# Persistent Political Engagement: Social Interactions and the Dynamics of Protest Movements

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June 2019

#### **Abstract**

We test whether participation in one protest within a political movement increases subsequent protest attendance, and why. To identify an effect of protest participation, we randomly, indirectly incentivize Hong Kong university students into participation in an antiauthoritarian protest. To identify the effects of social interactions, we randomize the intensity of this treatment across major-cohort cells. We find that experimentally-induced protest participation is significantly associated with protest attendance one year later, though political beliefs and preferences are unaffected. Persistent political engagement is greatest among individuals in the cells with highest treatment intensity, suggesting that social interactions sustained persistent political engagement.

Keywords: Political movements, social interactions

JEL Classification: D74, P0

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#### 1 Introduction

Protests demanding political rights have been a critical driver of economic, social, and political change for centuries (e.g., Acemoglu and Robinson, 2000, 2012; Aidt and Franck, 2015). While dramatic, one-shot events capture public attention (e.g., the Hungarian Revolution of 1956, Tiananmen Square in 1989, or Tahrir Square in 2011), political rights have historically often arisen from successful, long-running *movements*: sequences of events in which sustained political engagement is important. Historically important instances include the women's suffrage movements in the US (1869–1920) and UK (1903–1918), the US Civil Rights movement (1954–1964), the anti-Apartheid movement in South Africa (1960–1994), the Indian Independence movement (1857–1947), and the South Korean pro-democracy movement (1980–1987).<sup>1</sup>

Political economists have studied political protests in dynamic settings (e.g., Barberà and Jackson, 2017; Enikolopov et al., 2016), yet there exists very little empirical, individual-level evidence on the causes of sustained engagement in protest movements. Up to now, political economists have identified causal factors explaining the dynamics of political behavior in the *aggregate* (Biggs, 2005, on labor unrest; Madestam et al., 2013, on protests; Fujiwara et al., 2016, on voting). Or, they have studied the causes of political engagement as a *one-shot* action: (Perez-Truglia and Cruces, 2017, on campaign contributions; Hensel et al., 2018, on political mobilization; Gerber et al., 2017, on voter turnout; González, 2018 and Cantoni et al., 2019, on protest turnout). There also exists some empirical evidence on persistence in *voting behavior* at the individual level (Coppock and Green, 2016). Our paper provides the first causal, individual-level evidence on persistence of political behavior in the context of protest movements. In addition, we shed light on the mechanisms underlying such persistence.

To do so, we conduct a field experiment isolating one potential driver of sustained political engagement: past participation in protests causing future participation. We also explore mechanisms that may generate path-dependence. Models of protest participation typically emphasize preferences and beliefs (beliefs about the world or others' beliefs about individuals' types) in driving protest turnout.<sup>2</sup> In addition to considering changed preferences and beliefs as mechanisms linking past and future protest participation, we specifically focus on the causal role of changed social interactions, given that protests are inherently *group* events that require participants to simultaneously show up at the same location (see, e.g., Passarelli and Tabellini, 2017). We ask two research

<sup>&</sup>lt;sup>1</sup>Dates for the US movement for women's suffrage span from the establishment of the National Woman Suffrage Association (1869) until the passage of the 19th amendment in 1920. Dates for the UK movement for women's suffrage span from the establishment of the Women's Social and Political Union (1903) until the Representation of the People Act (1918). The US Civil Rights movement spans from the date of *Brown v. Board of Education* (1954) until the Civil Rights Act (1964). The anti-Apartheid movement dates span from the ban on the African National Congress (ANC) until the first free election in 1994. The Indian Independence Movement dates span from the Revolution of 1857 until Independence in 1947. The South Korean pro-democracy movement dates span from the Gwangju Uprising in 1980 until the June Struggle in 1987.

<sup>&</sup>lt;sup>2</sup>See, for example, Tullock (1971), Palfrey and Rosenthal (1984), Bueno de Mesquita (2010), Shadmehr and Bernhardt (2011), Edmond (2013), Enikolopov et al. (2016), or Cantoni et al. (2019).

questions: first, is there persistence in protest activity at the individual level — namely, does participation in a previous protest make one more likely to participate in a subsequent protest? Second, if so, through which channels — changed beliefs, preferences, or social interactions — does the persistence work?

Our context is Hong Kong's ongoing anti-authoritarian movement, demanding political rights from the Chinese Communist Party (CCP). We study participation in the July 1 marches, yearly protests that represent an important component of Hong Kong's ongoing anti-authoritarian movement (epitomized by the Umbrella Revolution). These marches share essential characteristics with antiauthoritarian protest movements across time and space: participants aim both to achieve policy concessions and to signal the strength of a movement to potential future participants. Like other protest movements, larger turnout is desired by protest organizers, but is also more likely to lead to government crackdown.<sup>3</sup>

Such a study faces three identification challenges: first, identifying the causal effect of past protest participation on subsequent action is complicated by the endogeneity of protest participation. Second, individuals' beliefs and preferences before and after a protest are difficult to observe, preventing an analysis of these mechanisms. Third, variation in social interactions is also typically endogenous, whether driven by political behavior or other factors.

We design a field experiment to overcome these challenges, leveraging our ongoing online surveys with students at Hong Kong University of Science and Technology (HKUST; see Cantoni et al., 2016, 2019). The experiment, detailed in Section 3, involves two dimensions of randomization: first, at the individual level, we randomly assign subjects to a condition in which they were indirectly incentivized to participate in the 2017 march.<sup>4</sup> Second, to generate exogenous variation in social interactions, our design also randomly varies the proportion of the treated individuals across major×cohort cells between 0% and 75%.<sup>5</sup> The randomization in treatment intensity across these cells might shape social interactions — and thus protest participation — in 2017, or later. It is important to note that these were the only two dimensions of randomization implemented, and that both were pre-registered.

Following our experimental intervention, we examine: (i) protest turnout in the 2017 march; (ii) changes in beliefs and preferences both immediately after the 2017 march, as well as in June 2018, right before the subsequent 2018 march; (iii) turnout in the 2018 march; and (iv) changes

<sup>&</sup>lt;sup>3</sup>It is important to emphasize that some characteristics of the protests studied here will likely not be relevant in one-shot mass events, which will either topple a regime or be crushed.

<sup>&</sup>lt;sup>4</sup>This dimension of randomization included three treatment arms (all discussed further in the text below): first, the treatment of interest — indirect incentive to protest; second, pure control; third, a placebo treatment arm with random assignment of subjects to a condition in which they were indirectly incentivized to travel to central Hong Kong on a date different from the protest date. This third arm was designed to account for any income effects that might arise in the treatment of interest. In practice we focus on a pooled control group, as the latter two groups exhibit nearly identical political behavior and preferences.

<sup>&</sup>lt;sup>5</sup>To obtain cells of appropriate size, in some cases we split large major×cohort cells by gender, in other cases we merged small cells across majors. This division occurred *ex ante*, before the assignment of treatment. Cell construction is discussed in more detail in the text below.

in subjects' social interactions. The primary outcome of interest is students' turnout in the 2018 march. While treated students were directly incentivized to participate in the march in 2017, no students faced differentiated incentives to turn out on July 1, 2018. Thus, to the extent that treated students who turned out in the 2017 march are also more likely to participate in the march in 2018, one can causally attribute such behaviors to persistence of protest participation.<sup>6</sup>

We find five main results. First, we find a strong short-run, "first stage effect" — our indirect incentive generated a 10 percentage point increase in protest turnout in 2017. Second, we identify a strong, significant reduced-form persistence result — our indirect incentive in 2017 generates a 5 percentage point greater turnout rate in July 2018. Third, we observe very small treatment effects on political beliefs, preferences and attitudes in the short run and no statistically significant effects a year after our initial intervention. Fourth, we find substantial heterogeneity in our treatment effect on protest participation in 2018: significant persistence is found specifically among treated individuals in cells assigned to higher treatment intensity (50% or 75% of a cell treated). Fifth, matching the heterogeneous treatment effects on persistent political engagement, significantly more new political friendships are reported among treated individuals in cells assigned to higher treatment intensity.

We thus find that individual participation in political movements is path-dependent. While we cannot rule out some role for changes in beliefs and preferences in driving persistent engagement in political movements, we find no significant evidence of these mechanisms. We do find evidence that persistent engagement is causally shaped by changes in social interactions. In particular, persistence arises when individuals were not only incentivized to participate in a previous protest themselves, but also surrounded by many others in their social networks who were also incentivized.

The importance of social interactions in motivating persistent political engagement in our setting contrasts with canonical models' focus on (typically Bayesian) belief updating in driving movement dynamics. Our findings also differ from behavioral models that emphasize changed preferences (e.g., models of habit formation). It is important to note that we *cannot* disentangle different channels through which social interactions may shape behavior. Protesters in our setting may simply derive greater social utility from "jointly consuming" protest participation with their politically-active friends (much like people jointly enjoy consuming other activities, from concerts, to sporting events). Protesters may form a political identity that they need to maintain by attending a protest that they expect their politically-active friends to attend. Or, politically-active friends may help protesters coordinate to attend a protests, effectively lowering the cost of attendance.

As noted above, these results directly contribute to the literature on protest participation (and political behavior more generally) by providing causal, individual-level evidence on the persistent engagement in political movements. Our findings of an important role played by social interactions complement empirical work identifying social influence on an individual's one-time

<sup>&</sup>lt;sup>6</sup>We discuss the implied exclusion restriction in Section 4.4.2 below.

choice to turnout to protest.<sup>7</sup> Several recent articles have provided causal evidence on a bundle of "social" influences on protest participation: Enikolopov et al. (2016) present evidence that the diffusion of an online social network increased protest turnout in Russia; González (2018) provides evidence that peers' participation in Chilean student protests increased one's own; and, Manacorda and Tesei (2016) provide evidence that mobile phones' diffusion increased protest turnout in Africa.<sup>8</sup>

Our own previous work (Cantoni et al., 2019) finds that protest participation in the same Hong Kong setting (although a previous protest) is a game of strategic substitutes. Our finding of strategic substitutability holds within a single protest when beliefs about the turnout of the broader HKUST student body and the entire Hong Kong population are updated. In contrast to that work, we now study social influence of peers with whom one has relatively strong ties — quite plausibly among individuals who are friends — in a dynamic setting. Strong and weak ties may function differently (Granovetter, 1973): changes in the participation of the population at large will affect a subject's beliefs about the likelihood a discrete public good is produced, or that government crackdown may occur, potentially generating strategic substitutability. In contrast, friends' participation will have a large effect on the social utility derived from protest participation; on the coordination costs of attending; and on social image considerations, potentially generating strategic complementarity.

Our results more generally contribute to the literature studying authoritarian regimes, movements opposed to them, and the consequences of constraints on rulers, which typically considers aggregate behavior, rather than individual behavior, as we do.<sup>9</sup> Our work also contributes to a growing empirical literature on the political economy of popular dissent in the Greater China region: for example, Lorentzen (2013) and Qin et al. (2017) highlight the central government's tolerance of certain types of protests; King et al. (2013) study information control policies that aim at suppressing collective action.

In what follows, we first briefly describe Hong Kong's Anti-Authoritarian Movement and the July 1 marches in Section 2. We then detail our experimental design in Section 3. We present our results in Section 4. Finally, we offer concluding thoughts in Section 5.

<sup>&</sup>lt;sup>7</sup>Our results also complement an important recent literature on the impact of social incentives on voter turnout (Gerber et al., 2008, Funk, 2010, Gerber et al., 2013, and DellaVigna et al., 2016).

<sup>&</sup>lt;sup>8</sup>Other recent empirical work on the causes and consequences of mass political movements includes Madestam et al. (2013); Yanagizawa-Drott (2014); DellaVigna et al. (2014); Acemoglu et al. (2014).

<sup>&</sup>lt;sup>9</sup>A large literature has studied the consequences of political constraints for economic growth (e.g., DeLong and Shleifer, 1993; Przeworski and Limongi, 1993; Rodrik and Wacziarg, 2005; Persson and Tabellini, 2006; Papaioannou and Siourounis, 2008; Meyersson, 2016; Acemoglu et al., 2015). Relatedly, a growing theoretical and empirical literature studies the extension of the franchise (e.g., Acemoglu and Robinson, 2000; Lizzeri and Persico, 2004; Llavador and Oxoby, 2005; Acemoglu and Robinson, 2006; Aidt and Franck, 2012, 2015).

# 2 Hong Kong's antiauthoritarian movement and the July 1 marches

In the July 1, 1997, "handover", Hong Kong was transferred from its status as a British colony, with limited democratic political rights but strong protections of civil liberties and respect for the rule of law, to being a Special Administrative Region within the People's Republic of China. The political institutions of Hong Kong are defined by its quasi-constitution — the "Basic Law" — and follow a policy known as "one country, two systems."

The Basic Law left ambiguous several important dimensions that have been bargained and battled over between the so-called "pan-democracy" and "pro-Beijing" camps since the handover. Every year, the political confrontation between Hong Kong citizens and the Chinese government culminates in a protest march held on the anniversary of the "handover" on July 1. Those marches have achieved major policy changes and even constitutional concessions, although turnout has varied significantly across years, from less than 20,000 to over 500,000.<sup>11</sup>

Two contentious issues have been particularly prominent. First was the definition of sedition, an issue which came to a head in the proposal of the "National Security Bill" of 2002, seen by many Hong Kong citizens and international observers as threatening civil liberties. Half a million Hong Kong citizens turned out in the subsequent July 1, 2003, march to demand the withdrawal of the Bill, which was achieved. Second was the method of selection of the territory's Chief Executive (its head of government), historically and until now chosen by a narrow Election Committee. Protests demanding direct citizen nomination of candidates and elections by universal suffrage led to the massive "Umbrella Revolution" of 2014 which saw hundreds of thousands of people take to the streets.

Each year's march is part of a broader antiauthoritarian, democratic movement, yet is organized around a specific set of issues and policy aims. The marches are a continual reminder of the vigilance of the Hong Kong citizenry in their protection of civil and legal rights, vis-à-vis increasing encroachments by mainland Chinese authorities.

The repeated nature of the July 1 marches — and their organizers' interest in keeping up high rates of repeated participation — is a feature that the Hong Kong antiauthoritarian protests share with many other movements demanding political rights or institutional change. Examples range from the instances mentioned in the previous section (the women's suffrage and the Civil Rights movements) to many contemporary expressions of political grievances: from *cacerolazos* in South America, to the yellow vests in France, or the Women's Marches in the US. Moreover, it is also a common feature of protests in authoritarian regimes, from Eastern Europe before 1989 to present-day Venezuela or Russia.

Our experiment is embedded in the July 1 marches of 2017 and 2018. Following the "Umbrella

<sup>&</sup>lt;sup>10</sup>In Online Appendix A, we provide a richer description of the political background, the characteristics of Hong Kong's antiauthoritarian movement and its goals.

 $<sup>^{11}\</sup>mbox{A}$  time series of turnout in July 1 marches is reported in Online Appendix Figure B.1.

Revolution" of 2014, the democratic movement in Hong Kong has become more radicalized, including the creation of new political parties calling for self-determination. The 2017 march was intended to build support for these recently-formed parties; protesters also called for the release of Nobel Peace Prize winner Liu Xiaobo, and criticized Hong Kong's Chief Executive C.Y. Leung. One year later, the defining themes of the march were opposition to the granting of mainland Chinese jurisdiction on Hong Kong territory in the new high-speed rail station, and a call for the release of human rights activist Liu Xia. In both years, protest participation (around 50,000) was modest by historical standards.

# 3 Experimental design

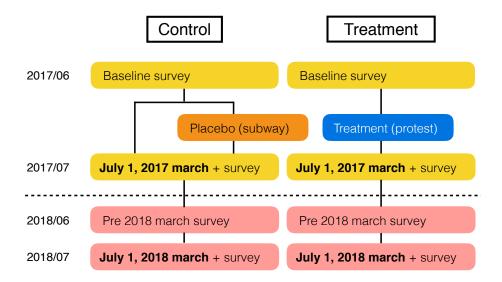
#### 3.1 Overview

Our experimental sample is drawn from among the undergraduate student body at Hong Kong University of Science and Technology (HKUST). Studying the protest participation of university students is of particular interest given students' historical engagement in movements for political rights around the world (Glaeser et al., 2007), and in Hong Kong specifically. Students disproportionately involve in Hong Kong's movement for political rights — for example, in the broader Hong Kong population, participation in the Umbrella Revolution was under 5%, while among students in our sample it is around 45%. We recruit subjects to participate in a survey on students' preferences, waves of which have been collected since 2015 (see Cantoni et al., 2016, 2019 for more details). A recruitment email is sent to the entire HKUST undergraduate student body, and typically between 10% and 20% of undergraduates participate.

The current experiment is embedded within the survey wave conducted in June 2017, which included around 1,100 subjects (a discussion of ethical considerations, as well as all experimental materials, from the June 2017 recruitment email to the final set of survey questions in July 2018, are provided in Online Appendix C). Follow-up emails were subsequently sent to experimental subjects between July 2017 and July 2018.

The timeline of the experiment is summarized in the following figure:

<sup>&</sup>lt;sup>12</sup>Students graduating in 2018 are not eligible to participate in this study, since we aim to follow these subjects beyond July 2018.



- June 2017: Baseline survey and assignment of treatment. As part of our regular panel survey module with the HKUST students, we elicited subjects' preferences, beliefs, attitudes, and planned and past political behavior. Importantly, subjects were assigned and exposed to the experimental treatments in this survey (full text: see Online Appendix C.3).
- July 2017: First stage effects on protests and short-run impacts on beliefs and preferences. We elicited participation in the 2017 march as well as political preferences and beliefs. This allows us to test for a first-stage effect (whether our experimental treatment successfully incentivized protest turnout) and to estimate short-run treatment effects on political beliefs and preferences (full text: see Online Appendix C.4)
- June 2018: Long-run impacts on beliefs and preferences. We again elicited political preferences and beliefs. This allows us to estimate long-run treatment effects on political beliefs and preferences immediately before the July 1, 2018, march (full text: see Online Appendix C.5).
- July 2018: Persistent effects on protests and social interactions. We elicited participation in the 2018 march, as well as information on changed social interactions, i.e. new friendships formed with politically active peers. (full text: see Online Appendix C.6).

In our study we focus on the 849 subjects for whom we have complete data. Fortunately, the attrition rate was quite low, with over 90% retention rates across the multiple waves of the study. In Online Appendix Table B.1, we present evidence that the sample of 849 subjects who complete all of the study waves looks very similar to the sample of individuals who selected out of the study. In the Online Appendix we also present all of our analyses re-weighting our experimental sample of 849 subjects to match the full sample of subjects before attrition, and this has essentially no effect on any of our findings.

## 3.2 Treatment design details

We aimed to encourage protest participation without explicitly paying for turnout — directly paying for turnout could potentially generate a set of compliers very different from the typical protest participants we hoped to study.<sup>13</sup> To generate a strong first stage without paying directly for turnout, we paid for behavior *conditional* on turnout: providing us with information that would help us estimate crowd sizes at the protest.<sup>14</sup>

Specifically, within the online survey, individuals randomly selected to be in the indirect protest incentive treatment group were presented with the following prompt (full text can be found in Online Appendix C.7):

Because many students attend the events of July 1, we are asking a subset of survey participants to help us get a better estimate of the July 1 March attendance. ... We would like to ask you to participate in this scientific endeavor. This should take only 5 minutes of your time while you are at the March. ... Once you have uploaded all the information, we will pay you additional HK\$350 for your time and effort.

Subjects in the treatment group received an email the night before the July 1, 2017, march with detailed instructions on how to complete the task. In particular, treated subjects would be able to use a secure link to upload the information we requested during the march. Subjects who uploaded all requested information and completed the protest participation reporting module would be eligible to receive the bonus payment, and we consider them to have taken up the treatment. The full protest participation reporting module can be found in Online Appendix C.8.

We also wanted to control for income effects that might arise from our payment in the treatment condition, perhaps generating feelings of reciprocity or otherwise distorting subsequent survey responses in the treatment group. To do so in a politically neutral way, we designed a "placebo treatment" that indirectly incentivized subjects to engage in a very similar activity — traveling to central Hong Kong — for a similar amount of money, but engaging in an activity *unrelated* to politics (and on the weekend after the July 1 march). Rather than paying subjects for helping us estimate crowd size conditional on march attendance, we pay subjects for helping us estimate Hong Kong metro station crowding conditional on visiting a metro station in central Hong Kong. By doing so, we aim to create a comparison group with identical income effects but no exposure to a political treatment.

Specifically, within the online survey, individuals randomly selected to be in the placebo treatment group were presented with the following prompt (full text can be found in Online Ap-

<sup>&</sup>lt;sup>13</sup>In Online Appendix Table B.2, we present evidence suggesting that the "compliers" in our experiment do not significantly differ from individuals in our sample who had participated in previous protests.

<sup>&</sup>lt;sup>14</sup>Estimates of crowd sizes are highly contentious in Hong Kong, as in many other political settings. See: "Research on Mass Gatherings and Rallies", https://www.hkupop.hku.hk/english/features/rallies/summary.html (last accessed April 10, 2019), and Lin (2018). We plan to use the data collected in this experiment to estimate crowd sizes in a separate project.

#### pendix C.9):

Because many students go to MTR [Hong Kong metro] stations in downtown Hong Kong, we are asking a subset of survey participants to help us get a better estimate of the size of crowds at these stations. ... We would like to ask you to participate in this scientific endeavor. This should take only 5 minutes of your time while you are at a downtown MTR station. ... Once you have uploaded all the information, we will pay you additional HK\$350 for your time and effort.

Analogous to the protest treatment condition, subjects in the placebo treatment group also received an email on the night before the task took place. Subjects would be able to use a secure link to upload the information we requested while at the MTR station. Subjects who uploaded the requested information and completed the subway participation reporting module would be eligible to receive the bonus payment, and we consider them to have taken up the placebo treatment. The full subway participation reporting module can be found in Online Appendix C.10.

Income effects will be comparable between the protest treatment and placebo treatment groups only if the take-up rates are similar. As intended, take-up rates in our treatment and placebo treatments were very similar, differing by only around 2 percentage points (see Online Appendix Figure B.2; the p-value from a test of equality of take-up rates is 0.399). This suggests that the placebo treatment group can usefully be compared to the pure control group to determine whether potential income effects in our study meaningfully affect subjects' reported preferences, beliefs, and behavior.

In addition to the random assignment of the treatment (and the placebo treatment) at the individual level, we also randomize treatment intensity across relevant social networks. Specifically, we randomly vary the proportion of study participants receiving the treatment (and placebo treatment) across major×cohort cells. At the cell level, the (protest incentive) treatment was assigned at a level of 0% of a cell in approximately 15% of cells; 1% of subjects were to be treated in around 20% cells; 50% were to be treated in 30% cells; and, 75% were to be treated in the remaining 35% cells. The placebo treatment was assigned at the cell level as follows: 0% in approximately 40% of cells; 1% to be treated in 30% of cells; 50% to be treated in 25% of cells; and 75% to be treated in 5% of cells. The cell-level intensity of the placebo treatment is cross-randomized with the cell-level intensity of the protest treatment, subject to satisfying the adding up constraint (for example, we could not have a cell with both 75% treatment and 50% or 75% placebo treatment). The result

 $<sup>^{15}</sup>$ We aimed for around 100 cells with 10–20 subjects per cell; when major×cohort cells were much bigger or smaller, we adjusted by merging cells (across majors within cohort) or splitting cells (by gender or residential address). Online Appendix Table B.3 lists the 98 social network cells that we form. This process, particularly splitting cells by gender, led to some imbalance across cells on the gender dimension, as we discuss below.

<sup>&</sup>lt;sup>16</sup>Due to the small cell sizes, the 1% treatment intensity results in cells that have either nobody treated (0%) or one individual treated (producing a treatment intensity of approximately 10%). We discuss the targeted treatment intensity and actual treatment intensity in greater detail in Section 4.

of our cross-randomization was that around 45% of subjects received the protest treatment; 20% received the placebo treatment; and, 35% of subjects were pure controls.

As noted above, all of the procedures of our experiment were pre-registered. Here we highlight the most salient elements. First, the two dimensions of randomization discussed (treatment at the individual level and the randomized treatment intensity at the cell level) were the *only* dimensions of randomization in the experiment. Second, for our baseline empirical specification, we proposed controlling for cell fixed effects (though we will also show results without fixed effects). Third, in making statistical inferences, we committed to clustering standard errors at the cell level, and we pre-specified conducting one-sided statistical tests given our priors that protest attendance incentives would (at least weakly) increase protest turnout. However, to be conservative, and following convention, we present results based on two-sided tests in the paper. None of the inferences presented are affected by our choice of one- or two-sided tests.

In Table 1, we present summary statistics and evidence of balance across treatment, placebo treatment, and pure control individuals. We first present tests of balance across the three groups at the individual level (Table 1, columns 7–9). We generally find balance across observables, with the exception of gender. This imbalance arises due to our construction of social network cells, which was partly based on gender. Random variation in treatment intensity across cells generated several high treatment intensity, all-female cells, thus producing one dimension of imbalance. We will examine the impact of this imbalance below, concluding that it does not affect our findings.

In our empirical analysis below, we find that outcomes in 2017 are nearly identical for placebo treatment and pure control individuals. We will thus generally pool these two groups to increase the power of our statistical tests — as we specified in the pre-analysis plan. We generally refer to the pooled placebo treatment and pure control group as the "control group" in the analysis below. In Table 1, column 10, we present a balance test comparing the treatment and the pooled "control" groups, finding that they are very similar on observables, again with the exception of gender.

Finally, in Table 2, we compare average subject characteristics at the *cell* level, across the randomly assigned categories of treatment intensity. We again highlight the fact that observables are not perfectly balanced. As discussed above, this is a result of our randomization over coarsely-defined cells, sometimes defined at the major×cohort×gender level. One can see that low-intensity cells have more male subjects; have slightly younger subjects; have more subjects who attended English-language schools; and, have subjects who expect higher earnings in the future.

To address concerns that imbalance affects our estimated treatment effects, we will control for cell fixed effects and for subject characteristics. In addition, we will control for subject characteristics *interacted* with treatment when analyzing heterogeneous treatment effects associated with cell-level treatment intensity. As noted above, these analyses (discussed in detail below) suggest that imbalance on observables does not meaningfully affect our results.

