Web Appendix for "Political Tolerance and Territorial Threat: A Cross-National Study."

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1. Introduction

We use this brief memo to present a number of results and individual-level variable specifications that we lacked the space to show in the article. We divide the appendix into two sections. In the first section, we discuss how we construct our individual-level variables using items from the 1995-1997 World Values Survey. We also provide a brief description of why we include these variables in our study as well as our expectations regarding their effect on political tolerance levels. In the second section, we provide additional tables presenting our supplemental analyses that we discuss or reference in the article. As with our discussion of the survey items, we include a brief discussion for each table outlining the rationale for the models, specification, and results.

2. Survey Items

In order to ensure that our estimation of the effect of external threat and other contextual variables on political tolerance levels closely parallels previous micro-level analyses of political tolerance, we use several common individual-level predictors. These variables measure political orientation (*free speech priority*, *democratic ideals*, and *political ideology*), personality attributes (*conformity*), and political behavior (*democratic activism* and *political interest*). For the most part, we replicate Peffley and Rohrschneider's (2003) individual-level variables and rely on the same data source.

Democratic Activism

Democratic theorists contend that political participation should have a positive effect on political tolerance because it exposes individuals to different points of view and political compromise. As a result, individuals who engage in higher levels of political participation should place more value on civil liberties (Pateman 1970). However, the empirical evidence supporting this claim is mixed. Although Stouffer (1955) found that politically involved individuals were more tolerant, other studies reveal a weak relationship between political involvement and political tolerance (Nunn et al 1978; Sullivan et al 1982). Peffley and Rohrschneider (2003) argue that this ambiguity may be the result of poor specification. Some types of political involvement should have a stronger impact on political tolerance than others. Drawing from Pateman's (1970) participatory theory of democracy, Peffley and Rohrschneider assert that unconventional participation, "in which citizens actually use civil liberties designed to voice dissent from majority policies," should have a greater positive impact on tolerance than traditional forms of participation, such as voting (2003: 246). They find that these distinct forms of participation have a strong, positive relationship with political tolerance.

To account for the effects of democratic activism in our micro-level model, we emulate Peffley and Rohrschneider and construct an additive index ranging from 3 (lowest) to 9 (highest) using responses from three questions in the WVS. These questions ask the respondent to indicate whether they (3) have, (2) would consider, or (1) would never: participate in a boycott, sign a petition, or attend a demonstration.

Political Interest

Another key predictor of political tolerance with roots in Stouffer's (1955) classic study is political interest. Political interest affects tolerance judgments through an individual's increased exposure to

and comprehension of political norms. Politically engaged individuals are more likely to respect and extend civil liberties to others (Sullivan et al 1982; Marcus et al 1995).

We construct an index of political interest using two questions from the WVS. The first question asks for the respondent's interest in politics: (3) very interested, (2) somewhat interested, or (1) not very interested. The second question asks how often the respondent engages in political discussions: (3) frequently, (2) occasionally, (1) or never. The additive index ranges from 2 (low interest) to 6 (high interest).

Democratic Ideals

We expect that individuals who strongly support democratic ideals are more likely to tolerate their least-liked group. Although early studies found little evidence supporting this relationship (see Protho and Grigg 1960; McCloskey 1964), better model specification established a positive link between democratic ideals and tolerance (see Sullivan et al 1982; Marcus et al 1995). We expect individuals who strongly believe in the value of democracy as a political system are more likely to tolerate non-conformist groups. We construct this additive index using two questions that ask the respondent to assess democracy as a political system in the abstract. Specifically, the first question asks the respondent to rate whether having a democratic political system is (4) very good, (3) fairly good, (2) fairly bad, or (1) very bad. The second question requires the respondent to compare democracy to other alternate political systems, asking if the respondent (4) strongly agrees, (3) agrees, (2) disagrees, or (1) strongly disagrees with the contention that democratic political systems are better than other forms of government. From these two questions, we generate an additive index that ranges from 2 (low) to 8 (high).

Conformity

Authoritarian personality traits are often linked to lower political and social tolerance levels (Adorno et al 1950; Sullivan et al 1982; Marcus et al 1995). As a critical element in the authoritarian personality, we expect that conformity is negatively associated with political tolerance. This expectation not only fits previous empirical findings but also corresponds with the rational conflict literature suggesting that individuals with a strong propensity for conformity are less likely to tolerate 'renegadism'. Peffley and Rohrschneider (2003) assert that conformity is a primary indicator of these personality traits and create an index based on answers to the following question regarding desirable qualities in children. From a large list of attributes, it asks the respondent to indicate whether these qualities were important for children to learn at home from a large list of attributes. Selection of either obedience and/or good manners are coded as 1, while imagination is coded as -1. The combined index ranges from -1 (low) to 2 (high).

