

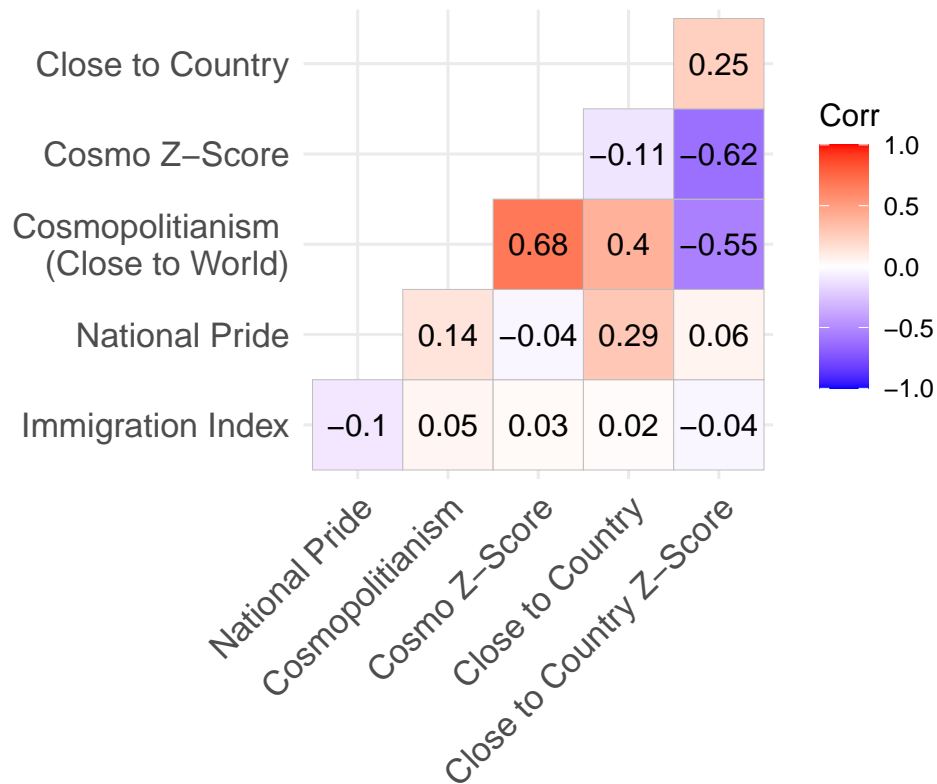
Supplemental Information

Variable Descriptions: Original text shown in italics.

- **Pro-Immigration Index:** Mean index of 6 survey questions, re-scaled from 0 (strongly anti-immigration) to 100 (strongly pro-immigration).
 - *Now we would like to know your opinion about the people from other countries who come to live in [your country] - the immigrants. How would you evaluate the impact of these people on the development of [your country]?*
 - *From your point of view, what have been the effects of immigration on the development of [this country]? For each of the following statements about the effects of immigration, please, tell me whether you agree or disagree with it: Increases the crime rate/Strengthens cultural diversity/Increases the risks of terrorism/Increases unemployment/Leads to social conflict*
- **Cosmopolitan Identity:** Ranges from 0 to 3, with higher values indicating increasing cosmopolitanism.
 - *People have different views about themselves and how they relate to the world. Using this card, would you tell me how close do you feel to... the World*
- **National Identity:** Ranges from 0 to 4, with higher values indicating increasing nationalism.
 - *How proud are you to be [country's nationality]?*
- **Interpersonal Trust:** Ranges between 0 (Don't trust at all) and 3 (Trust Completely).
 - *I'd like to ask you how much you trust people from various groups. Could you tell me for each whether you trust people from this group completely, somewhat, not very much, or not at all: People you meet for the first time.*
- **Trust other Nationality:** Ranges between 0 (Don't trust at all) and 3 (Trust Completely).
 - *I'd like to ask you how much you trust people from various groups. Could you tell me for each whether you trust people from this group completely, somewhat, not very much, or not at all: People of another nationality.*
- **Acceptance of Neighbors:** Coded as 1 if group not mentioned and 0 if group mentioned.
 - *Could you please mention any that you would not like to have as neighbors? People who speak a different language/People of a different race*
- **News Consumption:** Mean index indicating the frequency of consumption. Higher values indicate greater new consumption.
 - *For each of the following sources, please indicate whether you use it to obtain information daily, weekly, monthly, less than monthly, or never. Daily newspaper, TV news, Radio news, Mobile phone, Email, Internet, Social Medial, Friends or Colleagues*
- **Income Group:** Ranges from 0 (lowest) to 10 (highest).
 - *On this card is an income scale on which 1 indicates the lowest income group and 10 the highest income group in your country. We would like to know in what group your household is. Please, specify the appropriate number, counting all wages, salaries, pensions, and other incomes that come in.*
- **Education:** Coded categorically, with categories: Primary, Secondary, and Post-Secondary.

