Pilgrims and Crusaders: How Religion Shapes Political Divides in Europe*

Tommaso Colussi† Dominic Rohner‡
Andrea Tesei§ Felipe Valencia¶

September 1, 2026

A same religion can sustain contrasting political interpretations of the same events. Using election results from more than 84,000 municipalities in 21 European countries, 2001–2021, we proxy historically rooted local opposing Christian legacies with proximity to crusade and pilgrimage routes. We examine Islamist terrorist attacks and migrant child deaths, two treatments with opposite moral content. Nationally, the former are associated with higher exclusionary voting and the latter with lower exclusionary voting. Within the same national election, however, both yield a more exclusionary response near crusade than pilgrimage routes: support rises especially near crusade routes after attacks and falls especially near pilgrimage routes after migrant deaths. The resulting differentials range from 0.7 to 1.2 percentage points, or 9–15 percent of mean vote shares. Event studies based on the Integrated Values Surveys show corresponding short-run changes in perceived immigrant threat, but not religiosity. Religion's political consequences thus depend not only on whether religion becomes salient, but on the local interpretation through which events are understood.

JEL classification: D72, D74, F51, N43, Z12.
Keywords: Religion, Populism, Crusades, Pilgrimage, Terrorism, Voting.

*We thank Ethan Catanzariti, Roudayna El Chammaa, Dilara Gündüz, Berfin Karakas and David Stojanov for excellent research assistance. We are also grateful for helpful comments by seminar participants at UPF, the Geneva Graduate Institute, Namur, and Leuven, and participants to the ASREC conference, the CEPR Paris Symposium, the workshop on conflict and geoeconomics at Bocconi, the workshop on "conflict, violence and the economy" at Cattolica, the CESifo Summer Institute in Venice and 4th Arne Ryde Workshop on "Culture, Institutions, and Development".
†Department of Economics, Catholic University of Milan and IZA. Email: tommaso.colussi@unicatt.it
‡University of Lausanne, Geneva Graduate Institute and CEPR. Email: dominic.rohner@unil.ch.
§Department of Economics, Queen Mary University and CEPR. Email: a.tesei@qmul.ac.uk
¶Brown University, IZA and CEPR. Email: felipe.valencia@ubc.ca

"Eye for Eye, Tooth for Tooth."
Bible, Exodus 21:24

"If anyone slaps you on the right cheek, turn to them the other cheek also."
Bible, Matthew 5:39

1 Introduction

In contemporary politics, religion is often invoked to draw opposite political lessons from the same events. In Europe, leaders of far-right parties have cast Islamist terrorist attacks as evidence that Christian Europe must defend its borders and cultural identity against Islam, while leaders of the Catholic Church have responded in the language of peace, reconciliation, and the rejection of collective blame.[1] Episodes of migrant deaths have generated an equally sharp contrast: some invoke Christianity to call for hospitality, rescue, and compassion, while others frame the same tragedies through the language of deterrence and border control.[2]

While a growing literature in political economy studies religion as a source of social norms and political influence (e.g. Bazzi *et al.*, 2020; Benjamin *et al.*, 2016), much less attention has been paid to the possibility that the same religion may support opposed political readings of the same event. More generally, identity markers need not carry a single political meaning: what matters is not only which identity becomes politically relevant, but also which interpretation of that identity prevails. Christian traditions make this especially clear. They have long associated the treatment of strangers with hospitality, mercy, and care for the vulnerable, yet they have also been invoked to defend religious boundaries and to justify exclusion, coercion, and persecution.

Whether such differences in Christian interpretation should matter electorally is not obvious. One reason they might is that historical memory, local symbols, and collective practice may sustain different interpretations of Christianity, leaving some communities more receptive to one reading than another. Yet this is far from guaranteed in a secularizing Europe, where religious observance has declined in many places (Brenner, 2016) and local Christian traditions may seem too weak to shape contemporary politics. Under ordinary conditions, these differences may remain latent, overshadowed by national party competition, economic grievances, or other dominant political cleavages. Shocks that place questions of religious difference and moral obligation at the centre of public debate, however, can make these latent differences politically consequential by eliciting different interpretations of the same events. We therefore ask whether historically rooted

[1] For contemporary examples after the 2015 Paris attacks, see Reuters, "Europe's populist right targets migration after Paris attacks," November 14, 2015; and *The Washington Post*, "Pope Francis condemns Paris terrorist attacks: Using God's name to justify this path is blasphemy," November 15, 2015.

[2] For contemporary examples, see Reuters, "Italy urges 'stop' to migrant boats as shipwreck death toll hits 63," February 27, 2023, on the reaction of Italy's right-wing government after the Cutro shipwreck; and Reuters, "Stop human traffickers, Pope Francis says after Italy's migrant shipwreck," March 5, 2023, on Pope Francis's response emphasizing sorrow for the victims.

local Christian legacies shape how common national shocks are interpreted and translated into electoral responses.

We study this question across Europe over the last two decades. The setting is especially revealing. On a continent historically shaped by Christianity, where Islam is the largest religious minority, debates over outsiders, borders, and belonging are especially likely to be framed in religious terms. Over this period, support for far-right parties campaigning against immigration and in defence of Europe's Christian heritage rose sharply across the continent. Their aggregate vote share in the countries in our sample increased from roughly 6 percent at the beginning of the period to around 22 percent by the end, with substantial heterogeneity across municipalities both across and within countries. A central question is whether part of this electoral heterogeneity reflects not only economic and demographic forces, but also different Christian readings of outsiders and moral obligation.

We use municipality-level results from national parliamentary elections for more than 84,000 municipalities in 21 European countries between 2001 and 2021. The estimation sample contains 117 national elections. We combine these data with information on party positions from the Chapel Hill Expert Survey (CHES), focusing on immigration, multiculturalism, ethnic minorities, civil liberties, and left–right ideology. We use these dimensions to construct an anti-immigration index and a broader exclusionary-right index. For each index, we measure the municipal vote share of parties in the top decile of the corresponding continent-wide distribution, thereby focusing on parties that take the most exclusionary positions rather than on marginal differences among mainstream parties.

To capture spatial variation in local Christian legacies, we locate each municipality relative to historical crusade and pilgrimage routes reconstructed from historical maps, Roman-road data, and pilgrimage itineraries to Jerusalem, Rome, and Santiago de Compostela. We classify a municipality as near a network when its centroid lies within 10 kilometres of it. Proximity to crusade routes is intended to capture greater local exposure to an interpretive repertoire centred on interfaith threat and the defence of communal boundaries, while proximity to pilgrimage routes captures greater exposure to one centred on hospitality and compassion toward vulnerable strangers.

Municipalities near crusade and pilgrimage routes differ from those far from both networks, reflecting the major historical corridors along which the routes developed. The comparison relevant for our design, however, is between the two network groups themselves. Municipalities near crusade and pilgrimage routes are broadly similar in baseline socio-economic conditions, initial exclusionary voting, and broad measures of religiosity. At the same time, they differ in route-specific markers suggestive of distinct Christian interpretations. Churches dedicated to warrior saints and recorded origins of crusaders are more prevalent near crusade routes, whereas churches dedicated to pilgrim saints are more prevalent near pilgrimage routes. These patterns are consistent with the two networks carrying different local Christian legacies. They do not, by themselves, rule out the possibility that other differences in historical geography generate differential responses to contemporary shocks, an issue we address directly in the empirical analysis.

We test whether these local Christian legacies condition electoral responses to two contrasting treatments: Islamist terrorist attacks, which heighten the salience of interfaith conflict and collective threat, and migrant child deaths, which heighten the salience of compassion and humanitarian duty. A country-election is treated by Islamist terrorism when at least one fatal attack during the preceding year claims the life of one of the country's nationals, irrespective of where the attack occurs; the same attack may therefore treat several countries through the nationality of its victims. A country-election is treated by migrant child deaths when at least one child dies while attempting to enter that country during the preceding year.[3] We identify more than 100 qualifying events of each type over the sample period. This definition yields 33 country-elections treated by Islamist terrorism and 15 treated by migrant child deaths; six are treated by both.

Despite their contrasting content, the two treatments imply the same relative pattern across crusade and pilgrimage routes. Islamist terrorist attacks are expected to increase exclusionary voting more near crusade routes, whereas migrant child deaths should reduce it more near pilgrimage routes. The treatments may therefore move exclusionary voting in opposite directions at the national level, but in both cases the response should be more exclusionary near crusade routes than near pilgrimage routes.

The empirical design is built around this differential prediction. We first report the aggregate association between each treatment and exclusionary voting. These estimates are informative about the broad direction of the national response but are necessarily descriptive: because the treatment varies at the country-election level, the specification cannot include country-by-year fixed effects and therefore cannot absorb contemporaneous country-specific developments. The paper's main analysis instead compares municipalities exposed to the same national treatment but located near different historical networks. Municipality fixed effects absorb permanent local differences, including route proximity, while country-by-year fixed effects absorb all national political and economic conditions common to municipalities voting in the same election. Year-specific effects of baseline municipal characteristics further allow places with different initial conditions to evolve differently. The route-specific coefficients measure how the electoral response differs near each network, holding proximity to the other network constant. The analysis centres on the difference between these two route-specific coefficients.

The results support the paper's central prediction. At the national level, elections preceded by Islamist terrorist attacks are associated with higher support for exclusionary parties, whereas those preceded by migrant child deaths are associated with lower support. More importantly, within the same national election, municipalities near crusade routes shift in a more exclusionary direction than municipalities near pilgrimage routes after both treatments. Following Islamist attacks, support rises near crusade routes relative to pilgrimage routes, yielding a crusade–pilgrimage difference of 0.7 percentage points for the anti-immigration party vote share and 1.2 points for the exclusionary-right party

[3] We focus on child victims because these episodes receive disproportionate media attention and evoke especially strong moral responses.

vote share. Following migrant child deaths, support falls near pilgrimage routes relative to crusade routes, yielding corresponding differences of 1.0 and 0.9 percentage points. Across the four outcomes, these differences amount to approximately 9–15 percent of the corresponding mean vote shares, and all are statistically significant at conventional levels. Christianity's political consequences thus depend not simply on whether religion becomes salient, but on the local interpretation through which the shock is understood.

Interpreting these estimates as differential responses to the treatments requires a conditional parallel-trends assumption: in the absence of treatment, the crusade–pilgrimage difference in exclusionary voting would have evolved similarly in treated and untreated country-elections, after accounting for municipality fixed effects, country-by-year fixed effects, and year-specific effects of baseline municipal characteristics. The main identification threat is that broader historical-geographic differences associated with route proximity may themselves generate differential responses to the treatments. The baseline comparisons make large observable compositional differences an unlikely explanation: municipalities near the two networks are broadly similar on observed characteristics and indistinguishable in initial exclusionary voting. Yet even modest differences in demographic composition, economic conditions, or historical connectivity may shape how municipalities respond when these events occur. We therefore re-estimate the model allowing the effect of each treatment to vary with baseline demographic and economic conditions and proximity to Roman roads. The crusade–pilgrimage differential changes little in this more saturated specification, suggesting that observable differences in local composition and differential proximity to Roman roads do not account for the result.

We next examine whether the findings depend on the countries, route measures, events, or electoral outcomes used in the analysis. Because within-country variation in the two networks is available in partially different sets of countries, we restrict the sample to countries containing both networks; the differentials remain positive and similar in magnitude. The results are also stable across alternative route definitions and when individual countries and events are excluded. Finally, the crusade–pilgrimage differential retains the predicted sign across the individual party-position dimensions used to construct the two indices, indicating that the findings are not driven by a particular component or by the aggregation procedure. Taken together, these exercises establish that the differential is not tied to a particular sample, route construction, event, or outcome definition.

To narrow down the potential interpretation of the findings, we perform a series of further investigations. For Islamist terrorism, the main competing explanation is that the differential reflects violence and insecurity rather than the religious content of the attacks. Salient attacks may raise demand for public order, border enforcement, or parties perceived as stronger on national defence, even if their religious character is irrelevant. We distinguish interfaith conflict from violence and insecurity in two ways. First, we restrict Islamist attacks to those occurring outside the affected country and then outside Europe. These restrictions retain the interfaith character of the treatment while progressively reducing direct domestic and regional security exposure. The crusade–pilgrimage differential

remains positive under both restrictions, although it is somewhat attenuated relative to the baseline estimates. Second, we replace Islamist attacks with non-Islamist terrorist attacks involving nationals, which retain the violence and insecurity of terrorism but not its interfaith character. We find no corresponding crusade–pilgrimage differential following these attacks, despite their comparable violence and insecurity.

For migrant child deaths, the main alternative interpretation is that the treatment captures broader migration pressure or migrant mortality rather than the moral salience of child victims. We therefore allow total migrant fatalities during the same pre-election window to have different effects near the two routes. The migrant-child differential remains largely unchanged. Taken together, these tests make explanations based on violence, insecurity, or migration pressure alone less plausible and are more consistent with the religious and moral content that distinguishes the two treatments.

These exercises narrow the interpretation of the electoral differential, but voting outcomes provide only indirect evidence on how outsiders are perceived - the dimension at the heart of our argument. We therefore turn to the Integrated Values Surveys to examine whether the same events produce corresponding route-specific changes in perceived immigrant threat and out-group rejection. For a subset of the events underlying the electoral treatments, IVS interviews were conducted shortly before and after their occurrence, allowing us to compare respondents interviewed before versus after the same event within the same country-year. Following both classes of events, the crusade–pilgrimage differential in perceived immigrant threat shifts significantly in the same direction as the electoral differential. Ethnoreligious out-group rejection moves similarly, although less precisely. By contrast, we detect no corresponding change in subjective religiosity or religious practice. A corresponding route differential therefore emerges over a much shorter horizon in attitudes directly related to outsiders, using exact interview timing rather than the electoral calendar. Together with the absence of detectable changes in religiosity, this pattern is more consistent with the activation of different interpretations of outsiders than with a general increase in religious intensity. The attitudinal evidence thus provides a short-run counterpart to the electoral response and supports the paper's central claim: historically rooted local Christian legacies condition how common national shocks are interpreted and translated into political behaviour.