## 3.3 Outcomes and conceptual framework

We study the treatment's effects on the following outcomes. First, we ask subjects about protest participation in the 2017 march. If they report participating, they are then asked a series of questions such as which political group they marched with, and an open-ended prompt for a description of their impressions during the march. Findings on participation in the 2017 march can loosely be thought of as a "first stage" effect of our intervention.

An important concern regarding our self-reported measure of protest participation is that subjects may not report their participation truthfully. On the one hand, subjects may wish to report attending the march even when they stayed home. We view this as unlikely to be a major concern: reported turnout in the treatment group is confirmed by photos and additional information; reported turnout in the control group does not have this supporting information but was so low (around 2%) that misreporting in this direction is sharply circumscribed. In addition, our additional questions asking for corroborating details on march attendance are intended to increase the cost to a non-participant misreport on their participation.

On the other hand, some subjects may report non-participation even when they attended the march, for example, out of fear. This concern is particularly relevant in the context of an ongoing anti-authoritarian movement. However, there are several reasons to believe that self-reported protest turnout is a good measure in our context.<sup>17</sup> First, the particular protests that we study remained peaceful. While subjects faced a risk of government crackdown on the protest *ex ante*, there was no concern regarding legal sanctions on participants after the protest, when subjects' protest participation was elicited. Second, for fear of government sanction to produce measurement error, it would need to be the case that subjects were willing to take the risk of attending a (very public) protest, but unwilling to tell us in a private survey that they did so. While this is possible (they may misperceive the observability of their protest choice and fear putting their behavior on the record), it strikes us as unlikely. Third, list experiments (also known as the "item count technique") conducted in the 2016 survey suggest that subjects are willing to respond honestly to direct questions about sensitive political topics (see Cantoni et al., 2019 for a discussion).

Our second set of outcomes includes changes in beliefs about protest efficacy, beliefs about the Hong Kong population, and changes in political preferences in the *short* run (just after the 2017 march).<sup>18</sup> Beliefs about protest efficacy include views on the most likely political institutions in Hong Kong in 2025 and 2050 (on a spectrum running from full integration with China to full independence). Beliefs about the Hong Kong population include beliefs regarding other Hong Kong citizens' support of Hong Kong independence, other citizens' preferences for democracy, and other citizens' views on the Chinese Communist Party's legitimacy in ruling over Hong Kong.

<sup>&</sup>lt;sup>17</sup>This discussion of Hong Kong students' willingness to report their political attitudes and behavior truthfully closely follows Cantoni et al. (2016) and Cantoni et al. (2019).

<sup>&</sup>lt;sup>18</sup> All survey materials, including all of the individual questions used to construct our outcome variables, are provided in Online Appendix C.

Political preferences include subjects' views on the importance of living in a democratic society, subjects' personal stance on the political spectrum (pro-democracy vs. pro-Beijing), subjects' own views on the Chinese Communist Party's legitimacy in ruling over Hong Kong, and subjects' positions on Hong Kong independence.

These outcomes capture potential *mechanisms* through which attendance in 2017 can shape protest turnout in 2018. They are intended to comprehensively measure drivers of protest participation in canonical models: changes in preferences that affect payoffs from protest participation and from protest success; changes in political beliefs that affect the expected payoffs from participation and from protest success, as well as the probability of a successful protest; and, finally, beliefs about other Hong Kong citizens, which affect the probability of a successful protest.

Third, we study changes in beliefs about protest efficacy, beliefs about the Hong Kong population, and changes in political preferences in the *long* run (just before the July 1, 2018, march). The same set of outcomes are elicited and examined as in the short-run survey of outcomes in 2017. These outcomes again capture potential *mechanisms* shaping protest turnout in 2018.

Fourth, we ask about protest participation in the 2018 march. Findings on participation in 2018 can be seen as a "reduced form" effect of our intervention on persistent engagement in a political movement. This is the ultimate *outcome* of interest.

Finally, we investigate the formation of new friendships with politically active peers. Elicited following the 2018 march, this measure will shed light on the role of new social interactions in driving any persistent impact of the treatment (i.e., any persistent impact of attending the July 1, 2017, protest). This represents another potential *mechanism* linking treatment (and protest participation) to persistent political engagement.

#### 4 Results

#### 4.1 First stage: Participation in the 2017 protest

In Figure 1, we begin by presenting the short-run effects of the indirect incentive for protest attendance — the "first stage" for the 2017 march.<sup>19</sup> We show raw attendance rates for subjects in the treatment, placebo treatment, and pure control groups, respectively, in the left-hand panel. One can see that in the treatment group turnout rates were substantially (about 10 percentage points) and statistically significantly higher than in both of the other two groups. The modest turnout rate

 $<sup>^{19}</sup>$ As discussed above, throughout the analyses presented we conduct two-sided tests for statistical inference. While deviating from the one-sided tests that we pre-registered in the pre-analysis plan, this approach is more conservative. As an alternative approach to statistical inference, we also conduct two-sided permutation tests (i.e., "randomization inference") for all specifications shown in the paper. These permutation tests are conducted with 1,000 repetitions. Each repetition randomly assigns the treatment indicator to the same proportion of participants who received the main treatment, then estimates the regression specification and compares the t-statistic on the coefficient of interest to the analogous t-statistic computed in the baseline regression. The p-value is calculated as the fraction of repetitions for which the magnitude of the t-statistic estimated from the permutation exercise exceeds the magnitude of the analogous t-statistic computed in the baseline regression.

among subjects in the pure control and placebo treatment groups (just over 1%) reflects the overall participation in the July 1 march in 2017 (approximately 50,000 people, modest by historical standards).<sup>20</sup>

One can also see that protest attendance rates were very similar (and statistically indistinguishable; p-value = 0.328) in the placebo treatment and pure control groups. This suggests that any income effects contributing to changed protest participation in 2017 are unlikely to be large. We will see below, in Figure 2, that 2018 turnout rates in the placebo treatment and pure control groups are also very similar (and statistically indistinguishable). In addition, in Online Appendix Table A.7, we more comprehensively examine differences between the placebo treatment group and the pure control group across our entire range of 30 survey questions about political preferences and beliefs in the short run (July 2017) and long run (June 2018). We find that the differences between the two groups are uniformly small and statistically insignificant.

Across a range of outcomes, then, we find that income effects induced by our treatment do not affect our outcomes of interest. Thus, to gain power, and adhering to our pre-analysis plan, we pool the pure control and placebo treatment groups into a larger comparison group that for concision we refer to as the "control" group. In the right hand panel of Figure 1, we present the raw attendance rates for subjects in the treatment and control groups, and one again sees around a 10 percentage point, statistically significant treatment effect on protest turnout in 2017.

Table 3 displays the analogous results in regression format, now including controls. One can first see that whether we include cell fixed effects has no impact on the estimated treatment effect (compare columns 1 and 2). To control for a broad set of individual characteristics that might affect protest turnout (without using many degrees of freedom), we first predict control group individuals' protest turnout in 2017 using a full set of demographics. Then, using the estimated coefficients from this regression, we predict *all* subjects' turnout based on their demographics, and control for predicted turnout. One can see in Table 3, column 3, that the predicted turnout control, too, has nearly no impact on the estimated treatment effect. In sum, the indirect incentive treatment successfully increased protest attendance by approximately 10 percentage points in the year when incentives were in place.

# 4.2 Persistence: Participation in the 2018 protest

We next examine whether the indirect incentive for protest attendance in 2017 generates long-run (i.e., 2018) effects of protest participation. We reiterate that neither subjects in the treatment group nor those in the control group received incentives from the study to participate in the march in 2018 — they only differ in whether they were incentivized to participate in the 2017 march. Figure 2 presents the reduced form results. In the left hand panel, we display the raw attendance rates for subjects in the treatment, placebo treatment, and pure control groups, respectively. One

<sup>&</sup>lt;sup>20</sup>The turnout rate in our sample is quite close to the rate (2.7%) observed among a similar sample of students for the 2016 march, a protest with similar total attendance.

can see that in the treatment group, turnout rates remained substantially — around 5 percentage points — and statistically significantly higher than in both of the other two groups one year after being treated (p-values are 0.004 in a test of equality with the pure control group and 0.048 in a test of equality with the placebo treatment group).

One also sees that protest attendance rates were very similar (and statistically indistinguishable; p-value = 0.892) in the placebo treatment and pure control groups. As noted above, this suggests that income effects do not meaningfully affect our outcomes of interest, and we thus pool the pure control and placebo treatment groups into a larger control group. In the right hand panel of Figure 2, we present the raw attendance rates for subjects in the treatment and control groups, and one again sees a nearly 5 percentage point, statistically significant treatment effect on protest turnout in 2018 (p-value = 0.001).

Table 4, Panel A, presents regression estimates of the reduced form treatment effect in 2018. One can see that whether we include cell fixed effects, or whether we control for predicted protest participation based on individual observable characteristics, we find a highly statistically significant, approximately 5 percentage point effect of the incentive treatment on 2018 protest turnout.

In Table 4, Panel B, we estimate the causal effect of 2017 protest attendance on 2018 protest attendance at the individual level, exploiting variation in 2017 attendance arising from our experimental treatment. Two-stage estimates show a persistence rate of nearly 50%, regardless of whether we control for cell fixed effects or predicted protest turnout. That is, subjects who were randomly, indirectly incentivized into protest participation in one year are nearly 50% more likely to turnout to protest a full year later when the incentives are no longer in place. We can benchmark this experimentally-induced persistence rate against the naturally occurring one using data we have collected from the HKUST student panel surveys since 2014. Depending on the year and the specification, we estimate the likelihood of that a student who participated in July 1st march in year t, conditional on having participated in the march in year t-1, ranges between 24% and 43%, a bit below, but not far from the experimental persistence rate we observe (see Online Appendix Table B.7).<sup>21</sup>

## 4.3 Mechanisms: Changes in beliefs, preferences, and social interactions

What explains the persistent engagement of individuals who turn out to protest due to our experimental intervention? Standard models of protest participation would suggest changes in expected payoffs from participation arising from changed preferences or changed beliefs — the latter of which include beliefs about the political climate and incumbent regime, as well as "strategic"

<sup>&</sup>lt;sup>21</sup>One might also wish to benchmark the persistence rate we find against rates of persistence observed in other settings in which changes in beliefs, preferences, and social interactions may produce persistent engagement (sporting events, concerts, etc.). In this work our aim is to test for a meaningful effect of past protest behavior on future behavior (i.e., testing the effect of past participation against 0) and to test for meaningful roles of belief changes, preference changes, and changed social interactions (i.e., comparing these mechanisms' effects to 0). Comparing the magnitudes within this setting to the analogous magnitudes in other settings is left for future work.

beliefs about other potential protesters. We examine these changes and also changes in individuals' social interactions, which might shape protest engagement by affecting the social utility of protesting (due to joint consumption of the experience or a desire to conform) or by supporting coordination or transmitting information and thus reducing protest attendance costs.

#### 4.3.1 Beliefs and preferences

We study three categories of outcomes.<sup>22</sup> First, we study subjects' own beliefs about the political context, which include the following four components:

- 1 By 2025, which of the following outcomes regarding Hong Kong's political institutions do you think is most likely? (complete integration with Mainland China vs. fully separate institutions)
- 2 For the most likely outcome you picked in the 2025 outcome above, how certain do you think it will actually happen? (completely uncertain vs. completely certain)
- 3 By 2050, which of the following outcomes regarding Hong Kong's political institutions do you think is most likely? (complete integration with Mainland China vs. fully separate institutions)
- 4 For the most likely outcome you picked in the 2050 outcome above, how certain do you think it will actually happen? (completely uncertain vs. completely certain)

Second, we study subjects' own political preferences, which include the following four components:

- 1 How important is it for you to live in a country that is governed democratically, even if democracy makes no significant difference in the socioeconomic status of you, your family, or the country as a whole? (not at all important vs. absolutely important)
- 2 Where do you stand in terms of your political attitudes? (pro-democracy vs. pro-establishment / pro-Beijing)
- 3 As it is now, is the Chinese Communist Party legitimate in ruling over Hong Kong? (not at all legitimate vs. completely legitimate)
- 4 To what extent do you think Hong Kong should be an independent nation? (Hong Kong should not be independent at all vs. Hong Kong should definitely be independent)

Third, we study subjects' beliefs about the beliefs and preferences of *other* potential protest participants. Such beliefs about others could plausibly affect subjects' strategic considerations in deciding whether to protest. This part of our analysis includes the following four components.

<sup>&</sup>lt;sup>22</sup>As noted above, all survey materials, including all of the individual questions, are provided in Online Appendix C.

- Some people in Hong Kong are in strong support of its independence. To what extent do you think that these people who hold such beliefs are afraid of expressing their beliefs in public? (not at all afraid vs. extremely afraid)
- {2-4} What is the average answer that *all citizens of Hong Kong* would have chosen in the following questions?
- 2 How important is it for you to live in a country that is governed democratically, even if democracy makes no significant difference in the socioeconomic status of you, your family, or the country as a whole?
- As it is now, is the Chinese Communist Party legitimate in ruling over Hong Kong? (not at all legitimate vs. completely legitimate)
- To what extent do you think Hong Kong should be an independent nation? (Hong Kong should not be independent at all vs. Hong Kong should definitely be independent)

We summarize outcomes in each of these three categories (own beliefs, own preferences, and beliefs about others) by constructing z-score index variables with larger, positive values indicating more anti-authoritarian responses, weighting by the inverse covariance of the standardized variables, following Anderson (2008).<sup>23</sup> We do so separately for outcomes elicited just after the 2017 protest (to study short-run effects) and just before the 2018 protest (to study long-run effects). This reduces the hypotheses tested to three outcomes at two points in time, as we pre-registered for evaluation. For completeness, we present the treatment effects on all individual outcome variables in Online Appendix Table B.8, adjusting p-values for multiple hypothesis testing following List et al. (Forthcoming).

Figure 3 presents estimated effects of the treatment on subjects' own political beliefs, subjects' own political preferences, and subjects' "strategic" beliefs about others. One can see that differences between treatment and control subjects' own political beliefs and their beliefs about others are small and statistically insignificant just after the 2017 march. These differences practically disappear just before the 2018 march. Political preferences are statistically significantly different between treatment and control subjects just after the 2017 march. Yet, this difference also becomes small (less than one-tenth of a standard deviation) and is statistically insignificant just before the 2018 march.

We present the reduced form and two-stage least squares estimates of the treatment's effects on subjects' own political beliefs in Table 5, their political preferences in Table 6, and their beliefs regarding other Hong Kong citizens in Table 7. Whether examining the reduced form treatment effects or estimating the effects of 2017 protest attendance in a two-stage framework, we find statistically insignificant effects. We note that the effect of protest participation (induced by our

<sup>&</sup>lt;sup>23</sup>In the case of own beliefs about political outcomes, we code answers as optimistic/"anti-authoritarian" if respondents predict that full independence or separate institutions are most likely, and express a degree of certainty of 5 (out of 10) or more.

treatment) on political preferences appears much more meaningful in the two stage analysis (Table 6, panel B), but it is imprecisely estimated. We thus see changed beliefs — both regarding the political environment and regarding other citizens in the population — as unlikely play a large role in driving persistent political engagement in our setting. While changed preferences *may* play a meaningful role, we do not have compelling evidence of this.<sup>24</sup>

As a final approach to studying the role of beliefs and preferences in driving subjects' persistent political engagement, we examine subjects' *plans* to participate in the July 1st march in 2018, as of a week prior to the protest. We view subjects' planned participation as a summary statistic capturing any of our subjects' political attitudes, beliefs, or preferences — including beliefs and preferences along dimensions beyond those about which we asked in our surveys — that could potentially affect turnout. In fact, we find small, statistically insignificant differences in planned turnout between treatment and control subjects (see Online Appendix Table B.12). To the extent that any changes in preferences and beliefs should map into changes in subjects' plans, our results suggest that treated subjects' higher turnout in 2018 is unlikely to be driven by these mechanisms. Rather, as we discuss below, persistence seems to be driven by a mechanism that allows treated subjects to differentially *convert* their plans into action.

#### 4.3.2 Social interactions

We next examine the extent to which protest attendance, and in particular, persistent protest attendance among treated subjects, can be attributed to changed social interactions. We exploit the random variation in treatment intensity across major×cohort social network cells to test for heterogeneous treatment effects, thus shedding light on the role of social interactions in driving protest attendance. Importantly, this is the only dimension of heterogeneity we examine; it is the only dimension of heterogeneity that we included in our pre-analysis plan; and, the variation exploited is experimental.

In Figure 4 we plot turnout rates at the cell level by individual treatment status and by targeted cell treatment intensity, for the 2017 and 2018 protests, respectively. We also plot linearly estimated turnout rates as a function of individual treatment status, cell treatment intensity, and their interaction for 2017 and 2018. One can see in the left hand panel that in 2017, turnout rates were significantly higher among treatment group individuals than control, and that the gap in turnout rates between treatment and control subjects was of approximately the same magnitude regardless of treatment cell intensity. Any complementarities across treated peers within a social

<sup>&</sup>lt;sup>24</sup>Further evidence against a meaningful treatment effect on preferences working through 2017 protest participation can be seen in a comparison of Online Appendix Figures B.3 and B.4. In the figures we replicate the patterns from Figure 3, but splitting the sample depending on whether subjects (in treatment or control group) attended the 2017 protest. One can see that beliefs and preferences are never statistically significantly different in these subsamples, but if anything, the differences in preferences are larger among subjects who did *not* attend the 2017 protest. This suggests that the imprecise differences in preferences observed in Figure 3 and Tables 5, 6, and 7 are likely to be a result of sampling variation, rather than reflecting a mechanism producing persistent protest participation.

network were not very strong in 2017, nor do there seem to have been large spillovers to untreated subjects. It seems that the treatment affected turnout in 2017 very much at an individual level.

In contrast, one can see in the right hand panel that in 2018, turnout rates were *differentially* higher among treatment group individuals in treatment cells with the highest treatment intensity. This suggests a crucial complementarity across treated individuals within a major×cohort social network that was activated *after* the 2017 march. Indeed, the interaction between cell treatment intensity and individual treatment is statistically significant (p-value = 0.022). We present the corresponding linear regression results in Online Appendix Table B.13, and one can see that the interaction between individual treatment and cell treatment intensity significantly predicts 2018 protest turnout whether we control for cell fixed effects or for subjects' predicted protest participation.

One can see the same pattern in regression format without imposing the parametric assumption that cell treatment intensity linearly affects the individual treatment effect. In Table 8, we allow treatment to affect protest participation in 2018 differently depending on whether one was in social network cells that have 1%, 50%, or 75% treatment intensities, respectively (1% treated is the omitted category). One can see that the estimated treatment effects are monotonically increasing across treatment intensity categories, with the treatment effects in the 50% and 75% treated categories significantly greater than the treatment effect in the 1% treated cells. The treatment effect in the 75% treated cells is estimated to be nearly twice as large as in the 50% cells, though the difference is not statistically significant.

The pattern of greater treatment effects in 2018 in cells with greater treatment intensity is robust: in Table 8, columns 2 and 3, one can see that the results are robust to including our usual controls for treatment cell fixed effects and subjects' predicted protest turnout. In our analysis of heterogeneous treatment effects, a particular concern is that imbalanced characteristics at the cell level (discussed above), rather than cell treatment intensity, are behind the significant interactions we observe. To determine whether individual characteristics interacted with treatment distort our estimates, in Table 8, column 4, we control for an interaction of individuals' predicted turnout (estimated using our full set of individual covariates) with individual treatment, and find that our results are nearly unchanged.<sup>25</sup> We finally consider whether deviations between targeted treatment intensity and actual treatment intensity distort our results; selective attrition is of particular concern. We show in the Online Appendix that our findings are robust to using actual intensity (rather than assigned intensity) and also to re-weighting our observations to account for attrition.<sup>26</sup>

<sup>&</sup>lt;sup>25</sup>The results are also robust if we include an interaction between the individual treatment indicator and any of the unbalanced characteristics identified in Table 2; see Online Appendix Table B.14 (including all of the unbalanced characteristics interacted with treatment in the same specification absorbs too much variation and we no longer are able to precisely estimate the coefficients of interest).

<sup>&</sup>lt;sup>26</sup>In Online Appendix Figure B.5 and Table B.15, we present the corresponding heterogeneous treatment effect estimates, graphically and in regression form, with actual treatment intensity. Online Appendix Figures B.6 and B.7, and Online Appendix Tables B.16, B.17, and B.18 replicate the results, re-weighting the sample to match the observ-

## 4.4 Interpreting our treatment effects

#### 4.4.1 Timing of heterogeneous effects and the importance of new friendships

How might the variation in treatment intensity at the cell level have generated significant interactions with individual treatment status in 2018, but not in 2017? While we cannot definitively identify a specific mechanism, we believe that new friendships plausibly contributed to these findings.

In 2017, regardless of the fraction of other individuals in a subject's social network who were treated, treated subjects were around 10 percentage points more likely to turn out than control subjects. Such a homogeneous treatment effect might reflect a lack of salience of the treatment — with less than 5% of the HKUST undergraduate student body receiving the treatment, it would not have been widely known and discussed. There was also very little time for individuals who were treated to interact before the 2017 march to coordinate on attendance. Finally, individuals receiving the treatment may not have known with whom to coordinate; they may not yet have had any obviously politically oriented friends. The absence of any heterogeneity of turnout rates in the control group across cells with different treatment intensity in 2017 is also consistent with the lack of discussion of the treatment among subjects.

Importantly, the homogeneity of treatment effects at the individual level in 2017, and the experimental variation in treatment intensity across cells, implies that cells with the highest treatment intensity (higher fraction of individuals treated) sent a higher fraction of individuals to the 2017 march. It thus seems very likely that at the 2017 march or thereafter, 2017 march attendees (the vast majority of whom were in the treatment group) would have differentially encountered other march attendees *from their social network cell* if they were in cells with a higher fraction treated. If one met someone from the same cohort×major at the 2017 march, a new friendship might be formed. Similarly, an encounter after the march on campus might evolve into a friendship based on common experience among individuals who both attended the 2017 march. Both of these types of new friendships would be far more likely: (i) for treated individuals (who were far more likely to attend the 2017 march); and (ii) in cells with higher treatment intensity (in which a much higher fraction of individuals attended the march). These new friendships may have shaped the costs or benefits of subsequent protest attendance, thus generating heterogeneous treatment effects in 2018.

Several pieces of evidence are suggestive of the importance of *new* friendships formed as a result of march attendance — either at the march itself or thereafter. First, heterogeneity driven by pre-existing friendships among treated subjects (prior to 2017) would have made heterogeneous treatment effects in 2017 more likely. We do not find evidence of these. Second, pre-existing friendships would have been as common between a treated subject and a control subject as be-

able characteristics of the pre-attrition sample at baseline. All baseline results are robust to using actual intensity and re-weighting to account for attrition.

tween treated subjects. If attendance in the 2017 march by a treated subject shaped 2018 turnout among her pre-existing friends (i.e., those from before the 2017 march), one should see heterogeneity in turnout rates associated with cell treatment intensity in 2018 among the control group as well as the treatment group. The fact that we only see differentially large turnout rates in high treatment intensity cells among *treated* subjects suggests that joint attendance at the 2017 march attendance was crucial in shaping turnout in 2018.

We also directly measure changes in subjects' friendships since the 2017 protest. In the July 2018 survey we asked subjects: "Since last year's July 1st march, have you formed stronger friendships with people who are politically engaged?" To test whether new friendships plausibly contributed to the patterns of political engagement observed above, we estimate regression models analogous to those in Table 8, but considering as the outcome a dummy variable indicating reported new friendships (see Table 9). We find patterns of new friendship formation that correspond quite closely to the patterns of 2018 protest attendance: new political friendships are reported significantly more often by treated individuals in the cells with the highest (50% or 75%) treatment intensity.<sup>27</sup>

Our finding that protest *plans* in the weeks before the 2018 march were not significantly different between treatment and control groups (see Online Appendix Table B.12) also sheds some light on the role played by social interactions. As implied by similar planned turnout rates and different actual turnout rates, treated individuals were much more likely to convert their plans into action: among those subjects who reported planning to attend the 2018 march, actual turnout was 35% among the treatment group, while it was below 20% in the control group (the p-value from a test of equality is 0.096; see Online Appendix Figure B.8). This suggests that politically-engaged friendships induce higher turnout particularly through mechanisms that operate during the days very close to the actual protest and perhaps on the day of the protest itself. This may be through providing information about transportation, coordinating turnout times and meeting locations, and perhaps applying social pressure for turnout. Unfortunately, we are unable to more precisely pin down the nature of the social interaction effects we observe; they may work through increased joint consumption value from protest participation; changed social image considerations; reduced costs of coordination; or, improved information transmission.

#### 4.4.2 Alternative channels of causation

A crucial question is whether the treatment effect we observe in 2018 might work through mechanisms other than through protest turnout in 2017. That is, how confident are we in the exclusion restriction implied by our analysis? Our conceptual framework discussed above conceived

<sup>&</sup>lt;sup>27</sup>In addition to conducting the robustness checks included in Table 8 (namely, including cell fixed effects, controlling for predicted protest participation interacted with treatment status), we also examine the robustness of the findings in Table 9 to controlling for the interaction between the individual treatment indicator and any of the unbalanced characteristics identified in Table 2, as well as to re-weighting the sample to match the observable characteristics of the pre-attrition sample at baseline. We find that the results are, indeed, robust (see Tables B.19 and B.20).

of changes in beliefs, preferences, and social networks as potential mechanisms through which protest turnout in 2017 may be linked to turnout in the following year. But, the exclusion restriction would be violated if treatment had an effect on 2018 participation through channels *distinct* from increased participation in 2017 — for example, if beliefs, preferences or social interactions were affected by our treatment even in the absence of protest participation by an individual.

We can evaluate several of the most prominent potential threats to the exclusion restriction. A major concern, as noted above, was that relatively large payments made to subjects might distort their responses on our surveys. To evaluate the possibility of income effects as a potential violation of the exclusion restriction, we implemented the placebo ("subway") treatment, and found that while the income differences induced were approximately as large as in the treatment group, outcomes — protest participation, beliefs, and preferences — were nearly identical to the control condition. It does *not* appear to be the case that the treatment worked through income provision, rather than protest attendance. Another concern is that beliefs or preferences may have shifted among treatment group subjects who did *not* attend the march in 2017 (e.g., due to greater attention paid to the march as a result of our treatment). But as can be seen in Online Appendix Figure B.4, non-participants' beliefs and preferences among treatment group subjects look nearly identical to those among control group subjects, particularly in June 2018.