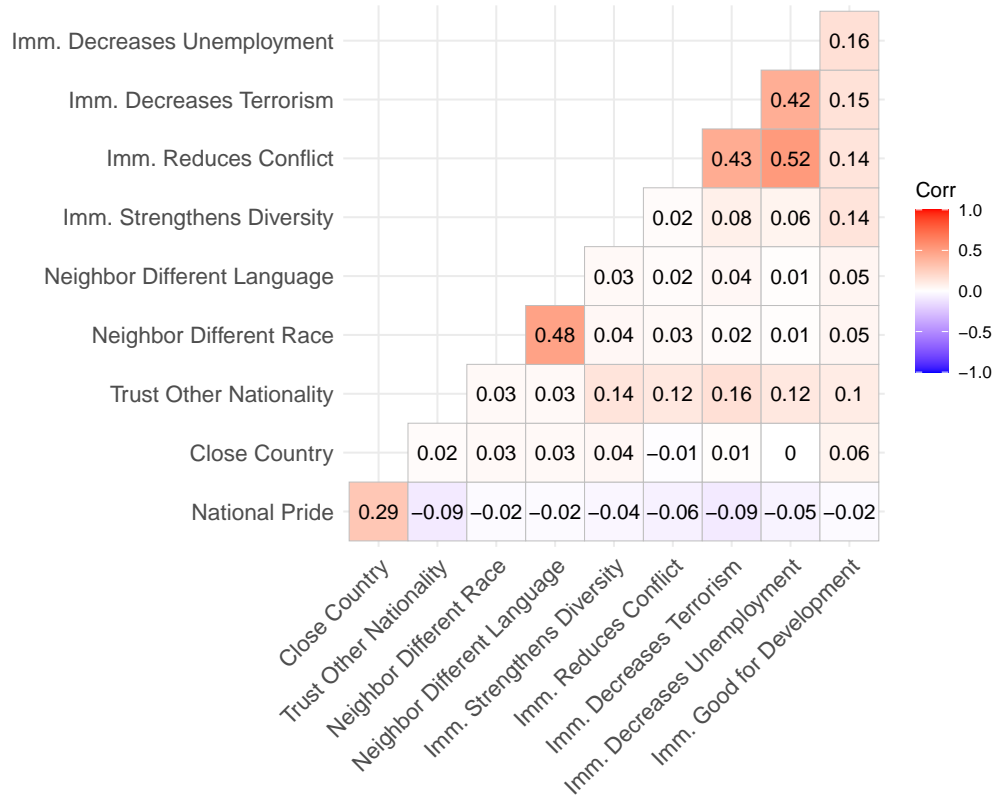
- What is the highest educational level that you, your spouse, your mother, and your father have attained?
- **Unemployed:** 0 = Employed; 1 = Unemployed.
 - Are you employed now or not? If yes, about how many hours a week?
- **Female:** Female = 1; Male = 0. Coded by interviewer.

Figure S1: Bivariate correlations between main variables.



Bivariate correlations between national pride, cosmopolitanism, the cosmopolitanism z-score, closeness to country, and the closeness to country z-score. Correlations are measured with Spearman's ρ .

Figure S2: Bivariate correlations between national pride and attitudes national out-groups.



Bivariate correlations between national pride, trust in people of other nationalities, acceptance of neighbors of a different race, acceptance of neighbors who speak a different language, and beliefs about immigration. Correlations are measured with Spearman's ρ .

Table S1: Descriptive statistics and $\hat{\beta}$'s by country.

Country	Year	N	\bar{X} Imm. Index	\bar{X} Cosmo.	\bar{X} Nat.	% Change Refugees	$\hat{\beta}$ Cosmo.	$\hat{\beta}$ Nat.
MEX	2018	1741	50.05	1.44	3.62	71.30	0.48	0.31
GTM	2020	1229	33.26	1.33	3.55	21.88	2.38	-2.64
NIC	2020	1200	46.74	1.36	3.81	-0.09	2.36	0.12
COL	2018	1520	26.47	1.56	3.69	171.22	-0.11	-3.04
VEN	2021	1190	49.53	2.00	3.67	-18.85	0.44	-0.97
ECU	2018	1200	33.39	1.52	3.79	26.61	1.40	-1.16
PER	2018	1400	36.12	1.67	3.66	122.83	0.36	-1.98
BRA	2018	1762	50.16	1.17	2.77	50.22	1.83	-0.07
BOL	2017	2067	37.34	1.70	3.66	42.82	1.19	-0.88
CHL	2018	1000	52.27	1.44	3.09	101.38	2.49	1.10
ARG	2017	1003	53.55	1.43	3.44	75.34	-0.55	-5.47
URY	2022	1000	69.25	1.74	3.58	86.44	4.83	-3.49

Note: Cosmo. = Cosmopolitan Identity. Nat. = National Identity. $\hat{\beta}$'s are from OLS models regressing the immigration index on indicators of cosmopolitan and national identity.