Our paper speaks to three related literatures. First, it contributes to work on religion and politics, which documents how religious institutions, leaders, and identities shape political authority, behaviour, and voting (e.g. Iannaccone, 1998; Iyer, 2016; Bazzi *et al.*, 2020; Benjamin *et al.*, 2016; Chaney, 2013; Lanzara *et al.*, 2024; Ahmed *et al.*, 2025). Much of this work asks how religion affects politics while taking the political content of the relevant religious tradition as given. We show that the same tradition can support opposed political responses, with historically rooted local Christian legacies conditioning which interpretation becomes electorally consequential. The capacity of religion to sustain both conflict and reconciliation has long been recognized (Appleby, 2003; Philpott, 2007); our contribution is to provide systematic electoral evidence of this variation within a single

religious tradition. The two treatments are central to the design because they invoke opposing obligations toward outsiders and show that local Christian legacies do not push politics in a fixed direction, but condition the response to the event.

Second, the paper relates to work on identity and political conflict. Economic approaches typically associate identities with given behavioural prescriptions and study which identity becomes salient or how strongly individuals identify with it (Akerlof and Kranton, 2000; Shayo, 2009; Bonomi *et al.*, 2021; Enke, 2020). We emphasize a different margin: the prescriptions associated with a shared identity may themselves vary. The political consequences of identity therefore depend not only on salience, but also on which interpretation shapes the response to a particular event. This margin complements work on the economic, demographic, and technological forces behind nationalist and anti-immigration voting (Fetzer, 2019; Dustmann *et al.*, 2019; Autor *et al.*, 2020; Manacorda *et al.*, 2023; Guiso *et al.*, 2024).

Third, the paper contributes to research on historical persistence, collective memory, and the contemporary political relevance of the past (e.g., Voigtländer and Voth, 2012; Cantoni *et al.*, 2019; Drelichman *et al.*, 2021; Fouka and Voth, 2022). Closest to our setting is Ochsner and Roesel (2024), who show that Austrian far-right campaigns explicitly invoking the Ottoman sieges of Vienna increased anti-Muslim sentiment and far-right voting in places historically attacked by Ottoman troops. While their setting links a contemporary anti-Muslim campaign to the revival of a historically congruent antagonism, our design compares two contrasting legacies within Christianity and shows that their political implications depend on the moral content of the contemporary event. The persistence of these legacies is reflected not in a fixed electoral divide, but in the way contemporary events are interpreted.

The remainder of the paper proceeds as follows. Section 2 provides historical background. Section 3 describes the data and the main descriptive patterns. Sections 4 and 5 present the empirical strategy, main results and reports robustness checks, and Section 6 studies mechanisms. Section 7 concludes. Additional results are reported in the Appendix.

2 Historical Context

2.1 Crusades

The Crusades were a series of military campaigns launched by Latin Christendom against Muslim powers from the late eleventh century onward. Initiated by Pope Urban II at the Council of Clermont in 1095, they were framed as holy war: a collective effort to recover sacred territory, defend Christendom, and confront religious enemies.[4] In both rhetoric and practice, the Crusades drew sharp boundaries between in-groups and out-groups. They mobilized Christians around the defense of a common religious community, while casting Muslims, Jews, heretics, and other religious outsiders as enemies or

[4]For historical background, see Phillips (2010); Asbridge (2012); Madden (2013); Riley-Smith (2014).

threats. The campaigns were marked by extreme violence, including massacres of Jewish communities in the Rhineland and the large-scale killing and pillaging that followed the capture of Jerusalem in 1099.

Historians have emphasized the role of the Crusades in consolidating Christendom as a political and religious community defined against external and internal enemies (Mastnak, 2002; Riley-Smith, 2008). The language of sacred territory, collective defense, and religious exclusion was central to that process. In this sense, crusading did not simply involve military movement across space; it also carried a particular Christian view of outsiders and moral obligation, one centered on protecting the faith and defending its boundaries.

Our empirical measure draws on the routes associated with the first five Crusades, from the mobilization that began in 1095 through the end of the Fifth Crusade in 1221. These campaigns provide both broad European coverage and sufficiently extensive and documented overland movement to permit a comparable reconstruction. The First and Second Crusades travelled predominantly overland toward Constantinople. Later campaigns relied more heavily on maritime transport, but participating armies still moved overland from their places of origin to major assembly points and ports of embarkation. The resulting network therefore captures the principal European corridors through which crusading mobilisation passed.

These movements could also leave local traces beyond the passage of the armies themselves. Recruitment, assembly, and participation linked particular communities to crusading, while church dedications, saint cults, and local commemorative traditions could preserve those associations in religious life. Proximity to the reconstructed routes may therefore capture the local persistence of historical associations between Christianity, religious conflict, and the defence of communal boundaries.

2.2 Pilgrimages

Christian pilgrimage was organised around a different set of practices and obligations. From late antiquity onward, pilgrims traveled to sites associated with Christ, the apostles, saints, and major shrines. By the high Middle Ages, pilgrimage had become a central devotional practice in Latin Christianity, linking distant communities to destinations such as Jerusalem, Rome, and Santiago de Compostela.[5] Unlike the Crusades, these were not military expeditions. They were penitential and devotional journeys, sustained by a religious and social infrastructure that protected travelers, offered hospitality, and recognized the pilgrim as a stranger worthy of assistance.

Medieval pilgrimage was closely associated with mercy, penitence, hospitality, and care for wayfarers. The major routes were sustained by inns, hospitals, confraternities, churches, and local communities charged with receiving, sheltering, and assisting travellers. The pilgrim thus embodied a different relationship to the stranger from that expressed

[5]The historical discussion of pilgrimages draws on Webb (2001); Sumption (2011). Pilgrimage traditions of course extend beyond Christianity, but the focus here is on the Christian routes most relevant to medieval and modern Europe.

in crusading: not the defence of sacred boundaries against an enemy, but assistance to a traveller in need. Because these journeys were repeated over long periods, the practices and institutions supporting them could become embedded in local religious life rather than disappearing with the passage of individual pilgrims.

Our empirical measure focuses on the principal historical corridors leading to Jerusalem, Rome, and Santiago de Compostela. These destinations anchored the major trans-European pilgrimage networks and generated repeated flows of travellers, institutions, and devotional practices along their routes. Proximity to these corridors may therefore capture the local persistence of historical associations between Christianity, hospitality, compassion, and assistance to vulnerable strangers.

We use proximity to the two networks as proxies for historically rooted local Christian legacies associated with these contrasting interpretations, rather than as direct measures of medieval beliefs. Section 3.2 describes how we reconstruct the routes, map them to contemporary municipalities, and assess whether the contrast remains visible in route-specific local religious markers.

3 Data and Measurement

The empirical analysis combines municipality-level electoral outcomes, measures of proximity to historical crusade and pilgrimage routes, and country-election treatment indicators constructed from Islamist terrorist attacks and migrant child deaths.

3.1 Electoral outcomes and party positions

Our electoral panel covers municipality-level results for national elections in 21 European countries between 2001 and 2021. The data, drawn from national electoral commissions, extend the harmonized dataset in Manacorda *et al.* (2023) back to 2001. We use lower-house parliamentary elections except in France, where we use first-round presidential elections.[6] The panel contains more than 84,000 municipalities and 117 national elections. Appendix Table A1 reports coverage by country.

We link each party's municipal vote share to its political positions using the Chapel Hill Expert Survey (CHES) (Jolly *et al.*, 2022), which provides comparable measures across countries and over time. We focus on five dimensions: support for restrictive immigration policy, opposition to ethnic-minority rights, support for assimilation over multiculturalism, opposition to civil liberties, and general left–right ideology. All variables are oriented so that higher values denote more exclusionary or right-leaning positions.

We first focus on the three CHES variables that refer directly to immigration, minority rights, and multiculturalism. We use their first principal component to identify parties

[6] Under the Fifth Republic, presidential elections are the principal national contest, and the first round presents voters with the full set of national political alternatives. Legislative elections, held shortly thereafter, are more strongly shaped by local candidates, strategic coordination, and the outcome of the presidential race.

in the top decile of the continent-wide distribution, which we define as extreme anti-immigration parties. Our first outcome is the share of votes cast for these parties in each municipality. To summarize the broader set of party positions, we also construct an index based on all five variables, adding civil liberties and general left–right ideology. Parties in the top decile of this distribution are defined as exclusionary-right parties, and our second outcome is their municipal vote share. We report results for both indices and separately for each of the five underlying dimensions.

Figure 1 shows how municipal support for extreme anti-immigration parties changed over the sample period. Panel A uses each country's last election before 2006—the first year by which all sample countries had held an election since 2001—while Panel B uses the final election observed through 2021. Support for these parties rises markedly across Europe over this period. This general increase, however, masks substantial variation within countries, with sizeable differences even across nearby municipalities voting in the same national election. We use these finely disaggregated electoral outcomes to ask whether historically rooted differences shape how municipalities respond to common national shocks.

3.2 Historical route proximity and its interpretation

We use the crusade and pilgrimage routes described in Section 2 to proxy for historically rooted local Christian legacies associated with contrasting interpretations of Christianity. For each municipality, we calculate the distance from its centroid to the nearest route of each type and classify it as near the corresponding network when its centroid lies within 10 kilometers of it.[7]

We reconstruct the crusade network from routes associated with the first five Crusades. Drawing on Tyerman (2007), we geocode the main points of departure and assembly, intermediate towns, and ports of embarkation used by the different armies. We connect these locations using shortest paths along the historical Roman-road network recorded in the *Barrington Atlas* (McCormick *et al.*, 2013). The resulting network traces the predominantly overland routes of the First and Second Crusades and, for later campaigns, the routes followed to the main assembly points and ports.

The pilgrimage network covers the main historical routes to Jerusalem, Rome, and Santiago de Compostela, including the Camino Francés, the Via Francigena, and the Via Romea Germanica. We reconstruct them by combining historical itineraries, including the *Codex Calixtinus*, with modern georeferenced route information.[8] Historical sources do not recover every local segment with equal precision, so we treat both reconstructed networks as approximations to the main historical corridors and examine alternative, wider distance thresholds in Section 5.2.

Figure 2 maps the two reconstructed networks and the municipalities whose centroids lie

[7] The two measures are coded separately, so municipalities close to both networks are classified as exposed to both.

[8] The *Codex Calixtinus*, compiled in the twelfth century, includes the *Pilgrim's Guide*, a detailed account of routes, stages, and practical conditions for pilgrims travelling to Santiago de Compostela.

within 10 kilometers of each. About 4 percent of municipalities are located near a crusade route and 16 percent near a pilgrimage route. The pilgrimage network passes through 17 countries in the sample and the crusade network through 9, providing within-country variation in route proximity across a substantial part of the sample. Appendix Table A1 reports, for each country, the share of the population living in municipalities near each network.

Table 1 examines how the proximity to the two route networks relates to a series of variables. Each row reports a separate regression of a standardized municipal characteristic on the crusade- and pilgrimage-route indicators, with country and year fixed effects. Regressions are population weighted, except when population is the outcome, and standard errors are clustered by NUTS-3 region. Columns 1 and 2 report the coefficients on proximity to the two networks, while column 3 reports their difference.

Panel A first considers broad markers of Christian prominence. Municipalities near either route are more likely than other municipalities in the same country to contain a medieval bishopric and tend to have more churches. Both sets of route municipalities therefore display stronger markers of Christianity in general. These broad markers, however, do not distinguish crusade- and pilgrimage-route municipalities from one another, as the two coefficients are statistically indistinguishable on both measures. A much sharper contrast emerges in more specific markers of local Christian history: the saints to whom churches are dedicated[9] and the recorded origins of crusaders. Compared with pilgrimage-route municipalities, those near crusade routes have a higher prevalence of churches dedicated to warrior saints and a higher measure of recorded crusader origins, with differences of 0.33 and 0.56 standard deviations, respectively, both statistically significant at the 5 percent level. Conversely, churches dedicated to pilgrim saints are 0.29 standard deviations more prevalent near pilgrimage routes, a difference that is also statistically significant at the 5 percent level. Overall, the patterns in Panel A suggest that crusade- and pilgrimage-route municipalities differ not in the general prominence of Christianity, but in the particular Christian traditions that remain locally visible.

Panels B and C turn to broader socioeconomic characteristics and initial political orientation. While crusade- and pilgrimage-route municipalities tend to be larger, more urban and prosperous, with higher foreign-born shares and a smaller share of residents under 15 (columns 1 and 2), they are similar to one another on most of these dimensions (column 3). The only statistically significant differences between them are population, which is larger near crusade routes, and unemployment, which is lower. Importantly, there is no evidence of a pre-existing political divide: baseline exclusionary voting does not differ significantly between municipalities near a historical network and those far from both networks, nor between municipalities near crusade routes and those near pilgrimage routes.

Taken together, the table supports interpreting the crusade–pilgrimage contrast as variation in the local Christian legacies associated with the two networks, rather than as a

[9]The Appendix describes the construction of the church-dedication measures and lists the saints included in the warrior and pilgrim categories.

broad socioeconomic or pre-existing political divide.

3.3 Events and treatment assignment

We construct the electoral treatments from two classes of events that make different moral and religious considerations salient. Islamist terrorist attacks heighten the salience of interfaith conflict and collective threat, while migrant child deaths heighten the salience of compassion and humanitarian duty. We identify qualifying events without regard to election timing and then assign treatment using a common rule: in the baseline specification, a country-election is treated when at least one event assigned to that country occurs during the preceding 365 days. We also consider alternative pre-election windows.

For Islamist terrorism, we use the Global Terrorism Database to identify fatal attacks attributed to Islamist organizations. We assign an attack to country c when at least one victim is a citizen of that country, so the same attack may be assigned to several countries when its victims include several nationalities. Our baseline measure includes qualifying attacks regardless of location. We also consider alternative definitions that retain nationality-based country assignment but restrict qualifying attacks to those occurring outside the victim's country.