#### 4.4.3 External validity

A central finding of our study is the importance of social interactions in supporting persistent political mobilization. It is important to emphasize that the formation of social bonds based on group expression is not limited to settings such as Hong Kong, where the application of state coercion has been limited. The US Civil Rights movement, which was severely cracked down upon, had a similar dynamic.<sup>28</sup> Martin Luther King, Jr., described freedom songs, sung on marches, as "the soul of the movement." Freedom Ride participant James Farmer describes a night in jail with fellow participants in which "the Hinds County jail rocked with unrestrained singing of songs about Freedom and Brotherhood." The Student National Coordinating Committee leader Bernice Reagan described the protests that took place in Albany, Georgia, as a "singing movement," with songs creating social ties among participants: "After the song, the differences among us would not be as great." Even protest participation that was privately very costly generated social ties that plausibly sustained individuals' engagement in the movement.

#### 5 Conclusion

We find evidence that individuals' participation in a single protest causally shapes their persistent engagement in a political movement. Persistent engagement in the setting we study is not primar-

<sup>&</sup>lt;sup>28</sup>The quotes that follow come from: https://kinginstitute.stanford.edu/encyclopedia/songs-and-civil-rights-movement, last accessed May 7, 2019.

ily a result of changed preferences or beliefs, but rather of changed social interactions. New social interactions with politically engaged peers — at the protest and subsequently — seem to play a crucial role in supporting *persistent* political engagement.

The persistence of political participation via social interactions is in some regards more basic than other mechanisms, yet has been overlooked by the existing theoretical literature. Protests and political movements, by definition, require large numbers of individuals to be present, expressing themselves at the same location, simultaneously. Such a coordinated social gathering provides a platform for like-minded individuals to interact and form stronger social ties, inducing persistent engagement in similar events subsequently.

Our findings suggest several directions for future research. First, extending existing dynamic models of protest participation to incorporate these important new social interactions arising from protest participation. Second, identifying the mechanisms through which changed social interactions work: how important are increased joint consumption value from protest participation; changed social image considerations; reduced costs of coordination; or, improved information transmission? More generally, our results highlight a potentially important source of correlated behavior within social networks: not only might information spread across nodes and shape behavior (i.e., due to social learning, as in Banerjee et al., 2013, and González, 2018), but changes in the utility derived from joint consumption or conformity (i.e., social utility, as in Bursztyn et al., 2014) can also generate correlated behavior across connected nodes. The importance of social utility as a complement to social learning in networks deserves further study.

Finally, our findings also have practical implications. They suggest that political mobilization in dynamic settings will have especially high returns from early efforts, as well as from concentrated efforts mobilizing entire social networks. Our results indicate that mobilization in a movement's early stages will have particularly high payoffs given that those mobilized once will tend to to participate again in the future. Concentrated mobilization within social networks may have particularly high payoffs as well: participation among individuals likely to interact socially at a protest or thereafter will produce the social ties that we find support sustained political engagement.

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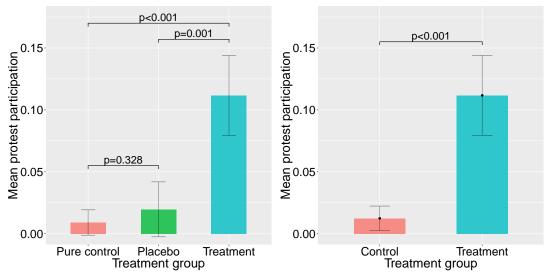
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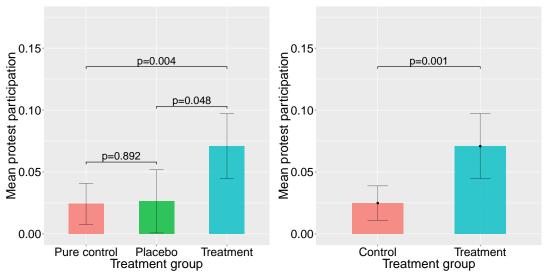
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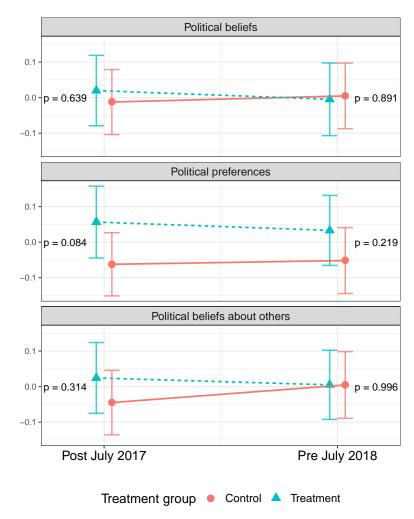
# Figures and tables



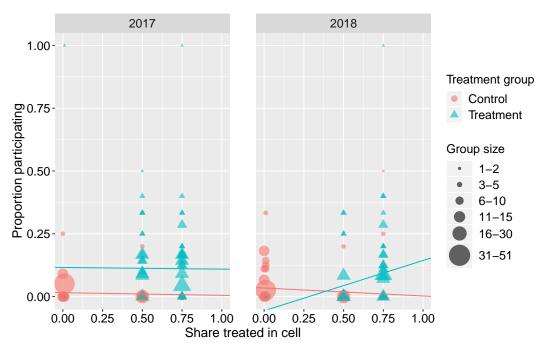
**Figure 1:** Participation in July 1, 2017 protest, by treatment group. 95% confidence intervals shown. *p*-values calculated from pairwise *t*-tests testing equality of means between conditions.



**Figure 2:** Participation in July 1, 2018 protest, by treatment group. 95% confidence intervals shown. *p*-values calculated from pairwise *t*-tests testing equality of means between conditions.



**Figure 3:** Survey results on beliefs and preferences for treatment and control groups in the short run and long run. *p*-values calculated from pairwise *t*-tests testing equality of means between treatment and control.



**Figure 4:** Heterogeneous treatment effects by target cell treatment intensity. *p*-values calculated from a test that the coefficient on the interaction between individual treatment and cell treatment intensity (graphically, the slope of the line) equals zero: 0.951 (2017, treatment); 0.524 (2017, control); 0.022 (2018, treatment); 0.170 (2018, control).

Table 1: Summary statistics and balance check: main treatment vs. placebo vs. pure control

				Control						
	Overall		Pure	Placebo Both		Treatment	p-values			
	mean	std.dev.	mean	mean	mean	mean	(Pu=Pl)	(Pu=T)	(Pl=T)	(B=T)
Variables:	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Male Birth year English language high school	0.521 1997.22 0.794	0.500 1.44 0.405	0.591 1997.25 0.796	0.572 1997.09 0.789	0.585 1997.20 0.794	0.436 1997.25 0.794	0.865 0.600 0.861	0.012 0.992 0.959	0.238 0.620 0.900	0.022 0.779 0.987
HH monthly income Expected income at age 40 # real estate owned	27448 4.41 0.769	16407 1.03 0.945	27228 4.39 0.776	26987 4.42 0.783	27152 4.40 0.778	27837 4.43 0.757	0.871 0.761 0.930	0.617 0.576 0.807	0.610 0.913 0.753	0.564 0.648 0.758
Planned to participate in 2017 protest Participated in any previous protest	0.154 0.359	0.361 0.480	0.152 0.336	0.211 0.388	0.170 0.353	0.134 0.368	0.166 0.274	0.525 0.305	0.061 0.654	0.164 0.599
# of obs.	84	49	330	152	482	367	-	-	-	-

Notes: Table presents mean individual characteristics for the entire experimental sample, then presents means for the pure control group, the placebo treatment group, the union of pure control and placebo treatment groups ('control'), and the treatment group, respectively. It then tests for pairwise equality of means between groups. 'English language high school' is an indicator of whether the subject completed high school with English as the formal language of instruction (as opposed to Chinese). 'HH monthly income' is the self-reported total income earned by both parents (including sources of income such as dividends and rents). 'Expected income at age 40' is a survey response indicating self-reported expectations of relative income compared to classmates at HKUST at age 40. '# real estate owned' is a measure of wealth: the number of real estate properties owned by a subject's parents/household in Hong Kong at the time of the survey. 'Planned to participate in 2017 protest' is a subject's self-reported plan (as of June 2017) to participate in the July 1, 2017 march prior to the treatment assignment. 'Participated in any previous protest' is a self-reported indicator for having participated in a protest prior to 2017.

**Table 2:** Cell-level summary statistics and balance check

	Overall		0-intensity	1-intensity	50-intensity	75-intensity	p-value	
	mean	std.dev.	mean	mean	mean	mean	(0=1=50=75)	
Variables:	(1)	(2)	(3)	(4)	(5)	(6)	(7)	
Male	0.521	0.500	0.753	0.734	0.414	0.435	0.000	
Birth year	1997.22	1.44	1996.80	1997.16	1997.38	1997.24	0.000	
English language high school	0.794	0.405	0.831	0.808	0.783	0.786	0.040	
HH monthly income	27448	16407	28294	26837	26754	28205	0.595	
Expected income at age 40	4.413	1.035	4.400	4.509	4.418	4.359	0.029	
# real estate owned	0.769	0.945	0.718	0.815	0.740	0.784	0.436	
Planned to participate in 2017 protest	0.154	0.361	0.200	0.168	0.165	0.124	0.452	
# of obs	ç	97	13	20	28	36	-	

Notes: Table presents mean individual characteristics at the cell level for the entire experimental sample, then presents mean cell characteristics across categories of cell treatment intensity: 0% treated, 1 individual treated, 50% treated, and 75% treated, respectively. It then tests for equality of means across all groups. 'English language high school' is an indicator of whether the subject completed high school with English as the formal language of instruction (as opposed to Chinese). 'HH monthly income' is the self-reported total income earned by both parents (including sources of income such as dividends and rents). 'Expected income at age 40' is a survey response indicating self-reported expectations of relative income compared to classmates at HKUST at age 40. '# real estate owned' is a measure of wealth: the number of real estate properties owned by a subject's parents/household in Hong Kong at the time of the survey. 'Planned to participate in 2017 protest' is a subject's self-reported plan (as of June 2017) to participate in the July 1, 2017 march prior to the treatment assignment. 'Participated in any previous protest' is a self-reported indicator for having participated in a protest prior to 2017.

Table 3: Effects on turnout

	Participated July 1, 2017				
	(1)	(2)	(3)		
Treatment	0.099*** (0.014)	0.107*** (0.019)	0.106*** (0.019)		
<i>p</i> -value (permutation test)	0.000	0.000	0.000		
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes		
Observations	849	849	849		
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	0.012 0.111 0.055 0.229	0.012 0.111 0.055 0.229	0.012 0.111 0.055 0.229		

*Notes:* Table reports estimated coefficients from regressions of protest turnout in July 2017 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 further includes a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

Table 4: Persistent effects on participation

	Participated July 1, 2018				
	(1)	(2)	(3)		
Panel A: Reduced form					
Treatment	0.046*** (0.014)	0.050*** (0.017)	0.050*** (0.017)		
<i>p</i> -value (permutation test)	0.002	0.009	0.008		
Panel B: Two-stage least squares					
Participated July 1, 2017	0.463*** (0.134)	0.466*** (0.151)	0.467*** (0.152)		
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes		
Observations	849	849	849		
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	0.025 0.156 0.045 0.207	0.025 0.156 0.045 0.207	0.025 0.156 0.045 0.207		

*Notes:* Panel A reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of protest turnout in July 2018 on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

**Table 5:** Effects on political beliefs

	Post-July 2017			Pre-July 2018			
	(1)	(2)	(3)	(4)	(5)	(6)	
Panel A: Reduced form							
Treatment	0.032 (0.070)	-0.056 (0.087)	-0.054 (0.087)	-0.010 (0.069)	-0.029 (0.094)	-0.029 (0.094)	
<i>p</i> -value (permutation test)	0.634	0.539	0.525	0.894	0.752	0.732	
Panel B: Two-stage least squares							
Participated July 1, 2017	0.326 (0.703)	-0.521 (0.824)	-0.506 (0.826)	-0.097 (0.695)	-0.273 (0.882)	-0.259 (0.890)	
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes	No No	Yes No	Yes Yes	
Observations	849	849	849	849	849	849	
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	-0.012 1.025 0.002 1.000	-0.012 1.025 0.002 1.000	-0.012 1.025 0.002 1.000	0.005 1.034 0.001 1.018	0.005 1.034 0.001 1.018	0.005 1.034 0.001 1.018	

Notes: Panel A reports estimated coefficients from regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Columns 2 and 5 include controls for a full set of treatment cell fixed effects. Columns 3 and 6 further include a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. The individual survey questions combined to construct the index are provided in the Online Appendix. Standard errors clustered at the treatment cell level.

Table 6: Effects on political preferences

	Post-July 2017			Pre-July 2018		
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: Reduced form						
Treatment	0.119* (0.065)	0.135* (0.073)	0.134* (0.073)	0.085 (0.067)	0.092 (0.095)	0.092 (0.095)
<i>p</i> -value (permutation test)	0.092	0.117	0.105	0.241	0.264	0.288
Panel B: Two-stage least squares						
Participated July 1, 2017	1.197* (0.683)	1.264* (0.753)	1.260* (0.757)	0.855 (0.701)	0.859 (0.935)	0.875 (0.943)
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes	No No	Yes No	Yes Yes
Observations	849	849	849	849	849	849
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	-0.062 0.995 -0.011 0.993	-0.062 0.995 -0.011 0.993	-0.062 0.995 -0.011 0.993	-0.052 1.040 -0.015 1.007	-0.052 1.040 -0.015 1.007	-0.052 1.040 -0.015 1.007

Notes: Panel A reports estimated coefficients from regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Columns 2 and 5 include controls for a full set of treatment cell fixed effects. Columns 3 and 6 further include a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. The individual survey questions combined to construct the index are provided in the Online Appendix. Standard errors clustered at the treatment cell level.

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Table 7: Effects on political beliefs regarding other Hong Kong citizens

	Po	Post-July 2017			re-July 201	18
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: Reduced form						
Treatment	0.069 (0.065)	0.043 (0.078)	0.043 (0.078)	0.000 (0.067)	0.015 (0.077)	0.015 (0.077)
<i>p</i> -value (permutation test)	0.297	0.629	0.600	1.000	0.862	0.879
Panel B: Two-stage least squares						
Participated July 1, 2017	0.698 (0.677)	0.402 (0.734)	0.409 (0.736)	0.003 (0.676)	0.139 (0.719)	0.143 (0.727)
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes	No No	Yes No	Yes Yes
Observations	849	849	849	849	849	849
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	-0.045 1.017 -0.015 0.998	-0.045 1.017 -0.015 0.998	-0.045 1.017 -0.015 0.998	0.005 1.051 0.005 1.009	0.005 1.051 0.005 1.009	0.005 1.051 0.005 1.009

Notes: Panel A reports estimated coefficients from regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Columns 2 and 5 include controls for a full set of treatment cell fixed effects. Columns 3 and 6 further include a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. The individual survey questions combined to construct the index are provided in the Online Appendix. Standard errors clustered at the treatment cell level.

Table 8: Heterogeneity with respect to cell treatment intensity (semiparametric specification)

	Protest participation in July 2018						
	(1)	(2)	(3)	(4)			
Treatment	-0.030*** (0.011)	-0.034* (0.019)	-0.033* (0.019)	-0.046 (0.035)			
<i>p</i> -value (permutation test)	0.008	0.021	0.028	0.042			
Treatment × 50 intensity	0.058*** (0.017)	0.062*** (0.024)	0.062*** (0.024)	0.063*** (0.023)			
<i>p</i> -value (permutation test)	0.017	0.009	0.035	0.011			
Treatment $\times$ 75intensity	0.106*** (0.028)	0.118*** (0.039)	0.117*** (0.038)	0.118*** (0.039)			
<i>p</i> -value (permutation test)	0.002	0.014	0.007	0.009			
Treatment cell FEs	No	Yes	Yes	Yes			
Control for predicted protest participation	No	No	Yes	Yes (interacted)			
Observations	849	849	849	849			
<i>p</i> -value (Treatment=Treatment × 50)	0.000	0.000	0.000	0.000			
<i>p</i> -value (Treatment=Treatment $\times$ 75)	0.001	0.000	0.002	0.012			
<i>p</i> -value (Treatment $\times$ 50=Treatment $\times$ 75)	0.142	0.221	0.221	0.214			
DV mean (control grp.)	0.025	0.025	0.025	0.025			
DV std. dev. (control grp.)	0.156	0.156	0.156	0.156			
DV mean (all)	0.045	0.045	0.045	0.045			
DV std. dev. (all)	0.207	0.207	0.207	0.207			

*Notes:* Table reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Column 4 adds an interaction term between treatment and predicted protest participation in addition to the level of predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

**Table 9:** Formation of new friendships: heterogeneity with respect to cell treatment intensity (semiparametric specification)

	New friendships in 2018						
	(1)	(2)	(3)	(4)			
Treatment	-0.061*** (0.017)	-0.037* (0.019)	-0.036* (0.020)	-0.053 (0.044)			
<i>p</i> -value (permutation test)	0.004	0.077	0.068	0.196			
Treatment $\times$ 50 intensity	0.108*** (0.030)	0.073** (0.032)	0.073** (0.033)	0.075** (0.033)			
<i>p</i> -value (permutation test)	0.005	0.034	0.029	0.033			
Treatment $\times$ 75intensity	0.086*** (0.032)	0.063 (0.040)	0.058 (0.041)	0.060 (0.041)			
<i>p</i> -value (permutation test)	0.012	0.189	0.347	0.206			
Treatment cell FEs	No	Yes	Yes	Yes			
Control for predicted protest participation	No	No	Yes	Yes (interacted)			
Observations	849	849	849	849			
$p$ -value (Treatment=Treatment $\times$ 50)	0.000	0.000	0.000	0.000			
$p$ -value (Treatment=Treatment $\times$ 75)	0.000	0.002	0.004	0.003			
$p$ -value (Treatment $\times$ 50=Treatment $\times$ 75)	0.301	0.528	0.526	0.526			
DV mean (control grp.)	0.025	0.025	0.025	0.025			
DV std. dev. (control grp.)	0.156	0.156	0.156	0.156			
DV mean (all)	0.045	0.045	0.045	0.045			
DV std. dev. (all)	0.207	0.207	0.207	0.207			

*Notes:* Table reports estimated coefficients from regressions of an indicator of self reported new political friendship formation between July 2017 and July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Column 4 adds an interaction term between treatment and predicted protest participation in addition to the level of predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

#### SUPPLEMENTARY APPENDIX

## Appendix A Political context<sup>1</sup>

### A.1 Hong Kong's anti-authoritarian movement

Prior to 1997, Hong Kong was a British colony, with limited democratic political rights, but strong protections of civil liberties and respect for the rule of law. On July 1, 1997, Hong Kong was returned to the People's Republic of China, to be ruled as a Special Administrative Region with its own quasi-constitution — the "Basic Law" — and a promise from China that its institutions would be respected and maintained until 2047, under a policy known as "one country, two systems." The Basic Law left ambiguous several important details that have been bargained and battled over between the so-called "pan-democracy" and "pro-Beijing" camps.

The first ambiguity to generate mass political protests was regarding Article 23 of the Basic Law, which covered the legal regulation of speech and behavior that threatened the government. Under the encouragement of Beijing, a law implementing provisions of Article 23 — the "National Security Bill" — was proposed by the Hong Kong Chief Executive (the head of government) in September 2002, and was seen by many Hong Kong citizens as deeply threatening to their human rights and civil liberties.<sup>2</sup> The proposed legislation catalyzed a massive July 1 march (in 2003) in which an estimated half million people protested. This expression of popular opposition led to the withdrawal of the bill, and no legislation on Article 23 has passed since.

More recently, political conflict has arisen from a second ambiguity in the Basic Law, regarding the method of selection of Hong Kong's Chief Executive. Article 45 of the Basic Law of Hong Kong states the following: "The method for selecting the Chief Executive shall be specified in the light of the actual situation in the Hong Kong Special Administrative Region ... The ultimate aim is the selection of the Chief Executive by universal suffrage upon nomination by a broadly representative nominating committee in accordance with democratic procedures." While indicating an ultimate aim of universal suffrage, the Basic Law does not state *when* elections will be introduced, nor does it clarify the details of nomination. From Hong Kong's return to China until today, the Chief Executive has been selected by an Election Committee, rather than by universal suffrage; currently, the Committee is composed of 1,200 members, and is widely seen as pro-Beijing.

In 2014, the Twelfth National People's Congress proposed an election mode that would have allowed the citizens of Hong Kong a choice between two or three candidates, but these candidates would be selected by the same pro-Beijing committee as before.<sup>3</sup> In response to this limited expansion of democratic rights, a massive July 1 march was mobilized, with hundreds of thousands of citizens taking to the streets. Further escalation and a police crackdown precipitated the even larger-scale "Umbrella Revolution," named for the ubiquitous umbrellas carried by participants. The Umbrella Revolution persisted for months, being slowly cleared out by police by the end of December 2014. While the movement did not alter the policy proposed by Beijing, it did send a clear signal to the Hong Kong legislature (the "LegCo") that a circumscribed change in institutions was unacceptable to the people of Hong Kong. In June 2015, the LegCo struck down the Chinese proposal led by the opposition of the pan-democratic camp.

<sup>&</sup>lt;sup>1</sup>This description closely follows Cantoni et al. (2019).

<sup>&</sup>lt;sup>2</sup>For a discussion of these concerns, see the University of Hong Kong's Human Rights Portal Page, "Research on Article 23," online at https://goo.gl/GdNcHY, last accessed February 28, 2018.

<sup>&</sup>lt;sup>3</sup>Refer to https://goo.gl/OoyNmt, last accessed February 28, 2018.

Since June 2015, the democratic movement in Hong Kong has both fragmented and radicalized. Recent encroachments on Hong Kong citizens' civil liberties, including the arrest of Hong Kong booksellers by the mainland Chinese government, have deepened some Hong Kong citizens' fear of the CCP and their sense of a Hong Kong identity very much distinct from — even opposed to — that of mainland China. The result is that Hong Kong citizens and political parties are now much more loudly calling for independence or "self determination." "Localist" violence has occasionally flared; new political parties, such as the student-led Demosistō, have formed and won seats in the 2016 LegCo election on platforms explicitly calling for self-determination.<sup>4</sup>

### A.2 The July 1 marches: characteristics and achievements

Marches on the anniversary of Hong Kong's handover to China, held each July 1, have been described as "the spirit of democratic struggle in Hong Kong." The July 1 marches have played an important role in Hong Kong citizens' political engagement with the Chinese government, and have achieved major policy changes and even constitutional concessions — particularly when large crowds of protesters were mobilized. Each protest march, while part of a broader anti-authoritarian, democratic movement, is organized around a specific set of issues and policy aims. The first notable achievement came as a response to the CCP's September 2002 proposal for an anti-subversion bill under Article 23, described above. The July 1, 2003, march included around 500,000 people — the largest political gathering in Hong Kong since the Chinese Democracy movement of 1989. Not only was the proposed law withdrawn, but the march eventually forced the resignation of multiple government officials, including the Chief Executive, Tung Chee-hwa.

Another success followed the 2012 march, which included up to 400,000 people, and was part of a mobilization against a CCP proposal for a mandatory "moral and national curriculum" in Hong Kong schools. This proposal, too, was withdrawn shortly after the march. The 2014 march again saw hundreds of thousands of people demanding the popular nomination of Chief Executive candidates in the 2017 election. Although the march did not achieve citizen nomination of Chief Executive candidates, it did produce the massive Umbrella Revolution and led to the rejection of the CCP's proposal for partial democratic rights.

Some characteristics of Hong Kong's July 1 marches may appear idiosyncratic: they are regularly scheduled events and they are largely tolerated by an authoritarian government. In fact, these characteristics appear in other contexts. First, regularly scheduled protests are utilized by many anti-authoritarian movements, from Russia's "Strategy 31" movement demanding rights of assembly to the "Monday demonstrations" in Leipzig that precipitated the fall of the German Democratic Republic. Second, authoritarian regimes are often surprisingly tolerant of protests,

<sup>&</sup>lt;sup>4</sup>The legislators elected on a self-determination platform were since removed from office on various technicalities regarding their oath-taking, foreshadowing future conflict.

<sup>&</sup>lt;sup>5</sup>"Sixteen Years of July 1st Marches: A Dynamic History of Hong Kong Citizens' Fight for Democracy," *Initium Media*, June 30, 2018. Available online at https://goo.gl/8bZDrf (last accessed July 5, 2018).

<sup>&</sup>lt;sup>6</sup>A time series of turnout in July 1 marches can be seen in Figure B.1.

<sup>&</sup>lt;sup>7</sup>In an opinion piece tellingly titled "July 1st March turnout size is absolutely important," former LegCo member Margaret Ng Ngoi-yee writes,"[T]he turnout at the July 1st Marches is absolutely important. If not for 500,000 people taking to the street in 2003, Article 23 would have been legislated already." *The Stand News*, June 29, 2018. Available online at https://goo.gl/vgP3WP (last accessed July 5, 2018).

<sup>&</sup>lt;sup>8</sup>Strategy 31 is discussed in "The Russian protesters who won't give up," by Luke Harding, *The Guardian*, August 30, 2010. Available online at: https://goo.gl/vfwZro (last accessed December 9, 2017). Weeks of modestly-sized, regularly-scheduled protests prior to the massive events that led to the fall of the Berlin Wall can be seen in Online Appendix Figure B.9.

within limits. The "Monday demonstrations" in Leipzig were able to proceed in the late summer and autumn of 1989 despite the obvious feasibility of crackdown.<sup>9</sup> In Russia, protesters recently organized rallies in support of opposition politician Alexei Navalny on Vladimir Putin's 65th birthday, in October 2017, and the *Financial Times* notes that in response to a protest of around 1,000 people in Moscow, "police largely left protesters alone."<sup>10</sup> Even in mainland China, the Communist Party tolerates particular protests (Lorentzen, 2013). In each of these settings, there exists a threat of crackdown *ex ante*, and — including in Hong Kong — police do crack down when protests cross the line.

