

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

Leonardo Bursztyn
Davide Cantoni
David Y. Yang
Noam Yuchtman
Y. Jane Zhang*

September 2020

Abstract

We study the causes of sustained participation in political movements. To identify the persistent effect of protest participation, we randomly, indirectly incentivize Hong Kong university students into participation in an antiauthoritarian protest. To identify the role of social networks, we randomize this treatment's intensity across major-cohort cells. We find that incentives to attend one protest within a political movement increase subsequent protest attendance, but only when a sufficient fraction of an individual's social network is also incentivized to attend the initial protest. One-time mobilization shocks have dynamic consequences, with mobilization at the social network level important for sustained political engagement.

Keywords: Political movements, social interactions

JEL Classification: D74, P0

*Bursztyn: University of Chicago and NBER. Email: bursztyn@uchicago.edu. Cantoni: Ludwig-Maximilians-Universität Munich, CEPR, and CESifo. Email: cantoni@lmu.de. Yang: Harvard University and NBER. Email: davidyang@fas.harvard.edu. Yuchtman: LSE, NBER, CEPR, and CESifo. Email: n.yuchtman@lse.ac.uk. Zhang: University of New South Wales. Email: jane.zhang@unsw.edu.au. Helpful and much appreciated suggestions, critiques and encouragement were provided by Dan Berkowitz, Andrei Shleifer, seminar participants at Amsterdam, Cambridge, Columbia, Harvard, Heidelberg, IIES, Imperial, INSEAD, Mannheim, Northeastern, NUS, Oxford, Pompeu Fabra, Sussex, UC Berkeley, Yale, Zurich, and conference participants (ASSA, NBER SI, SITE, Bruneck, Munich). Raymond Han, Moritz Leitner, Jackson Li, Glen Ng, Aakaash Rao, Vanessa Sticher, and Meggy Wan provided excellent research assistance. Cantoni acknowledges financial support from the European Research Council (ERC) under the European Union's Horizon 2020 research and innovation programme (grant agreement n. 716837). The research described in this article was approved by the University of Munich IRB, protocol 2017-04; by the Stanford University Institutional Review Board, Protocol 38481; and, by the University of California-Berkeley Committee for Protection of Human Subjects, Protocol ID 2015-05-7571. For further details on IRB approvals please refer to Online Appendix B. The experiment is registered on the AEA RCT registry with ID AEARCTR-0002301.

Protests demanding political rights have been a critical driver of economic, social, and political change for centuries (e.g., Acemoglu and Robinson, 2012, 2019; Aidt and Franck, 2015). While dramatic, one-shot events capture public attention (e.g., the Hungarian Revolution of 1956, or Tiananmen Square in 1989), 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, the US Civil Rights movement, or the anti-Apartheid movement in South Africa.

Political movements have received an enormous amount of attention from across the social sciences (e.g., Tilly, 1978; Skocpol, 1979; McAdam, 1982; Goldstone, 1991; Kuran, 1997). Existing work has argued for the importance of individuals’ sustained engagement, working through social structures (Hirschman, 1984; McAdam, 1986; Tarrow, 2005).¹ Up to now, however, there does not exist well-identified, i.e., experimental or quasi-experimental, evidence on the causes of individuals’ sustained participation in political movements.

Our paper provides the first such evidence. First, we identify the persistent effect of one’s own protest participation by randomly, indirectly incentivizing Hong Kong university students into participation in an antiauthoritarian protest. We do so by paying subjects for providing us with information about protest crowd size; we thus do not pay for protest turnout *per se*, but behavior conditional on turnout. This allows us to distinguish state dependence — the possibility that participation in one protest causally affects subsequent participation — from serial correlation in preferences.

We next test whether participation by one’s *social network* plays a causal role in shaping one’s own persistent protest participation by randomizing the intensity of this treatment across major-cohort cells. Finally, we explore mechanisms through which changed social interactions may generate persistent participation. Given that protests are inherently *group* events (see, e.g., Passarelli and Tabellini, 2017), we consider changes in friendships, which among other things can affect the social utility arising from protest participation, or reduce coordination costs. We also examine changes in preferences and beliefs (beliefs about the world or beliefs about others), as these are central in many models of protest participation.²

Our context is Hong Kong’s ongoing antiauthoritarian movement, demanding political rights from the Chinese Communist Party (CCP).³ We study participation in the July 1 marches, yearly protests that represent an important component of Hong Kong’s ongoing antiauthoritarian movement. We study the 2017 and 2018 marches: these were peaceful, modestly-sized protests of around 50,000 citizens, aiming both to achieve policy concessions and to signal the strength of

¹Studying participants in the 1964 Mississippi Freedom Summer project, McAdam (1986, p. 88) writes that, “a prior history of activism and integration into supportive networks acts as the structural ‘pull’ that encourages the individual to make good on his strongly held beliefs.”

²E.g., Tullock (1971), Bueno de Mesquita (2010), Shadmehr and Bernhardt (2011), Edmond (2013), or Barberà and Jackson (2019).

³We thus contribute to a growing empirical literature on the political economy of popular dissent in the Greater China region: e.g., Lorentzen (2013), Qin, Strömberg and Wu (2017), King, Pan and Roberts (2013), and Zhang (2016).

the movement.

Our study faces a crucial identification challenge: we need to observe *both* exogenous protest participation at the individual level as well as *independent* exogenous variation in the protest participation of an individual's social network. We design a field experiment to overcome this challenge, leveraging our online surveys with students at Hong Kong University of Science and Technology (HKUST; see Cantoni et al., 2016, 2019). The experiment involves two dimensions of randomization: first, at the individual level, we randomly assign subjects to a condition in which they are indirectly incentivized to attend the 2017 march. Second, to generate exogenous variation in protest participation at the social network level, our design also randomly varies the proportion of treated individuals across major \times cohort cells at 0%, 1%, 50%, or 75% treated. Importantly, these are the only two dimensions of randomization implemented, and both are pre-registered.

We find two main results. First, individual incentives lead to an immediate (2017) increase in protest turnout, and this effect does not vary with how many others in an individual's social network receive incentives. Second, protest participation remains persistently (in 2018) higher, but only among treated individuals who are initially treated along with at least 50% of their major \times cohort cell. Thus, sustained participation in a political movement is *not* a result of self-selection and serially correlated preferences alone, but is to some extent state-dependent. In addition, social networks play a crucial role in this state dependence. These results have important implications for the evolution of political movements: a one-time mobilization shock will have *dynamic* consequences, with mobilization of social networks playing an important role in producing sustained political engagement.

We consider several mechanisms through which changed social interactions may produce the persistent protest participation we find among treated subjects in high treatment intensity cells. We begin by presenting evidence that treated subjects in high treatment intensity cells form significantly more new and stronger friendships with people who are politically active — this could directly increase the social utility from protest participation, and also increase turnout through other channels. Consistent with changed social interactions reducing coordination costs, we find that treated subjects in high treatment intensity cells are by a large margin the most likely to convert their protest plans into action. We next examine changes in individuals' political preferences and beliefs; while noisy estimates mean we cannot rule out some role for these channels, we do not find compelling evidence that they drive the persistent protest participation we observe among treated subjects in high treatment intensity cells.

Our results contribute to a growing empirical literature on the determinants of protest participation. Much of this work studies individuals' participation in mass movements as a *one-shot* action, and thus cannot shed light on the causes of persistent political engagement by individuals (e.g., Enikolopov, Makarin and Petrova, 2019, Manacorda and Tesei, 2019, González, 2019, Cantoni et al., 2019, Hager et al., 2019*b*, and Hager et al., 2019*a*). Other work (in particular, Madestam et al., 2013, on the Tea Party protests) identifies the spatial persistence of protests, but cannot iso-

late individual-level persistent behavior or identify its causes. We are able to unpack persistence that has been observed in the aggregate, identifying individual-level persistent behavior that depends also on the behavior of others in one’s social network.⁴

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. This finding occurs 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 the influence of peers with whom one has relatively strong ties, in a dynamic setting. Our work suggests that 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.

I Experimental setting and design

I.A Context: 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.⁵ 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 over between the so-called “pan-democracy” and “pro-Beijing” camps since the handover. Every year, the 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; turnout has varied significantly across years, from less than 20,000 to over 500,000. 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 political movements.

Our experiment is embedded in the July 1 marches of 2017 and 2018. In both years, protest

⁴Our work is conceptually related to studies of persistence and social influence in voting behavior (among others, Gerber, Green and Larimer, 2008, Fujiwara, Meng and Vogl, 2016, and DellaVigna et al., 2016), though the dynamics of repeated protest participation may be very different from repeated voting, and the public and social nature of protests may make the role of social interactions distinct.

⁵In Appendix A, we provide a richer description of the political background at the time of our experiment. Note that the implementation on July 1, 2020, of a national security law passed in Beijing has the potential to alter Hong Kong’s political landscape, though (as of August 2020) it is still too early for us to know exactly how.

participation (around 50,000) was modest by historical standards.

I.B Overview

Our experimental sample is drawn from among the undergraduate student body at Hong Kong University of Science and Technology (HKUST). We recruit subjects through an email sent to the entire HKUST undergraduate student body to participate in a yearly survey on students' preferences (see Cantoni et al., 2016, 2019 for more details); the response rates have ranged between 10% and 20%. The survey wave in June 2017 includes around 1,100 subjects. Follow-up emails were subsequently sent to experimental subjects between July 2017 and July 2018.

A basic concern regarding self-reported political preferences and behavior is that subjects may not report their participation truthfully. We do not believe that self-censorship is likely in the context of our study. In prior research, we conducted list experiments (also known as the "item count technique") suggesting that subjects respond honestly to direct questions about sensitive political topics (see Cantoni et al., 2019, for a discussion). More generally, we believe that subjects would have reported their protest participation honestly given the fully legal, peaceful nature of the 2017 and 2018 protests.

It is important to discuss the ethical considerations in conducting our study.⁶ Our research design is based on a careful assessment of ethics. Here we briefly outline salient aspects: (i) IRB approval was received for the study; (ii) no minors are able to participate in the study; (iii) *ex ante*, we assessed a risk level that was minimal, i.e., not larger "than those ordinarily encountered in daily life of the general population": participation in the July 1 marches is unambiguously legal and was peaceful in all years prior to the study; (iv) *ex post*, the assessed risk was minimal, as the marches we studied remained peaceful with *zero* protesters charged for any offenses across the two years studied; (v) our experiment is tiny relative to the size of the July 1 marches that we study, with treatment affecting total turnout by roughly 0.1%.

The timeline of the experiment is as follows (see also Appendix Figure D.1):

- **June 2017: Baseline survey and assignment of treatment.** We elicit subjects' own political preferences and beliefs, and beliefs about the political preferences and beliefs of others; planned and past political behavior; and, we assign and implement the experimental treatment.
- **July 2017: Effect on protest participation and short-run impacts on beliefs and preferences.** We elicit participation in the 2017 march, as well as political preferences and beliefs (short-run treatment effects). Measured beliefs and preferences capture potential *mechanisms* through which the individual-level or social network-level treatment can shape protest turnout in 2018.

⁶We provide a detailed discussion of ethics and our risk assessment in Appendix B. All experimental materials (recruitment email, treatment prompts, full survey questions) are provided in Appendix C)

- **June 2018: Long-run impacts on beliefs and preferences.** We elicit political preferences and beliefs (long-run treatment effects) immediately before the 2018 march. These outcomes again capture potential *mechanisms* shaping 2018 protest turnout.
- **July 2018: Persistent effects on protest participation and friendship formation.** We elicit participation in the 2018 march (our *outcome* of interest), as well as information on new or stronger friendships formed with politically active individuals. This represents another potential *mechanism* generating persistent political engagement.

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

I.C Treatment design details

We aim 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 hope to study.⁷ To generate a strong first stage without paying directly for turnout, we pay for behavior *conditional* on turnout: providing us with information that would help us estimate crowd sizes at the protest.⁸

Specifically, within the online survey, individuals randomly selected to be in the treatment group are presented with the following prompt:

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 day before the July 1, 2017, march with detailed instructions on how to complete the task. Treated subjects would be able to use a secure link to upload the information we requested. Subjects who upload all requested information

⁷“Compliers” in our experiment do not appear to differ significantly from individuals in our sample who had participated in previous protests (Appendix Table D.2).

⁸Estimating crowd sizes has been conducted by the research team, contributing evidence to a highly contentious debate in Hong Kong (Lin, 2018). Using data from our experimental subjects, we estimate that the 2017 march was attended by 26,000-37,000 people — quite similar to the Hong Kong University Public Opinion Programme’s estimates. Refer to Appendix E for details.

and complete the protest participation reporting module would be eligible to receive the bonus payment.

We also want 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 design a “placebo treatment” that indirectly incentivizes 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 (the weekend after the July 1 march). Rather than paying subjects for helping us estimate crowd size, we pay subjects for helping us estimate metro station crowding. We thereby aim to create a comparison group with identical income effects but no exposure to a political treatment.

Income effects will be comparable between the indirect protest incentive treatment and placebo treatment groups only if take-up rates are similar. As intended, take-up rates in our treatment and placebo treatments are very similar, differing by only around 2 percentage points (Appendix Figure D.2).