Table S2: Multilevel models of pro-immigrant attitudes. Random intercepts at the country level. Higher values of the DV indicate more pro-immigrant attitudes.

	Model 1	Model 2	Model 3	Model 4
Cosmopolitanism Z-Score	1.07*** (0.27)	1.62*** (0.41)		
Cosmopolitanism Z-Score × Refugee Change		−0.01* (0.00)		
Close Country Z-Score			−1.60*** (0.34)	−2.24*** (0.51)
Close Country Z-Score × Refugee Change				0.01* (0.01)
Interpersonal Trust	3.31*** (0.27)	3.30*** (0.27)	3.27*** (0.27)	3.26*** (0.27)
Secondary Edu	0.71 (0.52)	0.69 (0.52)	0.64 (0.52)	0.62 (0.52)
Post-Secondary Edu	3.76*** (0.58)	3.76*** (0.58)	3.62*** (0.58)	3.62*** (0.58)
Age (logged)	−3.47*** (0.53)	−3.46*** (0.53)	−3.45*** (0.53)	−3.45*** (0.53)
Urban	1.48*** (0.52)	1.48*** (0.52)	1.46*** (0.52)	1.47*** (0.52)
Unemployed	−1.11 (0.70)	−1.10 (0.70)	−1.05 (0.70)	−1.03 (0.70)
Female	−0.32 (0.41)	−0.32 (0.41)	−0.27 (0.41)	−0.28 (0.41)
Individual Income	1.03*** (0.36)	1.04*** (0.36)	1.03*** (0.36)	1.04*** (0.36)
Refugee Change	−0.13** (0.06)	−0.13** (0.06)	−0.13** (0.06)	−0.13** (0.06)
Log GDP/Capita	16.34*** (5.25)	16.30*** (5.25)	16.35*** (5.24)	16.33*** (5.24)
AIC	121418.46	121426.09	121648.13	121655.63
BIC	121523.37	121538.49	121753.06	121768.06
Num. Individuals	13274	13274	13300	13300
Num. Countries	12	12	12	12
Var: Country	85.53	85.39	85.33	85.24
Var: Individual	546.66	546.58	546.35	546.28

Note: ***, **, and * indicate statistical significance levels of .01, .05 and .10 percent, respectively.

In Table S2, the measure of cosmopolitanism is calculated as follows:

$$\text{cosmopolitanism z-score} = \frac{\text{closeness to the world} - \text{mean closeness items}}{\text{SD closeness items}} \quad (1)$$

Where the closeness items ask respondents how close they feel to their town, region, country, continent, and the world on a scale of 0 to 3. The score is set to zero if the denominator, the standard deviation of all closeness

items, is equal to zero.

The *close country z-score* is similarly calculated as follows:

$$\text{close country z-score} = \frac{\text{closeness to country} - \text{mean}(\text{country, continent, world})}{\text{sd}(\text{country, continent, world})} \tag{2}$$

Figure S3: Predicting the pro-immigration index with measures of respondents' closeness to their town, county/district, continent, and the world.