For migrant child deaths, we combine the *Fortress Europe* archive and the IOM Missing Migrants Project to identify episodes in which children die while attempting to enter a European country (Del Grande; International Organization for Migration). Both sources report the date and location of each incident and information on the victims. We focus on children because their deaths make vulnerability and humanitarian obligations especially salient. We assign each episode to the European country associated with the attempted entry. In the regressions, we separately control for total migrant fatalities during the same pre-election window and allow their effects to vary with proximity to the two routes, so the child-death treatment does not simply capture periods of heightened migration and mortality.

Over the sample period, we identify more than 100 qualifying events of each type, although only a subset falls within a year of a national election. After assigning events to countries and applying the one-year rule, 33 country-elections are treated by Islamist terrorism and 15 by migrant child deaths; six are treated by both. Figure 3 shows how these treated elections are distributed across countries and time. Treatment status changes episodically within countries, and the two treatments do not move mechanically together. The resulting variation is therefore not driven simply by secular time trends or permanent cross-country differences. Appendix Figure A1 plots the broader set of qualifying country-specific events and highlights those that fall within a pre-election window, while Appendix Tables A7 and A8 report the complete event–election mappings used in the electoral analysis.

4 Empirical Strategy

Our empirical analysis proceeds in two steps. We first estimate the aggregate association between each treatment and exclusionary voting. We then turn to the paper's main question: whether the same national treatment produces different electoral responses in municipalities near crusade and pilgrimage routes.

4.1 Average electoral responses

For either treatment, let S_{ct} denote the corresponding exposure indicator—T_{ct} for Islamist terrorism and M_{ct} for migrant child deaths—as defined in Section 3. We estimate the following specification separately for the two shocks:

$$y_{ict} = \beta S_{ct} + \delta_t' X_i + \lambda_t + \theta_i + u_{ict}, \tag{1}$$

where y_{ict} is an electoral outcome in municipality i, country c, and election year t. Municipality fixed effects, θ_i, absorb permanent local characteristics, while election-year fixed effects, λ_t, absorb changes common to elections held in the same year. The vector X_i contains the baseline municipal characteristics reported in Table 1; we interact each of them with election-year indicators, allowing municipalities with different initial demographic and economic conditions to follow flexible trajectories. The regressions are weighted by municipality population. Standard errors are clustered by country and, given the small number of clusters, inference is based on restricted wild-cluster-bootstrap p-values using Rademacher weights.

The coefficient β captures the average electoral change associated with an election being preceded by the relevant shock. It is identified from changes in exposure across elections within countries, relative to contemporaneous electoral changes elsewhere. In the migrant-child-death specifications, we additionally control for total migrant fatalities during the corresponding pre-election window, separating the association with child deaths from broader changes in migration and mortality along migrant routes.

Since exposure varies only at the country-election level, the average response cannot be estimated together with country-by-year fixed effects. The estimates may therefore also reflect other national developments that coincide with the shock. We use these estimates as a benchmark for the direction and magnitude of the average electoral response.

4.2 Differential responses across historical routes

Our main specification asks whether the same national treatment produces different electoral responses near crusade and pilgrimage routes:

$$y_{ict} = \beta_C(S_{ct} \times Crus_i) + \beta_P(S_{ct} \times Pilg_i) + \delta_t' X_i + \lambda_{ct} + \theta_i + u_{ict}, \tag{2}$$

where λ_{ct} and θ_i denote country-by-year and municipality fixed effects, respectively. The

former absorb the main effect of the national shock and any other contemporaneous national development common to municipalities voting in the same election, while the latter absorb all permanent local differences, including route proximity. We also interact the baseline characteristics with election-year indicators to allow municipalities with different initial conditions to follow different trajectories.[10] The regressions are weighted by municipality population. Standard errors are clustered by NUTS-3 region, allowing for arbitrary correlation across municipalities and elections within these local geographic units. We assess robustness to alternative clustering schemes and corrections for spatial correlation.

Within countries, the interaction coefficients β_C and β_P are identified by comparing the electoral difference between municipalities near and away from the corresponding route in elections with and without the relevant shock, holding proximity to the other network fixed. The paper's central prediction concerns the difference between these two responses. We therefore focus on

$$\Delta = \beta_C - \beta_P. \tag{3}$$

For outcomes measuring support for exclusionary parties, we expect $\Delta > 0$ following both shocks. Islamist terrorist attacks should increase exclusionary voting more near crusade routes than near pilgrimage routes, while migrant child deaths should reduce it more near pilgrimage routes than near crusade routes. The two treatments may therefore move exclusionary voting in opposite directions at the national level, but both imply a more exclusionary relative response near crusade routes than near pilgrimage routes.

Because the networks cover different sets of countries, in the full sample β_C and β_P are partly estimated from different national samples. We therefore also estimate Δ on the subset of countries in which both route indicators vary across municipalities, so that the contrast is based on the same set of country-elections.

The interpretation of the differential raises two treatment-specific concerns. For Islamist terrorism, the estimated response may reflect direct security exposure or a general reaction to violence rather than the religious content of the attacks. We address this concern by progressively restricting Islamist attacks to those occurring outside the affected country and then outside Europe, and by replacing them with non-Islamist terrorist attacks as a falsification exercise. For migrant child deaths, the concern is that the treatment may capture broader migrant mortality or migration pressure rather than the moral salience of child victims. Country-by-year fixed effects absorb contemporaneous national developments common to municipalities voting in the same election, while interactions between route proximity and total migrant fatalities allow the response to migrant mortality more generally to differ across the two networks. We also examine alternative treatment windows and route definitions, control for historical connectivity and baseline local conditions, and conduct leave-out exercises.

[10] In the migrant-child-death specification, we also interact both route indicators with the total number of migrant fatalities associated with attempted entry into country c during the preceding year, allowing the response to migrant deaths more generally to differ across the two route types.

5 Electoral Results

5.1 Main estimates

Table 2 first reports the aggregate association between each treatment and exclusionary voting. Elections preceded by an Islamist terrorist attack are associated with increases of 9.2 and 8.6 percentage points in the vote shares of anti-immigration and exclusionary-right parties, respectively. Both estimates are statistically significant at the 1 percent level. By contrast, elections preceded by migrant child deaths are associated with declines of 6.6 and 3.7 percentage points in the two outcomes, with the former estimate significant at the 1 percent level and the latter at the 10 percent level. Relative to sample mean vote shares of 6.6 and 9.8 percent, these are economically large movements. The aggregate patterns are consistent with exclusionary parties gaining when interfaith conflict and collective threat become salient and losing when vulnerability and humanitarian obligation become salient. Because treatment varies at the country-election level, however, these estimates cannot be obtained with country-by-year fixed effects and may also reflect contemporaneous national developments. The paper's main test is therefore whether municipalities exposed to the same national treatment respond differently depending on their proximity to crusade and pilgrimage routes.

Table 3 implements this within-election comparison and evaluates the paper's central prediction that local Christian legacies condition electoral responses to common national treatments. Islamist attacks should elicit a stronger exclusionary response near crusade routes, where they resonate with interfaith threat and the defence of communal boundaries. Migrant child deaths should instead elicit a stronger moderating response near pilgrimage routes, where they resonate with hospitality toward vulnerable strangers. Panel A reports the full-sample crusade–pilgrimage difference and the two route-specific interactions underlying it; Panel B reports the corresponding difference for the subset of countries with within-country variation in both route indicators and at least one treated election.

Following Islamist terrorist attacks, support rises near crusade routes relative to pilgrimage routes, yielding a difference of 0.7 percentage points for anti-immigration voting (column 1) and 1.2 percentage points for exclusionary-right voting (column 2). The estimates are statistically significant at the 5 and 1 percent levels, respectively. Following migrant child deaths, support falls near pilgrimage routes relative to crusade routes, yielding corresponding differences of 1.0 and 0.9 percentage points (columns 3 and 4, respectively). These latter estimates are statistically significant at the 10 percent level. Across the four outcomes, the differences amount to roughly 9–15 percent of the corresponding mean vote shares.

The route-specific interactions clarify how these differences arise. Following Islamist attacks, most of the anti-immigration differential reflects stronger support near crusade routes: the corresponding interaction is 0.5 percentage points, while the pilgrimage-route interaction is small and imprecisely estimated at -0.2 points. For exclusionary-right voting, both route responses contribute, with a 0.7-point increase near crusade routes and

a 0.5-point decline near pilgrimage routes. The migrant-child estimates instead arise primarily near pilgrimage routes. Anti-immigration and exclusionary-right voting fall by an additional 0.6 and 0.8 percentage points near pilgrimage routes, respectively, while the corresponding crusade-route interactions are positive but imprecisely estimated. The same positive crusade–pilgrimage differential therefore arises through different route-specific responses: support rises especially near crusade routes following Islamist attacks and falls especially near pilgrimage routes following migrant child deaths.

Because the two historical networks do not cross exactly the same set of countries, the full-sample interaction coefficients are partly estimated from different national samples. Panel B therefore restricts the analysis to countries in which both route indicators vary across municipalities, retaining seven countries and 23 treated elections for Islamist terrorism and five countries and 13 treated elections for migrant child deaths. The crusade–pilgrimage difference remains positive and statistically significant, at 0.8 percentage points following Islamist attacks and 1.1 points following migrant child deaths.[11] The estimated route ordering therefore does not arise because the two interaction coefficients draw on different sets of countries.

5.2 Robustness checks and alternative explanations

Table 4 repeats the analysis for each of the five CHES dimensions used to classify parties: restrictive immigration policy, opposition to ethnic-minority rights, assimilation over multiculturalism, opposition to civil liberties, and general left–right ideology. Following Islamist attacks, the crusade–pilgrimage difference is positive and statistically significant for all dimensions. The estimates range from 0.7 to 1.3 percentage points. Following migrant child deaths, the difference is again positive throughout, ranging from 0.7 to 1.0 percentage points, and is statistically significant for immigration policy, minority rights, and civil liberties. The route-specific coefficients also reproduce the decomposition in Table 3. Following Islamist attacks, the differential reflects both stronger exclusionary responses near crusade routes and weaker responses near pilgrimage routes, with their relative contribution varying across dimensions. Following migrant child deaths, by contrast, the pattern is driven mainly by declines in exclusionary voting near pilgrimage routes, while the corresponding crusade-route interactions are uniformly positive but imprecisely estimated. The main result therefore does not depend on the principal-component construction or on any single party-position dimension, and the underlying route responses remain consistent across the different measures.

Appendix Table A2 examines how the estimated route differential varies with the time elapsed between the shock and the election. While the baseline definition includes qualifying events occurring at any point during the preceding year, the table reconstructs both treatments using 180- and 90-day pre-election windows. If the treatments make histori-

[11] Within these restricted samples, the anti-immigration and exclusionary-right party classifications coincide, which is why Panel B reports the same estimate across the two outcome columns for each shock.

cally rooted differences in Christian interpretation politically consequential, the electoral divergence may be sharper when the corresponding moral considerations remain salient at the time of voting. Across the two alternative windows, all eight crusade–pilgrimage differences remain positive, and seven are statistically significant at conventional levels. For Islamist terrorism, the differences range from 0.7 to 1.1 percentage points and do not become systematically larger as the election approaches. The timing pattern is sharper for migrant child deaths. When the window is restricted to the preceding 90 days, the differences rise to 1.7 percentage points for anti-immigration voting and 2.5 points for exclusionary-right voting, compared with 1.0 and 0.9 points under the one-year definition. At this horizon, the divergence reflects movements on both sides of the comparison: a more exclusionary response near crusade routes and a stronger decline near pilgrimage routes. Because the windows are nested and shortening them changes the set of country-elections classified as treated, these estimates do not identify how the effect of a given event decays over time. They nevertheless show that the migrant-child differential is largest when elections occur soon after a qualifying episode, consistent with humanitarian considerations being more consequential while the event remains politically salient.

The baseline specification defines route proximity using a 10-kilometre threshold around the reconstructed paths. Yet crusade and pilgrimage routes were not narrow lines: the institutions, practices, and symbols associated with them may have extended across a broader local corridor. Appendix Figure A2 therefore estimates the crusade–pilgrimage difference separately within four mutually exclusive bands - 0-10, 10-40, 40-70, and 70-100 kilometres - with all route-by-shock interactions included jointly.

Following Islamist terrorist attacks, reported in the upper panel, the difference is almost unchanged between the first two bands and becomes smaller farther from the routes. For exclusionary-right voting, it falls from 2.7 percentage points within 10 kilometres to 1.9 points at 40–70 kilometres and 1.0 point at 70–100 kilometres; equality across the four bands is rejected. Anti-immigration voting displays the same ordering, although the differences across bands are less precisely estimated. Following migrant child deaths, reported in the lower panel, the largest and most precisely estimated difference for both outcomes occurs within 10 kilometres. Estimates farther away are generally smaller and imprecise, but do not decline monotonically, and equality across bands cannot be rejected. The terrorism response therefore extends across the surrounding corridor before weakening at greater distances, whereas the migrant-child response is most clearly visible close to the reconstructed routes.

The fact that the response is not confined to the immediate path may raise a broader concern about historical geography. Crusade routes are reconstructed partly along Roman roads, while both networks pass disproportionately through places that were historically connected, urban, and politically important. Persistent differences in market access, intergroup contact, migration, or demographic structure could therefore shape how municipalities react to national shocks, even if the two networks did not carry different local Christian legacies. Baseline balance does not by itself exclude this possibility, since similar

initial outcomes may coexist with different responses to subsequent events.

Appendix Table A3 addresses this alternative in two steps. Panel A allows proximity to Roman roads to generate its own electoral response to each shock. Panel B allows baseline population, GDP per capita, unemployment, urban status, foreign-born share, the share of children, and NUTS-2 capital status to generate separate responses to Islamist attacks and migrant child deaths. These specifications permit the observed characteristics most closely associated with route location to affect the reaction to each shock, rather than only baseline voting. In both panels, the crusade–pilgrimage differences and the route-specific interactions remain virtually unchanged. Observed historical connectivity, urban development, political centrality, and local composition therefore do not account for the estimated ordering, although unobserved geographic characteristics correlated with the routes remain a possible limitation.

