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Denizen Politics:
A Comparative Analysis of Opposition to Immigration in the European Union

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Denizen Politics:
A Comparative Analysis of Opposition to Immigration in the European Union

by

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Dedication

For Mary

Acknowledgements

This spring I was out to dinner with Gaurav Sood when he asked me how I became interested in comparative politics. I told him of my very first course, with Rich Romero in 11th grade, and how the field of study put a hook in me when I began studying with Jeffrey Murer at Swarthmore. But why Europe? I fumbled, trying to explain the synergy I experienced when I was able to study history and politics in Berlin. Gaurav, never short on questions, demanded to know next why I put such stock in statistics. I explained that it was actually somewhat ironic, as I had become quite skeptical of quantitative approaches to social science in college, but that when I took my first regression course in grad school (with Bob Luskin) I came to realize that most of my objections were about the misuse of statistics. I hadn't done much math in college but, thanks to Bill Bernhard, had a strong enough foundation in calculus to hit the ground running in Austin. It took some time, but eventually I came to believe that I could address questions about the politics of inclusion and exclusion that I was wrestling with with Ben Gregg. Fortuitously, Terri Givens was hunting for a research assistant to help tackle antidiscrimination policy in Western Europe. It would be some time before I figured it out, but the key pieces of my dissertation were actually in place by the end of my second year at UT. Gaurav, finally at a loss for the next query, paused and then said that there are real roots to my research interests. But roots are nothing on their own. I'd like to take this moment to say thank you to everyone who has helped me grow as a scholar and, more importantly, as a person.

I'd especially like to thank Ben Gregg for helping me challenge boundaries between theory and empirics; Bob Luskin for teaching me how to think about causation; Jeffrey Murer for inspiring me to fuse history, politics, and theory; Stephen Jessee for introducing me to Bayesian analysis; and Terri Givens for helping me transform from a consumer into a producer.

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Denizen Politics:
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This dissertation presents a series of observational studies of opposition to immigration (OI) in the European Union. A substantial portion of the public seems to prefer a more exclusionary form of democracy, but how large, how vocal, and how organized that portion is varies considerably. I investigate exclusionism, a dimension of individual belief about how extensive political membership should be that tends to reflect how denizens prioritize political and cultural aspects of membership. In situating exclusionism, I shed light on three puzzles: Which of an individual's concerns are the strongest determinants of OI? Which national developments are the strongest determinants of an individual's OI? How are the effects of an individual's concerns shaped by national context? Exclusionism predicts OI in more countries in the EU than do ideology or religion. Post-9/11 conflicts increase OI but not as dramatically as do increases in the Muslim

population (suggesting perhaps that Islamophobia outpaces security risks). OI is highest in new countries of immigration, but polarization is most pronounced in older countries of immigration, where ongoing national developments have created unusually large generational gaps, religious differences, and disagreements about exclusionism. Political interest is key for explaining large differences in opinion, too. Exclusionism increases OI, even in low-immigration countries, among individuals with little interest in politics but only slightly; at high levels of individual interest and immigration, exclusionism's effects are substantial. My findings reveal major challenges to integration policy in high-immigration countries: migrants and natives are unlikely to see eye-to-eye at any level of political interest, and there is near complete disagreement on immigration policy between politically-interested Muslims and politically-interested Christians. Methodologically, I introduce techniques to analyze polarization, and my findings have implications for best practices in cross-national survey research.

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Introduction: The Challenge of Immigration

Integration and migration have long confronted European countries with the question of "who belongs." Approximately 32.5 million people in the European Union are immigrants, a magnitude comparable to the United States' immigrant population of roughly 40 million and a sizeable portion of the estimated 214 million immigrants worldwide (United States Census Bureau 2012, Eurostat 2014, International Organization of Migration 2012).

This dissertation presents a series of observational studies of attitudes toward immigration in the European Union. A substantial portion of the European public seems to prefer a more exclusionary form of democracy. How large, how vocal, and how organized that portion of the public is, however, varies considerably throughout the EU. To that end, I investigate exclusionism.

In situating exclusionism, I present analyses that shed light on three puzzles: Which of an individual's concerns are the strongest determinants of opposition to immigration? Which national developments are the strongest determinants of an individual's opposition to immigration? How are the effects of individual concerns shaped by national context?

Across the European continent, radical right wing parties have capitalized on immigration as an issue. Though sometimes flashes in the pan, these parties nonetheless started a fire. This dissertation analyzes the fire more than it does the flash. The rise of anti-immigrant parties cannot be attributed to charismatic leaders like the National Front's Jean-Marie Le Pen any more than the more or less contemporaneous rise of the green parties can be. Instead, I analyze the role played by underlying beliefs, that is, the ways that Europeans today understand belonging.

I analyze exclusionism, a dimension of individual belief about how extensive political membership should be, by drawing on normative political theories developed by Walzer (1994) and Gregg (2003a). Each person is concerned with some set of other people that ranges from the null set to all of humanity, with most people falling somewhere in between. I consider the restrictiveness of that set and its political implications. To separate principle from prejudice, I develop an empirical strategy for assessing how exclusionary a person's beliefs about political belonging are along a dimension that runs from an inclusionary, cosmopolitan end to an exclusionary, localist end.

I investigate how exclusionism guides people's opinions about immigration and how it compares and contrasts with the effects of identities (e.g., religious), interests (e.g., class), and other political beliefs (e.g., support for democracy). Exclusionism predicts opposition to immigration in more countries in the EU than does ideology or religion. The findings shed light on the extent to which public opposition to immigration should be interpreted negatively as xenophobia (e.g., fear that foreigners will cause street crime) or positively as homophily (caring for fellow nationals and their traditions).

Do Whites oppose immigration out of support for local political tradition (e.g., secularism or the welfare state) or out of (some combination of) racism, xenophobia, and Islamophobia? Just as a person may believe in socialism for multiple reasons, some of which might be affective (such as feelings of working class solidarity) and others cognitive (such as macroeconomic expectations), a person may defend positions along the exclusionism dimension in a variety of contexts and for a variety of reasons. Where people fall along this dimension in advanced

democracies tends to reflect the salience of political vis-à-vis cultural understandings of belonging.

Exclusionism (or, better, the extent to which majorities embrace exclusionism) has an intimate, troubled relationship with democracy. Democracy is based on three interlocking principles—egalitarianism, competitiveness, and sovereignty—that are in constant tension (Dahl 1971, Schmitter and Karl 1996). Immigration consistently challenges democracy by exacerbating tensions between egalitarianism and sovereignty: are all adults, regardless of origin, politically equal or can majorities restrict membership with the force of law? When egalitarianism and current forms of democratic sovereignty cannot be fostered at the same time, people tend to prioritize national sovereignty to the extent that they are exclusionist (to preserve tradition) and to prioritize egalitarianism (and new institutions to protect equality) to the extent that they are not exclusionist.

Immigration's challenge to democracy is particularly acute in the EU both historically and institutionally. Institutionally, European integration fosters egalitarianism across borders through (oft unpopular) rearrangements of sovereignty. European integration enables migration between member states with markedly different levels of economic development, facilitates "passport free" travel between most EU member states and a handful of neighboring countries, and requires that aspects of migration policy be made at the EU level, including towards external frontiers (Bache, George and Bulmer 2011, Maas 2013, Geddes, Guiraudon and Boswell 2011). Historically, both postwar political movements against immigration and policy responses to such movements are deeply tied to questions about race (Givens 2005, Givens and Evans Case 2014, Blinder, Ford and Ivarsflaten 2013). If Europeans exclude mostly non-white immigrants, does that thereby

preclude *Vergangenheitsbewältigung*, that is, coming to grips with Europe's totalitarian, eugenicist past?

Opposition to immigration may be triggered by a variety of national developments: macroeconomic, cultural, public safety, and demographic. I analyze novel measures of cultural and security threats that immigration may pose in the EU (such as the number of immigrant languages) and assess how they compare with developments like the unemployment trend and the rate of influx of immigration. The evidence provides little support for the notion that opposition to immigration is driven primarily by economic considerations (at either the individual or the national level). Post-9/11 conflicts (war and terrorism) increase opposition to immigration but not as dramatically as do increases in the Muslim population (suggesting perhaps that Islamophobia outpaces security risks).

There is reason to suspect that attitudes toward immigration are polarized in the European Union today. In general, the winners of globalization are more welcoming towards immigration. "Eurostars"—those are more educated, affluent, and geographically mobile—are well situated to take advantage of the new circumstances (Norris and Inglehart 2009, Risse 2010, Lahav 2004). Conversely, xenophobic populist movements appeal to natives largely left out of the new, globalized political economy (Holmes 2009). The variety of economic positions that European xenophobic populist parties have taken during the past several decades suggests, however, that the relationship between class and inclusivity remains a puzzle. That exclusionism is distinct from how Europeans identify in terms of right and left offers one clue, but differences of belief and sociodemographic profile are insufficient (on their own) for explaining polarization.

I investigate which national developments best explain polarization of attitudes toward immigration. The concerns of denizens may be such that society is bifurcated into factions: strongly opposed to or strongly in favor of immigration.

In what national contexts are beliefs about belonging unusually polarized? Malta and Cyprus exhibit the highest opposition to immigration but the lowest polarization (i.e., the mean national level of opposition to immigration is high but the variance of national opinion on the subject is low). Polarization is found in older countries of immigration where ongoing national developments have created unusually large generational gaps, religious differences, and disagreements on the exclusionism dimension. The evidence of that analysis also suggests that large differences in opinion do not just depend on denizens' concerns and national developments (or the polarization that their intersection engenders).

Political motivation plays an integral role, too. As people become interested in politics, several transformations are likely to occur that should lead us to expect larger, sharper differences of opinion: they describe their views using political discourse that is not only consistent with their fellow nationals but commensurate with discourse used throughout the EU. Whether from amenable news sources or discussion with likeminded friends, family, and coworkers, as people become interested in politics they also tend to seek one-sided information. They also discover that they have strong policy preferences in accord with their underlying beliefs and interests (Luskin and Mohanty 2014). And they focus on salient issues. But if the salience of immigration as an issue of political is even loosely proportional to the size of the immigrant population, we should expect that issue salience to vary considerably throughout the EU.

I investigate the extent to which the effects of denizens' concerns are jointly conditioned by their political interest and national developments. Holding other explanatory factors constant, there are several interesting findings of this analysis. Exclusionism increases opposition to immigration even at low levels of political interest in low immigration countries but only slightly. At high levels of interest and immigration, the effects are substantial. A similar pattern holds for differences between those on the right and those on the left. Troublingly, there is near complete disagreement on immigration policy between Muslims and Christians in high immigration countries among those with high levels of interest in politics. In general, immigrants (and those with a migrant background) are less opposed to immigration than natives. Interestingly, that gap shrinks when denizens have high levels of political interest. But my findings suggest a major challenge to integration policy: migrants and natives are unlikely to see eye-to-eye in high immigration countries (at any plausible level of political interest).

Methodologically, in this analysis I make three contributions. Two are implications for best practices. First, my results make it clear that, in cross-national research (at least in Europe), both slopes and intercepts need to be allowed to vary by country. That is, not only are there different baseline levels of opposition to immigration in each country, each explanatory factor has a different effect in each country. Second, my results show that (with proper attention to the heterogeneity that is introduced) it is fruitful to analyze nationally representative samples (i.e., representative of all denizens, not just all citizens or another subset thereof) and similarly fruitful to analyze the EU ensemble (rather than to make potentially arbitrary decisions about what constitutes a "country of immigration"). Beyond that, I develop an empirical strategy for assessing polarization in the cross-national

context. Finally, bringing these three strands together, I show how hierarchical models can be used as an excellent benchmark for assessing the extent to which modeling the interaction of denizens' concerns, their level of political interest, and their national context can suffice in lieu of relying on country as a variable of ignorance (i.e., a "black box" that does not point to a specific causal mechanism).

Chapter 1 introduces exclusionism in the context of European politics. Chapter 2 introduces the outcomes of interest (opposition to immigration and polarization) as well as a schematic overview of how concerns and motivation at the individual level may combine with national developments so as to generate both outcomes. Chapter 2 also introduces the main hypotheses to be tested. Since I discuss them throughout, I refer to opposition to immigration as "OI" and polarization of opposition to immigration as "POI" (both for brevity and to accent the fact that I am referring to stylized definitions.) Chapter 3 presents the models that I use (which are a mix of Bayesian hierarchical models and classical linear regression models) and lays out what I expect of their parameters. Chapter 4 introduces the data I use, which comes from the 2008 European Values Study (EVS) for individual-level variables and primarily from Eurostat for country-level variables. Chapter 4 also details the ways in which I operationalize key variables and presents descriptive statistics.

Chapters 5-8 describe and highlight various aspects of the results. Chapter 5 presents an analysis of exclusionism, how its effects vary in the EU, and how those effects compare to OI's other determinants. Chapter 6 analyzes which national developments best explain the heterogeneity of the effects of individuals' concerns and whether that heterogeneity coincides with POI. In Chapter 7, I regress OI on national developments (demographic, public safety, cultural, and macroeconomic).

Chapter 8 assesses the interaction of concerns, motivation, and context. The conclusion takes stock, considers broader implications, and points to useful directions for future research.

Chapter 1: Denizen Politics in the European Union

Faced with a decision about whether or not to welcome a newcomer, people may reasonably disagree about the importance of, for example, fostering opportunity for the newcomer versus preserving local traditions that may, however inadvertently, be threatened by the newcomer's success. In the democratic context, granting a person citizenship entails sharing power with that person. The decision involves a series of potential risks—economic, public safety, demographic, and cultural—and rewards on the same dimensions. What a person values about belonging should guide her in forming a belief about how exclusionist to be. In turn, her exclusionism should guide her in forming opinions on a variety of questions as she translates her more basic commitments into political priorities and policy preferences.

My understanding of political belonging is based upon the theory of thick and thin moralities developed by Walzer (1994) and Gregg (2003a). "Thick moralities" reflect a community's way of life; "thin moralities" reflect basic claims to decency that can be recognized across diverse moral communities. Proponents of the former are "committed to particular ways of life, worldviews, identities, or cultural values" (Gregg 2003a:67). Normatively thick social integration "renders individuals' orientations and worldviews coeval with the communities they inhabit" (Gregg 2003a:48).[1] By contrast, thin norms bespeak a "generalized community" which "eschews particularistic identities, conceiving citizenship as formal identity,

[1] Though Walzer and Gregg are not describing methodologies, the framework echoes Geertz's discussion of the "thick description" of the fully immersed ethnographer (Geertz 1973). Geertz considers immersion a virtue for anthropology because the value of certain cultural practices can be extremely difficult to communicate to outsiders. My empirical approach to exclusionism can be thought of as an attempt to measure the salience of such "je ne sais quoi" concerns in the public mind.

whereas concrete community is guided by the identities and normative commitments of these particular men and women" (Gregg 2003a:67–68).[2] Everyone and every community, however, hold some combination of thick and thin norms; to describe persons as bound solely by thick norms, for example, would reduce them to the "communities from which they spring" (Gregg 2003a:47).

This approach meshes well with immigration scholarship, which has generally moved away from dichotomies and toward continuums in the last two decades. In an early landmark work, Rogers Brubaker classified national narratives about citizenship as being primarily ethnic (whereby Germany is taken as archetypal) or civic (à la France) (Brubaker, Citizenship and Nationhood In France and Germany 1992). Few immigration scholars today think that national political traditions can be categorized so cleanly. Cross-national scholars of public opinion find both ethnic and civic conceptions of nationalism at work at the individual level (Ariely 2012, Reeskens and Hooghe 2010).

