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Abstract

The relationship between immigration and terrorism is an important public policy concern. Using bilateral migration data for 170 countries from 1990 to 2015, we estimate the relationship between levels of immigration and terrorism using an instrumental variables (IV) strategy based on the decades prior stocks of immigrants in destination countries. We specifically investigate rates of immigration from Muslim majority countries and countries involved in armed conflicts. We find no relationship between immigration and terrorism, whether measured by the number of attacks or victims, in destination countries.

Keywords: Immigration, Terrorism
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1 Introduction

Greater immigration flows have the potential to significantly reduce global poverty and increase the size of the world's economy (Clemens, 2011). Although many people in the public fear that gains to the immigrants come at the expense of the economic welfare of the native population, economists generally find these fears are mistaken (Powell, 2015). Global free trade in labor (immigration), like free trade in goods, enriches citizens from both countries engaged in the exchange. But, immigrants aren't just workers, they are people too (Borjas, 2016). Thus, unlike goods that cross borders, they can make their own decisions outside of the labor market that impact destination countries in other ways. Does letting in more immigrant workers increase the risk of letting in terrorists? Might immigrant workers, who become dissatisfied with life in their new country, turn to terrorism? Thus, is securing the economic gains from greater immigration associated with also incurring the cost of higher rates of terrorism? If so, perhaps the economic benefits of greater immigration might not be worth the increased costs. This paper empirically investigates the relationship between immigration and terrorism and is thus tied to two evolving literatures: one literature on the non-narrowly defined economic impacts of immigration on destination countries and a second literature on the causes of terrorism.

Borjas (2014, 2015) challenged the literature claiming that liberalized immigration would boost global economic output by tens of trillions of dollars. He pointed out that the models economists used to estimate these gains all relied on the institutions and social norms that regulate economic exchange in destination countries remaining intact after immigrants arrive *en masse*. He writes, "What would happen to the institutions and social norms that govern economic exchanges in specific countries after the entry/exit of perhaps hundreds of millions of people" (Borjas, 2015, p. 961)? In his recent book he succinctly states the problem and the state of our knowledge about it:

> For immigration to generate substantial global gains, it must be the case that billions of immigrants can move to the industrialized economies without importing the "bad" institutions that led to poor economic conditions in the source countries in the first place. It seems inconceivable that the North's infrastructure would remain unchanged after the admission of billions of new workers. Unfortunately, remarkably little is known about the political and cultural impact of immigration on the receiving countries, and about how institutions in these receiving countries would adjust to the influx (Borjas, 2014, p. 169).

Borjas (2015) models a variety of scenarios showing how the economic gains from immigration can decrease or turn negative depending on how much they erode the productivity in destination countries by importing their inferior social capital, however, he offers no empirical evidence that this importation does, in fact, take place. A small but growing literature has developed attempting to empirically assess these fears.

Ortega and Peri (2014) and Clemens and Pritchett (2016) examine how immigration directly impacts productivity. Another series of papers examines whether immigration undermines formal institutions of economic freedoms that are correlated with greater productivity. Clark et al. (2015) examine how immigration impacted economic freedom in a cross section of countries and

Padilla and Cachanosky (2018) examine the relationship across U.S. states. Powell et al. (2017) and Nowrasteh et al. (2019) take advantage of natural experiments in Israel and Jordan, respectively, and use a synthetic control methodology to study how exogenous mass influxes of immigrants impacted economic freedom and other institutions in destination countries. Finally, Bologna-Pavlik et al. (2019) examine how immigration has impacted corruption across a cross-section of countries. Overall, these papers find little support for Borjas' fears and often, find evidence that immigration improves institutions in destination. However, there are alternative channels through which immigrants could reduce the expected gains from immigration in destination countries. The spread of terrorism is one such channel.

Terrorism is the intentional and indiscriminate use of violence by private actors that is intended to create terror in the public at large to achieve a political, religious, or ideological aim (Fortna, 2015). Terrorism is intrinsically difficult to study as the number of terrorist attacks is small, the common ideologies and political aims of terrorists change over time, and there are many potential factors that could convince a person to become a terrorist. To help deal with these challenges, we empirically examine the general relationship between immigration and terrorism from 1990-2015. This period of observation is obviously of the greatest policy relevance. We also narrow our focus to better examine immigration from Muslim majority countries and countries engaged in conflicts, both of which are relevant after President Trump imposed a temporary ban on Muslim immigrants and traveler from particular Muslim countries and those riven by conflict (Executive Order 13769; Executive Order 13780). Finally, we engage the literature on factors that are related to terrorism to establish our control variables.

2 Terrorism and Immigration

2.1 Relevant Literature

The current empirical literature examining the role of migration and terrorism is relatively small and finds only mixed evidence that immigration increases terrorism. Our study is most closely aligned with two existing papers, Dreher et al. (2017) and Bove and Böhmelt (2016). Dreher et al. 2017 test whether immigration from particular countries results in more terrorist attacks. They utilize the bilateral nature of immigration using a dyadic panel of 20 OECD destination countries and 187 origin countries observed from 1980-2010. Using an instrumental variables strategy, Dreher et al. (2017) exploit exogenous variation in colonial relationships and natural disasters as push/pull factors to explain variability in immigration patterns. They find no evidence to suggest that immigration from Muslim countries of origin leads to higher terrorism risk in destination countries; however, they find a heightened terrorism risk arising from terror-rich origin countries.

Similarly, Bove and Böhmelt (2016) examine the transmission of terrorism from terror-prone countries of origin to destination countries. They propose a "migration inflow hypothesis," which posits that immigration acts as a vehicle to transmit terrorist activity from origin countries to host countries. Using spatial econometric methods that examine data between 1970 and 2000, they find that origin countries with higher levels of terrorism tend to transmit terrorist activity to destination countries that receive more migrants from them.

Our study differs from these two in a few important ways. Unlike either of them, we examine terrorism from only 1995-2015 to capture variation from more modern terrorist activity during the Fourth Wave (the so-called "religious wave") of terrorism (Rappoport, 2004). This time period obviously has the greatest current policy relevance. Like Dreher et al. (2017) but unlike Bove and Böhmelt (2016) we have specification specifically investigating immigrants from Muslim majority countries. Unlike either prior study we also have specifications investigating immigrants from conflict torn countries. Finally, we differ from Dreher et al. (2017) by examining the impact of immigrants on terrorism in 170 destination countries rather than the 20 OECD destination countries they examined.

2.2 Correlates of Terrorism

Former U.S. President George W. Bush explicitly blamed poverty for terrorism when he said, "We fight against poverty because hope is an answer to terror" (Bush, 2002). Many researchers formalized President Bush's argument to be that lower levels of development decrease the opportunity cost of engaging in terrorism, thus increasing terrorism. A handful of empirical studies have found evidence in favor of the economic hypothesis (Sayre, 2009; Fraytag et al., 2011) but they mainly relied on data following the conclusion of the Cold War (Feldmann and Perälä, 2004). Socio-economic development measures generally lose significance when quality of governance is controlled for (Piazza, 2006; Krueger, 2008).