Free Speech Priority

This variable is closely tied to the democratic ideals index derived, in part, from Sullivan et al's (1985) original measure. Whereas the democratic ideals index taps into an individual's generalized support for democratic values and principles, the values free speech index measures an individual's concrete support for democratic values when confronted with potential trade-offs. The index is based on responses to three questions, each requiring an individual to choose between free speech and other values. The first question asks whether the government's priority should be to (0) foster order in society or (1) protect individual rights. The other two questions allows for individuals to rank four value statements as most important, one of which involves the protection of free speech. For the purposes of this index, we code those individuals ranking free speech as the most important as 1, while those ranking it second are coded as 0.5. As a result, the index ranges from 0 (low) to 2 (high).

Control Variables

We use standard socio-economic variables to control for the effects of an individual's gender, age, and education levels. We have the following expectations for the effect of these variables on political tolerance levels. Education will be positively associated with tolerance, while age will decrease tolerance; women are less likely to be tolerant than men. Finally, we control for an individual's political ideology using a political self-placement question. It asks the respondent to place themselves along a 10-point ideology scale with 10 associated with the left and 1 associated with the right. We expect a weak, but positive, correlation between self-identified liberals and political tolerance. Given the strong empirical findings in the extant literature, we do not expect any radical changes in the relationships between these individual-level variables and political tolerance (see Peffley and Rohrschneider 2003, for further descriptions of these variables).

3. Supplemental Models of Political Tolerance

In this section, we present several additional analyses supporting the argument of the paper. Please note that each model was generated using the HLM 6.02 statistical software developed by Raudenbush et al (2000), unless otherwise indicated in the brief description of each table. We also use the same measures and variable specification that we discuss in the research design section of our paper, unless otherwise noted.

Table 3 - Multi-Level Models of Political Tolerance Using 5-yr External Threat Event Counts

In these models, we alter the specification of our external threat variables and use dispute counts from the five years preceding the survey. As with our original specification, these counts are lagged to the year of the survey. Thus, for instance, if a survey was conducted in 1995, we include the disputes between the years 1990 to 1994. The five-year event counts allow a different perspective of a state's prior external threat environment and its effect on political tolerance levels. The longer time-period lets us account for disputes that take longer to develop but which still affect public attitudes.

Despite the alternate specification, we find almost no difference in the substantive effects of our external threat variables on political tolerance levels. Just as in models 2-4 in the paper which use 1-yr event counts, we find territorial disputes have a strong, negative effect on tolerance levels, particularly when a state is the target of these disputes. Judging from the HLM variance component, we again find the least unexplained variance in the model (Model 7) specifying both the issue and the initiator/target. These results lend added confidence in the robustness of our findings presented in the paper.

Table 3: Multi-Level Models of Political Tolerance Across 33 Countries

	Model 5	Model 6	Model 7
	n=17967	n=17967	n=17967
	Coefficient	Coefficient	Coefficient
Individual-Level:			
Democratic Activism	0.15***	0.15***	0.15***
	(0.02)	(0.02)	(0.02)
Political Interest	0.07**	0.07**	0.07**
	(0.03)	(0.03)	(0.03)
Conformity	-0.22***	-0.22***	-0.22***
	(0.04)	(0.04)	(0.04)
Democratic Ideals	0.10**	0.10**	0.10**
	(0.03)	(0.03)	(0.03)
Free Speech Priority	0.26***	0.26***	0.26***
	(0.04)	(0.04)	(0.04)
Gender (0=male)	-0.29***	-0.29***	-0.29***
	(0.06)	(0.06)	(0.06)
Age	-0.01***	-0.01***	-0.01***
	(0.001)	(0.001)	(0.001)
Education	0.11***	0.11***	0.11***
	(0.02)	(0.02)	(0.02)
Ideology (high=left)	0.01	0.01	0.01
	(0.02)	(0.02)	(0.02)
Macro-Level:			
Militarized Interstate Disputes (5 yr)	0.02		
	(0.03)		
Territorial Disputes (5 yr)		-0.23*	
		(0.09)	
Non-Territorial Disputes (5 yr)		0.15	
		(0.07)	
Targeted Territorial Disputes (5 yr)			-0.31*
			(0.15)
Targeted Non-Territorial Disputes (5 yr)			0.27
			(0.15)
Non-Targeted Territorial Disputes (5 yr)			-0.12
			(0.15)
Non-Targeted Non-Territorial Disputes (5 yr)			0.04
			(0.10)
Democratic Duration	0.005	0.001	0.002
	(0.005)	(0.006)	(0.006)
Economic Development (log)	0.15	0.14	0.13
	(0.18)	(0.15)	(0.16)
Ethnic Fractionalization	0.14	0.49	0.30
	(1.00)	(0.89)	(0.84)
Random Effect:			
Variance Component	0.50	0.42	0.40
Df	28	27	25
Chi^2	951.8	981.3	890
Prob	0.000	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02