What constitutes local political traditions varies considerably in the European Union. Perhaps it entails a strict form of secularism; perhaps not (Laurence 2012). For others, the main concern may be about who should have access to the benefits and protection of the welfare state. Socioeconomic concerns are not only policy questions; they are central to postwar understandings of what citizenship entails in Europe (Marshall 1965). Pym Fortuyn, the openly homosexual Dutch populist who was assassinated in 2002, believed Muslim immigration needed

[2] I consider "thick moralities," "exclusionism," and "localism" to be roughly interchangeable; this means that I also take their opposites—"thin moralities," "inclusionism," and "cosmopolitanism"—to be roughly interchangeable. Gregg's proposal of "enlightened localism," which is intended to be a constructive mean between the extremes of localism and cosmopolitanism (Gregg 2003b), is not under investigation here since my project is not primarily normative but rather positive. For interesting discussion of practical political challenges along these lines, see Gregg, Ypi, et al. (2010) and Maas (2013).

limits in order to protect women's rights, gay rights, and, more broadly, Europe's commitment to multiculturalism.

I do not conflate exclusionism with nationalism because the meaning of nationalism is publically contested along the exclusionist dimension. Both historically and recently, Mediterranean member states tend to favor deeper European integration than their northern European counterparts. That means, at least in terms of cross-national comparisons, it is possible to evaluate nationalism(s) as being more or less exclusionist. To take public debate in France as an example, one person may see nationalism primarily in terms of the ethnic heritage of a distinct group while another may see a proud tradition of protecting human rights. The (populist, xenophobic) Lega Nord provides another example of how exclusionism may or may not coincide with nationalism. As its name suggests, the Lega Nord draws its support not nationally but regionally in a way that reflects longstanding historical divides within Italy (McDonnell 2006). Exclusionism may, of course, empower new nationalist movements, as is arguably the case today with Basque and Scottish separatism. Alternatively, and perhaps more typically, exclusionism may reinforce existing nationalisms vis-à-vis inclusionary, cosmopolitan understandings of nationalism.

I expect the connection between *OI* and exclusionism to be more consistent than that between ideology and left and right; the discourse of left and right may or may not capture exclusionism in any given member state. As some of the above examples suggest, what people value about political belonging is not the same as how they identify in terms of left and right. Ideological self-identification might be thought of as a summary of concerns on a variety of dimensions (socialism, environmentalism, feminism, pacifism, and so on). Which concerns are most

important for the meaning of left and right vary in time and place.[3] And while some of these concerns are confined largely to the history books, others are deeply rooted in lived experience. The connection between the authoritarian personality profile and ideological self-identification on the right, which is usually relatively consistent across borders, is reversed in former Warsaw Pact countries (Thorisdottir, et al. 2007, Hinckley 2010).

Similarly, exclusionism is not necessarily the same as nativism – the latter might be thought of an instance of the former. Exclusionists may or not focus on birth as the defining attribute of belonging. Language, for example, may be much more important.

Historically, in Europe, many of the political actors that have opposed immigration have espoused authoritarianism (Betz 2006, Holmes 2000) and in some other cases even been extremist, that is, engaged in violence and other types of hate crimes against immigrants (Givens and Evans Case 2014). It would be a mistake, however, to assume that exclusionism necessarily entails either. Exclusionists (as with adherents of any of belief) may or may not be willing to use violence (either directly or via the state). Extraordinary measures to restore law and order may reinforce the border or they may defend the cosmopolitan project of monetary union from popular protest.

Migration moves the goalposts on democracy. What critics see as latent authoritarianism in populism is understood by populists as a legitimate defense

[3] Originally, "right" meant monarchism and "left" meant support for the French revolution. As early as the 1830s, however, most indigenous political elites around the world took "right" to mean "collaborationist" and "left" to connote "anti-colonialist" (Bayly 2004). Elsewhere, I've argued that, at a conceptual level, exclusionism defines the conservative end of one such dimension but that exclusionism's empirical relationship with rightism in the EU is variable (Mohanty 2012).

against overly cosmopolitan bureaucracies and against business interests that enable unsustainable levels of immigration (Simmons 1996). For this reason, the politics of immigration are often studied in terms of tension between liberalism and democracy (Freeman 2010). The tension between individual rights and the right of majorities to shape the direction of immigration policy is perhaps on display nowhere more strongly than in Switzerland, where, in many areas, whether or not individual immigrants acquire citizenship is determined by popular referendum (Hainmueller and Hargartner 2013).

Ironically, both sides perceive the other to be authoritarian: the question is whether the rights of minorities or the rights of majorities are more important for democracy. Measuring where people fall on the exclusionism spectrum helps capture this dynamic.[4]

One of the major ongoing debates in political science is about the extent to which *OI* is fueled by realistic considerations (such as job scarcity) vis-à-vis symbolic ones (like language or tradition) (Sniderman, Hagendoorn and Prior 2004). There are a number of limitations to this dichotomy, not least of which is the implication that cultural considerations are not "real" or (contrary to a long line of economic anthropology dating to Karl Polyani) that the economy and culture are distinct (Polyani 2001). A recent survey experiment in France suggests that concern over job competition between natives and migrants is most intense for jobs generally considered to be important to national heritage (Mawell 2013).

[4] This is not to suggest that authoritarianism and extremism are only in the eye of the beholder but rather that, at least at an abstract level, they are less about what people want than about what they are willing to do to accomplish their goals; authoritarianism and extremism are discussed in context further below.

Defining the securitization of immigration policy is easier said than done (Messina 2014). In the post-9/11 context in Europe, immigration policy is not easily disentangled from security policy (Givens, Freeman and Leal 2008). That, however, does not mean that physical security questions are easily linked with job security questions under the header of "realistic threat."

I consider crime and terror under the broad header of "public safety." Trade, monetary, and fiscal policies are distinct but nonetheless linked in a myriad of ways; describing them under the umbrella of economic policy does not preclude them from having other types of consequences or imply that attempts to synchronize such policies are necessarily successful. I describe the public safety implications of immigration in this sense: not by actual policy achievement but by the broad area of public concern.

Over the last decade or so, there have been a number of dramatic Islamic extremist attacks in the EU, including the Madrid train bombing, the London 7/7 attacks, Mohammed Merah (the "shooter on the scooter") in Paris, and the dramatic murder of Lee Rigby. These attacks have not only raised national alarm they have galvanized anti-immigrant groups (Walker, Taylor and Siddique 2013). More recently, reports of European-born Muslims volunteering to fight in the Syrian civil war have raised the specter that youth with a passport from an EU member state may become extremists abroad and return home to carry out an attack (Sherlock 2014).

Though exclusionism clearly involves group conflict, it is important not to take groups as completely fixed or given. At a psychological level, collective identities are often formed in response to traumatic events (rather than pre-dating them). Collective political identities—which offer reassurance through promises of

belonging while relegating others to the status of enemy—often function by denying the nature or existence of past connections between those who are in and those who are out (Murer 2009).[5] This dynamic of denial is often at play in anti-immigrant discourses that present immigrants as invaders rather than as, for example, recruited guest workers, fellow subjects of a former colonial system, or second- or third-generation denizens of a shared space.

Anders Behring Breivik, the Norwegian who was recently convicted of killing 77 people in July 2011 (Lewis and Lyall 2012), defended his extremist actions in court, even claiming he would do them again, in order to stop the "Muslim invasion" of Norway[6] and Europe (BBC 2012). Breivik argued that his actions were also designed to stop the "multicultural experiment" of the ruling labor party (BBC 2012). Richard Millet, a noted French author, created further controversy by describing the killings as "formal perfection . . . in their literary dimension," adding that they were "without doubt what Norway deserved" (Crumley 2012). Millet argues that "multiculturalism, as it has been imported from the United States, is the worst thing possible for Europe . . . and creates a mosaic of ghettoes in which the [host] nation no longer exists" and that "European nations are dissolving socially at the same time as they're losing their Christian essence in favor of general relativism" (Crumley 2012). In this perspective, the enemy of the nation is depicted as twofold: the external enemy (immigrants) and the internal enemy (anti-traditionalists). The debate is thus not limited to conflict over who belongs to the body politic but also encompasses disagreement about the proper direction of the nation.

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[5] For example, Serbian narratives about the Battle of Kosovo in 1389 may have served to reinforce Serb arguments against Croats in the late 1980s, but the narratives belied the fact Serbs and Croats were not at odds when Yugoslavia was created at the end of World War I.

[6] Norway is not in the EU but shares open borders with most of it by way of the Schengen agreement.

In this sense, Millet's arguments are consistent with arguments that the French National Front has long made: the Front describes cities experiencing high levels of immigration as "occupied cities," and the Front blames this alleged occupation on the moral decline that has happened at the hands of postwar French intellectual leadership (Simmons 1996). Similarly, in his analysis of the attitudes towards violence of the British National Party, Douglas Holmes concludes that "they understand . . . how and why the seething subjectivities of nationalism coalesce as violence. What appears as mindless rage is in fact consummate hostility to elite portrayals of reality" (Holmes 2000, 131).

Political violence—and sympathy for it—comes from the exasperation of feeling that nothing is being done in exigent circumstances. The violence of Islamist and European extremists polarizes society by reinforcing the realist logic that politics at its core is about friends and enemies.[7] Put differently, public safety concerns polarize denizens into migrants and natives (wherein the factions are not defined solely by legality or ethnicity but also by a series of concerns).

It is this populist frustration that mainstream conservative European politicians—most notably German Chancellor Angela Merkel, former French President Nicholas Sarkozy, and British Prime Minister David Cameron—attempt to harness when they declare that multiculturalism has failed (BBC 2010). These statements mark a turning point, if not a crisis, within European conservatism that is not entirely dissimilar to the challenge faced by social democratic parties who saw members reject calls to embrace immigrants (Freeman 1978, Betz 2006). Many of the key founders of the European Union—Robert Schuman, Konrad Adenauer, and

[7] Here I mean friends and public enemies in the realist sense meant by Schmitt (2007).

Alcide de Gaspari—embraced a vision of social Catholicism that was committed to ideological pluralism and the belief that solidarity was more likely to emerge if each person was free to live as he pleased.[8] This particular view of social Catholicism, however, remains largely an elite phenomenon (Holmes 2009, 62ff). Put differently, as leading conservatives reject multiculturalism and (at least implicitly) suggest that European identity is grounded in an ethnicity that is white and Christian, European conservatism moves away from the inclusive values that founded the European Community.

Each identity is continually constructed, challenged, and reconstructed partially in response to political violence from both sides as different groups vie for leadership. Though concepts such as moral decline may be amorphous, the fluidity of political friends and enemies is not unlimited, as each country brings its own values, conflicts, projects, hopes, and burdens from the past to the table when it deliberates its future. As Gary Jacobsohn writes,

> . . . a constitution acquires identity through experience . . . [and] this identity exists neither as a discrete object of invention nor as a heavily encrusted essence embedded in society's culture, requiring only to be discovered. Rather, identity emerges *dialogically* and represents a mix of political aspirations and commitments that are expressive of a nation's past, as well as the determination of those within society who seek in some ways to transcend that past. It is changeable but resistant to its own destruction . . . (Jacobsohn 2010, 7)

It is in this sense that Jean-Marie Le Pen, founder of the French National Front, insists that France, like all other nations, has the "right to be different," that is, the right of a people to be unmolested by Europeanization, globalization, and

[8] For example, the EU's commitment to the principle of subsidiarity—the idea that decisions should be made as locally as possible—reflects this tradition. These beliefs have been drawn upon to build support for ongoing EU expansion into Central and Eastern Europe among the conservative politicians of the European People's Party bloc.

immigration (Simmons 1996, 237). Precisely because sympathy for such views does not necessarily entail support for extremism, "radical right" parties have proliferated across the EU. Just as third parties in the US are not known for winning so much as for putting issues on the table, many of these parties have not won large numbers of votes but instead have used their relatively small number of seats to transform debate and to pressure (and sometimes also to join) governing coalitions. However, such parties are only able to maintain pressure because there is a deep current of public opinion behind them. At the same time, their low vote shares belie lack of public approval (let alone consensus).

Political membership serves a variety of social and political purposes (Brubaker 1992, Anderson 1991). The right to have rights in the first place is the Achilles' heel of the promise of liberal democracies to protect individuals (Arendt 1994), as ongoing problems with statelessness and the asylum system attest. Denizens do not agree on the salience of the unique, socially consequential, exclusive aspects of belonging vis-à-vis the inclusive, egalitarian protection afforded by the rights of citizenship (Mohanty 2012). Despite the EU's moves towards postnationalism (and protections at multiple levels of governance), the nation-state remains the single most important political actor in the daily lives of denizens. Understanding exclusionism and its connection to OI sheds light on what denizens expect of member states.

Chapter 2: Theory and Hypotheses

This chapter introduces two outcomes of interest: opposition to immigration (OI) and polarization of opposition to immigration (POI). OI is an individual level variable; of course, it may be investigated at aggregate levels, too. POI, since it captures how much difference of opinion there is, is necessarily an aggregate variable. It takes two to tango. Investigating these outcomes' determinants leads to a puzzle: how does the individual level relate to national context?

Let $y_{i,j}^{OI} \sim N(\mu_{i,j}, \sigma_j^2)$ where $y_{i,j}^{OI}$ is individual i in country j's observed OI, $\mu_{i,j}$ is the mean of that distribution, and σ_j^2 is the national variance. σ_j^2 is the level of POI in country j. Trends in POI manifest as trends in σ_j^2: why is POI, to foreshadow, apparently more than twice as high in France, Austria, and Sweden as it is in Malta and Cyprus? Can those differences in POI be traced to systemic differences?

To analyze POI, I investigate three paths, the latter two of which overlap with the regression I perform to explain OI. The first path is $ND \rightarrow POI$. Does polarization of opposition to immigration reflect particular national developments? Statistics about this path set the stage but are a complete black box. *How* do national developments polarize attitudes? The second path to investigate is: $ND \rightarrow HNE \rightarrow POI$. The first link captures the extent to which those same national developments explain HNE, the *heterogeneity of national effects* at the individual level (i.e., the variation of explanatory variables' slopes across borders). The second link captures the extent to which HNE ultimately manifests as POI. This chapter provides stylized examples that highlights why HNE may (or may not) be a determinant of POI (depending on the relationship of HNE to the underlying distribution of exogenous variables). Chapter 6 investigates both links of the second path with a post-

estimation analysis of Chapter 5's partial pooling model. Chapter 6 also juxtaposes those findings with the first path. In this chapter, I theorize that each denizen's concerns (DC) are conditioned by both political interest (PI) and national developments and that understanding the interaction of the three will shed light on both OI and POI: $(DC * PI * ND) \rightarrow OI, POI$. Chapter 8 presents results about the third path. Finally, this chapter introduces individual and national level hypotheses about OI and POI.

Opposition to Immigration

The dependent variable is opposition to immigration, OI. This attitude is a summary of the extent to which an individual opposes (or, at the other end, supports) immigration on economic, public safety, cultural, and/or demographic grounds.

Economic opposition captures the extent to which denizens believe that immigrants take jobs or burden the welfare state. Immigration may help modernize an entire economy, or it may create a zero-sum game for jobs for those least able to compete.

