

## Annex A

**Table A 1: Immigration in Italy in 2006**

	Immigrants	Of which...				
	(rate wrt native population)	High skilled	Low skilled	Male	Female	Romania
Italy	0.046	0.104	0.795	0.432	0.568	0.098
<b>By Macroarea</b>						
North West	0.057	0.117	0.762	0.460	0.540	0.134
Nort East	0.069	0.088	0.824	0.424	0.576	0.073
Centre	0.055	0.113	0.779	0.419	0.581	0.145
South	0.030	0.102	0.810	0.412	0.588	0.054
Islands	0.018	0.088	0.831	0.432	0.568	0.028
<b>By Sector</b>						
Agriculture	0.060	0.033	0.967	0.514	0.486	0.137
Natural Resources	0.033	.	1.000	1.000	.	.
Manufacturing	0.083	0.082	0.918	0.766	0.234	0.075
Constructions	0.106	0.005	0.995	0.977	0.023	0.281
Retail Trade	0.057	0.072	0.928	0.640	0.360	0.091
Hotels and Restaurants	0.122	0.078	0.922	0.448	0.552	0.135
Transports	0.070	0.125	0.875	0.864	0.136	0.090
Finance	0.018	0.248	0.752	0.434	0.566	0.035
Services	0.055	0.200	0.800	0.392	0.608	0.105
Public Sector	0.030	0.219	0.781	0.490	0.510	0.027
Health	0.041	0.491	0.509	0.181	0.819	0.087
Personal Services	0.191	0.094	0.906	0.179	0.821	0.139

Notes: authors' elaboration on Istat data.

**Table A 2: Immigration in Italy in 2007**

	Immigrants	Of which...				
	(rate wrt native population)	High- skilled	Low- skilled	Male	Female	Romania
Italy	0.060	0.092	0.811	0.440	0.560	0.113
<b>By Macroarea</b>						
North West	0.078	0.089	0.818	0.419	0.581	0.127
Nort East	0.091	0.081	0.801	0.458	0.542	0.094
Centre	0.068	0.117	0.800	0.443	0.557	0.194
South	0.035	0.106	0.809	0.427	0.573	0.054
Islands	0.024	0.040	0.864	0.501	0.499	0.041
<b>By Sector</b>						
Agriculture	0.070	0.018	0.982	0.770	0.230	0.124
Natural Resources	0.024	0.147	0.853	0.853	0.147	0.147
Manufacturing	0.108	0.057	0.943	0.760	0.240	0.097
Constructions	0.152	0.042	0.958	0.988	0.012	0.239
Retail Trade	0.068	0.091	0.909	0.588	0.412	0.056
Hotels and Restaurants	0.147	0.146	0.854	0.379	0.621	0.142
Transports	0.080	0.158	0.842	0.826	0.174	0.117
Finance	0.045	0.207	0.793	0.355	0.645	0.021
Services	0.075	0.180	0.820	0.411	0.589	0.136
Public Sector	0.015	0.219	0.781	0.499	0.501	.
Health	0.038	0.414	0.586	0.163	0.837	0.117
Personal Services	0.246	0.158	0.842	0.205	0.795	0.124

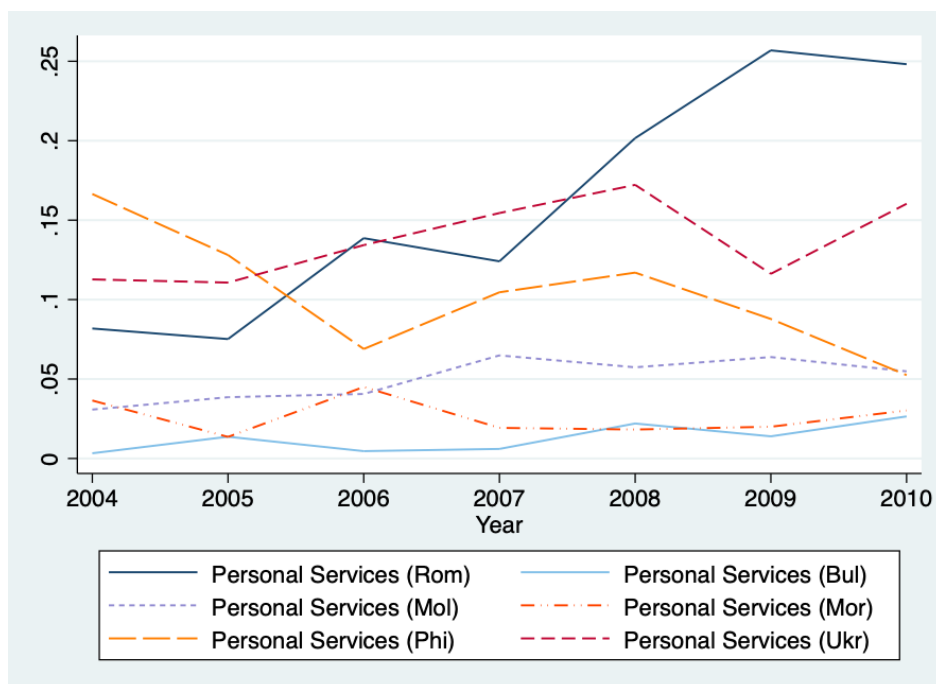
Notes: authors' elaboration on Istat data.