Thus, like other anti-authoritarian protests, Hong Kong's July 1 marches demand (and occasionally win) fundamental political rights — civil liberties and democratic institutions — from an authoritarian regime. Like other anti-authoritarian protests, turnout is important for success. The importance of protest size can be seen in our survey data: subjects in our experiment believe there is a higher likelihood of protest success if a protest is larger (see Online Appendix Figure B.10). It can also be seen in the differences between July 1 march organizers' turnout estimates and the turnout estimates of the Hong Kong police. Organizers consistently exceed independent estimates of July 1 march size (and police estimates consistently fall below), with differences between the two reaching the tens or even hundreds of thousands (see Online Appendix Figure B.1).

Finally, like other anti-authoritarian protests, there is a tail risk of the turnout incurring high personal cost, although the probability is very low. On one hand, Chinese authorities are deeply concerned about political instability in Hong Kong, at least in part because of potential spillovers into mainland China. Thus, beyond the time cost and the experience of heat, humidity, and rain on a Hong Kong summer's day, the concern of the Chinese government implies the potential for high participation costs: the possibility of arrest and forceful police crackdowns using batons and tear gas. On the other hand, we stress that Hong Kong's high level of civil liberty and the explicit protection of public assembly by its Basic Law have made protest demonstrations a tradition of the city. The Hong Kong Government has repeatedly made statements after the July 1st Marches indicating that the "Government respects citizens' rights to assemble, protest, and express their opinions." Among a total of approximately 1,350,000 people who have participated in the July 1st Marches during the past 15 years (2003-2018), 19 individuals were arrested and 5 people were charged for activities during the Marches. Note that 10 of the 15 Marches have 0 arrests and 0 charges at all.

<sup>&</sup>lt;sup>9</sup>See "A Peaceful Revolution in Leipzig," by Andrew Curry, *Spiegel Online*, October 9, 2009. Available online at: https://goo.gl/iUakCp (last accessed December 9, 2017).

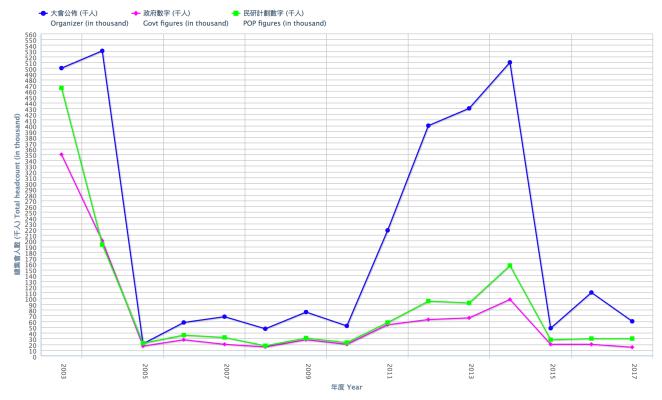
<sup>&</sup>lt;sup>10</sup>Several dozen protesters were detained then released in St. Petersburg, which saw a protest of over 2,000 people. See "Anti-Putin protests mark Russian president's birthday," by Max Seddon and Henry Foy, *Financial Times*, October 7, 2017. Available online at: https://goo.gl/4oWQzA (last accessed December 9, 2017).

<sup>&</sup>lt;sup>11</sup>The Chinese government blocked Instagram — the last major uncensored social media platform available inside the Great Firewall — when the Umbrella Revolution broke out at the end of September 2014 (Hobbs and Roberts, 2016).

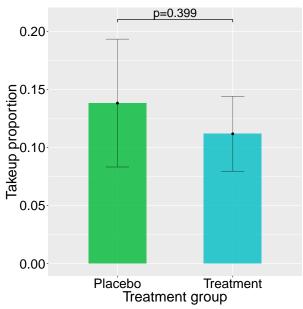
<sup>&</sup>lt;sup>12</sup>Source: Hong Kong Government Newsroom, https://www.info.gov.hk/gia/general/200807/01/P200807010156.htm (last accessed December 9, 2017).

<sup>&</sup>lt;sup>13</sup>Protest turnout counts are based on HKUPOP July 1st Headcounting Project; arrests and convictions are compiled based on comprehensive news reporting archives from the WiseNews database.

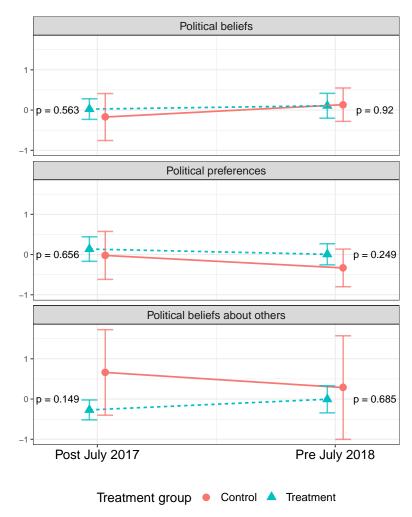
# Appendix B Appendix figures and tables



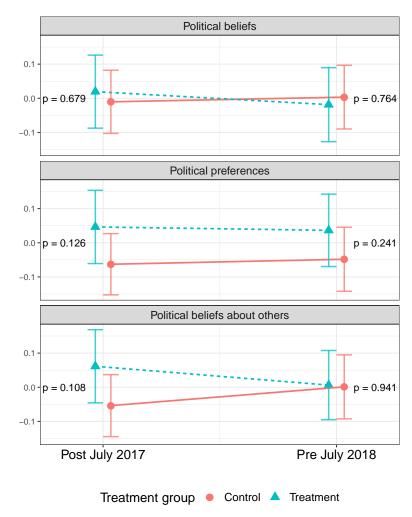
**Figure B.1:** Turnout at July 1st marches from 2003 to 2017, as counted by the organizers, as reported in government announcements, and as estimated by the Public Opinion Programme at the University of Hong Kong (all in thousands). Reproduced from the Public Opinion Programme, the University of Hong Kong. Source: https://www.hkupop.hku.hk/english/features/july1/index.html, last accessed on December 26, 2017. This figure is also shown in Cantoni et al. (2019).



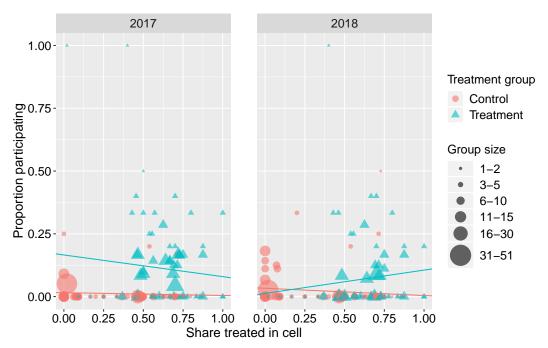
**Figure B.2:** Take-up proportions for treatment group and placebo treatment group, respectively. 95% confidence intervals shown. p-values calculated from a pairwise t-test of equality of means between placebo and treatment.



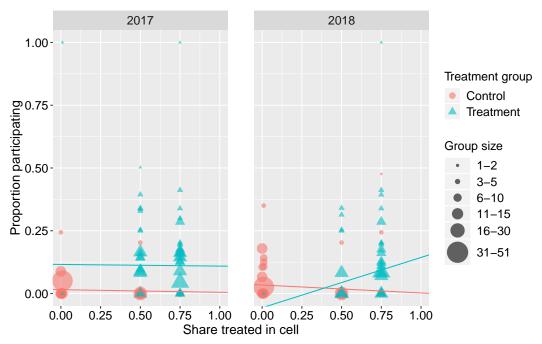
**Figure B.3:** Survey results on beliefs and preferences for treatment and control groups in the short run and long run (2017 participants only). *p*-values calculated from pairwise *t*-tests of equality of means between treatment and control.



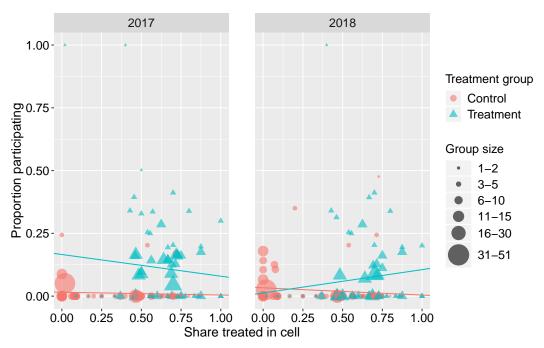
**Figure B.4:** Survey results on beliefs and preferences for treatment and control groups in the short run and long run (2017 non-participants only). *p*-values calculated from pairwise *t*-tests of equality of means between treatment and control.



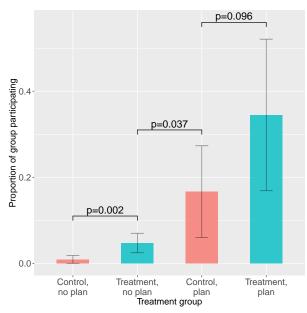
**Figure B.5:** Heterogeneous treatment effects by empirical cell treatment intensity. *p*-values calculated from a test that the coefficient on the interaction between individual treatment and cell treatment intensity (graphically, the slope of the line) equals zero: 0.402 (2017, treatment); 0.535 (2017, control); 0.268 (2018, treatment); 0.254 (2018, control).



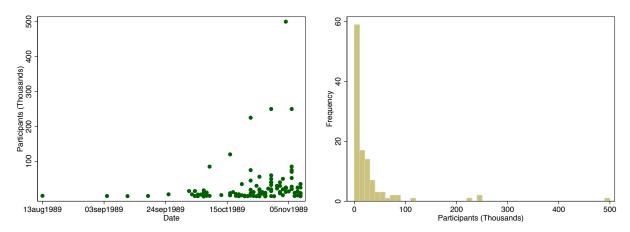
**Figure B.6:** Heterogeneous treatment effects by target cell treatment intensity (reweighted sample). *p*-values calculated from a test that the coefficient on the interaction between individual treatment and cell treatment intensity (graphically, the slope of the line) equals zero: 0.402 (2017, treatment); 0.535 (2017, control); 0.268 (2018, treatment); 0.254 (2018, control).



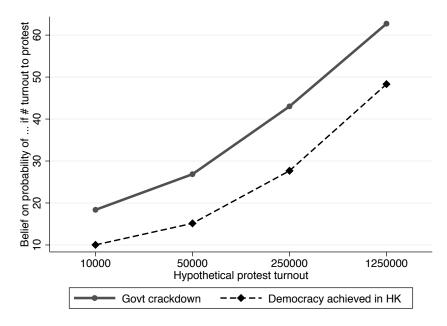
**Figure B.7:** Heterogeneous treatment effects by empirical cell treatment intensity (reweighted sample). *p*-values calculated from a test that the coefficient on the interaction between individual treatment and cell treatment intensity (graphically, the slope of the line) equals zero. 0.402 (2017, treatment); 0.535 (2017, control); 0.268 (2018, treatment); 0.254 (2018, control).



**Figure B.8:** Participation in July 1, 2018, protest by planned participation and treatment status. p-values calculated from pairwise t-tests of equality of means between groups.



**Figure B.9:** Protest events in 13 East German district capitals in summer and fall 1989, through November 9, 1989 (when the Berlin Wall fell). Left panel plots individual protests' sizes by date; right panel shows a histogram of protest sizes during the entire time period. When a protest's size is estimated, we take the average of the minimum and maximum estimates. Data come from the Archiv Bürgerbewegung Leipzig. This figure is also shown in Cantoni et al. (2019).



**Figure B.10:** Students' beliefs regarding the benefits (the chance of achieving democratic institutions in Hong Kong) and costs (the chance of a violent government crackdown) for hypothetical protests with different turnout levels, ranging from 10,000 to 1,250,000 participants. This figure is also shown in Cantoni et al. (2019).

**Table B.1:** Attrition across survey parts

	Completed Wave 1		Only wave 1	All waves	
	mean	std.dev.	mean	mean	p-value
Variables:	(1)	(2)	(3)	(4)	(5)
Male	0.512	0.500	0.482	0.521	0.283
Birth year	1997.26	1.40	1997.41	1997.22	0.065
English language high school	0.801	0.399	0.826	0.794	0.290
HH monthly income	27399	16457	27231	27448	0.855
Expected income at age 40	4.40	1.04	4.34	4.41	0.357
# real estate owned	0.771	0.951	0.777	0.769	0.905
Planned to participate in 2017 protest	0.151	0.358	0.138	0.154	0.520
Participated in any previous protest	0.369	0.483	0.401	0.359	0.234
# of obs.	10	096	247	849	-

Notes: Table presents mean individual characteristics for the entire sample recruited in 2017. It presents mean individual characteristics first for the sample that completed only Wave 1, then for the sample that completed all waves. It then tests for equality of means between the latter two groups. 'English language high school' is an indicator of whether the subject completed high school with English as the formal language of instruction (as opposed to Chinese). 'HH monthly income' is the self-reported total income earned by both parents (including sources of income such as dividends and rents). 'Expected income at age 40' is a survey response indicating self-reported expectations of relative income compared to classmates at HKUST at age 40. '# real estate owned' is a measure of wealth: the number of real estate properties owned by a subject's parents/household in Hong Kong at the time of the survey. 'Planned to participate in 2017 protest' is a subject's self-reported plan (as of June 2017) to participate in the July 1, 2017 march prior to the treatment assignment.

Table B.2: Evidence on compliers: comparing treatment group protesters to past protesters

	Ove	erall	Past	Treated	
	mean	std.dev.	mean	mean	p-value
Variables:	(1)	(2)	(3)	(4)	(5)
Male	0.552	0.498	0.554	0.537	0.831
Birth year	1997.03	1.44	1997.01	1997.22	0.377
English language high school	0.823	0.382	0.829	0.780	0.447
HH monthly income	28425	17159	28275	29463	0.679
Expected income at age 40	4.38	1.01	4.36	4.51	0.370
# real estate owned	0.831	1.001	0.835	0.805	0.857
Planned to participate in 2017 protest	0.233	0.423	0.235	0.220	0.826
Participated in any previous protest	0.874	0.332	1.000	0.000	0.000
# of obs.	3:	26	285	41	-

Notes: Table studies the characteristics of protesters in the treatment group (taking them as suggestive of the "compliers" in the study, though they also include the "always takers"), comparing these subjects to other experimental subjects who reported attending past protests. The table first presents mean individual characteristics for experimental subjects who either reported previously attending a protest, or who were treatment group protesters in 2017, or both. The table then splits this group, presenting mean individual characteristics for two disjoint sets: (i) experimental subjects who participated in past protests but were not treatment group protesters; and (ii) experimental subjects who were treatment group protesters. It then tests for equality of means between groups. 'English language high school' is an indicator of whether the subject completed high school with English as the formal language of instruction (as opposed to Chinese). 'HH monthly income' is the self-reported total income earned by both parents (including sources of income such as dividends and rents). 'Expected income at age 40' is a survey response indicating self-reported expectations of relative income compared to classmates at HKUST at age 40. '# real estate owned' is a measure of wealth: the number of real estate properties owned by a subject's parents/household in Hong Kong at the time of the survey. 'Planned to participate in 2017 protest' is a subject's self-reported plan (as of June 2017) to participate in the July 1, 2017 march prior to the treatment assignment.

 Table B.3: Description of social network cells

	Major/program	Cohorts	Gender	Residence	Size	Protest treatment density (%)	Subway placebo density (%)
1	Accounting	2014	Female	All	20	1	0
2	Accounting	2014	Male	All	21	1	50
3	Accounting	2015	Female	All	37	50	1
4	Accounting	2015	Male	All	12	1	50
5	Biochemistry and Cell Biology, Biotechnology, Biological Science	2013	All	All	10	1	50
6	Biochemistry and Cell Biology	2014	Female	All	13	75	0
7	Biochemistry and Cell Biology	2014	Male	All	9	1	50
8	Biochemistry and Cell Biology	2015	Female	All	15	75	0
9	Biochemistry and Cell Biology	2015	Male	All	6	75	0
10	Biological Science, Biotechnology	2014	All	All	20	50	0
11	Biological Science, Biotechnology	2015	Female	All	18	75	0
12	Biological Science, Biotechnology	2015	Male	All	11	50	1
13	Chemistry	2014	Female	All	17	50	0
14	Chemistry	2014	Male	All	6	1	0
15	Chemistry	2015	Female	All	11	50	0
16	Chemistry	2015	Male	All	15	75	1
17	Aerospace Engineering, Civil Engineering,	2013	All	All	20	75	0
	Civil and Environmental Engineering, Environmental Science, Environmental Management and Technology	2011			_		-0
18	Aerospace Engineering, Civil Engineering, Civil and Environmental Engineering, Biotechnology and General Business Management	2014	Female	All	5	50	50
19	Aerospace Engineering, Civil Engineering, Civil and Environmental Engineering, Biotechnology and General Business Management	2014	Male	All	30	0	75
20	Aerospace Engineering, Civil Engineering	2015	Female	All	8	0	50
21	Aerospace Engineering, Civil Engineering	2015	Male	All	35	50	0
22	Computer Science, Computer Engineering, Electronic Engineering	2013	Female	All	7	50	50
23	Computer Science, Computer Engineering, Electronic Engineering	2013	Male	All	14	1	0
24	Computer Science	2014	Female	All	7	1	0
25	Computer Science	2014	Male	All	24	1	50
26	Computer Science	2015	Female	All	6	75	0

	Major/program	Cohorts	Gender	Residence	Size	Protest treatment density (%)	Subway placebo density (%)
27	Computer Science	2015	Male	All	19	1	75
28	Computer Engineering	2014	All	All	18	<i>7</i> 5	1
29	Computer Engineering, Electronic Engineering	2015	Female	All	6	75	0
30	Computer Engineering, Electronic Engineering	2015	Male	All	24	75	0
31	Electronic Engineering	2014	Female	All	4	50	50
32	Electronic Engineering	2014	Male	All	26	0	75
33	Environmental Science, Environmental Management and Technology	2014	Female	All	9	<i>7</i> 5	1
34	Environmental Science, Environmental Management and Technology	2014	Male	All	14	<i>7</i> 5	0
35	Environmental Science, Environmental Management and Technology	2015	Female	All	14	1	50
36	Environmental Science, Environmental Management and Technology	2015	Male	All	8	50	1
37	Accounting, Finance, Global Business, Economics and Finance	2013	Female	All	11	<i>7</i> 5	0
38	Accounting, Finance, Global Business, Economics and Finance	2013	Male	All	10	50	1
39	Finance, Economics and Finance	2014	Female	All	13	50	50
40	Finance, Economics and Finance	2014	Male	All	24	50	50
41	Finance, Economics and Finance	2015	Female	All	18	1	50
42	Finance, Economics and Finance	2015	Male	All	14	<i>7</i> 5	1
43	Accounting, Finance, Economics, Economics and Finance	2016	Female	All	19	<i>7</i> 5	0
44	Accounting, Finance, Economics, Economics and Finance	2016	Male	All	15	0	1
45	Global Business, Economics, General Business Management	2014	All	All	13	<i>7</i> 5	0
46	Global Business, Economics, World Business, General Business Management	2015	Female	All	17	50	0
47	Global Business, Economics, World Business, General Business Management	2015	Male	All	14	75	0
48	Global Business, General Business Management, Information Systems, Mathematics and Economics, Mathematics, Management, Quantitative Finance, Logistics Management and Engineering and General Business Management	2016	Female	All	12	75	1
49	Global Business, General Business Management, Information Systems, Mathematics and Economics, Mathematics, Management, Quantitative Finance, Logistics Management and Engineering and General Business Management	2016	Male	All	13	75	0
50	Global China Studies	2014	All	All	13	<i>7</i> 5	1
51	Global China Studies	2015	All	All	15	0	0
52	Logistics Management and Engineering,	2014	All	All	20	0	<i>7</i> 5

	Major/program	Cohorts	Gender	Residence	Size	Protest treatment density (%)	Subway placebo density (%)
	Industrial Engineering and Engineering Management						
53	Logistics Management and Engineering,	2015	Female	All	11	75	0
	Risk Management and Business Intelligence,						
	Industrial Engineering and Engineering Management						
54	Logistics Management and Engineering,	2015	Male	All	10	1	50
	Risk Management and Business Intelligence,						
	Industrial Engineering and Engineering Management						
55	Logistics Management and Engineering,	2016	All	All	15	50	1
	Risk Management and Business Intelligence						
	Industrial Engineering and Engineering Management						
56	Information Systems	2014	Female	All	20	50	50
57	Information Systems	2014	Male	All	7	1	<i>7</i> 5
58	Information Systems	2015	Female	All	20	75	0
59	Information Systems	2015	Male	All	10	50	50
60	Mathematics and Economics, Mathematics, Quantitative Finance	2014	Female	All	9	0	1
61	Mathematics and Economics, Mathematics, Quantitative Finance	2014	Male	All	16	1	1
62	Mathematics and Economics, Quantitative Finance	2015	All	All	15	75	0
63	Marketing	2013	All	All	10	0	1
64	Marketing	2014	Female	All	31	75	1
65	Marketing	2014	Male	All	11	0	1
66	Marketing	2015	Female	All	28	50	0
67	Marketing	2015	Male	All	9	50	0
68	Mathematics	2015	Female	All	7	<i>7</i> 5	1
69	Mathematics	2015	Male	All	19	0	1
70	Mechanical Engineering	2014	Female	All	9	0	<i>7</i> 5
71	Mechanical Engineering	2014	Male	All	15	50	50
72	Mechanical Engineering	2015	All	All	20	75	0
73	Operations Management, Management, Information Systems	2013	All	All	10	1	1
74	Operations Management, Management,	2014	Female	All	14	75	1
	Logistics Management and Engineering and General Business Management						
75	Operations Management, Management,	2014	Male	All	10	50	1
	Logistics Management and Engineering and General Business Management						
76	Operations Management, Management	2015	Female	All	16	1	50
77	Operations Management, Management	2015	Male	All	8	0	75

	Major/program	Cohorts	Gender	Residence	Size	Protest treatment density (%)	Subway placebo density (%)
78	Risk Management and Business Intelligence	2014	All	All	13	75	0
79	Business and Management (undeclared)	2015	All	All	12	75	0
80	Marketing, Business and Management (undeclared)	2016	Female	Off campus	68	50	50
81	Marketing, Business and Management (undeclared)	2016	Female	On campus	16	75	1
82	Marketing, Business and Management (undeclared)	2016	Male	Off campus	37	50	0
83	Marketing, Business and Management (undeclared)	2016	Male	On campus	14	75	0
84	Chemical Engineering, Chemical and Biomolecular Engineering,	2015	Female	All	11	50	1
	Engineering (undeclared), Individualized Interdisciplinary Major, Others						
85	Chemical Engineering, Chemical and Biomolecular Engineering,	2015	Male	All	11	50	0
	Engineering (undeclared), Individualized Interdisciplinary Major, Others						
86	Electronic Engineering, Computer Engineering,	2016	Female	All	36	50	50
	Computer Science and General Business Management,						
	Civil Engineering and General Business Management,						
	Chemical and Environmental Engineering, Engineering (undeclared)						
87	Electronic Engineering, Computer Engineering,	2016	Male	Off campus	74	1	50
	Computer Science and General Business Management,			-			
	Civil Engineering and General Business Management,						
	Chemical and Environmental Engineering, Engineering (undeclared)						
88	Electronic Engineering, Computer Engineering,	2016	Male	On campus	21	1	1
	Computer Science and General Business Management,			-			
	Civil Engineering and General Business Management,						
	Chemical and Environmental Engineering, Engineering (undeclared)						
89	Physics, Science (undeclared)	2015	All	All	19	75	0
90	Chemistry, Physics, Environmental Science,	2016	Female	Off campus	49	75	0
	Environmental Management and Technology, Science (undeclared)			_			
91	Chemistry, Physics, Environmental Science,	2016	Female	On campus	17	50	50
	Environmental Management and Technology, Science (undeclared)			-			
92	Chemistry, Physics, Environmental Science,	2016	Male	Off campus	39	75	0
	Environmental Management and Technology, Science (undeclared)			-			
93	Chemistry, Physics, Environmental Science,	2016	Male	On campus	8	50	0
	Environmental Management and Technology, Science (undeclared)			_			
94	Chemistry, Chemical Engineering,	2013	Male	All	15	75	0
	Chemical and Environmental Engineering, Mathematics and Economics,						
	Mathematics, Quantitative Finance, Physics,						

	Major/program	Cohorts	Gender	Residence	Size	Protest treatment density (%)	Subway placebo density (%)
	Logistics Management and Engineering,						
	Industrial Engineering and Engineering Management and General Business,						
	Global China Studies, Engineering (undeclared), Science (undeclared),						
	Business and Management (undeclared), Others						
95	Biotechnology, Chemical and Biomolecular Engineering,	2014	Female	All	11	1	50
	Chemical Engineering, Chemical and Environmental Engineering,						
	Physics, Engineering (undeclared), Science (undeclared), Others						
96	Biotechnology, Chemical and Biomolecular Engineering,	2014	Male	All	13	<i>7</i> 5	0
	Chemical Engineering, Chemical and Environmental Engineering,						
	Physics, Engineering (undeclared), Science (undeclared), Others						
97	Global China Studies, Individualized Interdisciplinary Major, Others	2016	All	All	18	0	1

**Table B.4:** List of treatment cells

	Name	Size	# treated	Empirical intensity	Target intensity	2017 turnout	2018 turnout
1	ACCT-2014-F	10	0	0.00	1.00	0	0
2	ACCT-2014-M	12	0	0.00	1.00	0	0
3	ACCT-2015-F	25	13	52.00	50.00	0	0
4	ACCT-2015-M	10	0	0.00	1.00	0	0
5	BCB-2013	5	0	0.00	1.00	0	0
6	BCB-2014-F	5	4	80.00	75.00	0	0
7	BCB-2014-M	5	0	0.00	1.00	0	0
8	BCB-2015-F	9	5	55.56	75.00	0	0
9	BCB-2015-M	3	2	66.67	75.00	0	0
10	BISC-2014	9	3	33.33	50.00	0	1
11	BISC-2015-F	12	8	66.67	75.00	1	2
12	BISC-2015-M	6	4	66.67	50.00	0	0
13	CHEM-2014-F	9	7	77.78	50.00	1	0
14	CHEM-2014-M	3	0	0.00	1.00	0	0
15	CHEM-2015-F	9	5	55.56	50.00	2	0
16	CHEM-2015-M	11	8	72.73	75.00	1	0
17	CIVL-2013	6	3	50.00	75.00	0	0
18	CIVL-2014-F	3	2	66.67	50.00	0	0
19	CIVL-2014-M	15	0	0.00	0.00	0	1
20	CIVL-2015-F	4	0	0.00	0.00	1	0
21	CIVL-2015-M	20	11	55.00	50.00	1	0
22	COMP-2013-F	3	1	33.33	50.00	0	0
23	COMP-2013-M	5	1	20.00	1.00	0	0
24	COMP-2014-F	2	0	0.00	1.00	0	0
25	COMP-2014-M	10	0	0.00	1.00	0	0
26	COMP-2015-F	4	4	100.00	75.00	0	0
27	COMP-2015-M	10	1	10.00	1.00	0	1
28	CPEG-2014	7	6	85.71	75.00	1	1
29	CPEG-2015-F	2	1	50.00	75.00	0	0
30	CPEG-2015-M	11	7	63.64	75.00	2	2
31	ELEC-2014-F	2	0	0.00	50.00	0	0

