

My Country is Occupied

How Territorial Loss Narratives Shape Political Ambiguity Attitudes

Perry Jess Carter *

Princeton University

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Abstract

Given the powerful association between territory and the nation, losses of territorial integrity often achieve a high degree of political salience, even when there exists no realistic path towards reversing the loss. Remarkably little is known, however, about how the prominence of the territorial issue structures domestic politics. Drawing on experimental evidence from Romania, this paper provides micro-level evidence that elite narratives emphasizing past territorial loss shape the political behavior of ordinary citizens through their effect on ambiguity attitudes. When the reference point is shifted to an imagined past when the nation was physically whole, even policy choices with positive outcomes are felt as relative losses, increasing willingness to opt for unknown quantities, such as expensive prestige projects or outsider parties.

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1 Understanding the effects of narrative on behavior

In an hour-long speech aired on February 21, 2022, announcing the recognition of the Donetsk and Luhansk People’s Republics and marking the *de facto* start of the ongoing war in Ukraine,

Russian President Vladimir Putin characterized the Ukrainian state as “wholly created by Russia” by means of “separating, ripping [from Russia] its historical territories” (Putin, 2022). Despite the historical inaccuracy of these claims, the Kremlin’s narrative appears to have been quite effective at persuading a large number of Russians, with independent polling centers estimating at least 50% support for the war and negative attitudes towards Ukraine (Levada Center, 2022).

This immediately raises several important questions, however: first, while a sizeable majority (126 of 195) of states have experienced similar losses, why is rhetoric of the kind employed by Putin relatively rare in mainstream political discourse, and do those cases when lost territory does become a salient issue differ? Second, how can the large number of people who *do not* respond to elite efforts to mobilize around lost territory be accounted for; that is, what explains individual-level variation? Finally, how does the salience of territorial loss influence behavior, especially support for policies (including armed conflict) and participation (vote choice and protest)?

These questions, which have gone largely unexplored in existing research, are of considerable importance to the task of overcoming the harmful legacies of the past. Loss of territory, and the irredentist movements it frequently spawns, are a major cause of conflict (Saideman & Ayres, 2000; Shelef, 2016) in general and of intractable violent conflict in particular throughout the post-communist space (Toft, 2010, 2014), as well as being a mainstay of right-populist and authoritarian politics (Pirro, 2014) in Eastern Europe. The path from actual losses – which may have occurred decades or even centuries earlier – to these adverse outcomes, however, lies through their interpretation by political actors. As such, a robust understanding of how attempts by elites to promote narratives of loss shape the perceptions of behavior of ordinary citizens must lie at the heart of any effort to reduce the incidence of conflict over historical losses.

Ordinary people in societies that have experienced losses of territory are frequently exposed to two major types of narrative¹, which are reproduced and disseminated by a combination of

¹This classification is based on a companion paper, in which I use a combination of qualitative and quantitative analysis of a large corpus of public discourse on the subject of territorial loss in the Republic of Georgia, Argentina,

political elites, mass media, and personal acquaintances. In the first, which I term *retrospective*, emphasis is placed on the historical circumstances surrounding the loss: the narrative begins with an elegiac description of an imagined national golden age prior to the occurrence of loss, before turning to the tragic circumstances under which the territory became separated, and concluding by emphasizing the incompatibility of the current state of affairs with the nation's dignity and core values. The other primary feature of retrospective narratives is that they frequently dwell extensively on assignment of blame to those seen as responsible for the loss, employing graphic metaphors of victimization, predation, kidnapping, or violation to describe the actions of outside actors, while vilifying as disloyal or cowardly domestic actors, from minorities to politicians, who are seen as complicit.

In the second type of narrative, which I refer to as *prospective*, emphasis is instead placed on the possibility of recovering territory, and on the presumed positive consequences of doing so. In contrast to their retrospective counterparts, narratives of this kind are frequently quite pragmatic, including consideration of specific policies, the desire of those on the other side of the border to return to the homeland, and the contours of the international environment. Although prospective narratives occasionally contain hopeful descriptions of the changes that will be brought about by recovery, their focus is more often relatively short-term: on the resources and opportunities available for effecting that recovery in the near future.

Identifying the types of communication to which people are exposed, however, provides only limited information about the ways in which territorial losses affect the structure of political competition unless their effect on political behaviour can be clearly identified. This is precisely the challenge which the present paper takes up: to identify how exposure to each of the two main types of loss narrative influences the ways in which people interact with the political system. In particular, two main outcomes, which together strongly determine the possibilities for the emergence of a "territorial cleavage", are considered: attitudes towards the lost territory itself (i.e. valuation of the territory and willingness to support more or less assertive policy options), and

Russia, and Ukraine to identify its key narrative features.

willingness to defect to voting for new, particularly unorthodox (Pop-Eleches, 2010) parties.

While the relevance of the former outcome is self-explanatory, the latter bears some elaboration. Firstly, emerging challenger parties, from post-partition Germany (Shelef, 2020) to post-communist Georgia, frequently mobilize support around popular dissatisfaction with the incumbent's (or, more generally, the political establishment's) ability to recover lost territory. Indeed, it is precisely their success in doing so that results in the maintenance or emergence of territory as an active cleavage; thus, understanding when opposition elites are successful in persuading people to defect from their preferred party through narratives of lost territory is of crucial importance.

The connection between loss narratives and support for new parties, however, runs deeper than simple issue-voting, and is rooted in the psychological mechanisms through which particular narratives about loss influence decision-making. The defining feature of the decision to support a new party – especially those consisting of political outsiders – is ambiguity: while political newcomers *may* be able to overcome the flaws that cause disaffection with the existing options, there is no way for prospective voters to know for sure how likely it is that they will do so. The decision to vote for a new party, therefore, is fundamentally one of optimism, betting that an unknown quantity will prove to be better than “the devil we know”.

As this paper will demonstrate, territorial loss narratives – particularly retrospective narratives – spark feelings of loss and anger which, by altering voters' *reference points* and making them feel as though they are choosing among greater and lesser losses, increase their tolerance for this kind of ambiguity. This mechanism therefore confers a general advantage on outsider parties in countries where territorial losses are highly salient – not only on those that specifically mobilize over the issue of territory.

In order to demonstrate this relationship, this paper draws on a combination of survey experiments embedded in an ongoing panel survey in Romania² on attitudes surrounding the

²Study 1 was also conducted in Germany, Turkey, and Hungary, while Study 2 has an ongoing arm in Argentina,

COVID-19 pandemic, as well as a fortuitous natural quasi-experiment. In the first wave, conducted in June 2020, a question order experiment (Study 1) provides baseline evidence on the prevalence of territorial concerns, as well as permitting estimation of the effects of minimally priming territorial loss on policy preferences and tolerance of ambiguity. A second experiment (Study 2), included in the December 2021-January 2022 (fourth) wave of the panel survey, extends these findings, investigating the differential effect of prospective and retrospective narratives on ambiguous decisions related to voting and reunification policies, while holding the salience of loss itself constant.

Finally, the panel structure of the data makes it possible to assess the actual behavioral consequences of holding attitudes towards lost territory, mitigating the typical difficulty of connecting hypothetical choices in survey experiments to real outcomes of interest. Between the first and third waves of the panel survey, a parliamentary election was held in Romania (December 6, 2020), in which a new right-populist party, the Alliance for the Union of Romanians (AUR), achieved an unexpectedly high share, becoming the second-largest opposition party with just over 9% of the vote. While the party formed officially in 2019, its rise to national prominence occurred after the first wave of the panel survey, due to a combination of criticism of government-enacted COVID policies and a platform that emphasized the need to push for reunification with Moldova.

As the final set of analyses in this paper demonstrate, the level of concern that respondents expressed over lost territory in the first wave, *at a time when no elite framing was present and the issue was not nationally salient*, strongly predicts both the decision to vote for AUR and self-reported closeness to the party. Furthermore, this effect greatly outweighs the subsequent increase in concern among those who identify with AUR. These findings not only lend support to the (mainly attitudinal and hypothetical) findings in the two experiments, but also strongly indicate that feelings about territory have a causal effect on political behaviour that cannot be reduced to manipulation or cuing by elites.

but the current draft focuses on Romania due to space and time constraints.

2 Ambiguity and the Behavioral Consequences of Territorial Narratives

In order to understand how different narratives translate into observable behaviour, two basic questions need to be addressed: first, why do people value territory at all, and second, how do these values influence behavior when loss is made salient in a given decision context? I now turn to each of these in turn.

For those who have a direct personal connection to the lost territory – most notably refugees and IDPs – it is hardly surprising that it holds value. Besides the obvious emotional pain associated with being forced to leave one’s home, anyone with direct experience of the territory is clearly more likely to view it as holding intrinsic value, both economically and non-materially. In most cases, however, this applies only to a relatively small minority: most people have neither any material interests in the territory in question nor any particular personal connection to it. In the cases considered in this paper, the loss occurred sufficiently long ago that few, if any, living people even have any personal memory of a time when the territory was part of their country. What requires explanation, therefore, is why these people place value on territory. Since this kind of non-material valuation of territory is fundamentally *relational* – that is, territory draws its worth primarily through its association from the people who live on it, and not from its purely physical characteristics – I draw here primarily on work in social psychology.