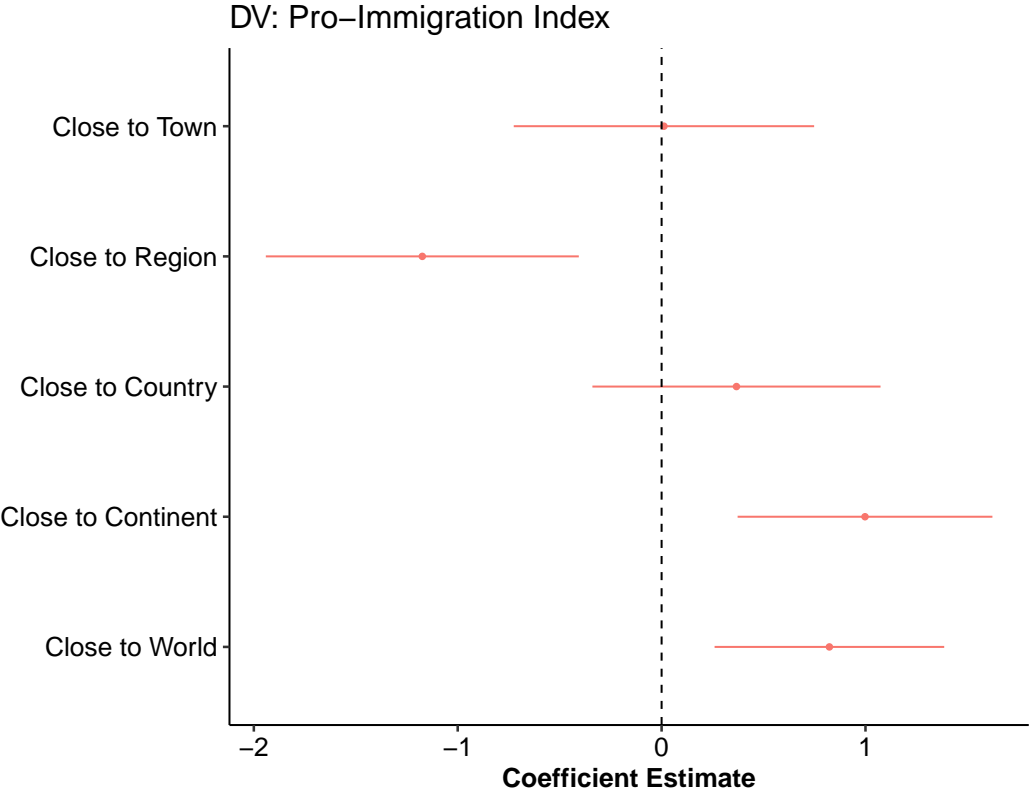


Table S3: Multilevel models of pro-immigration attitudes. Random intercepts at the country level. Models include additional interactions between cosmopolitan identity and country-level controls.

	Model 5	Model 6	Model 7
Cosmopolitanism	-4.22 (3.37)	1.02** (0.48)	0.41 (0.76)
× Refugee Change	-0.01** (0.00)	-0.01** (0.00)	-0.01** (0.01)
× Log GDP/Capita	0.66* (0.40)		
× Unemployment		0.06 (0.07)	
× Polyarchy			2.09 (1.49)
Interpersonal Trust	3.29*** (0.27)	3.29*** (0.27)	3.29*** (0.27)
Secondary Edu	0.71 (0.52)	0.75 (0.52)	0.72 (0.52)
Post-Secondary Edu	3.69*** (0.57)	3.73*** (0.57)	3.68*** (0.57)
Age (logged)	-3.56*** (0.53)	-3.54*** (0.53)	-3.55*** (0.53)
Urban	1.50*** (0.52)	1.49*** (0.52)	1.49*** (0.52)
Unemployed	-1.16* (0.70)	-1.15 (0.70)	-1.16* (0.70)
Female	-0.26 (0.41)	-0.26 (0.41)	-0.25 (0.41)
Individual Income	0.98*** (0.36)	0.99*** (0.36)	0.98*** (0.36)
Refugee Change	-0.11* (0.06)	-0.03 (0.07)	-0.10 (0.10)
Log GDP/Capita	15.06*** (5.23)		
Unemployment		1.63 (1.11)	
Polyarchy			29.18 (25.35)
AIC	122782.22	122795.59	122782.75
BIC	122902.29	122915.66	122902.83
Log Likelihood	-61375.11	-61381.79	-61375.38
Num. Individuals	13421	13421	13421
Num. Countries	12	12	12
Var: Country-level	83.68	136.93	146.57
Var: Residual	546.99	547.06	547.02

*** $p < 0.01$; ** $p < 0.05$; * $p < 0.1$

Table S4: Multilevel models of pro-immigration attitudes. Random intercepts at the country level. Models include additional interactions between national identity and country-level controls.

	Model 8	Model 9	Model 10
National Pride	-6.03 (4.82)	-0.35 (0.70)	-0.10 (1.08)
× Refugee Change	-0.01** (0.01)	-0.01* (0.01)	-0.01 (0.01)
× Log GDP/Capita	0.66 (0.56)		
× Unemployment		-0.01 (0.08)	
× Polyarchy			-0.63 (2.03)
Interpersonal Trust	3.31*** (0.27)	3.32*** (0.27)	3.32*** (0.27)
Secondary Edu	0.88* (0.51)	0.90* (0.51)	0.89* (0.51)
Post-Secondary Edu	3.77*** (0.57)	3.77*** (0.57)	3.76*** (0.57)
Age (logged)	-6.76*** (2.48)	-6.85*** (2.48)	-6.87*** (2.48)
Urban	1.32** (0.52)	1.33** (0.52)	1.33*** (0.52)
Unemployed	-1.28* (0.70)	-1.28* (0.70)	-1.28* (0.70)
Female	-0.32 (0.41)	-0.32 (0.41)	-0.32 (0.41)
Individual Income	1.08*** (0.35)	1.08*** (0.35)	1.07*** (0.35)
Refugee Change	-0.08 (0.06)	-0.02 (0.07)	-0.09 (0.10)
Log GDP/Capita	13.29** (5.58)		
Unemployment		1.71 (1.13)	
Polyarchy			33.10 (26.09)
AIC	124560.44	124573.36	124561.42
BIC	124688.26	124701.18	124689.25
Log Likelihood	-62263.22	-62269.68	-62263.71
Num. Individuals	13616	13616	13616
Num. Countries	12	12	12
Var: Country-level	84.12	133.31	143.99
Var: Residual	546.69	546.74	546.74

*** $p < 0.01$; ** $p < 0.05$; * $p < 0.1$

Table S5: Multilevel models of pro-immigration attitudes. Random intercepts at the country level. Higher values of the DV indicate more pro-immigration attitudes. Models include 54 countries.