In addition to the random assignment of the treatment (and placebo treatment) at the individual level, we also randomize treatment intensity across relevant social networks. We randomly vary the proportion of study participants receiving the treatment (and placebo treatment) across major \times cohort cells — a relevant social network for university students given the shared coursework.⁹ At the cell level, the treatment intensity is experimentally assigned at a level of 75% of subjects in around 35% of cells; 50% of subjects in 30% of cells; 1% of subjects in 20% of cells; and 0 subjects treated in 15% of cells.¹⁰ The placebo treatment is assigned at the cell level as follows: 0% of subjects in approximately 40% of cells; 1% of subjects in 30% of cells; 50% of subjects in 25% of cells; and 75% of subjects in 5% of cells. The cell-level intensity of the placebo treatment is cross-randomized with the cell-level intensity of the indirect protest incentive treatment, subject to satisfying the adding-up constraint (for example, we could not have a cell with both 75% treatment and 75% placebo treatment). The result of our cross-randomization is that around 45% of subjects receive the indirect protest incentive treatment; 20% receive the placebo treatment; and, 35% of subjects are pure controls.

In the Appendix (Tables D.5 and D.6), we present summary statistics and tests of balance at the individual level and at the cell level. We compare subject characteristics across treatment, placebo treatment, and pure control subjects, as well as between the treatment group and a broader “control group” that pools placebo and pure control subjects (this is consistent with our pre-analysis plan and supported by our finding that outcomes are nearly identical for placebo treatment and

⁹We aim for around 100 cells with 10–20 subjects per cell; when major \times cohort cells are much bigger or smaller, we adjust by merging cells (across majors within cohort) or splitting cells (by gender or residential address). Appendix Table D.3 lists the 98 social network cells that we form.

¹⁰Due 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 present target and actual treatment intensity for each cell in Appendix Table D.4.

pure control individuals).

At the individual level, we generally find balance on observables across treatment and control groups, with the exception of gender.¹¹ At the cell level, we see some systematic differences, with imbalance arising due to our construction of social network cells, which were sometimes defined at the major \times cohort \times gender level. Random assignment generates several high treatment intensity, all-female cells. To address concerns that imbalance affects our estimated treatment effects, we will control for cell fixed effects throughout. In addition, we will control for gender *interacted* with treatment.¹² These analyses suggest that imbalance on observables does not meaningfully affect our results.

II Main results: treatment effects on protest turnout

II.A Average treatment effects

In Figure 1, Panel A, we begin by presenting the short-run (2017) effects of the indirect incentive for protest attendance.¹³ In the left-hand graph, one can see that turnout rates in the treatment group are substantially (about 10 percentage points) and statistically significantly higher than in both the pure control and placebo treatment groups. One can also see that protest attendance rates are very similar (and statistically indistinguishable) in the placebo treatment and pure control groups. Any income effects contributing to changed protest participation in 2017 are thus unlikely to be large.¹⁴ To gain power, we pool the pure control and placebo treatment groups into a larger comparison group that for concision we refer to as the “control” group (right-hand graph). Table 1, Panel A, column 1, displays the analogous results in regression format, controlling for cell fixed effects. Column 2 adds the interaction of subject gender and the treatment dummy. Regression results suggest around a 10 percentage point increase in 2017 turnout, on average, among treated individuals.

We next examine whether the indirect incentive for protest attendance in 2017 generates long-run (i.e., 2018) average treatment effects on protest participation. Figure 1, Panel B, presents the results; in the left-hand graph, we display raw attendance rates across treatment arms. Turnout rates remain substantially — around 5 percentage points — and statistically significantly higher in the treatment group, compared to either the placebo or pure control group. Results are analogous when considering the pooled control group (right-hand graph). Table 1, Panel A, column 3,

¹¹This is an important dimension of imbalance to account for, though we do not find evidence that gender is associated with 2017 protest turnout among control subjects (p -value=0.675).

¹²Importantly, all of our results that rely on variation across cells (i.e., heterogeneous treatment effects associated with cell treatment intensity) are robust to the inclusion of an interaction between the individual treatment indicator and *any* of the unbalanced cell characteristics identified in Table D.6. See Appendix Tables D.7 and D.8.

¹³Throughout the analyses presented we conduct two-sided tests for statistical inference. While deviating from the one-sided tests that we pre-registered, this approach is more conservative.

¹⁴The lack of differences between the placebo and pure control group is also evident in 2018 turnout (see Figure 1, Panel B) and across the entire range of survey questions asked in 2017 and 2018 (see Appendix Table D.9).

presents regression estimates of the treatment effect in 2018, including cell fixed effects. Column 4 adds the interaction of subject gender and the treatment dummy. We find an approximately 5 percentage point average effect of the incentive treatment on 2018 turnout. We can estimate the average causal effect of 2017 protest attendance on 2018 attendance at the individual level, exploiting variation in 2017 attendance arising from our experimental treatment. Two-stage estimates — from a regression of 2018 turnout on 2017 turnout, instrumented by treatment — show a coefficient of 0.47 (p -value < 0.01), that is, subjects who are 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.¹⁵

II.B Heterogeneous treatment effects

We next examine the extent to which protest attendance varied in response to *both* individual-level treatment *and* treatment intensity at the social network (major \times cohort) level. 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 2, we plot turnout rates by individual treatment status (treatment versus pooled control) and cell treatment intensity (1% treated, 50% treated, or 75% treated), for 2017 (left-hand graph) and 2018 (right-hand graph).¹⁶ One can see in the left-hand graph that in 2017 turnout rates are significantly higher among treatment group individuals than control, and that the gap in turnout rates between treatment and control subjects is of approximately the same magnitude *regardless* of treatment cell intensity. These results are robust to controlling for cell fixed effects and the interaction of gender with treatment (see Table 1, Panel B, columns 1–2). Any complementarities across treated peers within a social 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 of Figure 2 that in 2018 turnout rates are *differentially* higher among treatment group individuals in treatment cells with higher treatment intensity. We find a marginally significant negative treatment effect in the 1% treatment intensity cells; modestly greater 2018 protest participation among treated subjects in cells that are 50% treated (relative to controls in the same cells); and, economically and statistically significantly greater 2018 protest participation among treated subjects in cells that are 75% treated (relative to controls in the same cells).¹⁷ One can see in the table of p -values reported in Figure 2 that the difference in treatment

¹⁵We benchmark this experimentally induced persistence rate against the naturally occurring one using data we have collected from the HKUST student panel surveys since 2014. The likelihood that a student participates in a July 1st march in year t , conditional on having participated in year $t - 1$, ranges between 24% and 43%, slightly lower but not far from the experimental persistence rate (Appendix Table D.10).

¹⁶In Appendix Figure D.3 we alternatively plot turnout rates at the *cell* level by individual treatment status and by targeted cell treatment intensity. We also plot the linearly estimated turnout rates as a function of individual treatment status, cell treatment intensity, and their interaction, for 2017 and 2018.

¹⁷The negative treatment effect in the 1% treated cells may result from sampling variation — estimates become in-

effects between the 75% treated cells and 1% treated cells is highly statistically significant, and the difference between the 75% treated and 50% treated cells is marginally statistically significant. The difference in treatment effects between the 50% treated cells and the 1% treated cells is significant as well. These results, too, are all robust to controlling for cell fixed effects and the interaction of gender with treatment (see Table 1, Panel B, columns 3–4).¹⁸

As an additional exercise, we examine treatment effects on *planned* protest participation in 2018 (elicited the week before the July 1, 2018, march) as an auxiliary outcome. While we find no significant average treatment effect on planned participation (Table 1, Panel A, columns 7–8), we do find that planned protest participation among treated subjects is greater in major \times cohort cells with higher treatment intensity, matching the pattern observed for actual protest participation (Table 1, Panel B, columns 7–8).

The absence of heterogeneous treatment effects by cell treatment intensity in 2017 and their presence for both planned and actual turnout in 2018 suggests that a crucial change took place between the 2017 and 2018 marches specifically among treated individuals within major \times cohort social networks that are more intensely treated, and thus exhibit greater turnout at the 2017 march. We next explore mechanisms related to changed social interactions that might generate sustained political engagement.

III Mechanisms

What explains the persistent engagement of individuals who turn out to protest due to our experimental intervention? Here we consider the possibilities that changed social interactions among treated subjects in major \times cohort cells with high treatment intensity might have shaped subjects' friendship networks, lowered their coordination costs, shaped their political beliefs and preferences, and changed their beliefs about others.

III.A The formation of new or stronger friendships

How might the variation in treatment intensity at the cell level have generated significant interactions with individual treatment status? Several pieces of evidence are suggestive of the importance of new or stronger friendships formed as a result of march attendance — either at the march it-

significant when we control for the interaction of gender and treatment — or may reflect a particular (negative) experience of 2017 protest participation among treated subjects in low treatment intensity cells that reduces 2018 turnout.

¹⁸In Appendix Table D.7, we present all of the results in Table 1, Panel B, under various alternative specifications. First, we control for the interaction between the treatment dummy and each unbalanced characteristic observed in Table D.6. We also control for the interaction of the treatment dummy and predicted protest attendance. 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. This is a parsimonious way of controlling for relevant subject characteristics without losing too many degrees of freedom. Appendix Table D.11 also presents *p*-values calculated using permutation tests as well as results from a re-weighted sample to account for attrition. Results across these specifications are very similar to those in Table 1.

self 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 and a control subject as between 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 was crucial in shaping turnout in 2018.

We directly elicit changes in subjects' friendships since the 2017 protest in the July 2018 survey.¹⁹ We estimate a regression model analogous to the baseline model estimated in Table 1, but considering as the outcome subjects' reported new or stronger friendships (Table 2, column 1). Indeed, 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 treatment intensity (and new political friendships are actually less common among treated subjects in cells with 1% treatment intensity). These new friendships could have directly affected 2018 protest turnout through increased social utility from protest participation, or could have stimulated turnout by reducing coordination costs, or by affecting beliefs or preferences.

III.B The reduction of coordination costs

One natural role that friends play in shaping protest turnout is in reducing coordination costs. Among subjects who planned to turn out, reduced coordination costs would induce a higher rate of converting their planned protest participation into actual participation. To examine this possibility, in Figure 3, we split our sample of subjects depending on their *planned* 2018 protest participation. We then plot the *actual* participation in 2018 depending on own treatment status and major \times cohort cell treatment intensity, for subjects who planned to turn out (Panel A). We find by far the highest conversion rate of protest plans into action — at over 40% — among treated individuals in the highest treatment intensity cells. This may reflect differential information about transportation, meeting times and locations, and differential social pressure as well. Reduced coordination costs might also induce turnout among individuals who did not plan to attend a protest. Indeed, we find that among those subjects who did *not* plan to participate (Panel B), there is significantly higher protest turnout among treated subjects in high treatment intensity cells.

¹⁹While we specifically ask about friendships since the 2017 march, it is possible that some of these friendships were formed after the 2018 march.

III.C Changes in subjects' political preferences and beliefs

Standard models of protest participation would suggest the importance of changes in expected payoffs from participation arising from changed political beliefs (e.g., about the political climate or incumbent regime) or changed preferences. We consider subjects' political preferences (e.g., regarding democracy) and beliefs about future political outcomes. We summarize outcomes in each category (preferences and beliefs) by constructing z-score index variables with larger, positive values indicating more antiauthoritarian responses, weighting by the inverse covariance of standardized variables, following Anderson (2008).²⁰ We do so separately for outcomes elicited just after the 2017 protest and just before the 2018 protest, as we pre-register. For completeness, we present the treatment effects on all individual outcome variables in Appendix Table D.9, adjusting p -values for multiple hypothesis testing following List, Shaikh and Xu (2019).

In Table 2, columns 2–3, we consider as outcomes subjects' political preferences in 2017 and 2018 using the baseline specification estimated in Table 1.²¹ We find a marginally significant shift toward more antiauthoritarian political preferences among treated subjects in 2017, on average. However, we do not find evidence of heterogeneous effects associated with cell treatment intensity (though estimates are noisy). In Table 2, columns 4–5, we examine subjects' political beliefs in 2017 and 2018 as outcomes. We find very small average treatment effects on political beliefs in both 2017 and 2018. We see some suggestive (albeit noisy) evidence of beliefs moving in an antiauthoritarian direction among treated subjects in high treatment intensity cells in 2017, but not in 2018.

Overall, while our estimated treatment effects on political preferences and beliefs are noisy, we do not find compelling evidence matching the heterogeneous treatment effects we observe on protest participation, particularly just prior to the 2018 march.

III.D Changes in subjects' beliefs about others

We next examine subjects' beliefs about the political preferences of others. Such beliefs about others may affect strategic considerations in deciding whether to protest (to the extent that they shape subjects' beliefs about other people's protest participation) and could plausibly be affected by the political engagement of subjects' social networks. In Table 2, columns 6–7, we consider as outcomes subjects' beliefs about others in 2017 and 2018. As in the previous section, we construct a z-score index variable with larger, positive values indicating more optimistic (antiauthoritarian) beliefs about others.

We find that in 2018, treated subjects in the high treatment intensity cells are significantly more optimistic about the support of others for Hong Kong's antiauthoritarian movement while treated

²⁰The full text of the survey questions entering the indices is provided in Appendix Section C.1.

²¹In Appendix Table D.8, we present all of the results in Table 2, but including a full range of controls. Appendix Table D.12 also presents p -values calculated using permutation tests as well as results from a re-weighted sample to account for attrition. Results across these specifications are very similar to those in Table 2.

subjects in the 1% treatment intensity cells are significantly more pessimistic. If such optimism translates into subjects' optimistic beliefs about others' protest participation, then the changed beliefs about others could actually *decrease* the tendency to protest in 2018, as we have previously found that protest participation is a game of strategic substitutes in this context (Cantoni et al., 2019). This points toward previously discussed mechanisms (e.g., social utility or coordination costs) as more plausible explanations for persistent protest turnout among treated subjects in high treatment intensity cells.

