

Supplementary Material

**The Watermelon Effect:
How Immigration Policies Affect Migrant Political Support**

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Contents

A. Descriptive statistics	3
B. Parallel trends	5
C. Difference-in-differences models with unit-specific trends	6
D. Difference-in-differences models with dummy instead of demeaned fixed-effects	7
E. Difference-in-differences models without fixed-effects	8
F. Difference-in-differences models with weighted observations	9
G. Marginal effects of Interrupted Time Series Analyses	10
H. Prais-Winsten time series models	11
I. Models predicting political interest	12
J. Comparing migrants and natives in identical age range	14
K. Replication without Kenyan and Ugandan migrants	15
L. Analyzing social discrimination as an outcome	16
M. Analyzing overall levels of political support among Commonwealth migrants without control groups	18
N. Effect of policy regimes on natives only	19
O. Analyzing overall political support dependent variable	20
P. Hierarchical Linear Models with natives as reference category	21
Q. Hierarchical Linear Models with migrants as reference category	24

R. Hierarchical Linear Models without country fixed-effects	27
S. Selection mechanisms in cross-country analyses	29
T. Economic integration mechanisms in cross-country analyses	31
U. Replication of main results with contemporaneous values of immigration policy	33

A. Descriptive statistics

Table A.1: Descriptive statistics EMBES matched with BES (migrants vs. natives comparison)

	N	Mean	Std. dev.	Min	Max
Satisfaction with democracy	2,792	2.75	0.80	1	4
Political trust	2,720	10.59	5.20	0	22
Treatment	2,672	0.52	0.50	0	1
Post 1962 intervention	2,940	0.88	0.33	0	1
Male	2,940	0.49	0.50	0	1
Age	2,940	45.64	16.17	18	97
University degree	2,638	0.29	0.45	0	1

Table A.2: Descriptive statistics EMBES matched with ESS (migrants vs. migrants comparison)

	N	Mean	Std. dev.	Min	Max
Satisfaction with democracy	11,063	0.63	0.24	0	1
Political trust	10,533	0.48	0.23	0	1
Treatment	11,223	0.12	0.33	0	1
Post 1962 intervention	11,491	0.94	0.23	0	1
Male	11,491	0.48	0.50	0	1
Age	11,479	44.02	15.46	15	114
University degree	11,491	0.34	0.47	0	1

Table A.3: Descriptive statistics UK Annual Population Survey

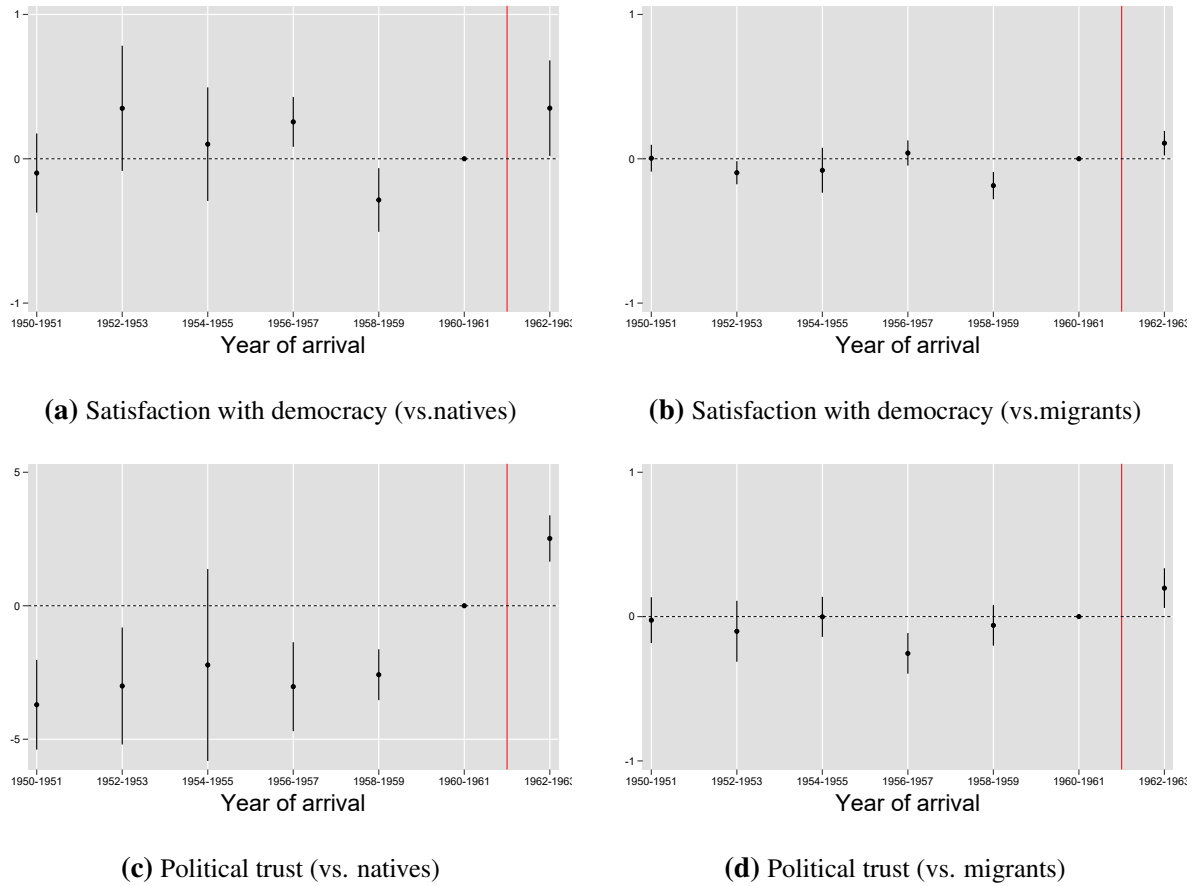
	N	Mean	Std. dev.	Min	Max
Gross weekly income	735,371	371.93	221.42	1	788
Unemployed	2,733,080	0.02	0.15	0	1
Permanent contract	952,143	0.94	0.23	0	1
Treated	2,618,772	0.04	0.20	0	1
Post 1962 intervention	2,733,080	0.86	0.35	0	1
Age	2,733,080	40.20	23.59	0	99
Female	2,733,080	0.52	0.50	0	1
Years of education	1,707,455	15.61	4.67	0	65

Table A.4: Descriptive statistics ESS+IMPIC cross-sectional analyses

Variable	N	Mean	Std. Dev.	Min	Max
Satisfaction with democracy	357,187	5.341	2.473	0	10
Trust politicians	317,830	11.595	6.708	0	30
Trust legal system	360,365	11.465	4.579	0	20
Income	278,749	5.631	2.748	1	12
Unemployed	368,199	0.267	0.442	0	1
Permanent contract	362,156	0.575	0.494	0	1
Migrant	369,569	0.092	0.288	0	1
External regulations	166,252	1.145	0.658	0.221	2.979
Internal regulations	156,385	1.408	0.665	0.446	3
Years education	365,935	12.277	4.226	0	56
Female	397,739	0.493	0.500	0	1
Age	368,421	48.097	18.317	13	123
Age squared	368,421	2648.875	1852.119	169	15129
Social expenditure	146,830	19.941	5.446	0	34.178
Unemployment rate	111,076	8.639	4.509	0.14	37.94
Employment Protection Legislation	361,450	2.377	0.760	1.103	4.583

B. Parallel trends

Figure A.1: Pre-trends



Note: Interaction effects between the treatment variable and post-year of arrival dummies (reference category: year before policy change). Linear models with year of arrival fixed effects and standard errors clustered at the year of arrival. Age, gender, and education included as controls. Models with migrants as reference category include country of destination fixed effects. *Source:* Ethnic Minority British Election Study, British Election Study 2010, European Social Survey.