Socio-economic development may still influence terrorism through indirect pathways such as the quality of institutions. Terrorism and well-functioning institutions are substitute means to resolve social conflicts (Krieger and Meierrieks, 2011). When socio-economic development is controlled for, the existence of high quality institutions, the rule of law, and equality before the courts are all correlated with less terrorism and are better explanations than poverty (Piazza, 2006; Abadie, 2006; Kurrild-Klitgaard et al., 2006; Choi, 2010). Democratic governments also have fewer security measures that restrict civil liberties which can reduce security that can counteract the anti-terrorism benefits by lowering the collective action costs of terrorist-group formation and actions (Li, 2005). Single-party authoritarian government consistently experience less terrorism relative to military autocracies and democracies (Wilson and Piazza, 2013). Thus, our study includes controls for measures of economic development and type of governance.

2.3 Potential Mechanisms

There are numerous ways that immigration could potentially spread terrorism. Most obviously, existing terrorists might immigrate with legitimate workers, families, and refugees. The economic hypothesis mentioned above would seem to indicate that global terrorism might decrease after immigrants move to the developed world and increase their incomes. However, immigrants are more likely to be relatively impoverished compared to natives in their new homes and thus, even if the immigration reduced global terror attacks they could increase the number of attacks in destination countries. This impact may be particularly relevant in the European context of highly regulated labor markets that often do not integrate new immigrants well (Sayre, 2009; Fraytag et al., 2011).

Immigration could also spread terrorism through an indirect and long-term mechanism: having children in their host countries who grow up to be terrorists (Wilner and Dubouloz, 2010; Arena and Céu, 2017). The concern of so-called homegrown terrorists has increased since the 2015 Charlie Hebdo attack, when several French-born Muslims attacked the offices of the satirical newspaper *Charlie Hebdo*, murdering 12 and injuring 11. Second generation immigrants may be radicalized both in response to discrimination, real and perceived, and due to contact with terrorist groups from their parent's countries of origin. The latter is doubtful as social network studies have found that radicalization is rarely driven by weak ties, such as social media contact (Reynolds and Hafez, 2017). A more likely possibility is that second generation immigrants are responding to perceived political and economic discrimination. Prior studies have found that discrimination against ethnic minorities is associated with increased terrorist activity (Piazza, 2011). Research from Europe also finds that immigrants to the West raise funds and recruit members for terrorist activities in their home countries (Braithwaite and Chu, 2018).

Finally, immigrants could also increase terrorism in their countries by prompting native-born individuals to boost their deviant behavior against immigrants. For instance, when immigrants form ethnic enclaves with few social ties between them and their host nation, they effectively lower the cost of engaging in violence against people outside of their social groups. By isolating themselves from members of their host nation, immigrants both decrease their ability to use formal (police) and informal (ostracization) sanctions against those who may desire to harm them. It has been argued that this mechanism explains why the immigration of Chinese into the American west lead to an increase in violence (Larson, 2017).

3 Data

We develop a panel of 170 countries observed in 5-year intervals over the span of 1990-2015. This selection of our sample years is restricted by the source of immigration data from the United Nations. Our primary data source is the United Nations' *Trends in the International Migrant Stock* dataset, which provides estimates for a country's stock of foreign born individuals and its composition by age, sex, and country of origin and are available starting in 1990.

3.1 Terrorism Data

We collect data on terrorist attacks from the Global Terrorism Database (GTD) hosted at the University of Maryland. The GTD documents each terrorist event, including its date, location, and the number of individuals killed and wounded in the attack. This data structure allows us to evaluate the correlation between immigration and the intensity of terrorism in a country. We collapse the GTD by country and year to arrive at the total number of terrorist attacks, fatalities, and individuals wounded in each country-year cell.[1] Furthermore, the GTD records three criteria for each terrorist attack. These criteria narrow down ambiguous cases of terrorism by analyzing the nature and motives of terrorist attacks. For robustness, we consider both the raw counts of each terrorism indicator and only those that meet the three GTD criteria, finding that the results

[1] We filter out deaths and injuries accrued by terrorists themselves.

across each indicator were nearly identical after applying the filter criteria.[2] Thus, we only report the unfiltered results in the following section.

3.2 Immigration, Modern and Historical

To connect terrorism to immigration, we gather data on a country's stock of immigrants from two sources: the United Nations (UN) *Global Migration Database* and the World Bank *Global Bilateral Migration* dataset (United Nations Population Division, 2017). Each data source is structured in a way that identifies immigrant stocks in a destination country based on their country of origin – allowing us to separate immigrant populations in destination countries by their country of origin. We can therefore sort immigrant stocks into subgroups based on Muslim majority origin countries as an indicator for Muslim immigration and immigrants from origin countries engaged in a conflict.

There are a few key differences between each data source. The UN data are collected by harmonizing national census records and span $1990-2015$ in intervals of 5 years. This immigration data is of direct relevance for our analysis, however, using it in an OLS analysis raises endogeneity concerns, thus, as we describe below, we conduct an IV analysis using an alternative source that has earlier immigration data. The World Bank data provide estimates of a country's immigrant stock by country of origin in decadal intervals from $1960-2000$. One key difference between these two data sources is that the UN imputes missing values for a country's immigrant population while the World Bank does not.[3] We use the World Bank's data from 1960, 1970, and 1980 to create instruments.

3.3 Control Variables

Additionally, we consider a set of time-varying controls to partial out the effects of confounding economic and political conditions in destination countries. Numerous studies highlight the relationship between macroeconomic conditions and the incidence of terrorism – finding correlations between a country's wealth, political institutions, and whether engaged in a conflict, and the frequency of terrorist activity (see Blomberg and Hess 2008; Krueger and Laitin 2008). We therefore collect indicators of a country's relative economic conditions, labor markets, political institutions, and political stability, and its involvement in an armed conflict. These data are collected from the UN national accounts data, International Labour Organization's (ILO) modeled estimates, the Freedom in the World report, and the Database of Political Institutions (DPI) (Freedom House, 2018; Tierney et al., 2011; Scartascini et al., 2015).

[2] This is done by restricting terrorist events based on three inclusion criteria defined by the GTD. These criteria include: 1) "The act must be aimed at attaining a political, economic, religious, or social goal;" 2) "there must be evidence of an intention to coerce, intimidate, or convey some other message to a larger audience (or audiences) than the immediate victims;" and 3) "The action must be outside the context of legitimate warfare activities, i.e. the act must be outside the parameters permitted by international humanitarian law (particularly the admonition against deliberately targeting civilians or non-combatants)" (START).

[3] These countries are Bosnia-Herzegovina, the North Korea, Eritrea, Holy See, Somalia, and Western Sahara (United Nations Population Division, 2017). Of these countries, our sample contains Bosnia-Herzegovina, Eritrea, North Korea, and Somalia.

Another important control used extensively in the terrorism literature is whether a country is involved in an armed conflict (Uppsala Conflict Data Program (UCDP), 2018). To determine countries' involvement in conflicts, we consult the UCDP/PRIO armed conflict dataset (Pettersson and Eck, 2018; Gleditsch et al., 2018). The UCDP/PRIO data itemize conflicts based on their belligerents, location, and type. In line with the literature, we choose conflicts that are classified as "internal" and "internationalized" conflicts by UCDP/PRIO (Uppsala Conflict Data Program (UCDP), 2018). From these data, we create an variable for each 5-year interval that denotes the fraction of years in each interval that the country was involved in an armed conflict of each conflict type. This variable therefore captures the relative persistence of conflict.