The robust standard errors are listed under the coefficients in parentheses.

*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level

Source: 1995-1997 World Values Survey

Table 4 – Macro-level Models of Political Tolerance Across 36 Countries
For the macro-level models (8-10), we use a different operationalization of the dependent variable in order to aggregate responses by state. Individuals that would allow their least-liked group to demonstrate and hold public office are coded as (1) tolerant, while those who would not allow both activities are coded as (0) intolerant. We then aggregate the number of tolerant individuals for each state and generate a percentage of tolerant individuals. Using this dependent variable, we conduct ordinary least squares regression (OLS) with robust standard errors.

Another important difference in this sample is that we are able to include Poland, South Africa, and Columbia. These countries cannot be included in the multi- or micro-level models due to key missing data at the individual-level. However, since the only individual-level data we need for these models involve the political tolerance questions, we are able to make aggregate-level estimations using those countries. The macro-level variables used in these models are the same as in the multi-level models. Although we use multi-level models to control for individual-level characteristics so as to avoid ecological inference problems, these macro-level models reveal similar relationships between external threat and political tolerance.

Table 4: Macro-Level Models of Political Tolerance Across 36 Countries

Variable	Model 8	Model 9	Model 10
	n=36	n=36	n=36
	Coefficient	Coefficient	Coefficient
constant of tolerance	3.23	4.86	4.73
	(7.36)	(6.04)	(6.06)
External Threat Variables			
Militarized Interstate Disputes	0.30		
	(0.77)		
Territorial Disputes		-2.33	
		(1.20)	
Non-Territorial Disputes		0.83	
		(0.76)	
Targeted Territorial Disputes			-2.61*
			(1.27)
Targeted Non-Territorial Disputes			-0.97
			(4.26)
Non-Targeted Territorial Disputes			0.37
			(2.59)
Non-Targeted Non-Territorial Disputes			1.63
			(1.39)
Control Variables			
Democratic Duration	0.06	0.05	0.06
	(0.03)	(0.03)	(0.05)
Economic Development (log)	0.83	0.70	0.65
	(0.83)	(0.72)	(0.72)
Ethnic Fractionalization	-0.87	-0.91	0.18
	(4.58)	(4.20)	(6.06)
Root MSE	5.11	4.98	5.12
Adj R^2	0.37	0.42	0.43

The robust standard errors are listed under the coefficients in parentheses.

*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level

Source: 1995-1997 World Values Survey

5

Table 5 – Micro-Level Models of Political Tolerance Across 33 Countries

In the micro-level models (11-13), we use the same variables as Models 2-4. The key difference is that we do not control for the multi-level nature of the data. Instead, we estimate our results using ordered logistic regression analysis. As in the case of the macro-levels models, this approach does have its drawbacks. Most notably, the models treat state- and individual-level variables equally and seriously underestimate the standard errors of the coefficients for macro-level variables (Bryk and Raudenbush 2002). We still see the same general patterns as in the multi-level analysis with the exception of the control variables in this specification. Nevertheless, unlike the multi-level analyses, however, democratic duration is positive and significant.