Public safety opposition is the extent to which denizens believe that immigrants cause crime or threaten society. A generous asylum policy may protect human rights and even facilitate cooperation with friendly groups in a warzone but, at the same time, may undermine public safety. Immigration may carry risks in terms of terrorism, but a welcoming stance may dampen those threats.

Culturally, immigration may signal decline or herald renaissance. Cultural opposition is the extent to which denizens believe that immigration undermines the national way of life.

Demographic opposition is the extent to which denizens feel that there are simply too many immigrants. Increases in population (which typically translate into some combination of increases in population density and expansions of metropolitan areas) may bring any number of changes to daily life. Perhaps it is for this reason that (in the sample of the EU analyzed here) *OI* is highest on the small island countries of Malta and Cyprus. Supporting immigration has demographic grounds as well: policymakers in Europe often promote immigration as a potential solution to economic imbalances generated by aging societies.

These types of *OI* are conceptually distinct, but there are reasons for considering them together as a single index. It makes sense to ask how someone's health is even though the state of the constituent components of their health (cardiovascular, digestive, ocular, etc.) may vary quite a bit from one another; the body is a system. Immigration may begin for one reason (e.g., economic) but have lasting consequences on a number of dimensions.

Family reunification is the most common type of immigration in the EU today (Geddes, Guiraudon and Boswell 2011). As such, many of today's immigration streams reflect socioeconomic conditions of decades past (and, in some places, even colonial history of centuries past) more clearly than they do today's policy priorities. (That may be one explanation of why many Europeans view immigration as a "take it or leave it" proposition despite its complexity.)

In Europe today, Islamophobia reflects the "sum of all fears." In the postwar era, many Muslim immigrants are working poor (by contrast to the predominantly middle-class Muslim immigrants in the US). Muslims have come in large numbers and are often believed by both the public and policymakers to pose the largest

security risk and to have brought the most dramatic cultural change. Thus the overlap of these broad areas of concern is hardly semantic.

Empirically, Europeans tend to be concerned about the different kinds of problems that immigration may pose to very similar extents. Put differently, some Europeans have very high *OI*, others very low, and most somewhere in the middle, but relatively few think that immigration threatens the economy but not national culture, demographics but not public safety, and so on.

To explain *OI*, I evaluate both individual and national level variables that may increase or decrease one or more of its constituent components.

POLARIZATION

I investigate polarization, which I define as the extent to which different factions of a political society come to have fundamentally different aims on an issue. These factions may or may not correspond to political parties (it is less likely that they would in multiparty systems than in two party systems), and members of each faction need not agree on exact stances. Polarization is an aggregate phenomenon that can be analyzed at any level of interest (locality, nation, region, etc.). When investigating *POI*, I compare *POI* in different member states in the EU and also in different regions (e.g., EU-15 vs. the new member states).

Polarization is about attitudes (policy preferences) and may or may not be connected to overt forms of political behavior. I do not consider polarization to be the same as authoritarianism or extremism. Polarization, insofar as it is a process

that differentiates people into factions, may well be a precursor to such anti-system political behavior. Polarization is probably better thought of in terms of radicalization.[9]

Since polarization is about disagreement, it is most directly captured by a distribution's variance (though, depending on the data's distribution, kurtosis may also be of interest). Variance is, of course, unsigned, but I still refer to the level of polarization of OI (which is signed) because polarization need not be symmetrical. (See Figure 2.1.)

[9] Radicalism and extremism are not the same. Though radicalism may certainly be the basis of extremism, they are nonetheless distinct. The latter connotes action (willingness to go to extremes); the former refers to ideas ("radical" means "root"). For example, early utilitarian philosophers were known as radical philosophers because they believed that pleasure and pain lay at the root of all ethics, but such a belief does not entail extremist political behavior. (For further discussion, see Mohanty [2012].)

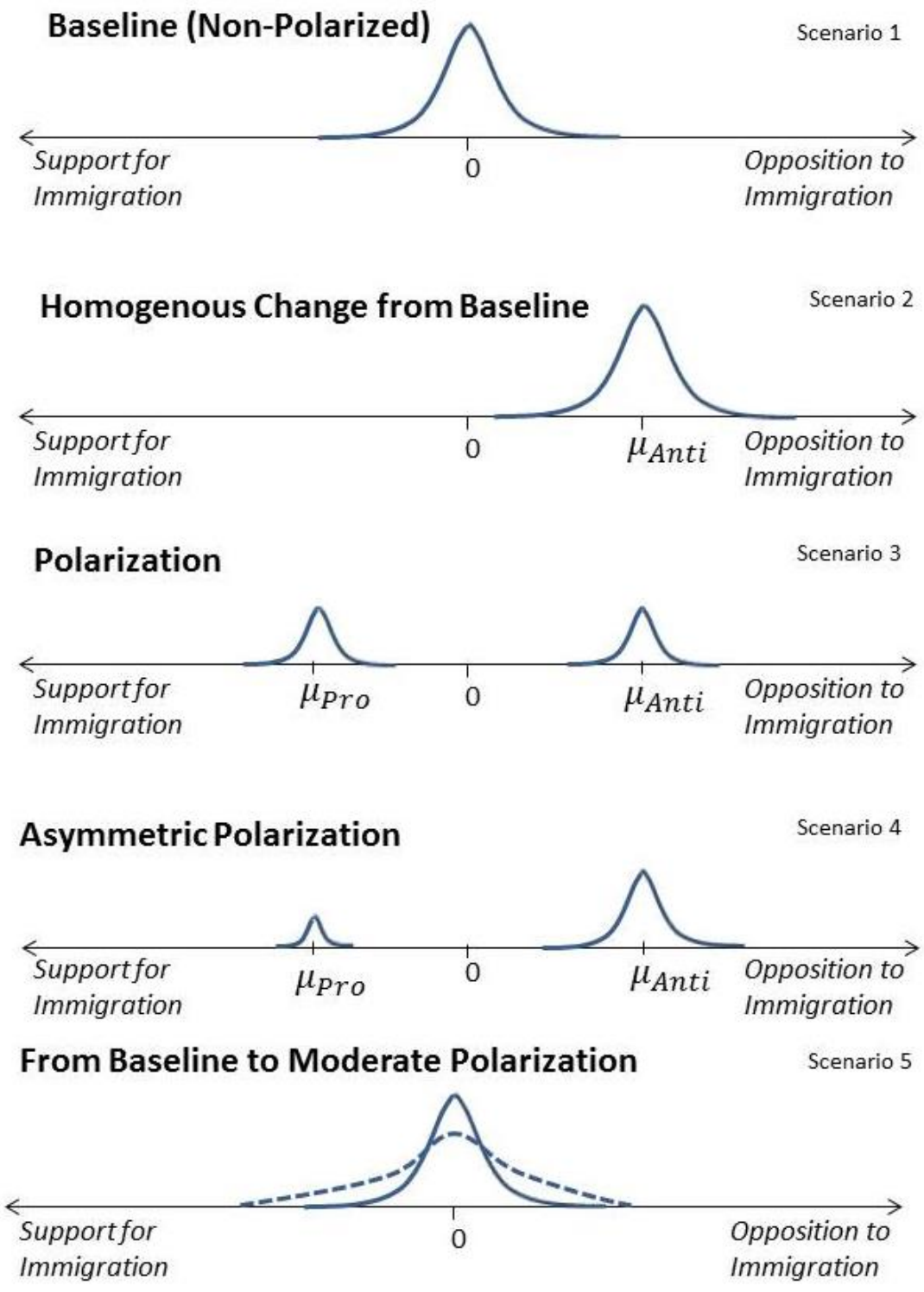

Figure 2.1: Hypothetical Distributions of Opposition to Immigration.

Figure 2.1 shows five scenarios; Scenarios 2-5 exhibit POI. In the baseline Scenario 1, which is not polarized, half the public is opposed to immigration and half supports it. Consider four ways in which an event could change public opinion on the topic:

The most straightforward way is for the event to affect everyone homogenously; in Scenario 2 everyone becomes more opposed to immigration than they were. There is still disagreement as to how opposed to immigration people should be (which can be seen from the variation around OI's new mean, μ_{Anti}) but nearly everyone agrees that immigration is something to oppose.

By contrast, in Scenario 3, the public becomes polarized. Half the public opposes immigration; half supports it. Both factions debate immigration internally, which can be seen from the variation around OI's modes, μ_{Pro} and μ_{Anti}. The overall mean is 0, just as in Scenario 1, but that similarity belies a very different political landscape. The difference between Scenario 1 and Scenario 3 is better grasped by the attitudes' increase in variance. Scenario 3 depicts the archetypal case of polarization (bimodal, symmetrical distribution, with one group clearly for and the other clearly against).

Scenario 4 is bimodal, too. Scenario 4 differs, however, in that in Scenario 4 the polarization is asymmetrical: three-quarters of the public opposes immigration while only one-quarter supports it; three-fourths of the respondents have attitudes that vary around μ_{Anti}, and one-fourth have attitudes that vary around μ_{Pro}.

Scenario 5 depicts a moderate increase in POI. Polarization is a variable of extent. How polarized a distribution is depends on the extent to which it differentiates people into factions. Even if the distribution remains unimodal, it may still be more polarized to some degree (Fiorina and Abrams 2008, Baldassarri and Gelman 2008). The distribution with a dotted line is more polarized because the attitude's variance is higher: a higher proportion of the public has an attitude near one of the extremes.

WHAT EXPLAINS POLARIZATION?

Asking what explains polarization is akin to asking which metals are magnetic. I investigate national developments to see whether demographics, public safety, culture, or macroeconomics has the strongest "magnetic pull." Which type of change at the national level is associated with the most notable change in dynamics at the individual level and, ultimately, POI in the aggregate?

In ordinary circumstances, a handful of key considerations explain whether a person supports a given political proposition. Many dimensions are deemed not relevant; they haven't been "politicized." Conversely, at the totalitarian extreme, every aspect of a person's identity and beliefs is readily evaluated by the logic of "with us or against us."

OI is not polarized in the EU as a whole, but that does not preclude the possibility that POI is high in some countries. I perform hypothesis tests to establish

whether *POI* is related to macro variables (like rising unemployment or rapid growth of immigrant populations). I also test to see whether *POI* is asymmetric. Finally, to establish links between individuals and their national context, I analyze estimated cross-national differences in effects to see whether particular concerns are driving *POI* (e.g., religious or ideological differences).

National developments (whether long term or short term) that trigger *POI* are most likely to trigger asymmetric polarization (Scenario 4) because immigrants comprise a small minority in most member states. Even with a sizeable number of supporters and sympathizers from the native population, it is unlikely that there would be an even split.[10]

There are several substantive reasons to be concerned with *POI*. Knowing what the public wants has implications for whether or not parties should be expected to offer moderate platforms on immigration.

POI may be important politically even if it is asymmetric. A faction may be most tempted by extremism when its numbers are low. Asymmetric polarization may yield insight into majority-minority dynamics and the extent to which those dynamics reflect not just ethnicity but also more varied constellations of beliefs and interests.

More specifically, there is reason to suspect that the attitudinal minority (those who are pro-immigration) are disproportionately influential in terms of

[10] Symmetric polarization (Scenario 3) is, by contrast, most likely the type of polarization that American politics exhibits (since there are comparable numbers of liberals and conservatives).

immigration policy. Immigration scholars have long noted gaps between the limits on immigration that majorities of the public want and the ongoing increases in immigration levels in liberal democracies. From the standpoint of political economy, beneficiaries of immigration are concentrated (for particular business interests) while public opposition is diffuse, giving the former the edge in terms of lobbying (Freeman 2010). Others argue that illegal immigration is endemic to liberal democracies for legal reasons. Liberal democracies allow short-term entry for a variety of reasons and afford legal rights to those who overstay their visas. The former is the most typical source of illegal immigration and the latter makes deportation difficult (more so in Europe than in the US) (Messina and Lahav 2004). Both the political economy and the public law theories are accounts that elites have disproportionate influence over immigration policy.

One possibility worth investigating is whether the majority opposes immigration but elites support it. It seems plausible that a non-trivial portion of the public is markedly pro-immigration. Many reasons for short-term entry—such as family reunification and asylum seeking—invoke humanitarian norms that many sympathize with. Investigating asymmetric polarization sheds light on the accuracy of populist narratives against elites and immigration.

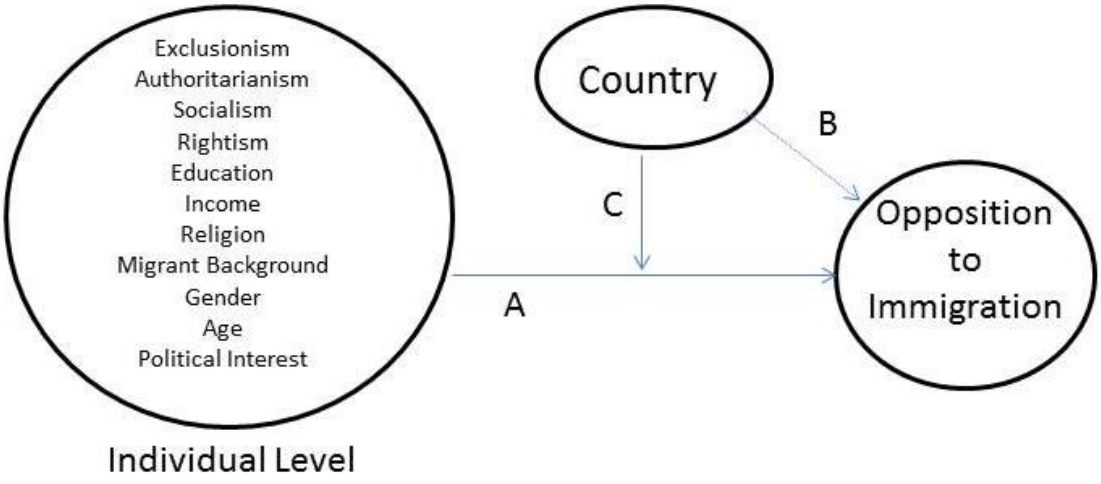

Figure 2.2: An Individual's Opposition to Immigration in Context.

Figure 2.2 diagrams determinants of *OI* and how national context may influence it.

Variables at the individual level determine *OI* (Path A). Which concerns matter? Which don't? Abstracting away from national idiosyncrasy, which concerns matter throughout the EU?

Country enters in in two ways: Each country has a unique history that comes to bear on immigration politics. Many European countries have immigration patterns that reflect their colonial pasts, but only France has fought a war in a country (Algeria) so close to home since World War II. Many European countries have extreme right parties that oppose immigration, but only Germany constitutionally bans those parties because of its totalitarian past. Such differences

are not captured by the data I investigate. At any point in time, it is reasonable to expect different national baseline levels of OI (Path B).

Opinions depend not only on people's attributes but also on the national context. The effects of being black versus white, of being (first- or second-generation) immigrant versus native, of being on the left versus on the right, etc., should not be expected to be the same in the UK as in Italy. To take another example, in most of the EU, the Muslim community is also an immigrant community. That community arrived over different periods of time, and each community is connected to different diasporas, sects of Islam, and sending countries. In Bulgaria, the Muslim community predates modern mass migration. Thus it is reasonable to expect the effects of religious difference to be heterogeneous by country. I expect the effect of individual concerns to be conditioned by national context (Path C).

