

Supplementary Material for:

**Multidimensional Constructions of Target Groups and Their Political Implications:
The Case of Immigrant (Il)legality**

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Model statement

There is conjoint-experimental data on respondents indexed $i = 1, \dots, I$. Each respondent rates profiles of hypothetical immigrants indexed $j = 1, \dots, J$ by likelihood of being illegal/undocumented. Profiles have attributes indexed $k = 1, \dots, K$. Each attribute has a specific number of levels indexed $l = 1, \dots, L^k$. At the first step, IMCEs for each attribute k are estimated using respondent-specific regression models

$$y_{ij} = \alpha_{ik} + \sum_{l=2}^{L^k} \beta_{ikl} x_{ijkl} + \varepsilon_{ijk}$$

where y_{ij} is the rating given by respondent i to profile j , α_{ik} is the constant, β_{ikl} is the respondent-specific regression coefficient for value l of attribute k , x_{ijkl} is an indicator variable that equals 1 if attribute k from profile j presented to respondent i has value l and 0 otherwise, and ε_{ijk} is the error. To achieve identification, β_{ik1} is not estimated and IMCEs effectively represent the estimated differences in average ratings between profiles with their respective attribute values and profiles with the baseline value. Estimate of IMCE for value l of attribute k specific to respondent i , denoted π_{ikl} , is equivalent to the estimate of respondent specific regression coefficient

$$\hat{\pi}_{ikl} = \hat{\beta}_{ikl}$$

This estimate assesses the direction and strength of the stereotype along a specific dimension for each individual: the degree to which respondent i associates value l of attribute k (e.g., being a man) with the outcome (e.g., having illegal/undocumented status). At the second step, IMCE estimates for all K attributes and $(L^k - 1)$ attribute values (baseline values excluded) are used in regression analysis to predict the outcome of interest z , such as support for strict immigration enforcement, with a set of control variables indexed $h = 1, \dots, H$

$$z_i = \gamma + \sum_{k=1}^K \sum_{l=2}^{L^k} \delta_{kl} \hat{\pi}_{ikl} + \sum_{h=1}^H \theta_h w_{ih} + u_i$$

where γ is the constant, δ_{kl} is the coefficient of stereotype l along dimension k , θ_h is the coefficient of control variable h , w_{ih} is the value of variable h for respondent i , and u_i is the error.

Immigration policy questions

In the next few questions, you will be asked to express opinions about several policies related to enforcement of the U.S. immigration laws.

- What about DACA, a program that allows individuals unlawfully present in the U.S. who were brought to the country as children to obtain a work permit?
- What about state bills requiring law enforcement officers to verify an individual's legal immigration status during a lawful stop, detention, or arrest?
- What about sanctuary initiatives that limit cities' cooperation with the federal government's effort to enforce immigration law?
- What about renovating and extending the barrier, or wall, along the U.S. southern border intended to reduce illegal immigration?

Answer scale from 1 = *Strongly oppose* to 7 = *Strongly support*.

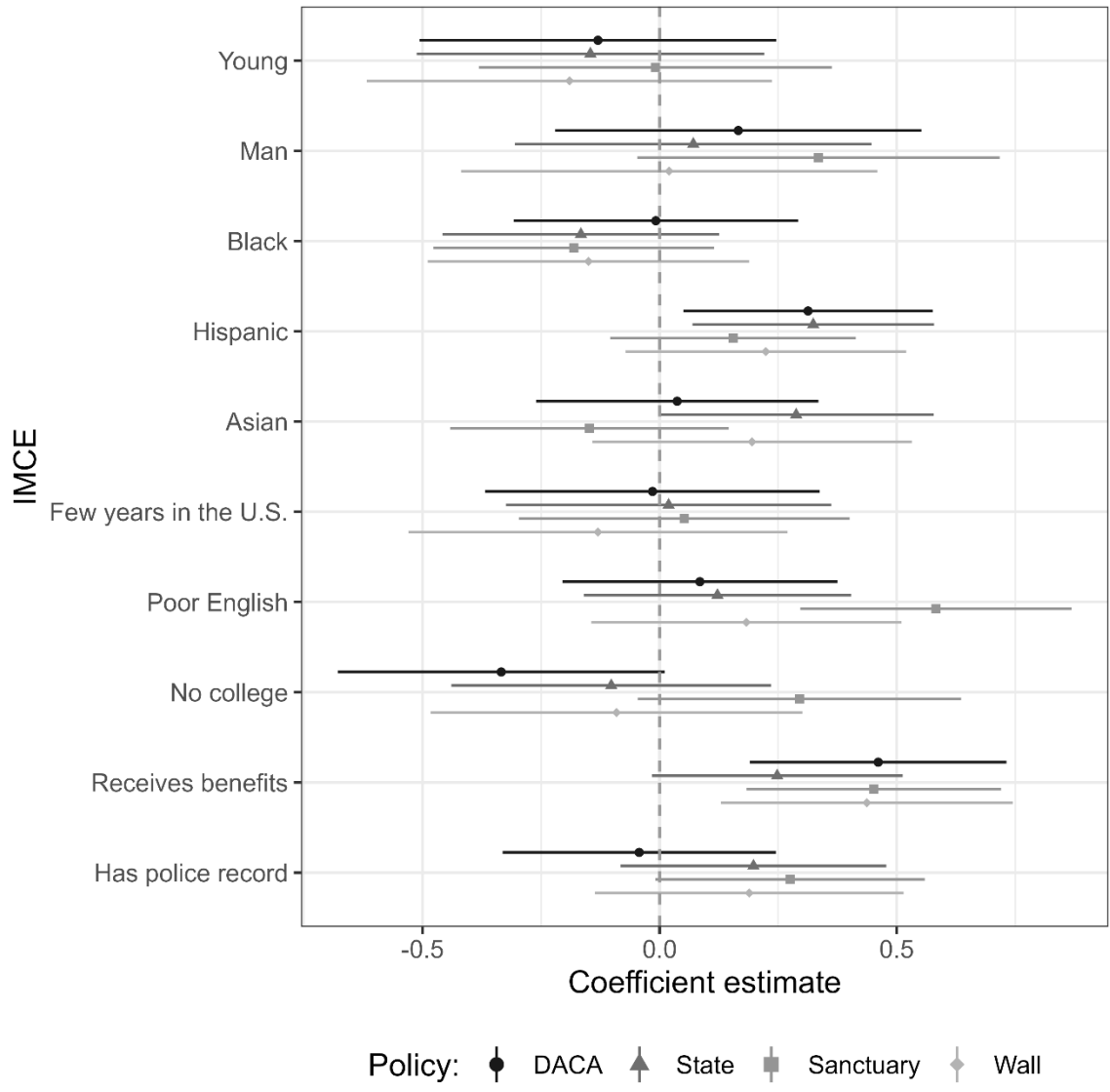


Figure S1. OLS regression results predicting opinions on the four different policies using conjoint IMCEs

Note. Dependent variables: opposition to DACA, support for state-level immigration enforcement, opposition to sanctuary initiatives, support for border wall