Table 5: Micro-Level Models of Political Tolerance Across 33 Countries

	Model 11	Model 12	Model 13
Ordered Logit Estimates	n=17977	n=17977	n=17977
	Coefficient	Coefficient	Coefficient
Individual-Level Variables			
Democratic Activism	0.19***	0.19***	0.19***
	(0.01)	(0.01)	(0.01)
Political Interest	0.6***	0.5**	0.5**
	(0.02)	(0.02)	(0.02)
Conformity	-0.19***	-0.18***	-0.17***
	(0.02)	(0.02)	(0.02)
Democratic Ideals	0.07***	0.09***	0.09***
	(0.02)	(0.02)	(0.02)
Free Speech Priority	0.28***	0.28***	0.27***
	(0.03)	(0.03)	(0.03)
Gender (0=male)	-0.27***	-0.28***	-0.28***
	(0.04)	(0.04)	(0.04)
Age	-0.01***	-0.01***	-0.01***
	(0.001)	(0.001)	(0.001)
Education	0.09***	0.09***	0.09***
	(0.01)	(0.01)	(0.01)
Ideology (high=left)	0.03**	0.03**	0.03**
	(0.01)	(0.01)	(0.01)
Macro-Level Variables			
Militarized Interstate Disputes	0.03		
	(0.02)		
Territorial Disputes		-0.44***	
		(0.05)	
Non-Territorial Disputes		0.11***	
		(0.02)	
Targeted Territorial Disputes			-0.50***
			(0.06)
Targeted Non-Territorial Disputes			-0.13
			(0.07)
Non-Targeted Territorial Disputes			0.08
			(0.13)
Non-Targeted Non-Territorial Disputes			0.22***
			(0.05)
Democratic Duration	0.005***	0.003***	0.004***
	(0.001)	(0.001)	(0.001)
Economic Development (log)	0.02	0.03	0.03
	(0.02)	(0.02)	(0.02)
Ethnic Fractionalization	-0.27**	-0.15	-0.01
	(0.11)	(0.11)	(0.13)
Model Statistics			
Cutpoint #1	3.78	3.91	3.98
	(0.24)	(0.25)	(0.26)
Cutpoint #2	5.29	5.41	5.5
	(0.24)	(0.25)	(0.26)
LR-Chi^2 (14)	1309.25	1381.81	1390.38
Pseudo R^2	0.07	0.08	0.08

The robust standard errors are listed under the coefficients in parentheses.

*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level

Source: 1995-1997 World Values Survey

Table 6 – Multi-Level Models of Political Tolerance Controlling for Prior Dispute Intensity

In models 14 and 15, we account for the intensity of disputes prior to each survey state-year. We include these models to determine whether prior dispute intensity rather than issue type explains the cross-national variation in political tolerance. To this end, we use two different measures of prior dispute intensity. In model 14, we include a variable controlling for the number of disputes involving a strategic rival. We construct this variable using Thompson's (2001) strategic rivalry dataset to generate the number of rivalry disputes each country experienced in the year prior to the survey. We then control for these strategic rivalry disputes but find no statistically significant effects for the variable. Indeed, we again show that only territorial disputes have a substantive impact on tolerance levels.

In model 15, we capture the effect of prior dispute intensity by looking at those disputes in which force was used. We construct this variable by counting the number of disputes each state experienced in the year prior to the survey that involved the use of force. The MID dataset uses a 20 point scale to measure dispute intensity as a function of force. We coded disputes of 14 (occupation of territory) or above along this highest action scale as 'use of force' disputes. We then further distinguished these disputes by issue type and initiator/target using the same coding criteria as the external threat variables in the paper. We find the effect of prior dispute intensity depends largely on whether the dispute is over territorial issues and whether the state is targeted in the hostilities. The substantive effect of territorial disputes (in aggregate and only targeted MIDs) actually increases after controlling for intensity, thus adding further support to our overall argument.

Table 6: Multi-Level Models of Political Tolerance Across 33 Countries

	Model 14	Model 15
	n=17977	n=17977
	Coefficient	**Coefficient**
Individual-Level:		
Democratic Activism	0.15***	0.15***
	(0.02)	(0.02)
Political Interest	0.07**	0.07**
	(0.02)	(0.03)
Conformity	-0.22***	-0.22***
	(0.04)	(0.04)
Democratic Ideals	0.11**	0.11**
	(0.03)	(0.03)
Free Speech Priority	0.26***	0.26***
	(0.04)	(0.04)
Gender (0=male)	-0.29***	-0.29***
	(0.06)	(0.06)
Age	-0.01***	-0.01***
	(0.001)	(0.001)
Education	0.11***	0.11***
	(0.02)	(0.02)
Ideology (high=left)	0.01	0.01
	(0.02)	(0.02)
Macro-Level:		
Territorial Disputes	-0.56*	
	(0.27)	
Non-Territorial Disputes	0.11	
	(0.10)	
Strategic Rivalry Disputes	0.08	
	(0.25)	
Territorial Disputes Involving Force		-0.57**
		(0.21)
Non-Territorial Disputes Involving Force		0.11
		(0.14)
Democratic Duration	0.004	0.005
	(0.005)	(0.004)
Economic Development (log)	0.14	0.10
	(0.15)	(0.14)
Ethnic Fractionalization	0.30	0.48
	(0.83)	(0.91)
Random Effect:		
Variance Component	0.43	0.43
Df	26	27
Chi^2	851.7	829.5
Prob	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02
The robust standard errors are listed under the coefficients in parentheses.
*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level
Source: 1995-1997 World Values Survey

