Identity and Conflict:
Evidence from Tuareg Rebellion in Mali[*]

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October 14, 2021

Abstract

Does internal conflict erode national identity in Sub-Saharan Africa? We explore this question in the context of the 2012 Tuareg rebellion in Mali. The timing of the conflict was plausibly exogenous: the fall of al-Gaddafi's regime in Libya in 2011 prompted the return of the Tuareg fighters from the demised leader's Praetorian guard to their homeland in Northern Mali. Using representative survey data on the salience of national and ethnic identities, we perform a difference-in-differences estimation and find that Malian residents living closer to the border of the conflict zone were slower to adopt national identity after the outbreak of the conflict than the residents who lived further from the border. We argue that this effect is likely to have been driven by proximity to violent events perpetrated by separatist groups and not by selective migration, exposure to internally displaced persons, communal violence, or other potential alternative explanations. Our results are consistent with the qualitative evidence on the matter. We place these findings in the context of recent theoretical advances in identity economics.

JEL Codes: D74, H56, N47, O55, Z10.

Keywords: Conflict, National Identity, West Africa.

1 Introduction

Identity formation is one of the most economically and politically consequential processes in human societies (Akerlof and Kranton, 2000, 2010; Kranton, 2016).[1] A specific type of identity that is important for multi-ethnic societies is national identity (Alesina, Reich and Riboni, 2020; Alesina, Giuliano and Reich, 2021). Ethnic divisions and a lack of an unifying identity can lead to under-development (Easterly and Levine, 1997), the under-provision of public goods (Alesina, Baqir and Easterly, 1999; Baldwin and Huber, 2010), and civil conflict (Esteban, Mayoral and Ray, 2012*a*,*b*) While the impact of politically salient ethnic cleavages on civil conflict has been well established, we explore the hypothesis that the causality can also go in the opposite direction: civil conflict by itself erodes national identity and strengthens ethnic identities even among non-rebellious groups who do not participate in a conflict.

In this paper, we exploit the plausibly exogenous timing of the 2012 insurgency in Northern Mali to estimate the effects of civil conflict on the residents of territories that are themselves not disputed in a conflict. An outbreak of conflict reveals a low state capacity, thus prompting a reconsideration of loyalties; people who had previously associated themselves with the nation-state start to view themselves as first and foremost members of their ethnic groups. Using the Afrobarometer, a representative geo-coded survey of Malian residents, we find — through a difference-in-differences framework — that proximity to the conflict area negatively affects national identity and increases the salience of ethnic identity. The effect is not driven by pre-conflict differential trends, selective out-migration, or access to public goods and services. The effect is greater for residents who consume more media.

An important empirical challenge in studying this question is the potential endogeneity of conflicts to changes in national identity. In most cases, conflicts erupt non-randomly. In this paper, we study a rare situation when a major conflict was precipitated by exogenous events: the 2012 Tuareg Rebellion in Mali, which was, arguably, an unintended consequence of NATO's involvement in Libya's civil war (Shaw, 2013; Kuperman, 2015; Boeke and de Valk, 2019). While the conflict in Mali was driven by the long-lasting grievances — both political and economic — of the Malian Tuareg ethnic minority, the *timing* was plausibly exogenous and prompted by the return of the Tuareg fighters who had previously been employed by Libyan autocratic leader Muammar al-Gaddafi. The returned Tuaregs revitalized the separatist movement that, together with militant jihadist groups, started an insurgency, prompted a military coup in Mali's capital Bamako, and by the end of 2012, took over the country's northern half and threatened the invasion of the southern regions.

Our main dependent variable is an individual's identity: "a one's sense of self" (Lowes et al.,

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[1]The impact and formation of identities is a topic that spans multiple disciplines. While Akerlof and Kranton (2000) played a pivotal role in introducing it to economics, sociologists, political scientists, and anthropologists had spent decades exploring the subject. Among many important contributions, Abdelal et al. (2006) provide a conceptualization of identity with the dimensions of content and contestation, McClain et al. (2009) discuss group identity in the context of American politics, Owens, Robinson and Smith-Lovin (2010) review various traditions of understanding identity in sociological literature, Ocampo (2018) analyzes how the sense of group belonging drives political participation.

2015). It is measured using the Afrobarometer, a multi-wave geo-coded representative survey conducted in many African countries. This survey includes a question asking respondents to choose between being a member of their ethnic group or being a member of a nation-state (in our context, being a Malian). For multi-ethnic societies of Sub-Saharan Africa, this question has been proven to be informative for examining factors that influence identity formation: Eifert, Miguel and Posner (2010) use it to study the mobilization of ethnic identities by politicians, while Depetris-Chauvin, Durante and Campante (2020) use it to study the nation-building effects of national football teams' victories.

Our explanatory variable captures the intensity of exposure to state weakness: we use the coordinates of the Afrobarometer respondents' locations to calculate the distance of each respondent from the rebellious territory. We demonstrate that this distance is correlated with actual acts of violence perpetrated by separatist groups and uncorrelated with the locations of communal violence, atrocities of the Malian army and police, and locations of internally displaced persons.[2] The locations of the respondents are obviously non-random. The exogenous timing of the insurgency, however, allows us to make causal conclusions in the difference-in-differences settings. We present evidence — both graphical and regression-based — that our results are unlikely to have been driven by differential pre-insurgency trends in national identity between different locations.

In our main specification, we use individual-level data and regress respondents' stated national identity on the inverted distance from Azawad (the insurgency area), an indicator of the survey happening after the outbreak of the insurgency, the interaction between the two, and a set of socioeconomic and geographical controls. We find that the respondents located an additional 100 kilometers closer to the border of Azawad experienced a 36 percentage-points larger decrease in the probability of self-identification with a nation than those located further away. Given that before the latest instance of the Tuareg rebellion, the share of people who had chosen the national identity was 69 percent, this is a substantial effect. We also find that at least a third of the decline in national identity was substituted with increase in ethnic identity as a result of insurgency.

We perform a series of tests to address concerns regarding identifying assumptions. First, we test for the absence of pre-trends in the fully-dynamic differences-in-differences specification. Second, our results are robust to the specification with regional or administrative district fixed effects, additional institutional controls, or alternative measures of national identity. Third, to address the concern regarding the existence of possible differential pre-treatment trends we control for village/town-specific linear trends. Fourth, we address possible mean-reversion by controlling for lagged mean national identity. Fifth, we also check whether our results were driven by a particular subsample. We find that our results did not differ for the set of rural or urban respondents, Muslim and non-Muslim respondents, or majority and minority ethnic groups.

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[2]According to the Armed Conflict Location & Event Data Project (ACLED), in 2012, Tuareg separatist and jihadist groups perpetrated seven highly visible acts of violence in the southern regions of Mali: three of them involved violence against civilians, and four of them were clashes with Malian military and local militias. Here, our interpretation follows the definition of state capacity provided by Besley and Persson (2010), which is "the ability of the state to implement a range of policies." A weak state, in this framework, is a state incapable of performing basic policies, and most importantly, containing the insurgency and controlling violence.

How permanent is the effect? The violent activities of the Tuareg rebels and jihadists had largely (but not fully) been curtailed after interventions from the French army and African Union forces in 2013. One might expect that national identity would rebound following the end of the active insurgency. However, hostilities might also have a long-lasting impact. To examine this issue, we estimate the analogous specification with two additional post-insurgency Afrobarometer waves for 2013 and 2017. We find that the results depend on the specification of the outcome. If a respondent has only a national identity or national identity being strictly more important than ethnic identity, then the effect is persistent, and the magnitude in 2017 (five years after the insurgency) is close to the magnitude in 2012 (the year of the insurgency). If the dependent variable is measured as national identity being more important *or equally important* as ethnic identity, then the effect of insurgency is present in 2013 but disappears by 2017. We interpret this difference in results as evidence consistent with the influence of the initial condition and initial effect: if either the national identity was not strong, to begin with, or the effect of insurgency was large, then the effect persists (at least on the five-year horizon). Otherwise, if the national identity was strong or the effect was small, the effect of insurgency fades out.

We explore several alternative explanations and examine heterogeneous effects. Specifically, we show that our results are not explained by (i) differential out-migration from the areas close to the conflict zone, (ii) the potential proximity of the preferences of south Malians to Tuareg rebels, (iii) exposure to internally displaced persons, (iv) violence perpetrated by the state forces or communal violence, (v) the deterioration of economic conditions, (vi) social desirability bias in surveys, and (vii) the perceived control of the state by one ethnic group. As the concern about the meaning of insurgency for the Malian nation-building project was prominent in the media (Ba Konaré, 2021, p. 41), the effect is larger for people who watch TV and read newspapers suggesting (but not causally identifying) the importance of media discourse for national identity.[3] To explore the potential impact of local communities (moderating or exacerbating the effects of the insurgency), we check if the effect is stronger for members of local associations. This effect, while being large in magnitude, becomes insignificant with the inclusion of controls.

Our results are consistent with the recent theoretical contributions in identity economics (Akerlof and Kranton, 2000; Shayo, 2009; Jia and Persson, 2021). In particular, these results can be rationalized in the context of the framework of Shayo (2020) extending on Akerlof and Kranton (2000). In this framework, the individual's choice of identity depends on two factors: the perceived distance between herself and each of the potential identities and also the relative status of potential identities. In the case of the 2012 Tuareg rebellion, both these factors played a role: the inability to contain violence as well as the internal turmoil decreased the status of the nation-state while the violence perpetrated by the state contributed to the alienation of people from the state.

By what mechanism might civil conflict erode national identity? The theoretical framework by Shayo (2020) suggests two potential mechanisms: status-depreciation and alienation. Both mech-

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[3]When interpreted as evidence for the importance of media, these results are consistent with Bleck and Michelitch (2017) who demonstrate the positive effects of the Malian junta's radio broadcasts for national identity in the period following the 2012 coup.

anisms can lead to the same outcomes so distinguishing between them is challenging. Acts of violence by rebels can be interpreted as the status depreciation of the state since the state was not able to prevent those. At the same time, acts of violence by state police and the military, neglect or the inability of the state to provide public goods and services could be interpreted both as status depreciation (if interpreted as state weakness) and as alienation (if interpreted as purposeful malice or neglect). Because our main treatment variable, distance from the Azawad border, captures exposure to violence by rebel groups while being uncorrelated with episodes of violence perpetrated by state forces against civilians, changes in the under-provision of public goods and food insecurity, we view our findings as providing tentative evidence that in our context, erosion of national identity is more likely to be driven by the status depreciation of the nation-state than by alienation from the nation-state.

We make several contributions to the literature. Our paper is the first to show that civil conflicts erode national identity in non-conflict areas. There are almost no papers studying the effects of conflicts on the non-conflict area, with a notable exception of Makarin and Korovkin (2018) who studied the effects of armed conflict in Donbas, Ukraine on trade. Previous studies on the effects of conflict on identity formation focus almost fully on the direct effects of violence in *international* warfare (summarized in Bauer et al., 2016) or in the war zones (Rohner, Thoenig and Zilibotti, 2013). For example, Dell and Querubin (2018) show that territories affected by U.S. bombardments during the Vietnam War experienced a rise in communist insurgency. We argue that *when it comes to internal warfare* the effect can go the other way: civil conflicts can erode national identity.

Our paper also contributes to the literature on endogeneity of ethnic identities. Multiple studies have shown that identity depends on economic conditions (Laitin, 1998 and Shayo, 2009) and on political coalitions (Posner, 2004b and Eifert, Miguel and Posner, 2010). We show that it is endogenous to state weakness. This argument is important because many economic theories of civil wars theorize about civil conflict as a contention between fixed ethnic groups (Besley and Persson, 2009, 2010). While those theories have important implications, we show that they might diverge from the empirics in treating ethnic identities as immutable. In this respect our findings are consistent with the constructivist view on identity formation (Kalyvas, 2008).

Our study contributes to the literature exploring one of the understudied aspects of economic development in fragile nations — a social construction of nation, an "imagined community" that the citizens of a country see themselves belonging to.[4] Bandyopadhyay and Green (2013) demonstrate that nation-building efforts of post-colonial African governments on average do not contribute to prevention of civil conflicts. Our paper explores the formation of identities using data from developing nations contributing to the economic and political science literature (Laitin, 1998, Miguel, 2004, Posner, 2004b, Eifert, Miguel and Posner, 2010, and Robinson, 2014). Our paper also contributes to a growing economic literature on the determinants of national identity in developed and developing countries (Alesina and Reich, 2015; Alesina, Reich and Riboni, 2020; Depetris-Chauvin, Durante and Campante, 2020; Girard, Berman and Couttenier, 2020).

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[4]Sociologists, political theorists, and historians have been contributing to this question (Anderson, 2006, Gellner and Breuilly, 2008, Hobsbawm, 2012, Mann, 2012, and Sambanis and Shayo, 2013).

Our study is also relevant for the "conflict trap" literature. Multiple studies have documented that having a civil conflict is associated with the higher probability of a subsequent conflict (Collier et al., 2003, Kibris, 2015, and Braithwaite, Dasandi and Hudson, 2016). Our findings suggest a plausible mechanism for the conflict trap — making ethnic identities more politically salient. Since fractionalization along more politically salient ethnic identities is associated with a variety of negative economic outcomes and conflict (Posner, 2004a and Bhavnani and Miodownik, 2009), our study provides a missing a link that connects conflict with more conflict through endogenous identity formation of the members of groups not directly involved in violence.[5]

The paper is organized as follows. Section 2 describes the data and presents background information about the Tuaregs. Section 3 explains our identification strategy and contains the main empirical results. Section 4 explores the sensitivity of our results to alternative explanations and the mechanisms. Section 5 concludes.

2   Tuareg Rebellion in Mali: Background and Data

2.1   Background: 2012 Tuareg Rebellion in Mali

Mali is a multi-racial multi-ethnic nation in West Africa. A former French colony, Mali achieved independence in 1960 and is now the 8th largest state in Africa by territory and a home of nearly 20 million people belonging to 12 ethnic groups, with ethnolinguistic fractionalization score of 84 percent (Dunning and Harrison, 2010). According to the calculations in Alesina, Easterly and Matuszeski (2011), Mali is among the top-10 of the most artificial states in the world as measured by the partition index: a degree to which international borders split ethnic groups. From 1992 up until 2012, Mali had a reputation of a model democracy with free and fair elections and peaceful transitions of power (Wing, 2013). Despite its significant ethnic diversity and "artificiality," ethnicity was not a politically salient distinction: Malians rarely voted along the predominantly ethnic lines (Dowd and Driessen, 2008; Basedau and Stroh, 2012), and the index of *politically-relevant* ethnic polarization, calculated by Posner (2004a), was among the lowest in Africa.

The Northern part of Mali — comprising the territories of regions Tombouctou, Kidal, and Gao — is home to the semi-nomadic group of Tuaregs who, during the colonial times and after Mali's independence fought for the sovereignty of their territory. In post-colonial times, before 2012, Tuaregs sought autonomy from the Malian state and organized three rebellions against it. The first rebellion broke out right after Mali's independence (1962-1964). The Tuareg's grievances included discrimination from the southern groups, fear of land reform, and the fear or negative cultural impact of Malian modernization policies (Atallah, 2013). The second rebellion happened in 1990-1995. After it, the Tuareg rebels and the Malian government signed several peace agreements that granted Tuareg territories a degree of autonomy and reduced the military presence of the Malian government there (Pezard and Shurkin, 2015). Those concessions failed to satisfy the proponents of Tuareg independence and the Tuaregs rebelled again in 2007. The Malian government under

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[5]This interpretation is consistent with the model by Sambanis and Shayo (2013).

the leadership of President Amadou Toumani Touré handled the crises through diplomatic negotiations managing to avoid the spread of violent activities (Lecocq and Klute (2013)).