One additional concern is specific to Islamist terrorism. Unlike migrant child deaths, islamist attacks combine the interfaith content central to our argument with the violence and insecurity of terrorism itself. A natural possibility is that such attacks may increase demand for public order, border enforcement, or parties perceived as stronger on national defence, irrespective of their religious content. Appendix Table A4 addresses this concern through two complementary exercises. Panel A reproduces the baseline estimates of Table 3, whereas Panels B and C progressively restrict the set of qualifying Islamist attacks, first to those occurring outside the affected country and then to those occurring outside Europe. These definitions preserve the interfaith character of the shock while removing violence on domestic soil and, under the stricter restriction, attacks occurring within the broader European security environment. The crusade–pilgrimage differences become smaller as the definition narrows, but remain positive; for exclusionary-right voting, they remain statistically significant under both restrictions.

Panel D provides a more direct falsification test by replacing Islamist attacks with non-Islamist terrorist attacks involving nationals.[12] If the estimates simply captured a generic response to terrorist violence, insecurity, or demand for order, non-Islamist attacks should likewise increase exclusionary voting more near crusade routes than near pilgrimage routes. Instead, the estimated crusade-pilgrimage differences are negative and statistically insignificant for both outcomes. Taken together, the evidence suggests that the route ordering does not require violence on domestic soil and does not extend to terrorism lacking an explicit interfaith dimension. This pattern is instead consistent with the interfaith content of Islamist attacks being interpreted differently across places with different local Christian legacies.

We next examine how much inferential weight the estimates can bear when residual dependence is allowed to operate over broader geographic scales. Appendix Table A5 replaces the baseline NUTS-3 clustering with Conley standard errors allowing spatial correlation

[12] These attacks are predominantly separatist, far-left, far-right, or otherwise politically motivated events without an explicitly religious motivation. As with any such comparison, they may differ from Islamist attacks in their political framing and media salience.

within 100 kilometres, NUTS-2 clustering, and country-level wild-cluster-bootstrap inference. Both terrorism differences remain statistically significant under every procedure, with country-level bootstrap p-values of 0.007 and 0.001. The migrant-child differences remain significant with Conley standard errors and, for exclusionary-right voting, with NUTS-2 clustering, but not under country-level inference, where the corresponding p-values are 0.229 and 0.295. The coefficients themselves are naturally unchanged; what weakens is their precision once the effective number of independent units is reduced to countries.[13]

Relatedly, we may worry that the migrant-child estimates rely disproportionately on a small number of national cases. Appendix Figure A3 re-estimates each specification after excluding one country at a time. Every resulting crusade–pilgrimage difference remains positive. The terrorism estimates stay close to their full-sample values across all omissions; excluding France widens the confidence interval for the anti-immigration outcome but changes the coefficient little. The migrant-child estimates are more sensitive to national composition. In particular, excluding Italy lowers both coefficients and substantially widens their confidence intervals, showing that Italy contributes materially to their precision, although neither estimate changes sign.

Appendix Table A6 further examines whether the estimates are driven by a single shock event. Omitting each event whose removal changes at least one treatment indicator leaves all crusade–pilgrimage differences positive and broadly similar in magnitude. The terrorism estimates remain particularly stable, while the migrant-child estimates also retain the predicted sign and cannot be attributed to any single event.

Taken together, the results are broadly consistent across alternative spatial definitions, geographic controls, treatment windows, and leave-one-out exercises. For both islamist terrorist attacks and migrant child deaths treatments, the crusade–pilgrimage difference retains the predicted sign and is generally stable in magnitude, while no single event or election drives the estimates. The investigation of potential interpretations point in the same direction: the terrorism differential does not extend to non-Islamist attacks, and the migrant-child differential is strongest when the qualifying episode occurs shortly before the election. Hence, in a nutshell, common national events do not carry a fixed political meaning: their electoral consequences vary with the local Christian legacies through which they are interpreted. The same historical contrast is associated with a more exclusionary relative response near crusade routes after Islamist attacks and a stronger moderating response near pilgrimage routes after migrant child deaths.

[13] This is unsurprising, as the number of clusters is still particularly dismal for the estimates of migrant child deaths, and the Restricted Rademacher wild-cluster-bootstrap is only partially attenuating this problem.

6 Channels and Mechanisms

The above electoral results reveal that a same national event produces systematically different changes in voting across municipalities associated with opposing interpretations of the same religion (Christianity). One could think of specific channels of transmission to account for this. One may in particular expect contrasting religious legacies and interpretations to be reflected in differential responses in *attitudes* towards immigration and towards people from different religious and ethnic groups in the face of shocks. This is in line with the view that a given legacy and interpretation of a religion determines how underlying latent attitudes may be (re-)activated by the exposure to salient shocks (islamic terrorist attacks and migrant child deaths in our case).

In what follows we will study how the two shocks, islamist terrorist attacks and migrant child deaths, trigger differential responses in attitudes towards immigration, ethnic minorities, multiculturalism and civil liberties. For this purpose, we exploit the exact timing of interviews in the Integrated Values Surveys (IVS) (European Values Study) to trace attitudes immediately before and after Islamist terrorist attacks and migrant child deaths. We now present the methodological approach before reporting and discussing the findings.

Identification strategy: A different source of variation. The above analysis of electoral outcomes assigned treatment according to whether a country-specific shock occurred during the 365 days preceding a national election. In contrast, the current IVS-based investigation does not draw on electoral timing or electoral outcomes. Instead, it exploits the fact that survey fieldwork typically spans over a period of time and that the order of interviews features some randomness. This implies that when during a given survey data collection period an unanticipated shock takes place, one is able to compare different respondents interviewed shortly before and shortly after the same event. This approach follows a growing literature that exploits the timing of survey interviews around salient and plausibly unexpected events to identify short-run changes in attitudes and identity. Most closely, Depetris-Chauvin *et al.* (2020) compare respondents interviewed immediately before and after important victories by African national football teams and show that these shared experiences strengthen national relative to ethnic identification. We similarly exploit the timing of interviews around salient events (islamist terrorist attacks and migrant child deaths in our case), but our estimand is the differential response of respondents located near crusade versus pilgrimage routes.

This additional analysis provides a useful complement to the above electoral evidence, as exploiting an additional dataset that allows to capture individual attitudes instead of aggregate party vote shares, and drawing on fine-grained day-level variation, right before vs after a given event. At the same time, however, the definition of treatment shocks and the measurement of historical routes in the current mechanism investigation are identical to the main analysis above, making the different sections of the present contribution fully consistent.

The data. The dependent variables are taken from the IVS which combines repeated cross-sections from the European Values Study and the World Values Survey and records respondents' interview dates and geographic region. We focus on two standardized outcomes, coded so that higher values denote more exclusionary attitudes. The first is an index of perceived immigrant threat, constructed from beliefs that immigrants take jobs from natives and increase crime. In pThe second is the first principal component of respondents' unwillingness to have immigrants or foreign workers, Muslims, and people of a different race as neighbors. The latter provides a broader measure of out-group rejection.

The shocks used to construct the explanatory variables are identical to the shocks exploited in the main electoral analysis above. As before, an Islamist terrorist attack is a country-specific episode in which nationals of the respondent's country are killed (irrespective of the attack's location), whereas a migrant child death corresponds to a country-specific episode where at least one migrant child dies while attempting to enter the country to which the event is assigned. One difference vis-a-vis the election analysis is that our sample of shocks is restricted by the fact that we can only exploit those that take place *during* a wave of IVS data collection, guaranteeing that some interviews take place before and others after the shock. As far as specific coding rules are concerned, we group country-specific events occurring within seven days into a single episode and use the date with the largest death toll as its focal date. When more than one supported episode occurs in the same country-year, we retain the first; overlapping windows are divided at their midpoint so that an interview is never assigned to two events.

The geo-location information of the IVS is slightly more coarse than for the previous electoral analysis (where the spatial unit of observation was the municipality). Drawing on the most disaggregate location information available in the IVS data, we know the location of a given interview at the NUTS-2-year level. A NUTS-2 region is classified as exposed to a historical route when it contains population living within 10 kilometers of that route. We only include in our sample observations from NUTS-2 areas that contain at least one respondent before and one after the given event. This common-support restriction ensures that each regional contribution to the dynamic comparison is based on interviews from both before and after the shock.

We retain respondents interviewed during the 70 days before and after an event, excluding the event date itself, and divide this window into 14-day bins. The 14 days immediately preceding the event form the omitted category. Let A_{irced} denote an attitude of respondent i, residing in NUTS-2 region r of country c, interviewed on date d around event e. We estimate

$$A_{irced} = \alpha_r + \lambda_{cy} + \delta_d + X_i'\gamma + \sum_{b \neq -1} \left[\beta_b^C \, C_r + \beta_b^P \, P_r\right] \mathbf{1}\{B_{ied} = b\} + u_{irced}, \qquad (4)$$

where C_r and P_r denote crusade- and pilgrimage-route exposure, B_{ied} is the respondent's event-time bin, and $b = -1$ denotes the omitted 14-day pre-event interval. Region fixed effects, α_r, absorb permanent differences across NUTS-2 regions. Country-by-year fixed

effects, λ_{cy}, absorb national conditions during each survey wave, while exact interview-date fixed effects, δ_d, absorb shocks common to all respondents interviewed on the same day. The vector X_i includes indicators for age, gender, education, citizenship, unemployment, income, children, religious education, and marital status. Regressions use the IVS sampling weights, and standard errors are two-way clustered by NUTS-2 region and interview date.

Figure A4 plots $\beta_b^C - \beta_b^P$: the change in attitudes near crusade routes relative to pilgrimage routes in each event-time bin, normalized to zero during the immediately preceding bin. The horizontal dashed segments report the average differential in the displayed pre- and post-event bins. The reported p-value tests equality of these two averages. Thus, the figure is not a conventional test that every pre-event coefficient equals zero; instead it asks whether the average route differential shifts after the event relative to its average in the earlier pre-period.

One may wonder what types of confounders could threaten the causal identification of our IVS analysis. In fact, the event-study design relies on the assumption that, within the narrow windows used here and conditional on region, country-year, exact interview date, and respondent characteristics, the survey composition does not change around an event in a way that is systematically correlated with historical-route exposure. Several pieces of evidence can attenuate such worries. First of all, as mentioned earlier, for responses from a given NUTS-2 cell to be included, we require that it contains both respondents before and after a given event. Second, Figure A4 will enable us test for the absence of a common upward pattern across the pre-event bins.

The results The upper panels of Figure A4 show a clear increase in the crusade–pilgrimage differential following islamist terrorist attacks. For perceived immigrant threat (upper left panel), the estimates are centered close to zero or modestly negative through most of the pre-event period and become predominantly positive after the attack. The average post-event differential is significantly larger than the average pre-event differential, with a p-value below 0.001. The change is not confined to the first fortnight: several later post-event bins remain positive, suggesting that the response features some persistence over time.

The corresponding estimates for out-group rejection (upper right panel) are noisier but display the same pattern. The average differential moves from slightly negative before the event to positive afterward; the pre–post equality test yields a p-value of 0.098. Individual confidence intervals are wide, as is natural given the narrow event windows and the requirement of regional support on both sides of each episode. Nevertheless, both attitudinal outcomes move in the direction implied by the electoral results: after an Islamist terrorist attack, attitudes reported in crusade-route regions shift in a more exclusionary direction than those reported in pilgrimage-route regions, both in terms of perceived immigrant threat and as far as the rejection of religious, ethnic, and migrant out-groups is concerned.

Next we can focus on the two lower panels, which perform the analogous analysis for migrant child death episodes. Here, too, the crusade–pilgrimage differential increases after

the event. For perceived immigrant threat (bottom left panel), the average differential is negative before the event and positive afterward; the equality of the two averages is rejected with a p-value of 0.005.

Also the out-group-rejection estimates (bottom right panel) display a similar, though less precise, shift. The pre–post equality is rejected with a p-value of 0.098. The post-event pattern is not monotonic across every fortnight, but the later bins in both lower panels are distinctly positive, in line with the notion that the effect persists or –if anything– becomes stronger over time.

Discussion The common (positive) sign of the crusade-minus-pilgrimage differential across the two types of events is exactly what the paper's argument predicts, even though the shocks have opposite aggregate valence. Because the outcomes are coded in the exclusionary direction, a positive crusade-minus-pilgrimage differential after an Islamist terrorist attack is consistent with a stronger threat response near crusade routes. After migrant child deaths, the same positive differential is consistent with a stronger humanitarian moderation near pilgrimage routes. The figure's contribution is to show that the citizens' attitudes diverge in the same relative direction as their electoral responses.

While we interpret Figure A4 as complementary evidence from a distinct source of variation rather than as a definitive mediation test (remember, we do not observe the same individuals' attitudes and subsequent votes), its importance is that it shows that a route differential appears in high-frequency individual attitudes, that do not draw on any electoral calendar nor municipal voting outcomes. Put differently, the results using IVS data draw on a very different data source and time frequency, yet are fully consistent with the above electoral findings.

7 Conclusion

This paper shows that the political consequences of religion depend on the interpretation through which contemporary events are understood. Using municipal election results from 21 European countries, we compare responses to Islamist terrorist attacks and migrant child deaths across places near historical crusade and pilgrimage routes. At the national level, the two classes of events are associated with opposite movements in exclusionary voting. Within the same national election, however, both produce a more exclusionary relative response near crusade routes than near pilgrimage routes. Following Islamist attacks, support rises near crusade routes relative to pilgrimage routes; following migrant child deaths, it falls near pilgrimage routes relative to crusade routes. The resulting differences range from 0.7 to 1.2 percentage points, or 9–15 percent of mean vote shares. The terrorism differential is not reproduced following non-Islamist attacks, while the migrant-child differential is largely unchanged after accounting for total migrant fatalities. Event studies based on the exact timing of IVS interviews recover corresponding short-run changes in perceived immigrant threat and, less precisely, in ethnoreligious

out-group rejection, with no detectable change in religiosity.