It has been well established by work in the SIT tradition that people value group status directly as a source of self-esteem³. This implies in turn that any decline in the status of one’s group is experienced as a personal loss via its effect on self-esteem. The strength of the effect, however, is moderated by the degree of identity salience and group identification, which vary across individuals and contexts. In practice, this is likely to be the product of a combination of politics and geography: salience and group identification can be manipulated by political actors, but both

³While the phrase “self-esteem” may imply a second-order concern, that is not the case: the drive to view oneself positively is a fundamental motivation, and the inability to do so can be a source of considerable pain, potentially even resulting in acts of extreme violence.

the baseline level and their capacity to do so are largely determined by local conditions (Hopkins, 2010), in this case especially physical proximity to the lost territory and/or its former occupants and knowledge of history.

Self-worth may not be the only reason to value national status, however: the territorial integrity of the nation may also be linked, or at least perceived to be linked, to specific individual interests. In general, group status losses that pertain to individually valued factors, such as income, freedom of movement, or cultural autonomy, are more likely to be interpreted as individual losses, and are more acutely felt. In addition, to the extent that the nation's international status is viewed as being related to valued goods of this kind, such as membership in international organizations and overall development trajectory, loss of territory is more likely to trigger individual perceptions of loss. The likelihood that a loss in group status would place an individual in a domain of losses, moreover, depends in general on the degree to which individual welfare is viewed as being connected to the status of the group. In other words, only individuals with a strong perception of 'linked fate' (Dawson, 1994) – that is, who believe that their individual well-being is determined primarily by that of the nation as a whole – would be likely to interpret a loss to *the nation* as a *personal* loss.

Given that people value lost territory because of its connection to valued identities, then, it follows that retrospective narratives – those with a temporal structure that emphasizes the period before the loss occurred – place those who accept them in a domain of losses *with respect to national status*. That is, by setting the reference point as a (possibly mythologized) period in the past when the nation was whole, such narratives present all future choices as between outcomes that are *no better than* how things were in the past. Drawing on prospect theory, I therefore argue that emphasizing the loss of territory induces a heightened degree of risk acceptance when people are faced with alternatives that they view as having the potential to increase national pride – but not necessarily in other domains.

Importantly, however, this effect is driven by a specific feature of retrospective narratives: their

ability to set a reference point in the past. It is not a direct or inevitable consequence of loss itself, but a contingent effect of *talking about* loss in a particular way. Indeed, for any given loss, *prospective* narratives should induce the opposite effect: by emphasizing the present as the status quo and the future possibility of regaining the territory, they cause people to choose between gains. This leads to a somewhat counter-intuitive prediction: this latter kind of narrative (which is frequently accompanied by militaristic language) should actually lead to greater risk *aversion* relative to retrospective narratives.

Although the mechanism just outlined implies a straightforward correspondence between preference for risk and policy choice, the decision environment associated with issues of nationalism is generally associated with a high degree of uncertainty. Most of the political choices with which ordinary people are typically faced – or even the possible policy dimensions over which they might, say, evaluate alternative candidates – are not readily ranked in terms of risk. This is true even at the objective level, given the inherent uncertainty of the political sphere, and is only complicated further when attempting to deal with *perceived risk*, which may differ arbitrarily from even the most reliable expert assessments of a given choice structure.

The essential problem is that the payoffs of most policies are both non-material and discrete and do not map neatly onto an interval scale in the way that money – the focus of most traditional studies in prospect theory – does. Thus, even if the possible outcomes of a policy choice are fully specified together with associated probabilities by an experimenter, interpreting the selection of a low-probability, high-reward gamble as risk-acceptance (or *vice versa*) involves additional assumptions on the underlying deterministic utility mapping from payoffs such as war, peace, casualties, status, power, or control over territory (O'Neill, 2001) that cannot be tested concurrently with an assessment of risk acceptance, and are wholly unknowable outside of experimental settings. While the domain under consideration includes not only foreign policy decisions, but also more generally with the trade-off between candidates' positions on issues of national status and their other features, the payoff domain for all of these choices suffers from the same fundamental problem: even when outcomes are clearly specified, the values attached to

them need not conform to standard metric properties.

For this reason, and following the suggestions of O’Neill (2001), I focus on risk aversion not in the conventional *absolute* sense, defined relative to a hypothetical risk-neutral decision maker on an interval scale, but on *relative* risk aversion within a given decision context. More precisely, although we cannot speak of how risk-averse an agent *A* is in general terms, we can identify her as *more* or *less* risk-averse than another agent *B* facing the same choice by the *relative* concavity (convexity) of her utility function with respect to that of *B*’s. In practical terms, the statement that *A* is (weakly) more risk-averse than *B* in this sense implies that for any gamble over policy outcomes that *B* would accept, it would also be accepted by *A*, which is readily identified as long as agents’ acceptance sets can be observed.

This definition is not without downsides, of course: most notably, by imposing a domain-specific restriction on the definition of risk aversion, it becomes difficult to extrapolate findings to other contexts, including from experimental settings to “real-world” decision-making. For instance, even if it were established that experimentally increasing the salience of a territorial loss induced a higher average degree of pairwise relative risk aversion in the treatment group in comparison to the control group over a set of explicitly-specified policy gambles over status material outcomes, to extend this finding to, say, the decision to vote for parties advocating similar policies would require the assumption that agents’ underlying utilities from the relevant payoffs conform to the same (relative) shapes as in the experimental setting. This problem, however, is a fairly general one affecting any attempt to generalize decisions from experiments over diffuse, difficult-to-quantify payoffs, and these drawbacks in extrapolation are, in my view, outweighed by the possibility of rigorously defining risk aversion *within* a specific domain without needing to make strong assumptions over how people value outcomes such as status or territory.

Despite the benefits afforded by this approach, however, it is only able to address half of the problem: while risk-aversion can be defined when the lotteries attached to different choices are well-defined, this condition clearly does not hold in any real-world conditions of interest. Quite

the contrary: the types of decisions people are faced with in the political realm, whether involving voting for one candidate or another, participating in collective action, or engaging on political violence, are characterized persistent *ambiguity*, by which I mean not only multiplicity of possible outcomes, but the impossibility of attaching probabilities to this outcomes. When a politician suggests extending citizenship rights to co-nationals across the border, for example, it is difficult to say what the likelihood is that this will lead to an increase in respect, to a greater tax burden, to armed conflict with neighbors, to an increase or decrease in cross-border trade flows, or any other plausible outcome. The problem is even more acute when considering decisions such as support for populist candidates, where even the outcome space itself is not necessarily well-defined. In situations such as these, it is easy to see that risk aversion, however the concept is understood, is undefined: it is inherently dependent on the possibility of calculating probabilities.

Nevertheless, it is clear that people *do* make decisions such as these on a regular basis, and while general dispositional orientations and elite cues certainly play a significant role, even purely heuristic strategies such as these require some resolution of uncertainty. Considerable attention has been paid to this problem in the field of behavioral economics, with a wealth of models being developed to explain choices between ambiguous and certain options (Etner, Jeleva, & Tallon, 2012). These models, however, are primarily focused on explaining the so-called “Ellsberg Paradox” (Ellsberg, Fellner, & Raiffa, 1961) – a somewhat artificial hypothetical decision problem involving choosing gambles over balls taken in unknown proportions from urns – and on accounting for preferences for known risks over uncertain ones, making them of limited use in application to real-world decisions in which *all* options are ambiguous. This problem, which is essentially one of measurement, is taken up in greater detail in Section 4.

Taken together, then, these channels through which the loss of territory can affect nationalist politics at the individual level allow us to formulate a specific set of testable hypotheses regarding not only the existence of a relationship, but also the underlying mechanisms and resulting sources of heterogeneity. These are summarised as follows:

H₁: Ceteris paribus, individuals are more likely to support risky policies aimed at improving national status when they are exposed to retrospective narratives, and conversely for prospective narratives.

H₂: The relationship in **H₁** will be stronger for individuals who believe their own well-being to be highly correlated with that of their group – typically, the nation-state – or who associate strongly with their group.

H₃: When risky decisions are replaced with ambiguous ones, individuals will instead show a greater support for more ambiguous policies due to a tendency to overestimate the likelihood of positive outcomes; however, this effect is mediated by the accessibility of relevant identities.

3 Alternative Explanations

3.1 Elite Cues, Partisanship, and Media

The most radical objection to my theoretical framework – which is predicated on the basic assumption that elites face domestic political constraints on their ability make issues salient – is simply that public opinion is highly susceptible to elite cues and is determined mainly by pre-existing political predispositions, such as partisanship, that do not directly relate to the issue at hand. This view, in its several variants, has been highly influential in the study of public opinion formation in the United States (Campbell et al., 1980; Converse, 2006[1964]; Zaller, 1990; Zaller, 1992), and has found some experimental support in studies of territory as a sacred value (Ginges et al., 2007; Sheikh, Ginges, & Atran, 2013). As such, this view represents perhaps both the most plausible and most serious challenge to the approach I advocate, and must be addressed directly.

Although there are a number of specific versions of this approach, from Zaller's (1992) influential

RAS model to the more recent theory of (partisan) motivated reasoning (Lodge & Taber, 2013; Bolsen, Druckman, & Cook, 2014), in the context of the present study, they share the same main empirical implication: attitudes to territorial loss, as well as specific policy opinions, should be overwhelmingly determined by pre-existing political predispositions⁴. Similarly, responses to priming territorial loss should be strongly moderated by these same predispositions and in particular by respondents' previous exposure to political messaging on the subject, which is largely a consequence of media consumption habits.