**Table A 3: Sample Means**

	Overall	Above 50 <sup>th</sup>	Below 50 <sup>th</sup>	Above 75 <sup>th</sup>	Below 75 <sup>th</sup>	Pre Policy	Post Policy
Shares (2006)	0.002	0.003	0.000	0.006	0.000	0.002	0.002
Stock (Romania)	462	857	67	1480	125	251	674
Flow (Romania)	106	189	23	314	37	49	163
Births	819	1 316	323	1 919	454	824	815
Native Women (15-49)	20 818	33 134	8 502	47 658	11 911	21 091	20 546
Observations	3660	1830	1830	912	2748	1830	1830

Notes: authors' elaboration on Istat data.

**Figure A 1: Shares of Immigrant Workers in Personal Service Activities by Nationality**



Notes: authors' elaboration on LFS data. The graph shows the shares of immigrant workers by nationality employed in the sector of "Personal Services". The top 5 most present nationalities in the sector are reported. Also immigrants from Bulgaria are added, since the 2007 Eu-enlargement included Romania and Bulgaria.

**Table A 4: Summary Statistics (2005 - 2010)**

	Mean	St. Dev.	Min	Max
New-Born Babies	819	2 318	13	32 532
Native Women (15-49)	20 818	55 285	583	760 782
Fertility Rate	0.038	0.005	0.020	0.068
Share of Immigrants from Romania (2006)	0.002	0.008	0	0.159
Female Immigrants from Romania (Stock 2004-2006)	126	895	0	27,168
Female Immigrants from Romania (Stock 2007-2009)	386	2086	0	62,284
Female Immigrants from Romania (Flow 2004-2006)	24	176	-9	6 320
Female Immigrants from Romania (Flow 2007-2010)	82	457	-161	13 557
Per Capita Child-Care Services (2006)	162.93	132.07	0	959.64
Per Capita Income (2006)	8 954	3 117	3 122	27 136
Employment Rate (2006)	43.49	7.92	23.1	63.7
Share of Native Women 15-24	0.224	0.032	0.154	0.340
Share of Native Women 25-34	0.277	0.017	0.206	0.353
Share of Native Women 35-44	0.339	0.027	0.264	0.423
Share of Native Women 44-49	0.160	0.0162	0.109	0.231
Share of Population Over 65	0.208	0.036	0.110	0.331
Observations	3660			

Notes: authors' elaboration on Istat data. Yearly public expenditure in child-care services and per capita income are measured in Euros.

## Annex B

**Table B 1: Interaction Between 2006-Shares and Yearly Dummies**

	(1) Births
Share (2006) * 2005	-3,624 (2,418)
Share (2006) * 2006	2,405 (2,328)
Share (2006) * 2007	1,841 (3,990)
Share (2006) * 2008	16,333*** (4,557)
Share (2006) * 2009	9,226* (5,429)
Share (2006) * 2010	9,094 (6,752)
Native Women (15-49)	0.0562** (0.0222)
Observations	4,263
R-squared	0.999
Controls	YES
Year FE	YES
LMA FE	YES

Notes: authors' elaboration on Istat data. Robust standard errors are clustered at the LMA level.  
\* p<0.10, \*\* p<0.05, \*\*\* p<0.01

**Table B 2: Epps-Singleton Two-Sample Empirical Characteristic Function Test**

Group variable	Treatment period
<b>Test statistic W2</b>	<b>118.376</b>
Null hypothesis	distributions are identical
P-value	0.000
Critical value at .10	7.779
Critical value at .05	9.488
Critical value at .01	13.277

Notes: Authors' elaboration on Istat data.

**Table B 3: Dickey-Fuller Test for Unit Root**

	(1)	(2)	(3)	(4)
	Stocks	$\Delta$ Stocks	Births	$\Delta$ Births
DF Test	121.63	1465.59	662.74	2082.99
P-Value	1.00	0.00	1.00	0.00

Notes: authors' elaboration on Istat data. DF Test is the augmented Dickey-Fuller test (1 lags).