These findings show why the political consequences of religious identity cannot be inferred from its salience alone. Christian traditions can support the defence of communal boundaries in the face of interfaith threat, but also hospitality and compassion toward vulnerable strangers. Municipalities near crusade and pilgrimage routes are indistinguishable in initial exclusionary voting; their political divergence emerges when contemporary events bring these competing obligations into public debate. Common national events can therefore generate different electoral responses across communities with similar initial political orientations because they are understood through different local interpretations of the same religious tradition.

This distinction is directly relevant to contemporary European politics. Over the period we study, support for parties taking the most exclusionary positions rose from approximately 6 to 22 percent, as immigration, Islam, and national belonging moved to the centre of electoral competition. Following terrorist attacks, appeals to defend Christian Europe coexist with calls for peace and the rejection of collective blame; following migrant shipwrecks, demands for deterrence and stronger borders coexist with appeals to rescue, hospitality, and compassion. Political and religious leaders thus compete not only over the salience of Christian identity, but also over the obligations attached to it. Our results indicate that the resonance of these appeals depends partly on historically rooted local legacies. Even in a secularizing Europe, religion remains politically consequential because its meaning is neither uniform across places nor fixed across events.

References

Ahmed, R., Brimble, P., Kovvuri, A., Saia, A. and Yang, D. (2025). Ancient epics in the television age: Religious identity and the rise of hindu nationalism in india. *NBER Working Paper*, (w33417).

Akerlof, G. A. and Kranton, R. E. (2000). Economics and identity. *The quarterly journal of economics*, **115** (3), 715–753.

Appleby, R. S. (2003). The ambivalence of the sacred: Religion, violence, and reconciliation. *Pro Ecclesia*, **12** (1), 116–118.

Asbridge, T. (2012). *The crusades: The war for the Holy Land*. Simon and Schuster.

Autor, D., Dorn, D., Hanson, G. and Majlesi, K. (2020). Importing political polarization? the electoral consequences of rising trade exposure. *American Economic Review*, **110** (10), 3139–3183.

Bazzi, S., Koehler-Derrick, G. and Marx, B. (2020). The institutional foundations of religious politics: Evidence from indonesia. *The Quarterly Journal of Economics*, **135** (2), 845–911.

Benjamin, D. J., Choi, J. J. and Fisher, G. (2016). Religious identity and economic behavior. *Review of Economics and Statistics*, **98** (4), 617–637.

Bonomi, G., Gennaioli, N. and Tabellini, G. (2021). Identity, beliefs, and political conflict. *The Quarterly Journal of Economics*, **136** (4), 2371–2411.

Brenner, P. S. (2016). Cross-national trends in religious service attendance. *Public opinion quarterly*, **80** (2), 563–583.

Cantoni, D., Hagemeister, F. and Westcott, M. (2019). Persistence and activation of right-wing political ideology.

Chaney, E. (2013). Revolt on the nile: Economic shocks, religion, and political power. *Econometrica*, **81** (5), 2033–2053.

Del Grande, G. (). Fortress europe. `https://fortresseurope.blogspot.com/`, blog.

Depetris-Chauvin, E., Durante, R. and Campante, F. (2020). Building nations through shared experiences: Evidence from african football. *American Economic Review*, **110** (5), 1572–1602.

Drelichman, M., Vidal-Robert, J. and Voth, H.-J. (2021). The long-run effects of religious persecution: Evidence from the spanish inquisition. *Proceedings of the National Academy of Sciences*, **118** (33), e2022881118.

Dustmann, C., Vasiljeva, K. and Piil Damm, A. (2019). Refugee migration and electoral outcomes. *The Review of Economic Studies*, **86** (5), 2035–2091.

Enke, B. (2020). Moral values and voting. *Journal of Political Economy*, **128** (10), 3679–3729.

European Values Study (). Integrated values surveys. `https://europeanvaluesstudy.eu/surveys/integrated-values-surveys/`, integrated dataset combining the European Values Study and World Values Survey.

Fetzer, T. (2019). Did austerity cause brexit? *American Economic Review*, **109** (11), 3849–3886.

Fouka, V. and Voth, H.-J. (2022). Collective remembrance and private choice: German–greek conflict and behavior in times of crisis. *American Political Science Review*, pp. 1–20.

Guiso, L., Herrera, H., Morelli, M. and Sonno, T. (2024). Economic insecurity and the demand for populism in europe. *Economica*, **91** (362), 588–620.

Iannaccone, L. R. (1998). Introduction to the economics of religion. *Journal of economic literature*, **36** (3), 1465–1495.

International Organization for Migration (). Missing migrants project. `https://missingmigrants.iom.int/`, global database on migrant deaths and disappearances during migration.

Iyer, S. (2016). The new economics of religion. *Journal of Economic Literature*, **54** (2), 395–441.

Jolly, S., Bakker, R., Hooghe, L., Marks, G., Polk, J., Rovny, J., Steenbergen, M. and Vachudova, M. A. (2022). Chapel Hill Expert Survey Trend File, 1999–2019. *Electoral Studies*, **75**.

Lanzara, G., Lazzaroni, S., Masella, P. and Squicciarini, M. P. (2024). Do bishops matter for politics? evidence from italy. *Journal of Public Economics*, **238**, 105177.

Madden, T. F. (2013). *The concise history of the Crusades*. Rowman & Littlefield Publishers.

Manacorda, M., Tabellini, G. and Tesei, A. (2023). Mobile internet and the rise of communitarian politics.

Mastnak, T. (2002). *Crusading peace: Christendom, the Muslim world, and Western political order*. Univ of California Press.

McCormick, M., Huang, G., Zambotti, G. and Lavash, J. (2013). Roman Road Network (version 2008).

Ochsner, C. and Roesel, F. (2024). Activated history: The case of the turkish sieges of vienna. *American Economic Journal: Applied Economics*, **16** (3), 76–112.

Phillips, J. (2010). *Holy warriors*. Random House.

Philpott, D. (2007). Explaining the political ambivalence of religion. *American Political Science Review*, **101** (3), 505–525.

Riley-Smith, J. (2008). *The Crusades, Christianity, and Islam*. Columbia University Press.

— (2014). *The crusades: A history*. Bloomsbury Publishing.

Shayo, M. (2009). A model of social identity with an application to political economy: Nation, class, and redistribution. *American Political science review*, **103** (2), 147–174.

Sumption, J. (2011). *Pilgrimage*. Faber & Faber.

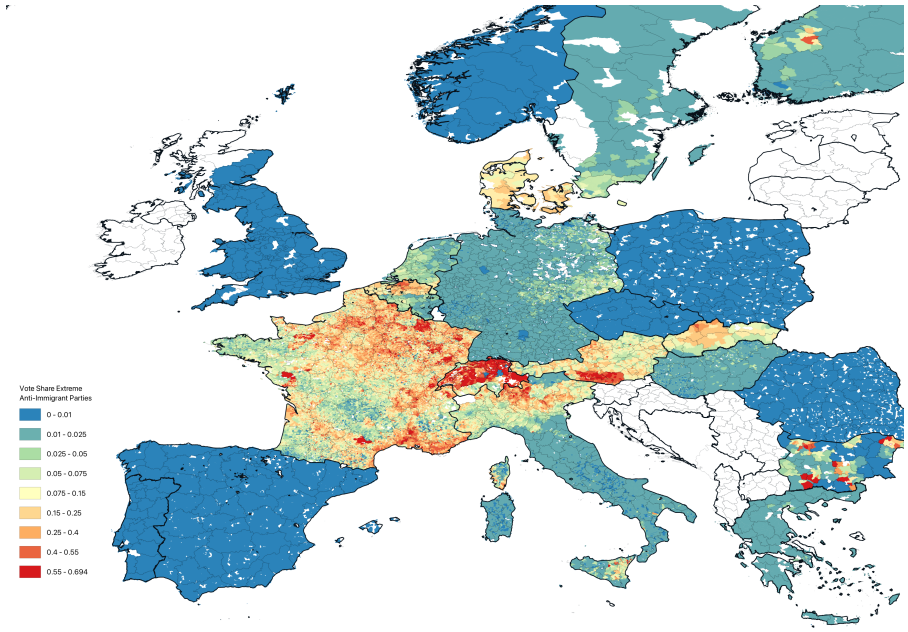
Tyerman, C. (2007). *God's war: a new history of the Crusades*. Penguin UK.

Voigtländer, N. and Voth, H.-J. (2012). Persecution perpetuated: the medieval origins of anti-semitic violence in nazi germany. *The Quarterly Journal of Economics*, **127** (3), 1339–1392.

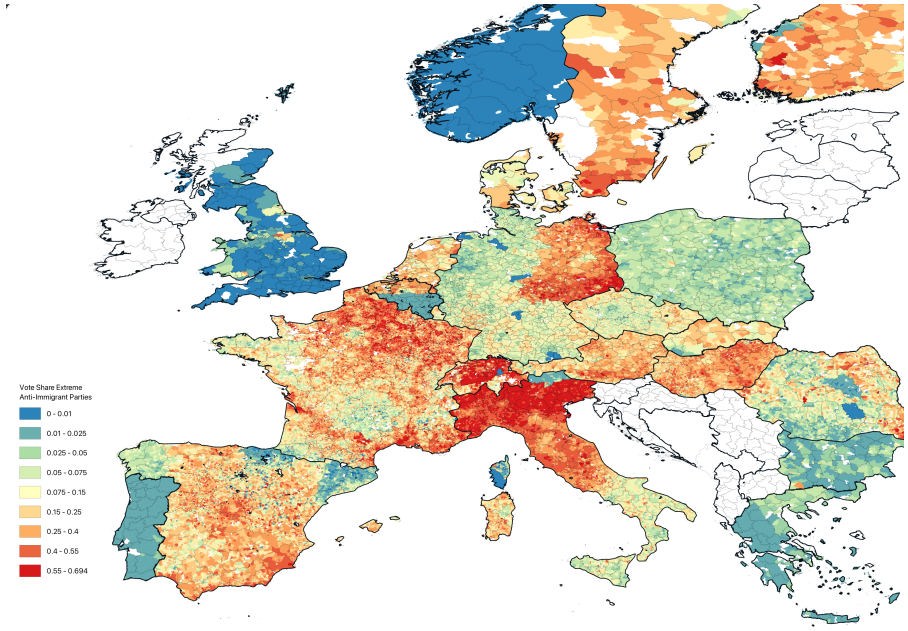
Webb, D. (2001). *Pilgrims and pilgrimage in the medieval West*. IB Tauris.

Figures

Figure 1 Municipal Support for Extreme Anti-Immigration Parties



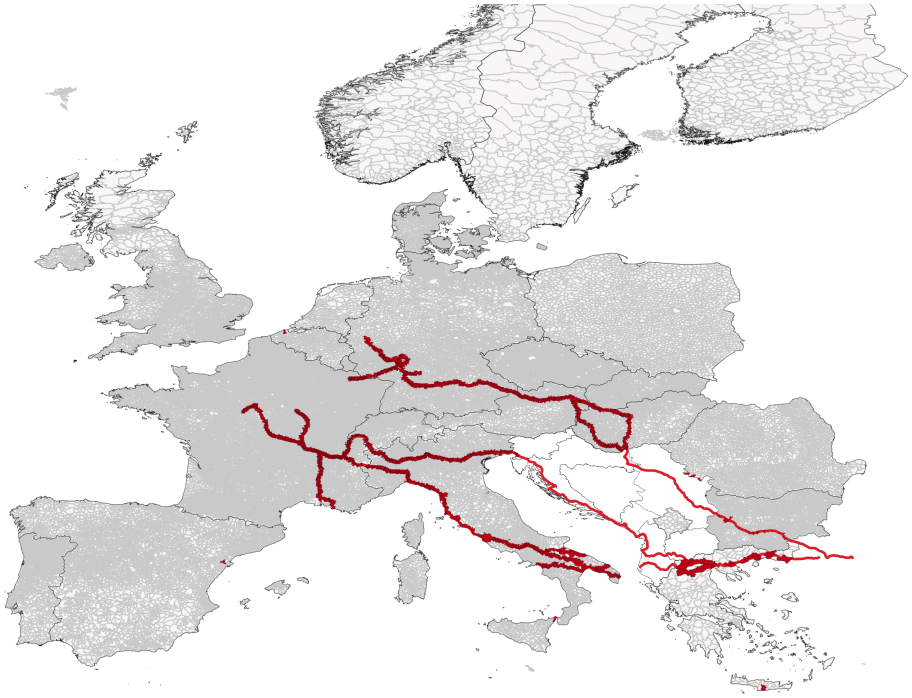
Panel A. 2006



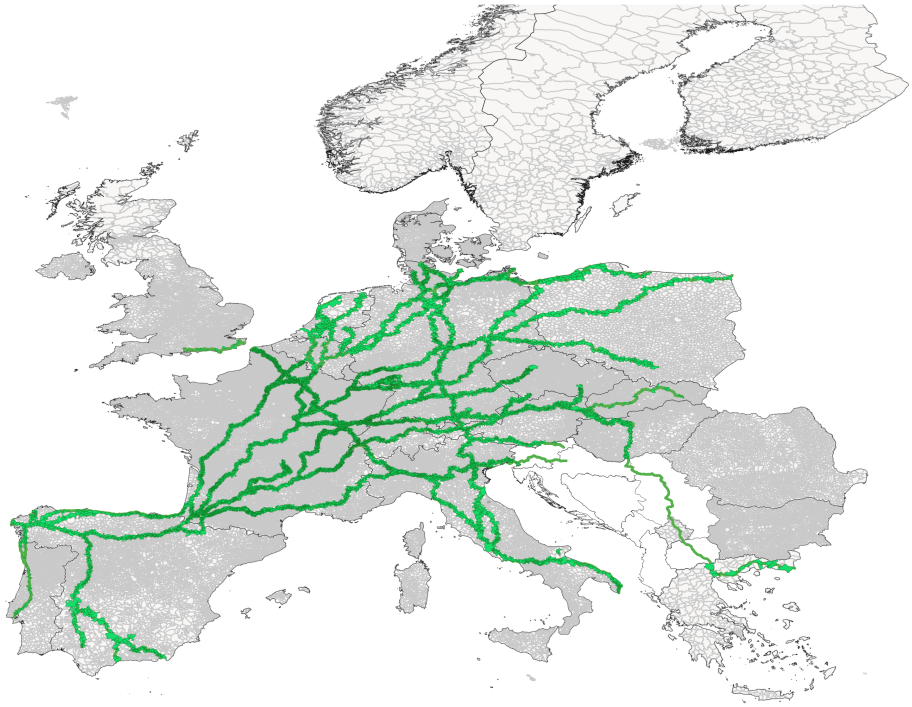
Panel B. 2021

Notes. The figure maps the municipal vote share of parties in the top decile of the anti-immigration party-position index. Panel A uses the most recent national election observed in each country as of 2006, the first year by which every country in the sample had held at least one election. Panel B uses each country's last election observed through 2021. The same vote-share intervals are used in both panels. Municipalities and countries outside the electoral sample are left unshaded.