Together, these data allow us to control for many of the observed correlates of terrorist activity used in the terrorism and economics literature. Table (1) presents summary statistics for our main indicators of terrorism in raw and logged form, immigration indicators, and control variables. Further information regarding our dataset's construction can be found in the Appendix.

4 Empirical Methods

4.1 Baseline Empirical Strategy

Our aim is to estimate the relationship between the composition of a destination country's migrant stock and the amount of terrorism it experiences. Accordingly, we consider three measures of terrorism – the number of events, the number of fatalities, and the number of individuals wounded. Whereas the raw number of events captures the prevalence of terrorist activity, the number of individuals killed and wounded capture the relative severity of terrorism within a country. To examine the relation between a country's immigrant stock and terrorism, we consider the following additive fixed effects specification indexed over countries, regions, and years $\{i, r, t\}$ respectively:

$$\ln(Y_{i,t}^{j}) = \gamma \ln(M_{i,t}^{k}) + \lambda \ln(pop_{i,t}) + X_{i,t}'\beta + \alpha_i + \phi_t \times \phi_r + \varepsilon_{i,r,t}. \tag{1}$$

The dependent variable $Y_{i,t}^{j}$ denotes the count of terrorist activity j,[4] $M_{i,t}^{k}$ denotes the migrant stock from origin k, $pop_{i,t}$ is a country's population, and $X_{i,t}$ is a vector of observed factors.[5] We partition unobserved heterogeneity into two additive fixed effects: a country-specific fixed effect α_i and interacted region (ϕ_r) and year (ϕ_t) fixed effects. Country fixed effects eliminate variability in terrorist outcomes related to country-specific features; whereas, interacted region-by-year fixed effects capture variation in terrorism that affects countries within the same region (Nunn and Qian, 2014).[6] The error term is denoted $\varepsilon_{i,t}$. We report heteroskedasticity robust standard errors that

[4] Each element of j corresponds to the terrorism indicators $j \in \{\texttt{attacks}, \texttt{fatalities}, \texttt{wounded}\}$.

[5] In the case of a country experiencing zero terrorist attacks, fatalities, or injuries in a given year, we add the value of one before taking the natural log to avoid the undefined domain of the natural log function. We also consider the inverse hyperbolic sine transformation as an alternative to the natural log whose domain is the real number line. Results for these specifications were both virtually quantitatively and qualitatively identical and delegated to the Appendix.

[6] The choice of region-by-year effects instead of a single year effect allows for differential trends in terrorist activity across space. For example, one might expecte trends in terrorist activity in the Middle East and North Africa to be different than those in North America.

are clustered by country to account for autocorrelation in the residuals.

4.2 Instrumenting Immigration

One key empirical issue for this design involves the endogenous selection of immigrants from origin countries to destination countries. For instance, one may be concerned that immigrants are be attracted to less terror-prone countries or that immigrants opt to move as a result of terrorist activity in their home country (Dreher et al., 2017). We therefore would expect that the OLS estimate of γ to be biased. Following previous studies in the immigration economics literature, we construct a modified shift-share instrument that exploits cross-sectional variation in the distribution of immigrants from various countries of origin to project the expected inflow of new immigrants into destination countries based on time-series variation in sending countries (see Card 2001; Peri 2012; and Basso and Peri 2015 among others). The instrument imputes a country's immigrant stock in a given year by interacting the share of immigrants from a particular origin in some base year with the global flow of immigrants from individual origin countries. To construct this instrument, we identify immigrant stocks over the triplet $\{i, o, t\}$, where i is the destination country, o is one of O countries of origin, and t is the year. We first construct the initial share of immigrants sh_{iot_0} from origin o in reference year t_0 as:

$$sh_{i,o,t_0} = \frac{M_{i,t_0}}{\sum_o M_{i,o,t_o}}. \tag{2}$$

Using these initial shares, we construct the modified shift-share instrument $Z_{i,t}$ as follows:

$$Z_{i,t} = \sum_o sh_{i,o,t_0} M_{o,t}^{-i}, \tag{3}$$

where M_{ot}^{-i} is the global number of immigrants from origin country o in year t, net of those residing in country i.[7] The intuition behind our instrument is that it exploits both cross-sectional variation in initial geographic and ethnic immigration patterns and time-series variation in the patterns of global migration from sending countries to predict contemporaneous immigration. The key behind our instrument is lagging the initial share sh_{i,o,t_0} in an initial period to reduce the chance that persistent terrorism shocks influence the distribution of immigrants from particular countries of origin (Basso and Peri, 2015). We therefore set our base year in our main specifications to $t_0 = 1970$, although using 1960 or 1980 as base years is also possible. We leave these additional base years as a robustness exercise.

4.2.1 Identification

Our instrument's relevancy hinges on the tendency of new immigrants to settle in proximity to co-ethnics – immigrants are more likely to settle where their co-ethnics settled in the past (Card 2001; Bartel 1989). The identifying assumption underlying our instrument is that countries receiving more immigrants from each origin prior to 1970 are not on different paths with respect to the evolution of terrorism risk in later years. Basso and Peri (2015) note that using earlier years

[7] This "leave-one-out" restriction prevents generating a mechanical correlation between our instrument and a country's immigrant stock.

to construct the shift-share style instrument reduces the likelihood that persistent terrorism shocks impact migration patterns in later years. We therefore consider three sets of lagged shares from 1960 to 1980 as a sensitivity check.

For our instrument to be valid, it must correlate with subsequent immigration but not have any direct impact on terrorism. Using immigrant stocks from the distant past to analyze immigration and terrorism in more recent years partially satisfies these criteria. Immigrant stocks are accumulated over many years and thus will include younger recent immigrants as well as older people who immigrated many years earlier. So, most importantly, much of the immigrant stock in 1960 or 1970 will have deceased or become elderly and unlikely to be engaged in terrorism by the beginning of our analysis from 1990 to 2015, thus while these earlier stocks predict subsequent migration, they are unlikely to themselves have any direct impact on terrorism. However, although they, themselves, are unlikely to directly commit acts of terror in the later period, they may impact terrorism other ways. For instance, their children could grow up to become terrorists, the prior immigrants could strengthen networks to the origin country which later facilitate terrorism, or prior immigrants could simply contribute to making the destination country more heterogeneous and thus potentially volatile in later periods. However, to the extent earlier immigrants influence current terrorism through these channels it would bias our results to finding that current immigration impacts terrorism even if current immigration does not. Our main findings in the subsequent sections find no relationship between immigration and terrorism. Meanwhile, we have little reason to theorize that current immigration lowers terrorism. Thus we are fairly confident that to the extent prior immigration affects terrorism through any of these channels these affects are not causing us to significantly either overstate or understate how current immigration impacts terrorism. To reinforce our IV approach, we report traditional Kleibergen and Paap (2006) tests for weak instruments.