The fourth and the most recent Tuareg insurgency started in January 2012, when, after the fall of al-Gaddafi's regime in Libya, the Tuareg mercenaries hired by him, returned to Northern Mali with their weapons reigniting local separatist groups. These groups — Tuareg nationalist Movement for Liberation of Azawad (MNLA), and Islamic organizations Ansar Dine and Al-Qaeda in Islamic Maghreb — started rapid advances on the remaining government forces in Northern Mali. Dissatisfied with the government's response to rebel threat and fueled by other grievances like poor housing and inadequate benefits, on March 22, a group of Malian army officers, under the leadership of Captain Amadou Haya Sanogo, removed the democratically elected president Touré from power and suspended Malian constitution (Whitehouse, 2012). Emboldened by the chaotic coup, the separatist groups seized three major cities in Northern Mali — Tombouctou, Kidal, and Gao — and, on April 6, MNLA declared the independence of Northern Mali, a territory they called Azawad. A power struggle between the trio of separatist groups ensued, on which MNLA was outflanked by the jihadists. In January 2013, upon request of the caretaker president Dioncounda Traoré, French military and the forces of African Union intervened and, with their help, Malian military retook the territory. The peace agreement with the rebels was signed in 2015, while occasional attacks still happen.

The idea that the Tuareg rebellion damaged national identity among the Black Malians has been explored in the qualitative literature. Dougoukolo Alpha Oumar Ba Konaré, a clinical psychologist who worked in Mali in 2012, wrote:

> ...we faced accounts of Malians from the south, expressing their fears of growing emotional illnesses because their world seemed to shatter. This was quite a new phenomenon. Having previously worked in Mali, we rarely heard Malians sharing feelings about emotional distress and mental illness about social events (Ba Konaré, 2021).

In order to investigate how rural Malians perceive the 2012 events, Bleck and Michelitch (2015), conducted a detailed set of interviews with village chiefs and ordinary villagers in Mopti and Tombouctou, along both sides of the border of the disputed region. They found that their interviewees were mostly concerned with "empirical state failure." The villagers revealed, through their answers to open-ended questions, that "the coup and insurgency merely exacerbated state abandonment that had been ongoing."

Our study introduces a quantitative perspective on the issue. The interviews for the first post-insurgency Afrobarometer survey that we are using were conducted in December 2012 — in one of the darkest periods in recent Malian history: when the northern territories were firmly under the jihadist control, the country was ruled by a weak caretaker government, and the separatist groups had conducted several highly visible acts of violence in southern Mali, including overtaking the city of Douentza in Mopti. The location of the insurgency was not random as it happened in the ethnic homelands of a particular group: the Tuaregs (see Online Appendix Figure 7). However, the timing was influenced by the abrupt regime change in Libya and was exogenous to Malian

local economic conditions. As a visual example of insurgency, Figure 1 depicts the total number of people killed and wounded due to terrorist attacks in Mali. We can clearly see the spike in the number of deaths after 2011. The next subsection presents the data in more detail.

Figure 1: Severity of the terrorist attacks in Mali
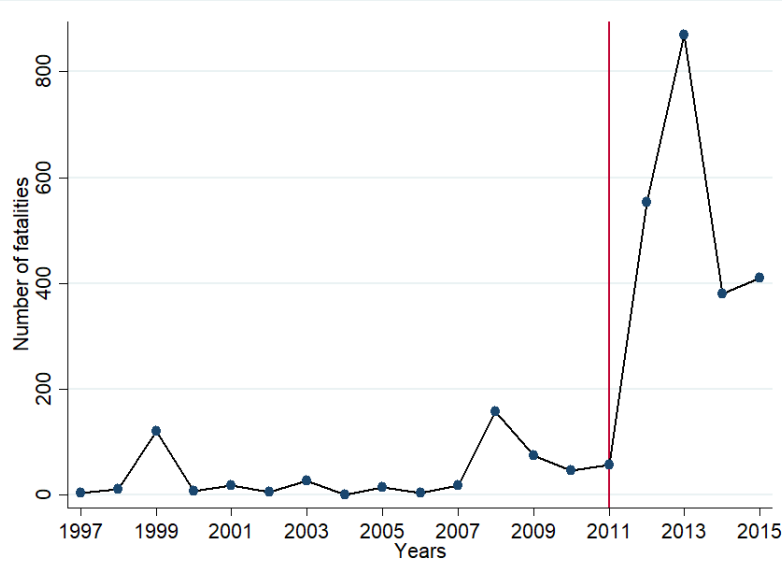
Notes: The Figure shows numbers of people killed and wounded in Mali from 1997 to 2015. *Source:* Computed with Armed Conflict Location & Event Data Project (ACLED Version 6) data.

2.2 Data

The individual data before and after the start of the 2011–2012 insurgency come from the second (October – November, 2002), third (June – July, 2005), forth (December, 2008), and fifth (December, 2012)[6] waves of Afrobarometer survey. Mali was not the only country that experienced an insurgency in this period of time, but we restrict ourselves to the study of Mali because of the data availability: we observe four waves of survey data and thus can employ a difference-in-differences estimation with exploration of pre-conflict trends. We construct a repeated cross-section of individuals in four Afrobarometer waves spanning from 2002 to 2012. We have also obtained GPS coordinates of all the villages and towns where respondents live. Each wave of the survey contains approximately 1200 respondents from around 110 locations. Since we are interested in the effect of insurgency on the individuals from non-rebellious ethnic groups, we exclude Tuareg respondents from the survey (2.8 percent of all respondents).

The main dependent variable of interest is national identity (NI_{it}). Following Eifert, Miguel and Posner (2010) and Depetris-Chauvin, Durante and Campante (2020), we construct it as an indicator variable by using the question about whether a respondent considers "national identity" their primary identity. The question is asked as follows: "*Let us suppose that you had to choose between being a Malian and being a [Respondent's Ethnic Group]. Which of the following best expresses*

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[6]24 observations are dated with January 10th, 2013.

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your feelings?" These are the possible answers: (i) *I feel only (R's ethnic group)*; (ii) *I feel more (R's ethnic group) than Malian*; (iii) *I feel equally Malian and (R's ethnic group)*; (iv) *I feel more Malian than (R's ethnic group)*; (v) *I feel only Malian*. If a respondent answers that he/she considers only "national identity" their primary identity, we assign the value of 1 to the NI_{it} and 0 otherwise.

Mali's second, third, and fourth Afrobarometer samples contain information on all of Mali's regions. The fifth sample contains information only about six southwestern regions of Mali as three northeastern regions were considered dangerous because of the insurgency and enumerators avoided them. At the same time, other regions were interviewed in the same manner, and mostly the same villages and cities. We describe the data construction for our control variables in Online Appendix A.

For our treatment variable, we want to measure the exposure to the violent acts perpetrated by the separatist groups. In 2012, those groups conducted at least seven attacks (shown on Online Appendix Figure 8), including clashes with the state forces as well as violence against civilians — five of them in the region of Mopti that directly borders the disputed area of Azawad. Thus, we use the distance from the respondent's location to the border with Azawad to parsimoniously capture such exposure.[7] The correlation between the distance to Azawad and the distance to the closest act of violence by the separatist group is shown in Online Appendix Figure 5.[8]

Figure 2 shows our main finding by demonstrating the reduced form relationship between the proximity to the conflict zone (i.e., Azawad) and changes in national identity among Malian respondents between 2008 and 2012. Respondents living in villages and towns located closer to the border with Azawad experience a higher decline in national identity after the insurgency.

For the sake of visual representation of the pre-trends we split all respondents into two groups: those dwelling in the region that borders Azawad to the south (within 250 kilometers) — Mopti (where most of the violent events happened outside Azawad), and the rest of Mali. Because Mopti shares the common border with Azawad, we hypothesize that its residents must be more exposed to state weakness due to the rebellion. In Figure 3, the blue line represents the treatment group (Mopti), and the red line represents the control group (the rest). We see that before the insurgency, the average levels of national identity had been increasing in all the regions. This increase between wave 2 (year 2002) and wave 4 (year 2008) can potentially be explained by uninterrupted economic growth and democratic consolidation. Right after the start of the insurgency, the level of national identity in the control group continued to increase, but in the treatment group it went down rapidly. In the next section, we directly control for village/town-level trends and lagged dependent variable to address possible mean-reversion.

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[7]Online Appendix Figure 6 shows the map of Mali with the Azawad territory in write, Mopti — in dark red, and other south Malian regions — in light red.

[8]It should be noted that distance to Azawad appears to capture distance to the places of separatist violence and not other manifestation of instability. For example, Online Appendix Figure 4 shows the (non-existent) correlation of distance to Azawad and the places where Malian army and Malian police forces reportedly perpetrated violence against civilians. We also address potential confounding by places of riots, communal violence, and refugee locations in Section 4.

Figure 2: Proximity to Azawad and changes in national identity between 2008 and 2012
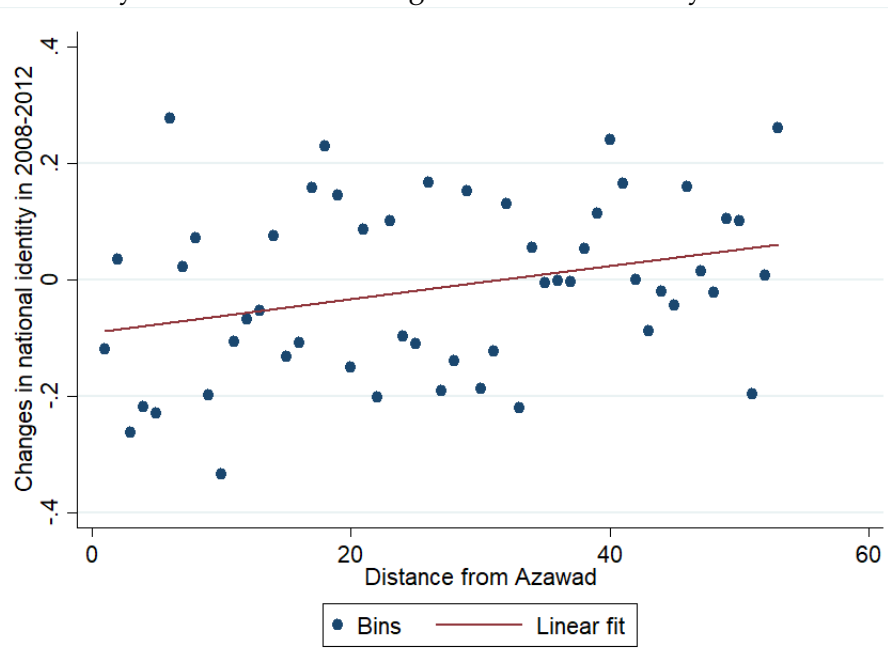
Notes: Observation is a bin; i.e., all villages/towns are grouped in 55 bins for the sake of better representation. The blue dot represents the residualized differences between national identity before and after the Tuareg Rebellion.

Figure 3: Pre-Conflict Trends in National Identity
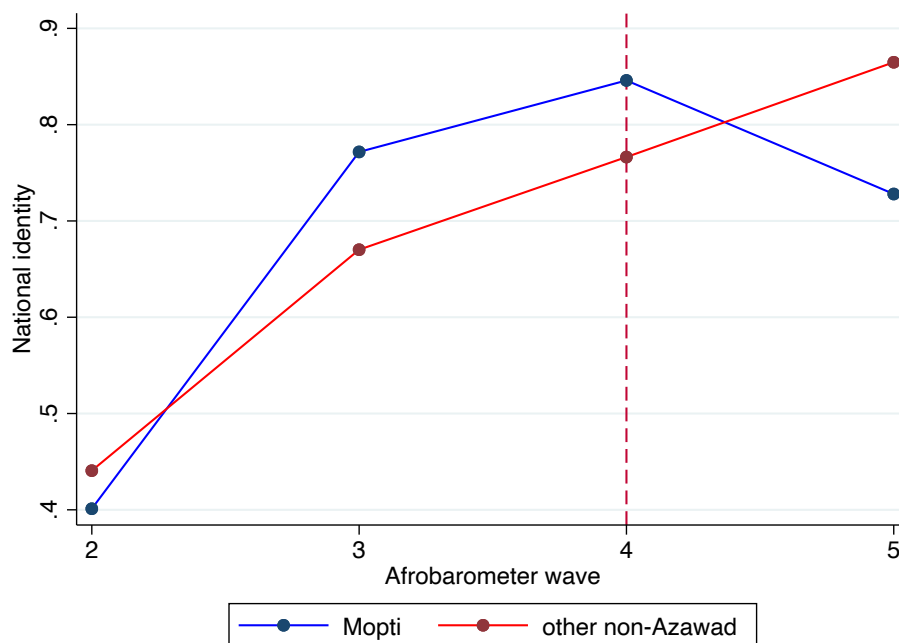
Notes: The blue line represents the average values of the national identity in Mopti. The red line represents the average values of national identity in other non-Azawad regions (Bamako, Kayes, Koulikoro, Ségou, and Sikasso).

3 Empirical Strategy and Results

3.1 Empirical Strategy and Identification

Our main hypothesis is that an insurgency has a negative causal effect on national self-identification. We start with a variable-treatment-intensity differences-in-differences estimation where treatment is a continuous variable, assuming, that villages located closer to the Azawad's border are more treated than those located further away (in a time period when the conflict has started). The specification is as follows:

$$NI_{i(c)t} = \alpha + \beta \cdot \text{Distance to Azawad}_c + \delta \left(POST_t \times \text{Distance to Azawad}_c\right) + X'_{it}\Gamma + \mu_r + \lambda_t + \varepsilon_{it}, \quad (1)$$

where as a dependent variable we use a dummy $NI_{i(c)t} = 1$ if respondent i nested within village/town c has identified herself with with the nation at time $t \in \{2005, 2008, 2012\}$ and equal to zero otherwise.[9] Variable $POST_t$ is a dummy equal to unity if $t = 2012$; Distance to Azawad$_c$ is an inverse minimum distance from village/town c to the border with Azawad and defines exposure for state weakness.[10] X_{it} is a matrix of individual controls such as age, education, dummy for rural area, household wealth index, religion, and ethnicity; and μ_r and λ_t are region and year fixed effects. Because geographical coordinates are available at the village/town level, so is our treatment. Thus, we cluster errors on the village/town level as well. In brackets we also report standard errors double-clustered (Cameron, Gelbach and Miller, 2011) by the village/town-Afrobarometer's wave.[11]

This estimation allows us to rule out the existence of unobserved region-specific and year-specific factors that could bias our estimates. We also control for geographic coordinates and the distance to the capital — Bamako — to address possible spatial correlation between the rule of law and national identity. Using lagged region-level national identity we control for possible mean-reversion in all specifications.

Thus, we use two types of variation: geographical (how closely the respondent is located to insurgency) and temporal (whether the particular wave of the survey happened after the increase in violence). The coefficient of the interaction of the distance to Azawad and the post-insurgency year dummy (δ) is the effect of the exposure to state weakness on non-rebellious population once the rebellion had happened. We expect it to be negative.

Since the goal of the procedure is to estimate the effect of insurgency on the groups who were

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[9]While we follow Eifert, Miguel and Posner, 2010 and use national identity as our main variable of interest, we also estimate the set of regressions with other attitudinal variables in relation to national and local institutions in Section 4.

[10]We find it more intuitive to interpret the effect as how much national identity is smaller closer to the border with Azawad. In addition, the sign of the coefficient is the same as in Online Appendix B, where we use a discrete treatment — dummy whether the respondent is dwelling in adjacent to Azawad region of Mopti. All our results hold if we use regular distance or alternative measures (see Online Appendix Table 8).

[11]In Online Appendix Table 7, we also report a robustness check with spatial HAC standard errors in case there are omitted variables correlated with distance to Azawad and post-treatment year but not correlated with the national identity.

not involved in the conflict directly, we drop all individuals whose ethnic group is Tuareg (regardless of the salience of this ethnic affiliation); these constitute 2.8 percent of the observations.

3.2 Main Results

Results of the OLS estimations are presented in Table 1. Column I, shows the results of the specification with time and regional fixed effects without any individual controls. The coefficient of interest is negative and highly significant: being 100 kilometers closer to insurgency decreased residents' national identification by 46.5 percentage-points. Column II, controls for possible mean-reversion in the dependent variable by adding lagged region-level national identity. The resulting coefficient remains significant but substantially decreases in magnitude.

In Columns III–IV, we add an indicator variable for urban respondents, and dummies for religions. We also control for age, gender, personal living conditions, education, unemployment, access to news, first principal component of household assets, and ethnicity fixed effects. Results hold in Columns V and VI, where we control for latitude, longitude, and the distance to the capital. Finally, in Column VII we directly control for regional-level pre-trends in national identity (i.e., six trends for non-Azawad regions); our results hold. Overall, being 100 kilometers closer to insurgency decreased residents' national identification by 36.9 percentage-points.