	Model 11	Model 12	Model 13	Model 14
Cosmopolitanism	1.72*** (0.10)	1.92*** (0.12)		
Cosmopolitanism × Refugee Change		-0.01*** (0.00)		
National Pride			-1.41*** (0.12)	-1.28*** (0.14)
National Pride × Refugee Change				-0.01** (0.00)
Interpersonal Trust	3.02*** (0.13)	3.01*** (0.13)	3.23*** (0.13)	3.21*** (0.13)
Secondary Edu	-1.04*** (0.26)	-1.05*** (0.26)	-1.05*** (0.26)	-1.03*** (0.26)
Post-Secondary Edu	2.80*** (0.28)	2.79*** (0.28)	2.77*** (0.28)	2.84*** (0.28)
Age (logged)	-4.73*** (0.26)	-4.71*** (0.26)	-4.36*** (0.26)	-7.64*** (1.23)
Urban	1.14 (5.94)	1.06 (5.94)	2.20 (5.62)	2.34 (5.62)
Unemployed	-1.68*** (0.36)	-1.67*** (0.36)	-1.82*** (0.36)	-1.82*** (0.36)
Female	0.34* (0.19)	0.33* (0.19)	0.38** (0.19)	0.39** (0.19)
Individual Income	0.92*** (0.19)	0.92*** (0.19)	1.08*** (0.18)	1.08*** (0.18)
Refugee Change	0.02 (0.04)	0.04 (0.04)	0.02 (0.04)	0.05 (0.04)
Log GDP/Capita	1.60 (1.40)	1.60 (1.40)	1.04 (1.39)	1.02 (1.39)
AIC	611573.92	611570.85	618464.77	618470.63
BIC	611710.43	611716.46	618601.45	618625.53
Log Likelihood	-305771.96	-305769.42	-309217.38	-309218.31
Num. Individuals	66223	66223	66968	66968
Num. Countries	54	54	54	54
Var: Country-level	130.85	131.03	130.37	129.89
Var: Residual	597.25	597.13	597.38	597.28

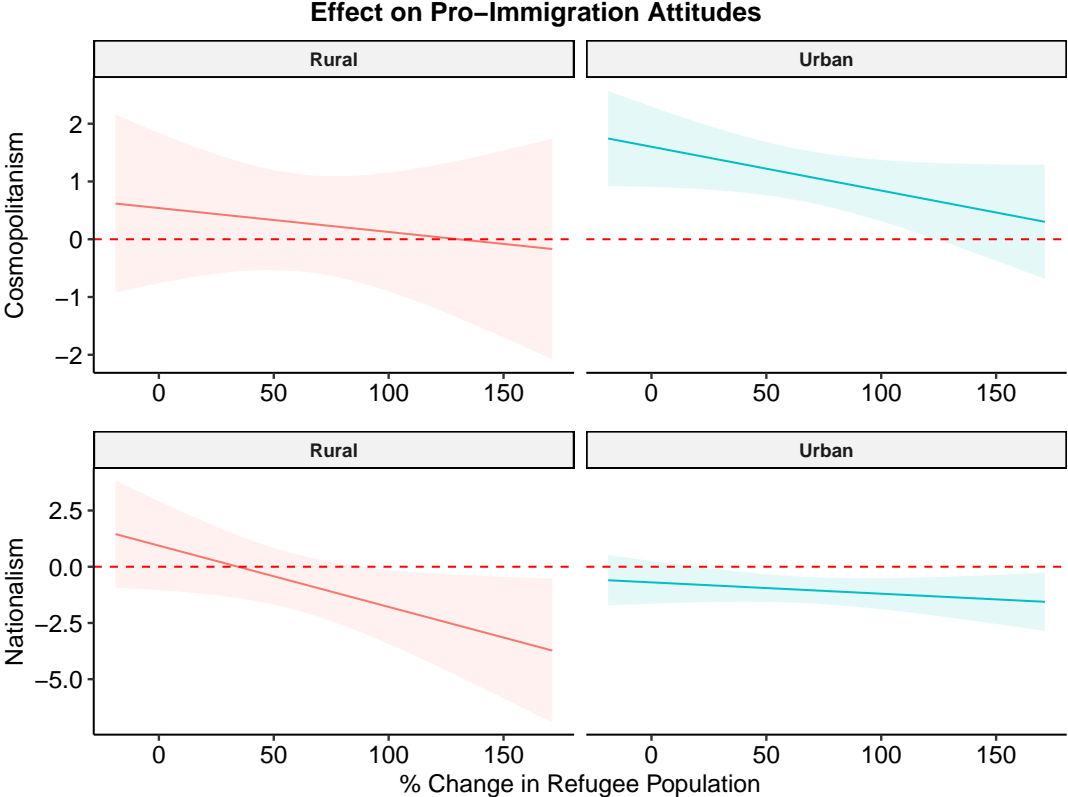
*** $p < 0.01$; ** $p < 0.05$; * $p < 0.1$

Table S6: Multilevel models of pro-immigration attitudes. Random intercepts at the country level. Higher values of the DV indicate more pro-immigration attitudes. Models use percent change in the *migrant population* rather than percent change in the refugee population.