Table 7 - Multi-Level Models of Political Tolerance Exploring the Interactive Effects of Ethnic Fractionalization

In models 17 and 18, we test for possible interactive effects between ethnic fractionalization and external threat. More heterogeneous societies may be better able to tolerate dissent in the face of external threat. To test for this effect, we change the specification of our dispute variables. Instead of using an event count for the number of disputes in the year prior to the survey, we use a dichotomous measure indicating whether a state experienced a dispute. We then interact these dichotomous measures with our ethnic fractionalization variable. We rely on the dichotomous measure instead of the event counts to aid interpretation.

To summarize our findings, once we control (Model 17) for one outlier (Nigeria), there is no relationship between the interaction term and political tolerance. Even without the control, we do not find a statistically significant relationship between ethnic fractionalization and political tolerance in Model 16. These findings are consistent with our argument in the paper that the composition of the society matters less than the salience of the threat. Least-liked groups can exist in heterogeneous or homogenous societies.

Table 7: Multi-Level Models of Political Tolerance Across 33 Countries

	Model 16	Model 17
	n=17977	n=17977
	Coefficient	Coefficient
Individual-Level:		
Democratic Activism	0.15***	0.15***
	(0.01)	(0.01)
Political Interest	0.07***	0.07***
	(0.02)	(0.02)
Conformity	-0.22***	-0.22***
	(0.03)	(0.03)
Democratic Ideals	0.10***	0.10***
	(0.02)	(0.02)
Free Speech Priority	0.26***	0.26***
	(0.03)	(0.03)
Gender (0=male)	-0.29***	-0.29***
	(0.04)	(0.04)
Age	-0.01***	-0.01***
	(0.001)	(0.001)
Education	0.11***	0.11***
	(0.01)	(0.01)
Ideology (high=left)	0.01	0.01
	(0.01)	(0.01)
Macro-Level:		
Targeted Territorial Disputes (Dichotomous)	-2.26**	-1.70
	(0.68)	(0.93)
Targeted Non-Territorial Disputes (Dichotomous)	1.16	0.19
	(1.41)	(0.81)
Non-Targeted Territorial Disputes (Dichotomous)	0.24	0.07
	(0.75)	(0.69)
Non-Targeted Non-Territorial Disputes (Dichotomous)	-0.39	-0.03
	(0.49)	(0.28)
Targeted Territorial Diputes (Dichotomous) x Ethnic Fractionalization	3.46*	3.20
	(1.39)	(2.86)
Targeted Non-Territorial Disputes (Dichotomous) x Ethnic Fractionalization	-1.27	-0.07
	(2.29)	(1.43)
Nigeria		0.08
		(1.61)
Democratic Duration	0.007	0.004
	(0.004)	(0.004)
Economic Development (log)	0.01	0.10
	(0.13)	(0.15)
Ethnic Fractionalization	-1.16	-0.58
	(0.87)	(0.82)
Random Effect:		
Variance Component	0.36	0.35
Df	23	22
Chi^2	707.6	740.6
Prob	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02
The normal standard errors are listed under the coefficients in parentheses.
*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level
Source: 1995-1997 World Values Survey

Table 8 - Multi-Level Models of Political Tolerance Including Respondents That Choose 'Criminals' As Their Least-Liked Group

An anonymous reviewer suggested our results may be unfairly biased with the removal of those respondents who choose 'criminals' as their 'least-liked' group. Although we strongly agree with Peffley and Rohrschneider's (2003) justification for their removal from our sample, we wanted to eliminate the possibility that this removal is, in some way, driving our results. Therefore, we re-estimated models 1-4 but include those respondents who listed 'criminals' as their 'least-liked' group.