Table 1: Civil conflict and national identity

	I	II	III	IV	V	VI	VII
	Dependent variable: 1(National identity)						
After civil war (2012)	0.437***	0.387***	0.393***	0.393***	0.392***	0.393***	0.324***
	(0.032)	(0.035)	(0.035)	(0.037)	(0.037)	(0.038)	(0.049)
	[0.047]	[0.026]	[0.032]	[0.035]	[0.041]	[0.034]	[0.033]
After civil war (2012) x	-0.465***	-0.215**	-0.207*	-0.215**	-0.198*	-0.203*	-0.369***
Inv. distance to Azawad	(0.092)	(0.106)	(0.108)	(0.107)	(0.108)	(0.109)	(0.099)
	[0.205]	[0.067]	[0.063]	[0.057]	[0.064]	[0.043]	[0.049]
Inv. distance to Azawad	0.406***	0.146	0.128	0.140	0.163*	0.165*	0.302***
	(0.094)	(0.095)	(0.096)	(0.094)	(0.096)	(0.097)	(0.086)
	[0.250]	[0.079]	[0.074]	[0.080]	[0.063]	[0.080]	[0.064]
Lagged mean Y		X	X	X	X	X	X
Controls			X	X	X	X	X
Ethnicity FE				X	X	X	X
Lat. & lon.					X	X	X
Distance to capital						X	X
Region-specific lin. Trends							X
R-squared	0.149	0.169	0.174	0.182	0.185	0.185	0.205
Observations	3,142	3,142	3,141	3,141	3,141	3,141	3,141

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (Christian, Muslim, and traditional beliefs), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. Robust double-clustered by geographical location and Afrobarometer wave (3) standard errors are in brackets. *** p<0.01, ** p<0.05, * p<0.1

One of the explanations behind the relative decrease in national self-identification of Malians

located closer to the conflict zone could be through the substitution of national identity with ethnic identity as their primary identity. Thus, results for ethnic identity should be mirror results for the effect of civil conflict on national identity above. We explore this channel in Table 2 where we repeat Table 1 but with ethnic identity as the dependent variable. The results suggest that being 100 kilometers closer to insurgency increased residents' ethnic identification by 9.8 percentage-points.[12] These results suggest that at least a third (and at most three quarters) of the decline in national identity was substituted with the rise in ethnic identity as a result of insurgency.

Table 2: Civil conflict and ethnic identity

	I	II	III	IV	V	VI	VII
	Dependent variable: 1(Ethnic identity)						
After civil war (2012)	-0.100***	-0.292***	-0.259***	-0.238***	-0.234***	-0.229***	-0.363***
	(0.020)	(0.058)	(0.060)	(0.061)	(0.062)	(0.061)	(0.085)
	[0.016]	[0.067]	[0.089]	[0.086]	[0.085]	[0.086]	[0.027]
After civil war (2012) x	0.247***	0.232***	0.237***	0.227***	0.185***	0.159**	0.098*
Inv. distance to Azawad	(0.070)	(0.071)	(0.071)	(0.072)	(0.069)	(0.066)	(0.062)
	[0.089]	[0.072]	[0.054]	[0.060]	[0.045]	[0.065]	[0.023]
Inv. distance to Azawad	-0.218***	-0.196***	-0.203***	-0.197***	-0.160***	-0.152***	-0.124**
	(0.059)	(0.055)	(0.054)	(0.055)	(0.052)	(0.052)	(0.051)
	[0.126]	[0.117]	[0.095]	[0.098]	[0.087]	[0.098]	[0.053]
Lagged mean Y		X	X	X	X	X	X
Controls			X	X	X	X	X
Ethnicity FE				X	X	X	X
Lat. & lon.					X	X	X
Distance to capital						X	X
Region-specific lin. Trends							X
R-squared	0.024	0.029	0.038	0.051	0.053	0.056	0.068
Observations	3,142	3,142	3,141	3,141	3,141	3,141	3,135

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (Christian, Muslim, and traditional beliefs), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. Robust double-clustered by geographical location and Afrobarometer wave (3) standard errors are in brackets. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

Our results are robust to usage of different empirical specifications and controls. Online Appendix Table 7 reports results for the similar specifications but (i) with a dependent variable that was not re-coded to a binary variable in Column I (i.e., it runs from 0 to 4); (ii) with alternative, less strict, measures of national identity: equal to one if a respondent feels Malian more than her ethnic group (Column II), or equal to one if a respondent feels Malian at least as her ethnic group (Column III). Results hold if we use spatial-HAC standard errors in Column IV or if we use different weights. Results also hold if, in Column VI, instead of six region-specific trends we use 247 location-specific linear trends, or if we also control for district fixed effects. The latter specification is very demanding since we compare the distance to conflict between villages/towns within the same districts (nested within regions).[13] Finally, in Columns VIII and IX, we control for the num-

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[12]These results also support findings in Kuran (1997).

[13]75% of the districts have only one village/town, thus we identify the effect of civil conflict only from a quarter of all

ber and severity of terrorist attacks near the respondents' region. Both coefficients are negative and significant, suggesting that national identity decreased more in regions with terrorist attacks. However, the interaction of distance to Azawad and $POST_t$ remains highly significant.

In Online Appendix B.2 we provide additional robustness checks. To address possible unobserved spatial autocorrelation we use a discrete "treated" region — Mopti located to the south of Azawad — that was exposed to the insurgency but did not suffer insurgency itself. This specification yields similar results. It is worth noticing, that essentially the difference between this specification and the one used in Table 1, is that instead of having a continuous treatment, here we assign 0 for all locations that lie father than 250 kilometers away from the conflict zone and 1 for all respondents living within 250 kilometers from the border. Finally, we also directly test for the absence of pre-trends by estimating fully-dynamic difference-in-differences specification in Online Appendix Table 2.

3.3 Long-Term Effect on National Identity

Because the Tuareg insurgency of 2012 was largely beaten back in 2013 after deployment of French troupes we also have an opportunity to see whether the effect of conflict on national identity was long-lived (at least on the 5-year time horizon) or temporary. Existing evidence (e.g., see Atkin, Colson-Sihra and Shayo, 2021) suggest, that identity choice is a fluid concept and can change almost instantaneously due to e.g., consumption price changes. To check this hypothesis, we added to our analysis two additional waves of Afrobarometer, that were collected after the end of Tuareg rebellion of 2012, in 2014 and 2017.[14]

Table 3 contains the results with these two post-conflict waves. We similarly estimate a differences-in-differences specification, but in addition of the interaction of inverse distance to Azawad with the 2012 dummy, we add its interactions separately with 2014 dummy (6th wave) and 2017 (7th wave) dummy. The results suggest that the fluidity of identity choice is more nuanced than was previously suggested. Column I uses our baseline measure of national identity, that the respondent only consider herself Malian. We see, that the coefficient of interest remain negative and significant for all three post conflict years and does not decrease with time. If so, it is even larger in 2014 than in 2012; however, this may be also explained by the fact that at different waves the composition of villages chosen for surveying differs. We observe similar results in Column II, the dependent variable is equal to 1 if the respondent consider herself Malian more then of her ethnic group. However, in Column III, where we require national identity to be at least as strong as ethnic identity, negative effect from the proximity to a conflict zone disappears by 2017. We observe the opposite results for the ethnic identity as the dependent variable in Columns IV–VI.

How such differences can be interpreted? One of the plausible interpretations is that the initial effect or the initial endowment influence the durability of the effect. If the initial national identity was weak, or the identity erosion was strong, then the effect is long-lasting (on the 5-year interval).

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observations.

[14]Similarly to the baseline results we exclude three provinces constituting Azawad and Tuaregs.

Otherwise, the effect fades away over time.

Table 3: Long-term effects of conflict on national and ethnic identity

	I	II	III	IV	V	VI
	Dependent variable:					
	National identity [only NI]	Alt. national identity (NI>EI)	Alt. national identity (NI≥EI)	Ethnic identity [only EI]	Alt. ethnic identity (EI>NI)	Alt. ethnic identity (EI≥NI)
Immediate after civil war wave (2012) x	-0.449***	-0.341***	-0.217***	0.146**	0.248***	0.432***
Inv. distance to Azawad	(0.108)	(0.122)	(0.075)	(0.067)	(0.069)	(0.111)
After end of conflict wave (2013) x	-0.846***	-0.655***	-0.215**	0.299***	0.235**	0.605***
Inv. distance to Azawad	(0.144)	(0.156)	(0.107)	(0.094)	(0.104)	(0.150)
After end of conflict wave (2017) x	-0.437***	-0.357***	-0.096	0.099*	0.149**	0.463***
Inv. distance to Azawad	(0.095)	(0.109)	(0.074)	(0.054)	(0.068)	(0.110)
Inv. distance to Azawad	0.395***	0.316***	0.090	-0.134**	-0.136**	-0.417***
	(0.095)	(0.110)	(0.072)	(0.053)	(0.066)	(0.110)
Wave FEs	X	X	X	X	X	X
R-squared	0.141	0.105	0.093	0.060	0.073	0.092
Observations	5,293	5,293	5,293	5,293	5,293	5,293

Notes: This Table replicates baseline specification from Column VI of Table 1 but uses two additional waves of Afrobarometer: 6th and 7th waves. Each column has different dependent variable. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

4   Alternative Explanations and Subsample Analysis

In this section, we demonstrate that our results are not driven by (i) Azawad's major ethnic groups in southern Mali sympathizing with the rebel groups; (ii) residents observing violence of the state; (iii) the fact that individuals in a conflict area receive less benefit from the national identity because the government fails to provide them with economic security, public goods, or protect them from violence and crime; (iv) changes in social trust and trust in local institutions; (v) out-migration of people with strongest national identity from the locations close to Azawad's border, (vi) social desirability bias, (vii) exposure to refugee locations, (viii) national identity being proxy for the control of the state by a particular ethnic group. We also perform a set of subsample analyses to demonstrate that our results are not driven by a particular subset of the data and perform some descriptive analysis to examine potential heterogeneous effects.

4.1   Alternative Explanation I — Proximity of Preferences to the Tuareg Rebels

One of the alternative explanations for our main result might be that respondents living closer to the border with Azawad have stronger ethnic or political proximity to the rebellious group. So once that group is in an active conflict with the state, these residents choose to identify less with the state not because of the observed state weakness, but because they sympathize with the rebellious group.

We test this set of explanations in Table 4. To test explanations based on ethnic proximity, Column II omits all respondents who belonged to the Azawad's two largest ethnic groups (Sonrhai

(56%) and Arabs (13%)).[15] Additionally, in Column III we omit all respondents whose ethnicity constituted more than 2% of the Azawad's residents.[16] All subsamples yield similar estimates, suggesting that people in non-conflict areas unlikely favored rebels on the basis of ethnicity.[17]

Table 4: Alternative explanation I: Sympathy toward rebels

Sample	I	II	III	IV	V
		Dependent variable: National identity			
	Baseline	w/o main Azawad' ethnicities	w/o all Azawad' ethnicities	w/o 10th percentile of similarity	w/o 25th percentile of similarity
After civil war (2012)	0.393***	0.401***	0.399***	0.488***	0.470***
	(0.038)	(0.038)	(0.038)	(0.064)	(0.072)
Inv. distance to Azawad x 2012	-0.203*	-0.243**	-0.237**	-0.246*	-0.302*
	(0.109)	(0.111)	(0.112)	(0.126)	(0.166)
Inv. distance to Azawad	0.165*	0.192**	0.184*	0.269**	0.245*
	(0.097)	(0.096)	(0.097)	(0.118)	(0.140)
δ_{s1}-δ_{s2}=0, p-value		0.449	0.530	0.718	0.475
R-squared	0.185	0.183	0.183	0.103	0.100
Observations	3,141	3,070	3,062	1,934	1,691

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

To rule out the explanations based on political proximity, for every respondent (both Tuaregs and non-Tuaregs), we calculate their propensity of being politically aligned with an average Tuareg using the set of political issues that are most salient for the actual Tuaregs. Specifically, we use the questions on (i) whether people should pay taxes; (ii) whether people should obey laws; (iii) whether the respondent is afraid of political violence; (iv) the respondent's change in living conditions; (v) the importance of religion. Then, in Columns IV and V, we omit those respondents that are in the 25th and 10th percentile of their propensity scores. All resulting estimates are not different from our main specification.

4.2 Alternative Explanation II — State Violence

Another alternative explanation is related to state violence. Respondents may observe actions of the Malian government in the rebellious areas that they dislike, for example, intensive violence

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[15]Tuaregs (that we always omit) represent 23% of the Azawad's respondents.

[16]In addition to Sonrhai and Arabs we exclude respondents belonging to Bella (3%) and Hausa (3%) ethnolinguistic groups.

[17]Another interesting placebo here would be to see what the effect of the conflict is on Azawad itself; if it is similar to that in border areas, we cannot so readily attribute the finding to simply observing civil conflict as a signal of state weakness. However, Afrobarometer did not collect data there during the 5th round.

or treatment of refugees. That would explain direct dissatisfaction with the nation-state. We find such explanation unlikely because the main treatment variable — distance from Azawad — is uncorrelated with the distance to places where Malian army and Malian police force perpetrated violence against civilians (see Online Appendix Figure 4), according to The Armed Conflict Location and Event Data Project (ACLED).

It is possible, however, that ACLED does not capture all such events. To account for that, we perform a set of additional estimates. We use a set of Afrobarometer's questions that indirectly tell us about satisfaction with the government's activity that can be influenced by these atrocities.[18] While the question that would directly ask if a person has been victimized for non-political reason by the agents of the state is missing in the surveys, we believe that such experience would have influenced a respondent's answers to the questions dealing with equality under law, accountability of officials, and others.

In Columns II to VI of Table 5 we include indicator variables for the following questions "*fear of politically motivated violence [against the respondent],*" "*people are treated unequally,*" "*[R's] ethnic group is treated unequally,*" "*president often ignores laws,*" and "*officials are often remain unpunished.*" In Columns VII and VIII, we add dummy variables to control for the presence of police and army at the respondent's location. For the exception of a dummy for having an army outpost in the location (Columns VIII), none of these controls appear to be significant, and the coefficient of interest remains unchanged, suggesting that this explanation unlikely drives our results.[19]

4.3 Alternative Explanation III — Public Goods Provision and Crime

Economic Conditions Another potential alternative explanation is about effectiveness of the state in providing public goods and services. If people's economic conditions deteriorate as a result of a weak state, they would be less likely to accept national identity because they would expect fewer benefits from the nation-state. This can be an important mechanism because Mali is a poor country, where, according to Afrobarometer, more than 50 percent of people report food insecurity. The changes in economic conditions, however, including food insecurity, are not correlated with our treatment variable. To show that this mechanism is unlikely to explain our results, we perform a series of placebo tests by estimating our difference-in-differences specification (1), but with economic conditions as dependent variables.[20]

Table 6 contains the results. The interaction term of distance to Azawad and year after insurgency is insignificant for both, the perception of the country's economic performance (Column I),

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[18]Some variables are not available for the third wave of Afrobarometer, and we show the baseline specification in Column I estimated using only the fourth and the fifth Afrobarometer waves.

[19]Online Appendix Table 10 shows that our results hold if we use similar specifications as Table 5, but in addition to potential confounding variable we add its interaction with post-treatment dummy.

[20]Of course, the deterioration of economic conditions might cause a decline in identification with the nation state because it might signal a weakness of the state, which is consistent with our theory. But because it is difficult to distinguish this mechanism from a more direct mechanism (decreasing the expected utility from goods and services delivered from the state) we choose to show a set of results that demonstrates that this factor is unlikely to be correlated with the national identity anyway.