	Model 15	Model 16	Model 17	Model 18
Cosmopolitanism	0.93*** (0.20)	1.20*** (0.25)		
Cosmopolitanism × Migrant Change		-0.02* (0.01)		
National Pride			-0.97*** (0.28)	-0.72** (0.35)
National Pride × Migrant Change				-0.02 (0.02)
Interpersonal Trust	3.29*** (0.27)	3.28*** (0.27)	3.31*** (0.27)	3.31*** (0.27)
Secondary Edu	0.73 (0.52)	0.71 (0.52)	0.81 (0.51)	0.88* (0.51)
Post-Secondary Edu	3.70*** (0.57)	3.68*** (0.57)	3.69*** (0.57)	3.77*** (0.57)
Age (logged)	-3.57*** (0.53)	-3.55*** (0.53)	-3.34*** (0.53)	-6.82*** (2.48)
Urban	1.49*** (0.52)	1.48*** (0.52)	1.38*** (0.52)	1.33** (0.52)
Unemployed	-1.16* (0.70)	-1.15 (0.70)	-1.28* (0.70)	-1.28* (0.70)
Female	-0.25 (0.41)	-0.26 (0.41)	-0.34 (0.41)	-0.31 (0.41)
Individual Income	0.98*** (0.36)	0.99*** (0.36)	1.09*** (0.35)	1.07*** (0.35)
Migrant Change	-0.43*** (0.15)	-0.40*** (0.15)	-0.43*** (0.15)	-0.35** (0.16)
Log GDP/Capita	12.31*** (3.97)	12.30*** (3.97)	11.89*** (4.00)	11.88*** (3.99)
AIC	122770.60	122776.49	124544.92	124555.33
BIC	122875.67	122889.06	124650.18	124675.64
Log Likelihood	-61371.30	-61373.25	-62258.46	-62261.67
Num. Individuals	13421	13421	13616	13616
Num. Countries	12	12	12	12
Var: Country-level	64.71	64.66	65.57	65.36
Var: Residual	547.16	547.07	546.82	546.76

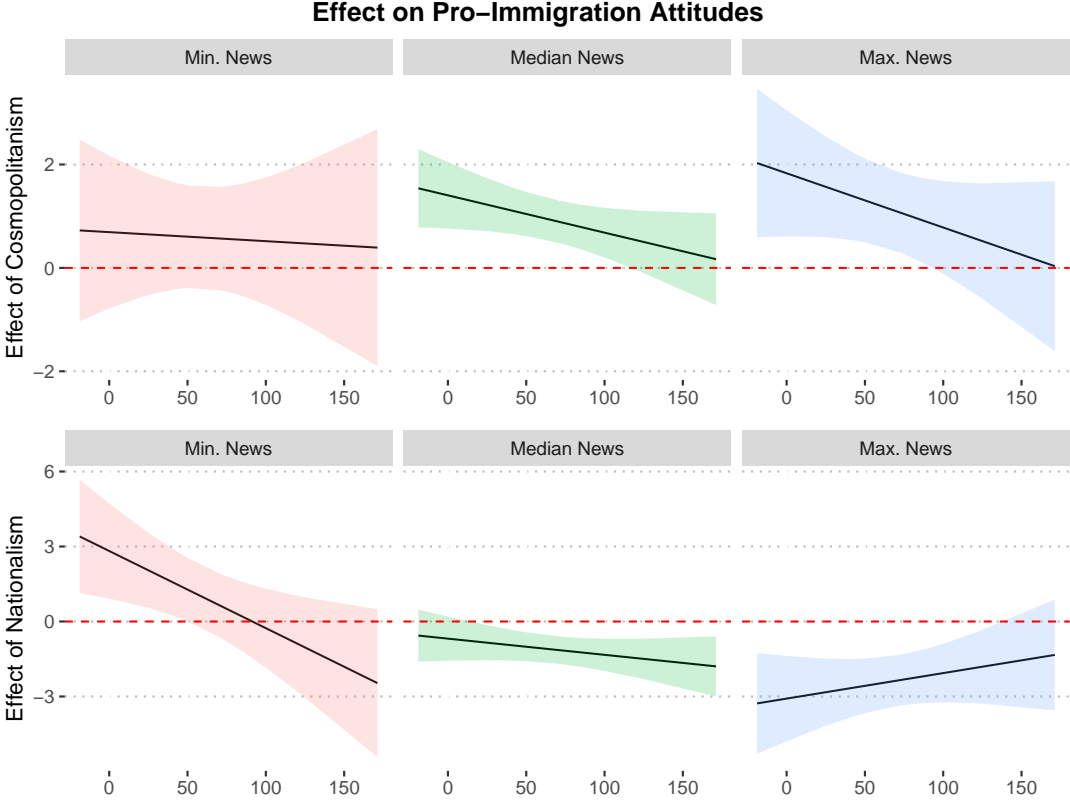
*** $p < 0.01$; ** $p < 0.05$; * $p < 0.1$

Figure S4: Marginal effects of cosmopolitanism and nationalism conditional on percent change in the refugee population and urban status.