Although opinion formation models of this kind have found considerable support in other domains, however, there are at least three theoretical reasons to expect that they will not provide an adequate explanation of attitudes to territorial loss. First, in many party systems outside the United States, partisanship is a much less powerful determinant of political attitudes, and the majority of cases under consideration here are marked by particularly weakly institutionalized party competition. As such, while general political orientations may still be an important component of how people react to loss messages, I nevertheless expect considerably more individual variation than is often found in studies of the American public.

Second, the opinions these theories were developed to explain typically concern relatively technical or abstract policy domains, such as economic regulation or trade policy, which are far removed from most citizens' everyday experience. The domain under consideration here, however, is quite far removed from these kinds of attitudes: it is fundamental to individual understandings of the nation and its proper demarcation, and as such should be less susceptible to the issues of lack of information and cognitive heuristics that undergird such theories.

Finally, even if these accounts of why people come to hold a certain attitude towards territorial loss are correct, they are largely silent about the *consequences* of holding those attitudes, and as such are not entirely incompatible with the main argument being tested here, which primarily concerns how a concern with territorial loss affects decision-making *conditional on being concerned*

⁴Although in the paradigmatic American case, this typically means partisanship, it need not, and could in principle also encompass position on other salient cleavages, including ideology, attitudes to current or former regimes, and even group affiliations such as religion or ethnicity when these are sufficiently politicized.

about it. Thus, while it is still ultimately an empirical question whether this view holds, it is quite possible to find support for its main predictions as well as for those of my theory.

3.2 Emotion, Victimization and Group Cohesion

The presentation of the theory in the preceding section is primarily cognitive, but it is also clear that historical losses – especially of territory – frequently elicit powerful emotions, sometimes even motivating acts of violence or self-sacrifice that are often viewed as outside the realm of “normal” decision-making. Indeed, a sizeable literature has explored the phenomenon of “collective victimization”, often in the context of ongoing territorial disputes, highlighting the tendency of such beliefs to provoke powerful emotions, especially anger, sadness, fear, and anxiety. These emotions, it is argued, may lead to cycles of violence, fueling hostility towards outgroups (the perceived victimizers) and increased perceived cohesion of and altruism towards the ingroup (fellow victims) (Schmader & Lickel, 2006; Tam et al., 2007; Halperin et al., 2008; Vollhardt, 2012; Vollhardt & Bilali, 2015). While group attachments and emotions are somewhat intertwined in this account, the former are generally understood to be a precondition for the latter: people feel anger in response to what they view as injustice perpetrated against their group *because* they both identify with it and view it as possessing a high degree of entitativity and historical continuity.

While this view suggests a distinct causal process – exposure to messages about territorial loss triggers an emotional response, which then directly affects behavior – the size of the gap between emotional and cognitive approaches should not be overstated. Emotions are not at odds with cognitive processes; rather, the two are mutually constitutive, with affective states acting as a form of cognitive feedback that modulates decision-making processes (Huntsinger, Isbell, & Clore, 2014; Mercer, 2010). Indeed, many of the key features of prominent cognitive models such as prospect theory – including loss aversion and reference dependence – are at least partly emotional in nature, and such emotional state and executive control thereof have been found to be major determinants of risk-taking behavior (Druckman & McDermott, 2008; Heilman et al., 2010).

Crucially, the effects of particular emotional states have been found to depend not only on their valence (positive or negative), but also on the degree of arousal involved, such that anger or fear might increase impulsive decision making, while sadness tends to engender a more rational approach (Baillon, Koellinger, & Treffers, 2016).

As such, it is vital to distinguish two different ways in which emotions might “matter”, one which is consistent with my theory, and another which would constitute evidence against it⁵. In the first, while raising the salience of territorial loss should indeed be expected to provoke emotional responses for those who care deeply about it, the main role of this affective response would be as a mediation channel; that is, those who respond with anger or anxiety ought to become more ambiguity-seeking, while those who respond with sadness or neutral emotions should become more ambiguity-neutral or be unaffected. Furthermore, the effect of emotion is expected to be entirely on ambiguity attitudes, and should not independently influence preferences or attitudes.

An alternative view, which would not be consistent with the perspective advanced here, is one in which territorial narratives affect beliefs and behavior only through the emotions they produce, and in a way that is independent of the uncertainty characteristics (risk or ambiguity) of the decision-making environment. While the evidence presented here is not consistent with this view, it is not sufficient to conclusively dismiss it, and future studies will investigate this possibility more thoroughly.

3.3 Rational belief formation

Finally, it is worth considering a possibility that is sometimes implicitly assumed in accounts of territorial disputes given by IR scholars – that people are simply attentive to the international environment and do not wish to support a lost cause. In Shelef’s (2020) account of the withdrawal of homeland territory, for instance, he argues that the *international* political dividends accrued by

⁵Note that this is somewhat at variance with the pre-registered statement of the emotional hypothesis, which is based on a different version of the theory.

provisionally silencing homeland claims by Italian and German elites in the postwar period also engendered domestic success, leading these narratives to eventually become dominant and eclipse irredentism in an “evolutionary” fashion. Crucial for this kind of process to take place is that domestic constituencies are capable of recognizing the benefits, potential or actual, of withdrawing claims to lost territory, and thus choose not to reward elites who do so instrumentally.

To the extent that such a dynamic does exist, therefore, it should be expected that those with the greatest access to relevant information – that is, people with high levels of political knowledge – are the least likely to express concern over lost territory or be affected by priming it.

Furthermore, the *reason* for this non-concern should be instrumental: people are not simply indifferent to the loss, but view its continued salience as a hindrance to the achievement of other, more valued, goals.

4 Measuring Ambiguity Attitudes

Decisions under risk – meaning any decision involving choices with uncertain outcomes that are associated with a (known) probability measure – have received considerable attention across the social sciences. In political science, virtual all formal models of decision-making under uncertainty address this scenario (typically along with the stronger assumption of expected utility), while risk attitude, understood as a stable personality trait, has been widely applied to explain participation decisions ranging from ethnic rioting to attending a march (Scacco, 2010; Kam, 2012).

Despite the intuitive appeal of thinking about risk in this way, however, this approach suffers from a fundamental – and rarely recognized – difficulty: explicit probabilities are not available to us in virtually any of the everyday political decisions we face. When deciding whether to attend a protest or vote for a candidate, for instance, people generally do not know what the probability is that they will encounter repression or that the candidate will keep his or her promise. Indeed, without some quite heroic assumptions on their ability to form probabilistic beliefs through

statistical sampling, there is no way for the average person even to learn probabilities in these situations. Instead, they are what is referred to as “uncertain” or “ambiguous” (Knight, 1921)⁶: no objective probabilities are available, and decision makers must instead make do with subjective assessments of likelihoods.

If there were no difference between the way decisions are made under risk and ambiguity, this would scarcely be a problem, as findings that applied to risk attitudes could be straightforwardly extended to real-world decisions under ambiguity. A number of neuroimaging and behavioral studies have shown, however, that this is not the case: the two kinds of decisions, despite some overlap, activate different regions of the brain and recruit different cognitive processes, with ambiguous environments prompting greater use of heuristic and intuitive strategies (Volz & Gigerenzer, 2012; Blankenstein et al., 2017). In behavioral tasks, moreover, risk and ambiguity attitudes, although correlated, have been found to be largely distinct – not infrequently pointing in opposite directions – and are not consistently explained by the same individual characteristics (Borghans et al., 2009; Kocher, Lahno, & Trautmann, 2018). As such, while there is surprisingly little evidence directly addressing the issue, it seems unlikely that measurements of risk attitudes based on artificial probabilistic gambles in experimental settings would generalize satisfactorily to the pervasive ambiguity of real-world political decisions.

Perhaps the greatest obstacle to a shift in focus from risk to ambiguity, however, has been the lack of tractable models that can be applied to natural events. The economics literature has been primarily concerned with accounting for two phenomena: the infamous “Ellsberg paradox” (Ellsberg, Fellner, & Raiffa, 1961), wherein people making bets on the colour of a ball drawn from an urn with an unknown proportion of red and black balls behave as if they both believe that there are strictly more red than black *and* strictly more black than red balls, violating all standard models of decision under risk; and the “home bias”, involving a strict preference for bets on “familiar” ambiguous events such as the temperature in one’s home city, despite the absence of any real informational advantage. In part because of this focus, the predominant models of

⁶I use the term “ambiguity” here to avoid confusion, since situations involving pure risk are also frequently described as uncertain.

ambiguity are mainly quite narrow in scope.

A great many approaches have been taken to represent beliefs under uncertainty: multiple priors models, such as the widely-used smooth model (Klibanoff, Marinacci, & Mukerji, 2005) or the α -maxmin model (Ghirardato, Maccheroni, & Marinacci, 2004), in which decision makers consider possible outcomes from some set of possible probability measures over states, and event weighting models, which represent “expectations” through Choquet integrals with respect to capacities – set measures that, unlike probabilities, need not satisfy additivity – the most general application of which is prospect theory (Tversky & Kahneman, 1992; Wakker & Tversky, 1993; Wakker, 2010). Despite the mathematical elegance of both of these approaches, however, they suffer from serious drawbacks in terms of interpretability or generality that make them difficult to apply outside of Ellsberg urns.