4.2.2 First-Stage Results

Table (2) shows the first-stage results for the relationship between actual and projected immigration, net of controls and fixed effects. For each immigrant stock origin we estimate the first-stage relationship between actual and projected immigration using three base years of 1960, 1970, and 1980 to test the sensitivity of our first-stage to deeper population share lags as noted in Basso and Peri (2015). Columns 1 through 3 the dependent variable is the natural log of the immigrant stock from all countries of origin and the regressors are the projected immigrant stocks over varying base years. For each base year we find a partial correlation between the actual immigrant stock and its projected value around 0.78. In each specification we find both very high F-statistics and significant relationships between the migrant stock and each instrument. Columns 4 through 9 repeat our first stage specification, narrowing our focus to actual and projected stocks from Muslim majority countries and conflict countries. In each instance we find high F-statistics with each instrument base-year specification, indicating a strong instrument in the Stock and Yogo (2005) sense. Figures in the Appendix provide a graphical representation of our first-stage estimate for each set of origins and instrument base years.

5 Empirical Findings

In this section we examine the correlation between immigration and terrorism – moving from broad measures of immigration to specific ones. Our main empirical strategy involves estimating log-log regression specifications as shown in (1) using various specifications for a country's migrant stock. First, we test the correlation between immigrants from all countries of origin and terrorist activity, finding no significant initial results (Section 5.1). Second, we consider a subset of immigrants with modern policy relevance by focusing on immigration from Muslim majority countries – again finding no empirical evidence to suggest a relationship exists in the data (Section 5.2). Third, we find no evidence for a relationship between terrorism and levels of immigration from origin countries involved in armed conflicts (Section 5.3). Finally, we conclude by running a battery of robustness checks using a LASSO variable selection framework (Section 5.4).

5.1 Immigration from all origins

Table (3) presents estimates for the elasticity between the rate of terrorist activity and the share of migrants from varying countries of origin. The dependent variable in each specification corresponds to the logged level of a measure of terrorist activity, including the number of attacks, number of fatalities, and the number of injured. Columns 1-3 report the estimated elasticity between a destination country's share of immigrants and the amount of terrorism it experiences using simple OLS. From these specifications we observe no significant association between the share of migrants in a country and terrorist activity. In contrast, we find the most significant predictors of terrorism to be countries' involvement in internal and internationalized armed conflicts (positive) and openness to international trade (negative). To see a graphical representation of these results, Figure (1) shows complementary results using Baltagi and Li (2002) semiparametric fixed effects regressions of each terrorism indicator on the log migrant stock. From these graphical representations, we observe no discernible pattern in terrorist activity relative to countries' immigrant stock after netting out variation in terrorism from observable factors and fixed effects.

As in prior literature we found a strong positive and statistically significant association between a country being involved in an internal armed conflict or an internationalized conflict and rates of terrorism inside of that country (see Fortna 2015 and Findley and Young 2012). We find that each additional year that a country is involved in an internal conflict is associated with a 3.2 percent increase in the rate of terrorist fatalities, a 2.3 percent increase in the rate of terrorist attacks, and a 2.8 percent increase in the terrorist injury rate. This result is unsurprising, as numerous studies note the parallels between local armed conflict and the incidence of terrorism (Gassebner and Luechinger, 2011).

Since we expect OLS coefficient estimates to be biased in the presence of endogeneity, we re-run our baseline specification and instrument the immigrant stock with its projected value based on 1970 distributions. We report IV estimates in Columns 4 through 6 for each indicator of terrorist activity and report the Kleibergen and Paap (2006) F-statistic for weak instruments. In each case we find similar results compared to their OLS counterparts. We do note that the magnitude of each elasticity is larger than the OLS estimates for terrorist attacks and fatalities of around 1.13 percent and 0.74 percent, respectively. Similarly, these estimates are indistinguishable from zero.

In each specification we still find a positive and significant relationship between countries' involvement in internal and internationalized conflicts and terrorist activity, especially for internal conflicts.[8] Each additional year in which a country is involved in an internal conflict is associated with a 24.3 percent increase in the number of attacks. For countries involved in internationalized conflicts, each additional year of conflict increases terrorism by nearly 59 percent.

The lethality of terrorist activity is far higher for each additional year a country is engaged in an internal armed conflict. We find that each additional year of involvement is associated with nearly 33 percent higher terrorism fatalities for countries involved in internal armed conflicts. Furthermore, we find that higher levels of trade openness are associated with less lethal terrorist activity, with a percentage increase in trade openness being associated with a 3.1 percent decrease in terrorism fatalities and 3.8 percent fewer injuries, although the decline in fatalities is again only marginally significant.

5.2 Immigration from Muslim Majority Countries

We next move on to examine immigration from countries with a higher risk of transmitting terrorism. In particular, we next examine immigration from Muslim majority countries of origin.[9] We construct a similar instrument based on a country's initial distribution of immigrants from Muslim majority origin countries and report similar OLS and IV results in Table (4).

For our initial OLS estimates, we again find an insignificant elasticity between the share of Muslim immigrants and the level of terrorism a country experiences. The signs and significance for most of our control variables remain unchanged. We still find evidence that years of involvement in internal armed conflicts is highly correlated with increased terrorist activity for each measure. Figure (2) shows the semiparametric regression analogs to each OLS specification, again indicating no discernible pattern in terrorism indicators relative the immigrant stock from the Muslim world.

Moving to our IV estimates in columns 4 through 6, we similarly find no significant elasticity between the share of immigrants from Muslim majority countries and the level of terrorism a country experiences. Instead, we find that the primary correlate of terrorist activity is still a country's involvement in internal armed conflicts. In particular, we find that each year additional year of involvement is associated with percentage increase in the number of attacks by 24.7 percent, the number of fatalities by 34 percent, and the number of wounded by 23.9 percent. Notably, our measure of trade openness maintains its negative sign, although it declines in significance to the 10 percent level.

[8] We also tried using a single variable for all types of conflict including interstate conflict that wasn't reported here and we got essentially the same results.

[9] We define Muslim majority countries using data on countries' Muslim populations shown in Pew Research Center (2011).

5.3 Immigration from Conflict Countries

Finally, we consider the share of immigrants from countries involved in armed conflicts as a possible risk group for the transmission of terrorism into destination countries. Bove and Böhmelt (2016) note the potential for terrorism to spread from war-torn origin countries into destination countries through immigration; however, they do not directly test the hypothesis that terrorism is directly correlated to the share of immigrants from these conflict-torn countries. We directly test this hypothesis by examining the elasticity between the share of immigrants from countries involved in armed conflicts and the rate of terror.

Our first set of OLS estimates, shown in Table (5), again show no elasticity between the share of immigrants from conflict origins and how much terrorism a country experiences. Similar to prior specifications, the signs and significance of our covariate point estimates remain relatively unchanged. Overall, we find no evidence to suggest that the share of immigrants from war torn countries are more likely to export terrorism abroad through immigration.

This pattern of insignificance continues with our IV estimates in columns 4 through 6. Although the point estimates for the number of attacks and the number of fatalities increase in magnitude, we note that the estimate for the number of individuals injured flips sign and becomes negative. Again, we find that the most significant predictor of terrorism activity – for each indicator – is a country's involvement in internal armed conflicts. Altogether, we find no empirical evidence to suggest a link between immigration from conflict countries and terrorist activity.

5.4 Sensitivity and Robustness

As a robustness exercise, we consider first the sensitivity of our estimates to changes in our set of observable covariates. Numerous studies within the terrorism literature find an extensive set of observable factors that correlate with terrorist activity (see Gassebner and Luechinger 2011 for an extensive listing). The intuition behind this robustness check is that although we observe a potentially large set of controls, the "correct" set of control variables is unknown. If we include too many controls we are likely to suffer from collinearities or model overfitting (such as too many indicators of a country's size/wealth or institutions); whereas, including too few controls leaves open the possibility of omitted variable bias.