Although our individual-level sample size increases significantly (n=29420), we find very little difference between the criminal sample and the non-criminal sample. The results for territorial and non-territorial disputes in these models are substantively the same as those reported in the paper. The only important difference between the samples is that economic development is positive and significant in model 21, which is consistent with our original expectations.

Table 8: Multi-Level Models of Political Tolerance Across 33 Countries

	Model 18	Model 19	Model 20	Model 21
	n=29420	n=29420	n=29420	n=29420
	Coefficient	Coefficient	Coefficient	Coefficient
Individual-Level:				
Democratic Activism	0.16***	0.16***	0.16***	0.16***
	(0.02)	(0.02)	(0.02)	(0.01)
Political Interest	0.08**	0.08**	0.08**	0.08***
	(0.03)	(0.03)	(0.03)	(0.02)
Conformity	-0.22***	-0.21***	-0.21***	-0.21***
	(0.04)	(0.04)	(0.04)	(0.02)
Democratic Ideals	0.08*	0.08*	0.08*	0.08***
	(0.03)	(0.03)	(0.03)	(0.02)
Free Speech Priority	0.31***	0.31***	0.31***	0.31***
	(0.03)	(0.03)	(0.03)	(0.03)
Gender (0=male)	-0.30***	-0.30***	-0.30***	-0.30***
	(0.05)	(0.05)	(0.05)	(0.04)
Age	-0.01***	-0.01***	-0.01***	-0.01***
	(0.001)	(0.001)	(0.001)	(0.001)
Education	0.09***	0.09***	0.09***	0.09***
	(0.02)	(0.02)	(0.02)	(0.01)
Ideology (high=left)	0.002	0.002	0.002	0.002
	(0.02)	(0.02)	(0.02)	(0.01)
Macro-Level:				
Militarized Interstate Disputes (1 yr)		-0.007		
		(0.10)		
Territorial Disputes (1 yr)			-0.45*	
			(0.22)	
Non-Territorial Disputes (1 yr)			0.09	
			(0.09)	
Targeted Territorial Disputes (1 yr)				-0.51*
				(0.24)
Targeted Non-Territorial Disputes (1yr)				0.15
				(0.41)
Non-Targeted Territorial Disputes (1 yr)				0.16
				(0.69)
Non-Targeted Non-Territorial Disputes (1yr)				-0.002
				(0.24)
Democratic Duration		0.005	0.003	0.003
		(0.005)	(0.005)	(0.004)
Economic Development (log)		0.27	0.26	0.26*
		(0.18)	(0.15)	(0.12)
Ethnic Fractionalization		0.09	0.20	0.08
		(0.98)	(0.89)	(0.69)
Random Effect:				
Variance Component	0.74	0.48	0.39	0.37
Df	32	28	27	25
Chi^2	2351.4	997.4	932.8	888.8
Prob	0.000	0.000	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02
The robust standard errors are listed under the coefficients in parentheses in models 18-20.
Normal standard errors are listed in model 21.
*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level
Source: 1995-1997 World Values Survey

Table 9 - Multi-Level Models of Political Tolerance Without Macro-level Controls

An anonymous reviewer suggested that we estimate our analyses without the macro-level control variables since they were statistically insignificant at the macro-level. Therefore, we re-estimated models 2-4 excluding the macro-level control variables. Despite the removal of these variables, our variables of interest, namely territorial and targeted territorial disputes, remain significant and in the hypothesized direction.

