

Appendix A. Measures and Coding

Interpersonal Trust. Based on survey question: “Generally speaking, would you say that most people can be trusted or that you can’t be too careful in dealing with people?”

Response categories: 1: ‘most people can be trusted’, 0: ‘need to be very careful’.

Political Interest: Based on survey question: “How interested would you say you are in politics?” Response categories: 0: ‘not at all interested’, 1: ‘not very interested’, 2:

‘somewhat interested’, 3: ‘very interested’.

Political Discussion: Based on survey question: “When you get together with your friends, would you say you discuss political matters frequently, occasionally or never?”

Response categories: 0: ‘never’, 1: ‘occasionally’, 2: ‘frequently’.

Organizational Membership: Based on survey question: “Please look carefully at the following list of voluntary organizations and activities and say ... which, if any, do you belong to: social welfare services for elderly, handicapped or deprived people; religious or church organizations, education, arts, music or cultural activities; labor unions; local community action on issues like poverty, employment, housing, racial equality; third world development or human rights groups; conservation, environment, animal rights groups; professional associations; youth work (e.g. scouts, guides, youth clubs etc); sports or recreation groups; women’s groups; peace movement; voluntary organizations concerned with health; other groups. This measure excludes membership in political parties. We created an additive index using answers (1 – belong to, 0 – not mentioned) to these 14 types of associations. The resulting measure ranges from 0 (a respondent does not belong to any association), to 14 (belongs to all mentioned associations).

Ethnic Heterogeneity. “Fractionalization index” (the Hirschman-Herfindahl index) defined as follows:

$$Heterogeneity = 1 - \sum_i s_i^2$$

Where s_i is the share of group i over the total of the population. The measure captures the probability that two individuals randomly drawn from the population belong to different groups. The indicator ranges from 0 for countries with no heterogeneity to a theoretical maximum of 1 when every individual belongs to a different group. This measure implies that a country composed by, for instance, 100 equally sized groups is more fractionalized than a country with two equally sized groups. The data come from the CIA World Factbook and the Encyclopedia Britannica.

Linguistic Heterogeneity. Linguistic diversity index from the *Ethnologue* data set. This variable represents “the probability that any two people in the country picked at random will have different mother tongues ... (Lieberson 1981). It ranges from near 1 for high diversity to zero for no diversity.” (See Gordon 2005; http://www.ethnologue.com/ethno_docs/introduction.asp).

Local/Regional Identity. Based on survey question: “To which of these geographical groups would you say you belong first of all? And the next?” Respondents were presented with the following response categories: locality or town where you live, state or region of country where you live, [country] as a whole, [continent], the world as a whole. We created a dummy variable measuring respondent’s attachment to his/her locality or region. The measure has a value of 1 if respondent reported locality/town as first and next

choice, state/region as first and next choice, or locality/town and state/region as the two choices in this or reversed order.

Male. 1: male, 0: female.

Age. Dummy variables for three age categories: 15-34, 35-54, and 55-98 years old. 35-54 years old respondents used as the reference group.

Education. Based on survey question: “What is the highest educational level that you have attained?” we created three dummy variables: low education (inadequately completed elementary education, completed (compulsory) elementary education, incomplete secondary school: technical/vocational type), medium education (complete secondary school: technical/vocational type, incomplete secondary: university-preparatory type, complete secondary university-preparatory type), high education (some university-level education without degree, university level education with degree). Low education used as the reference group.

Income. Based on survey question: “Here is a scale of incomes. We would like to know in what group your household is, counting all wages, salaries, pensions and other incomes that come in. Just give the letter of the group your household falls into, before taxes and other deductions.” 1 - lowest, 10 – highest. We recoded this variable into four dummy variables: top income (9 or 10 on a scale), high income (6, 7, 8), medium income (3, 4, 5), low income (1, 2). Missing income used as the reference group.

Student. Based on survey question: “Are you employed now?” Response categories were: full time, part time, self-employed, retired, housewife, students, unemployed, other. We

created a dichotomous variable with a value of 1 if a respondent reported being a student, and 0 otherwise.