To test the sensitivity of our results to these issues, we repeat our prior analyses using the post double selection (PDS) methodology outlined in Belloni et al. (2014a). In this two-step procedure, we use $\sqrt{LASSO}$ regressions to identify the most meaningful predictor variables for both the dependent variable and our immigration-related variables of interest.[10] The $\sqrt{LASSO}$ penalizes variables that add little to no predictive power over the dependent variable, setting their coefficients equal to zero to achieve a sparse solution for the coefficient vector β. This procedure therefore allows us to identify the best subset of predictors for both each terrorism indicator *and* each migration indicator (Belloni et al., 2014a). Using the union of each set of optimal predictors, we then run a final IV regression using our constructed instrument in a final step. In each step we partial out our measure of log population to ensure that each specification can still be interpreted

[10] Following Belloni et al. (2014b) we set $\gamma = 0.05$.

as an elasticity.[11]

Tables (6), (7), and(8) report the post-LASSO IV estimates of the elasticity between the share of immigrants from various countries of origin and the rate of terrorism in destination countries. These results are estimated using least squares by taking the union of the covariate set chosen in each step of the PDS procedure. Only coefficients with non-zero point estimates are reported in table. We also report the Kleibergen and Paap (2006) first stage F-statistic to test for weak instrumentation in the first stage. In each specification, we find that the KP F-statistics all exceed levels indicative of weak instruments, as in prior IV specifications.

Using the PDS methodology, our results and conclusions remain relatively unchanged except for one key difference – we find a marginally significant elasticity between the share of immigrants from Muslim majority countries and terrorism fatalities of around 1.7 percent. With respect to covariate selection, we note that in each case the $\sqrt{LASSO}$ selected only measures of involvement in armed conflicts. This result is primarily driven by the two-step nature of the PDS procedure, which selects a set of covariates that are the best predictors of each terrorism indicator or each migration indicator. After partialling out both fixed effects and population in each stage, we find that the first stage LASSO regression eliminates the entire covariate set – indicating that most of the variability in immigration is explained by a country's population, net of fixed effects. Indeed, the partial correlation between a country's immigrant stock and its population is nearly 1 in a simple fixed-effects regression of the immigrant stock on population, netting out fixed effects.[12] Since we know from each second stage regression that terrorism and involvement in armed conflicts are highly correlated, it is unsurprising that the covariate set chosen by the LASSO contains measures of armed conflict. These similar results

6 Conclusion

Concern that immigration could help spread terrorism to destination countries is widespread. This has been particularly true since September 11, 2001 in the United States. Similarly, in Europe there are fears of the mass immigration of Muslims originating from war torn areas in Muslim majority countries spreading terrorism to Europe. We empirically investigate these fears and find that they are largely mistaken.

Using an instrumental variables strategy to identify variation in bilateral migration derived from a decades earlier stock of immigrants in a country, we find no empirical evidence to suggest that increases in the share of immigrants from abroad is significantly correlated with higher rates of terrorism. These results hold for immigrants from both Muslim majority and conflict-torn countries of origin. Finally, our results are robust to optimal covariate subset selection techniques using the Belloni et al. (2014a) post double selection framework.

Our cross-country study cannot rule out any connection between any pairwise immigration relationship and terrorism. It certainly does not imply that known terrorists should be allowed

[11] We also partial out the region-by-year fixed effects to fully account for the unit and time within transformations.

[12] Specifically, the coefficient is 1.000 with a standard error of 0.290 (clustered on country) and explains approximately 96 percent of the variation in a country's immigrant stock.

to immigrate into countries where they would wish to do harm. However, our study's important public policy implication is clear: fear-of-terrorism inspired restrictions on immigration, Muslim immigration, and immigration from conflict countries are misguided.

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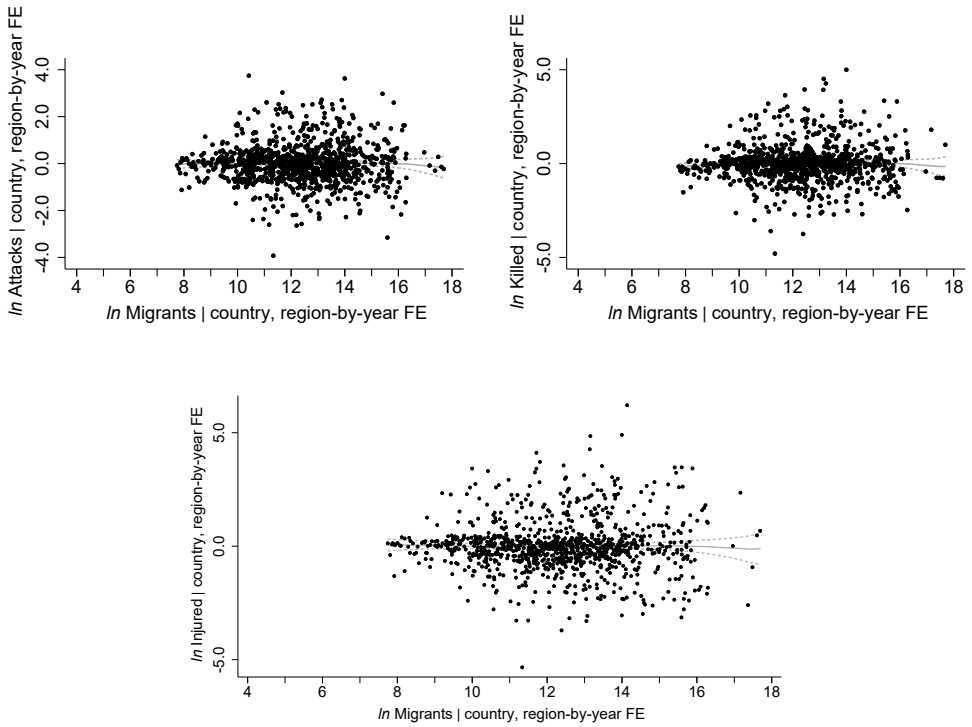
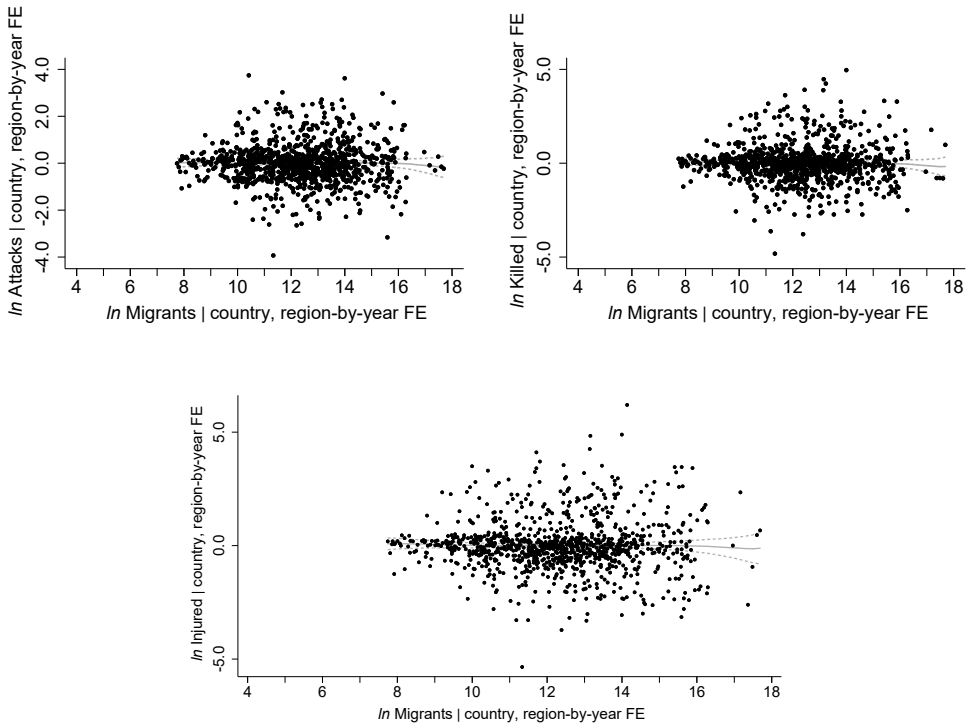
Figures