*Table B.4 – continued from previous page.* 

	Name			Empirical intensity		2017 turnout	2018 turnout
		Size	# treated	Empirical intensity	,		
32	ELEC-2014-M	12	0	0.00	0.00	0	0
33	ENVS-2014-F	5	5	100.00	75.00	0	1
34	ENVS-2014-M	8	5	62.50	75.00	1	1
35	ENVS-2015-F	9	1	11.11	1.00	0	0
36	ENVS-2015-M	6	3	50.00	50.00	0	0
37	FINA-2013-F	5	2	40.00	75.00	2	2
38	FINA-2013-M	5	1	20.00	50.00	0	0
39	FINA-2014-F	4	2	50.00	50.00	0	0
40	FINA-2014-M	13	7	53.85	50.00	1	0
41	FINA-2015-F	9	1	11.11	1.00	0	1
42	FINA-2015-M	8	6	75.00	75.00	1	1
43	FINA-2016-F	13	9	69.23	75.00	0	1
44	FINA-2016-M	9	0	0.00	0.00	0	1
45	GBUS-2014	8	6	75.00	75.00	1	0
46	GBUS-2015-F	14	7	50.00	50.00	0	0
47	GBUS-2015-M	8	5	62.50	75.00	2	2
48	GBUS-2016-F	5	2	40.00	75.00	0	0
49	GBUS-2016-M	6	5	83.33	75.00	1	1
50	GCS-2014	7	5	71.43	75.00	0	0
51	GCS-2015	5	0	0.00	0.00	0	0
52	IELM-2014	6	0	0.00	0.00	0	0
53	IELM-2015-F	7	4	57.14	75.00	0	0
54	IELM-2015-M	3	0	0.00	1.00	0	1
55	IELM-2016	6	3	50.00	50.00	1	0
56	IS-2014-F	12	6	50.00	50.00	1	0
57	IS-2014-M	4	1	25.00	1.00	0	0
58	IS-2015-F	9	7	77.78	75.00	1	0
59	IS-2015-M	5	2	40.00	50.00	1	0
60	MAEC-2014-F	2	0	0.00	0.00	0	0
61	MAEC-2014-M	10	1	10.00	1.00	0	0
62	MAEC-2015	8	5	62.50	75.00	0	0

*Table B.4 – continued from previous page.* 

	Name	Size	# treated	Empirical intensity	Target intensity	2017 turnout	2018 turnout
63	MARK-2013	4	0	0.00	0.00	0	0
64	MARK-2014-F	19	14	73.68	75.00	2	1
65	MARK-2014-M	5	0	0.00	0.00	0	0
66	MARK-2015-F	18	10	55.56	50.00	1	0
67	MARK-2015-M	6	3	50.00	50.00	1	0
68	MATH-2015-F	4	3	75.00	75.00	1	1
69	MATH-2015-M	11	0	0.00	0.00	1	2
70	MECH-2014-F	2	0	0.00	0.00	0	0
71	MECH-2014-M	9	5	55.56	50.00	0	0
72	MECH-2015	15	11	73.33	75.00	1	0
73	OM-2013	5	0	0.00	1.00	0	0
74	OM-2014-F	6	3	50.00	75.00	0	0
75	OM-2014-M	4	2	50.00	50.00	0	0
76	OM-2015-F	7	0	0.00	1.00	0	1
77	OM-2015-M	3	0	0.00	0.00	0	0
78	RMBI-2014	8	6	75.00	75.00	1	1
79	SBM-2015	4	3	75.00	75.00	0	0
80	SBM-2016-F-Off	29	12	41.38	50.00	2	0
81	SBM-2016-F-On	6	4	66.67	75.00	0	0
82	SBM-2016-M-Off	25	12	48.00	50.00	1	1
83	SBM-2016-M-On	7	5	71.43	75.00	1	2
84	SENG-2015-F	6	4	66.67	50.00	1	1
85	SENG-2015-M	8	6	75.00	50.00	0	0
86	SENG-2016-F	16	6	37.50	50.00	0	0
87	SENG-2016-M-Off	40	1	2.50	1.00	3	1
88	SENG-2016-M-On	10	1	10.00	1.00	0	0
89	SSCI-2015	12	8	66.67	75.00	0	1
90	SSCI-2016-F-Off	30	23	76.67	75.00	1	2
91	SSCI-2016-F-On	9	4	44.44	50.00	2	2
92	SSCI-2016-M-Off	18	12	66.67	75.00	3	1
93	SSCI-2016-M-On	4	3	75.00	50.00	1	1

*Table B.4 – continued from previous page.* 

	Name	Size	# treated	Empirical intensity	Target intensity	2017 turnout	2018 turnout
94	Others-2013-M	7	6	85.71	75.00	0	0
95	Others-2014-F	4	0	0.00	1.00	0	0
96	Others-2014-M	3	3	100.00	75.00	1	0
97	Others-2016	7	0	0.00	0.00	0	0

*Notes:* Table lists all treatment cells, including cell size, number in the cell who received the main treatment, the empirical treatment intensity (# treated/size), the target treatment intensity (1, 50, or 75), turnout in 2017, and turnout in 2018. All columns include only participants who completed all waves of the study.

Table B.5: Effects on turnout (reweighted sample)

	Partic	ipated July	1, 2017
	(1)	(2)	(3)
Treatment	0.098*** (0.014)	0.106*** (0.018)	0.105*** (0.019)
<i>p</i> -value (permutation test)	0.000	0.000	0.000
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes
Observations	849	849	849
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	0.013 0.112 0.055 0.228	0.013 0.112 0.055 0.228	0.013 0.112 0.055 0.228

*Notes:* Table reports estimated coefficients from regressions of protest turnout in July 2017 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 further includes a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

**Table B.6:** Persistent effects on participation (reweighted sample)

	Partic	ipated July	1, 2018
	(1)	(2)	(3)
Panel A: Reduced form			
Treatment	0.046*** (0.014)	0.049*** (0.017)	0.049*** (0.017)
<i>p</i> -value (permutation test)	0.000	0.006	0.003
Panel B: Two-stage least squares			
Participated July 1, 2017	0.468*** (0.134)	0.467*** (0.149)	0.467*** (0.149)
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes
Observations	849	849	849
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	0.025 0.155 0.045 0.206	0.025 0.155 0.045 0.206	0.025 0.155 0.045 0.206

Notes: Panel A reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of protest turnout in July 2018 on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

Table B.7: Naturally occurring persistence rate

		Pe	Participation in July 1st march in year	s Iu July 1s	st march i	n year		
	20	2015	20	2016	2017	17	20	2018
	(1)	(2)	(3)	(4)	(5)	(9)	(2)	(8)
Participation in <i>t</i> -1	0.366***	0.356***	0.238***	0.255***	0.275*	0.272*	0.376**	0.426***
1	[0.030]	[0.031]	[0.056]	[0.060]	[0.121]	[0.119]	[0.115]	[0.123]
Male		0.004		-0.006		0.010		-0.002
		[0.008]		[0.000]		[0.010]		[0.007]
Birth year		-0.007*		0.001		-0.000		-0.007*
•		[0.003]		[0.002]		[0.003]		[0.003]
Not religious		-0.006		-0.007		-0.001		-0.008
		[0.011]		[0.011]		[0.012]		[0.010]
HK-oriented childhood env.		-0.001		0.008*		0.005		-0.003
		[0.004]		[0.003]		[0.004]		[0.004]
HH economic and social status		0.002		-0.000		0.001		0.009
		[0.004]		[0.004]		[0.005]		[0.004]
Own projected economic status		-0.004		-0.003		-0.004		-0.002
		[0.004]		[0.004]		[0.004]		[0.003]
Observations	3052	2801	1273	1172	781	669	1063	971
Adjusted $R^2$	0.204	0.202	0.110	0.117	0.087	0.091	0.127	0.175
Mean of Dep. Var.	0.0554	0.0564	0.0236	0.0256	0.0154	0.0157	0.0188	0.0175
SD of Dep. Var.	0.229	0.231	0.152	0.158	0.123	0.125	0.136	0.131

survey waves in years t + 1, t + 2, ... (asked as a question about past protest participation). For the years 2016, 2017, and 2018, the samples only include subjects who were *not* in the treatment groups of either of the experiments affecting the protest participation we Notes: Table B.7 shows the results of regressing participation in the July 1st march in year t on participation in the July 1st march in year t-1 (and on a set of demographic characteristics for year t), separately by year. Participation in the July 1st march in year t is elicited from subjects either directly after the march in year t (asked as a question about "current" protest participation), or in future conducted in 2016 (provision of information on fellow students' planned participation, see Cantoni et al., 2019) and 2017 (the experiment from the current paper). Hong Kong-oriented childhood environment, the household's economic and social status, and subjects' own projected economic status are z-score indices, i.e. they are weighted by the inverse covariance of the standardized variables (see Anderson, 2008).

Table B.8: Group effects on individual outcomes

	(1)	(2)	(3)	(4)	(5)	(6)		
	(T-Pu)	(T-Pu, FE)	(T-Pl)	(T-Pl, FE)	(Pl-Pu)	(Pl-Pu, FE)		
Panel A.1: Likeliho	od of integra	tion by 2025,	post-July .	2017				
Group 1	0.058	0.059	0.051	0.050	0.007	0.007		
	(0.043)	(0.043)	(0.055)	(0.055)	(0.057)	(0.058)		
DV mean	2.184	2.184	2.184	2.184	2.184	2.184		
DV std.dev.	0.572	0.572	0.572	0.572	0.572	0.572		
p-value	0.179	0.168	0.355	0.362	0.904	0.910		
Adj. p-value	0.471	-	0.702	-	0.906	-		
Panel A.2: <i>Likeliho</i>	od of integra	tion by 2025,	pre-July 2	018				
Group 1	0.031	0.031	0.026	0.021	0.005	0.007		
	(0.046)	(0.046)	(0.057)	(0.056)	(0.060)	(0.060)		
DV mean	2.193	2.193	2.193	2.193	2.193	2.193		
DV std.dev.	0.601	0.601	0.601	0.601	0.601	0.601		
p-value	0.500	0.497	0.651	0.704	0.928	0.912		
Adj. p-value	0.816	-	0.652	-	0.930	-		
Panel B.1: Confidence in answer to likelihood of integration by 2025, post-July 2017								
Group 1	-0.011	-0.022	-0.097	-0.098	0.087	0.089		
1	(0.135)	(0.135)	(0.175)	(0.176)	(0.179)	(0.179)		
DV mean	6.253	6.253	6.253	6.253	6.253	6.253		
DV std.dev.	1.801	1.801	1.801	1.801	1.801	1.801		
p-value	0.936	0.873	0.579	0.578	0.629	0.621		
Adj. p-value	0.943	-	0.586	-	0.973	-		
Panel B.2: Confider	nce in answei	to likelihood	of integra	tion by 2025,	pre-July 20	018		
Group 1	-0.044	-0.039	0.132	0.134	-0.176	-0.165		
	(0.125)	(0.126)	(0.169)	(0.169)	(0.174)	(0.174)		
DV mean	6.895	6.895	6.895	6.895	6.895	6.895		
DV std.dev.	1.716	1.716	1.716	1.716	1.716	1.716		
p-value	0.728	0.756	0.434	0.430	0.313	0.342		
Adj. p-value	0.909	-	0.712	-	0.686	-		
Panel C.1: Likeliho	od of integrat	tion by 2050,	post-July 2	2017				
Group 1	0.066	0.066	0.054	0.051	0.011	0.011		
r -	(0.057)	(0.058)	(0.074)	(0.074)	(0.076)	(0.076)		
DV mean	1.894	1.894	1.894	1.894	1.894	1.894		
DV std.dev.	0.764	0.764	0.764	0.764	0.764	0.764		
p-value	0.254	0.253	0.463	0.486	0.881	0.884		
Adj. p-value	0.436	-	0.708	-	0.986	-		
		- C +:	l on nevt i					

Table B.8 – continued from previous page.

Table b.o Continued from previous page.									
	(1) (T-Pu)	(2) (T-Pu, FE)	(3) (T-Pl)	(4) (T-Pl, FE)	(5) (Pl-Pu)	(6) (Pl-Pu, FE)			
	, ,	, , ,	, ,		(IIIu)	(III u, IL)			
Panel C.2: Likeliho	od of integrat	tion by 2050,	pre-July 2	018					
Group 1	-0.047	-0.048	-0.083	-0.087	0.036	0.035			
	(0.057)	(0.057)	(0.072)	(0.072)	(0.076)	(0.076)			
DV mean	1.832	1.832	1.832	1.832	1.832	1.832			
DV std.dev.	0.755	0.755	0.755	0.755	0.755	0.755			
p-value	0.409	0.401	0.247	0.225	0.633	0.640			
Adj. p-value	0.848	-	0.624	-	0.844	-			
Panel D.1: Confide	nce in answe	r to likelihood	of integra	tion by 2050,	post-July	2017			
Group 1	-0.204	-0.224	-0.248	-0.255	0.043	0.044			
1	(0.161)	(0.161)	(0.210)	(0.211)	(0.209)	(0.209)			
DV mean	6.271	6.271	6.271	6.271	6.271	6.271			
DV std.dev.	2.140	2.140	2.140	2.140	2.140	2.140			
p-value	0.204	0.165	0.240	0.227	0.836	0.834			
Adj. p-value	0.431	-	0.595	-	0.995	-			
Panel D.2: Confide	nce in answe	r to likelihood	of integra	tion by 2050,	pre-July 2	018			
Group 1	-0.027	-0.034	0.207	0.209	-0.234	-0.233			
1	(0.150)	(0.151)	(0.190)	(0.190)	(0.203)	(0.203)			
DV mean	6.865	6.865	6.865	6.865	6.865	6.865			
DV std.dev.	2.002	2.002	2.002	2.002	2.002	2.002			
p-value	0.857	0.823	0.276	0.273	0.249	0.252			
Adj. p-value	0.869	-	0.585	-	0.615	-			
Panel E.1: Index of	political beli	efs (z-score), p	ost-July 2	2017					
Group 1	0.047	0.041	0.001	-0.003	0.046	0.046			
	(0.074)	(0.074)	(0.098)	(0.098)	(0.101)	(0.101)			
DV mean	0.002	0.002	0.002	0.002	0.002	0.002			
DV std.dev.	1.000	1.000	1.000	1.000	1.000	1.000			
p-value	0.526	0.576	0.993	0.973	0.648	0.647			
Panel E.2: Index of	political beli	efs (z-score), p	re-July 20	018					
Group 1	-0.034	-0.035	0.043	0.037	-0.076	-0.073			
1	(0.078)	(0.078)	(0.096)	(0.096)	(0.101)	(0.101)			
DV mean	0.001	0.001	0.001	0.001	0.001	0.001			
DV std.dev.	1.018	1.018	1.018	1.018	1.018	1.018			
p-value	0.665	0.655	0.659	0.700	0.452	0.473			
Panel F.1: Perceive	d importance	of democracy	, post-July	2017					
Group 1	0.092	0.106	0.059	0.068	0.033	0.045			
		Continuea	l on next r	าสุดค					

Table B.8 – continued from previous page.

			1	1 0	,		
	(1)	(2)	(3)	(4)	(5)	(6)	
	(T-Pu)	(T-Pu, FE)	(T-Pl)	(T-Pl, FE)	(Pl-Pu)	(Pl-Pu, FE)	
	(0.157)	(0.158)	(0.201)	(0.201)	(0.215)	(0.215)	
DV mean	6.512	6.512	6.512	6.512	6.512	6.512	
DV std.dev.	2.109	2.109	2.109	2.109	2.109	2.109	
p-value	0.559	0.500	0.771	0.735	0.877	0.833	
Adj. p-value	0.794	-	0.798	-	0.988	-	
Panel F.2: Perceive	d importance	of democracy	, pre-July	2018			
Group 1	0.314	0.323	0.097	0.107	0.217	0.233	
	(0.159)	(0.160)	(0.202)	(0.202)	(0.217)	(0.216)	
DV mean	6.787	6.787	6.787	6.787	6.787	6.787	
DV std.dev.	2.131	2.131	2.131	2.131	2.131	2.131	
p-value	0.048	0.044	0.629	0.596	0.318	0.283	
Adj. p-value	0.194	-	0.863	-	0.530	-	
Panel G.1: Politica	l attitudes (p	ro-democracy	vs. pro-Be	eijing), post-J	uly 2017		
Group 1	0.110	0.110	0.308	0.308	-0.197	-0.206	
1	(0.152)	(0.153)	(0.195)	(0.195)	(0.197)	(0.197)	
DV mean	3.703	3.703	3.703	3.703	3.703	3.703	
DV std.dev.	2.013	2.013	2.013	2.013	2.013	2.013	
p-value	0.470	0.474	0.114	0.115	0.318	0.297	
Adj. p-value	0.832	-	0.348	-	0.754	-	
Panel G.2: Political attitudes (pro-democracy vs. pro-Beijing), pre-July 2018							
Group 1	-0.067	-0.064	0.288	0.286	-0.356	-0.357	
1	(0.152)	(0.153)	(0.194)	(0.195)	(0.198)	(0.199)	
DV mean	3.789	3.789	3.789	3.789	3.789	3.789	
DV std.dev.	2.016	2.016	2.016	2.016	2.016	2.016	
p-value	0.659	0.675	0.138	0.143	0.074	0.073	
Adj. p-value	0.881	-	0.419	-	0.230	-	
Panel H.1: <i>Legitim</i>	acy of CCP r	ule in Hong I	Kong, post	-July 2017			
Group 1	0.263	0.240	0.096	0.094	0.168	0.149	
2.0.r ·	(0.186)	(0.186)	(0.231)	(0.231)	(0.241)	(0.240)	
DV mean	4.910	4.910	4.910	4.910	4.910	4.910	
DV std.dev.	2.435	2.435	2.435	2.435	2.435	2.435	
p-value	0.157	0.198	0.679	0.686	0.487	0.534	
Adj. p-value	0.453	-	0.963	-	0.849	-	
Panel H.2: Legitim		ule in Hong I	Kong, pre-j	July 2018			
Group 1	-0.042	-0.061	0.303	0.303	-0.345	-0.377	
	(0.183)	(0.184)	(0.226)	(0.226)	(0.253)	(0.250)	
		Continued	l on nort r	nace			

Table B.8 – continued from previous page.

			1	1 0				
	(1)	(2)	(3)	(4)	(5)	(6)		
-	(T-Pu)	(T-Pu, FE)	(T-Pl)	(T-Pl, FE)	(Pl-Pu)	(Pl-Pu, FE)		
DV mean	4.962	4.962	4.962	4.962	4.962	4.962		
DV std.dev.	2.441	2.441	2.441	2.441	2.441	2.441		
p-value	0.817	0.739	0.181	0.181	0.173	0.133		
Adj. p-value	0.812	-	0.444	-	0.403	-		
Panel I.1: HK shou	ld be indeper	ıdent, post-Jul	y 2017					
Group 1	-0.051	-0.048	-0.083	-0.068	0.032	0.033		
•	(0.203)	(0.203)	(0.254)	(0.254)	(0.268)	(0.268)		
DV mean	4.353	4.353	4.353	4.353	4.353	4.353		
DV std.dev.	2.675	2.675	2.675	2.675	2.675	2.675		
p-value	0.802	0.813	0.746	0.790	0.906	0.903		
Adj. p-value	0.803	-	0.928	-	0.902	-		
Panel I.2: HK shou	ld be indeper	ıdent, pre-July	2018					
Group 1	0.117	0.144	-0.049	-0.022	0.166	0.193		
1	(0.215)	(0.215)	(0.271)	(0.269)	(0.284)	(0.283)		
DV mean	4.565	4.565	4.565	4.565	4.565	4.565		
DV std.dev.	2.842	2.842	2.842	2.842	2.842	2.842		
p-value	0.585	0.504	0.856	0.935	0.559	0.496		
Adj. p-value	0.927	-	0.857	-	0.575	-		
Panel J.1: <i>Index of political preferences (z-score), post-July 2017</i>								
Group 1	0.110	0.111	0.137	0.144	-0.027	-0.031		
1	(0.075)	(0.075)	(0.096)	(0.095)	(0.098)	(0.098)		
DV mean	-0.011	-0.011	-0.011	-0.011	-0.011	-0.011		
DV std.dev.	0.993	0.993	0.993	0.993	0.993	0.993		
p-value	0.143	0.143	0.151	0.133	0.780	0.748		
Panel J.2: <i>Index of</i>	political prefe	erences (z-scor	e), pre-Jul	ly 2018				
Group 1	0.047	0.054	0.168	0.175	-0.121	-0.117		
010 <b>0</b> p 1	(0.076)	(0.076)	(0.095)	(0.095)	(0.102)	(0.102)		
DV mean	-0.015	-0.015	-0.015	-0.015	-0.015	-0.015		
DV std.dev.	1.007	1.007	1.007	1.007	1.007	1.007		
p-value	0.537	0.473	0.079	0.066	0.236	0.251		
p varae	0.007	0.170	0.077	0.000	0.200	0.201		
Panel K.1: Others	afraid of expr	essing pro-ind	lependenc	e views, post-	July 2017			
Group 1	0.047	0.036	-0.050	-0.044	0.097	0.079		
	(0.165)	(0.165)	(0.206)	(0.206)	(0.211)	(0.210)		
DV mean	4.441	4.441	4.441	4.441	4.441	4.441		
DV std.dev.	2.153	2.153	2.153	2.153	2.153	2.153		
p-value	0.777	0.827	0.807	0.830	0.646	0.707		
		Continued	l on nevt r	nage				

Table B.8 – continued from previous page.

Table B.o – continued from previous page.								
	(1)	(2)	(3)	(4)	(5)	(6)		
	(T-Pu)	(T-Pu, FE)	(T-Pl)	(T-Pl, FE)	(Pl-Pu)	(Pl-Pu, FE)		
Adj. p-value	0.950	-	0.809	-	0.950	-		
Panel K.2: Others a	ifraid of expr	essing pro-inc	lependence	e views, pre-J	uly 2018			
Group 1	-0.243	-0.219	-0.087	-0.076	-0.156	-0.150		
	(0.177)	(0.178)	(0.224)	(0.224)	(0.218)	(0.219)		
DV mean	4.925	4.925	4.925	4.925	4.925	4.925		
DV std.dev.	2.302	2.302	2.302	2.302	2.302	2.302		
p-value	0.171	0.218	0.699	0.734	0.475	0.492		
Adj. p-value	0.480	_	0.966	_	0.851	-		
Panel L.1: Second-o	order beliefs a	about importa	nce of dem	ocracy, post-	July 2017			
Group 1	0.060	0.065	0.129	0.123	-0.069	-0.066		
-	(0.121)	(0.122)	(0.154)	(0.154)	(0.160)	(0.161)		
DV mean	6.380	6.380	6.380	6.380	6.380	6.380		
DV std.dev.	1.607	1.607	1.607	1.607	1.607	1.607		
p-value	0.621	0.596	0.403	0.425	0.669	0.681		
Adj. p-value	0.952	-	0.866	-	0.887	-		
Panel L.2: Second-order beliefs about importance of democracy, pre-July 2018								
Group 1	0.031	0.030	-0.055	-0.056	0.086	0.090		
	(0.123)	(0.124)	(0.152)	(0.153)	(0.156)	(0.156)		
DV mean	6.420	6.420	6.420	6.420	6.420	6.420		
DV std.dev.	1.601	1.601	1.601	1.601	1.601	1.601		
p-value	0.799	0.811	0.718	0.714	0.580	0.563		
Adj. p-value	0.957	-	0.914	-	0.552	-		
Panel M.1: Second-	order beliefs	about legitim	acy of CC	P rule in Hon	ıg Kong, po	ost-July 2017		
Group 1	0.131	0.111	0.132	0.119	-0.001	-0.014		
1	(0.143)	(0.143)	(0.190)	(0.189)	(0.180)	(0.180)		
DV mean	5.166	5.166	5.166	5.166	5.166	5.166		
DV std.dev.	1.895	1.895	1.895	1.895	1.895	1.895		
p-value	0.359	0.439	0.488	0.531	0.996	0.936		
Adj. p-value	0.827	-	0.863	-	0.998	-		
Panel M.2: Second-	order beliefs	about legitim	acy of CCI	P rule in Hon	ıg Kong, pr	e-July 2018		
Group 1	-0.089	-0.097	0.046	0.047	-0.135	-0.142		
_	(0.138)	(0.139)	(0.170)	(0.170)	(0.190)	(0.190)		
DV mean	5.348	5.348	5.348	5.348	5.348	5.348		
DV std.dev.	1.837	1.837	1.837	1.837	1.837	1.837		
p-value	0.521	0.485	0.787	0.783	0.479	0.455		
Adj. p-value	0.884	-	0.797	-	0.723	-		
		Continue	1 ,					

Table B.8 – continued from previous page.