Table 5: Alternative explanation II: Violence of the state

	I	II	III	IV	V	VI	VII	VIII	IX
					Dependent variable: National identity				
After civil war (2012)	0.113**	0.110**	0.113**	0.114**	0.113**	0.112**	0.114**	0.111**	0.110**
	(0.046)	(0.046)	(0.046)	(0.045)	(0.046)	(0.046)	(0.045)	(0.045)	(0.045)
Inv. distance to Azawad	-0.564***	-0.562***	-0.566***	-0.566***	-0.575***	-0.566***	-0.581***	-0.584***	-0.605***
	(0.138)	(0.137)	(0.138)	(0.138)	(0.138)	(0.138)	(0.136)	(0.136)	(0.137)
Inv. distance to Azawad x 2012	0.540***	0.536***	0.541***	0.543***	0.548***	0.542***	0.566***	0.563***	0.582***
	(0.138)	(0.138)	(0.138)	(0.139)	(0.138)	(0.138)	(0.137)	(0.135)	(0.137)
Fear political violence		-0.025							-0.030
		(0.027)							(0.027)
People treated unequaly			-0.018						-0.019
			(0.027)						(0.030)
Ethnic group treated unfair				0.017					0.015
				(0.032)					(0.032)
President often ignores laws					0.038				0.042
					(0.026)				(0.026)
Officials are often unpunished						-0.019			-0.019
						(0.025)			(0.027)
Police in the location							0.081		0.044
							(0.062)		(0.064)
Army in the location								0.113*	0.099
								(0.064)	(0.068)
R-squared	0.073	0.074	0.074	0.073	0.074	0.074	0.075	0.076	0.079
Observations	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Here we only use the 4th and the 5th Afrobarometer waves. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

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and for the personal living conditions (Column II). If one would think that people reject their identity when there is an adverse shock to their economic conditions, then, since we find no significant coefficients, our results hold. In addition, we control for personal living conditions, income, and employment status in all specifications throughout the paper.

Violence and Crime we also demonstrated that our results are not driven by increase petty crime (such as house robbery) or personal experience of violence. Columns III and IV of Table 6 test whether respondent's house was robbed or if she ever experienced violence. Both coefficients are positive, in line with our expectations, but insignificant, suggesting that crime doesn't drive our results.[21]

Table 6: Alternative explanation III: Public goods, economic conditions, and crime

	I	II	III	IV	V	VI	VII
	Dependent variable:						
	Country's economic condition	Personal economic condition	Home robbed	Ever experienced violence	No medical care	No water	No electricity
After civil war (2012)	0.358***	-0.098**	-0.105	-0.015**	0.007	0.053	-0.000
	(0.041)	(0.041)	(0.068)	(0.006)	(0.040)	(0.039)	(0.019)
Inv. distance to Azawad x 2012	-0.107	0.219	0.218	0.047	0.001	-0.049	0.077
	(0.115)	(0.148)	(0.161)	(0.029)	(0.104)	(0.118)	(0.066)
Inv. distance to Azawad	0.061	-0.106	-0.339**	-0.051*	-0.112	0.094	-0.072
	(0.106)	(0.068)	(0.163)	(0.029)	(0.108)	(0.118)	(0.058)
R-squared	0.146	0.077	0.050	0.019	0.069	0.054	0.056
Observations	3,141	3,141	2,042	2,042	3,141	3,141	2,042

Notes: All columns include constant, year, and region-level fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. In Columns III, IV, and VII we only use the 4th and the 5th Afrobarometer waves due to data availability. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

Public-Goods Provision If individuals in an exposed area receive fewer benefits from national identity, it could be because their access to ethnic patronage networks and government services generally is disrupted by the conflict. If one of the government's main responsibilities — providing public goods — was interrupted in the affected regions, it could cause people to revert from their national identity either as a response to the Malian government's failure to provide public goods or as they began to expect decreased utility from accepting national identity of their weak state. Thus, we check whether respondents experienced problems with getting most basic public goods and services: medical care, water, or electricity. We present coefficients of the corresponding regressions in Columns V –VII of Table 6. Neither of them is significant, thus supporting our findings. These results also in line with Gottlieb (2016) who documented that Malians do not expect much from the politicians and public officials, and parties often collude to protect their opportunities for rents-seeking from voters which also leads to poor public-goods provision (Gottlieb, 2015).

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[21]It should be noted that civilian riots happened in Bamako in the province of Koulikoro. Because we control for the distance from Bamako, and for province fixed-effects MISHA ADD WHERE EXACTLY, our results are unlikely to be driven by riots

4.4 Alternative Explanation IV — Trust

Rohner, Thoenig and Zilibotti (2013) show that insurgency in Uganda affected salience of ethnic identity through changes in trust. To test whether our results are channeled through trust in community members or local institutions in Columns II–V of Table 7 we add controls for various measures of trust. The coefficient of interest remains unchanged (see Column I for comparison). Results also hold when we include all measures of trust in Column VI. Thus, our results are unlikely to be mediated by trust.[22,23]

Table 7: Alternative explanation IV: Trust

	I	II	III	IV	V	VI
	Dependent variable: National identity					
After civil war (2012)	0.419***	0.416***	0.418***	0.422***	0.414***	0.419***
	(0.037)	(0.037)	(0.037)	(0.037)	(0.038)	(0.039)
Inv. distance to Azawad	-0.391***	-0.405***	-0.389***	-0.384***	-0.382***	-0.401***
x 2012	(0.097)	(0.098)	(0.096)	(0.099)	(0.097)	(0.099)
Inv. distance to Azawad	0.349***	0.343***	0.346***	0.341***	0.334***	0.330***
	(0.094)	(0.094)	(0.093)	(0.096)	(0.095)	(0.096)
Trust to relatives		0.023**				0.026*
		(0.011)				(0.013)
Trust to neighbors			0.003			-0.011
			(0.009)			(0.012)
Trust to strangers				0.009		0.009
				(0.008)		(0.010)
Trust to local government					-0.000	-0.001
					(0.009)	(0.009)
R-squared	0.169	0.170	0.170	0.170	0.169	0.171
Observations	3,151	3,150	3,144	3,131	3,066	3,050

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

4.5 Alternative Explanation V — Selective Migration

One important alternative explanation is related to possible selective out-migration from the villages/towns located closer to the Azawad's border. If people with stronger (or weaker) national identity move further away from the border to the south, it may bias our results in favor of finding a smaller (bigger) increase. Because we drop Tuaregs from the sample, it helps us to filter out the direct effect of conflict from the effect of Tuareg refugees but not the confounding effect

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[22]Online Appendix Table 12 shows that our results hold if we use similar specifications as Table 7, but in addition to potential confounding variable we add its interaction with post-treatment dummy.

[23]Another important set of variables included in Afrobarometer concerns support of national institutions. However, because the national institutions were experiencing a turmoil following the 2012 military coup, those variables are difficult to interpret.

from other refugees of different ethnicity.[24] The ideal solution here would be to drop respondents who migrated into the locations where they were interviewed after the conflict or control for their pre-2012 status in all regressions. However, we do not have any questions about migrant status in Afrobarometer. Hence, to address migration concern in our data we perform four separate robustness checks that suggest that the differences are not driven by migration.

First, we check whether Afrobarometer surveys sample from the same demographic groups in different waves. In Online Appendix Table 15, we show differences in means for the set of demographic controls in the 4th and the 5th waves.[25] All demographics appear to be balanced, suggesting that if migration happened, it affected all ages, gender identities, and education groups, and our results are not an artifact of in-migration/out-migration changing demographic composition.

Second, we study this issue further in Online Appendix B.3, where we report results for the exact matching on a set of demographic parameters and ethnicities. We demonstrate that respondents living within 250 kilometers from the Azawad's border (i.e., in Mopti) are less likely to identify as Malian. Our exact matching results are almost identical to our baseline results and are robust to different types of matching procedures. While the last two columns demonstrate that there is some heterogeneity in the size of the ethnic groups, the effect of civil conflict on national identity is still significant for all population groups. Thus we tentatively conclude that our results are not driven by any particular socio-demographic category.

Third, while we don't have data on migration in Afrobarometer, we do have it in Demographic and Health Survey (DHS). The closest after-conflict DHS wave with migration question was conducted in 2018.[26] We use two waves of DHS's women survey conducted in April–December 2006 and August–November 2018. The latter happened after our post-conflict 5th wave of Afrobarometer and is the best we can get to control for the migration. In DHS data we use the question "*Years lived in place of residence*" to define women who moved into the location of interview less then seven years ago as recent migrants. We compute a regional level of in-migrants for post-conflict time period and control for it Column II of Online Appendix Table 12. In Column III, we control for the 2006–2018 changes in migrants. Our results hold, suggesting that migration was not selective.

Fourth, some villages/towns are more attractive for in-migration because of pre-existing migrant networks for each origin village/town. Thus our specification in Column VII of Online Appendix Table 7, where we add district fixed effect, absorbs the effect of migrant networks in addition to other time-invariant village/town specific characteristics.[27] To show that our results are not driven by locations which received more migrants, in Column III of Online Appendix Table 12, we also control for the total number of respondents in each village (time-varying) as a proxy for the location's population. Our results hold. To conclude, while we can't directly address selective migration in Afrobarometer data, we provide suggestive evidence that migration is unlikely

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[24]While we have ethnicity fixed effects, migrants and non-migrants of the same ethnicity are still different groups as the former possibly experienced the conflict directly and the latter did not.

[25]To have enough power, we have to do it by region. Ideally we would like to test it by village/town.

[26]DHS, 2012-13 and Multiple Indicator Cluster Survey (MICS), 2015 did not contain any migration-related questions.

[27]In this very demanding specification, the identifying variation comes from comparing proximity to Azawad between few locations within the same sub-regional administrative district.

to explain our findings.

4.6   Alternative Explanation VI: Social Desirability Bias in Survey Data

Our dependent variable comes from survey data. It is not inconceivable that respondents choose to hide their true opinions and give answers they deem more palatable to the interviewer (often called "social desirability bias"). For instance, it is well-documented that surveys tend to overestimate turnout (Jackman and Spahn, 2019) and that drug-users tend to underreport drug use (Tourangeau and Yan, 2007). In our context, if people closer to the border with Azawad become more susceptible to such bias after the outbreak of the conflict, then our results might be spurious.

To alleviate this concern, we use the framework of Blair, Coppock and Moor (2020) to formulate testable predictions of how social desirability bias might influence our results. The authors suggest the following set of elements to help set empirical predictions about the direction and size of the bias:

1. Who is the social referent — an agent the respondent keeps in mind when answering the question?

2. Can the social referent infer the response of the respondent?

3. What is the response that the social referent prefers?

4. What are the costs of providing the response which is not preferred by the social referent?

In the context of the national identity question, there can be two types of social referents able to induce under-reporting of national identity: the MNLA, the Islamic extremist organizations (AQIM, Ansar Dine etc.), and the local community leaders. One way to explore this assertion is to adjust for the interviewer's native language.[28] If the social reference of Tuareg separatist/Islamic extremist organizations is present in the interviewee's mind, then it should be exacerbated by the presence of Tuareg/Arabic speaking interviewer.[29] If the local community leaders are a social reference, then the bias should be exacerbated by the presence of the interviewer whose language is the native to the area of a respondent (most commonly in Mali — Bambara, Fula, Dogon, Soninke, and others).

In Online Appendix Table 13, we show that our results are not driven by social desirability bias. Columns II and III present baseline results where we add fixed effects of the language of the interview and their interactions with the post-treatment year dummy. Similarly, Columns IV and V show results where we use fixed effects for the home language of the interviewer instead of the

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[28] Afrobarometer does not record the ethnicity or race of the interviewer, just the language spoken at home. We have contacted Afrobarometer about whether the more detailed information about the interviewers might be available but have not received a response.

[29] There were no interviews conducted in Arabic or Tamasheq during the post-conflict fifth Afrobarometer and there were no interviewers, who's home language was Arabic. However, there were interviewers who's home language was Tamasheq.

language of the interview itself. The coefficient of interest remain significant across all columns. Consistently with the predictions of the social reference theory, some local language do have significant negative effects (Soninke in Column III, and for Bobo, Malinke, and Peulh/Fulfude in Column V), though the magnitude are small, and the magnitude of our main coefficient even increases slightly suggesting, that social desirability bias is working against us identifying negative effect of conflict on national identity.

4.7 Alternative Explanation VII: Internally Displaced People

The conflict in Northern Mali triggered a refugee crisis. About 375,000 Malians left their homes in 2012 to seek security in other ares. Nearly 175,000 moved to nearby countries Burkina Faso and Niger, while others remained in Mali (Baudot, 2013). Exposure to these internally displaced persons (refugees) might offer a different explanation for our results: it is not the violence associated with the conflict that triggers the erosion of national identity, but the influx of culturally and ethnically distinct northerners. In light of Shayo (2020), this process can influence both the alienation from the nation-state, and its status-depreciation.

According to the assessment of the International Organization of Migration, most of the internally displaced persons ended up in Mali's capital Bamako, as well as in the regional centers of Kayes, Koulikoro, Sikasso, Segou, Mopti, and Kidal. In Online Appendix Table 14, we control for an indicator for a person being located in one of those places, and an interaction between that indicator and post-conflict-initiation dummy. We find that interaction term to be significant and negative, suggesting that the exposure to refugees (or just being in a regional center) was associated with decreasing national identity. Our main coefficient, however, remains significant, and its magnitude is close to the baseline. Thus the effect is unlikely to be driven by the exposure to internally displaced persons.

4.8 Alternative Explanation VIII: National Identity is a Proxy for Group Control of the State

It has been documented that, in the context of Sub-Saharan Africa, national identity is often tied to whether a particular group happens to be in power. In our context, the Tuareg rebellion started in January 2012, when Amadou Toumani Touré was president, later being removed from power by a coup. He was born in Mopti and belonged to Fula ethnic group (spelled as *Peulh* in Afrobarometer). It is reasonable to hypothesize therefore that both the rebellion and the coup could be perceived as weakening Fula influence over the country. Because of higher Fula presence in Mopti (a region sharing the border with Azawad) our results might be driven by members of the Fula group feeling alienated from the states for the reasons related to the intra-group power dynamic and not directly related to weakening of the state. To alleviate this concern, we conduct a drop-an-ethnic-group exercise in our regressions. The results are presented on Online Appendix Figure 3. We find none of the changes alters the magnitude of the main coefficient of renders it

non-significant.

4.9 Subsample Analysis

In case our results are driven by a subsample, we analyze the sensitivity and heterogeneity of our results in Table 8, with Column I reporting the baseline specification from Table 1 for comparison.

Table 8: Civil conflict and national identity: Subsample analysis

	I	II	III	IV	V	VI	VII
	Dependent variable: National identity						
Sample	Baseline	Rural	Urban	Muslim	Non-Muslim	Minorities	Majorities
After civil war (2012)	0.645***	0.806***	0.610**	0.692***	0.336	0.756***	0.574***
	(0.117)	(0.139)	(0.281)	(0.130)	(0.391)	(0.204)	(0.145)
Inv. distance to Azawad x 2012	-0.369***	-0.266**	-0.482*	-0.368***	-1.195*	-0.343*	-0.309**
	(0.099)	(0.109)	(0.268)	(0.105)	(0.718)	(0.184)	(0.141)
Inv. distance to Azawad	0.293***	0.251**	0.353	0.291***	1.124	0.346**	0.208**
	(0.084)	(0.106)	(0.242)	(0.085)	(0.693)	(0.157)	(0.100)
δ_{s1}-δ_{s2}=0, p-value		0.437		0.215		0.895	
R-squared	0.210	0.229	0.231	0.217	0.324	0.247	0.202
Observations	3,135	2,284	846	2,854	280	1,076	2,055

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy for personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

In Columns II–V, to discern whether urban population or Muslim/non-Muslim affiliation had different reactions on insurgency, we employ subsample analysis. If rural respondents enjoyed public goods and other amenities less than their urban counterparts, they may be less attached to national identity than urban dwellers. As is evident from Columns II and III, respondents living in rural and urban areas had similar reactions to the insurgency: both coefficients are similar to the one in Column I. The magnitude of the coefficient for the urban subsample is larger than for the rural subsample; however, coefficients do not differ from each other statistically (p-value= 0.44).

As Tuaregs are predominantly Muslim, in Columns IV and V, we report results for the subsamples of Muslim and non-Muslim respondents, respectively. Here, other Muslims could be more sympathetic to the Tuareg rebels if they sympathize as brothers-in-faith or, less supportive if they consider them traitors. While the coefficient of the interaction is larger for the sample of non-Muslims, the coefficients are also not statistically different from each other (p-value= 0.22).