In Chapter 5, I present estimates of a partial pooling (hierarchical) model that allows both intercepts (Path B) and slopes (Path C) to vary by country. These estimates provide a wealth of information about Paths A-C, particularly about how Path A compares and contrasts to Path B.

To illustrate how the heterogeneity of national effects (conditioning along Path C) may ultimately increase POI, consider Country Q and Country R. In both countries, the level of exclusionism of individual i is an independently and identically distributed standard normal variable: $x_{i,Q}^{EX} \sim i.i.d\ N(0,1)$ and $x_{i,R}^{EX} \sim i.i.d\ N(0,1)$. Suppose that OI in each country has a similar data generating process that: both have the same intercept, the same conditional variance, and exclusionism as the only individual level variable that systematically explains OI. But the data generating process differs in one key respect: exclusionism's effect.

$$y_{i,Q}^{OI} | x_{i,Q}^{EX} \sim i.i.d\ N(1\ +\ 2 * x_{i,Q}^{EX}, 1)$$
$$y_{i,R}^{OI} | x_{i,R}^{EX} \sim i.i.d\ N(1\ +\ 3 * x_{i,R}^{EX}, 1)$$

Figure 2.3: Data Generating Processes Illustrating Micro-Macro Polarization Link

Country R's POI is higher Country Q's. As Figure 2.4 shows, Country Q (solid line) exhibits moderate polarization when compared with Country R (dotted line). (Mean OI is the same in both countries.) Based on a simulation, the (unconditional) standard deviation of y_Q^{OI} is about 2.235 but is about 3.161 for y_R^{OI}.[11]

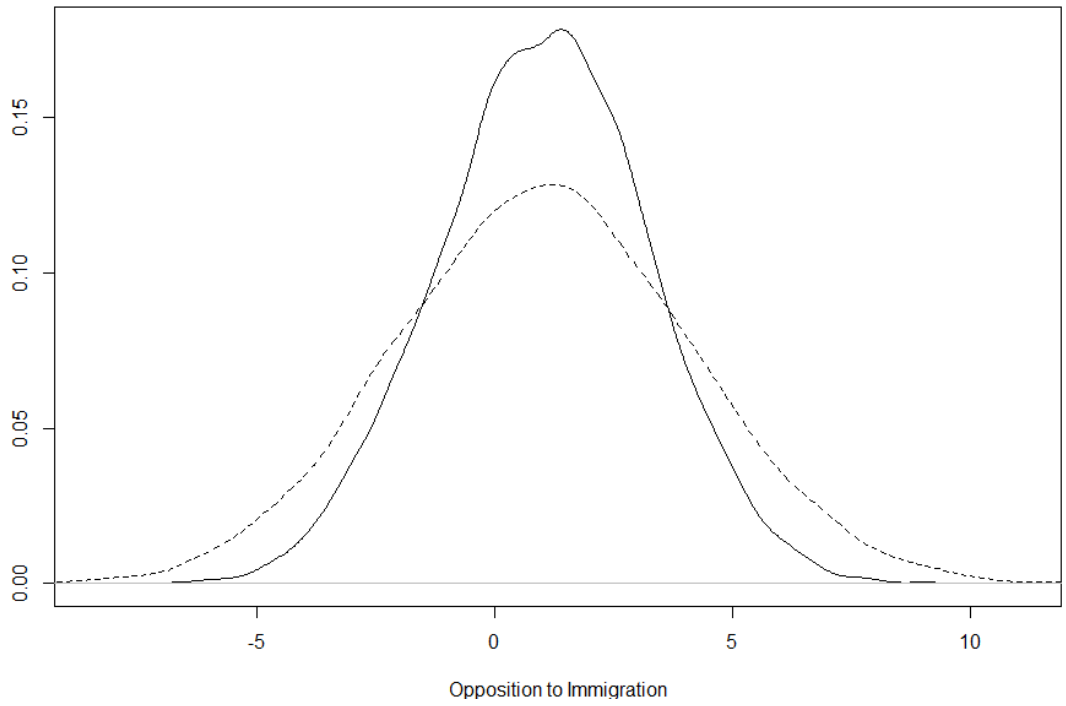

Figure 2.4: Simulated Densities in Countries Q (solid line) and R (dotted line)

[11] I generated each random variable involved in the data generating process 10,000 times, stored $\hat{\sigma}_A$ and $\hat{\sigma}_B$, and then repeated that process 1,000 times. The simulation error is about 0.02 for each country and so $\hat{\sigma}_B > \hat{\sigma}_A$ at each iteration (and clearly so).

Since OI has multiple determinants, each of which has a potentially different distributions at the national level, the existence of HNE does not necessarily entail POI. Notice that POI depends on the distribution of the explanatory variables, too. I repeat the simulation and that if exclusionism's standard deviation in Country R falls below $2/3$, then POI is the same in Countries Q and R (despite the HNE).

Though exclusionism's effect may differ for idiosyncratic reasons, it may differ systematically, too. Suppose the effect of exclusionism is really $(0.5 + G)$ where G is gross domestic product expressed as a z-score and $G = 1.5$ in Country Q and 2.5 in Country R (meaning both countries have above average wealth but R is among the wealthiest). The data generating process can now be written for any country j as $y_{i,j}^{OI}|x_{i,j}^{EX} \sim i.i.d\ N\big(1 + \big(0.5 + G_j\big) * x_{i,j}^{EX}, 1\big)$. Each individual's OI reflects an interaction between her exclusionism and her national context. But the national wealth leads to higher POI in Country R since each individual's exclusionism is multiplied by a larger amount: those with unusually exclusionist beliefs have even higher OI in Country R than Country Q, but so too do those with unusually anti-exclusionist beliefs have unusually low OI in Country R than in Country Q. Put differently, since the national variable is just a constant within that country, if it interacts with an individual level variable, it likely to have implications for POI (in addition to whatever conditioning effect it has on OI).

Chapter 6 analyzes Path C: Which national developments best explain HNE? Do those national developments have a "magnetic pull" associated with polarization? Symmetric or asymmetric?

Country is a variable of ignorance or a black box. The partial pooling estimates of Paths B and C give a sense of how much is yet to be explained, which I turn to in the next two chapters.

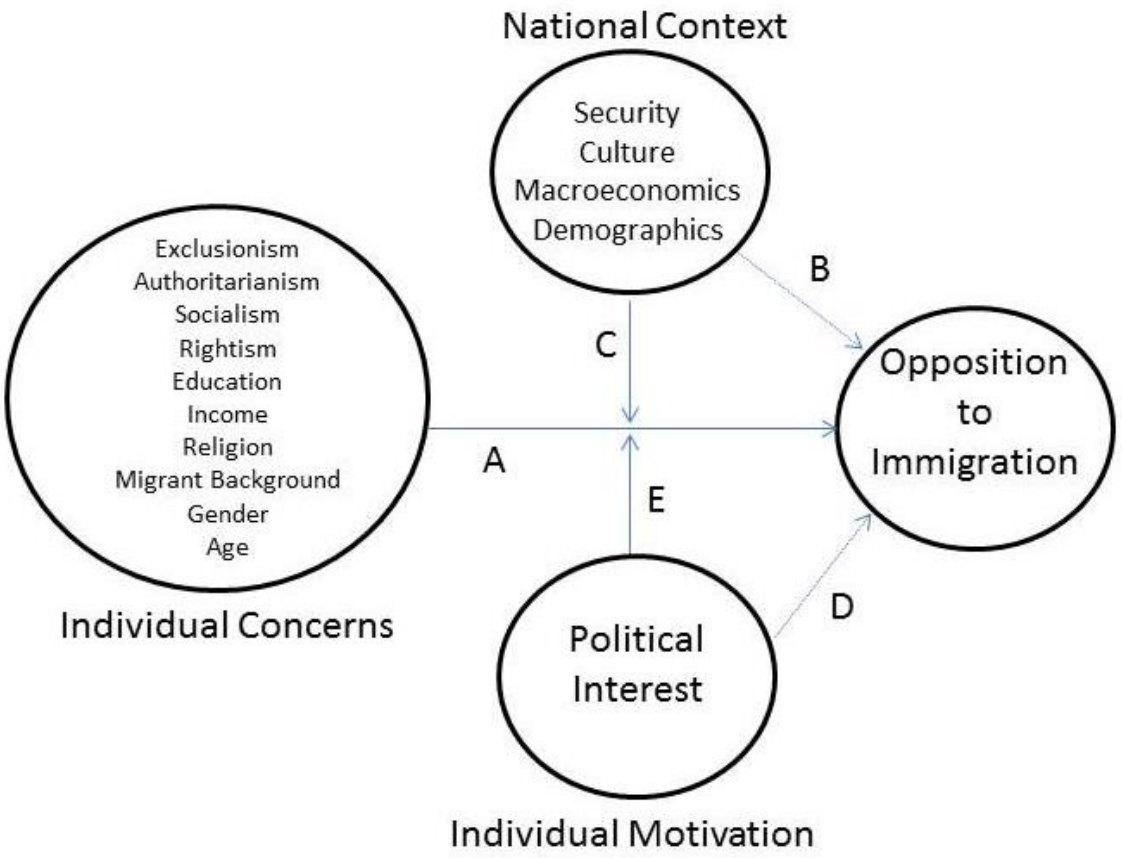

Figure 2.5: Concerns, Motivation, and Context

Figure 2.5 provides an alternate diagram of *OI*. It differs in two key respects:

First, the causal paths do not depend on country (as a dummy variable); country is replaced by variables meant to capture key national developments that may influence *OI*. In Chapter 7, I present analyses of Path B. Which national developments have the strongest influence on *OI*? By juxtaposing linear regression and partial pooling models, Chapter 7 also provides evidence about how

homogenous the effects of national developments are (i.e., whether or not they function in manner consistent with Scenario 2 in Figure 2.1).

A second major difference of Figure 2.5 is that motivation enters differently than the other individual-level variables. Political interest may or may not increase OI (Path D) but I don't expect it to: if merely becoming interested in politics were sufficient to generate consensus, immigration wouldn't be a contentious issue among the politically engaged. I expect political interest more typically to condition individual concerns' effects (Path E). I expect political interest to magnify the effects of individual concerns.

Chapter 8 provides estimates of a model that allows the effects of individual concerns to be conditioned by both motivation and national context. The model allows for the possibility that all paths (A-E) are relevant. I expect paths A, C, and E to be the most important.

EXPLANATORY VARIABLES

This section presents explanatory factors, first at the individual level and then at the national level, and why they should be expected to either increase or decrease OI. For the national level, there are two rounds of hypotheses: one for the main effects on OI and another about POI. Since my hypotheses about POI are along the path from $ND \rightarrow HNE \rightarrow POI$, my polarization hypotheses imply hypotheses about micro-macro interaction (i.e., the conditional effects of national developments on OI).

I introduce all hypotheses to be tested. Note that I enumerate hypotheses in the same fashion throughout the entire dissertation, too ("H1" for Hypothesis 1, "H2" for Hypothesis 2, and so on). The individual-level hypotheses are summarized in Table 2.1, the hypotheses about the national level in Table 2.2, and the *POI* hypotheses in Table 2.3. I explain how my hypotheses translate into specific parameter expectations in Chapter 3.

Note that, with the exception of a handful of categorical variables (religion, gender, and EU-15), each variable is either a continuum or a count variable. Each variable is named for the end of the spectrum that takes the high values in the quantitative analyses to follow. For example, *OI*, exclusionism, and rightism are so named because those beliefs correspond to positive values while support for immigration, inclusionism, and leftism correspond to negative values (on the respective dimensions). I explain operationalization details concerning data and measurement in Chapter 4.

The Individual Level

This section introduces starts with potentially overlapping but nonetheless distinct beliefs (exclusionism, authoritarianism, socialism, and rightism). *OI* can be reduced neither to sociodemographic features like education, class, religion, or native status nor to more familiar ideational variables like authoritarianism or ideological identification as "left" or "right." Those beliefs are relevant but not the whole story.

Exclusionism. Who belongs? How is that set defined? How should (or even can) lines between who's in and who's out be drawn? What does belonging entail legally? Such boundary problems lie at the heart of many thorny issues today. Do animals have rights? The very question suggests potential equality with humans and that animals have been excluded from the dignity that they deserve. Plant life (say, the rainforest) can be protected without asserting that plants must be protected because they have rights. The abortion debate is about when belonging begins; the euthanasia debate is about when it ends. The corporate personhood debate is about is about whether corporate (collective, artificial) persons should be included in the set of those who have political (free speech) rights.

The community's conceptual boundary problems, whatever their ethical dimensions, are political; a state is a "human community that (successfully) claims monopoly over the legitimate use of force within a territory" (Weber 1958). If animals, fetuses, and corporations are understood to be members of that community, they may be entitled to protections carrying the force of law.

Exclusionism is the belief that the set of those who belong to a political community must be delimited. People use different criteria to define that set depending on the issue. The extent to which people are exclusionist depends on the issue, some of which are hotly contested and others not.

People disagree as to how exclusionist to be because both inclusion and exclusion pose risks and offers rewards. In offering rights, inclusion may threaten existing ways of life or institutional arrangements; inclusion may generate a zero-sum game with existing members. Exclusion promises an avenue to defend both democracy (as it currently empowers majorities) and cultural understandings of membership to some but offers only pyrrhic victories to others. To those who

prioritize inclusion, defending society via exclusion involves delaying, or even denying, the rights of others.

H1: Exclusionism increases *OI*.

(Note that I intend all hypotheses to be *ceteris paribus*, that is, "other things being equal").

Authoritarianism. A large body of research shows that those with authoritarian personality profiles tend to be intolerant of out-groups, including immigrants (Jost, Federico and Napier 2009, Hatemi, et al. 2013). Most irregular migrants enter the EU legally and then overstay their visas. Therefore, even though (the data investigated here on) authoritarianism primarily captures beliefs about what kinds of political processes are warranted, I expect people to oppose immigration to the extent that they are (politically) authoritarian because of law and order concerns and possible indirect links to that psychological profile.

H2: Authoritarianism increases *OI*.

Socialism. Socialism is a variable that captures the extent to which people believe that the economy should be regulated for egalitarian ends. I include it in addition to rightism because of the multivalence of the latter and specifically because of the possibility that many Europeans are socialist (typically leftist) but opposed to immigration (typically rightist) and vice-versa (capitalist but open to immigration).

Including socialism may help capture ambiguity that results when people describe themselves as "center-right," "center-left," or "liberal" on the left-right scale.

Aspects of socialism tend towards cosmopolitanism while others towards welfare chauvinism, making it somewhat unclear whether socialism should be expected to increase OI or not. Economic arguments in favor of immigration tend to be liberal (laissez-faire). Additionally, immigration may pose more practical challenges for coordinated market economies (CMEs) than for liberal market economies (LMEs) because governments in CMEs are involved in more aspects of the political economy. I expect socialism to increase OI.

I do not expect socialism to increase OI because of illiberalism. In Europe illiberal politics are often associated with working class authoritarianism (Spengler 1991, Sternhell 1995, Betz 2006, Lipset 1959). Nonetheless it is not clear why—holding exclusionism and authoritarianism constant—socialists should be expected to embrace a chauvinistic version of social democracy. Indeed, today center-left social democratic parties tend to be more pro-immigrant and pro-EU, and immigrants themselves prefer such parties (Messina 2007, Mohanty 2013).

H3: Socialism increases OI.