Table 210 Collaboration previous page.							
	(1)	(2)	(3)	(4)	(5)	(6)	
	(T-Pu)	(T-Pu, FE)	(T-Pl)	(T-Pl, FE)	(Pl-Pu)	(Pl-Pu, FE)	
Panel N.1: Second-ord	ler heliefs	ahout whether	HK shou	ld he indenen	dent. nost-	Iulu 2017	
	-0.029	-0.022		0.091	-0.111		
Group 1			0.083			-0.114 (0.182)	
DV mean	(0.140) 4.609	(0.141) 4.609	(0.178) 4.609	(0.178) 4.609	(0.182) 4.609	(0.183) 4.609	
DV mean DV std.dev.	1.848	1.848	1.848	4.609 1.848	1.848	1.848	
p-value	0.838	0.877	0.642	0.608	0.542	0.533	
Adj. p-value	0.839		0.876		0.945		
Panel N.2: Second-ord	ler beliefs	about whether	HK shou	ld be indepen	dent, pre-J	uly 2018	
Group 1	-0.016	-0.000	0.220	0.230	-0.236	-0.234	
	(0.154)	(0.154)	(0.191)	(0.190)	(0.194)	(0.195)	
DV mean	4.594	4.594	4.594	4.594	4.594	4.594	
DV std.dev.	1.999	1.999	1.999	1.999	1.999	1.999	
p-value	0.918	0.999	0.249	0.227	0.225	0.230	
Adj. p-value	0.924	-	0.666	-	0.595	-	
Panel O.1: Index of se	cond-orde	r beliefs (z-sco	re), post-J	uly 2017			
Group 1	0.053	0.050	0.104	0.100	-0.051	-0.055	
1	(0.075)	(0.075)	(0.096)	(0.096)	(0.100)	(0.100)	
DV mean	-0.015	-0.015	-0.015	-0.015	-0.015	-0.015	
DV std.dev.	0.998	0.998	0.998	0.998	0.998	0.998	
p-value	0.477	0.505	0.280	0.298	0.609	0.580	
Panel O.2: Index of se	cond-orde	r beliefs (z-sco	re), pre-Ju	ıly 2018			
Group 1	-0.026	-0.025	0.057	0.060	-0.083	-0.084	
1	(0.077)	(0.077)	(0.093)	(0.093)	(0.103)	(0.103)	
DV mean	0.005	0.005	0.005	0.005	0.005	0.005	
DV std.dev.	1.009	1.009	1.009	1.009	1.009	1.009	
p-value	0.738	0.746	0.541	0.522	0.424	0.419	
Treatment cell FEs	No	Yes	No	Yes	No	Yes	
Observations	849	849	849	849	849	849	

*Notes*: Table reports estimated coefficients from regressions of each outcome on an indicator for the first condition in the column heading (the main treatment in Columns 1-4 and the placebo in Columns 5-6), in which the sample is limited to the two conditions listed in the column heading (treatment and pure control in Columns 1-2, treatment and placebo in Columns 3-4, and placebo and pure control in Columns 5-6). Columns 2, 4, and 6 include controls for a full set of treatment cell fixed effects. We present p-values adjusted for multiple hypothesis testing following Enikolopov et al. (2016) at the level of each of the three broad categories within each period (post-17 and pre-18) and at the level of each of the three broad categories (political beliefs, political preferences, and political beliefs about other Hong Kong citizens).

**Table B.9:** Effects on political beliefs (reweighted sample)

	P	ost-July 20	17	Р	re-July 201	.8
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: Reduced form						
Treatment	0.033 (0.069)	-0.057 (0.086)	-0.055 (0.086)	-0.005 (0.069)	-0.023 (0.095)	-0.023 (0.095)
<i>p</i> -value (permutation test)	0.628	0.493	0.526	0.943	0.808	0.800
Panel B: Two-stage least squares						
Participated July 1, 2017	0.340 (0.704)	-0.538 (0.822)	-0.521 (0.825)	-0.053 (0.704)	-0.221 (0.895)	-0.204 (0.904)
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes	No No	Yes No	Yes Yes
Observations	849	849	849	849	849	849
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	-0.014 1.024 0.000 1.001	-0.014 1.024 0.000 1.001	-0.014 1.024 0.000 1.001	-0.000 1.034 -0.003 1.018	-0.000 1.034 -0.003 1.018	-0.000 1.034 -0.003 1.018

Notes: Panel A reports estimated coefficients from regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Columns 2 and 5 include controls for a full set of treatment cell fixed effects. Columns 3 and 6 further include a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. The individual survey questions combined to construct the index are provided in the Online Appendix. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

**Table B.10:** Effects on political preferences (reweighted sample)

	Post-July 2017			Pre-July 2018		
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: Reduced form						
Treatment	0.122* (0.064)	0.138* (0.072)	0.136* (0.072)	0.089 (0.067)	0.095 (0.094)	0.095 (0.094)
<i>p</i> -value (permutation test)	0.061	0.081	0.098	0.222	0.270	0.276
Panel B: Two-stage least squares						
Participated July 1, 2017	1.248* (0.688)	1.297* (0.753)	1.293* (0.758)	0.911 (0.710)	0.898 (0.942)	0.916 (0.952)
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes	No No	Yes No	Yes Yes
Observations	849	849	849	849	849	849
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	-0.066 0.993 -0.013 0.992	-0.066 0.993 -0.013 0.992	-0.066 0.993 -0.013 0.992	-0.058 1.040 -0.019 1.007	-0.058 1.040 -0.019 1.007	-0.058 1.040 -0.019 1.007

Notes: Panel A reports estimated coefficients from regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Columns 2 and 5 include controls for a full set of treatment cell fixed effects. Columns 3 and 6 further include a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. The individual survey questions combined to construct the index are provided in the Online Appendix. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

Table B.11: Effects on political beliefs regarding other Hong Kong citizens (reweighted sample)

	Po	Post-July 2017			re-July 201	18
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: Reduced form						
Treatment	0.072 (0.066)	0.045 (0.078)	0.045 (0.078)	0.003 (0.066)	0.016 (0.075)	0.016 (0.075)
<i>p</i> -value (permutation test)	0.324	0.603	0.632	0.968	0.832	0.846
Panel B: Two-stage least squares						
Participated July 1, 2017	0.739 (0.688)	0.420 (0.736)	0.428 (0.739)	0.034 (0.677)	0.155 (0.713)	0.159 (0.722)
Treatment cell FEs Control for predicted protest participation	No No	Yes No	Yes Yes	No No	Yes No	Yes Yes
Observations	849	849	849	849	849	849
DV mean (control grp.) DV std. dev. (control grp.) DV mean (all) DV std. dev. (all)	-0.044 1.017 -0.012 0.997	-0.044 1.017 -0.012 0.997	-0.044 1.017 -0.012 0.997	0.005 1.052 0.006 1.009	0.005 1.052 0.006 1.009	0.005 1.052 0.006 1.009

Notes: Panel A reports estimated coefficients from regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Panel B reports estimated coefficients from two-stage least squares regressions of an index of individual political beliefs regarding other Hong Kong citizens in July 2017 (columns 1–3) or in June 2018 (columns 4–6) on an indicator of protest turnout in July 2017, with the latter instrumented in the first stage with the treatment indicator. Columns 2 and 5 include controls for a full set of treatment cell fixed effects. Columns 3 and 6 further include a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. The individual survey questions combined to construct the index are provided in the Online Appendix. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

Table B.12: Effects on planned July 2018 protest participation

	Plan to participate in July 2018 prot			
	(1)	(2)	(3)	
Treatment	-0.021 (0.021)	-0.020 (0.024)	-0.021 (0.025)	
<i>p</i> -value (permutation test)	0.315	0.415	0.405	
Treatment cell FEs	No	Yes	Yes	
Control for predicted protest participation	No	No	Yes	
Observations	849	849	849	
DV mean (control grp.)	0.100	0.100	0.100	
DV std. dev. (control grp.)	0.300	0.300	0.300	
DV mean (all)	0.091	0.091	0.091	
DV std. dev. (all)	0.287	0.287	0.287	

*Notes:* Table reports estimated coefficients from regressions of self-reported planned turnout in the July 2018 march (reported in June 2018) on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups). Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 further includes a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

Table B.13: Heterogeneity with respect to cell treatment intensity (target intensity)

	Protest participation in July 2018		
	(1)	(2)	(3)
Treatment $\times$ share treated in cell	0.232***	0.181**	0.178**
	(0.071)	(0.079)	(0.078)
<i>p</i> -value (permutation test)	0.002	0.013	0.022
Treatment	-0.091**	-0.056	-0.055
	(0.039)	(0.036)	(0.035)
<i>p</i> -value (permutation test)	0.018	0.102	0.113
Share treated in cell	-0.032	-	-
	(0.023)	-	-
<i>p</i> -value (permutation test)	0.172	-	-
Treatment cell FEs	No	Yes	Yes
Control for predicted protest participation	No	No	Yes
Observations	849	849	849
DV mean (control grp.)	0.025	0.025	0.025
DV std. dev. (control grp.)	0.156	0.156	0.156
DV mean (all)	0.045	0.045	0.045
DV std. dev. (all)	0.207	0.207	0.207

*Notes:* Table reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects (thus absorbing the treatment cell intensity variable). Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

Table B.14: Heterogeneity by cell treatment intensity: robustness to imbalanced characteristics

	Protest participation in July 2018				
	(1)	(2)	(3)	(4)	(5)
Treatment  p-value (permutation test)	-0.030*** (0.011) 0.013	-0.047 (0.032) 0.221	-0.033 (0.021) 0.228	-0.092** (0.044) 0.043	-0.034* (0.020) 0.151
Treatment $\times$ 50intensity	0.058*** (0.017)	0.068** (0.027)	0.059** (0.026)	0.059 (0.038)	0.062** (0.026)
<i>p</i> -value (permutation test)	0.022	0.039	0.055	0.161	0.042
Treatment $\times$ 75intensity	0.106*** (0.028)	0.122*** (0.040)	0.116*** (0.040)	0.122** (0.050)	0.118*** (0.038)
<i>p</i> -value (permutation test)	0.007	0.003	0.009	0.011	0.013
Treatment cell FEs	Yes	Yes	Yes	Yes	Yes
Control for predicted protest participation	Yes	Yes	Yes	Yes	Yes
Control for treatment $\times$ male	No	Yes	No	No	No
Control for treatment $\times$ birth year	No	No	Yes	No	No
Control for treatment × English-language HS	No	No	No	Yes	No
Control for treatment $\times$ # real estate owned	No	No	No	No	Yes
Observations	849	849	849	849	849
$p$ -value (Treatment=Treatment $\times$ 50)	0.000	0.011	0.011	0.012	0.006
$p$ -value (Treatment=Treatment $\times$ 75)	0.000	0.002	0.000	0.001	0.009
$p$ -value (Treatment $\times$ 50=Treatment $\times$ 75)	0.143	0.278	0.232	0.314	0.216
DV mean (control grp.)	0.025	0.025	0.025	0.025	0.025
DV std. dev. (control grp.)	0.156	0.156	0.156	0.156	0.156
DV mean (all)	0.045	0.045	0.045	0.045	0.045
DV std. dev. (all)	0.207	0.207	0.207	0.207	0.207

Notes: Table reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 1 reports the "baseline" specification from Column 3 of Table 8 in the main text. Column 2 includes an indicator for the respondent being male and the interaction with the main treatment. Column 3 includes birth year (scaled to a standard normal distribution) and the interaction with the main treatment. Column 4 includes an indicator for the respondent having attended an English-language high school and the interaction with the main treatment. Column 5 includes the number of real estate properties owned by the respondent's parents (scaled to a standard normal distribution) and the interaction with the main treatment. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

Table B.15: Heterogeneity with respect to cell treatment intensity (empirical intensity)

	Protest participation in July 2018			
	(1)	(2)	(3)	
${}$ Treatment $\times$ share treated in cell	0.122	0.083	0.080	
	(0.080)	(0.094)	(0.094)	
<i>p</i> -value (permutation test)	0.112	0.285	0.301	
Treatment	-0.021	0.003	0.005	
	(0.051)	(0.055)	(0.055)	
<i>p</i> -value (permutation test)	0.378	0.612	0.517	
Share treated in cell	-0.029	-	-	
	(0.025)	-	-	
<i>p</i> -value (permutation test)	0.216	-	-	
Treatment cell FEs	No	Yes	Yes	
Control for predicted protest participation	No	No	Yes	
Observations	849	849	849	
DV mean (control grp.)	0.025	0.025	0.025	
DV std. dev. (control grp.)	0.156	0.156	0.156	
DV mean (all)	0.045	0.045	0.045	
DV std. dev. (all)	0.207	0.207	0.207	

*Notes:* Table reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects (thus absorbing the treatment cell intensity variable). Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

Table B.16: Heterogeneity with respect to cell treatment intensity (semiparametric specification, reweighted sample)

	Pı	otest partic	ipation in Ju	aly 2018
	(1)	(2)	(3)	(4)
Treatment	-0.030*** (0.011)	-0.034* (0.019)	-0.033* (0.019)	-0.046 (0.035)
<i>p</i> -value (permutation test)	0.011	0.016	0.033	0.053
Treatment × 50 intensity	0.058*** (0.017)	0.062*** (0.024)	0.062*** (0.024)	0.063*** (0.023)
$p$ -value (permutation test) Treatment $\times$ 75intensity	0.025 0.106*** (0.028)	0.043 0.118*** (0.039)	0.047 0.117*** (0.038)	0.068 0.118*** (0.039)
<i>p</i> -value (permutation test)	0.011	0.008	0.007	0.522
Treatment cell FEs	No	Yes	Yes	Yes
Control for predicted protest participation	No	No	Yes	Yes (interacted)
Observations	849	849	849	849
<pre>p-value (Treatment=Treatment × 50) p-value (Treatment=Treatment × 75) p-value (Treatment × 50=Treatment × 75) DV mean (control grp.) DV std. dev. (control grp.)</pre>	0.000 0.001 0.142 0.025 0.155	0.000 0.000 0.221 0.025 0.155	0.000 0.002 0.221 0.025 0.155	0.000 0.012 0.214 0.025 0.155
DV mean (all) DV std. dev. (all)	0.044 0.206	0.044 0.206	0.044 0.206	0.044 0.206

Notes: Table reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Column 4 adds an interaction term between treatment and predicted protest participation in addition to the level of predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

Table B.17: Heterogeneity with respect to cell treatment intensity (target intensity, reweighted sample)

	Protest participation in July 2018		
	(1)	(2)	(3)
	0.232*** (0.071)	0.183** (0.077)	0.179** (0.076)
<i>p</i> -value (permutation test)	0.004	0.012	0.030
Treatment	-0.090** (0.038)	-0.058 (0.035)	-0.056 (0.035)
<i>p</i> -value (permutation test)	0.022	0.114	0.125
Share treated in cell	-0.032 (0.022)	-	- -
<i>p</i> -value (permutation test)	0.219	-	-
Treatment cell FEs  Control for predicted protect participation	No No	Yes No	Yes Yes
Control for predicted protest participation Observations	849	849	849
DV mean (control grp.) DV std. dev. (control grp.)	0.025 0.156	0.025 0.156	0.025 0.156
DV mean (all) DV std. dev. (all)	0.045 0.207	0.045 0.207	0.045 0.207

Notes: Table reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects (thus absorbing the treatment cell intensity variable). Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

Table B.18: Heterogeneity with respect to cell treatment intensity (empirical intensity, reweighted sample)

	Protest participation in July 2018			
	(1)	(2)	(3)	
Treatment $\times$ share treated in cell	0.127	0.091	0.087	
	(0.079)	(0.091)	(0.091)	
<i>p</i> -value (permutation test)	0.141	0.266	0.287	
Treatment	-0.024	-0.001	0.000	
	(0.050)	(0.054)	(0.053)	
<i>p</i> -value (permutation test)	0.413	0.519	0.531	
Share treated in cell	-0.029	-	-	
	(0.025)	-	-	
<i>p</i> -value (permutation test)	0.197	-	-	
Treatment cell FEs	No	Yes	Yes	
Control for predicted protest participation	No	No	Yes	
Observations	849	849	849	
DV mean (control grp.)	0.025	0.025	0.025	
DV std. dev. (control grp.)	0.156	0.156	0.156	
DV mean (all)	0.045	0.045	0.045	
DV std. dev. (all)	0.207	0.207	0.207	

Notes: Table reports estimated coefficients from regressions of protest turnout in July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects (thus absorbing the treatment cell intensity variable). Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

**Table B.19:** Heterogeneity in friendship formation by treatment intensity: robustness to imbalanced characteristics

	Protest participation in July 2018				
	(1)	(2)	(3)	(4)	(5)
Treatment  **Treatment to the state of the s	-0.061*** (0.017) 0.012	-0.074** (0.036) 0.223	-0.034 (0.028) 0.214	-0.066 (0.058) 0.041	-0.029 (0.023) 0.163
$p$ -value (permutation test)  Treatment $\times$ 50intensity	0.108*** (0.030)	0.090*** (0.034)	0.214 0.067* (0.038)	0.041 0.085** (0.038)	0.165 0.065* (0.036)
<i>p</i> -value (permutation test)	0.016	0.044	0.048	0.176	0.039
Treatment $\times$ 75 intensity	0.086*** (0.032)	0.073* (0.040)	0.058 (0.047)	0.067 (0.052)	0.051 (0.041)
<i>p</i> -value (permutation test)	0.012	0.002	0.012	0.020	0.016
Treatment cell FEs Control for predicted protest participation Control for treatment × male	Yes Yes No	Yes Yes Yes	Yes Yes No	Yes Yes No	Yes Yes No
Control for treatment × birth year Control for treatment × English-language HS Control for treatment × # real estate owned	No No No	No No No	Yes No No	No Yes No	No No Yes
Observations	849	849	849	849	849
<pre>p-value (Treatment=Treatment × 50) p-value (Treatment=Treatment × 75) p-value (Treatment × 50=Treatment × 75) DV mean (control grp.) DV std. dev. (control grp.) DV mean (all)</pre>	0.000 0.000 0.144 0.025 0.156 0.045	0.012 0.002 0.280 0.025 0.156 0.045	0.012 0.000 0.230 0.025 0.156 0.045	0.012 0.001 0.313 0.025 0.156 0.045	0.006 0.010 0.216 0.025 0.156 0.045
DV std. dev. (all)	0.207	0.207	0.207	0.207	0.207

Notes: Table reports estimated coefficients from regressions of an indicator of self reported new political friendship formation between July 2017 and July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 1 reports the "baseline" specification from Column 3 of Table 8 in the main text. Column 2 includes an indicator for the respondent being male and the interaction with the main treatment. Column 3 includes birth year (scaled to a standard normal distribution) and the interaction with the main treatment. Column 4 includes an indicator for the respondent having attended an English-language high school and the interaction with the main treatment. Column 5 includes the number of real estate properties owned by the respondent's parents (scaled to a standard normal distribution) and the interaction with the main treatment. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level.

**Table B.20:** Formation of new friendships: heterogeneity with respect to cell treatment intensity (semiparametric specification, reweighted sample)

	New friendships in 2018			
	(1)	(2)	(3)	(4)
Treatment	-0.061*** (0.017)	-0.037* (0.019)	-0.036* (0.020)	-0.053 (0.044)
<i>p</i> -value (permutation test)	0.006	0.059	0.074	0.207
Treatment $\times$ 50 intensity	0.108*** (0.030)	0.073** (0.032)	0.073** (0.033)	0.075** (0.033)
<i>p</i> -value (permutation test)	0.010	0.041	0.035	0.042
Treatment $\times$ 75 intensity	0.086*** (0.032)	0.063 (0.040)	0.058 (0.041)	0.060 (0.041)
<i>p</i> -value (permutation test)	0.016	0.203	0.301	0.222
Treatment cell FEs	No	Yes	Yes	Yes
Control for predicted protest participation	No	No	Yes	Yes (interacted)
Observations	849	849	849	849
$p$ -value (Treatment=Treatment $\times$ 50)	0.000	0.000	0.000	0.000
$p$ -value (Treatment=Treatment $\times$ 75)	0.000	0.002	0.004	0.003
$p$ -value (Treatment $\times$ 50=Treatment $\times$ 75)	0.301	0.528	0.526	0.526
DV mean (control grp.)	0.025	0.025	0.025	0.025
DV std. dev. (control grp.)	0.155	0.155	0.155	0.155
DV mean (all)	0.044	0.044	0.044	0.044
DV std. dev. (all)	0.206	0.206	0.206	0.206

Notes: Table reports estimated coefficients from regressions of an indicator of self reported new political friendship formation between July 2017 and July 2018 on a treatment indicator (the omitted control group is the union of the placebo treatment and pure control groups), the individual's cell's treatment intensity, and the interaction of the two. Column 2 includes controls for a full set of treatment cell fixed effects. Column 3 includes controls for a full set of treatment cell fixed effects and a control for predicted protest participation. Column 4 adds an interaction term between treatment and predicted protest participation in addition to the level of predicted protest participation. Predicted protest participation is constructed by regressing an indicator for planned turnout in 2017 on gender, age, monthly income, expected income at age 40, amount of real estate owned, and an indicator for whether the individual had attended a protest in the past. Standard errors clustered at the treatment cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

## Appendix C Experimental materials

## C.1 Ethical considerations

Our research design is based on a careful assessment of potential risks to our participants. One might have several specific dimensions of concern with the study, which we address in turn:

**Underage participants:** There are *no* underage participants in our study. We screened out minors in the first step of our online survey.

**IRB approval:** We sought and obtained approval from four different IRBs: the University of Munich (economics ethics committee, protocol 2017-04), Stanford University (Institutional Review Board, Protocol 38481), the University of California-Berkeley (Committee for Protection of Human Subjects, Protocol ID 2015-05-7571), and Hong Kong University of Science and Technology (Human Participants Research Panel, submission 147). In all of those IRB submissions, we followed all required procedures and answered questions relating all relevant dimensions of concern, including risk. The experimental intervention in 2017 was started only *after* IRB approval. Outcomes and covariates from previous years were collected in the context of our continuing panel survey of Hong Kong students, which has been ongoing since 2016.

**Payment:** Our participants were paid HKD 350 (approx. USD 45, or EUR 40) for completing either of the two experimental modules. This payment is in line with prevailing wages in Hong Kong, the time commitment expected for completing the task, and our own payments to study participants in previous waves of our HKUST student panel.

**Risks:** The generally accepted principle for ethics reviews are that risks should be minimal, i.e. not larger "than those ordinarily encountered in daily life of the general population;" moreover, these risks should be reasonable in relation to anticipated benefits. We firmly believe that these criteria are met in relation to participating in Hong Kong's July 1st protest marches.

- 1. Demonstrations have so far been largely peaceful. No protester outside of a radical group or leadership of the democracy movement has ever been convicted for participating. Demonstrations are an event with broad participation of all strata of society, not just a few radical students. From 2003 until today, a cumulative number of over 1.35 million participants have taken part in the July 1st marches, while the number of individuals arrested, charged or convicted in any given year were, at most, in the single digits (see table on the following page). In 10 out of 15 protests of the past not a single individual was arrested, charged or convicted.
- 2. The mere fact that thousands of people are participating in protests every year even hundreds of thousands in some years shows that these are integral part of the "daily life of the general population."
- 3. Demonstrations are legal in Hong Kong. Freedom of speech is guaranteed by the current legal system.<sup>1</sup> This is true today, and this was true during 2017–18 when the experiment was conducted.

<sup>&</sup>lt;sup>1</sup>Article 27 of the Hong Kong Basic Law ("Hong Kong residents shall have freedom of speech, of the press and of publication; freedom of association, of assembly, of procession and of demonstration; and the right and freedom to form and join trade unions, and to strike.") and Articles 16 ("Freedom of opinion and expression") and 17 ("Right of peaceful assembly") of the Hong Kong Bill of Rights.

**Discussion:** Importantly, this shows how the setting of our experimental intervention differs from mainland China. Freedom House, an independent organization dedicated to the expansion of freedom and democracy around the world, rates Hong Kong's civil liberties as 2 out of 7 (1 = most free, 7 = least free) for the past 10 years, the same score as France. Mainland China, on the other hand, scores 6.<sup>2</sup> The Hong Kong Government has repeatedly made statements after the July 1st Marches indicating that the "Government respects citizens' rights to assemble, protest, and express their opinions."

Our research design illustrates that we anticipated the risks to be low, and, through revealed preference, how study participants themselves assessed the risks as low. We designed a placebo treatment with the hopes of achieving a similar take up rate at the same level of payment. When study participants were offered the exactly same monetary incentives to complete two different tasks — counting crowd size during the protest on July 1st and counting crowd size at the MTR (subway) stations one week later — the shares of students who took up the offers and completed the tasks are very similar (11% and 14%, respectively). This suggests that study participants perceived these two tasks with similar degree of risk.

As in all social science research — from handing out conditional cash transfers, to sending out enumerators to favelas, or community organizers in reconciliation efforts after civil wars — there is always a small risk of bad consequences: in our case, a demonstration turning violent, military crackdown. Our assessment is that is a very unlikely, tail ("de minimis") outcome, under considerable uncertainty. So far, no violent crackdown has ever occurred in Hong Kong's July 1st marches.

<sup>&</sup>lt;sup>2</sup>Source: https://freedomhouse.org/report/freedom-world/2019/hong-kong, last accessed July 23, 2019.

<sup>&</sup>lt;sup>3</sup>Source: https://www.info.gov.hk/gia/general/200807/01/P200807010156.htm, last accessed July 23, 2019.

# Summary of arrests, charges and convictions related to July 1 March participants during the Marches since 2003<sup>1</sup>

(as of July 2019)

Year	Number of attendees <sup>2</sup>	Arrested	Charged	Convicted	Reason of
2002		by police	by DOJ	by court	arrest/charge/conviction  Not reported
2003	462,000	0	0	0	Not reported
2004	193,000	_	0	-	
2005	22,000	0	0	0	
2006	36,000	0	0	0	
2007	32,000	0	0	0	
2008	17,000	0	0	0	
2009	34,000	0	0	0	
2010	23,000	0	0	0	
2011	63,000	0	0	0	
2012	95,000	2	2	2	2 protesters were charged with assaulting police officers. 1 was sentenced 21 days of imprisonment and the other was sentenced 6 weeks of imprisonment.
2013	97,000	3	3	3	3 protesters were charged with unlawful assembly and sentenced for 80 hours of community service.
2014	157,000	5 (organizers)	0	0	5 march organizers were arrested on July 4 for violating the assembly permit. None of them were charged as of today.
2015	28,000	0	0	0	
2016	30,000	3	0	0	3 were arrested for possession of weapons. None of them were charged as of today.
2017	30,000	5	0	03	Arrested for common assault, criminal damage, disorder in public places and obstructing public officers.
2018	28,000	0	0	0	

<sup>&</sup>lt;sup>1</sup> Compiled by reports in HK newspapers. Source: WiseNews database. Note that there were individuals arrested, charged, or convicted for activities on July 1st but outside of the July 1st March activities.