Finally, we check whether the results differ for subsamples of Malian ethnic groups. We find that majority ethnic groups, despite the insurgency, were less likely to abandon national identity because their interests were more likely to be represented by the government.[30] As Mali is ethnically diverse, we distinguish the three largest broad ethnic groups in the Afrobarometer data,

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[30]Mali was considered a democratic state (for example, with a pre-conflict polity score of 7 from Polity IV).

which constitute approximately 65 percent of the total population.[31] We assign an indicator variable equal to one if the respondents belong to those ethnic groups, and zero otherwise. We present results for the subsamples of respondents belonging to minority and majority ethnic groups in Columns VI and VII. Indeed, for respondents from the ethnic majority exposed to insurgency, their national identification decreases by 31.5 percentage-points per 100 kilometers, while the effect on minority respondents is slightly larger (38.6 percentage-points). The difference is also statistically insignificant.

Columns VI–VII also allow us to address ethnic tensions as a possible alternative explanation. These tensions may intensify the sense of national belonging for some groups while weakening it for others. For example, if Black Malians identify more with the nation than own ethnicity compared to other groups they could become more nationalistic than others after the conflict onset. Since Tuareg insurgency aims independence of the North, undermining the national unity, Black Malians might have become more embracing of their national identity during the conflict. If moreover their share increases with distance from Azawad, this explains the increase in national identity in areas further from the border.[32] However, this is unlikely the case. First, because we use ethnicity fixed effects, they absorb the differences in mean share of national identity for all Malian ethnicities (nested within Black Malians). Second, Columns VI–VII show no difference for the effect on the three major (Black) Malian ethnic groups and other smaller ethnicity (including non-Black).[33] Third, in Column VIII we add an interaction of share of inhabitants from the majority ethnic group (on the village/town level), and find it to be insignificant, suggesting that the effect is not driven by ethnic tensions.

4.10   Heterogeneous Effects with Media/Community Exposure

Media discourse in Mali in this period of time largely focused on the threat that those events posed to the Malian nation-building project (Ba Konaré, 2021). To examine this idea, we use a triple-differences estimation. We estimate the same equation as in 1, but we add an interaction of the $POST_t \times$ Distance to Azawad$_c$ with the media consumption$_{i(c)t}$. We measure this variable as an indicator variable equal to one if an individual receives any news through newspaper or television every day, and zero otherwise. We also add interactions for $POST_t \times$ media consumption$_{i(c)t}$, and Distance to Azawad$_c \times$ media consumption$_{i(c)t}$.

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[31]Malinke/Bambara (41%), Peulh/Fulfulde (15%), and Soninke/Sarakoll (10%).

[32]Alternatively, attacks on Tuaregs on average may evoke a weakening of national identity especially in regions where Tuaregs are more populous (i.e., in regions closer to the Azawad border) because people lose hope that different groups can co-exist under a single nation.

[33]Here we can't split sample by Black and non-Black because Afrobarometer's race variable counts approximately 97% of Malians as Black/African and we don't know whether respondent is African Black or African Maghrebis.

Table 9: Civil conflict and national identity: Local Media Consumption

	I	II	III	IV
	Dependent variable: National identity			
	Media exposure		Member in community group	
After civil war (2012)	0.314	0.356	0.458**	0.435*
	(0.225)	(0.206)	(0.020)	(0.036)
Inv. distance to Azawad x 2012	-0.126	-0.124	-0.273	-0.250
	(0.091)	(0.085)	(0.055)	(0.102)
Inv. distance to Azawad	0.199	0.209	0.310	0.287
	(0.091)	(0.091)	(0.105)	(0.143)
Inv. distance to Azawad x 2012	-0.164*	-0.162*	-0.272*	-0.296
x Characteristic	(0.049)	(0.053)	(0.037)	(0.096)
Inv. distance to Azawad	0.014	-0.009	-0.002	0.006
x Characteristic	(0.032)	(0.039)	(0.018)	(0.055)
2012 x Characteristic	-0.036	-0.047	0.187**	0.199*
	(0.039)	(0.033)	(0.010)	(0.027)
Characteristic:	0.000	-0.014	-0.046	0.000
Media / Member in community group	(0.025)	(0.024)	(0.017)	(0.012)
Controls		X		X
R-squared	0.176	0.186	0.086	0.099
Observations	3,142	3,142	2,044	2,044

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for access to news, and wealth index. In Columns III and IV we only use the 4th and the 5th Afrobarometer waves due to data availability. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

The results are presented in Table 9, where Columns I and II contain results for daily news consumption. Column I shows a specification without any controls, while Column II contains a specification with the full set of controls. As we can see, the interaction between distance-to-Azawad and year after insurgency, and their interaction with daily media consumption are negative. This suggests that the important of media discourse of national identity.

Finally, in Columns III and IV, we explore if the decline in national identity is stronger among those respondents that are active members of local voluntary associations or community groups. As these people gather together they might be more likely to exchange their opinion about the conflict and state capacity with their friends. These results are large in magnitude but not significant when controls are added to the regression.

In sum, the effect of conflict on national identity appears larger for respondents who consume local media. This result might signify the importance of several sources of information (exposure to violent acts of rebels and learning about those from the media). It is also consistent with the role of media discourse as a device connecting personal experiences with the potential consequences for national identity.[34]

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[34] This results are consistent with potential media influence on national identity and consistent with Bleck and Michelitch (2017) who studied the effect of junta broadcasts on national identity.

5   Discussion and Conclusion

Much of people's political, economic, and social life is organized around the existence of geo-graphically defined sovereign entities. Formation of such sovereign entities — nation-states — has been shown to be essential for economic development. Without a capable state, it is nearly impossible to ensure the provision of public goods and services, enforcement of contracts, and national security (Dincecco and Prado, 2012 and Acemoglu, Garcia-Jimeno and Robinson, 2015). A number of studies have looked at the problem of nation-building from the perspective of tangible tasks that a state needs to perform, such as education, administration, police, and taxation (Geddes, 1994, Besley and Persson, 2010, and Soifer, 2015). Those studies help us understand the challenges facing governments of weak states when they try to perform functions that are normally seen as the state's responsibility.

This paper looks at another aspect of state-formation: the degree to which people associate themselves with the nation-state. We show that civil conflicts may erode national identity, even in areas that are not directly experiencing combat. Previous literature has established that civil conflict can adversely affect national identity of ethnic groups directly involved in the fight through the corrosion of between-group social capital (Rohner, Thoenig and Zilibotti, 2013). The effect of conflict on groups that do not live in the conflict zones and are not members of the rebellious factions remained an open question until now. In this paper, we used a quasi-exogenous timing of the most recent instance of Tuareg rebellion in Northern Mali to estimate the effect. In a difference-in-difference framework we find that an onset of conflict has led to a significant decrease in national identity, the effect being stronger for those who consumed more local news media. We verified that the effect was not driven by the differential pre-conflict trends, access to public goods, ethnic identification, security environment, or generalized trust.

We have to make an important note about the external validity of our results. While the quantitative literature often does not differentiate between different types of civil wars, qualitative studies of Africa's recent history provide an informative distinction. For example, Reno (2011) describes the following categories of wars: anti-colonial (such as MPLA-led rebellion in Angola in 1961–74), majority-rule (such as popular movements in minority-ruled Zimbabwe, South Africa, and Namibia), pro-reform rebellions (such as the one led by Rwandan Patriotic Front in 1979–94), warlord rebellions (such as Charles Taylor's insurgency in Liberia in 1989–91), and parochial rebellions (violence in Kenya associated with elections in 2002 and 2007). From the perspective of our hypothesis, each of these type of conflicts might signify state weakness and thus lead to lower national identity (with the possible exception of anti-colonial wars), but the size of the effect might vary. From this perspective, the events in Northern Mali were an example of a parochial rebellion — an attempt to take over a piece of territory by a community allegedly neglected by the current regime. Parochial rebellions should probably have the largest effect on national identity since the outbreak of such rebellion might signify not only current state weakness, but also a long-run absence of governmental involvement in certain geographical areas. The effect of other types of

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insurgencies might be still negative but smaller in magnitude.[35]

Our results could be put in context of recent theoretical advances in identity economics – specifically, a parsimonious framework of Shayo (2020) which postulated that acquisition of a group identity depends, broadly, on two factors: perceived distance to the group, and the status of the group. We argue that our results are consistent with the status-depreciation mechanism: inability to control violence is an obvious manifestation of state weakness. This framework also helps to reconcile our results with the studies that show *positive* effect of *international* warfare on social cohesion (Bauer et al., 2016). If state goes to war, this means it can be strong enough not to give in to the demands of international adversary. Such event can be rationalized as an *increase* in the status of the state. Thus more people might want to associate with it - unlike in the case internal insurgency which means that the state is weak.

To conclude, some see the construction of national identities as a great accomplishment of African postcolonial development: though African states have arbitrary borders drawn by European colonial powers, in the post-colonial period these *imagined* borders became a *reality*, and the African political map has proved remarkably resilient with comparatively few conflicts between states. While this is a serious achievement, one might still wonder why construction of national identity is difficult in some circumstances and not in others, and why this number is not close to 100 percent. Our study suggests that frequent civil conflicts in African countries may erode national identity, thus highlighting a reason why civil conflict is costly for growth and development.

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[35]The previous version of the paper (available here) included the results from Burkina Faso and Nigeria. In this version, we focus only on Mali, a country for which the longest pre-conflict trends are available The results from Nigeria and Burkina Faso show the similar patterns, but because the credibility of identification assumptions should be explored in a different way than in the case of Mali, we leave those cases for further research.

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Online Appendix

to

"Identity and Conflict:

Evidence from Tuareg Rebellion in Mali"

Online Appendix A   Data Appendix

Online Appendix A.1   Variable Construction

All variables used in this paper are taken from the 2–5 waves of Afrobarometer survey for the Republic of Mali.

As national identity can be nonbinary and people can embrace several identities at the same time, for completeness, we also use less strict identification of national identity where a respondent answered that they consider only "national identity" their primary identity, or considered himself or herself more Malian than his/her ethnic group.

The answers on national identity question are slightly different in the second Afrobarometer's wave: (i) *I feel Malian*; (ii) *I feel (R's identity group)*; (iii) *Not applicable*; (iv) *I don't know*. When a respondent said that they consider themselves "*Malian*," we assign the value of 1 to the NI_{it} and 0 otherwise. Thus, we could not use this wave to construct the alternative measure of national identity.

We use the following variables throughout the paper as explanatory or dependent variables:

- Urban — indicator variable equal to 1 if respondent lives in urban area, and 0 otherwise.

- Female — indicator variable equal to 1 if respondent is a female, and 0 otherwise.

- Age — age in years.

- Christian — indicator variable equal to 1 if respondent's religion is Christianity or any of its denominations (*Catholic*, *Orthodox*, *Anglican*, *Baptist*, or *Evangelical*), and 0 otherwise.

- Muslim — indicator variable equal to 1 if respondent's religion is Muslim or any of its denominations (*Sunni*, *Shia*, *Mouridiya*, *Tijaniya*, or *Qadiriya*), and 0 otherwise.

- Traditional beliefs — indicator variable equal to 1 if respondent's religion is a traditional/ethnic beliefs, and 0 otherwise.

- Employment — indicator variable equal to 1 if respondent's employment status is employed (full-time or part-time), and 0 otherwise.

- Personal living conditions (changes) — indicator variable equal to 1 if respondent answered that her personal condition become "*much better*," or "*better*," and 0 otherwise.

- Personal living conditions — indicator variable equal to 1 if respondent answered that her personal condition is "*very good*," or "*fairly good*," and 0 otherwise.

- Country's economic conditions — indicator variable equal to 1 if respondent answered that countries economic condition is "*very good*," or "*fairly good*," and 0 otherwise.

- News (weekly) — indicator variable equal to 1 if respondent answered that she receives news weekly at least in one of two forms (newspaper and television), and 0 otherwise.[36]

- News (daily) — indicator variable equal to 1 if respondent answered that she receives news daily at least in one of two forms (newspaper and television), and zero otherwise. This variable is nested within the variable "news (weekly)."

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[36]We don't use radio because almost everyone is listening it weekly and there is almost no variation.

- Wealth index — computed as a first principle component of four dummy variables of possession of certain assets (radio, television, vehicle, water source at home).

- No water — indicator variable equal to 1 if respondent answered that she gone without water "*always*," "*many times*," or "*several times*," and 0 otherwise.

- No medical care — indicator variable equal to 1 if respondent answered that she gone without medical care "*always*," "*many times*," or "*several times*," and 0 otherwise.

- No electricity — indicator variable equal to 1 if respondent answered that government provides reliable electric supply "*always*," "*many times*," or "*several times*," and 0 otherwise.

- Robbery — indicator variable equal to 0 if respondent answered that nothing was ever stolen from her home ("*never*"), and assigned 1 otherwise.

- Fear crime — indicator variable equal to 0 if respondent answered that she "*never*" feared a crime at home, and assigned 1 otherwise.

- The following ethnic groups are defined as "ethnic majority": Malinke/Bambara (41%), Peulh/Fulfulde (15%), and Soninke/Sarakoll (10%).

- The following ethnic groups are defined as "ethnic majority in Azawad" (excluding Tuaregs): Sonrhai (72%) and Arabs (17%).

Online Appendix A.2 Aggregation

For the aggregate panel specification in Online Appendix Table 4, following Ananyev and Guriev (2018), we aggregate the data on the regional and rural/urban levels to increase the number of observations. Afrobarometer surveys are representative cross-sections of all citizens of voting age in a given country. Thus we impose additional assumptions to be able to aggregate the data on the regional and rural/urban level. In particular, we ensure that there are enough observations in each region-rural/urban bin. The average number of respondents in each bin is equal to 100, and the median is 105. The maximum number of observations is 208 and the minimum is 15. All results hold if we drop six observation that have below 30 observations. We use weights provided by Afrobarometer when aggregating the data.

Online Appendix B   Additional Robustness and Sensitivity Checks

Online Appendix B.1   Difference-in-Differences Estimation with Discrete Treatment (Mopti)

Here we provide alternative difference-in-differences specification with discrete treatment. We assign Mopti, located within 250 kilometers from the conflict zone's border, to the hypothetical "treatment group" and other regions to the hypothetical "control group." This estimation allows us to rule out the existence of an unobserved constant region-specific factors that could bias our estimates. We add region fixed effects to control for those factors that are additively-linear and constant in time. To control for a time-varying factor, we add both a year fixed effect and an interaction of the fixed effect of Mopti and the year fixed effect. This interaction term now becomes our main coefficient of interest.

The specification is as follows:

$$NI_{irt} = \alpha + \beta POST_t + \delta \left(POST_t \times Exposed_r \right) + X'_{it}\Gamma + \mu_r + \varepsilon_{irt}, \tag{2}$$

where as a dependent variable we use a dummy $NI_{irt} = 0$ if respondent i in region r has identified herself with her ethnic group at time $t \in \{2010, 2012\}$ and equal to unity if she identifies herself with the nation. Variable $POST_t$ is a dummy equal to unity if $t = 2012$; $Exposed_r$ is a dummy, if the region r is an exposure region (Mopti) for state weakness; X_{it} is the matrix of individual controls such as age, education, dummy for rural area, household wealth index, religion and ethnicity; and μ_r is a region fixed effect. The coefficient of interest is δ, and we expect it to be negative. As the treatment is on the regional level, we cluster errors on the regional level as well. As there are few clusters, we also report the confidence intervals from the wild bootstrapping (Cameron, Gelbach and Miller, 2008).

For this specification, we choose Mopti as our main "treated" region because 5 out of 7 events perpetrated by the rebels outside Azawad happened in Mopti.

We are interested in $\widehat{\delta}$ which is the effect of insurgency when the civil conflict happened. Thus, we use two types of variation: geographical (whether the respondent is within a region [Mopti] located closely to insurgency) and temporal (whether the particular wave of the survey happened after the increase in violence).

As Tuaregs may be more likely to live in Mopti and choose ethnic identity over national identity because of the Tuareg-led rebellion we could overestimate the effect of insurgency. Thus we drop all individuals whose ethnic group is Tuareg; these constitute 2.8 percent of the observations.