C. Difference-in-differences models with unit-specific trends

Table A.5: Difference-in-differences - 1962 policy change

	Satisfaction with democracy		Political trust	
	Control group: natives	Control group: migrants	Control group: natives	Control group: migrants
Treated	0.153 (0.173)	0.007 (0.069)	2.237** (1.050)	0.062 (0.066)
Treated X post 1962	0.312 (0.196)	0.151** (0.070)	1.638 (1.649)	0.212*** (0.051)
Treated X trend	-0.008 (0.018)	-0.007 (0.005)	0.041 (0.127)	-0.009* (0.005)
Age	0.014** (0.006)	0.001 (0.002)	0.140*** (0.027)	0.004*** (0.001)
University degree	-0.131 (0.118)	0.000 (0.021)	-0.121 (0.474)	-0.009 (0.017)
Male	0.069 (0.054)	0.036* (0.020)	0.677* (0.393)	0.042** (0.016)
Intercept	1.660*** (0.368)	0.568*** (0.165)	-0.991 (1.702)	0.218** (0.094)
Year of arrival FE	YES	YES	YES	YES
Country FE	NO	YES	NO	YES
Observations	652	749	635	731
R-squared	0.045	0.162	0.194	0.145

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study, British Election Study 2010, European Social Survey. *Note:* Linear models showing coefficient estimates and clustered standard errors at the year of arrival. Post policy change dummy and time trend absorbed by year fixed effects. In each model only observations until the end of the policy regime of interest are included (1972 for 1962 Commonwealth Immigrants Act, and 1982 for 1971 Immigration Act).

D. Difference-in-differences models with dummy instead of demeaned fixed-effects

Table A.6: Difference-in-differences with fixed-effects dummies - 1962 policy effect

	Satisfaction with democracy		Political trust	
	Control group: natives	Control group: migrants	Control group: natives	Control group: migrants
Treated	0.087 (0.092)	-0.068 (0.047)	2.560*** (0.664)	-0.039 (0.029)
Post 1962	0.329*** (0.110)	-0.011 (0.060)	1.274** (0.462)	-0.000 (0.055)
Treated X post 1962	0.233* (0.114)	0.091* (0.046)	2.024** (0.816)	0.132*** (0.031)
age	0.014** (0.006)	0.001 (0.002)	0.140*** (0.027)	0.004** (0.001)
University degree	-0.133 (0.118)	-0.001 (0.021)	-0.113 (0.475)	-0.010 (0.018)
Male	0.069 (0.055)	0.036* (0.020)	0.674 (0.402)	0.043** (0.017)
Intercept	1.358*** (0.426)	0.609*** (0.210)	-1.543 (1.880)	0.287** (0.134)
Year of arrival dummies	YES	YES	YES	YES
Country of destination dummies	N/A	YES	N/A	YES
Observations	652	749	635	731
R-squared	0.070	0.196	0.220	0.189

Significance levels: *** p< 0.01, ** p< 0.05, * p< 0.1. *Source:* Ethnic Minority British Election Study, British Election Study 2010, European Social Survey. *Note:* Linear models showing coefficient estimates and clustered standard errors at the year of arrival. In each model only observations until the end of the policy regime of interest are included (1972 for 1962 Commonwealth Immigrants Act, and 1982 for 1971 Immigration Act).

E. Difference-in-differences models without fixed-effects

Table A.7: Difference-in-differences models with random effects - 1962 policy change

	Satisfaction with democracy		Political trust	
	Control group: natives	Control group: immigrants	Control group: natives	Control group: immigrants
Treated	0.086 (0.077)	-0.069* (0.035)	2.653*** (0.562)	-0.037** (0.015)
Post 1962	0.146** (0.072)	-0.023 (0.027)	1.017*** (0.380)	-0.016 (0.030)
Treated X post 1962	0.235** (0.100)	0.110** (0.046)	2.019*** (0.706)	0.152*** (0.028)
Male	0.063 (0.055)	0.024 (0.019)	0.626 (0.383)	0.034* (0.018)
Age	0.017*** (0.004)	-0.001 (0.002)	0.132*** (0.024)	0.000 (0.001)
University degree	-0.152 (0.112)	0.007 (0.019)	-0.043 (0.439)	-0.006 (0.018)
Intercept	1.421*** (0.309)	0.742*** (0.125)	-1.183 (1.597)	0.472*** (0.084)
Observations	652	749	635	731
Number of year_arrived	23	25	23	25

Significance levels: *** p< 0.01, ** p< 0.05, * p< 0.1. *Source:* Ethnic Minority British Election Study, British Election Study 2010, European Social Survey. *Note:* Linear models showing coefficient estimates and clustered standard errors at the year of arrival. In each model only observations until the end of the policy regime of interest are included (1972 for 1962 Commonwealth Immigrants Act, and 1982 for 1971 Immigration Act).

F. Difference-in-differences models with weighted observations

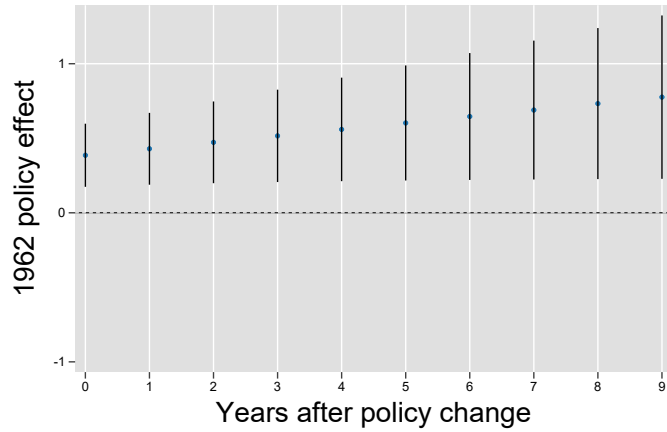
Table A.8: Difference-in-differences models with weighted observations - 1962 policy regime

	Satisfaction with democracy		Political trust	
	Control group: natives	Control group: migrants	Control group: natives	Control group: migrants
Treated	0.076 (0.077)	-0.057 (0.045)	2.604*** (0.537)	-0.028 (0.026)
Post 1962	0.114 (0.071)	0.009 (0.023)	0.916** (0.339)	0.015 (0.028)
Treated X post 1962	0.261** (0.102)	0.091** (0.042)	2.247*** (0.701)	0.130*** (0.028)
Age	0.015*** (0.005)	-0.000 (0.002)	0.123*** (0.024)	0.001 (0.001)
Education	-0.127 (0.105)	0.006 (0.021)	0.062 (0.406)	-0.003 (0.020)
Male	0.054 (0.058)	0.038* (0.021)	0.725 (0.427)	0.044** (0.017)
Intercept	1.575*** (0.323)	0.630*** (0.148)	-0.637 (1.601)	0.425*** (0.096)
Observations	652	749	635	731
R-squared	0.060	0.164	0.238	0.147

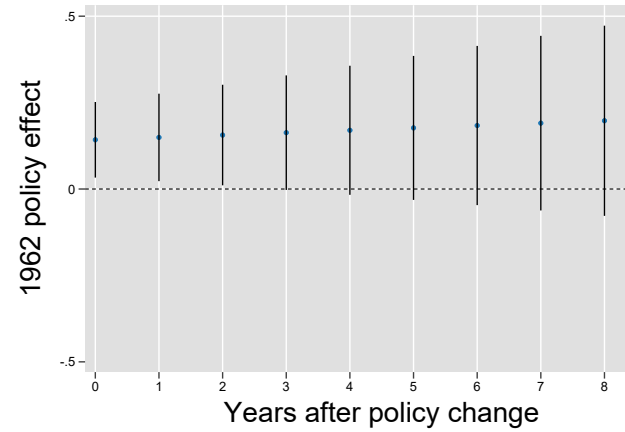
Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study, British Election Study 2010, European Social Survey. *Note:* OLS models showing coefficient estimates and clustered standard errors at the year of arrival. In each model only observations until the end of the policy regime of interest are included (1972 for 1962 Commonwealth Immigrants Act, and 1982 for 1971 Immigration Act). Observations weighted by the probability to belong to the treated group (vs. control). Probability calculated with age, gender, education and year of arrival/socialization (for models with British natives as control group) and age of migration (for models with other migrants as control group).