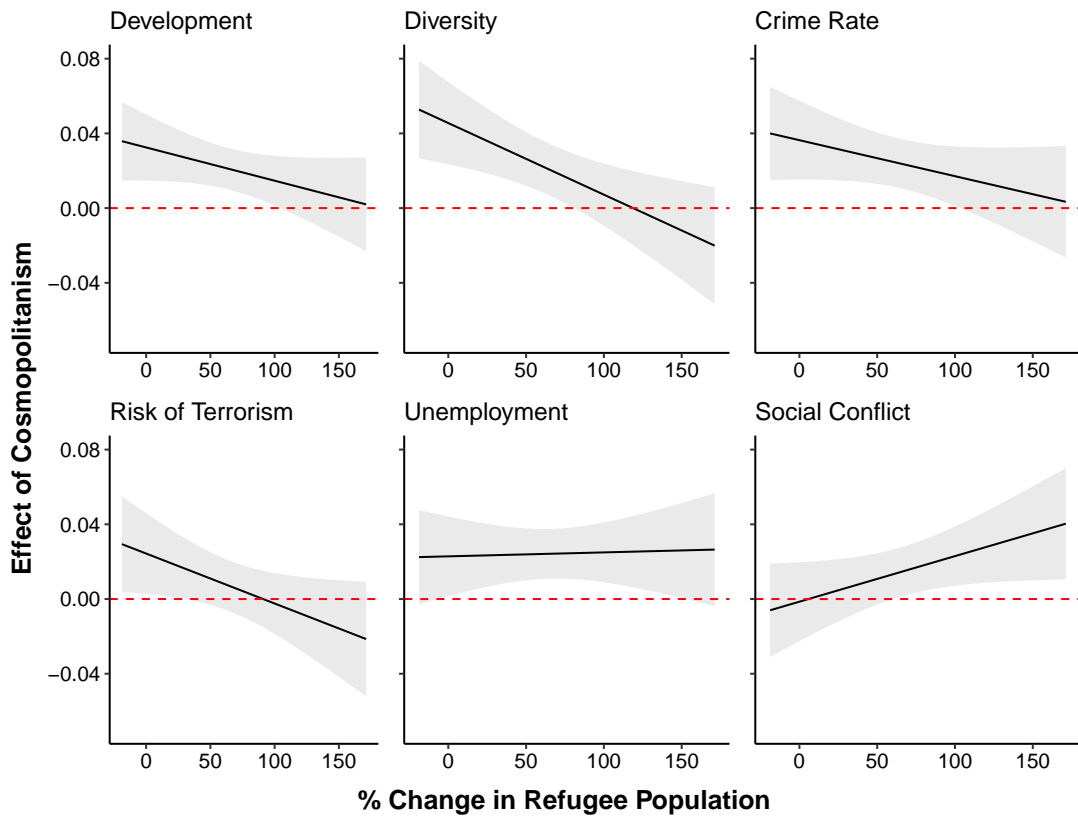
Conditional effects are estimated by adding the interactions $urban \times cosmo \times refugee.change$ or $urban \times national.pride \times refugee.change$ (and their constituent terms) to the main model specifications, i.e., Models 2 and 4 in Table 1.

Figure S5: Marginal effects of cosmopolitanism and nationalism conditional on the percent change in the refugee population and level of news consumption.