Figure 3 visualizes our empirical results. The blue line represents the treatment group, and the red line represents the control group. We see that before the insurgency (round four of the survey), the average levels of national identity have been increasing in all regions, but right after the start of the insurgencies, we see important changes. The level of national identity in the control group continue to increase, but in the treatment group it goes down rapidly. The trends in the dependent variable before the treatment within the treatment group and within the control group are parallel, and the changes in trends coincide with the time of the treatment: both regions experienced almost identical trends between the 3rd and the 4th waves and similar trends between the 2nd and the 3rd Afrobarometer waves. In the next section we directly test for the absence of pre-trends. However, Figure 3 also indicates possible mean-reversion in national identity, and we control for it in all specifications.

We test for balancing properties in Online Appendix Table 6. As evident, the region of Mopti

is very different from other non-Azawad Malian regions. It is less urban, poorer, and has fewer college-educated respondents. It has higher unemployment, and people there consider the country's economic situation worse while considering their economic situation to be better than those in other regions. Thus, in the next section, we employ an array of control variables to address the pre-insurgency differences in demographic and socioeconomic characteristics of the regions.

Online Appendix B.2   Results

Results of the OLS estimations are presented in Online Appendix Table 1. In Column I, we present results of the specification with time and regional fixed effects without any individual controls. The coefficient of interest is negative and highly significant: exposure to insurgency in Mopti decreases residents' national identification by 57.8 percentage-points. In Column II, we control for possible mean-reversion in the dependent variable by adding lagged region-level national identity. The resulting coefficient remains significant but substantially decreases in magnitude: exposure to insurgency in Mopti decreases residents' national identification by 24.3 percentage-points.

In Columns III–IV, to discern whether urban populations or those with Muslim/Christian affiliation have different reactions to insurgency, we add an indicator variable for urban respondents, and dummies for religions. We also control for age, gender, personal living conditions, education, unemployment, access to news, and the first principal component of household assets, ethnicity fixed effects. Results hold if, as in Column V, we add observations from the other three ethnic Tuareg regions constituting Azawad.

Online Appendix Table 1: Civil conflict and national identity: Individual-level data

	I	II	III	IV	V	VI	VII
				Dependent variable:			
			National identity			Ethnic identity	
After civil war (2012)	0.052	0.369***	0.360**	0.361**	0.359***	-0.051	-0.054
	(0.613)	(0.008)	(0.015)	(0.017)	(0.008)	(0.254)	(0.193)
Exposed x 2012	-0.578***	-0.243**	-0.247**	-0.269**	-0.267**	0.187***	0.168***
	(0.002)	(0.042)	(0.041)	(0.029)	(0.017)	(0.005)	(0.003)
	[-0.73;-0.43]	[-0.38;-0.11]	[-0.40;-0.10]	[-0.40;-0.12]	[-0.42;-0.12]	[0.13;0.24]	[0.12;0.22]
Lagged mean Y		X	X	X	X		X
Controls			X	X	X		X
Ethnicity FE				X	X		X
with Azawad					X		
R-squared	0.066	0.087	0.097	0.109	0.106	0.038	0.071
Observations	2,290	2,290	2,290	2,290	2,376	2,290	2,290

Notes: All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (Christian, Muslim, and traditional beliefs), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. P-values from robust clustered-by-region standard errors are in parentheses. There are 6 clusters in Columns I--III, and VII–VIII. 9 clusters in Columns IV–VI. Wild-bootstrapped 95% confidence intervals (Cameron, Gelbach and Miller (2008)) are in brackets. *** p<0.01, ** p<0.05, * p<0.1

Our results are robust to a fully dynamic difference-in-differences specification using the data from the second, third, fourth, and fifth Afrobarometer waves (see Online Appendix Table 2). This specification allows us to control for region-specific trends and helps us better control for the secular trend toward national identification (explaining the rapid upswing between the third and fourth waves). Moreover, it allows us to directly test for the absence of pre-trends: joint F-test for $\delta_{2002} = \delta_{2008} = 0$ is not rejected for all specifications.

Online Appendix Table 2: Civil conflict and national identity: Direct test for pre-trends

	I	II	III	IV
		Dependent	variable:	
	National identity (baseline)		National identity (alternative)	
After civil war (2012)	0.446**	0.313*	-0.025	-0.066
	(0.012)	(0.070)	(0.409)	(0.467)
Exposed x 2012	-0.582*	-0.569*	-1.138***	-1.045***
	(0.082)	(0.069)	(0.000)	(0.000)
Exposed x 2008	-0.003	0.022	-0.117	-0.070
	(0.993)	(0.938)	(0.265)	(0.438)
Exposed x 2002	-0.162	-0.130		
	(0.207)	(0.261)		
Before civil war (2008)	0.344**	0.259	0.035	0.014
	(0.021)	(0.104)	(0.730)	(0.917)
Before civil war (2002)	0.268***	0.333***		
	(0.005)	(0.001)		
Controls		X		X
Ethnicity FE		X		X
Region-specific trends	X	X	X	X
R-squared	0.127	0.142	0.121	0.142
Observations	4,877	4,877	3,594	3,594

Notes: Due to the changes in questionnaire we cannot construct dependent variable for the second Afrobarometer wave for Columns III and IV. All columns include constant, wave fixed effects, regional fixed effects, and region-specific linear trends. The following variables are included as controls: urban dummy, religion dummies (Christian, Muslim, and traditional beliefs), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. For all Columns, a joint F-tests that interaction coefficients for years before insurgency being equal to zero ($\delta_{2002} = \delta_{2008} = 0$) are not rejected. In Column II, a joint F-test that interaction coefficients for years before insurgency being equal to zero is rejected (p-value=0.004). P-values from robust clustered-by-region standard errors are in round parentheses. 9 clusters. *** p<0.01, ** p<0.05, * p<0.1

To check that the results hold with a measure that includes whether the person considers themselves part of the national identity we also report results for the similar specifications but for an alternative, less strict, measure of national identity: equal to one if respondent not only feels only Malian, but also if he/she feels Malian more than his/her ethnic group. Results are presented in Online Appendix Table 3 and show a similar pattern: respondents in exposed region choose national identity over ethnic identity 13.4 percentage-points less.

Online Appendix Table 3: Civil conflict and national identity:
Alternative measure of national identity

	I	II	III	IV
	Dependent variable: National identity (alternative)			
	Malian more than her ethnic group		Malian at least as her ethnic group	
After civil war (2012)	0.066	0.410***	0.093	0.167**
	(0.535)	(0.004)	(0.122)	(0.022)
Exposed x 2012	-0.483***	-0.137*	-0.233***	-0.211***
	(0.005)	(0.099)	(0.006)	(0.007)
	[-0.64;-0.32]	[-0.24;-0.01]	[-0.32;-0.15]	[-.028;-0.14]
Controls		X		X
R-squared	0.061	0.105	0.050	0.084
Observations	2,290	2,290	2,290	2,290

Notes: All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (Christian, Muslim, and traditional believes), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. P-values from robust clustered-by-region standard errors are in round parentheses. There are 6 clusters in Columns I–IV and VI–VII, and 9 clusters in Column V. *** p<0.01, ** p<0.05, * p<0.1

Inference using standard approaches may lead to underestimated confidence intervals in this setting because of the small number of clusters (nine) in the data. To address this concern, in addition to wild-bootstrapping, we aggregate the data by region-urban level and report results with two small-sample corrections.[37] We show results for aggregated specification without any controls in Column I of Online Appendix Table 4. As all the variation in treatment comes from the regional level, the coefficients in Online Appendix Table 4 are quite close to corresponding specifications in Table 1. We add urban and rural Azawad observations in Column II. The results remain virtually unchanged. We add the full set of controls in Column III; our results still hold. Finally, in Column IV, we directly control for pretrend in the dependent variable by adding lagged changes in the national identity to the right-hand side of the equation. In Online Appendix Figure 1, we report the residual plot of the national identity and treatment status interacted with a time dummy for the specification in Column IV: our results are not driven by outliers in the data. We report robust standard errors in parentheses. We can tell from these standard errors that the coefficients are statistically significant under standard inference procedures based on asymptotic results.

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[37]Our small-sample-correction exercises follow Bloom et al. (2013) and Hanlon (2015). Aggregation also shows that our results are not driven by sampling of the Afrobarometer surveys.

Online Appendix Table 4: Civil conflict and national identity: Aggregated data

|	I	II	III	IV
	Dependent variable: National identity			
After civil war (2012)	0.353	0.363	0.353	0.446
	(0.012)	(0.010)	(0.013)	(0.003)
Exposed x 2012	-0.293*	-0.285*	-0.281*	-0.479***
	(0.061)	(0.072)	(0.074)	(0.009)
Imbens & Kolesar p-value	[0.056]	[0.070]	[0.082]	[0.007]
Permutation-approach p-value	[[0.018]]	[[0.001]]	[[0.001]]	[[0.001]]
Δ National identity (2008-2005)				-0.974
				(0.008)
with Azawad		X	X	X
Controls			X	
R-squared	0.787	0.786	0.813	0.839
Observations	22	24	24	24

Notes: All columns include constant, region, and urban fixed effects. Data is aggregated on the regional and urban level. The median number of respondents per aggregation is 120, minimum is 52. The following variables are included as controls in Column III: age, shares of women, unemployment, Muslims, Christians, people with traditional beliefs, people with secondary and tertiary education, personal living conditions, daily access to news, and wealth index. P-values from robust standard errors are in parentheses. Single brackets contain p-values from a test based on HC2 standard errors tested against a t-distribution with degrees of freedom determined using Welch's (1947) formula. E.g., for the specification in Column IV, Welch's approach gives a degree of freedom of 9. Double brackets contain p-values from a permutation-based approach in which we select every permutation of two regions (Mopti-urban and Mopti-rural) out of the 11 regions (11 choose 2 = 78) in Column I and select every permutation of four regions (Mopti and Azawad, and rural and urban) out of the 13 regions (13 choose 4 = 715) in Columns II--IV and estimate the impact on treated regions after the Tuareg rebellion. We then use the distribution of these "placebo" coefficients to construct the p-value of the treatment coefficient. *** p<0.01, ** p<0.05, * p<0.1

In the single brackets, we follow Imbens and Kolesar (2016) by calculating heteroskedasticity-robust HC2 standard errors (MacKinnon and White, 1985) and then conduct inference using a t-distribution with data-determined degrees of freedom based on the formula from Welch (1947). In double brackets, we present p-values from a permutation-based approach to compute standard errors. In Column I, we permutate two (Mopti-urban and Mopti-rural) of the 11 groups in the analysis, and treat them as if they were the treated by the insurgency. We use four of the 13 treated groups in Columns II–IV (we add Azawad-rural and Azawad-urban). This generates $\frac{13!}{4!(13-4)!} =$ 715 coefficient estimates.[38] Under the null hypothesis of no effect, these coefficients will have the same distribution as the coefficients that we estimate in Online Appendix Table 4; they can be used for inference with exact size. Under both sample-correction approaches, our coefficients of interest remain significant, supporting our hypothesis that insurgency decreases national identity.[39]

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[38]Another reason, why we aggregate on the rural/urban level in addition to the regional level is to have larger number of treated observations and as a result larger number of permutations.

[39]Permutation based approach delivers results which are much stronger than those from the Imbens and Kolesar (2016) approach. The difference comes from conducting inference with a t-distribution with very few degrees of freedom. This is a very conservative distribution and the p-values in single brackets should be viewed as very conservative.

 Online Appendix Figure 1: Residual plot: National identity and the interaction term (aggregated)

coef = -.47898172, (robust) se = .15532728, t = -3.08
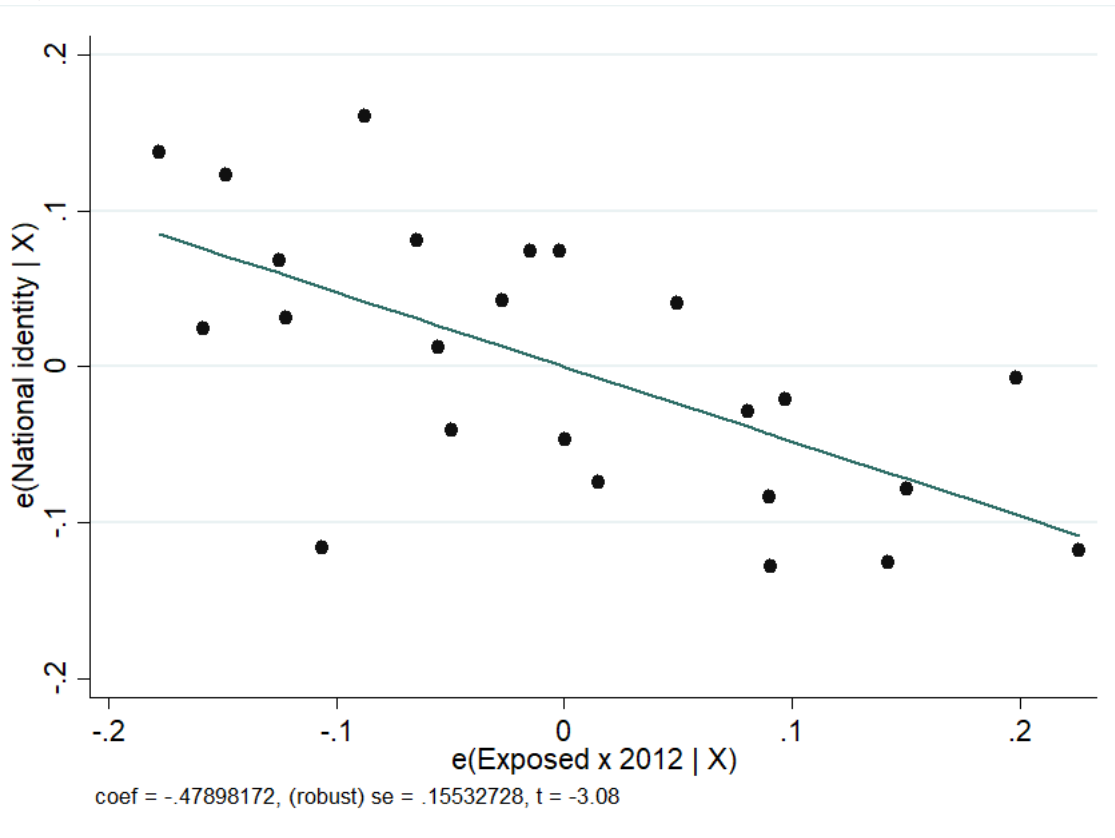
Notes: Added-variable plot computed using the specification from Column IV of Online Appendix Table 4.

One of the explanations behind the relative decrease in national self-identification of Malians in the exposed region could be through the substitution of national identity with ethnic identity as their primary identity. Using our baseline specification in Columns VII of Online Appendix Table 1, we estimate that respondents in exposed regions are 16.8 percentage points more likely to identify themselves with their ethnic group. These results suggest that national identity is being substituted with ethnic identity as a result of civil insurgency (63% of the fall in national identity is substituted with the rise in ethnic identity).

Online Appendix B.3   Matching

As Mopti is different from other regions by demographics and ethnic composition, and as Afrobarometer's survey might not be representative at a regional level, we attempt to address this concern in this section by employing exact matching. We choose the following variables for the matching: urban/rural, schooled/not schooled, female/male, and young/senior indicators for all ethnic groups. Matching by these parameters results in 36 matched cells and 989 observations. We present coefficient plots of our results in Panel A of Online Appendix Figure 2. The resulting coefficients do not differ from the baseline results in Table 1 suggesting that our results are meaningful.

As the pool of respondents can change we also perform exact matching across time periods in Panel B of Online Appendix Figure 2. The number of matched observations falls to 452; however,

our results hold.

We also report results for other types of matching estimators to show that they are robust to the way in which we execute matching. Columns I–IV of Online Appendix Table 5 contain results of matching across groups, while Columns V–VIII contain results of matching across groups and periods. Using the pscore command in Stata (Becker and Ichino, 2002) we estimate nearest neighbor, radius, kernel, and stratification matching estimators. Resulting coefficients of the average treatment effects on the treated (ATT) are very stable and do not depend on the type of matching, supporting our main finding.