G. Marginal effects of Interrupted Time Series Analyses

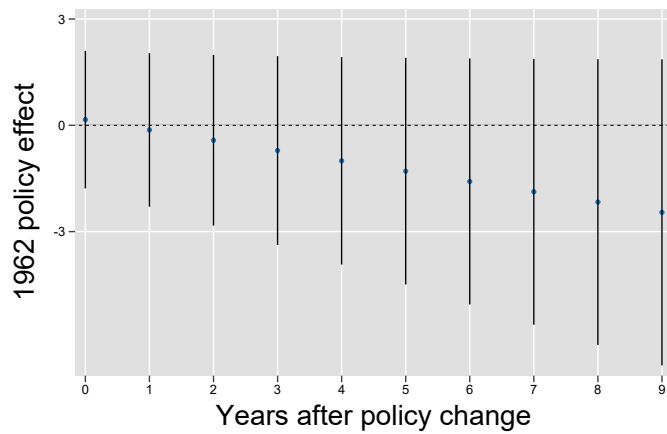
Figure A.2: Interrupted Time Series: 1962 policy change



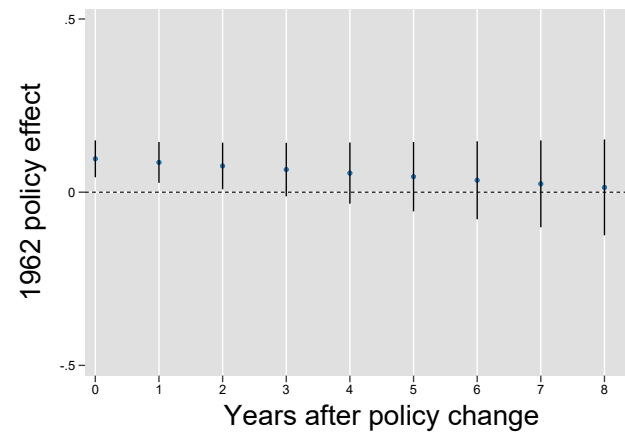
(a) Satisfaction with democracy (vs. natives)



(b) Satisfaction with democracy (vs. migrants)



(c) Political trust (vs. natives)



(d) Political trust (vs. migrants)

Note: Marginal effects and 95% confidence intervals based on Models 2, 4 and 6 in Table 3.

H. Prais-Winsten time series models

Table A.9: Prais-Winsten regressions - 1962 policy effect

	Satisfaction with democracy		Political trust	
	Control group: natives	Control group: migrants	Control group: natives	Control group: migrants
Time elapsed	0.023 (0.015)	-0.008 (0.005)	-0.106 (0.078)	0.001 (0.006)
Post 1962	-0.025 (0.108)	-0.006 (0.026)	0.607 (0.461)	-0.025 (0.047)
Time X post 1962	-0.014 (0.013)	0.006 (0.005)	0.151** (0.058)	0.004 (0.005)
Treated	-0.031 (0.150)	-0.073 (0.077)	3.510*** (0.881)	-0.033 (0.077)
Time X post 1962	-0.045** (0.022)	-0.008 (0.009)	0.072 (0.119)	0.001 (0.010)
Treated X post 1962	0.392** (0.174)	0.138* (0.080)	1.400 (1.136)	0.170** (0.082)
Treated X post 1962 X time	0.046** (0.021)	0.006 (0.009)	-0.062 (0.111)	-0.002 (0.010)
Male	-0.098 (0.127)	0.049 (0.052)	-0.466 (0.655)	0.021 (0.048)
Age	0.014** (0.007)	-0.003 (0.004)	0.054 (0.051)	0.006* (0.003)
University degree	0.093 (0.161)	0.091 (0.125)	1.713** (0.738)	0.052 (0.070)
Constant	1.722*** (0.483)	0.788*** (0.298)	3.523 (3.398)	0.028 (0.257)
Observations	121	122	121	122
R-squared	0.635	0.095	0.895	0.399

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study, British Election Study 2010, European Social Survey. *Note:* Prais Winsten time series models correcting for first-order auto-correlation. Coefficient estimates and robust standard errors. Observations aggregated at the year of arrival.

I. Models predicting political interest

Table A.10 reports policy effects on political interest in the country of origin. These analyses only include Commonwealth migrants in the UK- measures of interest in the politics of sending countries are not applicable for British-born respondents, and they are not available in the ESS for other migrants across Europe. The lack of a suitable control group limits the internal validity of this analysis compared to the models above. However, it is indicative to see whether being exposed to one or another immigration policy regime is associated with higher or lower levels of attachment to the politics of the sending country.

Table A.10: Policy effects on political interest in country of origin and destination

	Political interest in origin	Political interest in destination
Post 1962	-0.424*** (0.144)	-0.174 (0.122)
Male	0.061 (0.101)	0.264*** (0.066)
Age	-0.008 (0.007)	-0.027*** (0.007)
University degree	0.357 (0.227)	0.283* (0.153)
Intercept	3.098*** (0.517)	4.856*** (0.470)
Observations	325	325

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study. *Note:* Random effects models showing coefficient estimates and clustered standard errors at the year of arrival. In each model only observations until the end of the policy regime of interest are included.

Consistent with the idea that watermelon regimes are associated with lower attachments with the country of origin, the post-1962 dummy has a negative, strong, and significant ($p < 0.01$) effect on political interest in the sending country. The second column of Table A.10 replicates the analysis predicting interest in British politics. In this case, the post-1962 fails to reach statistical significance.

Table A.11 reports ITS models predicting levels of political interest in the country of origin and in the destination country. Once again, only treated observations are selected since interest in the politics of the sending country is either inapplicable or missing for the two control groups. Model 1 shows that arriving after the enactment of the 1962 act has an expected negative sign on the politics of the country of origin, yet statistically insignificant. However, the effect is positive and borderline significant ($p < 0.1$) in model 3, when predicting interest in British politics. In sum, the cumulative evidence suggests that results for political interest need to be treated with caution. If anything, watermelon arrivals were less interested in their country of origin.

Table A.11: Interrupted Time Series – political interest in country of origin and destination

	Political interest in origin	Political interest in destination
Time elapsed 1962	-0.005 (0.043)	-0.065** (0.027)
Post 1962	-0.193 (0.211)	0.333* (0.166)
Post 1962 X time elapsed	-0.044 (0.047)	-0.001 (0.034)
Male	0.054 (0.102)	0.249*** (0.071)
Age	-0.012 (0.008)	-0.033*** (0.006)
University degree	0.399 (0.240)	0.338* (0.165)
Intercept	3.321*** (0.537)	4.996*** (0.485)
Observations	325	325
R-squared	0.033	0.112

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. Source: Ethnic Minority British Election Study. Note: OLS Models showing coefficient estimates and clustered standard errors at the year of arrival.