IV Conclusion

Our work provides evidence that social networks play a crucial role in shaping individuals' persistent participation in political movements. The next step is to better understand *how* social interactions affect political engagement. We provide suggestive evidence of the importance of friendship formation and strengthening. Looking ahead, one naturally wonders, how important are increased joint consumption value from protest participation; changed social image considerations; reduced costs of coordination; or, improved information transmission? Nor can we confidently rule out a role for changed political beliefs and preferences. A better understanding of the mechanisms through which social interactions sustain political engagement will not only help interpret patterns of political mobilization, but can also inform dynamic models of political movements.

References

- Acemoglu, Daron, and James A. Robinson.** 2012. *Why Nations Fail: the Origins of Power, Prosperity, and Poverty*. New York: Crown Business.
- Acemoglu, Daron, and James A. Robinson.** 2019. *The Narrow Corridor: States, Societies, and the Fate of Liberty*. New York: Penguin Press.
- Aidt, Toke S., and Raphaël Franck.** 2015. "Democratization Under the Threat of Revolution: Evidence From the Great Reform Act of 1832." *Econometrica*, 83(2): 505–547.
- Anderson, Michael L.** 2008. "Multiple Inference and Gender Differences in the Effects of Early Intervention: A Reevaluation of the Abecedarian, Perry Preschool, and Early Training Projects." *Journal of the American Statistical Association*, 103(484): 1481–1495.
- Barberà, Salvador, and Matthew O. Jackson.** 2019. "A Model of Protests, Revolution, and Information." Forthcoming, *Quarterly Journal of Political Science*.
- Bueno de Mesquita, Ethan.** 2010. "Regime Change and Revolutionary Entrepreneurs." *American Political Science Review*, 104(3): 446–466.
- Cantoni, Davide, David Y. Yang, Noam Yuchtman, and Jane Zhang.** 2016. "The Fundamental Determinants of Anti-Authoritarianism." Unpublished, LMU Munich: http://www.davidecantoni.net/pdfs/hk_democrats_20161116.pdf.
- Cantoni, Davide, David Y. Yang, Noam Yuchtman, and Jane Zhang.** 2019. "Protests as Strategic Games: Experimental Evidence from Hong Kong's Democracy Movement." *Quarterly Journal of Economics*, 134(2): 1021–1077.
- DellaVigna, Stefano, John A. List, Ulrike Malmendier, and Gautam Rao.** 2016. "Voting to tell others." *Review of Economic Studies*, 84(1): 143–181.
- Edmond, Chris.** 2013. "Information Manipulation, Coordination, and Regime Change." *Review of Economic Studies*, 80(4): 1422–1458.
- Enikolopov, Ruben, Alexey Makarin, and Maria Petrova.** 2019. "Social Media and Protest Participation: Evidence from Russia." Forthcoming, *Econometrica*.
- Fujiwara, Thomas, Kyle Meng, and Tom Vogl.** 2016. "Habit Formation in Voting: Evidence from Rainy Elections." *American Economic Journal: Applied Economics*, 8(4): 160–188.
- Gerber, Alan S., Donald P. Green, and Christopher W. Larimer.** 2008. "Social Pressure and Voter Turnout: Evidence from a Large-scale Field Experiment." *American Political Science Review*, 102(1): 33–48.
- Goldstone, Jack.** 1991. *Revolution and Rebellion in the Early Modern World*. Berkeley: University of California Press.
- González, Felipe.** 2019. "Collective Action in Networks: Evidence from the Chilean Student Movement." Unpublished, PUC Chile.

- Granovetter, Mark.** 1973. "The Strength of Weak Ties." *American Journal of Sociology*, 78(6): 1360–1380.
- Hager, Anselm, Lukas Hensel, Johannes Hermle, and Christopher Roth.** 2019a. "Political Activists as Free-Riders: Evidence From a Natural Field Experiment." IZA Discussion Paper 12759.
- Hager, Anselm, Lukas Hensel, Johannes Hermle, and Christopher Roth.** 2019b. "Strategic Interdependence in Political Movements and Countermovements." CESifo Working Paper.
- Hirschman, Albert O.** 1984. *Getting Ahead Collectively: Grassroots Experiences in Latin America*. New York: Pergamon Press.
- Hobbs, William, and Margaret E. Roberts.** 2018. "How Sudden Censorship Can Increase Access to Information." *American Political Science Review*, 112(3): 621–636.
- King, Gary, Jennifer Pan, and Margaret E. Roberts.** 2013. "How Censorship in China Allows Government Criticism but Silences Collective Expression." *American Political Science Review*, 107(2): 326–343.
- Kuran, Timur.** 1997. *Private Truths, Public Lies: The Social Consequences of Preference Falsification*. Cambridge, Mass.: Harvard University Press.
- Lin, Kurt.** 2018. "Stand and be counted." *Monocle*, 117: 38.
- List, John, Azeem Shaikh, and Yang Xu.** 2019. "Multiple Hypothesis Testing in Experimental Economics." *Experimental Economics*, 22: 773–793.
- Lorentzen, Peter.** 2013. "Regularizing Rioting: Permitting Public Protest in an Authoritarian Regime." *Quarterly Journal of Political Science*, 8(2): 127–158.
- Madestam, Andreas, Daniel Shoag, Stan Veuger, and David Yanagizawa-Drott.** 2013. "Do Political Protests Matter? Evidence from the Tea Party Movement." *Quarterly Journal of Economics*, 128(4): 1633–1685.
- Manacorda, Marco, and Andrea Tesei.** 2019. "Liberation Technology: Mobile Phones and Political Mobilization in Africa." Forthcoming, *Econometrica*.
- McAdam, Doug.** 1982. *Political Process and the Development of Black Insurgency, 1930-1970*. Chicago: University of Chicago Press.
- McAdam, Doug.** 1986. "Recruitment to High-Risk Activism: The Case of Freedom Summer." *American Journal of Sociology*, 92(1): 64–90.
- Passarelli, Francesco, and Guido Tabellini.** 2017. "Emotions and Political Unrest." *Journal of Political Economy*, 125(3): 903–946.
- Qin, Bei, David Strömberg, and Yanhui Wu.** 2017. "Why Does China Allow Freer Social Media? Protests vs. Surveillance and Propaganda." *Journal of Economic Perspectives*, 31(1): 117–140.
- Shadmehr, Mehdi, and Dan Bernhardt.** 2011. "Collective Action with Uncertain Payoffs: Coordination, Public Signals and Punishment Dilemmas ." *American Political Science Review*, 105(4): 829–51.

Skocpol, Theda. 1979. *States and Social Revolutions*. New York:Cambridge University Press.

Tarrow, Sidney G. 2005. *The New Transnational Activism*. Cambridge, UK; New York:Cambridge University Press.

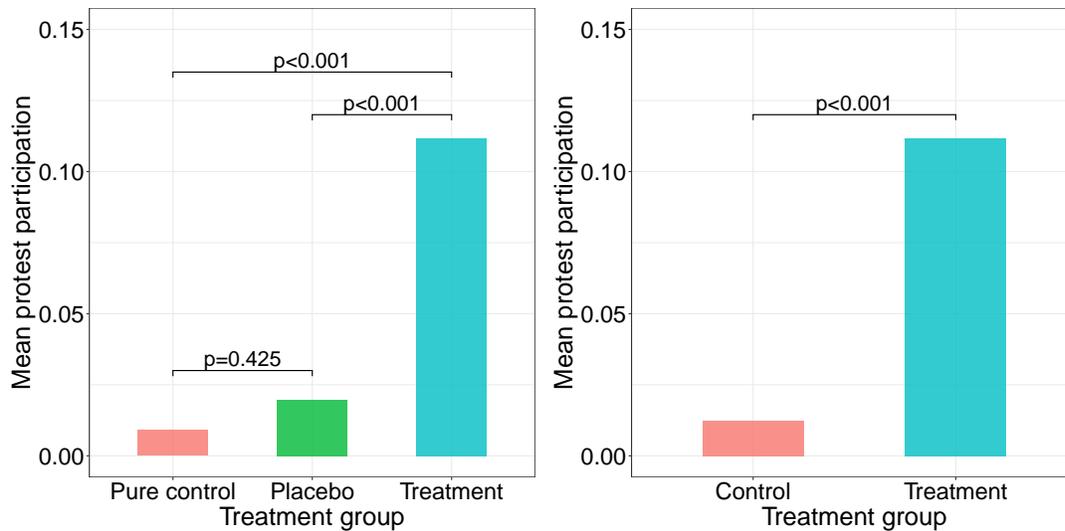
Tilly, Charles. 1978. *From Mobilization to Revolution*. Reading, MA:Addison-Wesley.

Tullock, Gordon. 1971. "The Paradox of Revolution." *Public Choice*, 11: 89–99.

Zhang, Han. 2016. "Physical Exposures to Political Protests Impact Civic Engagement: Evidence from 13 Quasi-Experiments with Chinese Social Media." HKUST working paper.

Figures and tables

Panel A: 2017 participation



Panel B: 2018 participation

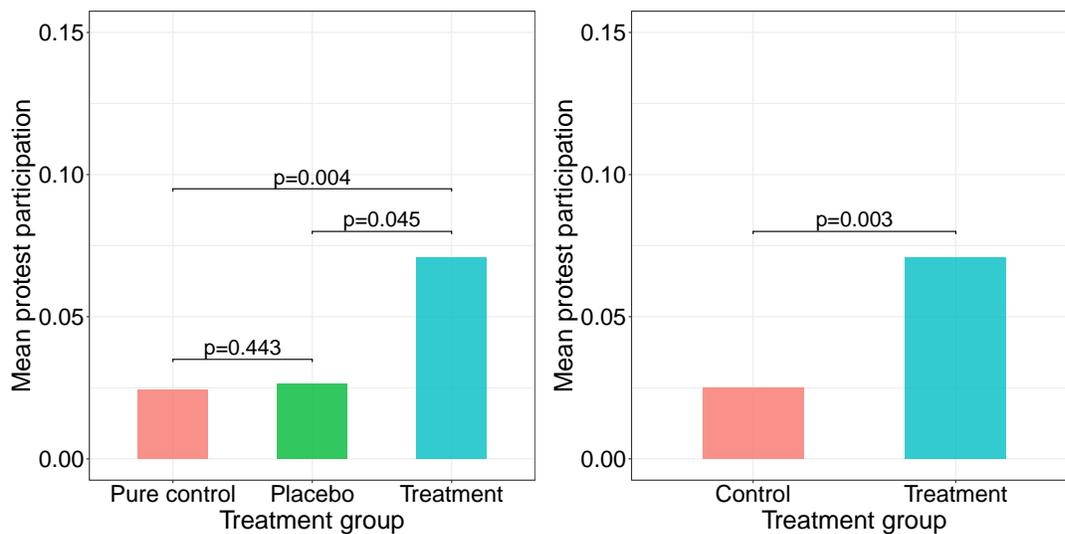
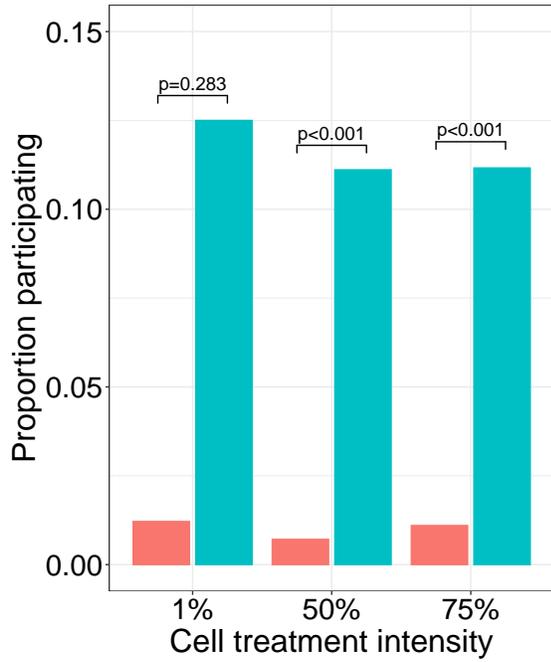
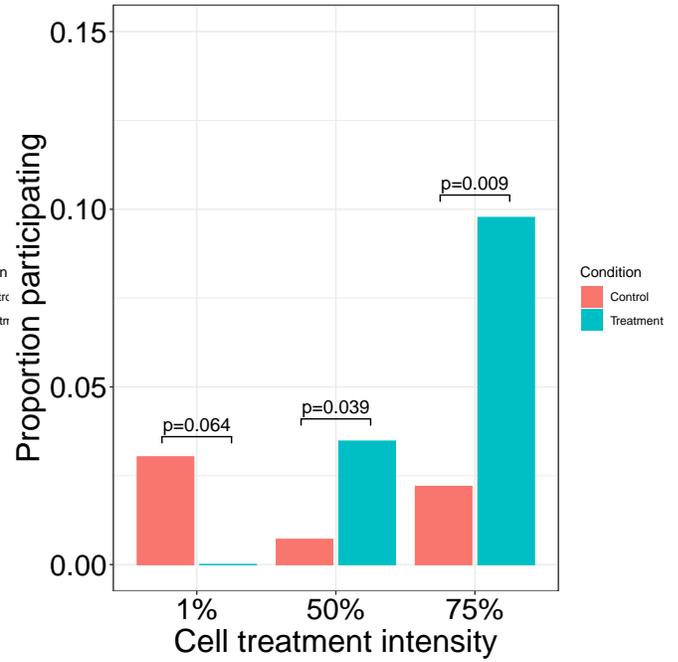


Figure 1: Panel A: Participation in July 1, 2017 protest, by treatment group. Panel B: Participation in July 1, 2018 protest, by treatment group. *p*-values calculated from regressions of protest turnout on treatment group indicators, with standard errors clustered at the major \times cohort cell level.