For multiple priors models, if the set of priors is not immediately apparent from the situation, as it is in the Ellsberg case (i.e. the set of Bernoulli distributions with $p \in [0, 1]$), then it is difficult to establish what it “should” be, and it is typically not possible to elicit in an experimental setting. As such, empirical measurement strategies based on such models typically require either specification of the appropriate set of priors by the analyst or its measurement from the actual distribution of outcomes (Izhakian, 2020), which, while potentially plausible in the context of finance, is inappropriate for most applications in political science. Similarly, although capacities function as an analogy for beliefs in models that rely on them, they suffer from the problem of confounding perception of ambiguity with attitude towards it and cannot be updated, making them difficult to assign them a cognitive interpretation (Al-Najjar & Weinstein, 2009). In addition, all of the models just cited are high-dimensional, requiring the estimation of a number of complex functionals, and are thus quite costly to apply in an experimental setting, even if these other difficulties can be overcome.

A more fundamental difficulty with the measurement of ambiguity attitudes in the context of *political* decisions comes from a relatively innocuous technical assumption that is crucial to the

identifiability of almost all of the models just discussed: richness of the outcome set. Most measurement strategies in the economic literature rely primarily on certainty equivalents – the worst outcome someone would need to receive for sure to be indifferent to an uncertain bet – or on carefully constructed chains of indifferences (Wakker, 2010), both of which require that the set of possible outcomes be sufficiently fine that such an indifference actually exists. While this is entirely unproblematic in most applications in the literature, where the outcome is simply money, it clearly does not apply to outcome domains typical of political decisions such as prestige, policy concessions, or violence, which are either discrete or simply cannot be quantified or expressed as an interval scale. One possible solution to this problem is to express certainty equivalents in monetary values anyway, but as the literature on sacred values has found, inducing trade-offs between material and non-material values may itself dramatically alter preferences, generating hostility, suspicion, or shame (Ginges et al., 2007; Ginges & Atran, 2009; Atran & Axelrod, 2008; Sheikh, Ginges, & Atran, 2013). As such, a measurement strategy is needed which does not rely on this assumption is required in order to be applicable to most cases of theoretical interest. Drawing on a recent working paper by Baillon et al. (2019), I state precisely such an approach in Appendix B. However, while still considerably simpler than most existing approaches, this measurement strategy nevertheless requires a minimum of 6 “matching probabilities”, or the probabilistic indifference equivalent of an ambiguous act, to be elicited per respondent, which was deemed impractical within the constraints of the panel survey conducted here. While a future lab-in-the-field study will employ this more precise measurement strategy, therefore, the present study instead relies on the following two simple observations to elicit group averages in a fully model-agnostic way:

1. For any ambiguity model, if groups A and B have an identical distribution of utility functions and priors/capacities, then a higher proportion of group A will prefer a more ambiguous act (source) to a less ambiguous act (source) only if group A is less ambiguity averse on average than group B.
2. For two disjoint events x, x' with occurring with unknown probability $p(x) = p$, any

probabilistically sophisticated decision maker must hold beliefs that satisfy $p + p(x') = 1$. Consequently, the quantity $|p(x) + p(x') - 1|$ reflects greater perception of ambiguity as it increases from 0.

Combined with randomization, it is easy to see that the first observation implies that an ATE on a binary choice between a more and less ambiguous act yields an unbiased estimate of an aggregate shift in ambiguity tolerance, provided that the treatment does not also impact perceived probabilities or utilities of outcomes. The second point further implies that it is possible to recover individual differences in ambiguity perceptions through elicitation of probabilities for complementary outcomes. While measurements for any given individual are unlikely to be reliable⁷, similar assumptions over randomization and the effects of the treatment on perceptions of the likelihood of specific events imply that group averages can be estimated without bias.

5 Study 1: Priming Territorial Loss

5.1 Design

The experiment takes the form of a question order experiment: all participants were asked the same two questions, one on territorial loss and one on preferences for diaspora policy, but at different locations within the survey. Thus, in versions 1 and 3 of the survey, the two questions were asked immediately after one another, but in the former case they were asked at the beginning of the survey, whereas in the latter they were asked at the end. In versions 2 (territorial loss followed by diaspora) and 4 (the reverse), by contrast, they were separated by a large number of other questions, minimizing the likelihood of any continued effect of one on the other.

⁷It is also worth noting that most models hold that decision makers do not actually hold subjective probabilities over outcomes, such that it is not at all clear what is being measured. While it is impossible to give a positive answer to this objection without committing to a specific model, it seems clear that people *do* hold some concept of subjective likelihood, however it is formalized, and this measure is still effective at capturing the deviation of that likelihood from probabilistic thinking.

The questions themselves are designed to serve as both informational primes and sources of data. The territorial loss treatment begins by providing a brief, neutrally-worded informational statement about the loss of territory, before asking respondents to recall a specific territory and report how concerned they are about its loss. Analogous to “racial priming” experiments in research on race in American politics (Mendelberg, 2017), this is thus a minimal treatment, intended not to persuade respondents or to elicit an emotional response, but simply to *prime* the issue of territorial loss by asking them to actively recall a specific example. It should thus be expected not to make respondents significantly *more concerned* about loss of territory, but rather to increase the salience of pre-existing attitudes with respect to other choices.

Similarly, the diaspora treatment simply asks respondents to express preferences on a number of policies, arranged by increasing risk (from funding cultural programs to military posturing), with only a minimal prime that “many people are concerned about the way they [co-nationals] are being treated”. This item thus serves as both treatment and outcome; it provides a direct measure of risky policy preference on an issue for which territorial loss is naturally salient, but its connection with the issue of territorial loss is sufficiently strong that it can plausibly be interpreted as priming similar, if not the same, concerns.

This thus naturally gives rise to two model specifications. For the effect of territorial loss priming on policy choice, the estimand is simply, letting $Y_i^j(1)$ be the potential outcome for unit i for policy choice j when the territorial loss question immediately precedes the diaspora question, whereas $Y_i^j(0)$ is the analogue in the two “control” conditions where it does not,

$$ATE_{diaspora}^j = \mathbb{E}[Y_i^j(1) - Y_i^j(0)]$$

Which, since treatment assignment is random and the sample is re-weighted to correspond to population sampling probabilities, is consistently estimated by the weighted SATE. For the other tests, however, it is necessary to be attentive to the interaction of the two treatments. In version 2, for example, the diaspora treatment precedes the main module, while the territorial loss

treatment follows it. To treat this as a control condition, since the territorial loss treatment comes after the outcome, would, however, introduce bias, since the diaspora treatment likely *also* primes territorial loss. Therefore, the preferred specification for these tests is to interact the two treatment indicators. In general, since the two treatments essentially prime the same thing, the expectation is of positive effects of both, as well as a non-negative interaction, since the combination of the two constitutes a “double dose”. It may be, however, that, at least in countries where the issue is both more salient and more controversial, linking the two issues together by placing the two items adjacent to one another activates opposition to ultra-nationalism by many respondents, resulting in a *negative* interaction.

Finally, since the loss treatment is expected to prime territorial loss, it is not only the direct effect of the treatment, but also its *interaction* with reported concern over loss that is of interest. If the theory is correct, then the effect of the treatment would be to increase the effect of higher levels of concern on other decisions.

5.2 Results

The results from the main test of the survey experiment are reported in Figure 1⁸. In all three countries for which the diaspora question was appropriate, the territorial loss treatment significantly increased support for cultural programs. Of the available options, however, this was the *least* risky, contrary to expectations. Only for Turkey did the treatment have a significant effect on support for (all) other policies, with the largest effect on the most risky (military posturing), as expected.

One possible explanation of this is that policies other than promoting cultural programs are

⁸Note that the middle response to the diaspora question is “neither support nor oppose”, which is difficult to interpret substantively. Since low political interest and inability to recall any lost territories are both major predictors of giving this response, it seems highly likely that they essentially reflect non-responses and/or non-engagement with the treatment. The main analyses presented here therefore exclude these respondents (between 200 and 500 per country), but all results are essentially unchanged by including them or interacting interest with the treatment indicator, except that the coefficients are somewhat smaller for Turkey.

simply not feasible in Hungary or Romania due to the fact that both countries are EU members. Despite this, however, many respondents *do* support the more extreme policies in both countries: the average level of support even for military action is slightly over three on a five-point scale for both. More likely is that the treatment is simply not strong enough to elicit a substantial response on these more sensitive policy dimensions, as those who are willing to support them likely already do so, and those who do not are unmoved.