<sup>&</sup>lt;sup>2</sup> Source: HKUPOP July 1 headcounting project.

<sup>&</sup>lt;sup>3</sup> Another 8 individuals sabotaging the July 1st March were arrested and charged. 1 was charged for damaging demonstration props; 3 were fined for \$1500 each; 4 were sentenced for 18 months of imprisonment with probation; 1 was sentenced for 2 weeks of imprisonment with probation.

## C.2 Recruitment email script (*June 2017*)

Dear students,

Greetings! Hope the summer is going well!

We are researchers from HKUST, University of Chicago, University of Munich, Stanford University, and University of California at Berkeley. We are conducting this research project in order to better understand attitudes and preferences among college students in Hong Kong. We'd love to invite you to participate in this study, which will take place online.

The survey consists of 2 main parts. You will start Part 1 of the survey today, which will take about 30 minutes to complete. Part 2 of the survey will start 2 weeks later, which will take another 30 minutes to complete. When you complete both parts of the survey, you will receive HKD 300 as compensation. Based on the choices you make during the survey, you may earn an additional bonus payment of up to HKD 200.

All data collected from the survey will be for academic research only. We abid by academic regulations in Hong Kong, United States, and the European Union to protect the rights and privacy of all study participants.

Please note that in order to be eligible to participate in this study, you need to be: (a) currently registered undergraduate student at HKUST; (b) above 18 years old; and (c) either a resident of Hong Kong SAR or citizen of People's Republic of China.

To begin the survey, please click on the following link: [survey link]

Feel free to contact us at jzproject@ust.hk if you have questions and/or concerns regarding participating in this study.

We look forward to your participation!

With regards,
HK Student Attitudes and Preferences Research Team:
Leonardo Bursztyn (University of Chicago)
Davide Cantoni (University of Munich)
David Yang (Stanford University)
Noam Yuchtman (University of California, Berkeley)
Jane Zhang (HKUST)

#### ANTI-AUTHORITARIANISM

## Panel A: Responses to direct questions

## Category A.1: Support for democracy

- A.1.1 How important is it for you to live in a country that is governed democratically, even if democracy makes no significant difference in the socioeconomic status of you, your family, or the country as a whole? (0 = not at all important; 10 = absolutely important)
- A.1.2 Do you think that universal and truly democratic elections play an important role in determining whether you and your family are able to make a better living? (0 = not at all important; 10 = extremely important)
- A.1.3 Do you think that universal and truly democratic elections are an important factor in whether or not a country's economy can develop successfully? (0 = not at all important; 10 = extremely important)
- A.1.4 Where do you stand in terms of your political attitudes? (0 = pro-establishment / pro-Beijing; 10 = pro-Democracy)
- A.1.5 Where do you stand in terms of the following two statements? (0 = I think that only those who demonstrate patriotism towards Beijing should be allowed to become candidates for the Chief Executive; 10 = I think that no restriction should be imposed in terms of who are allowed to become candidates during the Chief Executive election)

## Category A.2: Support for HK independence

- A.2.1 Where do you stand in terms of the following two statements? (0 = I would like to see Hong Kong be fully integrated with the political institutions of Mainland China; 10 = I would like Hong Kong to be separate and have its own political institutions)
- A.2.2 Where do you stand in terms of the following two statements? (0 = I would like to see Hong Kong be fully integrated with the economic institutions of Mainland China; 10 = I would like Hong Kong to be separate and have its own economic institutions)
- A.2.3 As it is now, is the Chinese Communist Party legitimate in ruling over Hong Kong? (0 = completely legitimate; 10 = not at all legitimate)
- A.2.4 If the Chinese Communist Party undergoes significant reform and Mainland China adopts truly democratic political institutions, do you think the Chinese central government can be a legitimate ruling government over Hong Kong? (0 = completely legitimate; 10 = not at all legitimate)
- A.2.5 To what extent do you think Hong Kong should be an independent nation? (0 = HK should not be independent at all; 10 = HK should definitely be independent)
- A.2.6 To what extent do you think Hong Kong society should discuss and debate the potential prospect of its independence? (0 = independence should not be discussed at all; 10 = important and beneficial to have open discussion on independence)

#### Category A.3: HK identity: self-reported

- A.3.1 Where do you stand in terms of your national identity? (0 = Chinese; 10 = Hong Kongese)
- A.3.2 Where do you stand in terms of your cultural identity? (0 = Chinese; 10 = Hong Kongese)
- A.3.3 How important is being a Hong Kongese citizen to you? (0 = not at all important; 10 = extremely important)
- A.3.4 How important is being a Chinese citizen to you? (0 = extremely important; 10 = not at all important)

#### Category A.4: Unhappiness with political status quo

- A.4.1 How democratically is Hong Kong being governed today? (0 = completely democratic; 10 = not at all democratic)
- A.4.2 How would you rate the political system in Hong Kong between 1997 and 2012, relative to that prior to 1997? (0 = extremely good; 10 = extremely bad)
- A.4.3 How would you rate the political system in Hong Kong today, relative to that prior to 1997? (0 = extremely good; 10 = extremely bad)
- A.4.4 All things considered, how satisfied are you with your life as a whole these days? (0 = completely satisfied; 10 = completely dissatisfied)

## Category A.5: Anti-CCP views on current events

- A.5.1 To what degree do believe that the electoral reform package proposed by Mainland China is democratic? (0 = completely democratic; 10 = completely undemocratic)
- A.5.2 Do you support the Legislative Council's veto decision? (0 = completely against Legco's decision; 10 = completely support Legco's decision)
- A.5.3 Between October and December 2015, multiple booksellers from Causeway Bay Books have gone missing. Many suspect that the mainland Chinese government was involved. If this is true, what do you think of mainland Chinese government's action? (0 = completely legitimate, in accordance with Basic Law; 10 = completely illegitimate, violation against Basic Law)

#### Panel B: Self-reported behavior and real-stakes decisions

- B.1 Have you participated in the Occupy Central / Umbrella Revolution during September December 2014?
- B.2 Which party are you are you planning to vote for, during the 2016 Hong Kong Legislative Council Election? (0 = pro-Beijing parties; 1 = pro-democracy parties)
- B.3 Are you planning to participate in the July 1st March in 2016? (0 = no, or not sure yet but more unlikely than yes; 1 = yes, or not sure yet but more likely than not)
- B.4.1-4 Average amount allocated to HK local partner in national identity games, relative to the amount allocated to Mainland Chinese
  - B.5 How much money from your participation fee do you want to contribute to Demosisto? (0 = none; 1 = positive amount)

#### **FUNDAMENTAL FACTORS**

#### Panel C: Economic preferences

#### Category C.1: Risk tolerance

- C.1.1 Please tell me, in general, how willing or unwilling you are to take risks? (0 = completely unwilling to take risks; 10 = very willing to take risks)
- C.1.2 Certainty equivalent from step-wise lottery choices (what would you prefer: a draw with 50 percent chance of receiving 300 HKD, and the same 50 percent chance of receiving nothing, or the amount of xxx HKD as a sure payment?)
- C.1.3 Eckel and Grossman (2002) lottery decisions: for the following lottery options, please choose one that you like the most? [incentivized]

## Category C.2: Patience

- C.2.1 How willing are you to give up something that is beneficial for you today in order to benefit more from that in the future? (0 = completely unwilling; 10 = very willing)
- C.2.2 I tend to postpone tasks even if I know it would be better to do them right away (0 = describes me perfectly; 10 = does not describe me at all)

Continued on next page

C.2.3 Patience index from a step-wise intertemporal choices (would you rather receive 100 HKD today or xxx HKD in 12 months?)

## Category C.3: Altruism

- C.3.1 How willing are you to give to good causes without expecting anything in return? (0 = completely unwilling; 10 = very willing)
- C.3.2 Today you unexpectedly received 10,000 HKD. How much of this amount would you donate to a good cause? (value between 0 and 10,000)

#### Category C.4: Reciprocity

- C.4.1 When someone does me a favor I am willing to return it (0 = describes me perfectly; 10 = does not describe me at all)
- C.4.2 I assume that people have only the best intentions (0 = does not describe me at all; 10 = describes me perfectly)
- C.4.3 When a stranger helps you, would you be willing to give one of the following presents to the stranger as a thank-you gift?
- C.4.4 How willing are you to punish someone who treats you unfairly, even if there may be costs for you? (0 = completely unwilling; 10 = very willing)
- C.4.5 How willing are you to punish someone who treats others unfairly, even if there may be costs for you? (0 = completely unwilling; 10 = very willing)
- C.4.6 If I am treated very unjustly, I will take revenge at the first occasion, even if there is a cost to do so (0 = describes me perfectly; 10 = does not describe me at all)

#### Category C.5: Preference for redistribution

C.5.1-11 Average amount of money allocated to a fellow HK local partner in a series of dictator games [incentivized]

## Panel D: Personality traits

## Category D.1: *Big 5 - openness*

- D.1.1-5 On each numerical scale that follows, indicate which point is generally more descriptive of you:
  - D.1.1 1 = no-nonsense; 5 = a dreamer
  - D.1.2 1 = practical; 5 = theoretical
  - D.1.3 1 = following authority; 5 = following imagination
  - D.1.4 1 = seek routine; 5 = seek novelty
  - D.1.5 1 = prefer things clear-cut; 5 = comfortable with ambiguity

#### Category D.2: *Big 5 - agreeableness*

- D.2.1-5 On each numerical scale that follows, indicate which point is generally more descriptive of you:
  - D.2.1 1 = abrupt; 5 = courteous
  - D.2.2 1 = selfish; 5 = generous
  - D.2.3 1 = cold; 5 = warm
  - D.2.4 1 = independent; 5 = team player
  - D.2.5 1 = skeptical; 5 = trusting

#### Category D.3: *Big 5 - conscientiousness*

- D.3.1-5 On each numerical scale that follows, indicate which point is generally more descriptive of you:
  - D.3.1 1 = messy; 5 = neat
  - D.3.2 1 = open-minded; 5 = decisive
  - D.3.3 1 = easily distracted; 5 = stay focused
  - D.3.4 1 = comfortable with chaos; 5 = a preference for order

Continued on next page

D.3.5	1 = procrastinate; 5 = on time
Category	D.4: Big 5 - neuroticism
D.4.1-5 D.4.1 D.4.2 D.4.3 D.4.4 D.4.5	On each numerical scale that follows, indicate which point is generally more descriptive of you:  1 = calm; 5 = eager  1 = confident; 5 = cautious  1 = upbeat; 5 = discouraged  1 = don't give a darn; 5 = easily embarrassed  1 = unflappable; 5 = distractible
Category	D.5: Big 5 - extraversion
D.5.1-5 D.5.1 D.5.2 D.5.3 D.5.4 D.5.5	On each numerical scale that follows, indicate which point is generally more descriptive of you:  1 = prefer being alone; 5 = prefer being with others  1 = pessimistic; 5 = optimistic  1 = private; 5 = exhibitionist  1 = cool; 5 = outgoing  1 = thoughtful; 5 = conversational
Panel E: 0	Cognitive ability
Category	E.1: Cognitive reflection test
E.1.1	A bat and a ball cost \$1.10 in total. The bat costs \$1.00 more than the ball. How much does the ball cost?
E.1.2	If it takes 5 machines 5 minutes to make 5 widgets, how long would it take 100 machines to make 100 widgets?
E.1.3	In a lake, there is a patch of lily pads. Every day, the patch doubles in size. If it takes 48 days for the patch to cover the entire lake, how long would it take for the patch to cover half of the lake?
Category	E.2: University GPA
E.2.1	GPA at HKUST, demeaned by major/program
Panel F: I	Economic status
Category	F.1: Household economic & social status
F.1.1 F.1.2 F.1.3 F.1.4	During the past 12 months, what's the average monthly income of your family? How many properties in HK do your parents currently own in total? Father's highest educational attainment is above high school Mother's highest educational attainment is above high school
Category	F.2: Student's projected economic status
F.2.1 F.2.2	Median income of HKUST graduates in same major/program (as of 2014) At age 40, where do you see yourself financially, relative to your classmates at HKUST? $(1 = at the very bottom; 7 = at the very top)$
Panel G:	Background characteristics
G.1 G.2	Gender (0 = female; 1 = male) Birth year
Category	G.3: HK-oriented childhood environment

Continued on next page

Attended HK high school using English as language of instruction

Generations since family migrated to HK (1 = self-migrated; 4 = great grandparents migrated)

G.3.1

G.3.2

## Category G.4: Religiosity

G.4.1 Religiosity (0 = atheist; 1 = religious)

#### SIMULTANEOUSLY DETERMINED VARIABLES

#### Panel H: Beliefs about politics

## Category H.1: Beliefs about future institutions

- H.1.1 Optimistic about HK's political institutions in 2025 (believe that Hong Kong will have separate and completely different political institutions from those of Mainland China by 2025, with high certainty)
- H.1.2 Optimistic about HK's political institutions in 2050 (believe that Hong Kong will have separate and completely different political institutions from those of Mainland China by 2050, with high certainty)

## Category H.2: Beliefs about protest efficacy

H.2.1 Probability of achieving democratic institutions in HK if protests occur, relative to the probability if no protest occurs (based on separate elicitation of probability of various protest scenarios and conditional probabilities of democratic institutions under these scenarios)

#### Panel I: Beliefs about HKUST students

## Category I.1: Beliefs about HKUST students: support for democracy

- I.1.1-2 What is the average answer that other participants from HKUST in this study have chosen?
  - I.1.1 Corresponding question: A.1.4
  - I.1.2 Corresponding question: A.1.5

#### Category I.2: Beliefs about HKUST students: support for HK independence

- I.2.1-3 What is the average answer that other participants from HKUST in this study have chosen?
  - I.2.1 Corresponding question: A.2.1
  - I.2.2 Corresponding question: A.2.2
  - I.2.3 Corresponding question: A.2.5

#### Category I.3: Beliefs about HKUST students: HK identity

- I.3.1-2 What is the average answer that other participants from HKUST in this study have chosen?
  - I.3.1 Corresponding question: A.3.1
  - I.3.2 Corresponding question: A.3.2

#### Category I.4: Beliefs about HKUST students: unhappiness with political status quo

- I.4.1-2 What is the average answer that other participants from HKUST in this study have chosen?
  - I.4.1 Corresponding question: A.4.1
  - I.4.2 Corresponding question: A.4.4

#### Category I.5: Beliefs about HKUST students: aggressive pursuit of political rights

I.5.1 What is the average answer that other participants from HKUST in this study have chosen? Corresponding question: A.6.2

#### Panel J: Social life

#### Category J.1: Political social network

Continued on next page

- J.1.1 When you get together with your friends, would you say you discuss political matters frequently, occasionally, or never? (0 = never; 10 = frequently)
- J.1.2 When you, yourself, hold a strong opinion, do you ever find yourself persuading your friends, relatives or fellow schoolmates to share your views or not? If so, does this happen often, from time to time, or rarely? (0 = never; 10 = always)
- J.1.3 Do you know any direct relative who has participated in the Occupy Central movement in 2014?
- J.1.4 Do you know any schoolmate who has participated in the Occupy Central movement in 2014?
- J.1.5 Do you know any friend outside of school who has participated in the Occupy Central movement in 2014?
- J.1.6 Has any of your direct relatives, schoolmates, or friends outside of school persuaded you to support Occupy Central (or anti-Occupy Central)?
- J.1.7 How much do you know, on average, about your direct relatives' political orientation? (0 = do not know at all; 10 = very familiar and certain)
- J.1.8 How much do you know, on average, about your schoolmates' political orientation? (0 = do not know at all; 10 = very familiar and certain)
- J.1.9 How much do you know, on average, about your friends' political orientation? (0 = do not know at all; 10 = very familiar and certain)

#### Category J.2: Sociability

- J.2.1 Total number of friends at HKUST elicited (Please list the names of your friends at HKUST, in the order from those whom you interact with most frequently, to those whom you interact with less frequently. Please list as many names as you want there is no space limit)
- J.2.2 Current relationship status is non-single

#### Panel K: Beliefs about close friends

#### Category K.1: Beliefs about close friends: support for democracy

- K.1.1-2 What is the average answer that 5 of your closest friends at HKUST would have chosen?
  - K.1.1 Corresponding question: A.1.4
  - K.1.2 Corresponding question: A.1.5

## Category K.2: Beliefs about close friends: support for HK independence

- K.2.1-3 What is the average answer that 5 of your closest friends at HKUST would have chosen?
  - K.2.1 Corresponding question: A.2.1
  - K.2.2 Corresponding question: A.2.2
  - K.2.3 Corresponding question: A.2.5

## Category K.3: Beliefs about close friends: HK identity

- K.3.1-2 What is the average answer that 5 of your closest friends at HKUST would have chosen?
  - K.3.1 Corresponding question: A.3.1
  - K.3.2 Corresponding question: A.3.2

## Category K.4: Beliefs about close friends: unhappiness with political status quo

- K.4.1-2 What is the average answer that 5 of your closest friends at HKUST would have chosen?
  - K.4.1 Corresponding question: A.4.1
  - K.4.2 Corresponding question: A.4.4

#### Category K.5: Beliefs about close friends: aggressive pursuit of political rights

K.5.1 What is the average answer that 5 of your closest friends at HKUST would have chosen? Corresponding question: A.6.2

Continued on next page

## Panel L: Media consumption

#### Category L.1: Frequency of news consumption

L.1.1 How often do you browse the internet to read about news and current events? (1 = never; 6 = multiple times a day)

#### Category L.2: Pro-democratic source of media

- L.2.1 What are the top 3 internet websites that you regularly browse to consume information? (Select HK local websites among the top 2 choices)
- L.2.2 What are the top 3 news outlets that you regularly read for news (including the website, hard-copies of the newspaper, etc.)? (Select pro-democracy news outlets in HK among the top 2 choices)

## Panel M: Political interest and knowledge

## Category M.1: Political interest

M.1.1 How interested would you say you are in politics? (0 = not at all interested; 10 = extremely interested)

## Category M.2: Political knowledge

- M.2.1-4 Able to answer the following questions correctly:
  - M.2.1 Which of the following is a Democratic Party Legco member?
  - M.2.2 Which of the following is a pro-Beijing Legco member?
  - M.2.3 Which of the following is a leader of a newly founded party in HK that focuses on self-determination?
  - M.2.4 Which of the following is a leader of a newly founded party in HK that focuses on independence?

#### ADDITIONAL OUTCOME VARIABLES

## Panel N: Intensity of political support

## Category N.1: Aggressive pursuit of political rights

- N.1.1 What do you think is the consequence of this veto decision, in terms of Hong Kong adopting fully democratic political institutions in the future? (0 = the veto decision is extremely harmful in leading Hong Kong to fully democratic institutions in the future; 10 = the veto decision is extremely beneficial in leading Hong Kong to fully democratic institutions in the future)
- N.1.2 Some people support the use of violence to fight for Hong Kong citizens' political rights, while others oppose the use of violence. Where do you stand on this question? (0 = violence can never be justified; 10 = violence is currently justified)

## C.4 Post July 1st 2017 protest module (July 2017)

[Section: welcome]

[add survey logo here]

Welcome screen: thank you for participating in this follow-up survey, which will take 10 minutes to complete.

You will earn an additional  $\frac{HKD}{50}$  once you complete this short survey, which will be added to your total payment you have earned from the study.

感謝您參與這次跟進調查。調查將花費約10分鐘完成。

完成這個簡短的調查後,你將在這個研究獲得的總報酬上,額外獲得50港元的報酬。

[Section: July 1st March participation]

1. Did you attend the July 1 2017 March? 您有出席 2017 年的七一遊行嗎?

{IF "NO", skip to Q6.}

2. Which political group's crowd did you join during the March? (please choose all that apply)

你加入了哪一個政治團體的隊伍? (請勾選所有符合的選項)

公民黨 Civic Party

民主黨 Democratic Party

人民力量 People Power

工黨 Labour Party

社民連 League of Social Democrats

街工 Neighbourhood and Worker Service Centre

新民主同盟 Neo Democrats

青年新政 Youngspiration

香港眾志 Demosisto

熱血公民 Civic Passion

本土民主前線 Hong Kong Indigenous

科大學生會 HKUST Student Union 科大行動 ProgressUST 學聯 HKFS

普羅政治學院 Proletariat Political Institute 香港花生 HKpeanut D100 民間電台 D100 Radio 職工盟 Hong Kong Confederation of Trade Unions 小麗民主教室 Siu Lai Democracy Groundwork 土地正義聯盟 Land Justice League 法輪功 Falun Gong 爭取全民退休保障聯席 Alliance for Universal Pension 懇請政府重訂屋宇飼養犬隻條例聯盟 Give Dogs a Home 旺角鳩鳴團 Mong Kok Shopping Revolution 良心之友 Friends of Conscience 撐傘落區 Umbrella Blossom

香港特區成立二十周年慶祝活動 HKSAR Establishment Day celebration events

其他 Others

- 3. Why did you attend this year's July 1st March? [please choose all that apply]
  - a = Many of my friends were attending the March, making it an enjoyable social event
  - $\ensuremath{\mathtt{b}}$  = Being politically active is an important component of my identity
  - $\ensuremath{\mathtt{c}}$  = I wanted to send a political signal to those who were not attending the March
  - d = I believed the March would produce political change
- 4. Did you persuade your friends to participate in this year's March? [yes/no]

5. What was your general impression of the March (300 words or less)? 您對今年七一遊行的總體觀感如何? (請以三百字以內回答)

{OPEN-ENDED}

6. To the best of your knowledge, how many students your class and major (與你相同主修的同屆同學) at HKUST went to the July 1 March this year?

{Drop down menu: from 0 to xxx}

7. To what extent did your friends' decision to participate (or not participating) in this year's July 1<sup>st</sup> March affect your decision? 0 = not affected by friends' decisions at all 10 = my decision was entirely based on my friends' decisions

#### [Section: information about protests]

8. How many people in total do you think participated in the July 1<sup>st</sup> March (七一大遊行) in 2017?

{Open-ended question; fill in integer > 0}

9. On July 14th, Hong Kong's High Court ruled that 4 directly-elected members of the Legislative Council are disqualified of their seats. Who are these 4 disqualified LegCo members? [pick 4 out of 5]

LEUNG Kwok-hung 梁國雄
Nathan LAW Kwun-chung 羅冠聰
Eddie CHU Hoi Dick 朱凱廸
LAU Siu-lai 劉小麗
Edward YIU Chung-yim 姚松炎

#### [Section: political beliefs and attitudes]

- 10. By 2025, which of the following outcome regarding Hong Kong's political institutions (政治體制) do you think is the most likely?
  - 1. Completely integrated with the political institutions of  ${\tt Mainland}$   ${\tt China}$
  - Not fully integrated with the political institutions of Mainland China, but closer to that of Mainland China than to full democracy
  - 3. Not fully integrated with the political institutions of Mainland China, but closer to full democracy than to the institutions of Mainland China
  - 4. Hong Kong has separate and completely different political institution from those of Mainland China
- 11. For the  $most\ likely$  outcome that you picked in previous question (2025 outcome), how certain do you think it will actually happen?
  - 0 = completely uncertain
  - 5 = somewhat certain
  - 10 = completely certain
- 12. By 2050, which of the following outcomes regarding Hong Kong's political institutions (政治體制) do you think is the most likely?
  - 1. Completely integrated with the political institutions of Mainland China  $\,$
  - Not fully integrated with the political institutions of Mainland China, but closer to that of Mainland China than to full democracy
  - 3. Not fully integrated with the political institutions of Mainland China, but closer to full democracy than to the institutions of Mainland China
  - 4. Hong Kong has separate and completely different political institutions from those of Mainland China
- 13. For the *most likely* outcome that you picked in previous question (2050 outcome), how certain are you that it will actually happen?
  - 0 = completely uncertain
  - 5 = somewhat certain
  - 10 = completely certain

- 14. How important is it for you to live in a country that is governed democratically, even if democracy makes no significant difference in the socioeconomic status of you, your family, or the country as a whole?
  - 0 = not at all important
  - 5 = neutral
  - 10 = absolutely important
- 15. Where do you stand in terms of your political attitudes? (支持的政治立場)
  - 0 = pro-democracy (支持民主派)
  - 5 = neutral (中立)
  - 10 = pro-establishment / pro-Beijing (支持建制派)
- 16. As it is now, is the Chinese Communist Party legitimate in ruling over Hong Kong?
  - 0 = not at all legitimate
  - 5 = in between
  - 10 = completely legitimate
- 17. To what extent do you think Hong Kong should be an independent nation?
  - 0 = HK should not be independent at all
  - 5 = in between
  - 10 = HK should definitely be independent

## [Section: beliefs regarding others]

18. Some people in Hong Kong are in strong support of its independence (香港獨立). To what extent do you think that these people who hold such beliefs are afraid of (害怕) expressing their beliefs in public?

```
0 = not at all afraid
5 = somewhat afraid
10 = extremely afraid
```

19. How important is it for you to live in a country that is governed democratically, even if democracy makes no significant difference in the socioeconomic status of you, your family, or the country as a whole?

0 = not at all important

5 = neutral

10 absolutely important

What is the average answer that all citizens of Hong Kong would have chosen?

[Fill in a number, from 0-10]

20. As it is now, is the Chinese Communist Party legitimate in ruling over Hong Kong?

0 = not at all legitimate

5 = in between

10 = completely legitimate

What is the average answer that  $all\ citizens\ of\ Hong\ Kong\ would$  have chosen?

[Fill in a number, from 0-10]

21. To what extent do you think Hong Kong should be an independent nation?

0 = HK should not be independent at all

5 = in between

10 = HK should definitely be independent

What is the average answer that  $all\ citizens\ of\ Hong\ Kong\ would\ have chosen?$ 

[Fill in a number, from 0-10]

[Section: donation]

Thank you for participating in our study this year.

As promised, you will receive HKD 300 for completing last month's online surveys, as well as the various bonus payments that you may earn throughout the study (including the HKD 50 for participating in today's survey).

We would like to give you the choice of receiving the HKD 300 participation fee directly, or making a contribution to one of the following organizations.

Your participation payment belongs to you, and you should feel absolutely free to receive all of it as a direct payment to you, or to contribute any amount of your payment to the organization you prefer.