Panel A: 2017 participation



Panel B: 2018 participation



*Homogeneous treatment effect in 2017
regardless of treatment intensity*

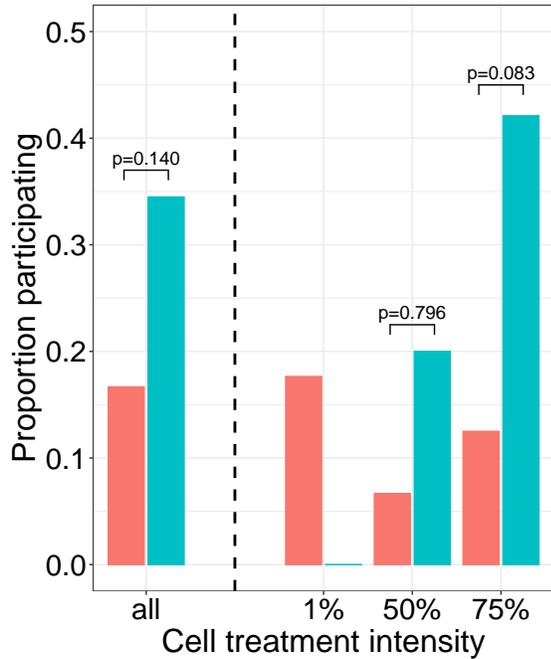
treatment effect 1% = 50%	p=0.817
treatment effect 1% = 75%	p=0.850
treatment effect 50% = 75%	p=0.884

*Heterogeneous treatment effect in 2018
regardless of treatment intensity*

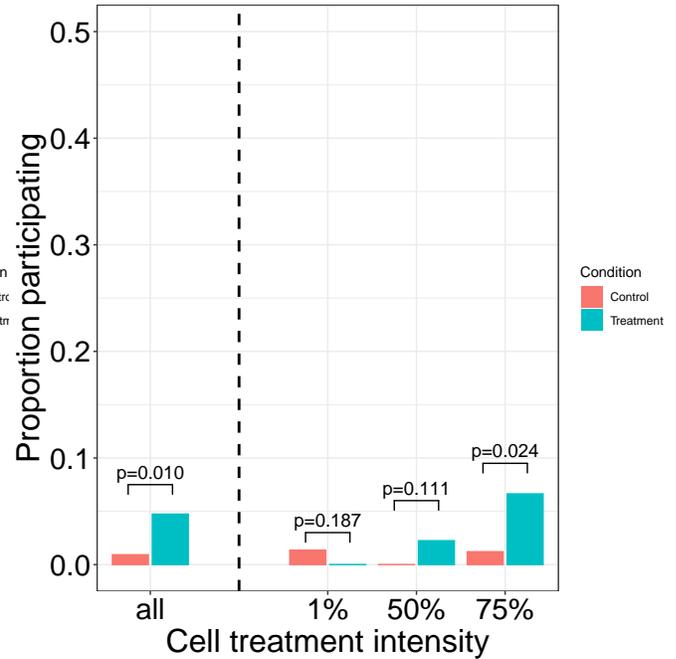
treatment effect 1% = 50%	p=0.007
treatment effect 1% = 75%	p=0.002
treatment effect 50% = 75%	p=0.104

Figure 2: Panel A: Participation in July 1, 2017 protest, by treatment group and major×cohort cell treatment intensity. Panel B: Participation in July 1, 2018 protest, by treatment group and major×cohort cell treatment intensity. *p*-values calculated from regressions of protest turnout on interactions of the individual treatment indicator with major×cohort cell treatment intensity bin indicators, as well as lower-order terms. Standard errors clustered at the major×cohort cell level.

Panel A: 2018 participation – plan to attend



Panel B: 2018 participation – no plan to attend



Heterogeneous treatment effect in 2018 regardless of treatment intensity

treatment effect 1% = 50%	.
treatment effect 1% = 75%	.
treatment effect 50% = 75%	p=0.231

Heterogeneous treatment effect in 2018 regardless of treatment intensity

treatment effect 1% = 50%	p=0.042
treatment effect 1% = 75%	p=0.009
treatment effect 50% = 75%	p=0.208

Figure 3: Panel A: Participation in July 1, 2018 protest, by treatment group and major×cohort cell treatment intensity, among subjects who planned to participate in the 2018 protest. Panel B: Participation in July 1, 2018 protest, by treatment group and major×cohort cell treatment intensity, among subjects who did not plan to participate in the 2018 protest. *p*-values calculated from regressions of protest turnout on interactions of the individual treatment indicator with major×cohort cell treatment intensity bin indicators, as well as lower-order terms. Statistical tests cannot be conducted among subjects planning to attend the 2018 protest in the 1% treatment intensity cells (Panel A), because no treated subjects in the 1% treatment intensity cells report a plan to attend the 2018 protest. Standard errors clustered at the major×cohort cell level.

Table 1: Treatment effects: protest participation and plans

	Participation				Plans to participate	
	2017	2017	2018	2018	2018	2018
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: Average treatment effect						
Treatment	0.106 (0.018)	0.094 (0.024)	0.050 (0.016)	0.043 (0.020)	-0.021 (0.023)	-0.028 (0.027)
Panel B: Heterogeneity by cell treatment intensity						
Treatment	0.133 (0.124)	0.114 (0.122)	-0.033 (0.018)	-0.047 (0.030)	-0.104 (0.051)	-0.117 (0.062)
Treatment × 50% intensity	-0.028 (0.126)	-0.020 (0.124)	0.062 (0.022)	0.068 (0.025)	0.067 (0.061)	0.073 (0.064)
Treatment × 75% intensity	-0.028 (0.127)	-0.021 (0.125)	0.117 (0.036)	0.122 (0.038)	0.110 (0.062)	0.112 (0.065)
DV mean (control grp.)	0.012	0.012	0.025	0.025	0.100	0.100
DV std. dev. (control grp.)	0.111	0.111	0.156	0.156	0.299	0.299
DV mean (all)	0.055	0.055	0.045	0.045	0.091	0.091
DV std. dev. (all)	0.229	0.229	0.207	0.207	0.287	0.287
Treatment × gender	No	Yes	No	Yes	No	Yes
Observations	849	849	849	849	849	849

Notes: Panel A presents estimated coefficients from regressions of protest turnout (or planned turnout) on the individual treatment indicator. Panel B presents estimated coefficients from regressions of protest turnout (or planned turnout) on the individual treatment indicator interacted with major × cohort cell treatment intensity bin indicators (and lower-order terms). Results are shown for 2017 protest turnout (columns 1–2), 2018 protest turnout (columns 3–4), and 2018 planned protest turnout (columns 5–6). Columns 1, 3, and 5 include major × cohort cell fixed effects; in addition, columns 2, 4, and 6 include the interaction between individual treatment status and a gender indicator. Standard errors (reported in parentheses) are clustered at the major × cohort cell level.

Table 2: Mechanisms: new friendships, political beliefs, preferences, and beliefs about others

	New friendships		Political preferences		Political beliefs		Beliefs about others	
	2018	2017	2018	2017	2018	2017	2018	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	
Panel A: Average treatment effect								
Treatment	0.027 (0.020)	0.134 (0.069)	0.093 (0.089)	-0.054 (0.082)	-0.027 (0.089)	0.043 (0.073)	0.015 (0.072)	
Panel B: Heterogeneity by cell treatment intensity								
Treatment	-0.036 (0.019)	-0.316 (0.545)	0.155 (0.440)	-0.455 (0.472)	-0.148 (0.177)	-0.424 (0.394)	-0.382 (0.106)	
Treatment \times 50% intensity	0.073 (0.031)	0.414 (0.551)	-0.062 (0.460)	0.362 (0.489)	0.115 (0.215)	0.497 (0.406)	0.521 (0.144)	
Treatment \times 75% intensity	0.058 (0.038)	0.544 (0.556)	-0.069 (0.456)	0.491 (0.483)	0.141 (0.229)	0.489 (0.411)	0.305 (0.149)	
DV mean (control grp.)	0.064	-0.062	-0.052	-0.012	0.005	-0.045	0.005	
DV std. dev. (control grp.)	0.245	0.994	1.039	1.024	1.033	1.016	1.050	
DV mean (all)	0.078	-0.011	-0.015	0.002	0.001	-0.015	0.005	
DV std. dev. (all)	0.268	0.993	1.007	1.000	1.018	0.998	1.008	
Observations	849	849	849	849	849	849	849	

Notes: Panel A presents estimated coefficients from regressions of new friendships, indices of preferences, political beliefs, and beliefs about others on the individual treatment indicator. Panel B presents estimated coefficients from regressions of new friendships, indices of preferences, political beliefs, and beliefs about others on the individual treatment indicator interacted with major \times cohort cell treatment intensity bin indicators (and lower-order terms). Results are shown for new friendships reported in July 2018 (column 1); for July 2017 preferences, beliefs, and beliefs about others (columns 2, 4, and 6); and for June 2018 preferences, beliefs, and beliefs about others (columns 3, 5, and 7). All regressions include major \times cohort cell fixed effects. Standard errors (reported in parentheses) are clustered at the major \times cohort cell level. The individual survey questions combined to construct the indices are provided in Appendix C.1.

Online Appendix to:

“Persistent Political Engagement: Social Interactions and the Dynamics of Protest Movements,”
by Leonardo Bursztyrn, Davide Cantoni, David Y. Yang, Noam Yuchtman, and Y. Jane Zhang

Appendix A Political context¹

A.1 Hong Kong’s antiauthoritarian 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.² 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.³ 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

¹This description closely follows Cantoni et al. (2019).

²For 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.

³Refer to <https://goo.gl/0oyNmt>, last accessed February 28, 2018.

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.

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.⁴

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.”⁵ 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.⁶ 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.⁷

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.

Our experiment is embedded in the July 1 marches of 2017 and 2018. The 2017 march was organized around the mobilization support for recently-formed political parties arising following the Umbrella Revolution. 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.

⁴The legislators elected on a self-determination platform were since removed from office on various technicalities regarding their oath-taking, foreshadowing future conflict.

⁵“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).

⁶A time series of turnout in July 1 marches can be seen in Figure A.1.

⁷In 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).

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.⁸ Second, authoritarian regimes are often surprisingly tolerant of protests, 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.⁹ 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.”¹⁰ 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 antiauthoritarian 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 Appendix Figure A.3). 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 Appendix Figure A.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.¹¹ 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.”¹² 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

⁸Strategy 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 Appendix Figure A.2.

⁹See “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).

¹⁰Several 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).

¹¹The 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, 2018).

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

charged for activities during the Marches.¹³ Note that 10 of the 15 Marches have 0 arrests and 0 charges at all.

¹³Protest 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.

A.3 Figures

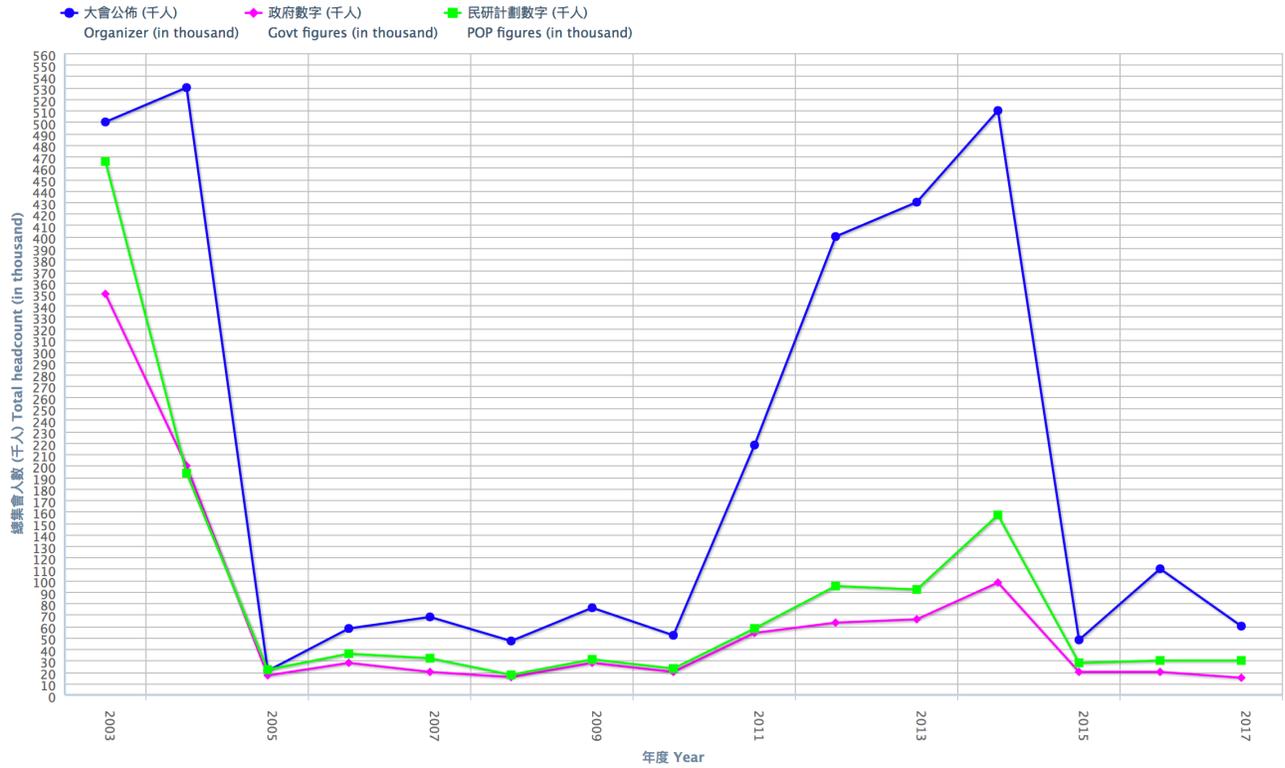


Figure A.1: Turnout at July 1st marches from 2003 to 2017, as counted by the organizers, as reported in government announcements, and as estimated by the Public Opinion Programme at the University of Hong Kong (all in thousands). Reproduced from the Public Opinion Programme, the University of Hong Kong. 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).