Figure 1: Baltagi and Li Semiparameteric Fixed Effects Regression of Log Terrorism on Log Migrant Stock for Positive Stocks



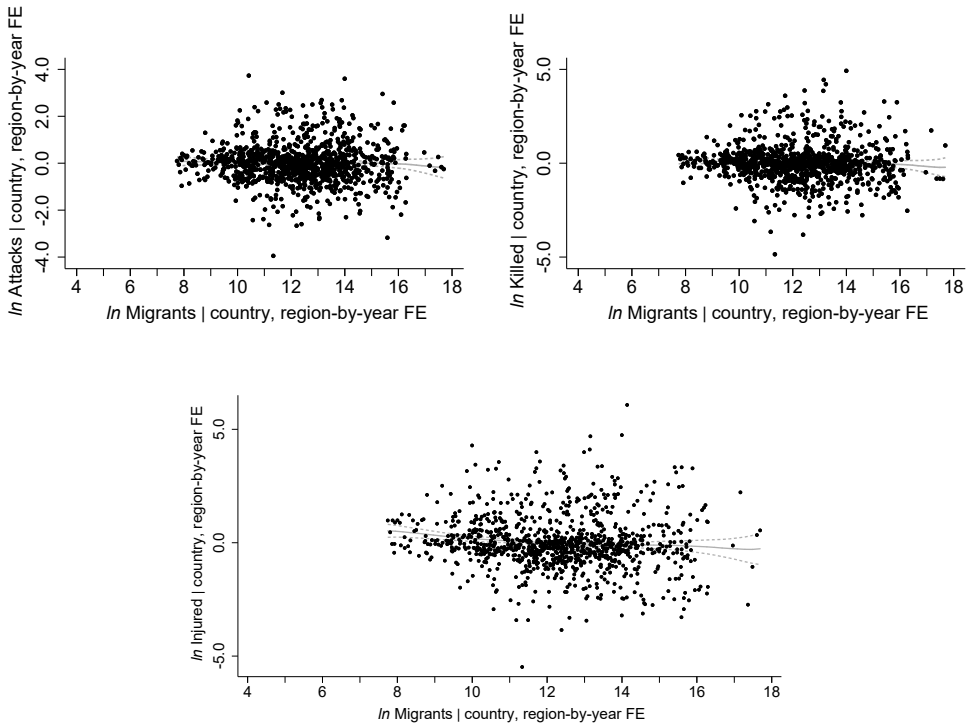
Notes: Baltagi and Li (2002) semiparametric regressions of terrorism indicators on the log destination country migrant stock with control variables, country fixed effects, and region-by-year fixed effects. All specifications are local linear regression using an Epanechnikov kernel function with a bandwidth of two. Dashed lines indicate 95 percent confidence intervals and standard errors are clustered by country.

Figure 2: Baltagi and Li Semiparameteric Fixed Effects Regression of Log Terrorism on Log Muslim Migrant Stock for Positive Stocks



Notes: Baltagi and Li (2002) semiparametric regressions of terrorism indicators on the log destination country Muslim migrant stock with control variables, country fixed effects, and region-by-year fixed effects. All specifications are local linear regression using an Epanechnikov kernel function with a bandwidth of two. Dashed lines indicate 95 percent confidence intervals and standard errors are clustered by country.

Figure 3: Baltagi and Li Semiparameteric Fixed Effects Regression of Log Terrorism on Log Conflict Migrant Stock for Stock for Positive Stocks



Notes: Baltagi and Li (2002) semiparametric regressions of terrorism indicators on the log destination country conflict-origin migrant stock with control variables, country fixed effects, and region-by-year fixed effects. All specifications are local linear regression using an Epanechnikov kernel function with a bandwidth of two. Dashed lines indicate 95 percent confidence intervals and standard errors are clustered by country.

Tables

Table 1: Summary Statistics

	Mean	Median	SD	Min	Max	*N*
	Panel A. Terrorism Indicators					
Attacks	24.473	0.000	125.479	0.000	2415.000	1,020
Killed	45.539	0.000	287.727	0.000	5583.000	1,020
Injured	81.848	0.000	559.504	0.000	11771.000	1,020
	Panel B. Terrorism Indicators, Logged					
Attacks (ln)	0.955	0.000	1.591	0.000	7.789	1,020
Killed (ln)	0.881	0.000	1.745	0.000	8.627	1,020
Injured (ln)	1.065	0.000	1.960	0.000	9.373	1,020
	Panel C. Migration Indicators					
All Origins (ln)	12.304	12.356	1.829	7.744	17.690	1020
Muslim Maj. Origins (ln)	8.885	9.795	4.135	0.000	15.720	1020
Conflict Origins (ln)	8.531	9.314	4.166	0.000	15.661	1020
	Panel D. Control Variables					
Population (ln)	15.865	15.939	1.733	11.836	21.058	1,020
GDPPC (ln)	8.233	8.187	1.571	4.431	11.592	1020
GDPPC Squared	70.246	67.031	26.206	19.634	134.367	1020
Unemployment Rate (%)	8.380	6.737	6.259	0.165	41.557	1,020
Yrs. in Internal	0.611	0.000	1.436	0.000	5.000	1,020
Yrs. in Internatlzd	0.010	0.000	0.108	0.000	2.000	1,020
Trade Openness (ln)	-0.396	-0.338	0.634	-3.930	1.356	1,020
Political Rights	0.552	0.500	0.365	0.000	1.000	1,015

Table reports summary statistics for a balanced panel of 170 countries in each 5-year interval spanning 1990-2015. *Muslim Majority Origins* is the number of immigrants from Muslim Majority countries, defined as countries with greater than 50% Muslim populations in 1990 or 2010 according to Pew. *Conflict Origins* is the number of immigrants from countries involved in an armed conflict at any point during the sample horizon of 1990-2015. *GDPPC* is a country's per capita GDP.