Rightism. Though some reasons for ideological self-identification are captured by exclusionism and socialism, I still expect people to oppose immigration to the extent that they identify on the right. How a person describes her ideology may capture additional reasons she may have for opposing or embracing immigration (such as her beliefs about the competence of parties on one side or the other of the political spectrum or available policy options in her country).

H4: Rightism increases *OI*.

Migrant Background. I expect those with a migrant background to have lower *OI* because denizens are likely to have a variety of social and economic ties to the immigrant community to they extent that they themselves have an immigrant background. Those with a migrant background are also less likely to find anti-immigrant narratives in the media persuasive.

H5: Migrant Background decreases *OI*.

Religion. In this study, religion is also an indicator of ethnic background. I include Muslims as a category separate from other religious minorities because of the extent to which Muslim presence in the EU has been politicized by Europeans and Islamic leaders alike; this politicization includes efforts on the part of sending states to foster Islamic diasporas (Laurence 2012). Since many immigrants (particularly Muslims) came to fill labor shortages in the years following World War II, it is quite possible that young (potentially third generation migrant) Muslims surveyed today would not (and should not) register as immigrants. I expect religious minorities to be more open to immigration than Christians; I also expect Muslims to be more open to immigration than other religious minorities. Since they are likely less traditionalist, I also expect those without a religious affiliation to be less opposed to immigration than Christians are.

H6: Christians will have the highest *OI* and Muslims the lowest.

Education and Income. I expect education and income to be associated with greater openness to immigration (H7 and H8). Culturally speaking, studies of public opinion find that people tend to become more tolerant as their socioeconomic status rises; this finding is also demonstrated in studies of attitudes of immigration in the EU (Risse 2010, Inglehart and Welzel 2005). Economically, the "winners" of globalization tend to be disproportionately able to take advantage of liberalization and flexible labor markets, while those little education are most likely to have to compete with unskilled migrants.[12] In terms of public safety, those with higher income are probably least likely to live in areas where immigration has introduced crime concerns.

H7: Education decreases *OI*.

H8: Income decreases *OI*.

Age. Political behavioral research often finds that attitudes bear the imprint of conditions present when people came of age. As in the United States, crime rates have generally fallen in Europe over the last several decades; older generations should still be expected to have heightened security concerns. As both political and economic conditions have steadily improved since World War II, Europeans have become progressively less survivalist and, so, more likely to have culturally tolerant

[12] If anything, one would expect this relationship to be stronger in Europe than in the US. In Europe, the relationship between the educational system and the labor market tends to be much more structured. This is not to say that upper and middle class workers in Europe are not threatened by highly skilled migration, but to date many European countries have struggled to meet their elite migration recruitment goals.

attitudes, particularly those who are young (Inglehart and Welzel 2005). I expect *OI* to be higher among older respondents.

H9: Age increases *OI*.

Gender. Immigration is consistently politicized along gender lines in Europe. Divisive issues like the headscarf debate cut across usual fault lines since pro-immigrant voices on the left are often concerned that young Muslim women have been denied equality, while anti-immigrant voices may fear the secularist zeal to dismiss traditional religious values. Feminists not only debate whether Muslim women really choose to wear headscarves but also the salience of that choice against the (perceived) oppressiveness of the culture it represents. Choice or not, conservatives often point to the headscarf as evidence of the limits of multiculturalism.

Perhaps more subtly, politicians appear to be gendering cabinet appointments throughout the EU so as to suggest that men are better at "getting tough" on the border and that women are better at integrating immigrants who have already entered (Crage, et al. 2013). Typically, and in some European countries more than others, men and women also have different interests in the labor market. This is not to suggest that immigration should be thought of as primarily a women's issue but rather that it is reasonable to expect a gender gap in public opinion on immigration.[13] I expect men to be more opposed than women to immigration.

[13] Recent cross-national research suggests that there are differences in personality profile between men and women that are somewhat magnified in the developed world (perhaps because there are fewer constraints on an individual's development), but those differences do not correspond cleanly with the authoritarian personality profile. Most notably, one of the key components of the

H10: Women will have lower *OI* than men.

Political Interest. Most people do not have extensive knowledge about politics, but how much they know is an important variable; political interest is an important variable because it is related to political knowledge (Converse 1964, Luskin 1987, Nylan and Reifler 2010). The strength of the connection between respondents stated policy preferences and their party choice is conditioned by the amount of political information they have at their disposal in both the United Sates (Bartels 1996, Jessee 2010, Lau, Andersen and Redlawsk 2008) and Europe (Andersen, Tilley and Heath 2005, Hansen 2009, Oscarsson 2007). I expect political interest to condition the strength of the connection between denizens' concerns and *OI*.

Suppose national developments really did affect everyone homogenously but only to the extent that individuals paid attention to the news. If merely becoming interested in politics were sufficient to engender support or opposition to immigration, then it would not be a contested issue among the politically engaged; everyone would simply come to one or the other position. If attitudes really were just about whether a person paid attention to politics, then the direction and magnitude of the effect of political interest would closely track national developments.

H11: Political interest will not have a main effect on *OI*.

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authoritarian personality profile—lack of openness to new experiences—does not appear to be dependent upon sex differences (Schmitt, et al. 2008).

Political interest should reinforce the effects of denizens' other concerns. If denizens are largely indifferent to politics, they are less likely to take extreme positions either for or against immigration. If denizens are passionate about politics, they are more likely to.

H12: Political interest will have conditioning effects that increase the magnitude of (other) individual level effects.

Immigration is a much more salient issue in some countries than others. In the cross-national context, there is reason to suspect that the effects of denizens' concerns will be conditioned not just by political interest but also by national developments.

H13: The effects of denizens' concerns will be jointly conditioned by political interest and national developments.

H1	Exclusionism will increase Opposition to Immigration (OI).
H2	Authoritarianism will increase OI.
H3	Socialism will increase OI.
H4	Rightism will increase OI.
H5	Migrant Background will decrease OI.
H6	Of the religious groups, Christians will have the highest OI; Muslims will have the lowest.
H7	Education will decrease OI.
H8	Income will decrease OI.
H9	Age will increase OI.
H10	Women will have lower OI than Men will.
H11	Political Interest will not have a main effect on OI.
H12	Political interest will have conditioning effects that increase the magnitude of denizens' concerns' effects.
H13	The effects of denizens' concerns will be jointly conditioned by political interest and national developments.

Table 2.1: Individual Level Hypotheses

The National Level

I group macro concerns about immigration into four rough and potentially overlapping categories that I expect to matter at the national level: public safety considerations, culture, macroeconomics, and demographics.

I investigate two types of public safety concerns: crime and conflict.

Conflict. I expect security concerns to undermine beliefs in the possibility that immigrant integration will be successful. Survey experiments in the United States have shown that *OI* is closely linked to feelings of anxiety (Brader, Valentino and Suhay 2008). I expect security concerns to cement the notion that immigrants are public enemies of state sovereignty.

H12: Conflict (war and terrorism) increases *OI*.

Crime. Street crime can easily generate the impression that a group has failed to integrate (and, perhaps more importantly, is unworthy of a welcoming stance).

H13: Crime increases *OI*.

I assess two types of cultural macro variables: religious and linguistic.

National Religious Composition. Immigration has brought a number of new religions to the European Union. The Muslim population is worth considering separately because of the extent to which Muslim presence in the EU has been politicized by Europeans and Islamic leaders alike (Laurence 2012).

H14: Large or growing Muslim populations increase *OI*.

National Linguistic Composition. One would expect immigration to be less contentious in countries where immigrants often speak the same language as their

host country. For example, many (but certainly not all) immigrants in Spain come from Spanish-speaking parts of Latin America. Conversely, the more immigrant languages there are, the higher one's concern about cultural Balkanization might be.

H15: Linguistic heterogeneity (introduced by immigration) increases *OI*.

Unemployment. I focus on two economic variables: unemployment and GDP. Since unemployment signifies scarcity of jobs, it suggests an environment where there is heightened competition.

H16: Unemployment increases *OI*.

There is additional reason to think that the trend in employment matters: two otherwise comparably situated people in different countries, one where unemployment is rising and the other where it is falling, might have very different reactions to immigration. In a country with low but rising unemployment there may be sociotropic reasons to want to limit immigration in advance.

H17: The higher the rate at which national unemployment is rising, the higher *OI* will be.

Hypothesizing the effect of national wealth is somewhat more complex. On the one hand, cross-national studies of public opinion generally show that tolerance increases with wealth. Immigration provides economic opportunity (both directly and indirectly to those who remain in sending countries via remittances). Therefore,

those in wealthier countries may be more welcoming of immigrants on redistributive grounds. On the other hand, wealthier countries have larger migrant stocks. International migration flows can be predicted according to a simple "gravity" model (wherein the economic gap between sending and receiving countries explains the amount of migration). Diasporas greatly reduce the startup costs associated with migration, and it is perfectly possible for migration levels to exceed what is economically optimal (Collier 2013, Leblang, Fitzgerald and Teets 2009). Natives of wealthy countries may therefore have additional, long-term reasons to oppose migration.

H18: The wealthier the country, the higher *OI* will be.

New Countries of Immigration. Immigration may raise carrying capacity concerns for any system (as to whether there are enough jobs, room in schools, etc.) that are neither cultural nor necessarily captured by basic macroeconomic indicators. Rapid change may also aggravate identity questions (as to whether a country is really quintessentially defined by a particular language, religion, or ethnicity) even if those identities are fairly similar. The effect of rapid change may be most acute in where there were few immigrants a generation ago (Newman 2013).

H19: The larger the proportion of immigrants is in a country, the higher *OI* will be.

That said, I expect *OI* to be highest in new countries of immigration.

H20: Countries that have experienced rapid growth of the immigrant population from previously low levels will have higher *OI*.

H12	National Security threats increases Opposition to Immigration (*OI*).
H13	Crime increases *OI*.
H14	Large or growing Muslim populations increases *OI*.
H15	Linguistic Diversification stemming from immigration increases *OI*.
H16	High unemployment increases *OI*.
H17	Rising Unemployment increases *OI*.
H18	National wealth increases *OI*.
H19	Immigration increases *OI*.
H20	*OI* will be higher in new countries of immigration than in older ones

Table 2.2: Country Level Hypotheses

WHAT DRIVES POLARIZATION?

This section describes my substantive expectations about what increases *POI* in the EU today. I expect that the macro variables discussed to this point increase opposition via asymmetric polarization. That is, rather than affecting the public homogenously, increases in various concerns at the national level will separate denizens, but more denizens will fall into the anti-immigrant faction than into the pro-immigrant one. One would not expect, for example, immigrants to blame crime on immigration.

Demographics & Polarization

Limited carrying capacity pits long standing residents against newcomers in a competition for resources (even if the competition only turns out to be temporary). Some segments of society benefit, however, and, as such, I expect limited carrying capacity to engender *POI*. Though some of the worst fears about massive influxes do not, at this point, seem to be materializing, recent rounds of EU enlargement to include countries with much weaker economies raised the specter in the public mind in many receiving countries that immigration is not sustainable. New member state emigrants face economic incentives similar to those of developing world emigrants but with the legal rights to access benefits of EU citizenship. The British public's fear of the "Polish plumber" and, more recently, Bulgarians and Romanians (who had immigration restrictions lifted January 2014), exemplifies this concern (Witte 2014). Most immigration in the EU to date has occurred in the older member states, which are still arguably the largest magnets for migration.

H21: *POI* will be higher in EU-15 member states.
H22: *POI* will be higher in high immigration countries.
H23: *POI* will be higher in new immigration countries.

Macroeconomic Polarization

I expect macroeconomic variables to be polarizing because the winners and losers of globalization have very different interests when it comes to immigration. In the relatively short term, while unemployment may lead one person to see immigration as job competition, another may see immigration as a means (cheap labor) to keep prices stable in a sluggish economy (that is, to avoid stagflation).

H24: *POI* will be higher in countries with high or rising unemployment.

In the long term, the wealthier the country is, the more likely immigration is to increase. Of EU countries, Luxembourg is both by far the wealthiest and has (again by far) the largest proportion of immigrants. Long term factors like old age dependency in wealthy countries reinforces the notion that migration is permanent because in such countries there is not only supply but also demand for immigrants to work in a variety of professions.

H25: *POI* will be higher in wealthier countries.

Public Safety & Polarization

Suppose a terror attack which either was associated with immigration occurred and that it had a main effect such that all denizens came to have higher *OI*. Even recent immigrants came to be have higher *OI* (whether out of genuine policy considerations or fear of scapegoating). But suppose that the effect was particularly pronounced on Christian natives, who were also a sizeable majority. Even if there were some homogenous effect, the attack would likely induce asymmetric polarization.

H26: *POI* will be higher in countries with high public safety concerns.

Cultural Change & Polarization

Suppose that immigration creates cultural conflict – which languages should be officially recognized? Which religions (and religious schools) should receive public support? Who should represent the nation in sporting events? Suppose denizens disagree considerably regarding such policies. Rather than simply triggering a reaction against immigration, cultural change may trigger *POI*.

H27: *POI* stems from cultural change.

Polarization as Micro-Macro Interaction

By convention, the dependent variable is found on the left-hand side of equations; data and parameters that may explain why the dependent variable behaves as it does are found on the right-hand side. For short, the former is dubbed the "LHS" and the latter the "RHS." So far, all of the polarization hypotheses (H21-H29) are about the LHS. This section closes with two hypotheses about the RHS; the RHS hypotheses are about how national developments interact with an individual's concerns so as to produce *POI*.

Polarization should be traceable to dynamics at the individual level. The intensity of the effect of the concerns that determine an individual's level of *OI* should depend on national context. For example, why should exclusionists be equally opposed to immigration in countries with vastly different numbers of

immigrants? I expect national developments that are hypothesized to trigger increases in OI to do so because they increase HNE.

H28: ND increases HNE which increase OI.

Quality over Quantity

In the foregoing sections, I have outlined a number of potential triggers of POI: rapid demographic shifts, public safety threats, cultural change, and macroeconomic challenges. I would not expect immigrant populations that do not raise any of these concerns to trigger POI. I do expect the immigration rate, in a general sense, to proxy to some degree the extent to which these concerns are present. That said, I expect particular national concerns to explain more POI than the immigration rate itself.

H29: Qualitative threats (which ostensibly stem from immigration) will explain greater levels of HNE and, as a consequence, POI than the quantity of immigrants.

Asymmetric Polarization & Net Attitudes

Whether or not polarization entails net change at the national level depends on the underlying distribution of the data. Suppose attitudes towards immigration

were only a battle of the sexes. No matter how much polarization occurs, the mean opinion at the national level would be very close to the midpoint. To take another example, over 40% of the population in Luxembourg is immigrant, so POI there may not imply much change in mean national OI. POI should be asymmetric and translate into higher mean levels of OI since the majority of Europeans have characteristics that are clearly associated with OI.

H30: Net OI will be higher in countries with unusually high POI.

H21	POI will be higher in EU-15 (than in new member states).
H22	POI will be higher in high immigration countries (than in low immigration countries).
H23	POI will be higher in new immigration countries (than in old immigration countries).
H24	POI will be higher in countries with high or increasing unemployment (than in countries with no such problems).
H25	POI will be higher in wealthy countries (than in poor countries).
H26	POI will be higher in countries where immigration may have introduced public safety concerns (than in countries where it has not).
H27	POI will be higher in countries that have experienced high levels of cultural change because of immigration (when compared with those that haven't).
H28	ND increases HNE which increase OI.
H29	Qualitative threats (which ostensibly stem from immigration) will explain greater levels of HNE and, as a consequence, POI than the quantity of immigrants.
H30	Polarization will be asymmetric; OI will be higher in line with POI.