Panel A: Matching across groups   Panel B: Matching across periods

Online Appendix Figure 2: Postmatching difference-in-differences
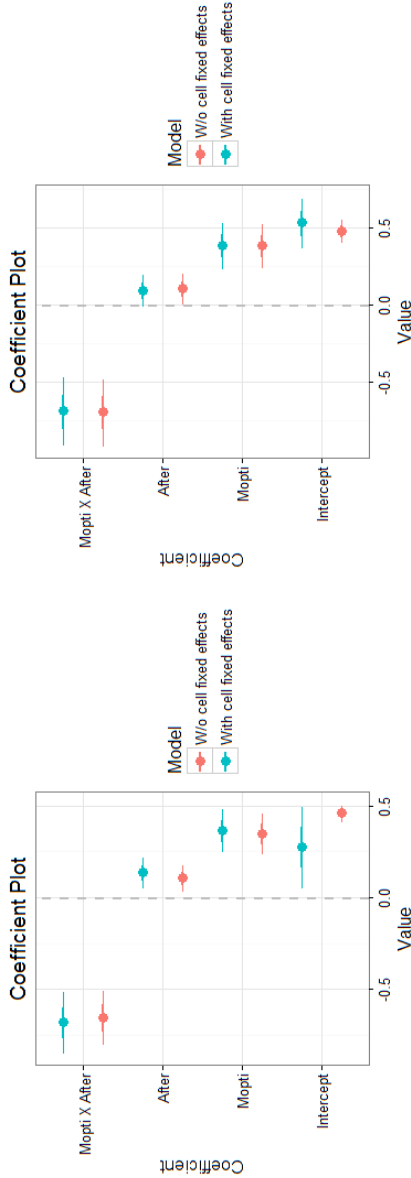
Notes: The following variables are used for the matching: urban/rural, schooled/not schooled, female/male, young/senior, indicators for all ethnic groups. Panel A shows coefficient plots for matching across regions: 36 matched cells, N=989. Panel B shows coefficient plots for matching across regions and periods: 36 matched cells, N=452. Coefficients in red represents results of a specification without cell fixed effects. Coefficients in blue represents results of a specification with cell fixed effects. Robust standard errors. Confidence intervals show 95% and 90% confidence intervals.

Online Appendix Table 5: Civil conflict and national identity: Matching

	I	II	III	IV	V	VI	VII	VIII
	Dependent variable: National identity							
	Across groups				Across periods			
Matching	Nearest neighbor	Radius	Kernel	Stratification	Nearest neighbor	Radius	Kernel	Stratification
ATT	-0.425	-0.51	-0.466	-0.481	-0.357	-0.311	-0.296	-0.327
	(-5.894)	(-10.770)	-	-	(-6.124)	(-9.238)	-	-
	[-6.124]	[-11.462]	[-7.38]	[-7.777]	[-5.215]	[-9.238]	[-7.934]	[-8.150]
# treated	167	167	167	167	167	168	169	170
# controls	84	171	171	171	153	913	913	913

Notes: The following variables are used for the matching: urban/rural, schooled/not schooled, female/male, young/senior, indicators for all ethnic groups. All blocks are balanced. t-statistics computed using analytical standard errors are in parentheses. t-statistics computed using bootstrapped standard errors are in brackets.

Online Appendix C   Additional Tables and Figures

Online Appendix Table 6: Summary statistics (3rd, 4th, and 5th Afrobarometer's waves)

Variable name	Mean	Stand. dev.	min	max
National identity	0.34	0.48	0	1
Ethnic identity	0.08	0.27	0	1
Proximity to Azawad, 1000km	0.49	0.20	0.05	0.98
Inverse distance to Azawad, km x100	0.28	0.25	0.10	1.91
Age	39.8	15.7	0	115
Share urban	0.27	0.44	0	1
Share women	0.50	0.50	0	1
Share Christian	0.02	0.14	0	1
Share Muslim	0.91	0.28	0	1
Share traditional beliefs	0.02	0.15	0	1
Living conditions	0.18	0.38	0	1
Secondary education	0.05	0.22	0	1
Share unemployed	0.16	0.37	0	1
News consumption	0.56	0.50	0	1
PCA of assets	-0.21	1.29	-1.9	2.3

Notes: 3142 observations.

Online Appendix Table 7: Civil conflict and national identity: Robustness checks

	I	II	III	IV	V	VI	VII	VIII	IX
	National identity [0;4]	Alt. national identity (NI>EI)	Alt. national identity (NI≥EI)	HAC standard errors	Alt. pop. weights	+ location-specific lin. trends	+district FEs	+# terrorist attacks	+# fatalities/ # attacks
				Dependent variable: 1(National identity)					
After civil war (2012)	0.683***	0.192***	0.108***	-	0.320***	-0.343	0.318	0.329***	0.331***
	(0.132)	(0.070)	(0.040)	-	(0.050)	(0.668)	(0.282)	(0.049)	(0.049)
After civil war (2012) x Inv. distance to Azawad	-0.744***	-0.211**	-0.146*	-0.318***	-0.324***	-0.824*	-2.284*	-0.216**	-0.311***
	(0.270)	(0.104)	(0.081)	(0.094)	(0.108)	(0.435)	(1.198)	(0.103)	(0.097)
Inv. distance to Azawad	0.606**	0.178*	0.058	0.247***	0.269***	-2.791***	1.907	0.202**	0.253***
	(0.244)	(0.091)	(0.076)	(0.052)	(0.096)	(0.957)	(1.419)	(0.088)	(0.085)
# terrorist attacks								-0.003***	
								(0.001)	
# fatalities/# attacks									-0.018***
									(0.007)
R-squared	0.169	0.168	0.106	0.066	0.288	0.206	0.288	0.208	0.206
Observations	3,141	3,141	3,141	3,142	3,141	3,141	3,141	3,141	3,141

Notes: All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (Christian, Muslim, and traditional beliefs), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. In Column IV, the after-civil-war-(2012) dummy is absorbed. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. We use spatial-HAC standard errors in Column IV. *** p<0.01, ** p<0.05, * p<0.1

Online Appendix Table 8: Civil conflict and national identity: Alternative distance measures

	I	II	III	IV	V	VI
			Dependent variable:			
		National Identity			Ethnic Identity	
Distance measure	km	log, km	sqrt, km	km	log, km	sqrt, km
After civil war (2012)	-0.085	-1.197***	-0.358**	0.104*	0.359	0.182*
	(0.090)	(0.323)	(0.140)	(0.057)	(0.226)	(0.096)
After civil war (2012) x distance to Azawad	0.598***	0.230***	0.026***	-0.291***	-0.067*	-0.010**
	(0.144)	(0.051)	(0.006)	(0.098)	(0.036)	(0.004)
Distance to Azawad	-0.497***	-0.196***	-0.022***	0.272***	0.070**	0.010***
	(0.114)	(0.042)	(0.005)	(0.077)	(0.028)	(0.003)
R-squared	0.207	0.207	0.207	0.067	0.065	0.066
Observations	3,142	3,142	3,142	3,142	3,142	3,142

Notes: Here we use the most conservative specification from Column VII of Table 1. All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

Online Appendix Table 9: Civil conflict and national identity: Interaction of trust variables with post-2012 dummy

	I	II	III	IV
	Dependent variable: National identity			
	Trust to national leader	Trust to parliament	Trust to local government	All
After civil war (2012)	-0.215*	-0.012	-0.026	-0.255**
	(0.112)	(0.039)	(0.041)	(0.120)
Trust to national leader	0.017			0.042***
	(0.010)			(0.012)
Trust to national leader x 2012	0.064			0.054
	(0.040)			(0.045)
Trust to parliament		-0.017		-0.037***
		(0.011)		(0.012)
Trust to parliament x 2012		-0.005		0.010
		(0.017)		(0.021)
Trust to local government			-0.006	-0.006
			(0.011)	(0.012)
Trust to local government x 2012			0.003	0.013
			(0.017)	(0.020)
R-squared	0.160	0.154	0.157	0.161
Observations	3,024	2,897	3,035	2,824

Notes: All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

Online Appendix Table 10: Alternative explanation II: Atrocities of the state (with post-treatment interactions)

	I	II	III	IV	V	VI	VII	VIII	IX
	Dependent variable: National identity								
After civil war (2012)	0.113**	0.110**	0.113**	0.114**	0.113**	0.112**	0.114**	0.111**	0.110**
	(0.046)	(0.046)	(0.046)	(0.045)	(0.046)	(0.046)	(0.045)	(0.045)	(0.045)
Inv. distance to Azawad x 2012	-0.564***	-0.562***	-0.566***	-0.566***	-0.575***	-0.566***	-0.581***	-0.584***	-0.605***
	(0.138)	(0.137)	(0.138)	(0.138)	(0.138)	(0.138)	(0.136)	(0.136)	(0.137)
Inv. distance to Azawad	0.540***	0.536***	0.541***	0.543***	0.548***	0.542***	0.566***	0.563***	0.582***
	(0.138)	(0.138)	(0.138)	(0.139)	(0.138)	(0.138)	(0.137)	(0.135)	(0.137)
Fear political violence		-0.025							-0.030
		(0.027)							(0.027)
People treated unequaly			-0.018						-0.019
			(0.027)						(0.030)
Ethnic group treated unfair				0.017					0.015
				(0.032)					(0.032)
President often ignores laws					0.038				0.042
					(0.026)				(0.026)
Officials are often unpunished						-0.019			-0.019
						(0.025)			(0.027)
Police in the location							0.081		0.044
							(0.062)		(0.064)
Army in the location								0.113*	0.099
								(0.064)	(0.068)
R-squared	0.073	0.074	0.074	0.073	0.074	0.074	0.075	0.076	0.079
Observations	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042

Notes: Columns II–IX include corresponding control variable and its interaction with the post-treatment dummy. We do not report these coefficients to save space. These results are available upon request. All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Here we only use the 4th and the 5th Afrobarometer waves. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Online Appendix Table 11: Alternative explanation IV: Trust (with post-treatment interactions)

	I	II	III	IV	V	VI
	Dependent variable: National identity					
After civil war (2012)	0.419***	0.200*	0.307***	0.393***	0.420***	0.188
	(0.037)	(0.117)	(0.058)	(0.050)	(0.047)	(0.120)
Inv. distance to Azawad	-0.391***	-0.415***	-0.397***	-0.379***	-0.378***	-0.415***
x 2012	(0.097)	(0.099)	(0.097)	(0.099)	(0.098)	(0.100)
Inv. distance to Azawad	0.349***	0.343***	0.351***	0.335***	0.327***	0.335***
	(0.094)	(0.095)	(0.094)	(0.097)	(0.096)	(0.098)
Control var. + its int. w 2012						
Trust to relatives		X				X
Trust to neighbors			X			X
Trust to strangers				X		X
Trust to local government					X	X
R-squared	0.172	0.171	0.170	0.169	0.174	0.171
Observations	3,151	3,150	3,144	3,131	3,066	3,050

Notes: Columns II–VI include corresponding control variable and its interaction with the post-treatment dummy. We do not report these coefficients to save space. These results are available upon request. All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

Online Appendix Table 12: Alternative explanation V: Selective migration

	I	II	III	IV	V
	Dependent variable: National identity				
	Baseline	Share of migrants	Δ Share of migrants	Share of majority eth. groups	Village/town size
After civil war (2012)	0.419***	-0.005	-0.002	-0.179	0.351***
	(0.037)	(0.275)	(0.161)	(0.174)	(0.071)
Inv. distance to Azavad	-0.391***	-0.301***	-0.282***	-0.233**	-0.376***
x 2012	(0.097)	(0.103)	(0.102)	(0.104)	(0.099)
Inv. distance to Azavad	0.349***	0.246***	0.239***	0.199**	0.300***
	(0.094)	(0.090)	(0.089)	(0.090)	(0.087)
Share migrants		0.174			
		(2.506)			
Share migrants		2.076			
x 2012		(3.109)			
Δ Share migrants			-0.212		
			(1.056)		
Share of pop. maj. ethnicity				-0.419	
				(0.332)	
Share of pop. maj. ethnicity				0.834***	
x 2012				(0.286)	
Village/town size					0.000
					(0.001)
Village/town size					-0.003
x 2012					(0.004)
R-squared	0.205	0.209	0.207	0.205	0.171
Observations	3,151	3,151	3,151	3,151	3,151

Notes: Columns II–VI include corresponding control variable and its interaction with the post-treatment dummy. We do not report these coefficients to save space. These results are available upon request. All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Online Appendix Table 13: Alternative explanation VII: Social desirability bias in survey data

	I	II	III	IV	V
			Dependent variable: 1(National identity)		
	Baseline	Language of the interview		Home language of the interviewer	
After civil war (2012)	0.324***	0.325***	0.422***	0.389***	0.460***
	(0.049)	(0.050)	(0.092)	(0.056)	(0.019)
After civil war (2012) x	-0.369***	-0.350***	-0.378***	-0.420***	-0.451***
Inv. distance to Azawad	(0.099)	(0.108)	(0.110)	(0.110)	(0.100)
Inv. distance to Azawad	0.302***	0.279***	0.293***	0.316***	0.353***
	(0.086)	(0.092)	(0.093)	(0.088)	(0.054)
Language of the interview FEs		X	X		
Lang. of int. x after civil war (2012)			X		
Home lang. of the interviewer FEs Home				X	X
lang. of int. x after civil war (2012) R-					X
squared	0.205	0.218	0.220	0.259	0.274
Observations	3,141	3,137	3,137	3,141	3,141

Notes: The following language of the interview fixed effects are included in Columns II–III: Arabic, Bambara, Bella, Bobo, Dogon, French, Kakolo, Khasonk, Malinke, Maure, Mianka/Senufo, Peuhl/Fulfulde, Samoko, Soninke/Sarakoll, Sonrhai, and Tamasheq. The following home language of the interviewer fixed effects are included in Columns II–III: Bambara, Bobo, Dogon, French, Malinke, Mianka/Senufo, Peuhl/Fulfulde, Soninke/Sarakoll, Sonrhai, and Tamasheq. Columns III and V include corresponding control variable and its interaction with the post-treatment dummy. We do not report these coefficients to save space. These results are available upon request. All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Online Appendix Table 14: Alternative explanation VIII: Internally displaced people

	I	II	III
	Dependent variable: 1(National identity)		
	Baseline	Refugee camp locations	
After civil war (2012)	0.324***	0.327***	0.327***
	(0.049)	(0.050)	(0.049)
After civil war (2012) x	-0.369***	-0.368***	-0.370***
Inv. distance to Azawad	(0.099)	(0.099)	(0.098)
Inv. distance to Azawad	0.302***	0.300***	0.302***
	(0.086)	(0.087)	(0.087)
Refugee camp location dummy		-0.137*	-0.097
		(0.078)	(0.074)
Refugee camp location x			-0.194**
After civil war (2012)			(0.085)
R-squared	0.205	0.206	0.206
Observations	3,141	3,141	3,141

Notes: The following locations contained refugee camps: Kayes Commune, Koulikoro Commune, Sikasso Commune, Segou Commune, Mopti Commune, and Commune Bamako. All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Online Appendix Figure 3: Results are not driven by a particular ethnic group
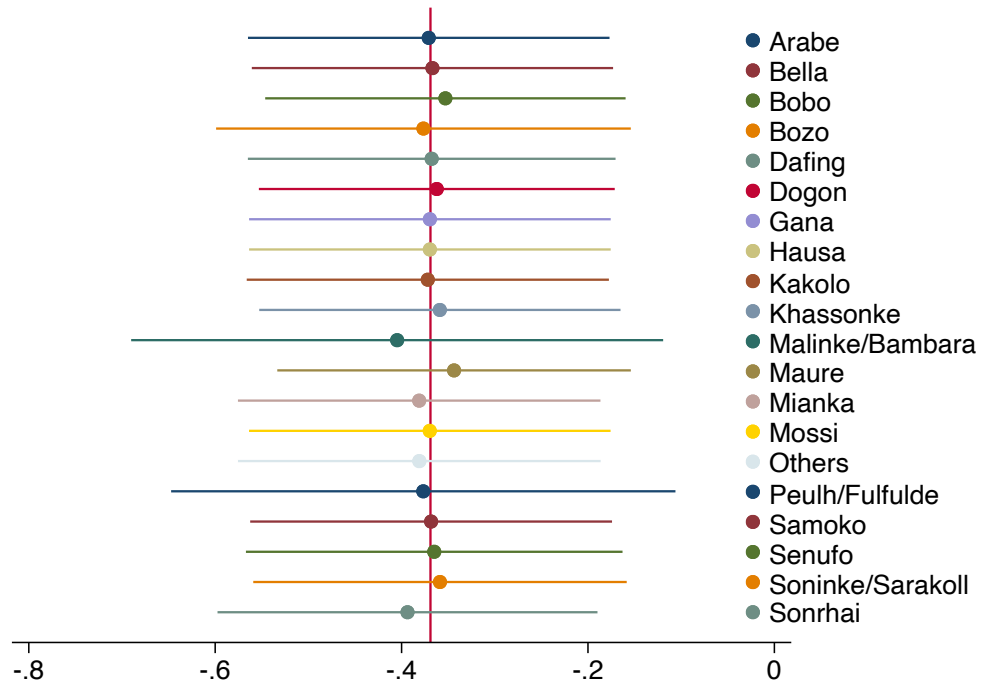

Note: This figure reports on the point-estimate and 95th-percent confidence band that results when re-estimating the specification in Column VII of Table 1, dropping one ethnic group at a time. The (red) vertical line is the baseline point estimate. The results are sorted top-to-bottom in alphabetical order, i.e., omit Arabs, then Bella, then Bobo, etc. Dropping Maure increases the coefficient the most. Dropping Malinke/Bambara decreases the point-estimate the most.