Figure 2 Crusade and Pilgrimage Routes in Europe



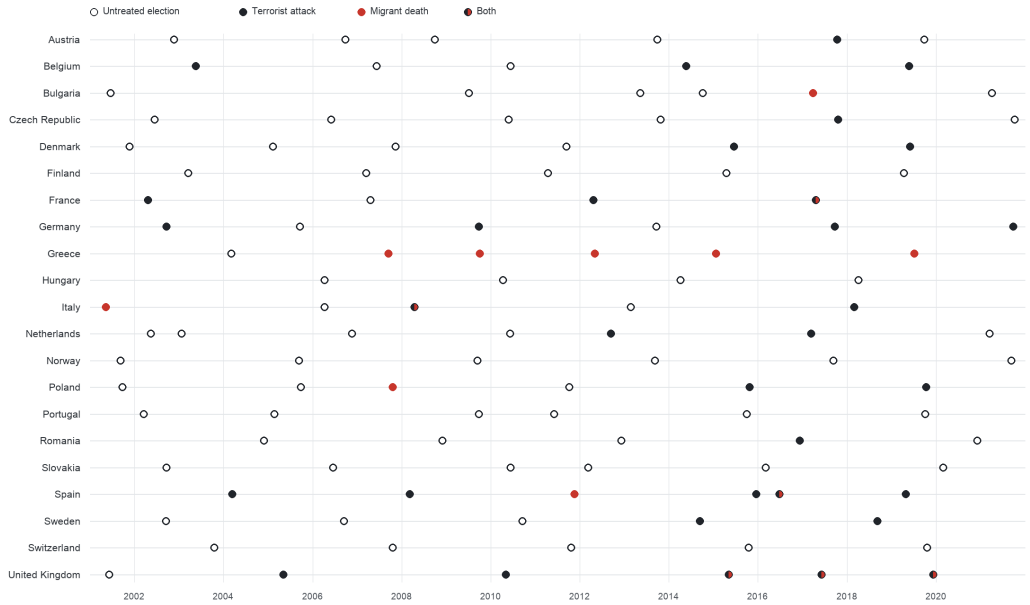
Panel A. Crusade routes



Panel B. Pilgrimage routes

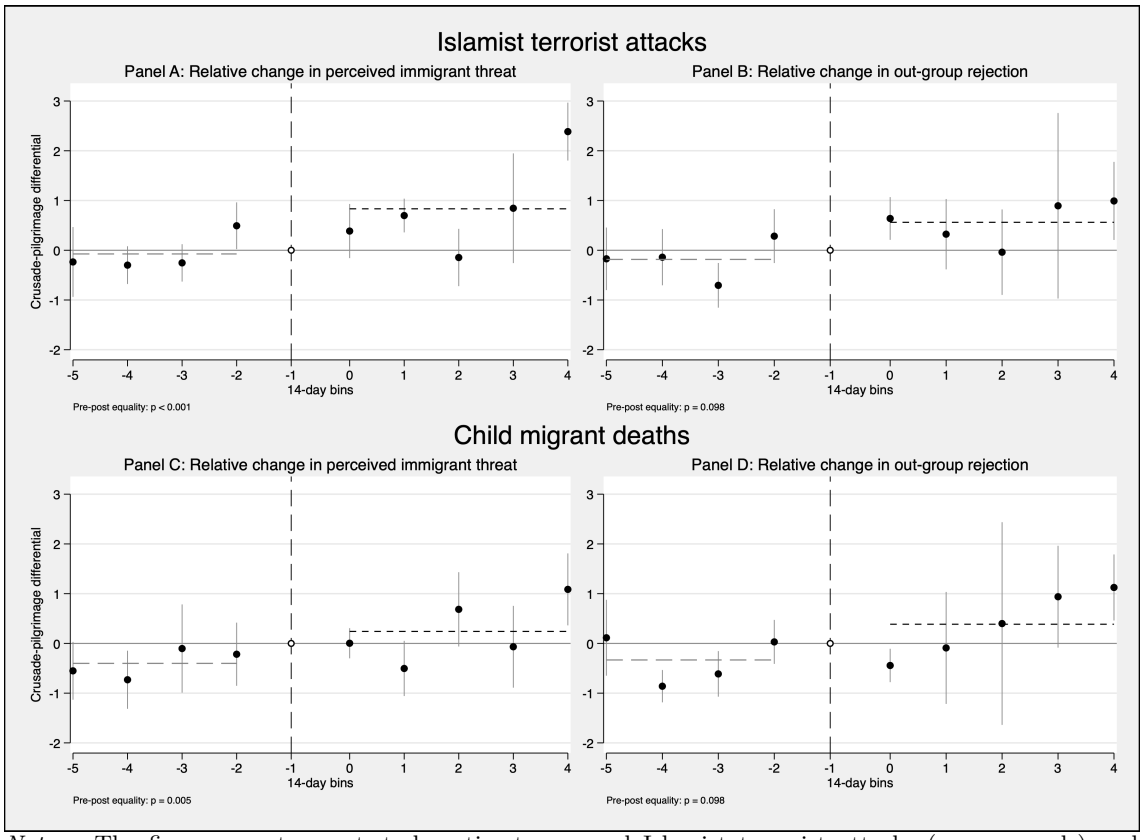
Notes. Panel A plots the reconstructed terrestrial routes associated with the first five Crusades, from 1095 to 1221. For the later campaigns, these include the overland routes followed by participants from their places of origin to the principal assembly points and ports of embarkation. Panel B plots the principal historical pilgrimage corridors to Jerusalem, Rome, and Santiago de Compostela. Lines represent the reconstructed routes; colored municipal centroids identify municipalities located within 10 kilometers of the corresponding network. Unexposed municipal centroids are shown in gray.

Figure 3 National Elections Exposed to Terrorist Attacks and Migrant Child Deaths



Notes. Each marker denotes a national election between 2001 and 2021. Open circles are untreated elections. Black markers identify elections held within 365 days of a qualifying Islamist terrorist attack involving a national; red markers identify elections held within 365 days of a qualifying migrant-child-death episode; split markers indicate both. The sample contains 117 country-election years in 21 countries, of which 33 are terrorism-treated, 15 migrant-treated, and six treated by both shocks.

Figure 4 Event-Study Evidence from the Integrated Values Survey



Notes. The figure reports event-study estimates around Islamist terrorist attacks (upper panels) and migrant-child-death episodes (lower panels). The left panels use the standardized perceived-immigrant-threat index; the right panels use the standardized ethnoreligious out-group-rejection index. Each point is the crusade-minus-pilgrimage route differential for the indicated 14-day interview bin, relative to the 14 days immediately preceding the event. Vertical bars report 95 percent confidence intervals. Dashed horizontal segments show the average differential across the displayed pre- and post-event bins; the reported p-value tests their equality. Specifications include NUTS-2, country-by-year, and exact interview-date fixed effects, individual controls, and IVS sampling weights. Standard errors are two-way clustered by NUTS-2 region and interview date.

Tables

Table 1 Historical Route Exposure: Validation and Comparability

Characteristic	Crusade	Pilgrimage	Difference	Observations
	Panel A. Historical and religious characteristics			
Medieval bishopric	0.978***	0.676***	0.302	84,251
	(0.226)	(0.134)	(0.270)	
Number of churches	6.500**	3.437**	3.063	84,251
	(3.015)	(1.514)	(2.415)	
Pilgrimage-associated church	0.034	0.325***	-0.291**	84,251
	(0.123)	(0.078)	(0.147)	
Crusade-associated church	0.436***	0.109	0.327**	84,251
	(0.124)	(0.073)	(0.149)	
Recorded crusader origin	0.781***	0.224*	0.557**	84,251
	(0.203)	(0.124)	(0.246)	
	Panel B. Demographic and economic characteristics			
Population	0.132***	0.069***	0.064*	84,250
	(0.032)	(0.014)	(0.034)	
Urban status	0.431***	0.207**	0.224	79,312
	(0.134)	(0.087)	(0.170)	
Unemployment share	-0.210**	0.074	-0.284**	75,018
	(0.106)	(0.068)	(0.135)	
Log GDP per capita	0.340***	0.196***	0.144	80,885
	(0.081)	(0.048)	(0.103)	
Foreign-born share	0.993***	0.596***	0.397	62,918
	(0.247)	(0.141)	(0.314)	
Population below age 15	-0.100*	-0.091***	-0.009	80,825
	(0.052)	(0.034)	(0.066)	
NUTS-2 capital	3.129***	2.488***	0.641	84,251
	(0.963)	(0.689)	(1.289)	
	Panel C. Pre-treatment politics			
Anti-immigration Index	0.040	-0.041	0.081	78,943
	(0.058)	(0.027)	(0.065)	
Exclusionary-right Index	0.053	-0.037	0.090	78,943
	(0.056)	(0.032)	(0.066)	

Notes. Each row reports a separate regression of the standardized characteristic on indicators for a municipality lying within 10 km of a crusade route or pilgrimage route. Regressions are population weighted except when population is the outcome. All specifications include country and year fixed effects. Standard errors in parentheses are clustered by NUTS-3 region. "Difference" is the crusade-route coefficient minus the pilgrimage-route coefficient; its stars are based on a test of equality between the two coefficients. The anti-immigration and exclusionary-right outcomes are municipal vote shares for parties in the top decile of the corresponding PCA-based party-position indices. Political outcomes use each municipality's earliest available election before 2003. ***, **, and * denote significance at the 1, 5, and 10 percent levels.

Table 2 Average Electoral Responses

	Islamist terrorist attacks		Migrant child deaths	
	Anti-immigration Index	Exclusionary-right Index	Anti-immigration Index	Exclusionary-right Index
Shock exposure	0.092***	0.086***	-0.066***	-0.037*
	(0.012)	(0.012)	(0.018)	(0.018)
Wild-bootstrap p-value	[0.001]	[0.001]	[0.001]	[0.058]
Avg. Dependent Variable	0.066	0.098	0.066	0.098
Observations	405,145	405,145	405,145	405,145
Clustering	Country	Country	Country	Country

Notes. Each column reports a separate population-weighted regression of an electoral outcome on a country-specific shock occurring during the 365 days preceding an election. Anti-immigration party vote share is the municipal vote share of parties in the top decile of a principal-component index combining support for restrictive immigration policies, opposition to ethnic-minority rights, and support for assimilation over multiculturalism. Exclusionary-right party vote share is defined analogously using an expanded index that additionally includes opposition to civil liberties and general left–right ideology. All specifications include municipality fixed effects, year fixed effects, and election-year interactions with baseline municipal controls. Migrant-shock specifications additionally control for total migrant deaths. Country-clustered standard errors are reported in parentheses. Restricted Rademacher wild-cluster-bootstrap p-values based on country clusters and 9,999 replications are reported in square brackets. Significance stars are based on these wild-cluster-bootstrap p-values. The sample covers 2001–2021 and contains 21 country clusters.

Table 3 Differential Electoral Responses by Historical Route Exposure

	Islamist terrorist attacks		Migrant child deaths	
	Anti-immigration Index	Exclusionary-right Index	Anti-immigration Index	Exclusionary-right Index
	Panel A. Full sample			
Crusade–pilgrimage difference	0.007**	0.012***	0.010*	0.009*
	(0.003)	(0.003)	(0.005)	(0.005)
Shock × crusade route	0.005*	0.007***	0.004	0.001
	(0.003)	(0.003)	(0.005)	(0.005)
Shock × pilgrimage route	-0.002	-0.005***	-0.006**	-0.008***
	(0.002)	(0.002)	(0.003)	(0.003)
Observations	405,145	405,145	405,145	405,145
Sample countries	21	21	21	21
Treated elections	33	33	15	15
Clustering	NUTS-3	NUTS-3	NUTS-3	NUTS-3
	Panel B. Countries with within-country variation in both routes			
Crusade–pilgrimage difference	0.008**	0.008**	0.011**	0.011**
	(0.003)	(0.003)	(0.005)	(0.005)
Observations	305,061	305,061	230,237	230,237
Sample countries	7	7	5	5
Treated elections	23	23	13	13
Clustering	NUTS-3	NUTS-3	NUTS-3	NUTS-3

Notes. The table reports population-weighted differential estimates for municipalities within 10 km of crusade and pilgrimage routes. Anti-immigration party vote share is the municipal vote share of parties in the top decile of a principal-component index combining restrictive immigration policy, opposition to ethnic minorities, and assimilation over multiculturalism. Exclusionary-right party vote share uses an expanded index that additionally includes opposition to civil liberties and general left–right ideology. The crusade–pilgrimage difference is the coefficient on the shock–crusade-route interaction minus the coefficient on the shock–pilgrimage-route interaction. Its standard error and statistical significance are obtained from the corresponding linear-combination test. Panel A uses the full estimation sample and reports the two underlying route-specific interaction coefficients. Panel B restricts the sample, separately for each shock, to countries with at least one treated election and within-country municipal variation in both route indicators. Within each shock-specific Panel B sample, the anti-immigration and exclusionary-right party classifications coincide observation by observation; the same estimate is therefore repeated across the corresponding two columns. All specifications include municipality and country-by-year fixed effects and year interactions with baseline municipal controls. Migrant specifications additionally absorb total migrant-death exposure interacted with both route indicators. Standard errors in parentheses are clustered by NUTS-3 region. ***, **, and * denote significance at the 1, 5, and 10 percent levels. The sample covers 2001–2021.