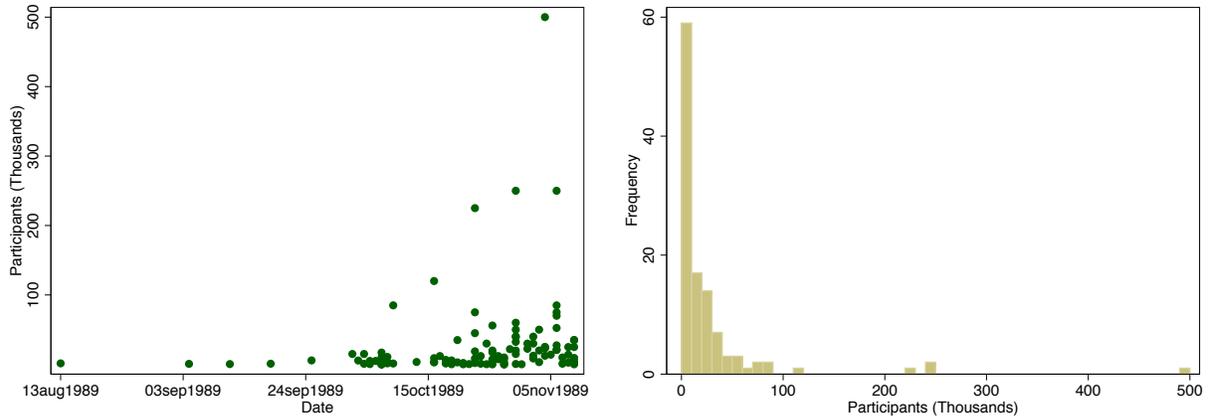


Figure A.2: Protest events in 13 East German district capitals in summer and fall 1989, through November 9, 1989 (when the Berlin Wall fell). Left panel plots individual protests’ sizes by date; right panel shows a histogram of protest sizes during the entire time period. When a protest’s size is estimated, 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).

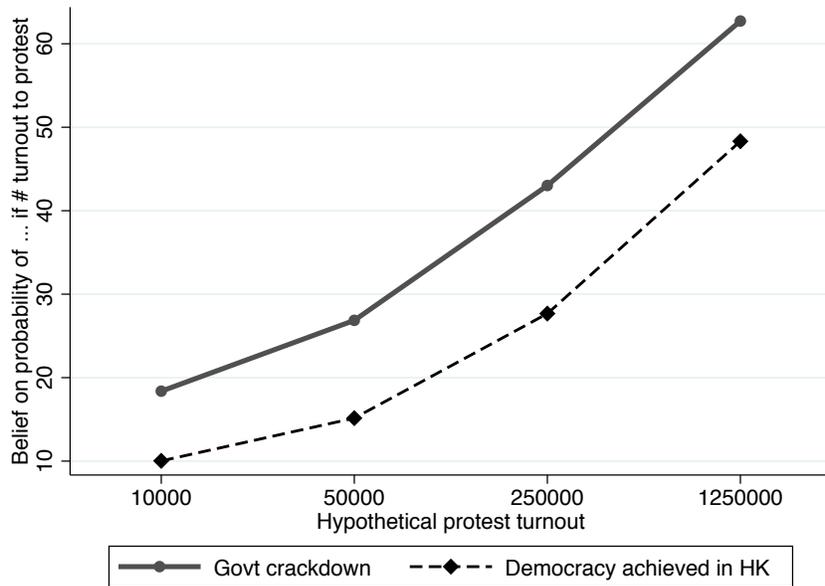


Figure A.3: Students’ beliefs regarding the benefits (the chance of achieving democratic institutions in Hong Kong) and costs (the chance of a violent government crackdown) for hypothetical protests with different turnout levels, ranging from 10,000 to 1,250,000 participants. This figure is also shown in Cantoni et al. (2019).

Appendix B 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 the University of Munich (economics ethics committee, protocol 2017-04), Stanford University (Institutional Review Board, Protocol 38481), and the University of California-Berkeley (Committee for Protection of Human Subjects, Protocol ID 2015-05-7571). In all of these IRB submissions, we followed all required procedures and answered questions relating to 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 had been ongoing since 2016.

We also received IRB approval from Hong Kong University of Science and Technology prior to the experimental intervention. More than two years after our experimental intervention, on November 28, 2019, the HKUST Human Participants Research Panel (HPRP) wrote to us, requesting that we remove references to the HKUST IRB approval of our study. HKUST HPRP claimed that our study went beyond what was approved in our proposal.

We wrote back unambiguously rejecting the HKUST claim. In no way did we deviate from the proposed research approved by the HKUST HPRP. We submitted all relevant information regarding the study up front, and we received no request for any revision to our proposal. Furthermore, we executed precisely the research the committee approved.

Given our strict adherence to the proposal approved by the HKUST HPRP, we maintain our position that our research was conducted within the bounds of what was approved by the HKUST HPRP, but acknowledge that this is disputed by HKUST.

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.¹ This is true today, and this was true during 2017–18 when the experiment was conducted.

Discussion: Importantly, this shows how the setting of our experimental intervention differs from mainland China. As of 2019, Freedom House, an independent organization dedicated to the expansion of freedom and democracy around the world, rated 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, scored 6.² Until 2019, 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.”³

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 as having 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 adverse consequences: in our case, a demonstration turning violent, or a military crackdown. Our assessment was that was a very unlikely, tail (“*de minimis*”) outcome. Up through 2019, no violent crackdown has occurred in Hong Kong’s July 1st marches.

¹Article 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.

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

³Source: <https://www.info.gov.hk/gia/general/200807/01/P200807010156.htm>, last accessed July 23, 2019. Note that as of the writing of this final draft of the article, Hong Kong’s political environment has changed: the passage on July 1, 2020, of national security legislation in Beijing has significantly reduced Hong Kong citizens’ freedoms of speech and public assembly.

Summary of arrests, charges and convictions related to July 1 March participants during the Marches since 2003¹

(as of July 2019)

Year	Number of attendees ²	Arrested by police	Charged by DOJ	Convicted by court	Reason of arrest/charge/conviction
2003	462,000	1	0	0	Not reported
2004	193,000	0	0	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	0 ³	Arrested for common assault, criminal damage, disorder in public places and obstructing public officers.
2018	28,000	0	0	0	

¹ 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.

² Source: HKUPOP July 1 headcounting project.

³ 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.

Appendix C Experimental materials

C.1 Full text of survey questions used for Table 2

The z-score index for own political beliefs encompasses the following questions:¹

-
- 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)
-

The z-score index for own political preferences encompasses the following questions:

-
- 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)
-

The z-score index for second-order beliefs (about the political preferences of other Hong Kong citizens) encompasses the following questions:

-
- 1 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?
 - 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)
-

¹We 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.

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 abide 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)

C.3 Baseline survey module (June 2017)

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*

Continued on next page

-
- 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 On each numerical scale that follows, indicate which point is generally more descriptive of you:

D.4.1 1 = calm; 5 = eager

D.4.2 1 = confident; 5 = cautious

D.4.3 1 = upbeat; 5 = discouraged

D.4.4 1 = don't give a darn; 5 = easily embarrassed

D.4.5 1 = unflappable; 5 = distractible

Category D.5: *Big 5 - extraversion*

D.5.1-5 On each numerical scale that follows, indicate which point is generally more descriptive of you:

D.5.1 1 = prefer being alone; 5 = prefer being with others

D.5.2 1 = pessimistic; 5 = optimistic

D.5.3 1 = private; 5 = exhibitionist

D.5.4 1 = cool; 5 = outgoing

D.5.5 1 = thoughtful; 5 = conversational

Panel E: 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: Economic status

Category F.1: *Household economic & social status*

F.1.1 During the past 12 months, what's the average monthly income of your family?

F.1.2 How many properties in HK do your parents currently own in total?

F.1.3 Father's highest educational attainment is above high school

F.1.4 Mother's highest educational attainment is above high school

Category F.2: *Student's projected economic status*

F.2.1 Median income of HKUST graduates in same major/program (as of 2014)

F.2.2 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 Gender (0 = female; 1 = male)

G.2 Birth year

Category G.3: *HK-oriented childhood environment*

G.3.1 Generations since family migrated to HK (1 = self-migrated; 4 = great grandparents migrated)

G.3.2 Attended HK high school using English as language of instruction

Continued on next page

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 **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

b = Being politically active is an important component of my identity

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 1st 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 1st 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 朱凱迪

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 Mainland China
 2. 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
 2. 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 *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（包含今天問卷獲得的 50 港元報酬）。

我們想讓你選擇，直接收到 300 港元的報酬，或者將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匿名。

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: stanford.edu/~dyanq1/pdfs/HKUST_Study_FAQ.pdf]* 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。可用於追蹤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/~dyanq1/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 1st 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 朱凱迪

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

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

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
 2. 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 *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，或者將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匿名。

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: stanford.edu/~dyang1/pdfs/HKUST_Study_FAQ.pdf]* 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。可用於追蹤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/~dyanq1/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]
2. 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。如果你選擇通過經由 SIS 支付，請確認在 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/~dyang1/pdfs/SIS_Bank_Information_Instruction.pdf]*。

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 **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

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}
4. 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 **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

1. What time was this observation made?
July ___ 2017, hour ___ (AM/PM), minute ___
2. At which MTR station was this observation made?
[drop-down menu]
Central, Admiralty, Wan Chai, Causeway Bay, Tsim Sha Tsui, Mong Kok
3. 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]
5. Please upload the photo you took during this observation moment.
Please do *not* compress photo, but upload the original full-sized file.

[Screen 3]

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

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

3. 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]

5. 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.

Appendix D Additional results: Figures and tables

D.1 Balance and research design

This section presents evidence on balancedness of observable characteristics and about basic elements of our research design.

Figure D.1 presents the design and timeline of the experiment. Table D.1 presents evidence on attrition across survey waves, starting from the initial sample recruited in June 2017. Table D.2 compares characteristics of protesters in the 2017 treatment group (which in experimental terms would comprise “compliers” and “always-takers”) to experimental subjects who reported attendance in older protests. Tables D.3 and D.4 list and describe our 97 treatment cells. Table D.5 presents evidence on balancedness of observable characteristics across the three treatment arms (pure control, placebo treatment and actual treatment). Table D.6 presents balancedness across the four types of treatment cells (depending on cell-level treatment intensity).

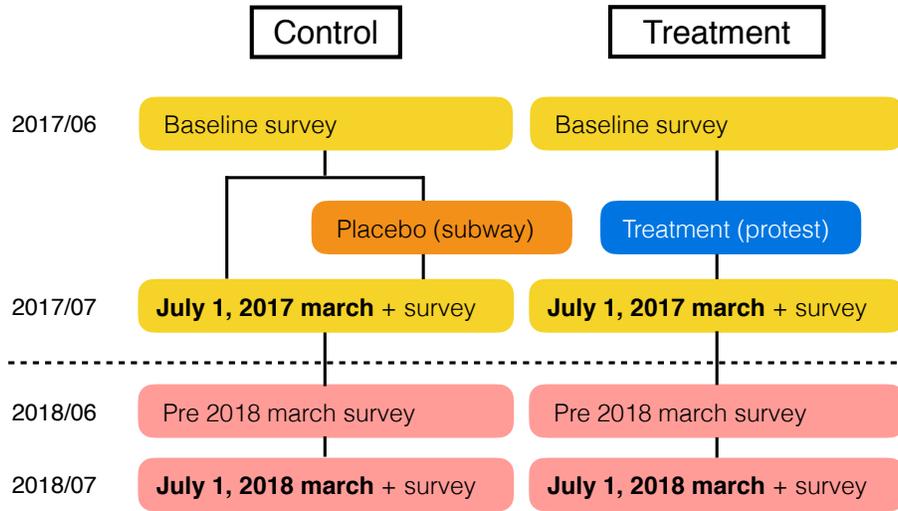


Figure D.1: Experimental design

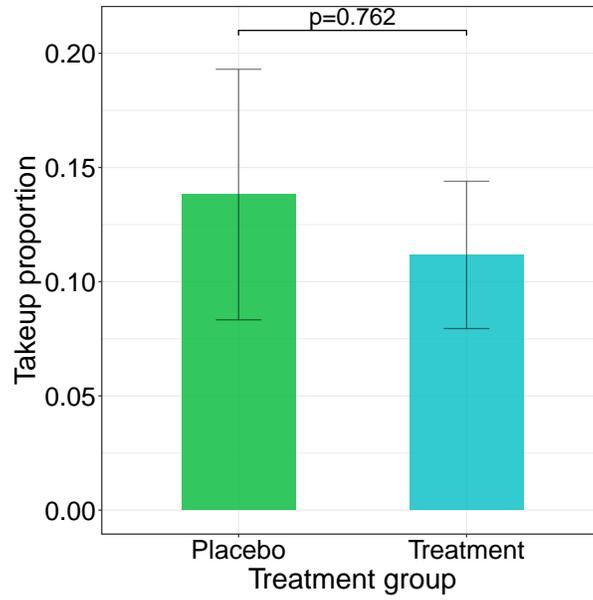


Figure D.2: Take-up proportions for treatment group and placebo treatment group, respectively. 95% confidence intervals shown. p -value calculated from a pairwise t -test of equality of means between placebo and treatment.