J. Comparing migrants and natives in identical age range

Table A.12: Comparing migrants with natives of same age

	1962 policy regime	
	Satisfaction with democracy	Political trust
Treated	0.102 (0.089)	2.628*** (0.657)
Treated X post 1962	0.269** (0.115)	2.241** (0.799)
Male	0.053 (0.054)	0.724* (0.407)
Age	0.008 (0.005)	0.105*** (0.029)
University degree	-0.095 (0.121)	-0.063 (0.488)
Intercept	2.044*** (0.329)	1.166 (1.795)
N individuals	628	610
R-squared	0.044	0.200
N years	23	23

Significance levels: *** p< 0.01, ** p< 0.05, * p< 0.1. *Source:* Ethnic Minority British Election Study, British Election Study 2010. *Note:* Linear models showing coefficient estimates and clustered standard errors at the year of arrival. In each model only observations until the end of the policy regime of interest are included (1972 for 1962 Commonwealth Immigrants Act, and 1982 for 1971 Immigration Act). Only individuals in the same age range for each policy period are included.

K. Replication without Kenyan and Ugandan migrants

Table A.13: Difference-in-differences - 1962 policy change without Kenya and Uganda

	Satisfaction with democracy		Political trust	
	Control group: natives	Control group: migrants	Control group: natives	Control group: migrants
Treated	0.080 (0.091)	-0.070 (0.047)	2.672*** (0.680)	-0.035 (0.029)
Treated X post 1962	0.283** (0.120)	0.100* (0.049)	2.053** (0.862)	0.138*** (0.031)
Age	0.012** (0.005)	0.001 (0.002)	0.129*** (0.026)	0.004** (0.001)
Education	-0.091 (0.124)	0.003 (0.022)	0.083 (0.527)	-0.005 (0.018)
Male	0.042 (0.055)	0.033 (0.021)	0.642 (0.396)	0.042** (0.017)
Intercept	1.841*** (0.338)	0.587*** (0.169)	-0.385 (1.643)	0.236** (0.098)
Year of arrival FE	YES	YES	YES	YES
Country FE	NO	YES	NO	YES
Observations	620	739	602	721
R-squared	0.044	0.163	0.196	0.146

Significance levels: *** p< 0.01, ** p< 0.05, * p< 0.1. *Source:* Ethnic Minority British Election Study, British Election Study 2010, European Social Survey. *Note:* Linear models showing coefficient estimates and clustered standard errors at the year of arrival. Post policy change dummy absorbed by year fixed effects. In each model only observations until the end of the policy regime of interest are included (1972 for 1962 Commonwealth Immigrants Act, and 1982 for 1971 Immigration Act).

L. Analyzing social discrimination as an outcome

Table A.14: Difference-in-differences models predicting experience of social discrimination (migrants vs migrants)

	1962 policy change
Treated	0.145** (0.056)
Treated X post 1962	-0.074 (0.076)
Age	-0.002 (0.002)
Education	0.005 (0.026)
Male	0.006 (0.017)
Intercept	0.238 (0.156)
Year of arrival FE	YES
Country FE	YES
Observations	774
R-squared	0.078

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study, European Social Survey. *Note:* Linear models showing coefficient estimates and clustered standard errors at the year of arrival. Post policy change dummy absorbed by year fixed effects. In each model only observations until the end of the policy regime of interest are included.

Table A.15: Interrupted time series models predicting experience of social discrimination (migrants vs migrants)

	1962 policy change
Time elapsed	0.000 (0.002)
Policy intervention	0.063*** (0.021)
Time X intervention	-0.001 (0.002)
Treated	0.246*** (0.091)
Treated X time elapsed	0.015 (0.023)
Treated X policy intervention	-0.126 (0.106)
Treated X intervention X time	-0.015 (0.023)
Age	-0.003*** (0.000)
Education	0.000 (0.009)
Male	0.012 (0.009)
Intercept	0.217*** (0.037)
Observations	7,184
R-squared	0.041

Significance levels: *** p< 0.01, ** p< 0.05, * p< 0.1. Source: Ethnic Minority British Election Study, European Social Survey. Note: OLS Models showing coefficient estimates and clustered standard errors at the year of arrival.

Table A.16: Regression analysis predicting experience and frequency of discrimination (without control group)

	Discrimination (yes/no)	Frequency of discrimination
Watermelon cohort (ref. Free movement)	-0.049 (0.070)	0.189 (0.259)
Age	-0.006 (0.005)	-0.000 (0.008)
Education	-0.079 (0.057)	-0.073 (0.168)
Male	0.039 (0.057)	0.453** (0.176)
Intercept	0.695* (0.349)	1.469** (0.701)
Observations	238	59
R-squared	0.026	0.117

Significance levels: *** p< 0.01, ** p< 0.05, * p< 0.1. Source: Ethnic Minority British Election Study. Note: OLS Models showing coefficient estimates and clustered standard errors at the year of arrival.

M. Analyzing overall levels of political support among Commonwealth migrants without control groups

Table A.17: Regression results without control group

	Satisfaction with democracy	Political trust
Watermelon vs free movers	0.132*** (0.025)	0.157*** (0.034)
Age	0.005*** (0.002)	0.006*** (0.001)
Education	-0.105** (0.048)	-0.105*** (0.037)
Male	0.104*** (0.034)	0.043 (0.025)
Intercept	0.142 (0.115)	-0.010 (0.102)
<i>N</i>	317	305
<i>R</i> ²	0.098	0.118

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study. *Note:* OLS Models showing coefficient estimates and clustered standard errors at the year of arrival.

N. Effect of policy regimes on natives only

Table A.18: Regression results: Natives only

	Satisfaction with democracy	Political trust
Watermelon vs free movement	0.139 (0.141)	0.926 (0.670)
Male	-0.171* (0.091)	0.430 (0.424)
Age	0.016 (0.012)	0.135** (0.051)
University degree	-0.056 (0.145)	1.134* (0.594)
Intercept	1.565* (0.875)	-1.546 (3.470)
<i>N</i>	337	332
<i>R</i> ²	0.017	0.029

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study. *Note:* OLS Models showing coefficient estimates and clustered standard errors at the year of arrival.

O. Analyzing overall political support dependent variable

Table A.19: Regression results: political support factor

	Control group: natives	Control group: migrants
Treated	0.221*** (0.071)	-0.229** (0.087)
Treated $\times$ post 1962	0.297*** (0.093)	0.412*** (0.092)
Age	0.019*** (0.005)	0.010* (0.005)
Education	-0.073 (0.086)	-0.035 (0.056)
Male	0.098* (0.048)	0.145** (0.055)
Intercept	-1.481*** (0.325)	-0.601 (0.390)
N	623	714
R ²	0.145	0.191
Country FE	NO	YES
Year of arrival FE	YES	YES

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* Ethnic Minority British Election Study, European Social Survey. *Note:* Linear models showing coefficient estimates and clustered standard errors at the year of arrival. Post policy change dummy absorbed by year fixed effects. In each model only observations until the end of the policy regime of interest are included.