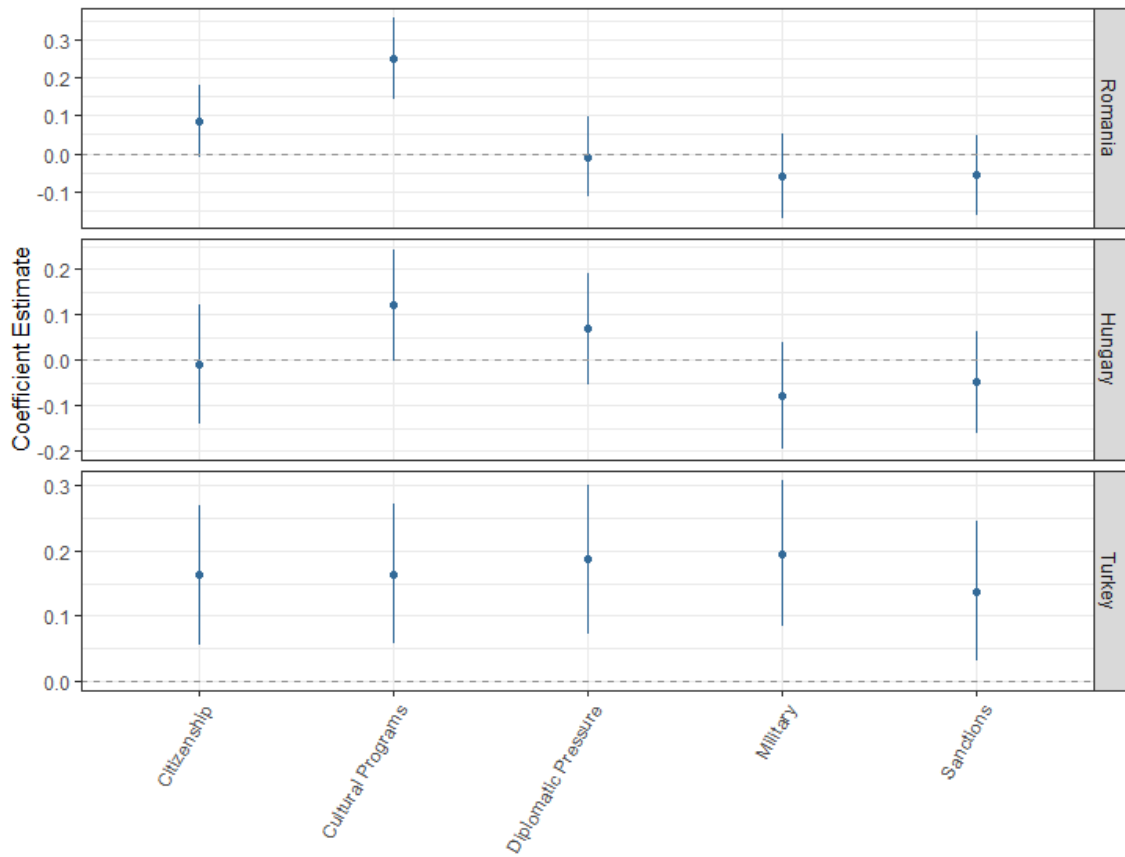


Figure 1: Effect of Territorial Loss Prime on Diaspora Policy Preferences

Overall, then, the evidence on territorial loss affecting policy choice through the mechanism of risk is inconclusive. Based on the LiTS, however, there is considerable support for the hypothesis that the salience of lost territory *does* affect risk preferences by moving people into a domain of loss. In

order to test this relationship causally, an additional item was included into the LS (for Romania only, due to the sensitive nature of the issue in other countries, especially Hungary) designed to test “societal” risk acceptance. In this question, respondents were required to say how much they support Romania holding an expensive major sporting event, such as the Olympics, which is likely to raise their international standing *but carries significant risks of corruption and waste of taxpayer funds*.

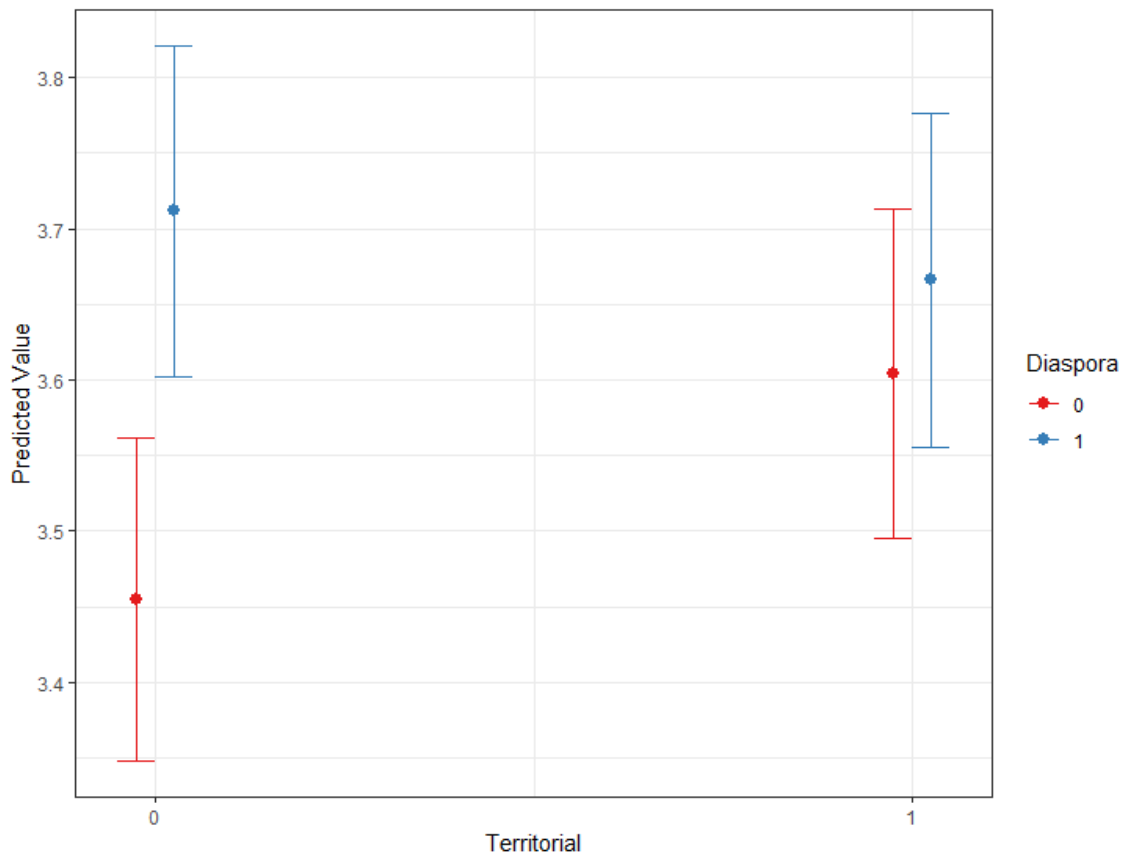


Figure 2: Effect of Territorial Loss and Diaspora Primes on Support for Risky Prestige Event

The results are reported in Figure 2, which shows the direct effect of the treatment on support for the event, and Figure 3, which shows the priming effect of the territorial loss treatment on the salience of pre-existing concern with respect to the risk trade-off. These show strong support for

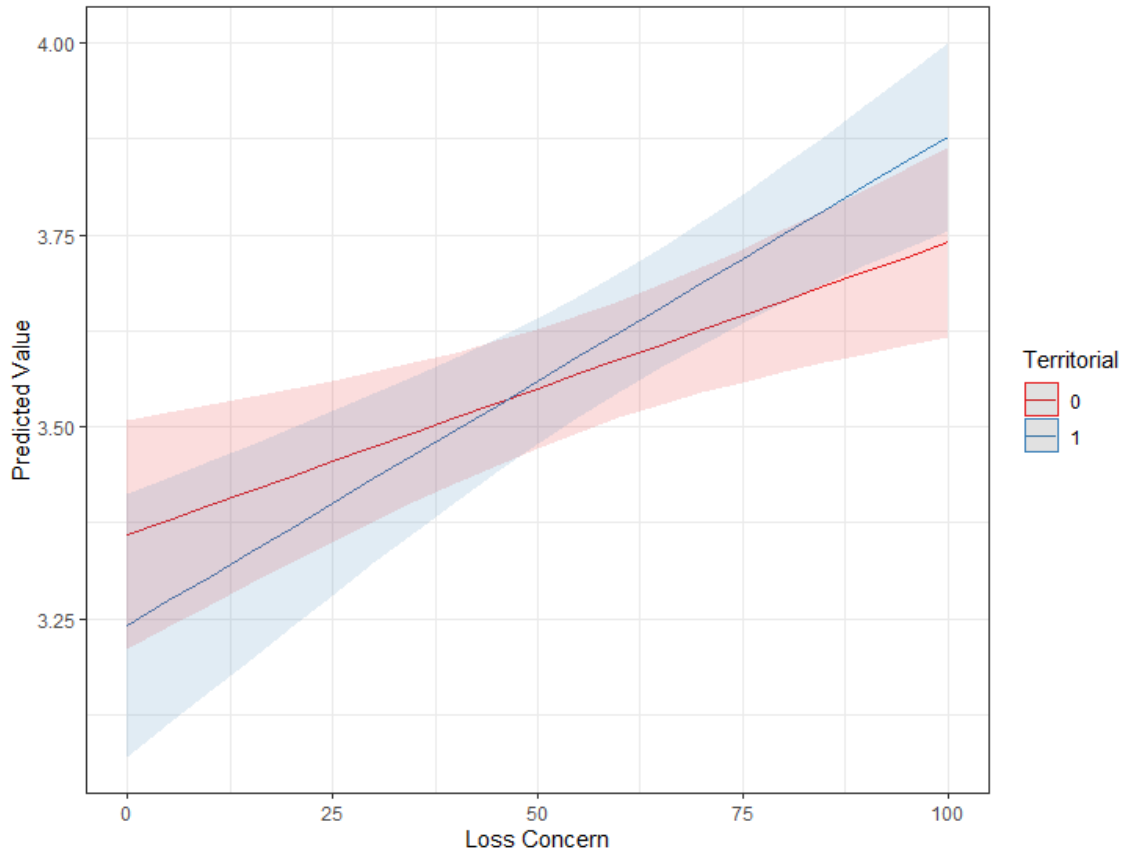


Figure 3: Effect of Territorial Loss Prime on Salience of Territorial Concern with Respect to Holding a Risky Prestige Event

the hypothesized effect of loss on risk acceptance, as those who received either treatment (but especially the loss treatment) are substantially more likely to support the holding of such an event, despite the risk. That this effect works precisely through the channel of loss concern is further underscored by Figure 3, which shows that the correlation between loss concern and support for the risky policy is both significant and is made more salient by the loss prime.