Table 2.3: POI (Polarization of Opposition to Immigration) Hypotheses

Chapter 3: Models

This chapter introduces a set of models of *OI* in the European Union. Although it is possible to distinguish *OI*'s different aspects, which may or may not prove empirically distinct, here I analyze opposition as a whole, leaving the possibility of disaggregation for future research. I present a series of complete and partial pooling (hierarchical) models capturing the effects of a variety of individual- and national-level variables.

This chapter describes these models as well and some of their implications about the extent to which attitudinal differences in the EU are idiosyncratic or systematic.

From Multinational Sample to Multilevel Model

When confronted with the heterogeneity of a multinational sample, there are three basic alternatives to model design: "no pooling" (estimate a model for each country separately), "complete pooling" (estimate a model for the entire sample that adds no special emphasis to country), or "partial pooling" (model parameters to reflect a mean between complete and no pooling estimates that is weighted by the degree of similarity between countries) (Gelman and Hill 2009, 247; Jackman 2009, 25). For further detail, see Appendix A.

I begin with a partial pooling strategy on the assumption that observations from the European Union's different member states are neither completely interchangeable nor totally incommensurate. The partial pooling models that I adopt are hierarchical models wherein both slopes and intercepts are allowed to vary by country. Pooling slope parameters can be thought of as an interaction

between each explanatory variable and the background (national) context. Though country remains a variable of ignorance, allowing slopes to vary provides an extremely important safeguard against mistakenly concluding that the effect of a variable that is typical in the EU also occurs throughout it. Individuals with very similar profiles are exposed to a variety of national contexts; I assume that observations are at least conditionally exchangeable.

Analyzing the EU ensemble is methodologically appealing as well as substantively interesting. Including all EU countries avoids any selection biases, such as those from "selecting on the dependent variable" (King, Keohane and Verba 1994), that stem from focusing on just a few countries.

This approach comes with pitfalls of its own, however, so I allow for maximal country-to-country heterogeneity. I also compare my results to those from complete and (much more briefly) from no pooling models.

I model OI hierarchically with individual level characteristics as the micro level of the model and national level variables as the macro (group) level. For illustration's purposes, consider a simplified model where exclusionism (EX) is a micro variable. As with the intercepts, exclusionism's effects vary by country; income's (I's) effect does not. GDP (G) and immigrant languages (IL) are macro predictors.

Let j index the member states: $j = 1, 2, \ldots . J$, where J is the number of member states (here 27). Let i index individuals: $i = 1, 2, \ldots n_j$, where n_j is the number of respondents in country j (here typically about 1,500). Then the i^{th} observation in country j is defined by Figure 3.1.

$$y_{i,j} = \Upsilon_0 + \Upsilon_1 x_{i,j}^{EX} + \Upsilon_2 x_{i,j}^{I} + \beta_{0,j} + \beta_{1,j} w_{i,j}^{EX} + \beta_{2,j} w_j^{G} + \beta_{3,j} w_j^{IL} + \varepsilon_{i,j}$$

Figure 3.1: Sample Hierarchical Model

Υ_0 is the European (sometimes called grand or overall) intercept; $\beta_{0,j}$ is the offset away from the European intercept for country j. Υ_1 is the European slope for *exclusionism*; $\beta_{1,j}$ is the offset from the European slope for country j ($x_{i,j}^{EX} = w_{i,j}^{EX}$ but $\Upsilon_1 \neq \beta_{1,j}$). Υ_2 is the European slope for income. $\beta_{2,j}$ and $\beta_{3,j}$ are the coefficients relating the macro data to $y_{i,j}$. I write the equation in terms of w_j^G (rather than $w_{i,j}^G$) since GDP is repeated across observations within the country j (and the same goes for w_j^{IL}).

Let h index the macro variables: $h = 0, 1, 2, \ldots H$, where H is the number of macro variables (in this example, 2); k index the coefficients of explanatory micro variables that vary by country: $k = 0, 1, 2, \ldots K + 1$ where K is the number of varying slopes (and $K + 1$ includes the intercepts; in the above example, $K = 1$); and l index the coefficients of the micro variables that do not vary by country: $l = 0, 1, 2, \ldots L$ (in the above example, $L = 1$). Since there is a European coefficient whether or not a coefficient varies by country, there are $(K + L + 1)$ European coefficients. There are $(K + H + 1) * J$ national coefficients.

When coefficients are allowed to vary by country, the effect of the k^{th} variable in the j^{th} member state is defined in Figure 4.2.

$$\tau_{j,k} \equiv \Upsilon_k + \beta_{j,k}$$

Figure 4.2. Definition of National Effects.

If, as in the partial pooling models I investigate here, there are no interactions specified (beyond the variation in coefficients), $\tau_{j,k}$ is also the total effect of the k^{th} variable in that country since $\frac{\delta y_j}{\delta x_k} = \tau_{j,k}$.

"European" here (used as a noun or an adjective) refers to the European Union and its denizens. A "European authoritarianism effect," for example, refers to an EU-wide slope, Υ_{AU}. "National authoritarianism effect" refers to the corresponding effect, $\tau_{j,AU}$, in the j^{th} member state.

Both y and the x variables should be in standard deviation form (with respect to each variables' European mean and standard deviation) in order to be consistent with best practices for partial pooling models (Gelman and Hill 2009, 415). Elsewhere, I estimated several highly similar models (using EVS) where the none of the variables are operationalized as a z-score and do not find that the transformation affects the thrust of the results (Mohanty 2012).

Having the dependent variable as a z-score implies that the effect is largest on respondents at the midpoint. Fortunately, this is substantively plausible, too: just as one would expect the effect of a campaign ad to be larger on swing voters than on strong partisans, one might expect any given variable to have its largest effect on those not otherwise disposed to lean strongly one way or the other on immigration.

(Details for converting from estimates of the effect to first percentile differences can be found in Appendix G.)

My hypotheses assert that $\tau_j^{EX} > 0 \; \forall$ j ∈ J: exclusionism increases OI in all member states in the sample, though not necessarily to the same extent. That all of exclusionism's national effects are positive implies that its European effect is also positive: $\tau_j^k > 0 \; \forall$ j ∈ J $\rightarrow \Upsilon_k > 0$. Note that my hypotheses about the partial pooling models' individual level also hold for the linear regression models described below. Since Υ represents the European slope, it may be modeled by either complete or partial pooling models.

Models of Opposition to Immigration

I denote partial pooling models "M.P1," "M.P2," and so on; I denote complete pooling models "M.C1," "M.C2," and so on. The numbers indicate that the models contain similar macro variables.

M.P1 is a partial pooling model that allows all individual-level effects to vary by country and that contains no macro predictors; see Figure 3.3. Table 3.1 gives the variable abbreviations (which I use from here on) and the parameter expectations.

$$y_{i,j}^{OI} = \tau_j^{INT} + \tau_j^{EX} x_{i,j}^{EX} + \tau_j^{S} x_{i,j}^{S} + \tau_j^{AU} x_{i,j}^{AU} + \tau_j^{R} x_{i,j}^{R} + \tau_j^{ED} x_{i,j}^{ED} + \tau_j^{I} x_{i,j}^{I} + \tau_j^{MB} x_{i,j}^{MB}$$
$$+\tau_j^{C} x_{i,j}^{C} + \tau_j^{M} x_{i,j}^{M} + \tau_j^{NR} x_{i,j}^{NR} + \tau_j^{F} x_{i,j}^{F} + \tau_j^{A} x_{i,j}^{A} + \tau_j^{PI} x_{i,j}^{PI} + \varepsilon_{i,j}$$

Figure 3.3: Model M.P1 Specification

For all member states ($\forall$ j $\in$ J):		
H1	$\tau_j^{EX} > 0$	Exclusionism increases Opposition to Immigration (OI).
H2	$\tau_j^{AU} > 0$	Authoritarianism increases OI.
H3	$\tau_j^{S} > 0$	Socialism increases OI.
H4	$\tau_j^{R} > 0$	Rightism increases OI.
H5	$\tau_j^{MB} < 0$	Migrant Background decreases OI.
H6	$\tau_j^{M} < \tau_j^{ORM} \approx \tau_j^{NR} < \tau_j^{C}$ Note that this implies: $\tau_j^{M} < 0 < \tau_j^{C}$	Christians have the highest OI, Muslims have the lowest. No Religion (NR) and Other Religious Minorities (ORM) are open to immigration, but, since comparisons are made with respect to the latter, the sign of the estimates for NR is unclear.
H7	$\tau_j^{ED} < 0$	Education decreases OI.
H8	$\tau_j^{I} < 0$	Income decreases OI.
H9	$\tau_j^{A} > 0$	Age increases OI.
H10	$\tau_j^{F} < 0$	Women have lower OI than Men.
H11	$\tau_j^{PI} \approx 0$	Political Interest does not have a main effect on OI.

Table 3.1: Parameter Expectations for M.P1

I designed a reduced version of M.P1.[14] I drop income and socialism and constrain female and age to have an invariant effect across the EU. My hypotheses that $\Upsilon^F < 0$ and $\Upsilon^A > 0$ remain the same (as do my hypotheses about the other slopes). The i^{th} observation in the j^{th} country of OI of the M.P2 is given by Figure 3.4.

$$y_{i,j}^{OI} = \tau_j^{INT} + \tau_j^{EX} x_{i,j}^{EX} + \tau_j^{AU} x_{i,j}^{AU} + \tau_j^{R} x_{i,j}^{R} + \tau_j^{ED} x_{i,j}^{ED} + \tau_j^{MB} x_{i,j}^{MB} + \tau_j^{C} x_{i,j}^{C} +$$
$$\tau_j^{M} x_{i,j}^{M} + \tau_j^{NR} x_{i,j}^{NR} + \Upsilon^F x_{i,j}^{F} + \Upsilon^A x_{i,j}^{A} + \tau_j^{PI} x_{i,j}^{PI} + \varepsilon_{i,j}$$

Figure 3.4: Model M.P2 Specification

Since this model will be used as the basis of the subsequent partial pooling macro models, it is convenient to define the structural part of the right hand side of equation with a shorthand, $\varphi_{i,j} \equiv y_{i,j}^{OI} - \varepsilon_{i,j}^{M.P2}$, such that the equation in Figure 3.5 holds.

[14] Initially, I had simply added macro parameters to Model P1. Finding none of the macro effects to be significant, I became concerned that the findings were pointing too easily in the direction of my polarization hypotheses, and so I designed and estimated the models presented in this work, only to find that the macro effects were not significant either. Not only did the reduced model offer parsimony and a robustness check, it is considerably faster to estimate. These factors inform my decision to use the reduced model as a baseline for comparison for subsequent models.

$$\varphi_{i,j} = \tau_j^{INT} + \tau_j^{EX} x_{i,j}^{EX} + \tau_j^{AU} x_{i,j}^{AU} + \tau_j^{R} x_{i,j}^{R} + \tau_j^{ED} x_{i,j}^{ED} + \tau_j^{MB} x_{i,j}^{MB} + \tau_j^{C} x_{i,j}^{C} +$$
$$\tau_j^{M} x_{i,j}^{M} + \tau_j^{NR} x_{i,j}^{NR} + \Upsilon^{F} x_{i,j}^{F} + \Upsilon^{A} x_{i,j}^{A} + \tau_j^{PI} x_{i,j}^{PI}$$

Figure 3.5: $\varphi_{i,j}$ definition

To test each of the macro variables, I estimate both a complete pooling model (to understand the effect of each national explanatory variable) and a partial pooling (to assess whether that variable explains the national intercept, i.e., the national baseline level of OI). I expect macro triggers to do the former but not the latter; those parameter expectations are consistent with my theory about the heterogeneity of national effects (HNE) and POI.

M.C3 is a complete pooling model that is similar (but differs slightly in that it includes a measure of the contemporaneous immigrant population, x_i^{IP}).

$$y_i^{OI} = \Upsilon^{INT} + \Upsilon^{EX} x_i^{EX} + \Upsilon^{AU} x_i^{AU} + \Upsilon^{R} x_i^{R} + \Upsilon^{ED} x_i^{ED} + \Upsilon^{MB} x_i^{MB} + \Upsilon^{C} x_i^{C} + \Upsilon^{M} x_i^{M} +$$
$$\Upsilon^{NR} x_i^{NR} + \Upsilon^{F} x_i^{F} + \Upsilon^{A} x_i^{A} + \Upsilon^{PI} x_i^{PI} + \Upsilon^{IP} x_i^{IP} + \varepsilon_i$$

Figure 3.6: Model M.C3 Specification

M.C3 is a useful model for comparison since it allows for a test of whether macro variables explain more than the immigration rate. As such, it is convenient to define $\omega_i \equiv y_i^{OI} - \varepsilon_i^{M.C3}$ so that the equation given by Figure 3.7 holds.

$$\omega_i = \Upsilon^{INT} + \Upsilon^{EX} x_i^{EX} + \Upsilon^{AU} x_i^{AU} + \Upsilon^{R} x_i^{R} + \Upsilon^{ED} x_i^{ED} + \Upsilon^{MB} x_i^{MB} + \Upsilon^{C} x_i^{C} +$$
$$\Upsilon^{M} x_i^{M} + \Upsilon^{NR} x_i^{NR} + \Upsilon^{F} x_i^{F} + \Upsilon^{A} x_i^{A} + \Upsilon^{PI} x_i^{PI} + \Upsilon^{IP} x_i^{IP}$$

Figure 3.7: ω_i definition

Let $\pi_h \equiv \rho(\boldsymbol{\beta}_h, \boldsymbol{w}_h)$. (Since $\boldsymbol{\beta}_h$simply contains offsets from the sample-wide mean, $\boldsymbol{\beta}_h$ is not necessarily ordinal with respect to $\boldsymbol{w}_h$; π_h captures whether a linear relationship exists between the data and national coefficients.) Notice that if a variable affected the public homogenously, π_h would have the same sign as γ_h (as estimated from the complete pooling model). Under asymmetric polarization, by contrast, γ_h may be positive or negative, but $\pi_h \approx 0$: a macro variable may affect the population but not necessarily homogenously. Along with the abbreviations in Table 3.2, the remaining models and parameter expectations can be summarized succinctly. (See Tables 3.3 and 3.4.)