P. Hierarchical Linear Models with natives as reference category

Table A.20: Hierarchical Linear Models predicting satisfaction with democracy

	Migrant selectivity only	Internal regulations only	Combined
Migrant selectivity	-0.016 (0.035)		-0.070 (0.118)
Internal regulations		-0.032 (0.036)	-0.134 (0.099)
Migrant selectivity X internal regulations			0.057 (0.046)
Migrant selectivity	1.054*** (0.069)	1.156*** (0.079)	-0.206 (0.275)
Migrant X migrant selectivity	-0.048 (0.058)		1.388*** (0.268)
Migrant X internal regulations		-0.120** (0.060)	0.703*** (0.226)
Migrant X selectivity X internal regulations			-0.687*** (0.133)
Years education	0.069*** (0.003)	0.069*** (0.003)	0.069*** (0.003)
Female	-0.115*** (0.017)	-0.116*** (0.017)	-0.115*** (0.017)
Age	-0.068*** (0.005)	-0.068*** (0.006)	-0.069*** (0.006)
Age squared	0.001*** (0.000)	0.001*** (0.000)	0.001*** (0.000)
Social expenditure	0.007 (0.005)	0.004 (0.006)	0.001 (0.006)
Unemployment rate	0.003 (0.004)	0.004 (0.004)	0.005 (0.004)
Employment Protection Legislation	0.102 (0.202)	0.109 (0.203)	0.107 (0.203)
Intercept	5.615*** (0.548)	5.654*** (0.558)	5.857*** (0.576)
Country FE	YES	YES	YES
BIC			
Observations	66,527	63,658	63,658
Number of country-years	152	151	151

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* ESS, IMPIC, World Bank, OECD. *Note:* Hierarchical Linear Models showing coefficient estimates and standard errors.

Table A.21: Hierarchical Linear Models predicting political trust

	Migrant selectivity only	Internal regulations only	Combined
Migrant selectivity	0.031 (0.098)		0.200 (0.327)
Internal regulations		-0.004 (0.100)	0.005 (0.271)
Migrant selectivity X internal regulations			-0.064 (0.125)
Migrant	2.113*** (0.187)	2.427*** (0.213)	-1.014 (0.752)
Migrant X migrant selectivity	-0.123 (0.159)		3.656*** (0.741)
Migrant X internal regulations		-0.352** (0.164)	1.603*** (0.610)
Migrant X selectivity X internal regulations			-1.743*** (0.365)
Years of education	0.195*** (0.007)	0.194*** (0.008)	0.194*** (0.008)
Female	-0.068 (0.047)	-0.061 (0.048)	-0.059 (0.048)
Age	-0.221*** (0.015)	-0.216*** (0.016)	-0.216*** (0.017)
Age squared	0.003*** (0.000)	0.003*** (0.000)	0.003*** (0.000)
Social expenditure	0.019 (0.014)	0.027* (0.016)	0.025 (0.016)
Unemployment rate	-0.011 (0.010)	-0.010 (0.011)	-0.010 (0.011)
Employment Protection Legislation	0.322 (0.538)	0.350 (0.540)	0.347 (0.539)
Intercept	11.781*** (1.432)	11.464*** (1.457)	11.331*** (1.507)
Country FE	YES	YES	YES
BIC			
Observations	60,697	58,172	58,172
Number of country-years	133	133	133

*Significance levels: *** p< 0.01, ** p< 0.05, * p< 0.1. Source: ESS, IMPIC, World Bank, OECD. Note: Hierarchical Linear Models showing coefficient estimates and standard errors.*

Table A.22: Hierarchical Linear Models predicting trust in legal system

	Migrant selectivity only	Internal regulations only	Combined
Migrant selectivity	0.001 (0.067)		0.208 (0.223)
Internal regulations		-0.064 (0.069)	-0.387** (0.186)
Migrant selectivity X internal regulations			0.047 (0.086)
Migrant	1.143*** (0.130)	1.239*** (0.149)	-0.817 (0.524)
Migrant X migrant selectivity	-0.117 (0.110)		1.544*** (0.512)
Migrant X internal regulations		-0.141 (0.114)	1.558*** (0.429)
Migrant X selectivity X internal regulations			-1.022*** (0.253)
Years of education	0.138*** (0.005)	0.137*** (0.005)	0.137*** (0.005)
Female	0.087*** (0.032)	0.097*** (0.033)	0.097*** (0.033)
Age	-0.054*** (0.010)	-0.053*** (0.011)	-0.048*** (0.012)
Age squared	0.001*** (0.000)	0.001*** (0.000)	0.001*** (0.000)
Social expenditure	-0.005 (0.010)	-0.012 (0.011)	-0.016 (0.011)
Unemployment rate	-0.003 (0.007)	-0.001 (0.007)	0.000 (0.007)
Employment Protection Legislation	-0.373 (0.268)	-0.367 (0.270)	-0.336 (0.269)
Intercept	12.059*** (0.765)	12.262*** (0.789)	12.313*** (0.831)
Country FE	YES	YES	YES
BIC			
Observations	67,202	64,299	64,299
Number of country-years	152	151	151

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* ESS, IMPIC, World Bank, OECD. *Note:* Hierarchical Linear Models showing coefficient estimates and standard errors.

Q. Hierarchical Linear Models with migrants as reference category

Table A.23: Hierarchical Linear Models predicting satisfaction with democracy

	Migrant selectivity only	Internal rights only	Combined
Migrant selectivity	-0.341** (0.159)		1.001** (0.404)
Internal rights		-0.553*** (0.163)	-0.241 (0.389)
Migrant selectivity X internal rights			-0.375** (0.165)
Years of education	-0.000 (0.008)	0.000 (0.008)	0.000 (0.008)
Female	-0.165*** (0.062)	-0.173*** (0.063)	-0.172*** (0.063)
Age	0.001 (0.012)	0.002 (0.012)	0.002 (0.012)
Age squared	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Social expenditure	0.053*** (0.019)	0.041* (0.021)	0.030 (0.022)
Unemployment rate	-0.023 (0.015)	-0.013 (0.016)	-0.010 (0.016)
Employment Protection Legislation	0.294 (0.336)	0.311 (0.338)	0.314 (0.339)
Intercept	4.384*** (0.993)	4.831*** (1.041)	4.156*** (1.095)
Country FE	YES	YES	YES
BIC			
Observations	4,923	4,826	4,826
Number of country-years	76	76	76

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* ESS, IMPIC, World Bank, OECD. *Note:* Hierarchical Linear Models showing coefficient estimates and standard errors.

Table A.24: Hierarchical Linear Models predicting political trust

	Migrant selectivity only	Internal rights only	Combined
Migrant selectivity	0.207 (0.468)		3.337*** (1.165)
Internal rights		-0.258 (0.480)	0.615 (1.109)
Migrant selectivity X internal rights			-1.230** (0.486)
Years of education	0.005 (0.022)	0.004 (0.023)	0.003 (0.023)
Female	-0.248 (0.180)	-0.264 (0.182)	-0.263 (0.182)
Age	0.035 (0.035)	0.038 (0.036)	0.039 (0.036)
Age squared	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Social expenditure	0.080 (0.055)	0.100* (0.061)	0.068 (0.063)
Unemployment rate	-0.098** (0.044)	-0.079* (0.047)	-0.064 (0.047)
Employment Protection Legislation	-1.390 (0.962)	-1.380 (0.965)	-1.354 (0.962)
Intercept	13.317*** (2.840)	13.101*** (2.976)	10.926*** (3.134)
Country FE	YES	YES	YES
BIC			
Observations	4,569	4,470	4,470
Number of country-years	76	76	76

Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* ESS, IMPIC, World Bank, OECD. *Note:* Hierarchical Linear Models showing coefficient estimates and standard errors.