Online Appendix Table 15: Balance table: Changes in demographic characteristics between 4th and 5th Afrobarometer waves

| | I | | II | | III | |
| | Round 4 (2008) | | Round 5 (2012) | | Differences | |
	Mean	s.d.	Mean	s.d.	Mean	P-value
Age	38.99	(3.694)	38.97	(1.626)	-0.013	(0.994)
Urban share	0.296	(0.311)	0.264	(0.362)	-0.032	(0.431)
Share women	0.504	(0.012)	0.500	(0.001)	-0.004	(0.465)
Share Christian	0.013	(0.014)	0.025	(0.040)	0.013	(0.399)
Share Muslim	0.924	(0.066)	0.884	(0.086)	-0.040	(0.124)
Share traditional beliefs	0.021	(0.029)	0.027	(0.030)	0.005	(0.633)
Share with secondary education	0.048	(0.044)	0.056	(0.068)	0.009	(0.625)
Share with tertiary education	0.033	(0.060)	0.057	(0.087)	0.024	(0.163)
# of regions	7		7			
# of observations	1,133		1,200			

Online Appendix Figure 4: Correlations of the minimal distance to Azawad with minimal distance to violence by the Malian army
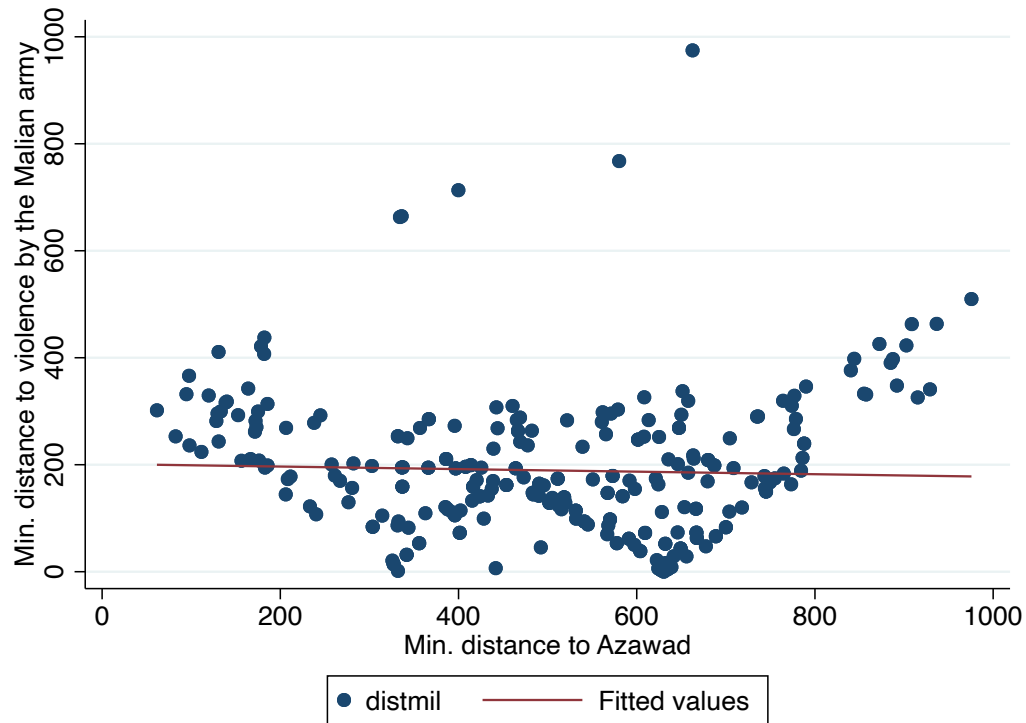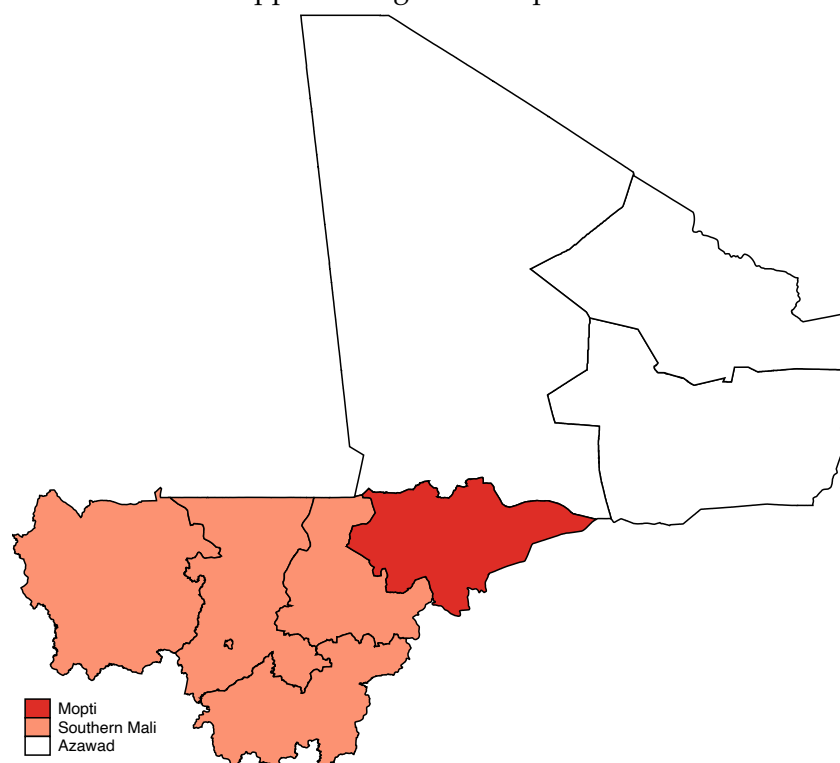

Notes: The blue dot represents village/town.

Online Appendix Figure 5: Correlations of the minimal distance to Azawad with minimal distance to a terrorist act by the Tuaregs
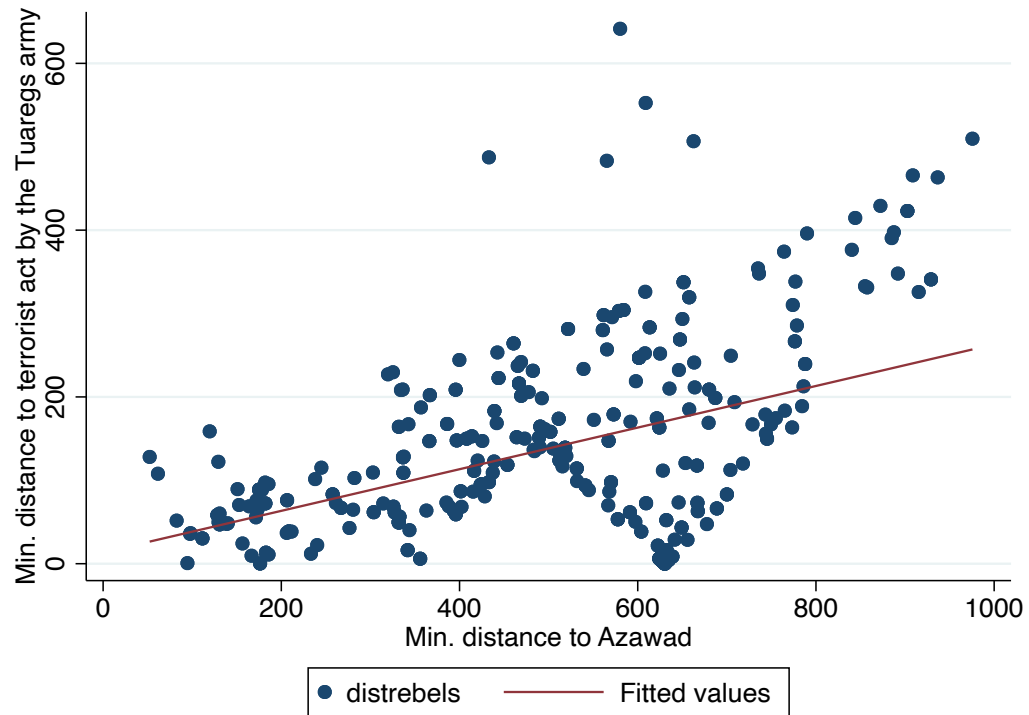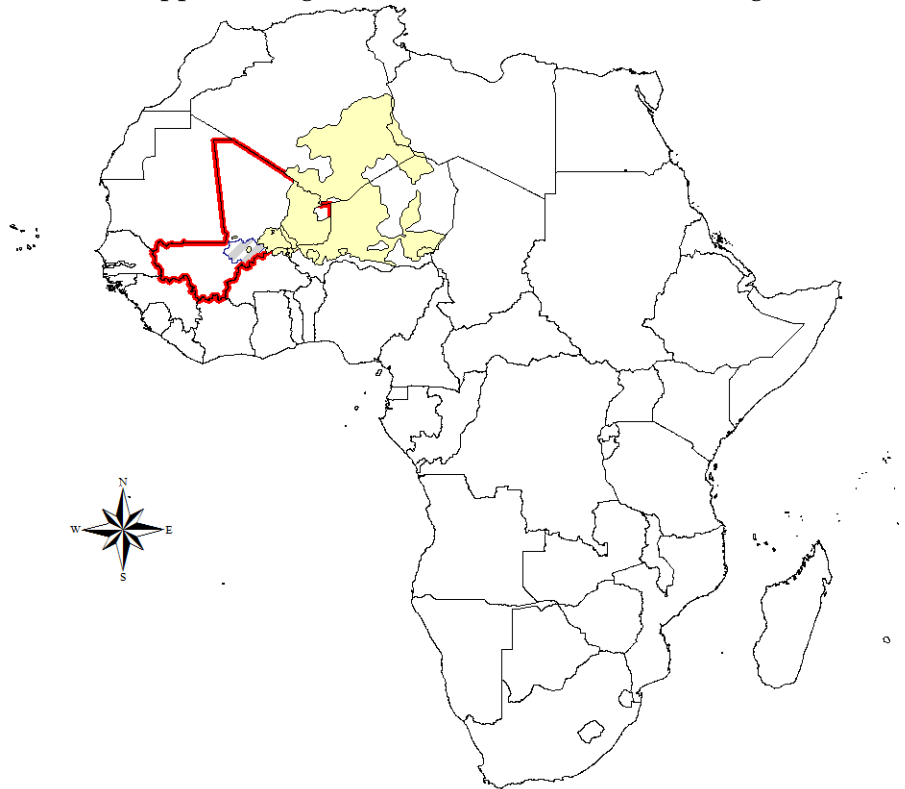

Notes: The blue dot represents village/town.

Online Appendix Figure 6: Map of Mali
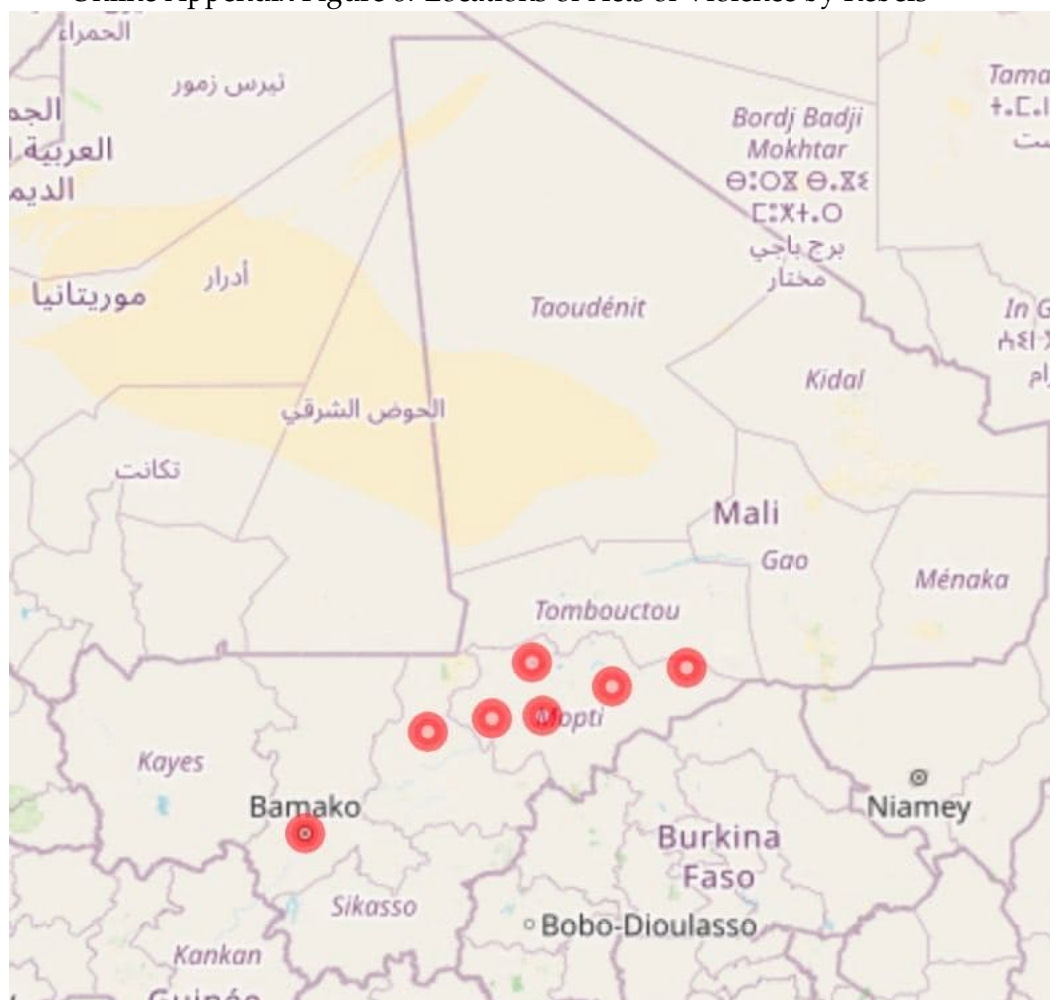

Mopti
Southern Mali
Azawad

Notes: White area corresponds to Azawad. Dark red area corresponds to the border region of Mopti. Light red area corresponds to the rest of the Mali

Online Appendix Figure 7: Ethnic Homelands of Tuaregs

Notes: The red line indicates Malian border. Tuareg homelands are depicted in yellow color. Shaded area indicates Mopti. *Source:* The historical data on the Tuareg homelands are taken from the georeferencing of ethnic groups (GREG), that is a digitalized map of the Soviet Ethnographic Atlas "*Atlas Narodov Mira.*"

Online Appendix Figure 8: Locations of Acts of Violence by Rebels

Source: ACLED.