Theme	Abbreviation	Macro Variable
Public Safety	CR	Crime Rate
	CF	Conflict Fatalities
Culture	MP	Muslim Population
	ΔMP	Muslim Growth Rate
	LD	Linguistic Diversity
	IL	Immigrant Languages
Macroeconomic	U	Unemployment
	ΔU	Unemployment Trend
	G	GDP
Demographic	IP	Immigrant Population
	T0	Initial Immigrant Population
	ΔIP	Immigrant Population Growth Rate

Table 3.2: Macro Variable Abbreviations

Complete Pooling	Partial Pooling
$y_i^{OI} = \omega_i + \varepsilon_i$ (M.C3)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{IP} w_j^{IP} + \varepsilon_{i,j}$ (M.P3)
$y_i^{OI} = \omega_i + \Upsilon^{CR} x_i^{CR} + \varepsilon_i$ (M.C4)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{CR} w_j^{CR} + \varepsilon_{i,j}$ (M.P4)
$y_i^{OI} = \omega_i + \Upsilon^{CF} x_i^{CF} + \varepsilon_i$ (M.C5)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{CF} w_j^{CF} + \varepsilon_{i,j}$ (M.P5)
$y_i^{OI} = \omega_i + \Upsilon^{MP} x_i^{MP} + \varepsilon_i$ (M.C6)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{MP} w_j^{MP} + \varepsilon_{i,j}$ (M.P6)
$y_i^{OI} = \omega_i + \Upsilon^{\Delta \mathrm{MP}} x_i^{\Delta \mathrm{MP}} + \varepsilon_i$ (M.C7)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{\Delta \mathrm{MP}} w_j^{\Delta \mathrm{MP}} + \varepsilon_{i,j}$ (M.P7)
$y_i^{OI} = \omega_i + \Upsilon^{LD} x_i^{LD} + \varepsilon_i$ (M.C8)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{LD} w_j^{LD} + \varepsilon_{i,j}$ (M.P8)
$y_i^{OI} = \omega_i + \Upsilon^{IL} x_i^{IL} + \varepsilon_i$ (M.C9)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{IL} w_j^{IL} + \varepsilon_{i,j}$ (M.P9)
$y_i^{OI} = \omega_i + \Upsilon^{U} x_i^{U} + \varepsilon_i$ (M.C10)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{U} w_j^{U} + \varepsilon_{i,j}$ (M.P10)
$y_i^{OI} = \omega_i + \Upsilon^{\Delta U} x_i^{\Delta U} + \Upsilon^{G} x_i^{G} + \varepsilon_i$ (M.C11)	$y_{i,j}^{OI} = \varphi_{i,j} + \beta_j^{\Delta U} w_j^{\Delta U} + \beta_j^{G} w_j^{G} + \varepsilon_{i,j}$ (M.P11)
$y_i^{OI} = \omega_i +$ $\gamma^{T0} x_i^{T0} + \gamma^{\Delta IP} x_i^{\Delta IP} + \gamma^{\Delta IP * T0} x_i^{T0} x_i^{\Delta IP} + \varepsilon_i$ (M.C12)	$y_{i,j}^{OI} = \varphi_{i,j} +$ $\beta_j^{T0} x_j^{T0} + \beta_j^{\Delta IP} x_j^{\Delta IP} + \beta_j^{\Delta IP * T0} x_j^{T0} x_j^{\Delta IP} + \varepsilon_{i,j}$ (M.P12)

Table 3.3: Macro Model Specifications

Theme	Parameter Expectations	Involved Hypotheses
Public Safety	$\Upsilon^{CF} > 0$ but $\pi^{CF} \approx 0$	H12, H26
	$\Upsilon^{CR} > 0$ but $\pi^{CR} \approx 0$	H13, H26
Culture	$\Upsilon^{MP} > 0$ but $\pi^{MP} \approx 0$	H14, H27
	$\Upsilon^{MG} > \Upsilon^{MP} > 0$ but $\pi^{MG} \approx 0$	H15, H27
	$\Upsilon^{LD} > 0$ but $\pi^{LD} \approx 0$	H16, H27
	$\Upsilon^{IL} > 0$ but $\pi^{IL} \approx 0$	H17, H27
Macro-economic	$\Upsilon^{U} > 0$ but $\pi^{U} \approx 0$	H16, H24
	$\Upsilon^{\Delta U} > 0$ but $\pi^{\Delta U} \approx 0$	H17, H18, H24, H25
	$\Upsilon^{G} > 0$ but $\pi^{G} \approx 0$	
Demo-graphic	$\gamma_j^{\Delta IP} > 0$ but γ_j^{T0} and $\gamma_j^{\Delta IP*T0} < 0$ but $\pi^{\Delta IP} \approx \pi^{T0} \approx \pi^{\Delta IP*T0} \approx 0$	H20, H23

Table 3.4: Macro Parameter Expectations

M.C12 is the model that allows for interaction between concerns, motivation, and context. Figure 3.8 presents the general form of the structural portion of the complete pooling model, M.C12.

$$OI = (Denizen's\ Concerns) + (Motivation) + (National\ Context) +$$

$$M * NC + DC * M + DC * NC +$$

$$DC * M * NC$$

Figure 3.8: M.C12 (General Form).

Here "Denizen's Concerns" refers to the same set of individual-level concerns included in the other complete pooling models (except for political interest, which is treated separately as the motivation variable). I take the immigrant population as the national context variable (leaving for future research the possibility of disaggregating it using some of the above macro variables). Note that M.C12 does not include country as a dummy variable.

$$y_i^{OI} = \Upsilon^{INT} + \Upsilon^{EX} x_i^{EX} + \Upsilon^{AU} x_i^{AU} + \Upsilon^{R} x_i^{R} + \Upsilon^{ED} x_i^{ED} + \Upsilon^{MB} x_i^{MB} + \Upsilon^{C} x_i^{C} + \Upsilon^{M} x_i^{M} +$$

$$\Upsilon^{NR} x_i^{NR} + \Upsilon^{F} x_i^{F} + \Upsilon^{A} x_i^{A} + \Upsilon^{PI} x_i^{PI} + \Upsilon^{IP} x_i^{IP} + \Upsilon^{PI,IP} x_i^{PI} x_i^{IP} +$$

$$\Upsilon^{EX,PI} x_i^{EX} x_i^{PI} + \Upsilon^{AU,PI} x_i^{AU} x_i^{PI} + \Upsilon^{R,PI} x_i^{R} x_i^{PI} + \Upsilon^{ED,PI} x_i^{ED} x_i^{PI} + \Upsilon^{MB,PI} x_i^{MB} x_i^{PI} +$$

$$\Upsilon^{C,PI} x_i^{C} x_i^{PI} + \Upsilon^{M,PI} x_i^{M} x_i^{PI} + \Upsilon^{NR,PI} x_i^{NR} x_i^{PI} + \Upsilon^{F,PI} x_i^{F} x_i^{PI} + \Upsilon^{A,PI} x_i^{A} x_i^{PI} +$$

$$\Upsilon^{EX,IP} x_i^{EX} x_i^{IP} + \Upsilon^{AU,IP} x_i^{AU} x_i^{IP} + \Upsilon^{R,IP} x_i^{R} x_i^{IP} + \Upsilon^{ED,IP} x_i^{ED} x_i^{IP} + \Upsilon^{MB,IP} x_i^{MB} x_i^{IP} +$$

$$\Upsilon^{C,IP} x_i^{C} x_i^{IP} + \Upsilon^{M,IP} x_i^{M} x_i^{IP} + \Upsilon^{NR,IP} x_i^{NR} x_i^{IP} + \Upsilon^{F,IP} x_i^{F} x_i^{IP} + \Upsilon^{A,IP} x_i^{A} x_i^{IP} +$$

$$\Upsilon^{EX,IP,PI} x_i^{EX} x_i^{IP} x_i^{PI} + \Upsilon^{AU,IP,PI} x_i^{AU} x_i^{IP} x_i^{PI} + \Upsilon^{R,IP,PI} x_i^{R} x_i^{IP} x_i^{PI} + \Upsilon^{ED,IP,PI} x_i^{ED} x_i^{IP} x_i^{PI} +$$

$$\Upsilon^{MB,IP,PI} x_i^{MB} x_i^{IP} x_i^{PI} + \Upsilon^{C,IP,PI} x_i^{C} x_i^{IP} x_i^{PI} + \Upsilon^{M,IP,PI} x_i^{M} x_i^{IP} x_i^{PI} + \Upsilon^{NR,IP,PI} x_i^{NR} x_i^{IP} x_i^{PI} +$$

$$\Upsilon^{F,IP,PI} x_i^{F} x_i^{IP} x_i^{PI} + \Upsilon^{A,IP,PI} x_i^{A} x_i^{IP} x_i^{PI} + \varepsilon_i$$

Figure 3.9: M.C12 Model Specification

Despite its complexity, the effects of the exogenous variables simplify considerably because of the fact that most of explanatory variables are z-scores. As I detail in Chapter 8, I transform the two variables that are bounded continuums (immigrant population and migrant background) so that they are unbounded. Doing so has little effect on the estimates but allows those variables to become z-scores, too (which has no effect on the estimates), but allows further simplification. Figure 3.10 illustrates how the effect of exclusionism simplifies to Υ^{EX} and Table 3.5 lists the effects (which differ slightly for effects involving the means of religion and gender since they are categorical).

$$\frac{\delta y_i^{OI}}{\delta x_i^{EX}} = \Upsilon^{EX} + \Upsilon^{EX,PI}\bar{x}^{PI} + \Upsilon^{EX,IP}\bar{x}^{IP} + \Upsilon^{EX,PI,IP}\bar{x}^{PI}\bar{x}^{IP}$$

But $\bar{x}^{PI} = \bar{x}^{IP} = 0$, so

$$\frac{\delta y_i^{OI}}{\delta x_i^{EX}} = \Upsilon^{EX}$$

Figure 3.10: Exclusionism's effect in M.C12.

	Effect in M.C12
Exclusionism	Υ^{EX}
Authoritarianism	Υ^{AU}
Rightism	Υ^{R}
Education	Υ^{ED}
Migrant Background	Υ^{MB}
Christian	Υ^{C}
Muslim	Υ^{M}
No Religion	Υ^{NR}
Female	Υ^{F}
Age	Υ^{A}
Political Interest	$\Upsilon^{PI} + \Upsilon^{C,PI}\bar{x}^{C} + \Upsilon^{M,PI}\bar{x}^{M} + \Upsilon^{NR,PI}\bar{x}^{NR} + \Upsilon^{F,PI}\bar{x}^{F}$
Immigrant Population	$\Upsilon^{IP} + \Upsilon^{C,IP}\bar{x}^{C} + \Upsilon^{M,IP}\bar{x}^{M} + \Upsilon^{NR,IP}\bar{x}^{NR} + \Upsilon^{F,IP}\bar{x}^{F}$

Table 3.5: Effects in M.C10

Chapter 4: Data and Measurements

This chapter provides an overview of the data and measurements that I use. Individual level data comes from the 2008 European Values Study (European Values Study 2014). Micro (individual) level data is complemented by macro level data at the member state level. The macro data comes primarily from Eurostat, which is the official statistical arm of the European Commission (Eurostat 2014). The macro data is complemented by other sources described below.

The first section of this chapter describes data sources and operational definitions; the second offers descriptive statistics.

DATA SOURCES

This section describes data sources at the individual level and then moves to the national level.

The Individual Level: The European Values Study

I construct several indexes (*OI*; exclusionism; socialism; authoritarianism; migrant background; and political interest); unless noted, the indices are sample means of the items. The other individual-level variables are based on a single item. Exact question wording and response options are provided in Appendix B.

Opposition to Immigration (OI). The dependent variable, *OI*, combines seven items that capture the extent to which the respondent believes that: immigrants take jobs (v268), immigrants are undermine a country's cultural life (v269), immigrants make crime problems worse (v270), immigrants strain the welfare system (v271), immigration will threaten society (v272), immigration makes the respondent feels

like a stranger in her own country (v274), and feels that there are too many immigrants (v275).

Exclusionism. I operationalize exclusionism as a continuum which reflects the salience of community vis-à-vis more diffuse notions of belonging. The exclusive end of the spectrum is based on concern for the living conditions of neighbors (v285); of those of the same region (v286); and of countrymen (v287). At the inclusive end of the spectrum, defined as the importance of others who may be very distant culturally or geographically, lies concern for Europeans (v288) and for humanity (v289). All five responses are on a five point Likert scale that asks respondents to rate regions by level of concern ("very much," "much," "to a certain extent," "not so much," and "not at all").

The exclusionism of respondent i in country j is defined in Figure 5.1.

$$x_{i,j}^{EX} \equiv z\left(x_{i,j}^{v285} + x_{i,j}^{v286} + x_{i,j}^{v287} - x_{i,j}^{v288} - x_{i,j}^{v289}\right)$$

Figure 4.1: Operational definition of exclusionism

I describe an alternative measure of exclusionism based on Principal Components Analysis in Appendix C. (The alternative measure's appeal is that it arguably captures exclusionism more directly. That measure yields is less interpretable, however, and yields highly similar regression results to those based on the operational definition in Figure 4.1, so I present estimates based on Figure 4.1's definition.)

Authoritarianism. Authoritarianism is a continuum where the opposite pole is belief in democracy. The respondent's authoritarianism is defined as his or her sample mean of seven responses. Those responses follow a prompt to listen to descriptions about political systems and what the respondent "think[s] about each as a way of

governing this country." The index includes prompt such as "Having a strong leader who does not have to bother with parliament and elections" (v225), "Democracy may have problems but it's better than any other form of government, (v229; scored negatively), and "Democracies aren't good at maintaining order" (v232).

Socialism. Socialism combines three items: attitudes towards economic competition (v196), state control over firms (v197), and government ownership (v199).

Migrant Background. I operationalize migrant background as a continuum that is intended to capture how the integration of immigrants into the host society may occur to a matter of degree or in phases (rather than treating natives and migrants as a binary alternative). Migrant background runs from 0 to 1 and is based on the average of the following: citizenship status of the respondent (v304); the proportion of his or her life that the respondent has spent in the country in which he or she was interviewed (from v303 and v308); whether the respondent's mother was born in-country (v311); whether the respondent's father was born in-country (v309). The latter provides a rough measure of how integrated a respondent with a migrant background may be.

Migrant background does not distinguish between intra- and extra-EU migrants (in part, but not only because of, sample size considerations). Since the EU expanded so recently before the survey (in 2004 and 2007), it is not clear not clear that the public distinguishes between migrant streams in that fashion.

Religion. Religion is treated as a variable with four categories: Christian, no religious affiliation, Muslim, and other religious minorities based on (v106), which is a question that asks respondents which religious denomination they belong if they have first acknowledged belonging to one.

Political Interest. Political interest is the operationalized as the respondent's sample mean of four questions such as "when you get together with friends, would say you discuss political matters frequently, occasionally, or never" (V5). (Political knowledge items are not available in EVS.)

Macro Data

This section describes macro data relating to key demographic, public safety, cultural, and macroeconomic concerns. Since it is relevant for the analysis of POI, I note whether the macro variables are above the mean level or not.

Demographics

I use Eurostat immigration rates from the decade leading up to the European Values Study (1998 – 2008). Eurostat does not provide figures on population or citizenship from prior to 1998. Measuring by citizenship, as opposed to birth, introduces the over-time ambiguity that stems from the fact that some countries – such as Germany – liberalized their citizenship policy during the time period, while many did not. Using figures by birth introduces the slippage that those born in-country may appear to be nationals but still not be citizens and, to that extent, are politically excluded. For the hypotheses I investigate related to rate of change, the question as to which measure is better is moot: Eurostat estimates on immigration status by birth do not go back nearly as far the citizenship figures. (The non-citizens figures do contain missing data in some of the new member states, however there are always enough data points to estimate a trend line.)

Public Safety

I operationalize security concerns in two fashions in terms of crime rate and conflict fatalities. Conflict fatalities are defined as the sum of fatalities from wars in the Middle East and Islamist terrorism between 9/11 and the date of the survey (Iraq Coalition Casualty Count 2014). I use Eurostat estimates of the crime rate (per capita).

Culture

I use Pew estimate of the size of national Muslim populations as well as their growth (Pew Research: Religion and Public Life 2011). I assess two measures of linguistic heterogeneity: linguistic diversity and the number of immigrant languages (Harmon and Loh 2010).