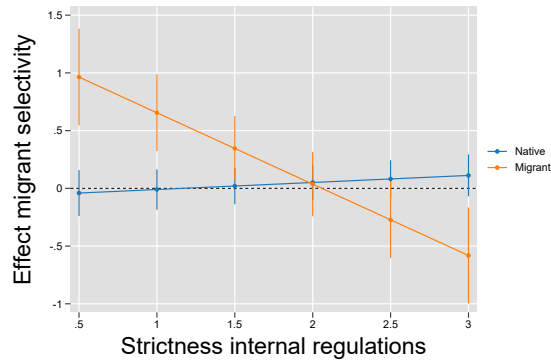
Table A.25: Hierarchical Linear Models predicting trust in legal system

	Migrant selectivity only	Internal rights only	Combined
Migrant selectivity	-0.161 (0.312)		2.132*** (0.793)
Internal rights		-0.582* (0.320)	-0.061 (0.757)
Migrant selectivity X internal rights			-0.760** (0.324)
Years of education	0.025* (0.015)	0.021 (0.015)	0.020 (0.015)
Female	-0.135 (0.122)	-0.137 (0.123)	-0.133 (0.123)
Age	0.066*** (0.023)	0.071*** (0.023)	0.071*** (0.023)
Age squared	-0.001* (0.000)	-0.001** (0.000)	-0.001** (0.000)
Social expenditure	0.089** (0.037)	0.054 (0.041)	0.031 (0.042)
Unemployment rate	-0.103*** (0.030)	-0.069** (0.032)	-0.061* (0.032)
Employment Protection Legislation	-0.823 (0.551)	-0.814 (0.558)	-0.800 (0.556)
Intercept	10.671*** (1.740)	11.833*** (1.850)	10.508*** (1.960)
Country FE	YES	YES	YES
BIC			
Observations	4,881	4,779	4,779
Number of country-years	76	76	76

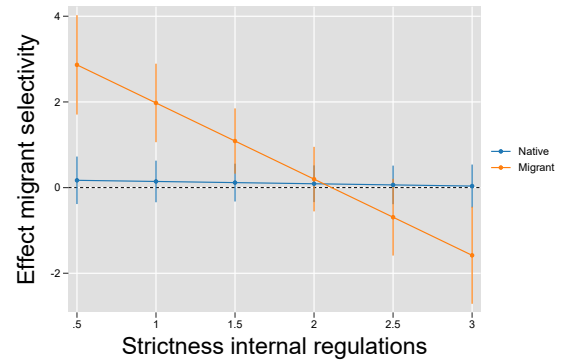
Significance levels: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. *Source:* ESS, IMPIC, World Bank, OECD. *Note:* Hierarchical Linear Models showing coefficient estimates and standard errors.

R. Hierarchical Linear Models without country fixed-effects

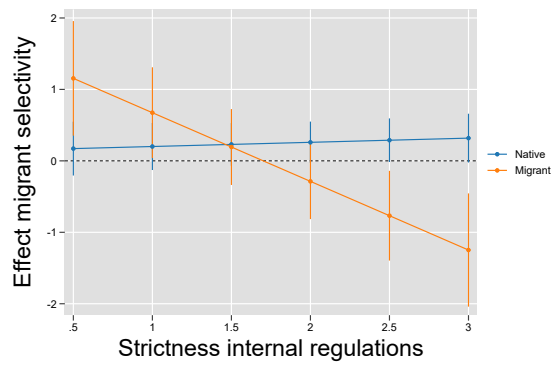
Figure A.3: Marginal effects of migrant selectivity across internal regulations (migrants vs. natives)



(a) Satisfaction with democracy



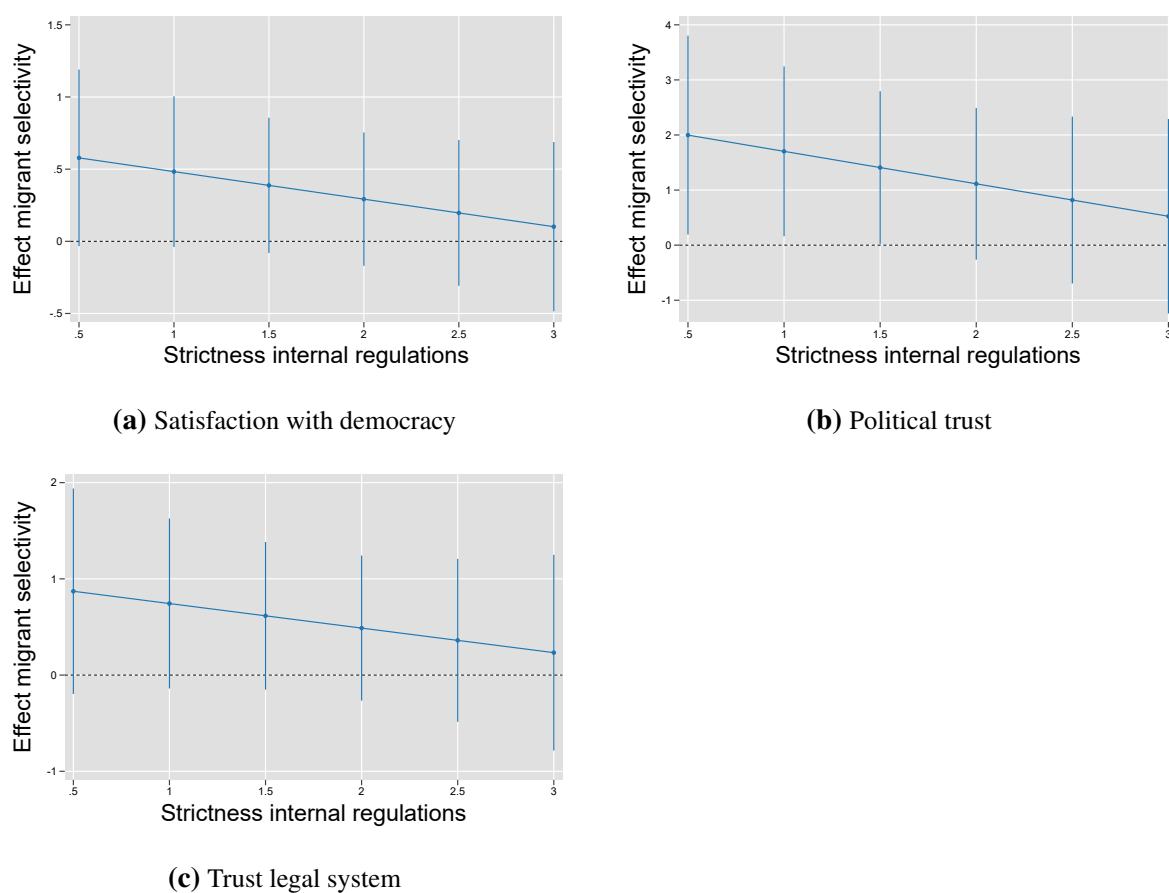
(b) Political trust



(c) Trust legal system

Source: ESS, IMPIC, World Bank, OECD. *Note:* Marginal effects and 95% confidence intervals based on identical specification to tables in Appendix M except for country fixed-effects.

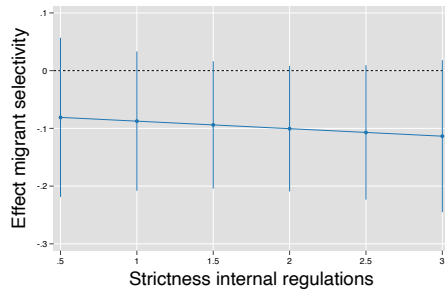
Figure A.4: Marginal effects of migrant selectivity across internal regulations (migrants only)



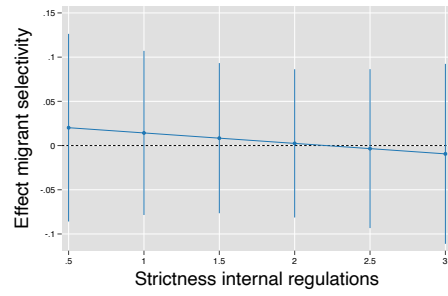
Source: ESS, IMPIC, World Bank, OECD. *Note:* Marginal effects and 95% confidence intervals with identical model specification to tables in Appendix N except for country fixed-effects.