6 Study 2: Effects of Narratives

6.1 Design

In contrast to Study 1, which aimed to identify the effect of making territorial loss salient on policy preferences, the survey experiment embedded in Wave 4 of the survey holds salience constant across treatment arms, asking all respondents to name a lost territory and report their concern over the loss as in Study 1⁹. Instead, all variation is in the content of a short text (see Appendix C.2) which respondents are asked to read, before reporting the emotions they experienced while reading it. Three variants of the text are provided: a retrospective text, discussing the circumstances under which Moldova was lost and the problems faced by Romanian-speakers abroad today, a prospective text, discussing policies currently being pursued by the government towards Moldova and their chance of success, and a placebo regarding the environment that follows a similar narrative structure to both.

This design thus ensures that any effects discovered are pure framing effects, and are not informational or priming-related, due to constant priming across treatment arms. Furthermore, both territorial treatments are quite mildly worded compared to many that people might encounter in practice; this was done to avoid provoking strong negative reactions, but also ensures that the study constitutes a “hard” test of the theory. As Table 1 shows, the territories named by

⁹The second, currently ongoing, version of this study in Argentina does not have this feature, facilitating estimation of the priming effect separately.

respondents are consistent across waves (and across treatment groups for both surveys), suggesting that the distribution of information and attitudes has remained generally stable between the two waves.

Table 1: Most Named Territories by Wave

	Territory	Wave 1 Proportion	Wave 4 Proportion
1	Bessarabia/Moldova	0.68	0.64
2	Bucovina/Ukraine	0.15	0.18
3	Dobruja/Bulgaria	0.08	0.06
4	Transylvania	0.06	0.03
5	Hungary	0.05	0.02
6	Russia/Soviet Union	0.04	0.04
7	Italy	0.01	0.00
8	Snake Island	0.01	0.01
9	Banat/Serbia	0.01	0.01

Two main outcomes are considered: willingness to vote for a new party that aligns better with the respondent’s current vote choice, but is completely untested in politics, and willingness to support a ‘more assertive’ policy towards Moldova, as opposed to the current approach. Both of these are explicitly framed as ambiguous, and constitute a choice between a ‘more’ ambiguous source of uncertainty (a new party or aggressive policy strategy) and a less ambiguous, though still risky, source (the current party or status quo policy). In addition, respondents are asked to rate on a 0-100 scale the likelihood of positive or negative outcomes from each choice, as well as the complementary probabilities¹⁰, allowing for construction of indices of ambiguity perception as described previously.

6.2 Results

Table 2, which shows the relationship of ambiguity attitudes, controlling for utility, to choice in each outcome across all treatment conditions. As expected, respondents are ambiguity averse on average, with higher perceptions of ambiguity (controlling for utility), significantly associated with

¹⁰For instance, rating the likelihood of ‘outsider politicians keep their promises’ and ‘outsider politicians do not keep their promises’, presented in random order.

“safer” choices for both outcomes. Unsurprisingly, however, given the near-total irrelevance of outside information, the “new party” outcome much more closely approximates a classical decision under ambiguity, correlating strongly with both the perception of ambiguity and the standard economic measure of risk, while the only relevant source of ambiguity for the territorial policy choice is over the effects of an “assertive” policy. As such, effects on willingness to vote can more readily be interpreted as operating through an ambiguity channel than for territorial policy.

Table 2: Relationship of Ambiguity Attitudes to Choices

	Vote for New Party			Support a More Assertive Strategy		
	(1)	(2)	(3)	(4)	(5)	(6)
Ambiguity (Outsider Parties)	-0.0004 (0.001)					
Ambiguity (Established Parties)	-0.002*** (0.001)					
Satisfaction with Current Party	-0.002*** (0.001)					
Ambiguity (Economic)		0.001 (0.0004)			-0.0003 (0.0004)	
Risk (Economic)		-0.001*** (0.001)	-0.001*** (0.0005)		0.0001 (0.0005)	0.00002 (0.0005)
Ambiguity (Current Approach)				0.001** (0.001)		
Ambiguity (Assertive Approach)				-0.003*** (0.001)		
Value Territory				-0.001** (0.001)		
N	1,057	1,177	1,177	1,159	1,175	1,175

*p < .1; *p < .05; **p < .01

Contrary to expectations, the main effects (Table 3) are non-significant, and are in the opposite direction from expected for territorial policy. However, disaggregating by the hypothesized moderators (in accordance with the PAP) reveals the expected effects on ambiguity tolerance in voting: both treatments increase willingness to vote for a new party, but primarily among respondents who identify strongly with the Romanian people and state. For territorial policy, however, the effect of the treatments, particularly the retrospective treatment, is overall negative, and approaches zero among those who are most concerned about territorial loss. This is likely because very few respondents consider an “assertive” strategy to have a high likelihood of

success¹¹. As a consequence, the main effect of the treatment is therefore to increase the value placed on recovery by an average of approximately 20 points (on a 100-point scale), which actually strengthens preference for the status quo.

Table 3: Main effects and Treatment Effect Heterogeneity

	Vote for New Party			Support a More Assertive Strategy		
	(1)	(2)	(3)	(4)	(5)	(6)
Prospective	0.054 (0.036)	-0.028 (0.136)	0.163** (0.066)	-0.081* (0.044)	-0.191 (0.190)	-0.103 (0.080)
Retrospective retro	0.009 (0.036)	0.004 (0.136)	0.138** (0.069)	0.005 (0.045)	-0.512*** (0.179)	-0.004 (0.085)
Loss Concern (W1)		-0.001 (0.001)			-0.002 (0.002)	
Nation/State ID			-0.002 (0.002)			-0.0001 (0.002)
Retrospective*Loss Concern (W1)		-0.0003 (0.002)			0.005* (0.002)	
Prospective*Loss Concern (W1)		0.0002 (0.002)			0.001 (0.003)	
Retrospective*Nation/State ID			0.006** (0.003)			-0.001 (0.003)
Prospective*Nation/State ID			0.005* (0.003)			-0.001 (0.003)
N	956	326	921	768	260	747

*p < .1; **p < .05; ***p < .01

A clearer picture emerges when considering the emotional mediation effects of the two treatments. As Table 7 clearly demonstrates, the two treatments generated the opposite emotions in the expected directions, with the Prospective treatment producing hope and pride at higher levels, while the Retrospective treatment produced sadness, anger, and anxiety. Also as expected given its association with optimism under uncertainty, moreover, anger is strongly associated with the more ambiguous choice in both outcomes (not shown) across all treatment conditions.

Table 4 shows the causal mediation effects of the treatments through anger, highlighting this pattern: in line with expectations, the retrospective treatment significantly increases tolerance of ambiguity for both outcomes through its effect on anger, while the prospective treatment shows

¹¹It is important to note that this study was conducted prior to the start of Russia's invasion of Ukraine, which may have significantly shifted perceptions in this regard.

the opposite relationship. While this is consistent with the theory outlined in this paper, it does indicate that the purely cognitive framing effect of narratives is perhaps less important in determining their effect on ambiguity tolerance than the emotional responses which they provoke.

Table 4: Mediation Effects: Anger

	Vote for New Party		Support a More Assertive Strategy	
	Retrospective	Prospective	Retrospective	Prospective
ACME	0.03** [0,0.05]	-0.017* [-0.03,0]	0.04** [0.01,0.08]	-0.03** [-0.05,0]
ADE	-0.06* [-0.13,0.01]	0.07** [0.01,0.0.12]	0 [-0.08,0.09]	-0.05 [-0.13,0.02]
Total Effect	-0.03 [-0.09,0.03]	0.05* [0,0.12]	0.05 [-0.03,0.13]	-0.08** [-0.16,-0.01]
N	955	955	767	767

*p < .1; **p < .05; ***p < .01 , calculated using percentile bootstrap with 1000 simulations.

7 Behavioral Consequences of Concern for Lost Territory: Voting for AUR

As discussed earlier, the sudden rise in popularity between Waves 1 and 3 of AUR, a right-populist party openly running on a platform emphasising reunion with Moldova as a high priority and criticizing the established parties over their inaction on that front, presents an ideal opportunity to examine the actual behavioral consequences of attitudes towards territory. Since the design of Study 1 involves asking *all* respondents, regardless of treatment assignment, how concerned they are over lost territory – as well as which specific territories – at some point in the survey, it is possible to test for all respondents who participated in both waves whether those who were initially more concerned about the loss of territory were also more likely to defect to AUR.