We will transfer the amount you indicated to the corresponding organization on your behalf. We will provide you with a receipt from the contribution; your contribution decision will be completely private and anonymous.

Please note this research project is  $\ensuremath{\mathit{not}}$  affiliated with any of the following organizations.

感謝你參與我們今年的研究。

按照約定,你將收到 300 港元作為完成上月問卷調查的報酬,以及各項你在研究中獲得的額外報酬(包含今天问卷获得的 50 港元報酬)。

我們想讓你選擇,直接收到300港元的報酬,或者将其中一部分捐獻給以下團體之一。

你的報酬是屬於你的,你可以完全自由地決定直接收取全部的報酬,或者捐獻任何數目的 金額予你選擇的團體。

我們會代你把你選擇的金額轉帳予你選擇的團體。我們將向你提供收據,而你的捐款決定 將維持保密及暱名。

請注意,本研究計劃與所有下列的團體沒有聯繫。

- 22. Do you want to make a contribution to any of the following organizations from part or all the participation fee (HKD 300) that you have earned?
  - 1 = Demosistō 香港眾志 (https://www.demosisto.hk)
  - 2 = DAB 民建聯 (http://www.dab.org.hk)
  - 3 = None
- 23. [Display if previous question's answer is 1 or 2]
  How much of the HKD 300 participation fee do you want to
  contribute to the group that you chose above?
  Please fill in number between 0-300.
  {fill in blank, integer 0-300}

[Section: conclusion]

Thank you for participating in today's follow-up survey.

We will email you in a week to inform you the total amount that you have earned throughout the study this summer, as well as additional payment details. The payment will be deposited directly to your bank account via the HKUST Student Information System (SIS), as soon as the study concludes.

If you have indicated that you want to make contribution to an organization, we will transfer the amount you indicated on your behalf in approximately 2 weeks, and we will email you a receipt from the contribution.

Thank you again for your support of this study. Feel free to contact us at jzproject@ust.hk if you have questions and/or concerns regarding this study.

## C.5 Pre July 1st 2018 protest module (June 2018)

[Section: welcome]

[add survey logo here]

Thank you for participating in this follow-up survey, which will take less than 10 minutes to complete. Your continuous participation in this year's survey is extremely important to validity of our academic research.

You will earn HKD 100 once you have completed today's survey. There will be a 2nd part of the survey, which will start around end of July. You will earn additional money when you complete the 2nd part of the survey.

[font: 1 size smaller] All data collected from the survey will be for academic research only. We abide by academic regulations in Hong Kong, United States, and the European Union to protect the rights and privacy of all study participants. Identifiable information will only be used to contact you as a study participant and to process study payment. The identifiable information will be de-linked from the data and stored separately, in encrypted format. We will never share the data we collected with any government bodies, organizations, or the school administration. You can click here [insert FAQ link:

 $\underline{stanford.edu/^{\sim}dyang1/pdfs/HKUST\_Study\_FAQ.pdf} I \text{ to learn about additional details of the study}.$ 

感謝您參與這次跟進調查。調查將花費約 10 分鐘完成。你的持續參與對於研究成果意義重大。

完成本調查後,您將獲得 100 港元作為報酬。第二部份的問卷調查將會在七月下旬開始。你完成第二部份調查後,將會獲得另外的報酬。

[font: 1 size smaller] 所有經由問卷調查收集的數據只會用於學術研究用途。我們嚴守香港、美國和歐盟的學術規定,保障所有研究參與者的權利和私隱。可用於追踪身份的個人資訊只會用於與你就研究參與的事宜聯絡,以及安排支付研究報酬。個人資訊會與其他數據分離並加密儲存,我們亦不會把收集到的數據分享給任何政府機關、團體或校方的管理人員。你可在此 [insert FAQ link: stanford.edu/~dyang1/pdfs/HKUST\_Study\_FAQ.pdf] 了解更多有關本研究的資訊。

#### [Section: information about protests]

1. How many people in total do you think participated in the July 1<sup>st</sup> March (七一大遊行) in 2017?

{Open-ended question; fill in integer > 0}

- 2. Are you planning to participate in the July 1st March (七一大遊行) in 2018?
  - 1 = Yes
  - 2 = Not sure yet, but more likely than not
  - 3 = Not sure yet, but more unlikely than yes
  - 4 = No
- 3. On July 14th, Hong Kong's High Court ruled that 4 directly-elected members of the Legislative Council are disqualified of their seats. Who are these 4 disqualified LegCo members? [pick 4 out of 5]

LEUNG Kwok-hung 梁國雄
Nathan LAW Kwun-chung 羅冠聰
Eddie CHU Hoi Dick 朱凱廸
LAU Siu-lai 劉小麗
Edward YIU Chung-yim 姚松炎

#### [Section: political beliefs and attitudes]

- 4. By 2025, which of the following outcome regarding Hong Kong's political institutions (政治體制) do you think is the most likely?
  - 1. Completely integrated with the political institutions of Mainland China  $\,$
  - 2. Not fully integrated with the political institutions of Mainland China, but closer to that of Mainland China than to full democracy
  - Not fully integrated with the political institutions of Mainland China, but closer to full democracy than to the institutions of Mainland China

- 4. Hong Kong has separate and completely different political institution from those of Mainland China
- 5. For the *most likely* outcome that you picked in previous question (2025 outcome), how certain do you think it will actually happen?
  - 0 = completely uncertain
  - 5 = somewhat certain
  - 10 = completely certain
- 6. By 2050, which of the following outcomes regarding Hong Kong's political institutions (政治體制) do you think is the most likely?
  - 1. Completely integrated with the political institutions of Mainland China  $\,$
  - Not fully integrated with the political institutions of Mainland China, but closer to that of Mainland China than to full democracy
  - 3. Not fully integrated with the political institutions of Mainland China, but closer to full democracy than to the institutions of Mainland China
  - 4. Hong Kong has separate and completely different political institutions from those of Mainland China
- 7. For the *most likely* outcome that you picked in previous question (2050 outcome), how certain are you that it will actually happen?
  - 0 = completely uncertain
  - 5 = somewhat certain
  - 10 = completely certain
- 8. How important is it for you to live in a country that is governed democratically, even if democracy makes no significant difference in the socioeconomic status of you, your family, or the country as a whole?
  - 0 = not at all important
  - 5 = neutral
  - 10 = absolutely important

- 9. Where do you stand in terms of your political attitudes? (支持的政治立場)
  - 0 = pro-democracy (支持民主派)
  - 5 = neutral (中立)
  - 10 = pro-establishment / pro-Beijing (支持建制派)
- 10. As it is now, is the Chinese Communist Party legitimate in ruling over Hong Kong?
  - 0 = not at all legitimate
  - 5 = in between
  - 10 = completely legitimate
- 11. To what extent do you think Hong Kong should be an independent nation?
  - 0 = HK should not be independent at all
  - 5 = in between
  - 10 = HK should definitely be independent

## [Section: beliefs regarding others]

- 12. Some people in Hong Kong are in strong support of its independence (香港獨立). To what extent do you think that these people who hold such beliefs are afraid of (害怕) expressing their beliefs in public?
  - 0 = not at all afraid
  - 5 = somewhat afraid
  - 10 = extremely afraid
- 13. How important is it for you to live in a country that is governed democratically, even if democracy makes no significant difference in the socioeconomic status of you, your family, or the country as a whole?
  - 0 = not at all important
  - 5 = neutral
  - 11 absolutely important

#### 11 absolutely important

What is the average answer that all citizens of Hong Kong would have chosen?

[Fill in a number, from 0-10]

14. As it is now, is the Chinese Communist Party legitimate in ruling over Hong Kong?

0 = not at all legitimate

5 = in between

10 = completely legitimate

What is the average answer that all citizens of Hong Kong would have chosen?

[Fill in a number, from 0-10]

15. To what extent do you think Hong Kong should be an independent nation?

0 = HK should not be independent at all

5 = in between

10 = HK should definitely be independent

What is the average answer that all citizens of Hong Kong would have chosen?

[Fill in a number, from 0-10]

#### [Section: donation]

Thank you for participating in our study this year. As promised, you will receive HKD 100 for completing this part of the survey. You will also be able to earn additional compensation when you completed the 2nd part of the survey which will start in about 3 weeks.

We would like to give you the choice of receiving the HKD 100 participation fee directly, or making a contribution to one of the following organizations.

Your participation payment belongs to you, and you should feel absolutely free to receive all of it as a direct payment to you, or to contribute any amount of your payment to the organization you prefer.

We will transfer the amount you indicated to the corresponding organization on your behalf. We will provide you with a receipt from the contribution; your contribution decision will be completely private and anonymous.

Please note this research project is  ${\it not}$  affiliated with any of the following organizations.

**感謝你參與我們今年的研究。** 

按照約定,你將收到 100 港元作為完成本問卷調查的報酬。在你完成三星期後開始的第二部份問卷調查後,你亦會收到另外的報酬。

我們想讓你選擇,直接收到100港元的報酬,或者将其中一部分捐獻給以下團體之一。

你的報酬是屬於你的,你可以完全自由地決定直接收取全部的報酬,或者捐獻任何數目的 金額予你選擇的團體。

我們會代你把你選擇的金額轉帳予你選擇的團體。我們將向你提供收據,而你的捐款決定 將維持保密及暱名。

請注意,本研究計劃與所有下列的團體沒有聯繫。

- 16. Do you want to make a contribution to any of the following organizations from part or all the participation fee (HKD 100) that you have earned from today's survey?

  Note that your donation decision will not affect the participation fee that you will be receiving from participating in future part(s) of the study. You will receive those amounts in entirety.
  - 1 = Demosistō 香港眾志 (https://www.demosisto.hk)
  - 2 = DAB 民建聯 (http://www.dab.org.hk)
  - 3 = None

17. [Display if previous question's answer is 1 or 2]

How much of the HKD 100 participation fee do you want to contribute to the group that you chose above?

Please fill in number between 0-100.

{fill in blank, integer 0-100}

[Section: conclusion]

Thank you for participating in today's survey. We will email you around late July about the 2nd part of the survey.

The study payment will be deposited directly to your bank account via the HKUST Student Information System (SIS), as soon as the study concludes (by end of July). The payment process normally takes about four to eight weeks. There might be some delays in SIS payment processing due to summer vacation.

If you wish to receive the payment sooner, you may choose to receive the payment by bank cheque below. You will need provide us with your mailing address and payee name in order to receive the cheque. We will issue a bank cheque to process your payment approximately two weeks after the study concludes.

Please make sure to click ">>" in order for us to record your answer.

[question: "I would like to receive my payment by:

- a = HKUST Student Information System (SIS)
- b = bank cheque (need to provide mailing address and cheque payee info)]
- If (b) is chosen, then shown 2 more questions.
  - 1. Mailing address [large text box]
  - 2. Payee Name (must be identical to bank record)

If you have indicated that you want to make contribution to an organization, we will transfer the amount you indicated on your behalf in approximately 2 weeks, and we will email you a receipt from the contribution.

Thank you again for your support of this study. Feel free to contact us at jzproject@ust.hk if you have questions and/or concerns regarding this study.

感謝你完成今天的問卷。我們將在七月下旬以電郵通邀請你完成第二部份的問卷。

研究的報酬將在研究結束後(七月底)經由香港科技大學的學生資訊系統(SIS)直接存入你的銀行戶口。一般而言,經由 SIS 支付的程序須時約四至八星期,但程序有可能因為暑假而有所延誤。

如果你希望更快收到報酬,你可以選擇收取銀行支票。你需要向我們提供你的郵寄地址和 收款人姓名以收取支票。我們將在研究結束後約兩星期內備妥並寄出研究報酬的支票。請 在填寫資料後點擊">>"按鈕,以確保我們能紀錄你的回覆。

```
[問題:我希望用以下方式收取報酬
a=香港科技大學學生資訊系統(SIS)
b=支票(你需要提供郵寄地址及收款人資訊)
```

如選取了(b),顯示兩條額外問題。

- 1. 郵寄地址
- 2. 收款人姓名(須與銀行戶口相同)

如果你已表示你希望把報酬捐獻給團體,我們將在約兩星期內替你把你指定的金額轉交該 團體,然後經電郵把收據傳送給你。

再次感謝你支持我們的研究。如有任何疑問或顧慮,請以電郵與我們聯絡: jzproject@ust.hk

## C.6 Post July 1st 2018 protest module (June 2018)

[Section: welcome]

[add survey logo here]

Thank you for participating in this follow-up survey, which will take about 5 minutes to complete. You will earn HKD 100 once you have completed today's survey.

Your continuous participation in this year's survey is extremely important to validity of our academic research.

You will have opportunity to participate in additional components of the study, which will take about 40 minutes. You will earn additional payment if you complete the additional components of the study. We will tell you more details at the end of today's survey.

Feel free to contact us at jzproject@ust.hk if you have questions and/or concerns regarding participating in this study.

感謝您參與這次跟進調查。調查約須5分鐘完成。完成本部份的問卷調查後,你將獲得100港元作為報酬。你持續參與今年的問卷調查,對研究成果的有效性意義重大。

你亦會得到參與研究額外部分的機會,該部份將花費約 40 分鐘。你將在完成本問卷後獲 得更多有關資訊。

如你對參與研究有任何問題或顧慮,歡迎透過電郵 jzproject@ust.hk 與我們聯絡。

All data collected from the survey will be for academic research only. We abide by academic regulations in Hong Kong, United States, and the European Union to protect the rights and privacy of all study participants. Identifiable information will only be used to contact you as a study participant and to process study payment. The identifiable information will be de-linked from the data and stored separately, in encrypted format. We will never share the data we collected with any government bodies, organizations, or the school administration. You can click here [insert FAQ link:

 $\underline{stanford.edu/~dyang1/pdfs/HKUST\_Study\_FAQ.pdf}J$  to learn about additional details of the study.

所有經由問卷調查收集的數據只會用於學術研究用途。我們嚴守香港、美國和歐盟的學術規定,保障所有研究參與者的權利和私隱。可用於追踪身份的個人資訊只會用於與你就研

究參與的事宜聯絡,以及安排支付研究報酬。個人資訊會與其他數據分離並加密儲存,我們亦不會把收集到的數據分享給任何政府機關、團體或校方的管理人員。你可在此 [insert FAQ link: stanford.edu/~dyang1/pdfs/HKUST Study FAQ.pdf] 了解更多有關本研究的資訊。

### [Section: protest participation]

- 1. Have you participated in the July 1st March in 2018?
  [yes / no]
  你有沒有參與 2018 年的七一遊行?
  [有/沒有]
- Since last year's July 1st march, have you formed stronger friendships with people who are politically engaged?
  [yes / no]
  自去年的七一遊行後,你有沒有與投入政治參與的人士結交為好友?
  [有/沒有]
- 3. [If #1 (participated in 2018 = yes)]
  Did you participate in this year's July 1st March with any of these closer friends?
  [yes / no]
  你今年有沒有與這些好友一起參與七一遊行?
  [有/沒有]

[Section: conclusion, and introduction to panel module]

Thank you for participating in today's survey. You have earned HKD 100 additional payment.

We now invite you to participate in a follow-up survey that will take about 40 minutes to complete. You will earn an additional HKD 250 if you complete this part, as well as bonus payment up to HKD 200 depending on your answers. You can start the survey right now, or you can complete it

at a later time at your convenience. Your participation in this part of the survey is extremely important to validity of our academic research.

Please click the following link to start the additional follow-up survey: [insert study link]

We will process your study payment as soon as the study completes, using the method you prefer. We will email you soon about the total payment you earn from this year's study, and details on the payment process. If you have chosen to receive the payment via SIS, please confirm the bank account information that you registered at the SIS. Please click here [insert pdf link for SIS bank account info: stanford.edu/~dyang1/pdfs/SIS\_Bank\_Information\_Instruction.pdf] for more details.

Thank you again for your support of this study. Feel free to contact us at jzproject@ust.hk if you have questions and/or concerns regarding this study.

感謝你參與今次的問卷調查。你將收到100元額外報酬。

我們現在邀請你參與一項約 40 分鐘的跟進調查。完成問卷後,你將得到 250 元的額外報酬,加上視乎你的回答獲取的多至 200 元的額外獎賞。你可以立即開始跟進調查,或留待你方便的時候再開始。你持續參與今年的問卷調查,對研究成果的有效性意義重大。

請點擊以下連結,以開始跟進調查:

[insert study link]

我們會在整個調查結束後,按你的選擇處理報酬。你將在近期收到有關你的報酬總額和付款細節的電郵。如果你选择通过經由 SIS 支付,请确认在 SIS 註冊的銀行信息準確。具體方法請見**這裡**[insert pdf link for SIS bank account info:

 $stanford.\,edu/~^{\sim}dyang1/pdfs/\,SIS\_Bank\_Information\_Instruction.\,pdf]\,\circ\\$ 

再次感謝你參與本研究。如有任何問題或顧慮,歡迎透過電郵 jzproject@ust.hk 與我們聯絡。

# C.7 Protest participation treatment (June 2017)

As researchers, we have continually been struck by how widely-varying are reports on the size of each July 1 March, depending on the information source. For example, on July 2, 2014, the BBC reported that organizers estimated attendance of 510,000 people, while police estimated 98,000 people.

We would like to do better using the wisdom of crowds: as researchers, we can provide a scientific and politically-neutral estimate.

Because many students attend the events of July 1, we are asking a subset of survey participants to help us get a better estimate of the July 1 March attendance.

The idea we have is to collect information from individuals on the number of people around them at different places, at different times of day during the March.

作為研究者,我們一直對於每年七一遊行,不同訊息來源公佈的參與人數之間的龐大差異很感興趣。例如,2014年7月2日,BBC報導民陣估計遊行參與人數為51萬人,而警方的估計數字則為9萬8千人。

我們希望可以利用群眾智慧作出更好的估算:作為研究員,我們可以作出科學而不受政治 立場影響的估算。

因為有很多同學出席七一遊行,我們現在邀請部分參加者幫助我們估算一個更準確的七一遊行的參與人數。

我們的想法是收集不同的人在遊行當日不同地點、不同時間身邊的人數。

### ======= Page break =======

We would like to ask you to participate in this scientific endeavor. This should take only 5 minutes of your time while you are at the March.

If you attend the March, we would ask you to:

a. At two points in time during the March (ideally one hour apart or more), please make a note of approximately how many people you would touch if you reached your arms straight out to the side and spun in

- a circle. Please also note the location (nearest intersection) and time
- b. At the two times when you count the people around you, please take a photo showing the area around you.

Before July 1st, we will email you a survey link at which to upload your counts and photos.

We assure you that the information you send us will be used only for scientific purposes. We will use data from the photo that you send us (for example, counting individuals), but then we will permanently delete the photo.

Once you have uploaded all the information, we will pay you  ${\tt HK\$350}$  for your time and effort.

Feel free to contact us at jzproject@ust.hk if you have questions.

我們希望邀請你參加這一個科學的任務。在你*參與遊行期間*,這只會花費你大約 **5 分鐘**的時間。

假如你將參與遊行,我們希望請你:

- a. 在遊行期間兩個不同的時間點(最好相隔一小時或以上),請記下假如你把雙手向外伸直並旋轉一圈的話,大約會觸碰到多少人。並請記下你的位置(最接近的街口)和時間。
- b. 在你兩次估算身邊人數的時候,請拍攝一張你所在地附近的相片。

在7月1日之前,我們將透過電郵給你調查的連結,用來上傳你的點算數字和相片。

我們向你保證,你傳送給我們的資訊只會用作科學用途。我們將會使用你上傳給我們的相 片(例如,計算人數),但我們將永久刪除相片。

當你上載所有的資訊後,我們會向你支付350港元作為你花費的時間和精力的報酬。

如果你有任何問題,請透過 jzproject@ust.hk 向我們聯絡。

# C.8 Protest participation reporting module (July 2017)

#### [Screen 1: welcome]

{insert survey logo}

Thank you for participating in our crowdsourcing effort to estimate the total number of people who went to this year's July 1st March.

You can upload your counts and the photos you took here.

#### [Screen 2]

Observation note #1

- What time was this observation made?
   July 1st 2017, hour \_\_\_ (AM/PM), minute \_\_\_
- 2. Where was this observation made? Nearest street intersection: (e.g. xxxx)
- 3. Approximately how many people you would touch if you reached your arms straight out to the side and spun in a circle? {fill in blank for number: integer >= 0}
- Please upload the photo you took during this observation moment.
   Please do not compress photo, but upload the original full-sized file.

## [Screen 3]

Observation note #2

- 5. What time was this observation made? July 1st 2017, hour \_\_\_ (AM/PM), minute \_\_\_
- 6. Where was this observation made?

  Nearest street intersection: (e.g. xxxx)

- 7. Approximately how many people you would touch if you reached your arms straight out to the side and spun in a circle? {fill in blank for number: integer >= 0}
- 8. Please upload the photo you took during this observation moment. Please do *not* compress photo, but upload the original full-sized file.

#### [Screen 4]

Thank you very much for your participation.

We assure you that the information you provide us will be used only for scientific purposes. We will use data from the photo that you upload to count individuals present at the event, but then we will permanently delete the photo once we process the photo.

We will add HKD 350 on top of the total amount that you have earned through completing the online surveys in June.

Once we have concluded this round of the study and calculated all the bonus payment, we will email you to notify you the total amount you have earned and payment details. We will process your participation and bonus payment through the HKUST Student Information System (SIS).

Feel free to contact us at jzproject@ust.hk if you have questions.

## C.9 Subway placebo treatment (June 2017)

There have been many arguments that the MTR in Hong Kong is exceeding its operating capacity, primarily due to the large number of tourists visiting Hong Kong.

As researchers, we would like to use the wisdom of crowds to provide a scientific and politically-neutral estimate of the number of people at some hub MTR stations during the peak hours.

Because many students go to MTR stations in downtown Hong Kong, we are asking a subset of survey participants to help us get a better estimate of the size of crowds at these stations.

The idea we have is to collect information from individuals on the number of people around them at different MTR stations, at different times of day during the weekend of July 8th and 9th.

很多評論認為香港的地下鐵路系統已經超出了營運能力上限,主要的原因是大量旅客訪 港。

作為研究者,我們希望可以利用群眾智慧,科學而不受政治立場影響地估算一些主要港鐵 站在繁忙時間的人數。

因為有很多同學會去香港市區的港鐵站,我們現在邀請部分參加者幫助我們估算一個更準確的港鐵站人數。

我們的想法是在 7 月 8 日和 7 月 9 日收集不同的人在不同的港鐵站、不同時間身邊的人數。

======== Page break ========

We would like to ask you to participate in this scientific endeavor. This should take only 5 minutes of your time while you are at a downtown MTR station.

You can go to any of the following stations listed:

• Central, Admiralty, Wan Chai, Causeway Bay, Tsim Sha Tsui, Mong Kok

When you are at an MTR station, we would ask you to:

- a. At two points in time at least two hours apart please make a note of approximately how many people you would touch if you reached your arms straight out to the side and spun in a circle. Please also note the station name, location within the station, and time.
- b. At the times when you count the people around you, please take a photo showing the area around you.

Before the weekend of July 8th, we will email you a survey link at which to upload your counts and photos.

We assure you that the information you send us will be used only for scientific purposes. We will use data from the photo that you send us (for example, counting individuals), but then we will permanently delete the photo.

Once you have uploaded all the information, we will pay you  ${\rm HK}\$350$  for your time and effort.

Feel free to contact us at jzproject@ust.hk if you have questions.

我們希望邀請你參加這一個科學的任務。在你*身處港鐵站時*,這將只花費你大約 5 分鐘的時間。

你可以去以下任何一個港鐵站:

• 中環,金鐘,灣仔,銅鑼灣,尖沙咀,旺角

當你身處港鐵站時,我們希望請你:

- a. 在兩個不同的時間點——至少相隔兩小時——請記下假如你把雙手向外伸直並旋轉 一圈的話,大約會觸碰到多少人。並請記下站名、你在站內的位置和時間。
- b. 在你兩次估算身邊人數的時候,請拍攝一張你所在地附近的相片。

在7月8日之前,我們將透過電郵給你調查的連結,用來上傳你的點算數字和相片。

我們向你保證,你傳送給我們的資訊只會用作科學用途。我們將會使用你上傳給我們的相 片 (例如,計算人數),但我們將永久刪除相片。

當你上載所有的資訊後,我們會向你支付350港元作為你花費的時間和精力的報酬。

如果你有任何問題,請透過 jzproject@ust.hk 向我們聯絡。

# C.10 Subway participation reporting module (July 2017)

#### [Screen 1: welcome]

{insert survey logo}

Thank you for participating in our crowdsourcing effort to estimate the number of people at some important MTR stations in Hong Kong on weekends.

You can upload your counts and the photos you took here.

#### [Screen 2]

#### Observation note #1

- What time was this observation made?
   July \_\_\_ 2017, hour \_\_\_ (AM/PM), minute \_\_\_
- At which MTR station was this observation made? [drop-down menu]
   Central, Admiralty, Wan Chai, Causeway Bay, Tsim Sha Tsui, Mong Kok
- Where was this observation made in the station? [open-ended question]
- 4. Approximately how many people you would touch if you reached your arms straight out to the side and spun in a circle? [fill in blank for number: integer >= 0]
- Please upload the photo you took during this observation moment.
   Please do not compress photo, but upload the original full-sized file.

#### [Screen 3]

- What time was this observation made?
   July \_\_\_ 2017, hour \_\_\_ (AM/PM), minute \_\_\_
- At which MTR station was this observation made? [drop-down menu]

Central, Admiralty, Wan Chai, Causeway Bay, Tsim Sha Tsui, Mong Kok

- Where was this observation made in the station? [open-ended question]
- 4. Approximately how many people you would touch if you reached your arms straight out to the side and spun in a circle? [fill in blank for number: integer >= 0]
- Please upload the photo you took during this observation moment.
   Please do not compress photo, but upload the original full-sized file.

### [Screen 4]

Thank you very much for your participation.

We assure you that the information you provide us will be used only for scientific purposes. We will use data from the photo that you upload to count individuals present at the event, but then we will permanently delete the photo once we process the photo.

We will add HKD 350 on top of the total amount that you have earned through completing the online surveys in June.

Once we have concluded this round of the study and calculated all the bonus payment, we will email you to notify you the total amount you have earned and payment details. We will process your participation and bonus payment through the HKUST Student Information System (SIS).

Feel free to contact us at jzproject@ust.hk if you have questions.