S. Selection mechanisms in cross-country analyses

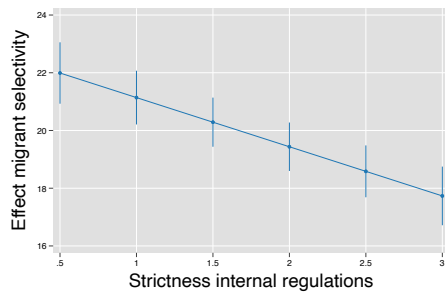
Figure A.5: Selection effects



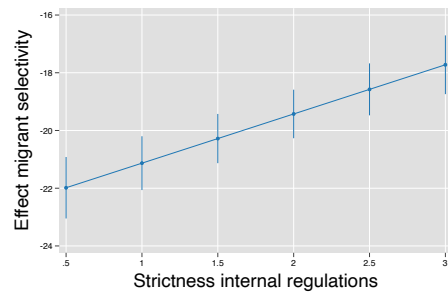
(a) Female



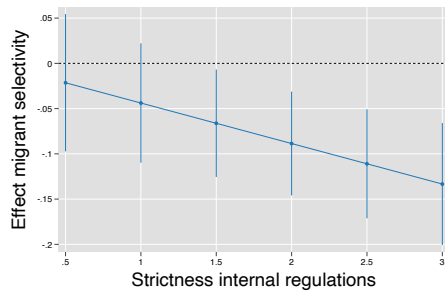
(b) Parental university degree



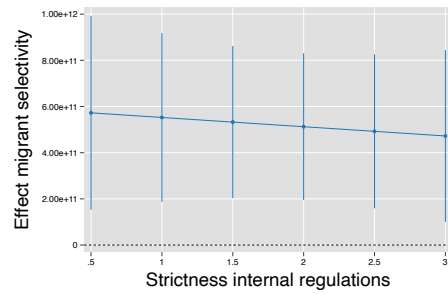
(c) Age migration



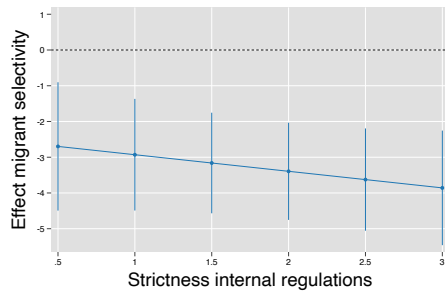
(d) Length stay



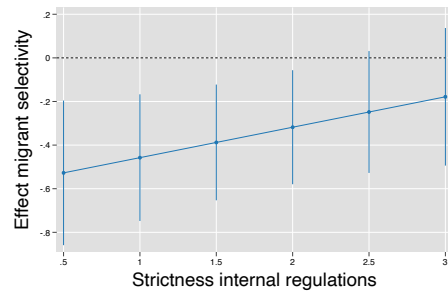
(e) Democracy origin



(f) GDP origin



(g) Unemployment origin

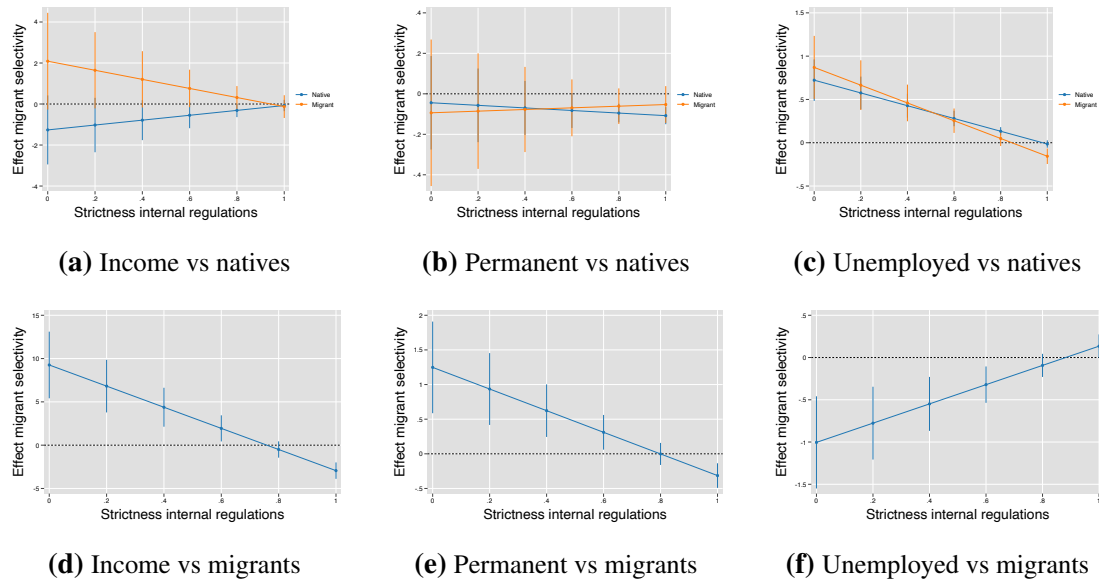


(h) Public good provision

Source: ESS, IMPIC, World Bank, OECD, V-Dem. *Note:* Marginal effects and 95% confidence intervals of migrant selectivity across internal regulations predicting female (vs other), age at migration, length of stay, democratic level of country of origin on year of migration, GDP of country of origin on year of migration, and unemployment of country of origin on year of migration. Hierarchical Linear Models controlling for country of destination fixed effects, gender, age, age squared, years of education, and country of destination social expenditure, unemployment, and employment protection legislation. Only non-EU migrants selected.

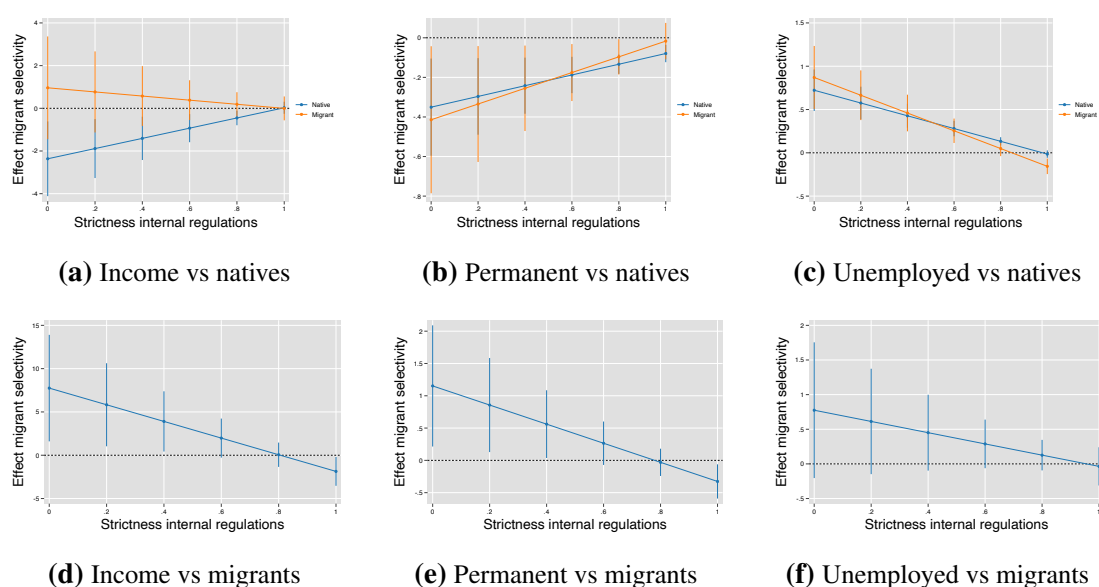
T. Economic integration mechanisms in cross-country analyses

Figure A.6: Economic integration (models without country fixed-effects)



Source: ESS, IMPIC, World Bank, OECD. *Note:* Marginal effects and 95% confidence intervals of migrant selectivity across internal regulations predicting income, permanent contract, and having been ever unemployed for more than three months. Hierarchical Linear Models controlling for country of destination fixed effects, gender, age, age squared, years of education, and country of destination social expenditure, unemployment, and employment protection legislation. Only non-EU migrants who are not retired selected in the analysis.