Table 2: First Stage Estimates

	All Origins			Muslim Majority Origins			Conflict Origins		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Z_{it}	0.779***	0.782***	0.783***	0.828***	0.832***	0.859***	0.577***	0.576***	0.588***
	(0.071)	(0.070)	(0.070)	(0.094)	(0.087)	(0.078)	(0.090)	(0.090)	(0.092)
Population (ln)	0.416**	0.445***	0.439***	0.065	0.131	0.091	-0.265	-0.277	-0.280
	(0.166)	(0.164)	(0.166)	(0.229)	(0.222)	(0.187)	(0.403)	(0.407)	(0.398)
GDPPC (ln)	-1.040***	-1.040***	-1.006***	-1.008**	-0.925**	-0.668*	-2.204***	-2.123**	-2.034**
	(0.265)	(0.262)	(0.264)	(0.430)	(0.417)	(0.368)	(0.844)	(0.851)	(0.854)
GDPPC Squared	0.075***	0.075***	0.073***	0.065**	0.060**	0.044*	0.132**	0.127**	0.120**
	(0.018)	(0.018)	(0.018)	(0.029)	(0.028)	(0.025)	(0.053)	(0.054)	(0.054)
Unemployment Rate (%)	-0.001	-0.001	-0.001	0.003	0.002	-0.002	0.009	0.009	0.008
	(0.004)	(0.004)	(0.004)	(0.006)	(0.006)	(0.005)	(0.009)	(0.009)	(0.009)
Trade Openness (ln)	-0.019	-0.034	-0.036	-0.044	-0.053	-0.053	-0.111	-0.114	-0.113
	(0.041)	(0.039)	(0.039)	(0.052)	(0.051)	(0.049)	(0.097)	(0.097)	(0.096)
Yrs. in Internal	-0.013	-0.015	-0.016	0.008	0.010	0.013	-0.099**	-0.098**	-0.099**
	(0.011)	(0.010)	(0.010)	(0.019)	(0.018)	(0.017)	(0.042)	(0.042)	(0.043)
Yrs. in Internatlzd	0.040	0.049	0.053	-0.014	-0.003	0.017	0.108	0.105	0.107
	(0.063)	(0.060)	(0.060)	(0.065)	(0.065)	(0.063)	(0.098)	(0.098)	(0.097)
Political Rights	-0.059	-0.061	-0.057	-0.045	-0.048	-0.009	0.178	0.170	0.170
	(0.044)	(0.044)	(0.044)	(0.129)	(0.128)	(0.106)	(0.240)	(0.240)	(0.240)
Base year	1960	1970	1980	1960	1970	1980	1960	1970	1980
K-P F-Stat	121.817	125.191	125.550	77.956	91.997	121.146	40.916	41.097	41.220
Countries	170	170	170	170	170	170	170	170	170
N	1,015	1,015	1,015	1,015	1,015	1,015	1,015	1,015	1,015

Table reports the first stage estimates for the correlation between our constructed instrument $\ln(Z_{it})$ and the log migrant stock $\ln(M_{it})$ for all origins, Muslim majority countries of origin, and origin countries involved in a conflict. Columns 1, 4, and 7 instrument immigrant stock with the instrument constructed with a base year of 1960; columns 2, 5, and 8 use a base year of 1970; and columns 3, 6, and 9 use a base year of 1980. K-P F-Stat is the Kleibergen and Paap (2006) robust F statistic for weak instrumentation. Each specification includes the full covariate set and partials out country and region-by-year fixed effects. Robust standard errors, clustered at the country level, are shown in parentheses. Significance levels are coded: * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table 3: Terrorism and Immigration, All Countries of Origin

	OLS			*2SLS*		
	(1)	(2)	(3)	(4)	(5)	(6)
Dependent Variable:	Attacks	Killed	Injured	Attacks	Killed	Injured
All Origins (ln)	-0.003	0.017	-0.096	0.113	0.074	-0.076
	(0.121)	(0.137)	(0.163)	(0.166)	(0.219)	(0.237)
Population (ln)	-0.381	-0.258	-0.111	-0.520	-0.326	-0.135
	(0.510)	(0.544)	(0.654)	(0.493)	(0.548)	(0.668)
GDPPC (ln)	0.551	-1.479	-0.047	0.758	-1.377	-0.012
	(0.893)	(1.161)	(1.291)	(0.953)	(1.282)	(1.404)
GDPPC Squared	-0.056	0.070	-0.014	-0.072	0.062	-0.017
	(0.061)	(0.073)	(0.082)	(0.065)	(0.082)	(0.090)
Unemployment Rate (%)	0.010	0.036*	0.013	0.010	0.035*	0.013
	(0.016)	(0.019)	(0.021)	(0.017)	(0.019)	(0.021)
Trade Openness (ln)	-0.126	-0.310*	-0.384**	-0.128	-0.311*	-0.384**
	(0.153)	(0.173)	(0.187)	(0.153)	(0.173)	(0.187)
Yrs. in Internal	0.243***	0.332***	0.237**	0.239***	0.330***	0.236**
	(0.081)	(0.093)	(0.106)	(0.081)	(0.092)	(0.105)
Yrs. in Internatlzd	1.314**	0.990	1.266*	1.322**	0.994	1.267*
	(0.528)	(0.679)	(0.730)	(0.528)	(0.679)	(0.730)
Political Rights	-0.155	0.202	-0.135	-0.151	0.204	-0.134
	(0.262)	(0.319)	(0.339)	(0.263)	(0.319)	(0.340)
K-P F-Stat				125.191	125.191	125.191
Countries	170	170	170	170	170	170
N	1,015	1,015	1,015	1,015	1,015	1,015

Table shows OLS and IV estimates. The dependent variable is the log of the terrorism indicator in each column header. Specifications show the elasticity of the rate of terrorism to the migrant share of the population, instrumenting the migrant stock with its projected stock using 1970 distributions. Each specification includes country and interacted region-by-year fixed effects. K-P F-Stat is the Kleibergen and Paap (2006) robust F statistic for weak instrumentation. Robust standard errors, clustered at the country level, are shown in parentheses. Significance levels are coded: * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table 4: Terrorism and Immigration, Muslim Majority Countries of Origin

	OLS			*2SLS*		
	(1)	(2)	(3)	(4)	(5)	(6)
Dependent Variable:	Attacks	Killed	Injured	Attacks	Killed	Injured
Muslim Maj. Origins (ln)	0.038	0.113	0.082	0.072	0.150	0.111
	(0.080)	(0.086)	(0.086)	(0.093)	(0.104)	(0.101)
Population (ln)	-0.402	-0.289	-0.263	-0.418	-0.306	-0.276
	(0.504)	(0.558)	(0.650)	(0.504)	(0.561)	(0.654)
GDPPC (ln)	0.660	-1.199	0.350	0.753	-1.097	0.428
	(0.832)	(1.051)	(1.164)	(0.866)	(1.089)	(1.188)
GDPPC Squared	-0.064	0.052	-0.042	-0.070	0.045	-0.047
	(0.057)	(0.066)	(0.073)	(0.059)	(0.068)	(0.074)
Unemployment Rate (%)	0.010	0.035*	0.012	0.010	0.035*	0.012
	(0.016)	(0.019)	(0.021)	(0.017)	(0.019)	(0.021)
Trade Openness (ln)	-0.121	-0.293*	-0.373**	-0.116	-0.288*	-0.369*
	(0.153)	(0.170)	(0.187)	(0.156)	(0.173)	(0.189)
Yrs. in Internal	0.245***	0.338***	0.238**	0.247***	0.340***	0.239**
	(0.080)	(0.090)	(0.104)	(0.080)	(0.090)	(0.105)
Yrs. in Internatlzd	1.317**	0.999	1.280*	1.320**	1.002	1.282*
	(0.528)	(0.678)	(0.728)	(0.528)	(0.678)	(0.728)
Political Rights	-0.160	0.185	-0.144	-0.165	0.180	-0.148
	(0.264)	(0.320)	(0.342)	(0.264)	(0.321)	(0.343)
K-P F-Stat				91.997	91.997	91.997
Countries	170	170	170	170	170	170
N	1,015	1,015	1,015	1,015	1,015	1,015