Table D.1: Attrition across survey parts

Variables:	Completed Wave 1		Only wave 1	All waves	p-value
	mean	std.dev.	mean	mean	
	(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	NA	0.399	NA	NA	0.290
HH monthly income	27399	16449	27231	27448	0.855
Expected income at age 40	4.40	1.04	4.34	4.41	0.357
# real estate owned	0.771	0.950	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	0.482	0.401	0.359	0.234
# of obs.	1096		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 D.2: Evidence on compliers: comparing treatment group protesters to past protesters

Variables:	Overall		Past	Treated	p-value
	mean	std.dev.	mean	mean	
	(1)	(2)	(3)	(4)	(5)
Male	0.552	0.497	0.554	0.537	0.831
Birth year	1997.03	1.44	1997.01	1997.22	0.377
English language high school	NA	0.382	NA	0.780	0.447
HH monthly income	28425	17133	28275	29463	0.679
Expected income at age 40	4.38	1.00	4.36	4.51	0.370
# real estate owned	0.831	1.000	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.	326		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 D.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, Civil and Environmental Engineering, Environmental Science, Environmental Management and Technology	2013	All	All	20	75	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

D.6

Continued on next page

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	75	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	75	1
34 Environmental Science, Environmental Management and Technology	2014	Male	All	14	75	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	75	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	75	1
43 Accounting, Finance, Economics, Economics and Finance	2016	Female	All	19	75	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	75	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	75	1
51 Global China Studies	2015	All	All	15	0	0
52 Logistics Management and Engineering,	2014	All	All	20	0	75

Continued on next page

Major/program	Cohorts	Gender	Residence	Size	Protest treatment density (%)	Subway placebo density (%)
53 Industrial Engineering and Engineering Management Logistics Management and Engineering, Risk Management and Business Intelligence,	2015	Female	All	11	75	0
54 Industrial Engineering and Engineering Management Logistics Management and Engineering, Risk Management and Business Intelligence,	2015	Male	All	10	1	50
55 Industrial Engineering and Engineering Management Logistics Management and Engineering, Risk Management and Business Intelligence	2016	All	All	15	50	1
56 Information Systems	2014	Female	All	20	50	50
57 Information Systems	2014	Male	All	7	1	75
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	75	1
69 Mathematics	2015	Male	All	19	0	1
70 Mechanical Engineering	2014	Female	All	9	0	75
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, Logistics Management and Engineering and General Business Management	2014	Female	All	14	75	1
75 Operations Management, Management, Logistics Management and Engineering and General Business Management	2014	Male	All	10	50	1
76 Operations Management, Management	2015	Female	All	16	1	50
77 Operations Management, Management	2015	Male	All	8	0	75

Continued on next page

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, Engineering (undeclared), Individualized Interdisciplinary Major, Others	2015	Female	All	11	50	1
85 Chemical Engineering, Chemical and Biomolecular Engineering, Engineering (undeclared), Individualized Interdisciplinary Major, Others	2015	Male	All	11	50	0
86 Electronic Engineering, Computer Engineering, Computer Science and General Business Management, Civil Engineering and General Business Management, Chemical and Environmental Engineering, Engineering (undeclared)	2016	Female	All	36	50	50
87 Electronic Engineering, Computer Engineering, Computer Science and General Business Management, Civil Engineering and General Business Management, Chemical and Environmental Engineering, Engineering (undeclared)	2016	Male	Off campus	74	1	50
88 Electronic Engineering, Computer Engineering, Computer Science and General Business Management, Civil Engineering and General Business Management, Chemical and Environmental Engineering, Engineering (undeclared)	2016	Male	On campus	21	1	1
89 Physics, Science (undeclared)	2015	All	All	19	75	0
90 Chemistry, Physics, Environmental Science, Environmental Management and Technology, Science (undeclared)	2016	Female	Off campus	49	75	0
91 Chemistry, Physics, Environmental Science, Environmental Management and Technology, Science (undeclared)	2016	Female	On campus	17	50	50
92 Chemistry, Physics, Environmental Science, Environmental Management and Technology, Science (undeclared)	2016	Male	Off campus	39	75	0
93 Chemistry, Physics, Environmental Science, Environmental Management and Technology, Science (undeclared)	2016	Male	On campus	8	50	0
94 Chemistry, Chemical Engineering, Chemical and Environmental Engineering, Mathematics and Economics, Mathematics, Quantitative Finance, Physics,	2013	Male	All	15	75	0

Continued on next page

Major/program	Cohorts	Gender	Residence	Size	Protest treatment density (%)	Subway placebo density (%)
95	2014	Female	All	11	1	50
96	2014	Male	All	13	75	0
97	2016	All	All	18	0	1

Table D.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

Continued on next page.

Table D.4 – continued from previous page.

	Name	Size	# treated	Empirical intensity	Target intensity	2017 turnout	2018 turnout
31	ELEC-2014-F	2	0	0.00	50.00	0	0
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

Continued on next page.

Table D.4 – continued from previous page.

	Name	Size	# treated	Empirical intensity	Target intensity	2017 turnout	2018 turnout
62	MAEC-2015	8	5	62.50	75.00	0	0
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

Continued on next page.

Table D.4 – continued from previous page.

	Name	Size	# treated	Empirical intensity	Target intensity	2017 turnout	2018 turnout
93	SSCI-2016-M-On	4	3	75.00	50.00	1	1
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 D.5: Summary statistics and balance check: main treatment vs. placebo vs. pure control

Variables:	Overall		Control			Treatment	p-values			
	mean	std.dev.	Pure	Placebo	Both		(Pu=Pl)	(Pu=T)	(Pl=T)	(B=T)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Male	0.521	0.500	0.591	0.572	0.585	0.436	0.702	0.000	0.005	0.000
Birth year	1997.22	1.43	1997.25	1997.09	1997.20	1997.25	0.238	0.986	0.247	0.586
English language high school	NA	0.405	NA	NA	NA	NA	0.862	0.955	0.895	0.985
HH monthly income	27448	16397	27228	26987	27152	27837	0.880	0.625	0.594	0.547
Expected income at age 40	4.41	1.03	4.39	4.42	4.40	4.43	0.740	0.573	0.901	0.627
# real estate owned	0.769	0.944	0.776	0.783	0.778	0.757	0.939	0.800	0.777	0.754
Planned to participate in 2017 protest	0.154	0.361	0.152	0.211	0.170	0.134	0.110	0.497	0.028	0.144
Participated in any previous protest	0.359	0.480	0.336	0.388	0.353	0.368	0.270	0.386	0.664	0.649
# of obs.	849		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 D.6: Cell-level summary statistics and balance check

Variables:	Overall		0-intensity	1-intensity	50-intensity	75-intensity	p-value
	mean	std.dev.	mean	mean	mean	mean	(0=1=50=75)
	(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	1.43	1996.80	1997.16	1997.38	1997.24	0.000
English language high school	NA	0.405	NA	NA	NA	NA	0.040
HH monthly income	27448	16397	28294	26837	26754	28205	0.595
Expected income at age 40	4.413	1.034	4.400	4.509	4.418	4.359	0.029
# real estate owned	0.769	0.944	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	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.

D.2 Robustness of treatment effects and auxiliary results

This section presents supplementary regression tables, figures, and robustness checks relating to the treatment effect estimation.

Figure D.3 presents the heterogeneous treatment effects by target cell treatment intensity, plotting turnout rates by individual treatment status (treatment versus pooled control) and cell treatment intensity (1% treated, 50% treated, or 75% treated), for 2017 (left-hand graph) and 2018 (right-hand graph).

Table D.7 replicates Table 1, but controlling for unbalanced characteristics interacted with treatment indicators. Table D.8 replicates Table 2, but controlling for unbalanced characteristics interacted with treatment indicators.

Table D.9 reports regression evidence using all individual survey questions as outcomes (instead of the summary indices of the previous tables), and using all pairwise comparisons across the three treatment arms.

Table D.10 estimates the “naturally occurring” persistence rate, as resulting from a simple regression of (self-reported) participation in year t on participation in year $t - 1$. One might also wish to benchmark the persistence rate we find against rates of persistence observed in other settings (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 analogous magnitudes in other settings is left for future work.

Table D.11 replicates Table 1, but observations in the regression are weighted to match the sample of individuals who completed at least one wave of the study on observables. Table D.12 replicates Table 2, but observations in the regression are weighted to match the sample of individuals who completed at least one wave of the study on observables.

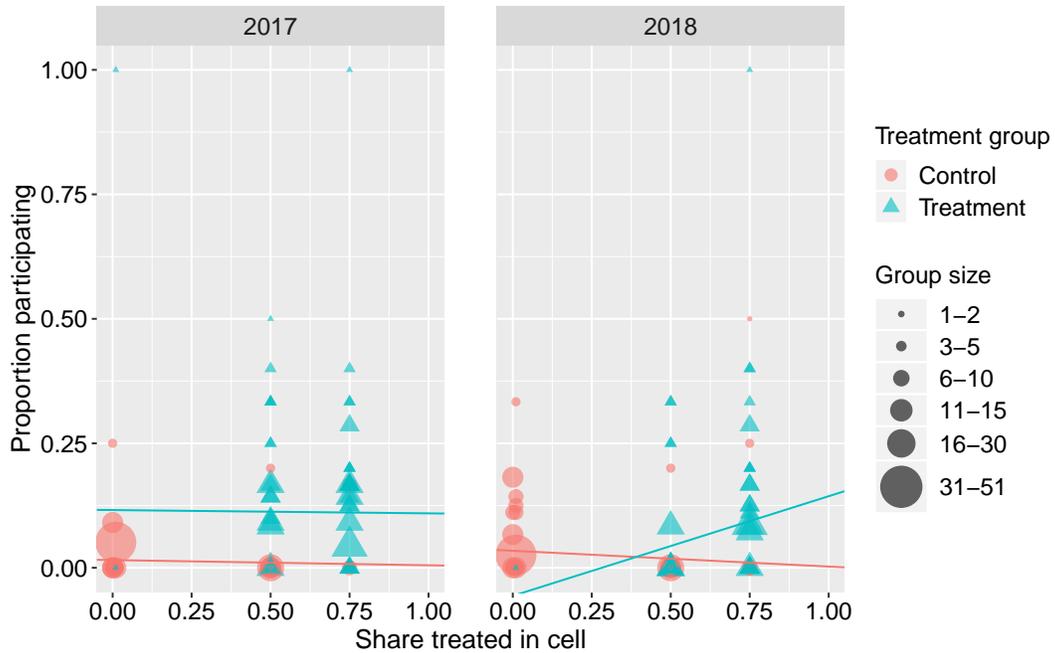


Figure D.3: Heterogeneous treatment effects by target cell treatment intensity. p -values calculated from a test that the coefficient on the interaction between individual treatment and cell treatment intensity (graphically, the slope of the line) equals zero: 0.951 (2017, treatment); 0.524 (2017, control); 0.022 (2018, treatment); 0.170 (2018, control).