Size of Town. Three dummy variables: small (under 5,000), medium (5, 000 – 50, 000), and large (50, 000 and more) town. Small town used as the reference category.

Religion. Using survey question: “Do you belong to a religious denomination? If Yes: Which one?”, we created six dichotomous variables: Catholics, Protestants, Muslims, Orthodox, other religions, and non-religious. Non-religious used as the reference group.

Level of Economic Development. GDP per capita in current international \$ (in thousands), purchase power parities, at the time of the survey. *Source:* World Development Indicators, World Bank (2003) CD-ROM.

Economic Growth. Annual percentage of the GDP growth at the time of the survey. *Source:* World Development Indicators, World Bank (2003) CD-ROM.

Government Expenditure. General government final consumption expenditure as a percentage of GDP at the time of the survey. *Source:* World Development Indicators, World Bank (2003) CD-ROM.

Polity. Polity IV Project (<http://www.cidcm.umd.edu/inscr/polity/>) indicator. The original polity variable was recoded so that it ranges from 0 (high autocracy) to 20 (high democracy).

Appendix B. Ethnic and Linguistic Heterogeneity Scores

Country	Linguistic Heterogeneity	Ethnic Heterogeneity
Albania	0.26	0.10
Argentina	0.21	0.06
Austria	0.14	0.21
Bangladesh	0.31	0.04
Belarus	0.36	0.32
Belgium	0.65	0.56
Bulgaria	0.22	0.29
Canada	0.55	0.77
Chile	0.06	0.10
China	0.48	0.15
Czech	0.06	0.32
Denmark	0.05	0.06
Finland	0.14	0.13
France	0.24	0.27
Germany	0.18	0.16
Greece	0.14	0.04
Iceland	0.00	0.11
India	0.93	0.42
Ireland	0.17	0.13
Italy	0.59	0.04
Japan	0.03	0.02
Lithuania	0.34	0.34
Luxembourg	0.53	0.83
Macedonia	0.49	0.50
Mexico	0.13	0.54
Moldova	0.59	0.54
Morocco	0.47	0.02
Netherlands	0.20	0.30
Peru	0.35	0.64
Philippines	0.85	0.16
Poland	0.12	0.06
Russia	0.27	0.33
Singapore	0.74	0.39
Slovenia	0.17	0.22
South Africa	0.87	0.41
Spain	0.44	0.42
Tanzania	0.95	0.02
Uganda	0.93	0.92
UK	0.07	0.32
Ukraine	0.48	0.54
USA	0.35	0.39
Venezuela	0.02	0.50
Vietnam	0.20	0.24
Zimbabwe	0.56	0.31

Appendix C. Descriptive Statistics

Variables	Mean	Standard Deviation	Minimum	Maximum
Political discussion	.835	.672	0	2
Organizational membership	1.191	1.759	0	14
Political interest	1.338	.958	0	3
Inter-personal trust	.276	.447	0	1
Ethnic heterogeneity	.309	.224	.018	.923
Linguistic heterogeneity	.388	.276	0	.950
Local/regional identity	.237	.425	0	1
Male	.475	.499	0	1
Age 15-34	.386	.487	0	1
Age 35-54	.372	.483	0	1
Age 55-98	.239	.426	0	1
High education	.187	.390	0	1
Medium education	.410	.492	0	1
Low education	.396	.489	0	1
Top income	.077	.267	0	1
High income	.228	.419	0	1
Medium income	.364	.481	0	1
Low income	.190	.392	0	1
Unreported income	.140	.347	0	1
Student	.077	.266	0	1
Large town	.421	.494	0	1
Medium town	.269	.444	0	1
Small town	.243	.429	0	1
Catholic	.341	.474	0	1
Protestant	.124	.329	0	1
Muslim	.074	.262	0	1
Orthodox	.094	.292	0	1
Other religion	.108	.311	0	1
Non-religious	.259	.438	0	1
GDP per capita	14.275	10.485	.52	45.756
Economic growth	2.888	3.333	-8.418	11.464
Government expenditure	16.507	4.732	4.506	25.479
Polity	16.718	5.298	3	20