Table shows OLS and IV estimates. The dependent variable is the log of the terrorism indicator in each column header. Specifications show the elasticity of the rate of terrorism to the migrant share of the population, instrumenting the migrant stock with its projected stock using 1970 distributions. Each specification includes country and interacted region-by-year fixed effects. K-P F-Stat is the Kleibergen and Paap (2006) robust F statistic for weak instrumentation. Robust standard errors, clustered at the country level, are shown in parentheses. Significance levels are coded: * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table 5: Terrorism and Immigration, Conflict Countries of Origin

	OLS			*2SLS*		
	(1)	(2)	(3)	(4)	(5)	(6)
Dependent Variable:	Attacks	Killed	Injured	Attacks	Killed	Injured
Conflict Origins (ln)	0.054	0.076	0.019	0.146	0.093	-0.078
	(0.068)	(0.080)	(0.087)	(0.174)	(0.211)	(0.241)
Population (ln)	-0.405	-0.266	-0.233	-0.440	-0.272	-0.197
	(0.503)	(0.553)	(0.646)	(0.500)	(0.534)	(0.646)
GDPPC (ln)	0.716	-1.286	0.180	0.987	-1.236	-0.106
	(0.824)	(1.027)	(1.151)	(1.002)	(1.350)	(1.534)
GDPPC Squared	-0.067	0.058	-0.031	-0.084	0.055	-0.012
	(0.057)	(0.064)	(0.072)	(0.068)	(0.084)	(0.095)
Unemployment Rate (%)	0.009	0.035*	0.013	0.008	0.035*	0.014
	(0.016)	(0.019)	(0.021)	(0.017)	(0.019)	(0.021)
Trade Openness (ln)	-0.122	-0.303*	-0.384**	-0.113	-0.301*	-0.392**
	(0.152)	(0.171)	(0.187)	(0.158)	(0.178)	(0.196)
Yrs. in Internal	0.246***	0.336***	0.234**	0.250***	0.337***	0.229**
	(0.080)	(0.091)	(0.105)	(0.080)	(0.094)	(0.109)
Yrs. in Internatlzd	1.311**	0.985	1.271*	1.307**	0.984	1.276*
	(0.527)	(0.677)	(0.727)	(0.526)	(0.676)	(0.729)
Political Rights	-0.165	0.187	-0.136	-0.183	0.184	-0.117
	(0.264)	(0.320)	(0.341)	(0.263)	(0.314)	(0.335)
K-P F-Stat				41.097	41.097	41.097
Countries	170	170	170	170	170	170
N	1,015	1,015	1,015	1,015	1,015	1,015

Table shows OLS and IV estimates. The dependent variable is the log of the terrorism indicator in each column header. Specifications show the elasticity of the rate of terrorism to the migrant share of the population, instrumenting the migrant stock with its projected stock using 1970 distributions. Each specification includes country and interacted region-by-year fixed effects. K-P F-Stat is the Kleibergen and Paap (2006) robust F statistic for weak instrumentation. Robust standard errors, clustered at the country level, are shown in parentheses. Significance levels are coded: * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table 6: Post-Double Selection Estimates, All Countries of Origin

	(1)	(2)	(3)
Dependent Variable:	Attacks	Killed	Injured
All Origins (ln)	0.066	0.031	-0.041
	(0.157)	(0.220)	(0.210)
Yrs. in Internal	0.249***	0.377***	
	(0.080)	(0.088)	
Yrs. in Internatlzd	1.424***		
	(0.520)		
Population (ln)	-0.290	-0.241	-0.320
	(0.474)	(0.548)	(0.696)
K-P F-Stat	88.690	88.375	80.966
Countries	170	170	170
N	1,015	1,015	1,015

Table shows post-LASSO IV estimates using the post-double selection method of Belloni et al. (2014a). The dependent variable is the log of the terrorism indicator in each column header. Specifications show the elasticity of the rate of terrorism to the migrant share of the population, instrumenting the migrant stock with its projected stock using 1970 distributions. Each specification includes country and interacted region-by-year fixed effects. K-P F-Stat is the Kleibergen and Paap (2006) robust F statistic for weak instrumentation. Robust standard errors, clustered at the country level, are shown in parentheses. Significance levels are coded: * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table 7: Post-Double Selection Estimates, Muslim Majority Countries of Origin

	(1)	(2)	(3)
Dependent Variable:	Attacks	Killed	Injured
Muslim Maj. Origins (ln)	0.061	0.165*	0.046
	(0.090)	(0.100)	(0.107)
Yrs. in Internal	0.254***	0.386***	
	(0.079)	(0.086)	
Yrs. in Internatlzd	1.424***		
	(0.518)		
Population (ln)	-0.240	-0.256	-0.376
	(0.486)	(0.571)	(0.690)
K-P F-Stat	77.573	77.835	76.849
Countries	170	170	170
N	1,015	1,015	1,015

Table shows post-LASSO IV estimates using the post-double selection method of Belloni et al. (2014a). The dependent variable is the log of the terrorism indicator in each column header. Specifications show the elasticity of the rate of terrorism to the migrant share of the population from Muslim majority countries of origin, instrumenting the migrant stock with its projected stock using 1970 distributions. Each specification includes country and interacted region-by-year fixed effects. K-P F-Stat is the Kleibergen and Paap (2006) robust F statistic for weak instrumentation. Robust standard errors, clustered at the country level, are shown in parentheses. Significance levels are coded: * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table 8: Post-Double Selection Estimates, Conflict Countries of Origin

	(1)	(2)	(3)
Dependent Variable:	Attacks	Killed	Injured
Conflict Origins (ln)	0.097	0.068	-0.007
	(0.159)	(0.208)	(0.229)
Yrs. in Internal	0.255***	0.380***	
	(0.080)	(0.090)	
Yrs. in Internatlzd	1.416***		
	(0.517)		
Population (ln)	-0.243	-0.224	-0.359
	(0.482)	(0.546)	(0.688)
K-P F-Stat	32.982	32.903	25.758
Countries	170	170	170
N	1,015	1,015	1,015

Table shows post-LASSO IV estimates using the post-double selection method of Belloni et al. (2014a). The dependent variable is the log of the terrorism indicator in each column header. Specifications show the elasticity of the rate of terrorism to the migrant share of the population conflict countries of origin, instrumenting the migrant stock with its projected stock using 1970 distributions. Each specification includes country and interacted region-by-year fixed effects. K-P F-Stat is the Kleibergen and Paap (2006) robust F statistic for weak instrumentation. Robust standard errors, clustered at the country level, are shown in parentheses. Significance levels are coded: * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.