Table D.7: Treatment effects (controlling for unbalanced characteristics)

	Participation				Plans to participate	
	2017	2017	2018	2018	2018	2018
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: <i>No control – replication of Table 1</i>						
Treatment	0.133 (0.124)	0.114 (0.122)	-0.033 (0.018)	-0.047 (0.030)	-0.104 (0.051)	-0.117 (0.062)
<i>p</i> -value (permutation test)	0.038	0.059	0.298	0.058	0.091	0.017
Treatment × 50% intensity	-0.028 (0.126)	-0.020 (0.124)	0.062 (0.022)	0.068 (0.025)	0.067 (0.061)	0.073 (0.064)
<i>p</i> -value (permutation test)	0.345	0.362	0.042	0.061	1.000	0.905
Treatment × 75% intensity	-0.028 (0.127)	-0.021 (0.125)	0.117 (0.036)	0.122 (0.038)	0.110 (0.062)	0.112 (0.065)
<i>p</i> -value (permutation test)	0.356	0.363	0.005	0.005	0.046	0.024
Panel B: <i>In addition control for birth year</i>						
Treatment	.	.	.	.	.	.
Treatment × 50% intensity	-0.029 (0.127)	-0.020 (0.124)	0.059 (0.025)	0.066 (0.026)	0.059 (0.066)	0.068 (0.068)
Treatment × 75% intensity	-0.028 (0.127)	-0.021 (0.125)	0.116 (0.038)	0.122 (0.039)	0.107 (0.069)	0.113 (0.072)
Panel C: <i>In addition control for English-language High School</i>						
Treatment	0.162 (0.140)	0.139 (0.138)	-0.072 (0.034)	-0.094 (0.040)	-0.135 (0.068)	-0.159 (0.079)
Treatment × 50% intensity	-0.046 (0.146)	-0.037 (0.142)	0.058 (0.035)	0.066 (0.037)	0.100 (0.077)	0.109 (0.079)
Treatment × 75% intensity	-0.034 (0.147)	-0.027 (0.144)	0.120 (0.047)	0.127 (0.049)	0.150 (0.079)	0.157 (0.083)
Panel D: <i>In addition control for expected income at age 40</i>						
Treatment	0.091 (0.138)	0.073 (0.134)	-0.147 (0.054)	-0.159 (0.059)	-0.095 (0.083)	-0.107 (0.089)
Treatment × 50% intensity	-0.030 (0.127)	-0.022 (0.124)	0.058 (0.022)	0.063 (0.025)	0.068 (0.061)	0.074 (0.065)
Treatment × 75% intensity	-0.029 (0.128)	-0.022 (0.126)	0.115 (0.036)	0.119 (0.038)	0.110 (0.062)	0.112 (0.065)

Panel E: In addition control for predicted protest propensity

Treatment	0.101 (0.135)	0.092 (0.132)	-0.046 (0.033)	-0.054 (0.038)	-0.116 (0.063)	-0.123 (0.068)
Treatment × 50% intensity	-0.026 (0.127)	-0.021 (0.124)	0.063 (0.022)	0.068 (0.025)	0.068 (0.061)	0.073 (0.065)
Treatment × 75% intensity	-0.024 (0.129)	-0.020 (0.126)	0.118 (0.037)	0.122 (0.038)	0.111 (0.063)	0.112 (0.065)
DV mean (control grp.)	0.012	0.012	0.025	0.025	0.100	0.100
DV std. dev. (control grp.)	0.111	0.111	0.156	0.156	0.299	0.299
DV mean (all)	0.055	0.055	0.045	0.045	0.091	0.091
DV std. dev. (all)	0.229	0.229	0.207	0.207	0.287	0.287
Gender controls	No	Yes	No	Yes	No	Yes
Observations	849	849	849	849	849	849

Notes: Panel A replicates Table 1. 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, based on 1,000 repetitions and maintaining the same proportion of participants across treatment arms. Each subsequent panel in addition controls for one unbalanced characteristics and its interaction with the treatment indicator. The coefficient on Treatment in Panel B cannot be estimated due to collinearity.

Table D.8: Mechanisms (controlling for unbalanced characteristics)

	New friendships		Political preferences		Political beliefs		Beliefs about others	
	2018	2017	2018	2017	2018	2017	2018	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	
Panel A: <i>No control – replication of Table 3</i>								
Treatment	−0.036 (0.019)	−0.316 (0.545)	0.155 (0.440)	−0.455 (0.472)	−0.148 (0.177)	−0.424 (0.394)	−0.382 (0.106)	
<i>p</i> -value (permutation test)	0.041	0.923	1.000	0.234	0.786	0.185	0.736	
Treatment × 50% intensity	0.073 (0.031)	0.414 (0.551)	−0.062 (0.460)	0.362 (0.489)	0.115 (0.215)	0.497 (0.406)	0.521 (0.144)	
<i>p</i> -value (permutation test)	0.012	0.809	1.000	0.511	0.798	0.189	0.680	
Treatment × 75% intensity	0.058 (0.038)	0.544 (0.556)	−0.069 (0.456)	0.491 (0.483)	0.141 (0.229)	0.489 (0.411)	0.305 (0.149)	
<i>p</i> -value (permutation test)	0.012	0.808	1.000	0.266	0.833	0.193	0.748	
Panel B: <i>In addition control for birth year</i>								
Treatment	.	.	.	.	.	.	.
Treatment × 50% intensity	0.066 (0.036)	0.420 (0.551)	−0.052 (0.465)	0.371 (0.484)	0.112 (0.214)	0.506 (0.408)	0.544 (0.135)	
Treatment × 75% intensity	0.056 (0.045)	0.545 (0.556)	−0.066 (0.460)	0.494 (0.477)	0.140 (0.228)	0.491 (0.415)	0.311 (0.140)	
Panel C: <i>In addition control for English-language High School</i>								
Treatment	−0.050 (0.042)	−0.307 (0.623)	0.129 (0.551)	−0.251 (0.479)	−0.191 (0.147)	−0.433 (0.434)	−0.345 (0.145)	
Treatment × 50% intensity	0.085 (0.036)	0.698 (0.613)	0.104 (0.540)	0.173 (0.469)	0.023 (0.189)	0.439 (0.422)	0.541 (0.161)	
Treatment × 75% intensity	0.065 (0.049)	0.800 (0.622)	0.041 (0.548)	0.337 (0.464)	0.080 (0.184)	0.489 (0.427)	0.317 (0.176)	
Panel D: <i>In addition control for expected income at age 40</i>								
Treatment	−0.144 (0.063)	−0.143 (0.593)	0.153 (0.476)	−0.883 (0.537)	−0.594 (0.321)	−0.438 (0.456)	−0.040 (0.234)	
Treatment × 50% intensity	0.070 (0.031)	0.420 (0.555)	−0.063 (0.461)	0.347 (0.488)	0.099 (0.213)	0.496 (0.406)	0.533 (0.146)	
Treatment × 75% intensity	0.056 (0.038)	0.547 (0.561)	−0.069 (0.457)	0.483 (0.482)	0.132 (0.228)	0.489 (0.411)	0.311 (0.150)	

Panel E: In addition control for predicted protest propensity

Treatment	-0.053 (0.042)	-0.516 (0.546)	0.182 (0.467)	-0.463 (0.486)	-0.252 (0.235)	-0.537 (0.427)	-0.341 (0.175)
Treatment × 50% intensity	0.075 (0.031)	0.430 (0.550)	-0.065 (0.462)	0.363 (0.489)	0.123 (0.214)	0.505 (0.408)	0.518 (0.148)
Treatment × 75% intensity	0.060 (0.039)	0.570 (0.554)	-0.072 (0.459)	0.492 (0.482)	0.154 (0.233)	0.504 (0.413)	0.300 (0.153)
DV mean (control grp.)	0.064	-0.062	-0.052	-0.012	0.005	-0.045	0.005
DV std. dev. (control grp.)	0.245	0.994	1.039	1.024	1.033	1.016	1.050
DV mean (all)	0.078	-0.011	-0.015	0.002	0.001	-0.015	0.005
DV std. dev. (all)	0.268	0.993	1.007	1.000	1.018	0.998	1.008
Observations	849	849	849	849	849	849	849

Notes: Panel A replicates Table 2. 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, based on 1,000 repetitions and maintaining the same proportion of participants across treatment arms. Each subsequent panel in addition controls for one unbalanced characteristics and its interaction with the treatment indicator. The coefficient on Treatment in Panel B cannot be estimated due to collinearity. The individual survey questions combined to construct the indices are provided in Appendix C.1.

Table D.9: Group effects on individual outcomes

	(1) (T-Pu)	(2) (T-Pu, FE)	(3) (T-PI)	(4) (T-PI, FE)	(5) (PI-Pu)	(6) (PI-Pu, FE)
<i>Panel A.1: Likelihood of integration by 2025, post-July 2017</i>						
Group 1	0.058 (0.043)	0.059 (0.043)	0.051 (0.055)	0.050 (0.055)	0.007 (0.057)	0.007 (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	-
<i>Panel A.2: Likelihood of integration by 2025, pre-July 2018</i>						
Group 1	0.031 (0.046)	0.031 (0.046)	0.026 (0.057)	0.021 (0.056)	0.005 (0.060)	0.007 (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	-
<i>Panel B.1: Confidence in answer to likelihood of integration by 2025, post-July 2017</i>						
Group 1	-0.011 (0.135)	-0.022 (0.135)	-0.097 (0.175)	-0.098 (0.176)	0.087 (0.179)	0.089 (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	-
<i>Panel B.2: Confidence in answer to likelihood of integration by 2025, pre-July 2018</i>						
Group 1	-0.044 (0.125)	-0.039 (0.126)	0.132 (0.169)	0.134 (0.169)	-0.176 (0.174)	-0.165 (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	-
<i>Panel C.1: Likelihood of integration by 2050, post-July 2017</i>						
Group 1	0.066 (0.057)	0.066 (0.058)	0.054 (0.074)	0.051 (0.074)	0.011 (0.076)	0.011 (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	-
<i>Panel C.2: Likelihood of integration by 2050, pre-July 2018</i>						
Group 1	-0.047 (0.057)	-0.048 (0.057)	-0.083 (0.072)	-0.087 (0.072)	0.036 (0.076)	0.035 (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

Continued on next page.

Table D.9 – continued from previous page.

	(1)	(2)	(3)	(4)	(5)	(6)
	(T-Pu)	(T-Pu, FE)	(T-PI)	(T-PI, FE)	(PI-Pu)	(PI-Pu, FE)
p-value	0.409	0.401	0.247	0.225	0.633	0.640
Adj. p-value	0.848	-	0.624	-	0.844	-
<i>Panel D.1: Confidence in answer to likelihood of integration by 2050, post-July 2017</i>						
Group 1	-0.204 (0.161)	-0.224 (0.161)	-0.248 (0.210)	-0.255 (0.211)	0.043 (0.209)	0.044 (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	-
<i>Panel D.2: Confidence in answer to likelihood of integration by 2050, pre-July 2018</i>						
Group 1	-0.027 (0.150)	-0.034 (0.151)	0.207 (0.190)	0.209 (0.190)	-0.234 (0.203)	-0.233 (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	-
<i>Panel E.1: Index of political beliefs (z-score), post-July 2017</i>						
Group 1	0.047 (0.074)	0.041 (0.074)	0.001 (0.098)	-0.003 (0.098)	0.046 (0.101)	0.046 (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
<i>Panel E.2: Index of political beliefs (z-score), pre-July 2018</i>						
Group 1	-0.034 (0.078)	-0.035 (0.078)	0.043 (0.096)	0.037 (0.096)	-0.076 (0.101)	-0.073 (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
<i>Panel F.1: Perceived importance of democracy, post-July 2017</i>						
Group 1	0.092 (0.157)	0.106 (0.158)	0.059 (0.201)	0.068 (0.201)	0.033 (0.215)	0.045 (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	-
<i>Panel F.2: Perceived importance of democracy, pre-July 2018</i>						
Group 1	0.314 (0.159)	0.323 (0.160)	0.097 (0.202)	0.107 (0.202)	0.217 (0.217)	0.233 (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

Continued on next page.

Table D.9 – continued from previous page.

	(1)	(2)	(3)	(4)	(5)	(6)
	(T-Pu)	(T-Pu, FE)	(T-PI)	(T-PI, FE)	(PI-Pu)	(PI-Pu, FE)
p-value	0.048	0.044	0.629	0.596	0.318	0.283
Adj. p-value	0.194	-	0.863	-	0.530	-
<hr/>						
<i>Panel G.1: Political attitudes (pro-democracy vs. pro-Beijing), post-July 2017</i>						
Group 1	0.110	0.110	0.308	0.308	-0.197	-0.206
	(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	-
<hr/>						
<i>Panel G.2: Political attitudes (pro-democracy vs. pro-Beijing), pre-July 2018</i>						
Group 1	-0.067	-0.064	0.288	0.286	-0.356	-0.357
	(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	-
<hr/>						
<i>Panel H.1: Legitimacy of CCP rule in Hong Kong, post-July 2017</i>						
Group 1	0.263	0.240	0.096	0.094	0.168	0.149
	(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	-
<hr/>						
<i>Panel H.2: Legitimacy of CCP rule in Hong Kong, pre-July 2018</i>						
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)
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	-
<hr/>						
<i>Panel I.1: HK should be independent, post-July 2017</i>						
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	-
<hr/>						
<i>Panel I.2: HK should be independent, pre-July 2018</i>						
Group 1	0.117	0.144	-0.049	-0.022	0.166	0.193
	(0.215)	(0.215)	(0.271)	(0.269)	(0.284)	(0.283)

Continued on next page.

Table D.9 – continued from previous page.

	(1)	(2)	(3)	(4)	(5)	(6)
	(T-Pu)	(T-Pu, FE)	(T-PI)	(T-PI, FE)	(PI-Pu)	(PI-Pu, FE)
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	-
<hr/>						
<i>Panel J.1: Index of political preferences (z-score), post-July 2017</i>						
Group 1	0.110	0.111	0.137	0.144	-0.027	-0.031
	(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
<hr/>						
<i>Panel J.2: Index of political preferences (z-score), pre-July 2018</i>						
Group 1	0.047	0.054	0.168	0.175	-0.121	-0.117
	(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
<hr/>						
<i>Panel K.1: Others afraid of expressing pro-independence views, post-July 2017</i>						
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
Adj. p-value	0.950	-	0.809	-	0.950	-
<hr/>						
<i>Panel K.2: Others afraid of expressing pro-independence views, pre-July 2018</i>						
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	-
<hr/>						
<i>Panel L.1: Second-order beliefs about importance of democracy, post-July 2017</i>						
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	-
<hr/>						
<i>Panel L.2: Second-order beliefs about importance of democracy, pre-July 2018</i>						
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)

Continued on next page.

Table D.9 – continued from previous page.