As the first two columns of Table 5 clearly show, the expectation that concern over lost territory causes defection to unorthodox parties is strongly borne out in this case. For both actual voting

Table 5: Effects of Concern over Loss on AUR Support

	Voted for AUR (1)	Close to AUR (2)	Loss Concern (W4) (3)
Loss Concern (W1)	0.001** (0.0003)	0.197*** (0.040)	0.590*** (0.065)
Named Moldova	-0.020 (0.024)	-6.517** (2.978)	
Covid Policy Approval	-0.001 (0.013)	-4.806*** (1.573)	
Age	-0.003*** (0.001)	-0.296** (0.120)	0.215 (0.188)
Gender	0.014 (0.022)	-0.238 (2.710)	-2.213 (4.537)
Education	-0.046* (0.024)	-4.389 (2.937)	5.879 (4.818)
City	0.003 (0.022)	-4.520* (2.718)	-3.603 (4.593)
Vote for AUR			-5.167 (16.813)
N	297	297	164

*p < .1; **p < .05; ***p < .01

and subjective proximity to the party measured after the election, the effect of concern on a 100-point scale is significant and similar in magnitude to being one year younger, which is the other strongest predictor.

The main threat to interpreting these estimates as causal is the possibility voters are simply taking their cues from elites, and that it is an (unmeasured) pre-existing exposure to AUR leaders or other affiliated elites that is generating the association, and not a genuine effect of stable attitudes. While the timing of the waves makes this unlikely, were this the case, we would also expect a post-election effect of AUR partisanship, as people bring their views more in line with the party after voting for them. Column 3 of Table 5, which regresses the reported concern in the fourth wave on voting in the third wave and concern in the first, reveals the opposite: attitudes are highly stable across waves, and having voted for AUR has no statistically significant effect, with the point estimate in the opposite direction from expected. It is therefore highly unlikely that elite signalling is driving the observed relationship, lending further weight to a causal interpretation.

8 Conclusion

While still limited to a single case, the results presented in the preceding section are broadly consistent with theoretical expectations. In particular, the three studies jointly provide strong evidence that territorial loss attitudes are stable and powerful predictors of political behavior in ambiguous decision-making environments. While influenced by framing and priming effects, they are not easily manipulated by political elites, at least over the medium-term time frame studied here. As the case of AUR clearly demonstrates, pre-existing attitudes towards lost territory predict defections towards parties that seek to mobilize around the issue, but not the reverse.

Experimental evidence on the effects of elite framing of territorial losses are consistent with this view. While simply raising the salience of territorial losses for a given decision may influence citizens' preferences by increasing their tolerance of ambiguity (Study 1), the potential to alter

attitudes through framing (Study 2) is comparatively limited. Differences in narrative framing do not result in changes in the value people place in lost territory, and are largely inconsequential among those who do not already express a high degree of identification with the nation-state and attachment to territory.

Among this subgroup of voters with high pre-existing levels of nationalist attitudes, however, retrospective framing has potentially far-reaching consequences for political behavior. Such frames not only increase willingness to support more aggressive policies towards the lost territory itself, but also affect tolerance of ambiguity in unrelated domains, such as support for political outsiders, suggesting a potential mechanism for the sudden success of parties such as AUR that combine rhetoric around lost territory with an emphasis on their lack of political experience and sweeping campaign promises.

Finally, the results presented here strongly support a key role for emotion, particularly anger, which serves as a key mediator for the effects of narrative framing. Although cognitive and emotive theories are often contrasted against one another, this study provides evidence that they work in tandem: alterations in affective state brought about by emotionally charged narratives have the potential to produce effects across domains, altering the way people perceive and react to ambiguity in political life. Further investigation of the nature of this relationship is therefore a priority for future research.

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A Additional Tables and Figures

Table 6: Party Evaluations and Concern over Territorial Loss by Country

	<i>Dependent variable:</i>			
	Hungary	Romania	Turkey	Germany
	(1)	(2)	(3)	(4)
Likes Fidesz	0.153*** (0.022)			
Likes Jobbik	0.159*** (0.028)			
Likes Momentum	-0.079*** (0.029)			
Likes Homeland	0.198*** (0.032)			
Likes MSZP	-0.098*** (0.036)			
Likes UDMR		-0.068 (0.048)		
Likes PMP		0.121*** (0.037)		
Likes PNL		0.063*** (0.024)		
Likes PRM		0.182*** (0.039)		
Likes USR		0.003 (0.025)		
Likes PSD		0.064** (0.030)		
Likes AKP			0.055** (0.027)	
Likes MHP			0.059* (0.030)	
Likes CHP			0.160*** (0.027)	
Likes IYI			0.093*** (0.031)	
Likes HDP			0.006 (0.036)	
Likes AFD				0.193*** (0.024)
Likes CDU-CSU				0.118*** (0.021)
Likes SPD				0.067*** (0.023)
Age	-0.050 (0.051)	0.025 (0.052)	-0.015 (0.068)	-0.020 (0.045)
Completed University	4.849** (2.418)	6.752*** (2.171)	-0.644 (1.948)	-5.843** (2.307)
Some Tertiary	8.086*** (2.624)	5.070** (2.278)	2.334 (2.763)	-6.246** (2.841)
Secondary	5.769** (2.299)	2.932 (3.420)	-0.629 (2.268)	-0.860 (2.040)
Man	5.878*** (1.391)	4.388*** (1.389)	-2.448 (1.589)	1.740 (1.333)
National Language	1.707 (2.927)	-2.429 (3.001)	8.027*** (2.413)	-3.907* (2.123)
Political Interest	0.531 (0.660)	1.766*** (0.658)	0.410 (0.730)	0.636 (0.664)
Cultural ID	3.800*** (1.113)	4.083*** (1.215)	0.494 (1.290)	0.773 (0.969)
National ID	5.442*** (1.209)	3.033** (1.301)	2.627** (1.319)	0.609 (1.026)
State ID	3.039*** (0.946)	2.875** (1.160)	-0.842 (1.133)	-0.180 (0.963)
Observations	1,960	2,025	1,972	1,965

Note: Region fixed effects included for all models

*p<0.1; **p<0.05; ***p<0.01

Table 7: Emotional Effects of Treatments

	Hope	Pride	Sadness	Anger	Anxiety
	(1)	(2)	(3)	(4)	(5)
Prospective	0.035 (0.091)	0.411*** (0.088)	-0.271*** (0.092)	-0.259*** (0.091)	-0.196** (0.084)
Retrospective	-0.307*** (0.092)	-0.171* (0.089)	0.646*** (0.093)	0.770*** (0.092)	0.245*** (0.084)
Constant	2.471*** (0.065)	1.889*** (0.063)	2.213*** (0.065)	1.893*** (0.065)	1.800*** (0.059)
N	672	672	672	672	672

*p < .1; **p < .05; ***p < .01

B Belief hedges

The central problem in measuring ambiguity attitudes in a way that permits comparison across subjects is that of establishing a reference point of what preferences would be held by an ambiguity-neutral decision maker. Unlike in the case of risk, where this can generally be inferred from the decision problem itself, in ambiguity models “beliefs” – whether understood as capacities, sets of priors, or second-order probabilities – generally also encode perception of ambiguity to some degree, such that the beliefs that *would* be held under ambiguity neutrality (i.e. probabilistic sophistication) are counterfactual and thus unobservable, either through introspection or revealed choice.

Fortunately, Baillon et al. (2018), extended and validated in Baillon et al. (2019), recently proposed a method for eliciting ambiguity attitudes that sidesteps this problem by constructing a choice problem in which *all* subjective beliefs yield the same average across events. As a consequence, it is not necessary to know individual beliefs at all, as they can simply be substituted for this constant value.

The setup for this approach is as follows: there is assumed to be a *state space* S , with subsets $E \subseteq S$ referred to as *events*, and an *outcome space* X ¹², which, although generally identified with

¹²A major limitation of this approach is this separation between payoff-irrelevant states and payoff-relevant out-

monetary outcomes, will be assumed here to be a finite set of discrete outcomes for the reasons discussed in the previous section. The objects of preference are (ambiguous) acts $x_E y$, which give outcome x if event E occurs and outcome y otherwise, and (risky) lotteries $x_p y$, giving outcome x with probability p and outcome y with probability $1 - p$. For an ambiguous act $x_E y$, the *matching probability* $m(E)$ is the probability that ensures $x_E y \sim x_{m(E)} y$, and thus relates ambiguous acts to lotteries in the same way that certainty equivalents relate lotteries to sure outcomes.

Finally, the subset of events $\mathcal{H} \subseteq S$ that are actually presented to respondents is referred to as the *measurement design*, and the elements $\{E_1, \dots, E_n\}$ of the smallest finite algebra generated by \mathcal{H} are its *design atoms*¹³. The normalized size of an event is given by $\nu(E) = \frac{|E|}{n}$, where $|E| = \sum_{i=1}^n \mathbb{1}(E_i \in E)$; crucially, as long as all events are non-null, this makes it possible to distinguish *objectively* more from less likely events even in the absence of known probabilities.

The main innovation of Baillon et al. (2019) is to introduce the following criterion, which makes it possible to directly measure ambiguity attitudes and perception:

Definition B.1 (Belief Hedge). A measurement design \mathcal{H} is a **belief hedge** if the following two conditions hold:

1. $\sum_{E \in \mathcal{H}} \mathbb{1}(E_i \in E) = \frac{1}{2} \forall i = 1, \dots, n$; that is, every atom is included in exactly half of the events that are presented to respondents.
2. For some fixed $c \in \mathbb{R}$, $\sum_{E \in \mathcal{H}: E_i \in E} \nu(E) = c \forall i = 1, \dots, n$; that is, the total normalized size of events containing each primitive state is held constant across all states. In addition, there exist $E, E' \in \mathcal{H} : \nu(E) \neq \nu(E')$.