Table 9: Multi-Level Models of Political Tolerance Across 33 Countries

	Model 22	Model 23	Model 24
	n=17977	n=17977	n=17977
	Coefficient	Coefficient	Coefficient
Individual-Level:			
Democratic Activism	0.15***	0.15***	0.15***
	(0.02)	(0.02)	(0.01)
Political Interest	0.07**	0.07**	0.07***
	(0.03)	(0.03)	(0.02)
Conformity	-0.22***	-0.22***	-0.22***
	(0.04)	(0.04)	(0.03)
Democratic Ideals	0.10**	0.10**	0.10***
	(0.03)	(0.03)	(0.02)
Free Speech Priority	0.26***	0.26***	0.26***
	(0.04)	(0.04)	(0.03)
Gender (0=male)	-0.29***	-0.29***	-0.29***
	(0.06)	(0.06)	(0.04)
Age	-0.01***	-0.01***	-0.01***
	(0.001)	(0.001)	(0.001)
Education	0.11***	0.11***	0.11***
	(0.02)	(0.02)	(0.01)
Ideology (high=left)	0.01	0.01	0.01
	(0.02)	(0.02)	(0.01)
Macro-Level:			
Militarized Interstate Disputes	0.02		
	(0.14)		
Territorial Disputes		-0.70**	
		(0.25)	
Non-Territorial Disputes		0.16	
		(0.09)	
Targeted Territorial Disputes			-0.74**
			(0.27)
Targeted Non-Territorial Disputes			0.29
			(0.38)
Non-Targeted Territorial Disputes			-0.41
			(0.78)
Non-Targeted Non-Territorial Disputes			0.05
			(0.26)
Random Effect:			
Variance Component	0.68	0.52	0.51
Df	31	30	28
Chi^2	1627.8	1213.8	1197.5
Prob	0.000	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02
The robust standard errors are listed under the coefficients in parentheses in models 22 & 23.
Normal standard errors are listed in model 24.
*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level
Source: 1995-1997 World Values Survey

Table 10 - Multi-Level Models of Political Tolerance Using Peffley and Rohrschneider's (2003) Sample of Countries

In models 25-27, we use Peffley and Rohrschneider's (2003) original sample. In addition to our continuous democracy variable, we also include their original measures of economic development (Human Development Index) and federalism (see Peffley and Rohrschneider for a description of these variables). We estimate the effect of our external threat variables on tolerance levels using their smaller sample and find that the addition of our external threat variables alters the effect of democratic duration on tolerance levels. Furthermore, the results support our contention that territorial disputes have a negative effect on tolerance levels, even after changes in sample and control variables. We find no change in either the sign or statistical significance of our variables of interest.

Table 10: Multi-Level Models of Political Tolerance Across 17 Countries

	Model 25	Model 26	Model 27
	n=11622	n=11622	n=11622
	Coefficient	Coefficient	Coefficient
Individual-Level:			
Democratic Activism	0.15***	0.15***	0.15***
	(0.02)	(0.02)	(0.02)
Political Interest	0.11***	0.11***	0.11***
	(0.03)	(0.03)	(0.03)
Conformity	-0.22***	-0.22***	-0.22***
	(0.06)	(0.06)	(0.06)
Democratic Ideals	0.16***	0.16***	0.16***
	(0.04)	(0.04)	(0.04)
Free Speech Priority	0.29***	0.29***	0.29***
	(0.04)	(0.04)	(0.04)
Gender (0=male)	-0.33***	-0.33***	-0.33***
	(0.09)	(0.09)	(0.09)
Age	-0.01***	-0.01***	-0.01***
	(0.002)	(0.002)	(0.002)
Education	0.15***	0.15***	0.15***
	(0.01)	(0.01)	(0.01)
Ideology (high=left)	0.02	0.02	0.02
	(0.02)	(0.02)	(0.02)
Macro-Level:			
Militarized Interstate Disputes	0.04		
	(0.15)		
Territorial Disputes		-0.51*	
		(0.19)	
Non-Territorial Disputes		0.28	
		(0.16)	
Targeted Territorial Disputes			-0.54**
			(0.18)
Targeted Non-Territorial Disputes			0.22
			(0.34)
Democratic Duration	0.003	0.002	0.001
	(0.006)	(0.005)	(0.005)
Human Development Index - 1995 (HDI)	3.38	4.37*	3.59*
	(2.09)	(1.60)	(1.54)
Federalism	0.06	0.08	0.02
	(0.29)	(0.26)	(0.26)
Random Effect:			
Variance Component	0.38	0.28	0.30
Df	11	11	11
Chi^2	561.1	480.3	458.4
Prob	0.000	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02
The robust standard errors are listed under the coefficients in parentheses.
*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level
Source: 1995-1997 World Values Survey

Table 11 - Multi-Level Models of Political Tolerance – Democratic and Non-Democratic Samples

As referenced in the paper, we estimated the effect on external threat on political tolerance in both democracies and non-democracies. We divided the sample into democratic and non-democratic samples by using Polity IV's democracy/autocracy score for each state during the year of the survey. If a state's democracy/autocracy score is 6 or above, we code that state as a democracy. These models reveal that our key variable of interest, targeted territorial disputes, has a negative effect on tolerance levels regardless of whether the state is a democracy or a non-democracy. Although we control for regime type with our continuous democracy in our other models, these models clearly demonstrate that the effect of territorial disputes on tolerance level is not related to regime type.