	(1) (T-Pu)	(2) (T-Pu, FE)	(3) (T-PI)	(4) (T-PI, FE)	(5) (PI-Pu)	(6) (PI-Pu, FE)
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	-
<i>Panel M.1: Second-order beliefs about legitimacy of CCP rule in Hong Kong, post-July 2017</i>						
Group 1	0.131 (0.143)	0.111 (0.143)	0.132 (0.190)	0.119 (0.189)	-0.001 (0.180)	-0.014 (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	-
<i>Panel M.2: Second-order beliefs about legitimacy of CCP rule in Hong Kong, pre-July 2018</i>						
Group 1	-0.089 (0.138)	-0.097 (0.139)	0.046 (0.170)	0.047 (0.170)	-0.135 (0.190)	-0.142 (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	-
<i>Panel N.1: Second-order beliefs about whether HK should be independent, post-July 2017</i>						
Group 1	-0.029 (0.140)	-0.022 (0.141)	0.083 (0.178)	0.091 (0.178)	-0.111 (0.182)	-0.114 (0.183)
DV mean	4.609	4.609	4.609	4.609	4.609	4.609
DV std.dev.	1.848	1.848	1.848	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	-
<i>Panel N.2: Second-order beliefs about whether HK should be independent, pre-July 2018</i>						
Group 1	-0.016 (0.154)	-0.000 (0.154)	0.220 (0.191)	0.230 (0.190)	-0.236 (0.194)	-0.234 (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	-
<i>Panel O.1: Index of second-order beliefs (z-score), post-July 2017</i>						
Group 1	0.053 (0.075)	0.050 (0.075)	0.104 (0.096)	0.100 (0.096)	-0.051 (0.100)	-0.055 (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
<i>Panel O.2: Index of second-order beliefs (z-score), pre-July 2018</i>						
Group 1	-0.026	-0.025	0.057	0.060	-0.083	-0.084

Continued on next page.

Table D.9 – 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)
DV mean	0.077	0.077	0.093	0.093	0.103	0.103
DV std.dev.	0.005	0.005	0.005	0.005	0.005	0.005
p-value	1.009	1.009	1.009	1.009	1.009	1.009
Treatment cell FEs	0.738	0.746	0.541	0.522	0.424	0.419
Observations	No	Yes	No	Yes	No	Yes
	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, Makarin and Petrova (2019) 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 D.10: Naturally occurring persistence rate

	Participation in July 1st march in year ...							
	2015	2016	2017	2018	2018	2018	2018	2018
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Participation in $t-1$	0.366	0.356	0.238	0.255	0.275	0.272	0.376	0.426
	[0.030]	[0.031]	[0.056]	[0.060]	[0.121]	[0.119]	[0.115]	[0.123]
Male	0.004	[0.008]		-0.006		0.010		-0.002
		[0.008]		[0.009]		[0.010]		[0.007]
Birth year	-0.007	-0.007		0.001		-0.000		-0.007
	[0.003]	[0.003]		[0.002]		[0.003]		[0.003]
Not religious	-0.006	-0.006		-0.007		-0.001		-0.008
	[0.011]	[0.011]		[0.011]		[0.012]		[0.010]
HK-oriented childhood env.	-0.001	-0.001		0.008		0.005		-0.003
	[0.004]	[0.004]		[0.003]		[0.004]		[0.004]
HH economic and social status	0.005	0.005		-0.000		0.001		0.009
	[0.004]	[0.004]		[0.004]		[0.005]		[0.004]
Own projected economic status	-0.004	-0.004		-0.003		-0.004		-0.002
	[0.004]	[0.004]		[0.004]		[0.004]		[0.003]
Observations	3052	2801	1273	1172	781	699	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

Notes: Table D.10 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 survey waves in years $t+1, t+2, \dots$ (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 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 D.11: Treatment effects: protest participation and plans (reweighted sample)

	Participation				Plans to participate	
	2017	2017	2018	2018	2018	2018
	(1)	(2)	(3)	(4)	(5)	(6)
Panel A: Average treatment effect						
Treatment	0.105 (0.018)	0.093 (0.023)	0.049 (0.016)	0.042 (0.019)	-0.021 (0.023)	-0.029 (0.027)
Panel B: Heterogeneity by cell treatment intensity						
Treatment	0.136 (0.127)	0.117 (0.124)	-0.034 (0.018)	-0.048 (0.029)	-0.103 (0.050)	-0.118 (0.061)
Treatment × 50% intensity	-0.032 (0.129)	-0.024 (0.126)	0.062 (0.022)	0.068 (0.025)	0.066 (0.060)	0.073 (0.064)
Treatment × 75% intensity	-0.032 (0.130)	-0.026 (0.127)	0.117 (0.035)	0.122 (0.037)	0.109 (0.061)	0.112 (0.064)
DV mean (control grp.)	0.013	0.013	0.025	0.025	0.099	0.099
DV std. dev. (control grp.)	0.112	0.112	0.155	0.155	0.298	0.298
DV mean (all)	0.055	0.055	0.045	0.045	0.090	0.090
DV std. dev. (all)	0.228	0.228	0.206	0.206	0.286	0.286
Treatment × gender	No	Yes	No	Yes	No	Yes
Observations	849	849	849	849	849	849

Notes: Panel A presents estimated coefficients from regressions of protest turnout (or planned turnout) on the individual treatment indicator. Panel B presents estimated coefficients from regressions of protest turnout (or planned turnout) on the individual treatment indicator interacted with *majorimescohort* cell treatment intensity bin indicators (and lower-order terms). Results are shown for 2017 protest turnout (columns 1–2), 2018 protest turnout (columns 3–4), and 2018 planned protest turnout (columns 5–6). Columns 1, 3, and 5 include *majorimescohort* cell fixed effects; in addition, columns 2, 4, and 6 include the interaction between individual treatment status and a gender indicator. Standard errors (reported in parentheses) are clustered at the *majorimescohort* cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables.

Table D.12: Mechanisms: political beliefs, preferences, beliefs about others, and new friendships
(reweighted sample)

	New friendships		Political preferences		Political beliefs		Beliefs about others	
	2018		2017	2018	2017	2018	2017	2018
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	
Panel A: Average treatment effect								
Treatment	0.026 (0.020)	0.136 (0.068)	0.096 (0.089)	-0.055 (0.081)	-0.022 (0.089)	0.045 (0.073)	0.017 (0.071)	
Panel B: Heterogeneity by cell treatment intensity								
Treatment	-0.037 (0.019)	-0.316 (0.543)	0.158 (0.443)	-0.468 (0.464)	-0.151 (0.175)	-0.411 (0.387)	-0.381 (0.106)	
Treatment × 50% intensity	0.075 (0.031)	0.417 (0.549)	-0.065 (0.463)	0.373 (0.481)	0.125 (0.214)	0.480 (0.399)	0.517 (0.143)	
Treatment × 75% intensity	0.058 (0.038)	0.545 (0.554)	-0.065 (0.459)	0.505 (0.475)	0.149 (0.227)	0.482 (0.404)	0.310 (0.148)	
DV mean (control grp.)	0.064	-0.062	-0.052	-0.012	0.005	-0.045	0.005	
DV std. dev. (control grp.)	0.244	0.992	1.039	1.023	1.033	1.016	1.051	
DV mean (all)	0.078	-0.011	-0.015	0.002	0.001	-0.015	0.005	
DV std. dev. (all)	0.267	0.991	1.006	1.000	1.017	0.997	1.008	
Observations	849	849	849	849	849	849	849	

Notes: Panel A presents estimated coefficients from regressions of new friendships, indices of preferences, political beliefs, and beliefs about others on the individual treatment indicator. Panel B presents estimated coefficients from regressions of new friendships, indices of preferences, political beliefs, and beliefs about others on the individual treatment indicator interacted with major × cohort cell treatment intensity bin indicators (and lower-order terms). Results are shown for new friendships reported in July 2018 (column 1); for July 2017 preferences, beliefs, and beliefs about others (columns 2, 4, and 6); and for June 2018 preferences, beliefs, and beliefs about others (columns 3, 5, and 7). All regressions include major × cohort cell fixed effects. Standard errors (reported in parentheses) are clustered at the major × cohort cell level. Observations re-weighted to match the sample of individuals who completed at least one wave of the study on observables. The individual survey questions combined to construct the indices are provided in Appendix C.1.

Appendix E July 1st, 2017 crowd size estimates

We describe the procedure and results of estimating the crowd size of July 1st, 2017, march based on the information collected by the study participants.

There are many estimates on the number of participants in the demonstration, with wide discrepancies between them. The estimation provided by the Hong Kong University Public Opinion Programme (HKUPOP) was based on the counting of the demonstrators at a fixed point throughout the entire demonstration. Their conclusion is that the total number of demonstrators is somewhere between 26 and 32 thousands. Our crowd-sourcing effort seeks to make an estimation based on another method, in order to provide a plausible range of the number of participants, which can be used to examine which of the earlier estimates were reasonable.

Data available The effective data available consists of 56 responses from the study respondents, including two headcounts taken separately for each respondent. These two headcounts were the number of people that one can touch when stretching out his or her both arms. For each respondent, these two counts were taken at different places at different times, with both the location and time recorded. The drawbacks to the dataset were the small sample size, the very limited information contained in the reported headcount, the dispersal of time and location at which the counts were reported, and the quite common ambiguity of the location (for example, only reporting the main avenue on which the counts were recorded, rather than the specific intersection).

Methodology We assume that the crowd participating in the demonstration had occupied a substantial part of the pre-determined demonstration route. This method is plausible because the 2017 demonstration was one that the endpoint of the march was reached after all demonstrators had left the starting point; therefore, at some point, all demonstrators were on the route, occupying some segments of it. We pin down these segments of the demonstration route by keeping only the counts recorded within the time frame of 15:00 and 18:00, when the main demonstration march took place, and locate both ends of the route where counts were given in this time-frame. This leaves us with 92 counts at different places in this three-hour window.

Furthermore, we assume that within each segment of the demonstration route, the density of the crowd is relatively stable. Therefore, we take the average of the counts from all available responses for every segment of the route and use it to calculate the average density on every segment of the route. For the sake of simplicity and accuracy, we only consider the larger and longer roads on which the demonstration proceeded, because the smaller roads were too short to affect the estimation significantly and lacked responses. Therefore, we estimate the average density of the crowd on the Victoria Park, Causeway Road, Hennessy Road, Queensway, and Yee Wo Street. Also in calculating the density, we assume that the arms-length of respondents are 1.70 meters, which roughly corresponds to the average height of Hong Kong teenagers.

Finally, with the average density available, and data on the lengths and widths of these five aforementioned segments of the demonstration route available, we make the estimation by multiplying each segment's area and the density of demonstrators on it, and then summing them together.

Results Appendix Table E.1 includes all the crowd densities that have been estimated from the survey responses within the time-frame of 15:00 to 18:00. The density listed is the number of people within the one squared-meter circle around our respondent. Note that our respondent himself or herself is also included, so that the density is calculated by:

$$density = (N + 1) \div (1.7^2 \times \pi)$$

where N denotes the number of people within arms reach by each respondent.

Table E.1: Estimated crowd densities

Hennessy	Queensway	Victoria Park	Causeway	Great George	Yee Wo
0.957	0.705	0.964	1.010	1.120	0.936

Appendix Table E.2 shows the measurements of all the road or street segments on the demonstration route; note that not all of them will be used. This is compiled based on official data and the map of the demonstration route provided.

Table E.2: Route area information

Chinese Name	English Name	Width	Length	Area
維多利亞公園中央草坪	Victoria Park Central Lawn	158	80	12,640
維多利亞公園路徑	Victoria Park Route	4.100	265.895	1,090.169
高士威道	Causeway Road	9.600	475.929	4,568.915
禮頓道	Leighton Road	8.700	20.896	181.798
伊榮街	Irving Street	11.400	158.428	1,806.082
邊寧頓街	Pennington Street	11.800	61.446	725.060
怡和街	Yee Wo Street	7.600	167.028	1,269.415
軒尼詩道	Hennessy Road	10	1,837.731	18,377.310
金鐘道	Queensway	10	179.657	1,796.570
樂禮街	Rodney Street	5.700	149.370	851.409
夏道	Harcourt Road	10.600	300.426	3,184.519
夏道行人道	Harcourt Road Pavement	12.400	255.763	3,171.465
添美道行人路	Tim Mei Avenue Pavement	3	137.940	413.819

Finally, we determine what proportion of the Victoria Park Lawn was occupied. It is obvious that not the entire park was filled by demonstrators when the leading elements had reached far down the route, but many of the responses on Victoria Park still came in very late in our time-frame. Therefore, we provide five final estimates, each assuming a different proportion of the Victoria Park being occupied, ranging from only occupying the Victoria Park Road to occupying the entire park. These final estimates shown in Appendix Table E.3.

Table E.3: Estimation of number of participants

Full Lawn	75% lawn	50% lawn	25% lawn	Park route only
37,069.76	34,024.34	30,978.92	27,933.49	25,938.71

These estimates give a range slightly higher than that given by HKUPOP, and certainly much higher than the numbers provided by the Hong Kong Police. We think that our estimation could slightly overestimate the crowd size, for the following reasons. First, it is most likely that our respondents were always at the densest parts among the demonstrators, because they randomly followed the crowd. So most likely, their estimation of the crowd density is higher than the actual density over the entire road. Second, our method is based on the assumption that in this three hour interval, the entire length of the segments of the route taken into consideration was occupied. However, these over-estimations should be partially offset by the exclusion of many smaller road segments from our analysis. Yet these smaller segments were indeed not

too significant in causing the downward bias, given their short lengths and small widths. Finally, given the reports on this demonstration, the proportion of the Victoria Park lawn occupied should probably be quite low. Therefore, we think the range given from "Park route only" to "50%" could be more accurate. If this restriction is considered, then this estimation is very close to that of the HKUPOP.