The significance of belief hedges, which can be ensured by careful experimental design, is thus that they ensure that, no matter what subjective beliefs a probabilistically sophisticated decision maker

comes, which is violated, for instance, by decisions for which the consequences hinge on the degree of state repression or the state of the economy. I have not yet been able to come up with an analogous solution that relaxes this structure, which is common to virtually all current models of ambiguity, but doing so is a major prerequisite for widening the applicability of this approach.

¹³In the applications in this paper, $E_i = s_i \forall i \in 1, \dots, n$, so that the atoms can be identified with primitive states in S without loss. This has the further implication that $\nu(E)$ is simply the normalized cardinality of E .

holds, the average belief across all events must be one half, and the total belief assigned to events of a given size must also be constant, such that all observed discrepancies must be due precisely to ambiguity attitude, and not to beliefs. If these conditions hold, then, as Baillon et al. (2019) show, it is possible to calculate the following pair of indices, which capture the extra premium (in probability units) required to accept ambiguous gambles, and the degree of insensitivity to differences in event size (i.e. the tendency to treat all events as equally likely), respectively:

$$b = 1 - 2 \frac{\sum_{E \in \mathcal{H}} m(E)}{6} \quad (1)$$

$$a = 1 - \frac{\text{Cov}(m, \nu)}{\mathbb{V}(\nu)} \quad (2)$$

Although larger measurement designs with many compound events may improve the precision and generalizability of these indices by capturing greater subtleties in the degree of likelihood insensitivity, they also risk introducing noise due to the heavy cognitive burden imposed by calculating large numbers of matching probabilities, especially in studies without real financial incentives. As such, I choose here to use only the simplest possible belief hedge: a three-state design including all one- and two-state events, i.e. $\mathcal{H} = 2^S \setminus \{\emptyset, S\}$ where $S = \{s_1, s_2, s_3\}$, fixing two outcomes x, y ¹⁴. This ensures that \mathcal{H} is a belief hedge with $c = 3$ and yields indices

$$b = 1 - \frac{\sum_{i=1}^3 m(s_i) + m(s_i^c)}{3} \quad (3)$$

$$a = 1 - \left(\sum_{i=1}^3 m(s_i^c) - m(s_i) \right) \quad (4)$$

¹⁴In principle, the degree of ambiguity aversion plausibly depends on the outcomes under consideration; indeed, reference dependence is a core component of the theory being tested. Since this concern is at most incidental to the main theory and adding additional outcomes would cause the complexity of the design to increase factorially, however, it is preferable in this case to consider only two outcomes.

Note that the index b ranges over $[-1, 1]$, where 0 represents ambiguity neutrality, 1 corresponds to maximal aversion, and -1 to maximal ambiguity seeking. a ranges over $[-2, 1]$, where 0 again corresponds to perfect sensitivity and 1 to maximal insensitivity; negative values, while mathematically possible, represent a severe violation of monotonicity and would therefore be dropped from the analysis and considered separately.

C Wave 4 Treatment Prompts

C.1 Argentina

Please read the following short text and indicate below the extent to which each word describes your feelings at this moment.

1. Hope
2. Sadness
3. Anger
4. Frustration
5. Other (specify)

C.1.1 Retrospective Prompt

El colonialismo es un problema para la humanidad en su conjunto, una situación de injusticia contra la cual el pueblo argentino luchó y sigue luchando desde el momento mismo de su nacimiento como nación en 1810.

Los 204 años de vida independiente fueron celebrados en casi todo el país el pasado 9 de julio.

Casi todo, porque hace 187 años hay una parte de nuestro territorio en la que los argentinos siguen sin romper totalmente las cadenas coloniales.

Las Islas Malvinas, Georgias del Sur, Sándwich del Sur y los espacios marítimos circundantes, territorios argentinos bajo ocupación colonial, son hoy una rémora imperialista que sostiene la intransigencia recalcitrante del Reino Unido. (Argüello, 2020)

C.1.2 Prospective Prompt

Desde 2019 la Argentina ha vuelto a encauzar y colocar a la Cuestión Malvinas, uno de los asuntos de política exterior más antiguos e importante de nuestro país, en el tope de las prioridades internacionales de la Argentina.

Dos de los mentados proyectos ya cuentan con sanción del Congreso, la cual fue lograda por unanimidad de todas las fuerzas políticas tanto en el Senado como en la Cámara de Diputados, configurando un hito histórico.

La recuperación del ejercicio efectivo de la soberanía sobre las Islas Malvinas, Georgias del Sur, Sándwich del Sur y los espacios marítimos circundantes es un mandato constitucional. La Argentina, como tantos otros ejemplos en el mundo, es una nación que cree en la justeza de sus derechos y como tal seguirá trabajando en todos los ámbitos y utilizando todas las herramientas que el derecho brinda para hacer valer y poner fin al colonialismo en nuestro territorio. (Argüello, 2020)

C.1.3 Placebo Prompt

La Argentina tiene un compromiso sólido, estable y conocido con un ambiente sustentable. La salida de la pandemia del Covid 19, así como genera cambios de conciencia en buena parte de quienes tienen responsabilidades de gobierno, ha generado también una conciencia ambiental

diferente en los pueblos que han sufrido la invasión de este virus.

Vamos a tener que generar puesto de trabajo, lo que implica producción, exportaciones, inversiones, alterar el equilibrio ambiental, ¿y cómo podemos hacerlo? Con una fuerte conciencia ambiental, con reglas, con una contribución muy clara de la Argentina a los compromisos mundiales, al compromiso asumido en el Acuerdo de París, por ejemplo, y tratando de que toda nueva inversión tenga en cuenta antes que nada cómo va a afectar al ambiente. (Solá, 2020)

C.2 Romania

Please read the following short text and indicate below the extent to which each word describes your feelings at this moment.

1. Hope
2. Sadness
3. Anger
4. Frustration
5. Other (specify)

C.2.1 Retrospective Prompt

As a result of the Ribbentrop-Molotov pact between Nazi Germany and the Soviet Union in 1939, Romania lost significant territories to its neighbors including Bessarabia and Northern Bucovina. Millions of Romanians ended up living under Soviet rule for five decades, and were limited in their ability to pursue their language and cultural traditions.

Even after the fall of communism, Russia has applied economic, political and even military pressure to influence Moldovan politics. Meanwhile, the language rights of Romanians in the parts

of Northern Bucovina that became part of Ukraine, have been precarious, especially in recent years.

C.2.2 Prospective Prompt

In the years since the fall of communism, successive Romanian governments have been trying to promote the rights of Romanians living outside of our country, and particularly in Moldova. Some of the ongoing initiatives involve cultural and educational programs for Moldovan citizens, as well as the opportunity for Moldovans to receive Romanian citizenship.

Another strategy to promote greater integration between Romania and Moldova has been to support Moldova's efforts for European integration, including eventual membership in the European Union. Others think that our country could go even further, and instead pursue measures to achieve the full political union between Romania and Moldova in the not-too-distant future.

C.2.3 Placebo Prompt

Environmental conditions in Romania today have worsened significantly compared to even a few decades ago. According to a recent report, for example, the majority of people living in Romanian cities are now exposed to harmful levels of air pollution, in spite of some improvements due to the COVID-19 pandemic.

Both the government and private sector have taken steps to improve the situation, such as the installation of electric trams in several cities and cooperation with the EU in areas such as investment in 'green' technologies. However, some argue that these steps are not enough, and more decisive action needs to be taken in order to meet emissions targets.

Table 8: Summary of Question Order in Each Treatment Condition

	<i>Version</i>			
	Both First (1)	Territorial Prime First (2)	Both Last (3)	Diaspora Prime First (4)
1	Territory	Territory	Best Historical Period	Diaspora
2	Diaspora	<i>National ID</i>	Political	Best Historical Period
3	<i>National ID</i>	Best Historical Period	Risk	Political
4	Best Historical Period	Political	Demographic	Risk
5	Political	Risk	Territory	Demographic
6	Risk	Demographic	Diaspora	Territory
7	Demographic	Diaspora		
Observations	1,965	2,082	2,142	2,037

D Wave 1 Survey Experiment Transcript

D.1 Territorial Loss Treatment

There have been a number of dramatic changes to Europe’s borders in the past century, and much land that belonged to [Country] in previous generations has now been lost to other countries.

Please use the field below to enter the first such territory that comes to mind, or, if you cannot remember its name, then enter the country to which it now belongs. [Text field] [New Page]

Please indicate on a scale from 0 to 100, where 100 is ‘very concerned’ and 0 is ‘not at all concerned’, how concerned you are about the loss of this territory.

D.2 Diaspora Treatment (Except Germany)

There are a large number of [co-nationals] living in neighboring countries. Many people are concerned about the way they are being treated and argue that our country ought to do more to

protect their interests. Below are a variety of policies that have been suggested to promote the rights and proper treatment of [country official language] speakers abroad. How much do you support each of the following options [5-point Likert scale]?

1. Funding cultural programs in the neighboring countries
2. Providing citizenship rights to X speakers
3. Putting diplomatic pressures
4. Imposing economic sanctions
5. Signal our resolve by investing in the military