Table 11: Multi-Level Models of Political Tolerance

	Model 28	Model 29
	Democracies Only	Non-Democracies Only
	n=11667 (ind), 22 (states)	n=6310 (ind), 11 (states)
	Coefficient	Coefficient
Individual-Level:		
Democratic Activism	0.13***	0.18***
	(0.03)	(0.02)
Political Interest	0.09**	0.03
	(0.03)	(0.03)
Conformity	-0.24***	-0.14**
	(0.05)	(0.05)
Democratic Ideals	0.15***	0.12
	(0.04)	(0.03)
Free Speech Priority	0.28***	0.20**
	(0.03)	(0.06)
Gender (0=male)	-0.37***	-0.10
	(0.07)	(0.08)
Age	-0.01***	-0.01**
	(0.001)	(0.003)
Education	0.12***	0.07**
	(0.02)	(0.02)
Ideology (high=left)	0.01	0.03
	(0.02)	(0.02)
Macro-Level:		
Targeted Territorial Disputes	-0.59*	-0.89*
	(0.28)	(0.36)
Targeted Non-Territorial Disputes	0.33	-0.27
	(0.53)	(0.50)
Democratic Duration	0.005	
	(0.007)	
Economic Development (log)	0.01	0.14
	(0.12)	(0.23)
Ethnic Fractionalization	-0.99	2.18
	(0.93)	(1.12)
Random Effect:		
Variance Component	0.35	0.40
Df	16	6
Chi^2	577.6	241.7
Prob	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02
The robust standard errors are listed under the coefficients in parentheses in model 28.
Normal standard errors are listed in model 29.
*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level
Source: 1995-1997 World Values Survey

A. Table 12 - Multi-Level Models of Political Tolerance – Post-Communist Controls

In models 30 and 31, we replicate models 3 and 4 while controlling for the effect of post-communist countries in our sample. Our concern is that post-communist countries are driving the results because those states are often less tolerant overall and are more likely to engage in disputes. After controlling for the effect of post-communist states on tolerance levels, we still find no change in either the sign or statistical significance for our variables of interest. Although we do find that post-communist countries have an overall negative effect on tolerance levels in model 31, the remaining macro-level coefficients remain relatively unchanged.

Table 12: Multi-Level Models of Political Tolerance Across 33 Countries

	Model 30	Model 31
	n=17977	n=17977
	Coefficient	Coefficient
Individual-Level:		
Democratic Activism	0.15***	0.15***
	(0.02)	(0.01)
Political Interest	0.07**	0.07***
	(0.03)	(0.02)
Conformity	-0.22***	-0.22***
	(0.04)	(0.03)
Democratic Ideals	0.11**	0.11***
	(0.03)	(0.02)
Free Speech Priority	0.26***	0.26***
	(0.04)	(0.03)
Gender (0=male)	-0.29***	-0.29***
	(0.67)	(0.04)
Age	-0.01***	-0.01***
	(0.001)	(0.001)
Education	0.11***	0.11***
	(0.02)	(0.01)
Ideology (high=left)	0.01	0.01
	(0.02)	(0.01)
Macro-Level:		
Territorial Disputes	-0.67**	
	(0.25)	
Non-Territorial Disputes	0.17	
	(0.11)	
Targeted Territorial Disputes		-0.77**
		(0.26)
Targeted Non-Territorial Disputes		0.05
		(0.41)
Non-Targeted Territorial Disputes		0.13
		(0.69)
Non-Targeted Non-Territorial Disputes		0.17
		(0.24)
Democratic Duration	0.001	0.002
	(0.005)	(0.004)
Economic Development (log)	0.05	0.04
	(0.12)	(0.12)
Ethnic Fractionalization	0.12	0.09
	(0.80)	(0.71)
Post-Communist Country	-0.56	-0.62*
	(0.31)	(0.29)
Random Effect:		
Variance Component	0.39	0.37
Df	26	24
Chi^2	790.9	741.2
Prob	0.000	0.000

Note: Entries are full maximum likelihood coefficients and standard errors estimated with HLM 6.02
The robust standard errors are listed under the coefficients in parentheses in model 28.
Normal standard errors are listed in model 31.
*= significance at 0.05 level; **= significance at 0.01 level; ***= significance at 0.001 level
Source: 1995-1997 World Values Survey