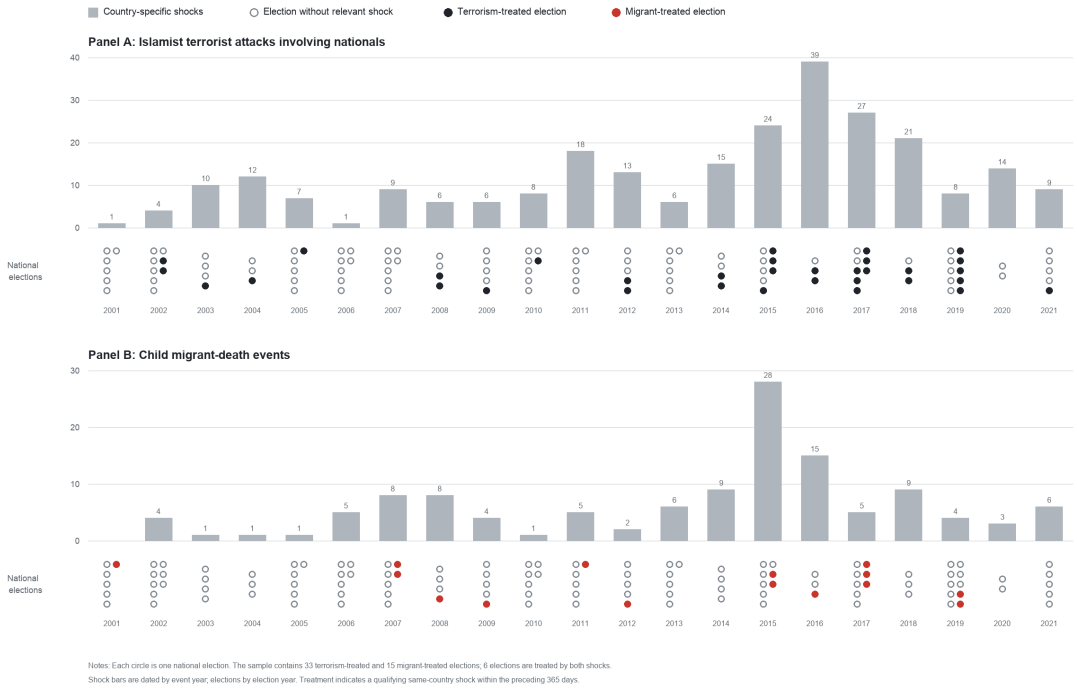
Table 4 Differential Responses Using Individual CHES Dimensions

	Restrictive immigration policy	Opposition to ethnic minorities	Assimilation over multiculturalism	Opposition to civil liberties	Right-wing ideology
			Panel A. Islamist terrorist attacks		
Crusade–pilgrimage difference	0.007**	0.007**	0.009**	0.013***	0.007**
	(0.003)	(0.003)	(0.004)	(0.004)	(0.003)
Shock × crusade route	0.005**	0.005*	0.004	0.006**	0.006**
	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)
Shock × pilgrimage route	-0.002	-0.002	-0.005***	-0.007***	-0.001
	(0.002)	(0.002)	(0.002)	(0.002)	(0.001)
			Panel B. Migrant child deaths		
Crusade–pilgrimage difference	0.010*	0.010*	0.007	0.008*	0.007
	(0.005)	(0.005)	(0.004)	(0.005)	(0.005)
Shock × crusade route	0.004	0.004	0.003	0.003	0.002
	(0.004)	(0.004)	(0.003)	(0.004)	(0.003)
Shock × pilgrimage route	-0.006**	-0.006**	-0.004	-0.005**	-0.005*
	(0.003)	(0.003)	(0.002)	(0.002)	(0.003)
Observations	405,145	405,145	405,145	405,145	405,145
Clustering	NUTS-3	NUTS-3	NUTS-3	NUTS-3	NUTS-3

Notes. Each column reports the municipal vote share of parties in the top decile of the corresponding party-position measure. The first three measures are the components of the anti-immigration index, while all five are components of the exclusionary-right index. Higher values indicate more exclusionary or right-wing electoral support. The crusade–pilgrimage difference is the coefficient on the shock–crusade-route interaction minus the coefficient on the shock–pilgrimage-route interaction. Its standard error and statistical significance are obtained from the corresponding linear-combination test. The two route-specific interaction coefficients are reported underneath. All specifications include municipality and country-by-year fixed effects, as well as year interactions with baseline municipal controls. The migrant child-death specifications additionally include total migrant-death exposure interacted with both route indicators. The regressions are weighted by municipality population. Standard errors in parentheses are clustered by NUTS-3 region. All other specifications follow Table 3. ***, **, and * denote significance at the 1, 5, and 10 percent levels.

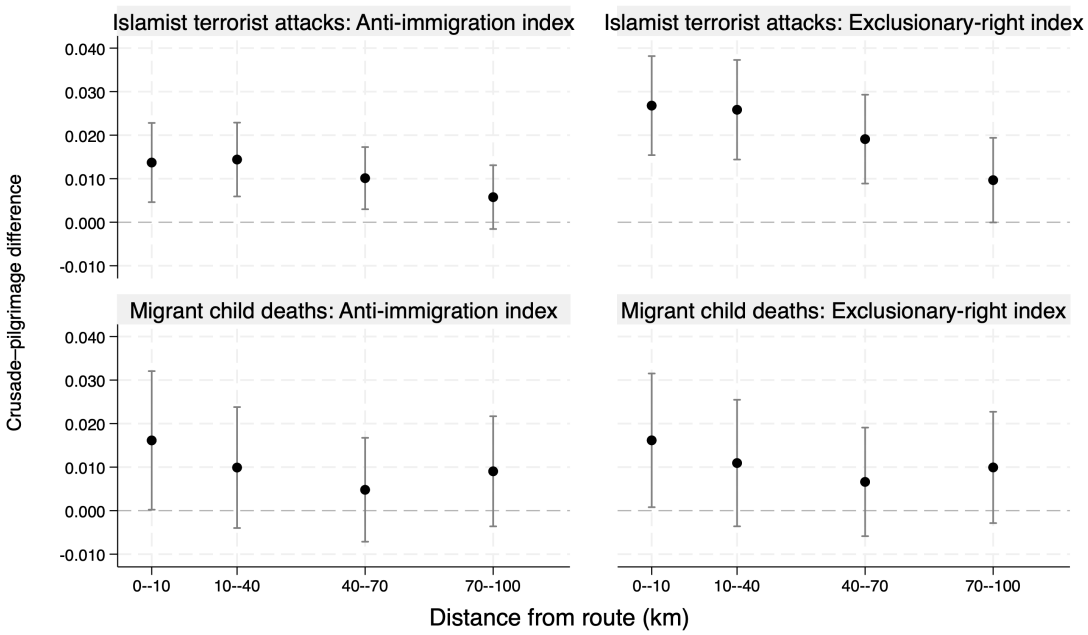
Appendix Figures

Figure A1 Country-Specific Shocks and National Elections



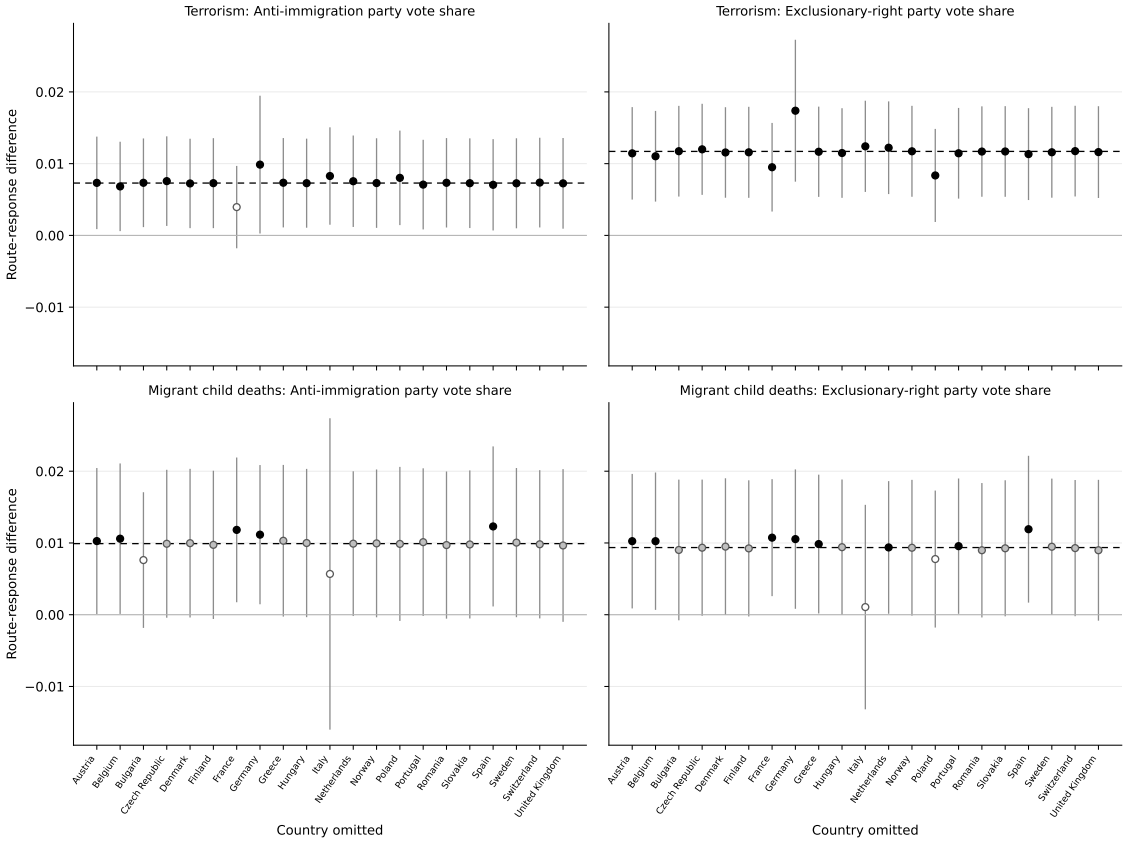
Notes. Dots report the estimated crusade-pilgrimage difference within four mutually exclusive distance bands; vertical bars report 95 percent confidence intervals based on standard errors clustered at the NUTS-3 level. All shock-by-route-by-ring interactions are included jointly. Municipalities located more than 100 kilometres from the respective route form the reference category. Regressions are population-weighted and otherwise follow the corresponding baseline specifications.

Figure A2 Spatial Profile of the Crusade-Pilgrimage Difference



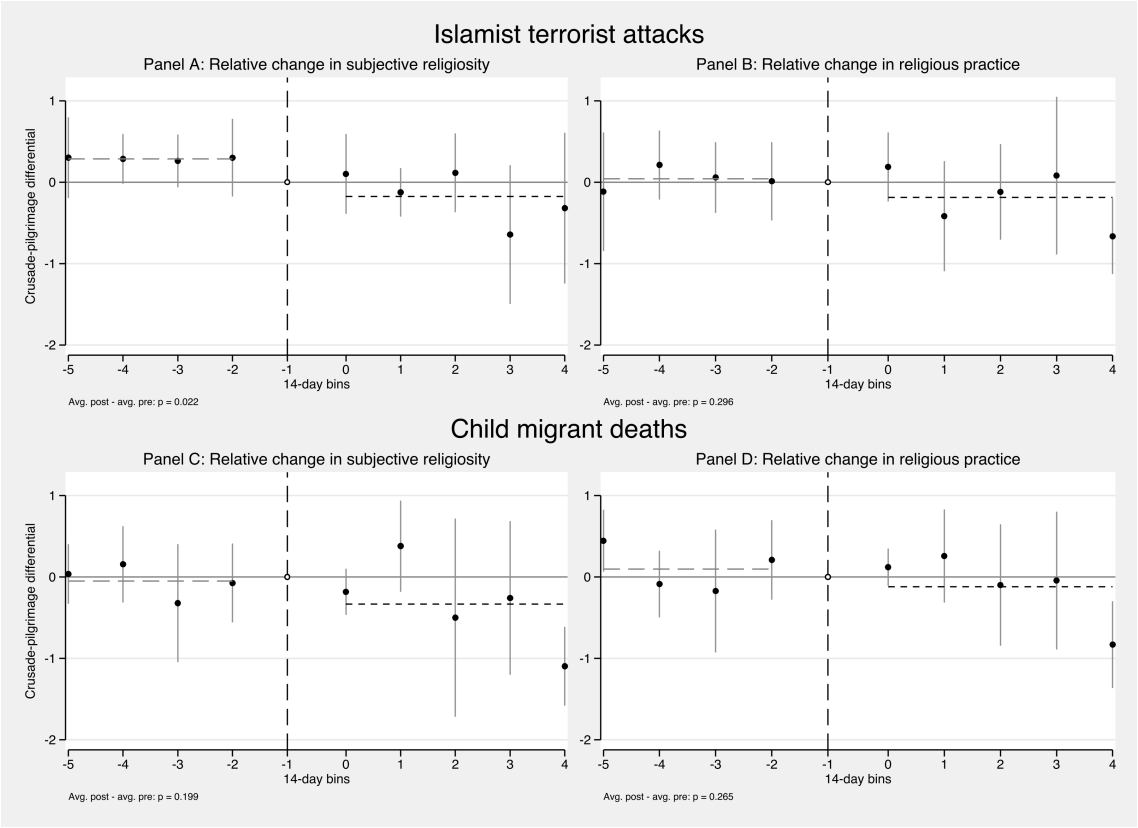
Notes. Gray bars report annual country-specific qualifying shock exposures. Each circle is a national election; filled circles identify elections preceded by the relevant shock within 365 days. The upper panel reports Islamist terrorist attacks involving nationals, and the lower panel reports migrant-child-death events. The figure distinguishes the underlying event-exposure universe from the subset of exposures that generate treated elections.