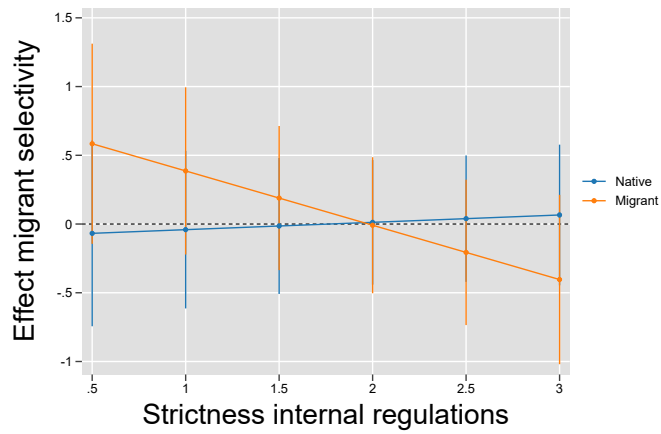
Figure A.7: Economic integration (models with country fixed-effects)



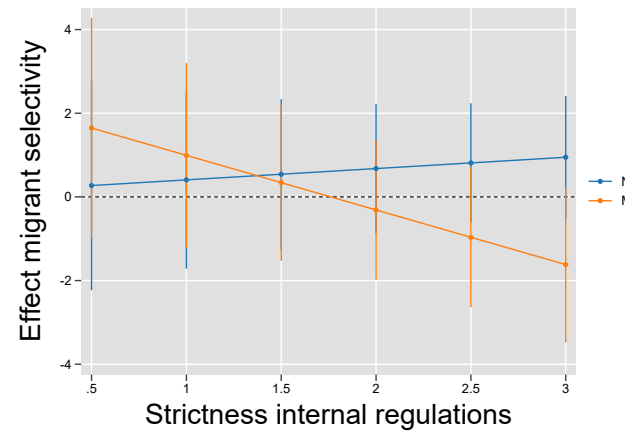
Source: ESS, IMPIC, World Bank, OECD. *Note:* Marginal effects and 95% confidence intervals of migrant selectivity across internal regulations predicting income, permanent contract, and having been ever unemployed for more than three months. Hierarchical Linear Models controlling for country of destination fixed effects, gender, age, age squared, years of education, and country of destination social expenditure, unemployment, and employment protection legislation. Only non-EU migrants who are not retired selected in the analysis.

U. Replication of main results with contemporaneous values of immigration policy

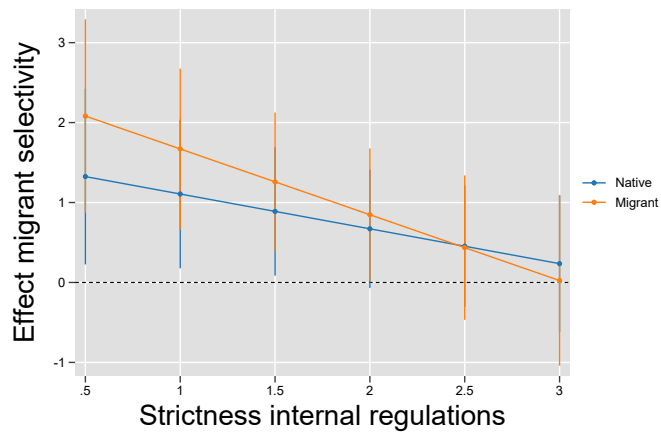
Figure A.8: Marginal effects of migrant selectivity across internal regulations (migrants vs. natives)



(a) Satisfaction with democracy



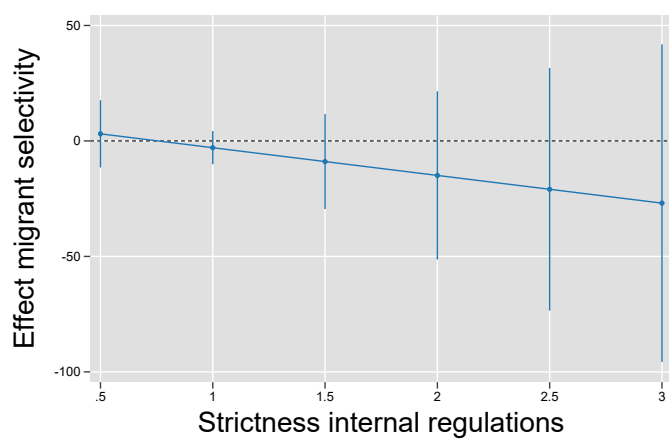
(b) Political trust



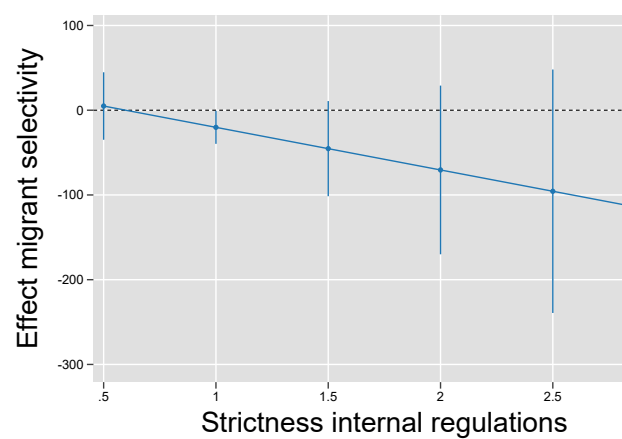
(c) Trust legal system

Source: ESS, IMPIC, World Bank, OECD. Note: Marginal effects and 95% confidence intervals.

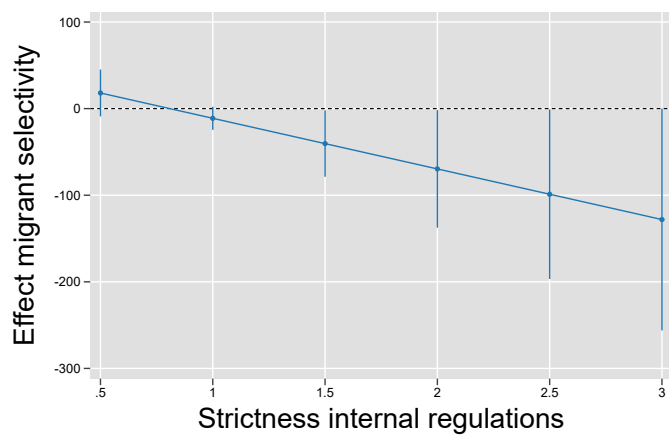
Figure A.9: Marginal effects of migrant selectivity across internal regulations (migrants only)



(a) Satisfaction with democracy



(b) Political trust



(c) Trust legal system

Source: ESS, IMPIC, World Bank, OECD. Note: Marginal effects and 95% confidence intervals.