## Annex C

**Table C 1: First-Stage Regressions**

	(1) Network Instrument Immigrants	(2) Distance Instrument Immigrants
Instrument * Post	1.63*** (11.35)	-0.00*** (-4.00)
Native Women (15-49)	-0.66* (-2.38)	-1.00** (-2.68)
Child-Care Services (2006)	0.00** (2.65)	0.01** (3.02)
Per Capita Income (2006)	-0.33*** (-3.54)	-0.39*** (-3.66)
Employment Rate (2006)	-702.65* (-2.56)	-1037.33** (-2.87)
Share of Women 15-24	-3006.49 (-0.91)	-2900.93 (-0.65)
Share of Women 25-34	-8824.06** (-2.65)	-7881.48 (-1.77)
Share of Women 35-44	-2472.74 (-0.61)	-1810.85 (-0.36)
Share of Population over 65	-1.8e+04** (-2.80)	-2.3e+04** (-2.82)
Observations	3654	3654

Notes: authors' elaboration on Istat data. Column (1) refers to the First-stage regression of the shift-share instrument model. Column (2) refers to the First-stage regression of the distance instrument model. \* p<0.10, \*\* p<0.05, \*\*\* p<0.01

## Annex D

As a falsification test we estimate the baseline model (equation 2) with the number of female immigrants from Bulgaria as explanatory variable. As shown in **Error! Reference source not found.**, Bulgarian women did not significantly increase the number of native children after the EU-Enlargement in 2007. This is not surprisingly, since, as we have shown, after the open of the borders the newly-arrived immigrants were mostly from Romania.

**Table D 1: Estimation Results of the DiD with a Continuous Treatment (Immigrants from Bulgaria)**

	(1)	(2)
	Births	Births
Female Immigrants (Bulgaria) * Post	0.173 (0.173)	0.750* (0.390)
Native Women (15-49)	0.0386*** (0.0128)	0.0636*** (0.0234)
Observations	3,517	3,374
R-squared	0.191	0.087
Controls	YES	YES
Year FE	YES	YES
LMA FE	YES	YES
F Stat		31.823

Notes: authors' elaboration on ISTAT dataset. Controls include yearly age-specific population shares, per-capita income, child-care services and the employment rate in 2006. Data on per-capita income comes from the Ministry of Finance which uses an older classification for the LMAs, so data on the per-capita income of “Corigliano-Rossano” (1845) LMA are missing. Model in column (1) refers to a DiD with a continuous treatment estimated with an OLS method. Model in column (2) refers to a DiD with a continuous treatment estimated with a 2SLS method. In particular, the instrumental variable is the shift-share instrument explained in equation (3). The reported F Statistics is the Kleibergen-Paap rk Wald F Statistics. Robust standard errors are clustered at the LMA level. \* p<0.10, \*\* p<0.05, \*\*\* p<0.01



## Annex E

**Table E 1: DiD Estimation with a Continuous Treatment by Macroarea**

	(1) Baseline	(2) North West	(3) North East	(4) Centre	(5) South	(6) Island
Flow (Rom) * Post	0.0579*** (0.0174)	0.0203** (0.00853)	-0.00488 (0.00613)	0.107*** (0.0167)	0.0187 (0.0366)	0.0457 (0.0556)
Observations	3,654	636	714	630	1,014	660
R-squared	0.061	0.621	0.920	0.634	0.752	0.180
Controls	YES	YES	YES	YES	YES	YES
Year FE	YES	YES	YES	YES	YES	YES
LLM FE	YES	YES	YES	YES	YES	YES
F Stat	128.925	753.972	161.831	49.163	180.554	95.053

Notes: authors' elaboration on Istat dataset. Controls include the number of native women (15-49), age-specific population shares, per capita income, child-care services and the employment rate in 2006. Robust standard errors are clustered at the LMA level. \* p<0.10, \*\* p<0.05, \*\*\* p<0.01

**Table E 2: DiD Estimation with a Continuous Treatment by Year**

	(1) Baseline	(2) 2008	(3) 2009	(4) 2010
Flow (Rom) * Post	0.0561*** (0.0151)	0.0602*** (0.0165)	0.0286*** (0.0104)	0.0236* (0.0135)
Observations	4,263	2,436	2,436	2,436
R-squared	0.202	0.340	0.349	0.387
Controls	YES	YES	YES	YES
Year FE	YES	YES	YES	YES
LLM FE	YES	YES	YES	YES
F Stat	154.516	631.798	6554.936	924.956

Notes: authors' elaboration on Istat dataset. Controls include the number of native women (15-49), age-specific population shares, per capita income, child-care services and the employment rate in 2006. Robust standard errors are clustered at the LMA level. \* p<0.10, \*\* p<0.05, \*\*\* p<0.01

**Table E 3: D-i-D Estimation with Continuous Treatment by Population Size**

	(1) Baseline	(2) Less 100	(3) Less 250	(4) More 250
Flow (Rom) * Post	0.0579*** (0.0174)	0.0378*** (0.0132)	0.0259* (0.0144)	0.0580*** (0.0195)
Observations	3,654	2,886	522	246
R-squared	0.061	0.096	0.504	0.919
Controls	YES	YES	YES	YES
Year FE	YES	YES	YES	YES
LLM FE	YES	YES	YES	YES
F Stat	128.925	453.264	348.988	95.444

Notes: authors' elaboration on Istat dataset. Controls include the number of native women (15-49), age-specific population shares, per capita income, child-care services and the employment rate in 2006. Robust standard errors are clustered at the LMA level. \* p<0.10, \*\* p<0.05, \*\*\* p<0.01