Figure A3 Leave-One-Country Influence on Differential Estimates



Notes. Each point reports the estimated difference between the crusade-route and pilgrimage-route interaction coefficients after excluding the country named on the horizontal axis. Vertical bars are 95 percent confidence intervals based on NUTS-3-clustered standard errors. Black points are statistically significant at the 5 percent level; light-gray points are significant at the 10 percent but not the 5 percent level; open points are not significant at the 10 percent level. Dashed horizontal lines report the corresponding full-sample estimates.

Figure A4 Event-Study Evidence on Subjective Religiosity and Religious Practice



Notes.

Appendix Tables

Table A1 Countries, Municipalities, and Historical Route Exposure

Country	Municipalities	Pilgrimage share (%)	Crusade share (%)
Austria	2,096	53.89	34.59
Belgium	208	44.12	2.46
Bulgaria	251	0.00	25.93
Czech Republic	5,877	18.27	0.00
Denmark	90	0.00	0.00
Finland	387	0.00	0.00
France	35,274	27.30	8.69
Germany	11,237	44.81	11.33
Greece	282	9.81	14.61
Hungary	3,137	9.39	13.86
Italy	8,079	24.96	29.32
Netherlands	458	42.27	0.00
Norway	355	4.48	0.00
Poland	2,425	18.24	0.00
Portugal	303	25.08	6.15
Romania	3,042	0.00	0.04
Slovakia	77	29.26	0.00
Spain	7,994	22.78	0.09
Sweden	225	0.14	0.00
Switzerland	2,099	35.39	12.03
United Kingdom	367	3.73	0.34

Notes. Municipality counts and population shares are recalculated from the June 26 analysis dataset after retaining each municipality's earliest observation. Route shares are population-weighted percentages living in municipalities whose centroid lies within 10 km of a pilgrimage or crusade route; weights are municipality population in that earliest observation. Two decimal places are shown so that short route segments are not rounded to zero.

Table A2 Alternative Treatment Windows

	Islamist terrorist attacks		Migrant child deaths	
	Anti-immigration Index	Exclusionary-right Index	Anti-immigration Index	Exclusionary-right Index
	Panel A. Events within 90 days before the election			
Crusade–pilgrimage difference	0.007**	0.008**	0.017**	0.025***
	(0.003)	(0.003)	(0.009)	(0.008)
Shock × crusade route	0.005	0.005*	0.007	0.012*
	(0.003)	(0.003)	(0.007)	(0.006)
Shock × pilgrimage route	-0.003*	-0.004**	-0.010*	-0.013**
	(0.001)	(0.001)	(0.005)	(0.005)
	Panel B. Events within 180 days before the election			
Crusade–pilgrimage difference	0.010***	0.011***	0.007	0.011*
	(0.003)	(0.003)	(0.007)	(0.007)
Shock × crusade route	0.005*	0.006**	0.002	0.004
	(0.003)	(0.003)	(0.005)	(0.005)
Shock × pilgrimage route	-0.005***	-0.005***	-0.005*	-0.007**
	(0.002)	(0.002)	(0.003)	(0.003)
Observations	405,145	405,145	405,145	405,145
Clustering	NUTS-3	NUTS-3	NUTS-3	NUTS-3

Notes. The table re-estimates the differential specification after defining treatment using qualifying events occurring within the number of days before the election stated in each panel. The 365-day baseline is reported in Table 3 and is not repeated here. The crusade–pilgrimage difference is the coefficient on the shock–crusade-route interaction minus the coefficient on the shock–pilgrimage-route interaction. Its standard error and statistical significance are obtained from the corresponding linear-combination test. The two route-specific interaction coefficients are reported underneath. All specifications include municipality and country-by-year fixed effects, as well as year interactions with baseline municipal controls. The migrant child-death specifications additionally include total migrant-death exposure, defined over the corresponding time window, interacted with both route indicators. Regressions are weighted by municipality population. Standard errors in parentheses are clustered by NUTS-3 region. ***, **, and * denote significance at the 1, 5, and 10 percent levels. The sample covers 2001–2021.

Table A3 Geographic and Demographic Controls

	Islamist terrorist attacks		Migrant child deaths	
	Anti-immigration Index	Exclusionary-right Index	Anti-immigration Index	Exclusionary-right Index
	Panel A. Roman-road controls			
Crusade–pilgrimage difference	0.008**	0.012***	0.010**	0.010**
	(0.003)	(0.003)	(0.005)	(0.005)
Shock × crusade route	0.005*	0.007**	0.005	0.003
	(0.003)	(0.003)	(0.004)	(0.004)
Shock × pilgrimage route	-0.002	-0.005***	-0.005**	-0.007***
	(0.002)	(0.002)	(0.003)	(0.003)
	Panel B. Shock-specific baseline controls			
Crusade–pilgrimage difference	0.007**	0.012***	0.010*	0.009*
	(0.003)	(0.003)	(0.005)	(0.004)
Shock × crusade route	0.005**	0.007***	0.006	0.003
	(0.003)	(0.003)	(0.004)	(0.003)
Shock × pilgrimage route	-0.002	-0.005***	-0.004	-0.005**
	(0.002)	(0.002)	(0.002)	(0.003)
Observations	405,145	405,145	405,145	405,145
Clustering	NUTS-3	NUTS-3	NUTS-3	NUTS-3

Notes. Panel A includes interactions between each shock and proximity to Roman roads. Panel B allows baseline population, GDP per capita, unemployment, urban status, the foreign-born share, the share of the population below age 15, and NUTS-2 capital status to have shock-specific effects. The crusade–pilgrimage difference is the coefficient on the shock–crusade-route interaction minus the coefficient on the shock–pilgrimage-route interaction. Its standard error and statistical significance are obtained from the corresponding linear-combination test. The two route-specific interaction coefficients are reported underneath. All specifications include municipality and country-by-year fixed effects, as well as year interactions with baseline municipal controls. The migrant child-death specifications additionally include total migrant-death exposure interacted with both route indicators. Regressions are weighted by municipality population. Standard errors in parentheses are clustered by NUTS-3 region. ***, **, and * denote significance at the 1, 5, and 10 percent levels. The sample covers 2001–2021.

Table A4 Alternative Definitions of Terrorist Exposure

	Anti-immigration Index	Exclusionary-right Index
Panel A. Islamist attacks involving nationals, any location (baseline)		
Crusade–pilgrimage difference	0.007**	0.012***
	(0.003)	(0.003)
Panel B. Islamist attacks involving nationals outside the exposed country		
Crusade–pilgrimage difference	0.005	0.009***
	(0.003)	(0.003)
Panel C. Islamist attacks involving nationals outside Europe		
Crusade–pilgrimage difference	0.004	0.006*
	(0.003)	(0.003)
Panel D. Non-Islamist attacks involving nationals (falsification)		
Crusade–pilgrimage difference	-0.008	-0.003
	(0.007)	(0.003)
Observations	405,145	405,145
Clustering	NUTS-3	NUTS-3

Notes. Each panel changes the set of attacks used to construct the country-specific 365-day treatment indicator. An attack involves nationals when citizens of the relevant sample country are among its victims. Panel B excludes attacks occurring within the exposed country. Panel C restricts the location of the attack to outside Europe. Panel D replaces Islamist attacks with non-Islamist attacks and provides a falsification exercise. The crusade–pilgrimage difference is the coefficient on the shock–crusade-route interaction minus the coefficient on the shock–pilgrimage-route interaction. Its standard error and statistical significance are obtained from the corresponding linear-combination test. The two route-specific interaction coefficients are reported underneath. All specifications include municipality and country-by-year fixed effects, as well as year interactions with baseline municipal controls. Regressions are weighted by municipality population. Standard errors in parentheses are clustered by NUTS-3 region. ***, **, and * denote significance at the 1, 5, and 10 percent levels. The sample covers 2001–2021.

Table A5 Alternative Spatial Inference

	Islamist terrorist attacks		Migrant child deaths	
	Anti-immigration Index	Exclusionary-right Index	Anti-immigration Index	Exclusionary-right Index
Crusade–pilgrimage difference	0.007	0.012	0.010	0.009
NUTS3 (Baseline)	(0.003)**	(0.003)***	(0.005)*	(0.005)*
Conley, 100 km	(0.003)**	(0.003)***	(0.005)**	(0.004)**
NUTS-2	(0.004)*	(0.004)***	(0.006)	(0.006)*
Country (Wild-bootstrap p-value)	[0.007]***	[0.001]***	[0.229]	[0.295]
Observations	405,212	405,212	405,212	405,212

Notes. The table reports alternative inference for the crusade–pilgrimage difference estimated in Table 3. Because the point estimates do not depend on the covariance estimator, each estimate is reported once, with inference under the alternative procedures shown below it. NUTS-3 clustering is the baseline. Conley standard errors allow spatial correlation within 100 km, while the remaining standard errors are clustered by NUTS-2 region (278 clusters). Restricted Rademacher wild-cluster-bootstrap p-values based on country clusters (21 clusters) and 9,999 replications are reported in square brackets. For each procedure, inference tests the null that the crusade- and pilgrimage-route interaction coefficients are equal. All specifications otherwise follow Table 3. ***, **, and * denote significance at the 1, 5, and 10 percent levels.

Table A6 Leave-One-Event Influence

	Islamist terrorist attacks		Migrant child deaths	
	Anti-immigration Index	Exclusionary-right Index	Anti-immigration Index	Exclusionary-right Index
Baseline crusade–pilgrimage difference	0.007	0.012	0.010	0.009
Range of leave-one-event-out estimates	0.006–0.008	0.010–0.013	0.007–0.011	0.007–0.011

Notes. The table summarizes re-estimation of the baseline differential specification after excluding each pivotal event in turn. A pivotal event is defined as an event whose removal changes at least one binary treatment indicator. The exercise considers 16 pivotal Islamist terrorist attacks and 8 pivotal migrant child-death events. The table reports the baseline crusade–pilgrimage difference and the range of the resulting leave-one-event-out estimates. All estimates remain positive. The sample covers 2001–2021.

Table A7 Country-Elections Treated by Islamist Terrorist Attacks

Election year	Country	Qualifying events	Most recent event	Days before election
2002	France	1	11 Apr 2002	10
2002	Germany	1	11 Apr 2002	164
2003	Belgium	1	16 May 2003	2
2004	Spain	2	11 Mar 2004	3
2005	United Kingdom	6	07 Mar 2005	59
2008	Italy	2	24 Nov 2007	142
2008	Spain	1	03 Jul 2007	250
2009	Germany	2	22 Jul 2009	67
2010	United Kingdom	2	26 Apr 2010	10
2012	France	6	19 Mar 2012	34
2012	Netherlands	1	01 Feb 2012	224
2014	Belgium	1	24 May 2014	1
2014	Sweden	1	11 Mar 2014	187
2015	Denmark	1	14 Feb 2015	124
2015	Poland	1	21 Sep 2015	34
2015	Spain	2	11 Dec 2015	9
2015	United Kingdom	1	27 Nov 2014	161
2016	Romania	1	14 Jul 2016	150
2016	Spain	2	11 Dec 2015	198
2017	Austria	1	30 Jun 2017	107
2017	Czech Republic	2	14 Jul 2017	99
2017	France	10	20 Apr 2017	3
2017	Germany	7	17 Aug 2017	38
2017	Netherlands	2	03 Oct 2016	163
2017	United Kingdom	4	03 Jun 2017	5
2018	Italy	2	18 Aug 2017	198
2018	Sweden	1	25 Dec 2017	258
2019	Belgium	1	29 May 2018	362
2019	Denmark	1	17 Dec 2018	170
2019	Poland	1	11 Dec 2018	306
2019	Spain	2	15 Feb 2019	72
2019	United Kingdom	1	29 Nov 2019	13
2021	Germany	3	25 Jun 2021	93

Notes. The table lists the 33 country-elections treated by Islamist terrorist attacks in the 2001–2021 administrative sample. A country-election is treated when at least one qualifying attack involving a national of the country occurs during the 365 days preceding the election. The third column reports the number of qualifying attacks. The final two columns report the most recent qualifying attack and the number of days between that event and the election.

Table A8 Country-Elections Treated by Migrant Child Deaths

Election year	Country	Qualifying events	Most recent event	Days before election
2001	Italy	1	10 Jul 2000	307
2007	Greece	2	27 Apr 2007	142
2007	Poland	1	14 Sep 2007	37
2008	Italy	4	22 Jan 2008	83
2009	Greece	2	13 Jan 2009	264
2011	Spain	3	25 Jun 2011	148
2012	Greece	1	19 May 2011	353
2015	Greece	4	05 May 2014	265
2015	United Kingdom	1	14 Aug 2014	266
2016	Spain	1	08 Jan 2016	170
2017	Bulgaria	1	11 Sep 2016	198
2017	France	5	24 Dec 2016	120
2017	United Kingdom	1	01 Apr 2017	68
2019	Greece	4	10 Nov 2018	239
2019	United Kingdom	1	23 Oct 2019	50

Notes. The table lists the 15 country-elections treated by migrant child deaths in the 2001–2021 administrative sample. A country-election is treated when at least one migrant-fatality episode involving a child occurs during the 365 days preceding the election. The third column reports the number of qualifying episodes. The final two columns report the most recent qualifying episode and the number of days between that event and the election.

Table A9 Focal Events in the Integrated Values Survey Event Study

Shock	Country	Focal date
Panel A. Islamist terrorist attacks		
Terrorism	Austria	12 Mar 2018
Terrorism	France	08 Jun 2008
Terrorism	France	23 Mar 2018
Terrorism	Italy	11 Dec 2018
Terrorism	Sweden	25 Dec 2017
Terrorism	United Kingdom	22 Jan 2009
Terrorism	United Kingdom	12 Feb 2018
Panel B. Migrant-child-death episodes		
Migrant child deaths	France	28 Mar 2018
Migrant child deaths	Italy	15 Apr 1999
Migrant child deaths	Italy	25 Dec 2018
Migrant child deaths	Spain	07 Jul 2008

Notes. These are the focal episodes used in the Integrated Values Survey event study. The attack list uses `islam_all`; the migrant list retains episodes involving children. Events in the same country within seven days are grouped, and the deadliest date is used as the focal date. The event study then applies its interview-window and support restrictions.