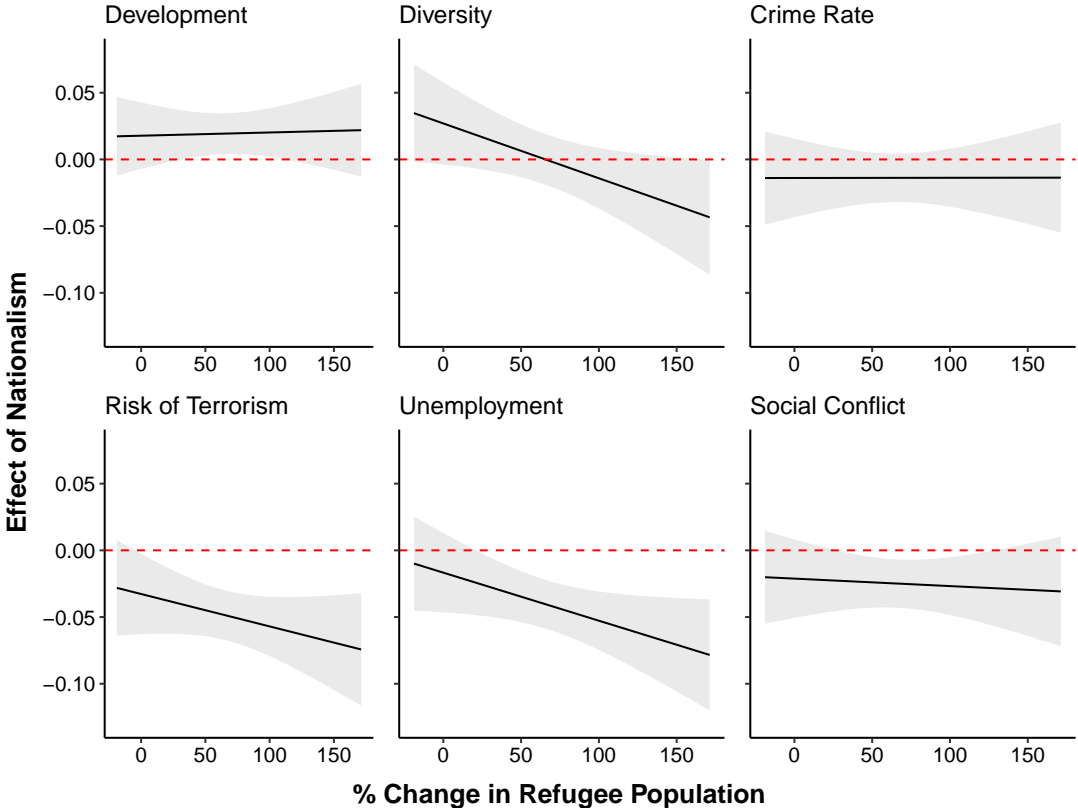
Conditional effects are estimated by adding the interactions $news.consumption \times cosmo \times refugee.change$ or $news.consumption \times national.pride \times refugee.change$ (and their constituent terms) to the main model specifications, i.e., Models 2 and 4 in Table 1.

Figure S6: Marginal effect of cosmopolitanism on six measures of pro-immigrant attitudes.



The dependent variables are the six items in the pro-immigration index used in the main manuscript. Question wordings are provided in Table ???. Items coded are that higher values indicate more pro-immigrant attitudes

Figure S7: Marginal effect of nationalism on six measures of pro-immigrant attitudes.



The dependent variables are the six items in the pro-immigration index used in the main manuscript. Question wordings are provided in Table ???. Items coded are that higher values indicate more pro-immigrant attitudes.

Table S7: Multilevel models predicting cosmopolitanism and nationalism (Models 19 and 20) and controlling for mass nationalism and cosmopolitanism (Models 21 and 22).

	Model 19	Model 20	Model 21	Model 22
	Dependent Variable:			
	<i>Cosmopolitanism</i>	<i>Nationalism</i>	<i>Imm Index</i>	<i>Imm Index</i>
Cosmopolitanism			1.37*** (0.32)	
Cosmopolitanism × Refugee Change			−0.01* (0.00)	
National Pride				−0.38 (0.44)
National Pride × Refugee Change				−0.01* (0.01)
Interpersonal Trust	0.08*** (0.01)	−0.03*** (0.01)	3.29*** (0.27)	3.32*** (0.27)
Secondary Edu	0.00 (0.02)	−0.03* (0.02)	0.72 (0.52)	0.81 (0.51)
Post-Secondary Edu	0.06*** (0.02)	−0.07*** (0.02)	3.70*** (0.57)	3.67*** (0.57)
Age (logged)	0.00 (0.02)	0.15*** (0.02)	−3.56*** (0.53)	−3.33*** (0.53)
Urban	0.00 (0.02)	−0.06*** (0.02)	1.48*** (0.52)	1.36*** (0.52)
Unemployed	0.01 (0.03)	−0.03 (0.02)	−1.15 (0.70)	−1.27* (0.70)
Female	−0.05*** (0.02)	−0.02* (0.01)	−0.25 (0.41)	−0.34 (0.40)
Individual Income	0.09*** (0.01)	0.03*** (0.01)	0.99*** (0.36)	1.08*** (0.35)
Refugee Change	−0.00 (0.00)	0.00 (0.00)	−0.11* (0.06)	−0.09 (0.07)
Log GDP/Capita	0.01 (0.14)	−0.29* (0.16)	16.04*** (5.53)	16.01** (6.32)
National Pride (country mean)				1.18 (11.21)
Cosmopolitanism (country mean)			1.62 (13.36)	
AIC	41630.24	32885.63	122778.01	124552.33
Log Likelihood	−20802.12	−16429.82	−61373.01	−62260.17
Num. Individuals	14538	14880	13421	13616
Num. Countries	12	12	12	12
Var: Individual	0.06	0.08	94.73	94.06
Var: Country	1.02	0.53	547.06	546.75

*** $p < 0.01$; ** $p < 0.05$; * $p < 0.1$