Macroeconomics

GDP comes from Eurostat estimates and is purchasing power adjusted such that the EU-27 mean is 100 (though it is a z-score in the models presented here). Unemployment figures come from Eurostat as well.

Missingness

Missing data can introduce bias to estimates, which is frequently a problem in survey research. Following Gelman and Hill (2009, 529ff), I address this problem using multiple imputation; multiple imputation estimates a regression model (similar to those described in Chapter 3) that estimates the parameters of the distribution which would have likely generated the missingness before replacing the missing item with a random draw (from a plausibly-parameterized distribution).

DESCRIPTIVE STATISTICS

This section provides descriptive statistics in the same order as above (individual followed by national level).

Individual Level Descriptive Statistics

EVS interviewed 40,465 denizens of the (then) 27 member states of the EU in 2008. n_j is the number of observations per country; $\overline{n_j} \approx 1{,}500$.

The Dependent Variable: Opposition to Immigration

Though some questions clearly emphasize economic, cultural, or security aspects of immigration more than others, all of these items are strongly intercorrelated ($\bar{\rho} = 0.497$; Cronbach's $\alpha = 0.86$). This may reflect the fact that immigration may begin for one reason (usually economic) but have ongoing cultural and security ramifications.

OI is highest in Cyprus and Malta and well above the EU-27 average in Austria, Germany, Greece, Ireland, and the United Kingdom (see Figure 4.2). France stands out as an immigrant-rich country where *OI* is below the EU average. These, however, are relative measures: the dependent variable and (most of the) independent variables are in standard deviation form. Italy, the country predicted to have almost exactly average *OI*, is known for having particularly contentious politics of belonging and has recently included xenophobic parties in governing coalition. Underscoring the need for a hierarchical model, the 95% confidence intervals of 23 of 27 member states for the dependent variable do not include zero. The sample means and variances of OI are also provided in Appendix D.

Notice that I use the following member state abbreviations throughout the dissertation: AT = Austria; BE = Belgium; BG = Bulgaria; CY = Cyprus; CZ = Czech

Republic; DK = Denmark; EE = Estonia; FI = Finland; FR = France; DE = Germany; GR = Greece; HU = Hungary; IE = Ireland; IT = Italy; LV = Latvia; LT = Lithuania; LU = Luxembourg; MT = Malta; NL = Netherlands; PL = Poland; PT = Portugal; RO = Romania; SK = Slovak Republic; SI = Slovenia; ES = Spain; SE = Sweden; UK = United Kingdom.

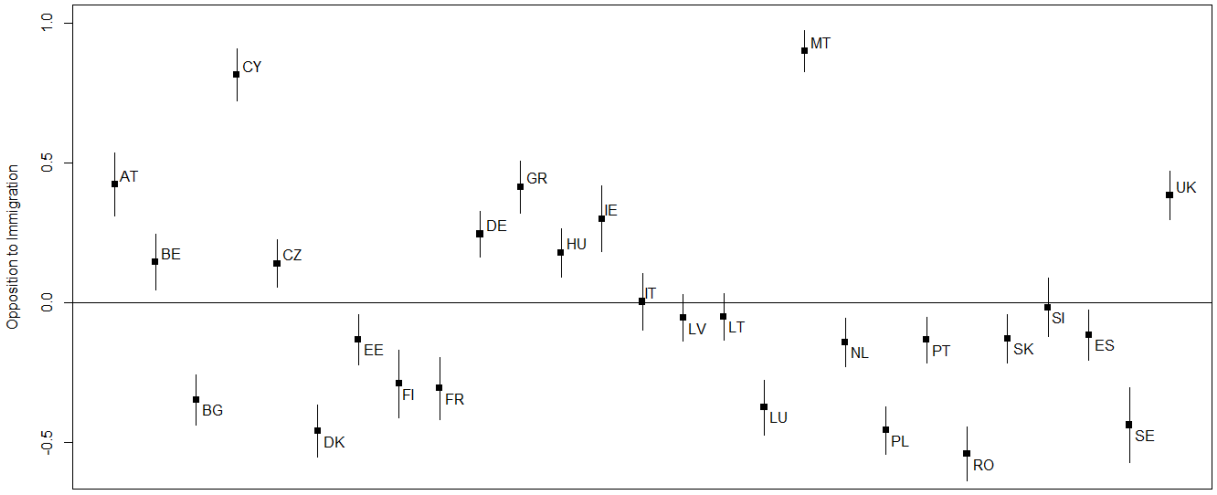

Figure 4.2: Opposition to Immigration (OI), sample means by country

Individual Level Explanatory Variables

As Figure 4.3 below shows, most respondents have fairly balanced concerns along the exclusionism dimension. Interestingly, exclusionism are all but uncorrelated with rightist ideology ($\hat{\rho} = 0.015$), socialism ($\hat{\rho} = 0.018$), and authoritarianism ($\hat{\rho} = 0.066$); the latter variables are detailed below.

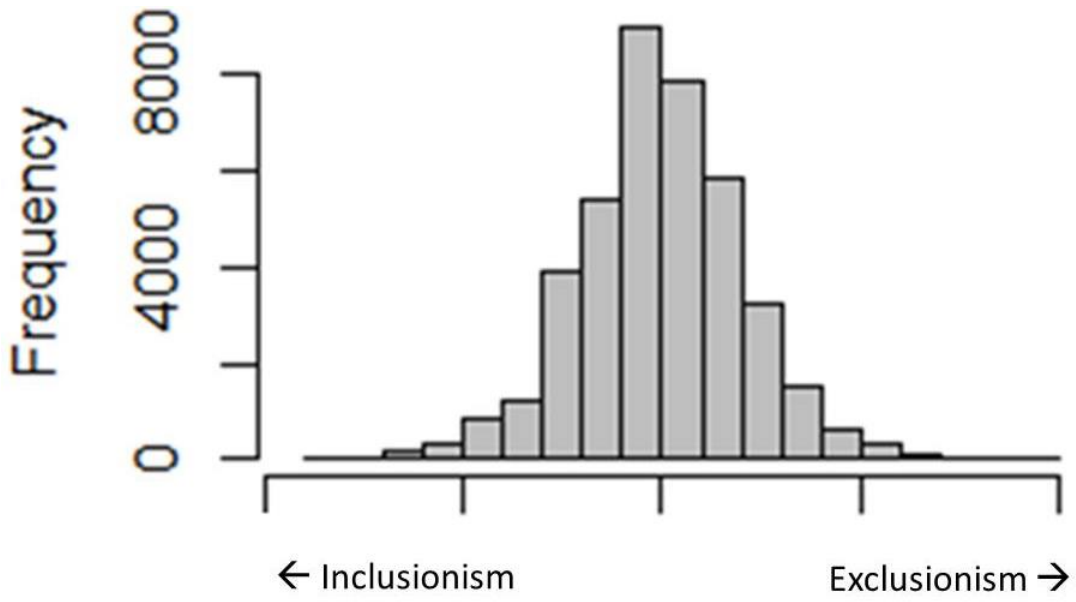

Figure 4.3: Histogram of exclusionism

For authoritarianism, Cronbach's $\alpha = 0.861$.

Religion is treated as a variable with four categories: Christian (54.8% of the sample), no religious affiliation (28.4%), Muslim (1.2%), and other religious minorities (15.5%). Note that the sample correlation between Muslim and Migrant Background is only 0.181. Estimating the number of Muslims in the EU is a challenge, but according to my own calculations based on the Pew Research Foundation figures, made up 3.8% of the population (roughly 1.9 out of 501 million people) in 2010 (the nearest available year) (Pew Research: Religion and Public Life 2011). The Pew figures do not include a breakdown by residency status and EVS does provide respondents the option to state no religious affiliation (whatever their heritage) so it is hard to say from this figure exactly how (or even if) underrepresented Muslims are in *EVS*. That said, Muslims do appear to be at least

somewhat underrepresented. Though the country-by-country sample means of Muslims in EVS correlate with Pew estimates, they do so only at $\hat{\rho} = 0.51$.

The sample mean of migrant background is 0.078. Non-citizens are slightly under-represented in the sample ($\overline{\text{v255}} = 0.053$ as opposed to official estimates of 0.062). However, taken on a country-by-country basis, the mean of migrant background correlates very strongly with Eurostat's official estimates of the proportion of denizens who are not citizens: $\hat{\rho} = 0.924$. This correlation is important because it provides external validation of the representativeness of a key minority population in the sample.

National Level Descriptive Statistics

Demographics

The substantial increases in the immigrant population are primarily found in the Mediterranean countries of Cyprus, Greece, Italy, and Spain; Ireland also had a noteworthy increase (see Figure 4.4). Immigration growth was appreciable but still quite modest in Austria and the United Kingdom. The change in the proportion of non-citizens was low – or even slightly negative – in classic immigrant receiving countries such as France, Germany, Belgium, Luxembourg, and the Netherlands.

Incidentally, these data provide evidence against a major theory which holds that liberal democracies cannot stop unwanted immigration; see (Cornelius 2004). The theory is that the combination of the needs of business for cheap labor with humanitarian legal norms makes deportation difficult (in the US) if not impossible (in the EU). These data suggest that it is at least possible to stabilize the size of the immigrant population in liberal democracies with strong economies (even if the stabilization is achieved in part through regularization.)

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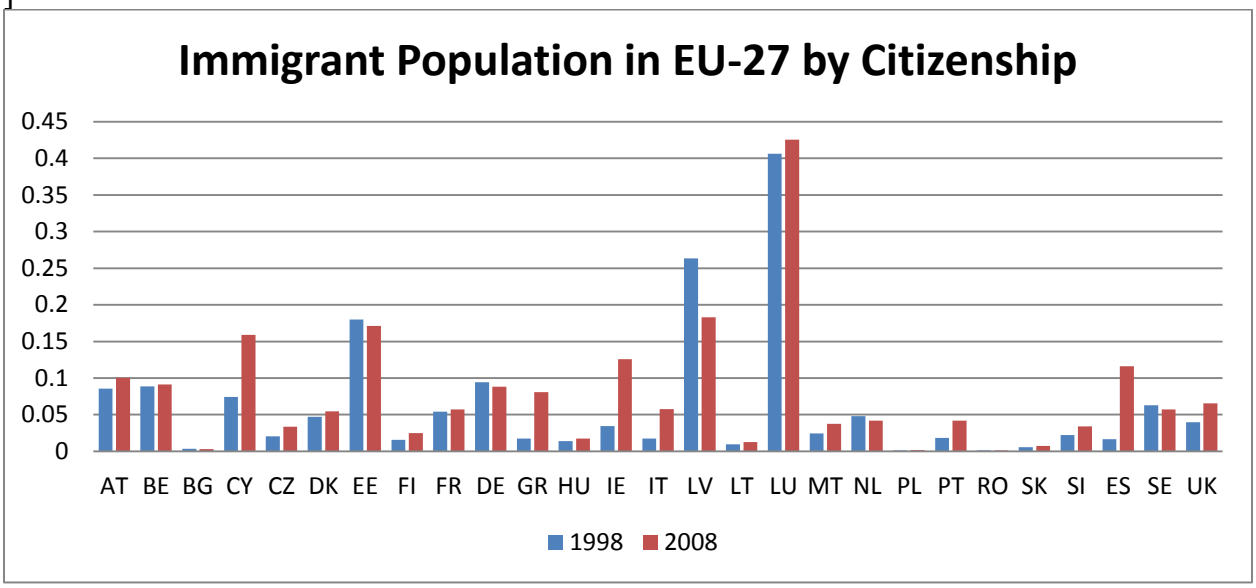

Figure 4.4: Immigrant Population in EU-27, 1998 (or earliest available) and 2008; source: Eurostat

The unit of measure is the annual rate of change of the proportion of non-citizens. The variable ranges from -0.008 (Latvia) to 0.011 (Spain). Countries with stable immigrant populations like Finland, France, and Denmark are very near the mean (which is 0.001).

Such rates of change may seem unexciting but are often actually quite dramatic. For example, in Italy, the number of immigrants increased from one to three million between 1998 and 2008. The influx thereby accounted for two thirds of the net population growth from 56 to 59 million during those years. According to ISTAT, by 2010, more than half a million of the 4.2 million foreigners had actually been born in Italy, but naturalization rates lagged behind both demographic changes and that of Italy's Western European peers (Fella 2008, Watson 2010).

There are several strong intercorrelations among the immigrant demographic variables. Notably, the noncitizen proportion in 1998 is strongly indicative of the noncitizen proportion in 2008 ($\hat{\rho} = 0.918$). As the Table 4.1 also shows, the rate of growth is negatively correlated with the 1998 immigrant proportion ($\hat{\rho} = -0.368$) and is almost uncorrelated ($\hat{\rho} = 0.025$) with the 2008 immigrant proportion, which provides confirmation of the above observation that immigration flows shifted away from the countries that had received so much in the decades following the Second World War. The strong correlations between the variables needed to test Newman's theory suggest that the data are not well-suited for the acculturation hypotheses. In particular, the data needed for the interaction term are closely related to both of its constituent components since growth tended to occur mainly in places that had had low immigration previously. The data, however, at least appear to be able to distinguish broadly between newer and older countries of immigration.

	IP 1998	*IP 2008*	*IG*	*IG * IP 1998*
Immigrant Proportion 1998	1	0.918	-0.368	-0.467
Immigrant Proportion 2008	0.918	1	0.025	-0.178
Immigrant Growth	-0.368	0.025	1	0.727
*Growth * IP 1998*	-0.467	-0.178	0.727	1

Table 4.1: Correlation Matrix of Macro Demographics

Public Safety

Regarding conflict fatalities, two things are worth noting: (1) at the time of the survey (and to date), no Islamist terror attacks have occurred in EU countries

that did not participate in the wars in Afghanistan and / or Iraq and (2) because of the idiosyncrasies involved alliance formation leading up to the wars, conflict fatalities is all but uncorrelated with most of the macro variables discussed in this chapter. 19 of 27 member states experienced at least one conflict fatality; the mean count in those countries is 43.8 and the overall mean is 30.8 (Iraq Coalition Casualty Count 2014). Due to their uneven distribution, only Italy, Poland, Spain, and the United Kingdom have above average conflict fatalities.

The crime rate ranges from 9 incidents per thousand people (Austria) to 150 per thousand (Sweden). The EU-27 average is 50 crimes per thousand people; Spain, France, and Italy are quite near the norm.[15]

There are two major problems with the crime rate data. First and most importantly, it is a measure of the national crime rate – not crime that has actually been committed immigrants (whether first or second generation.) This makes it very difficult to say whether the reaction (to the extent that the public does indeed react) represents a form of discrimination or reasonably realistic attribution of responsibility.[16]

Next, comparing crime rates across borders is easier said than done. Faced with comparable crimes, different countries may systematically choose to prosecute

[15] Austria, Belgium, Denmark, Finland, France, Germany, Luxembourg, Netherlands, Spain, Sweden, and the UK have above average crime rates. Bulgaria, Cyprus, Czech Republic, Estonia, Greece, Hungary, Ireland, Italy, Latvia, Lithuania, Malta, Poland, Portugal, Romania, Slovakia, and Slovenia do not.

[16] The models do shed some light on this, however. In the complete pooling models, the slope coefficient does represent the effect of crime. In terms of the partial pooling models, if crime tends to reduce gaps between Christians and Muslims, natives and migrants, and so on, it may be taken as evidence that there is societal consensus that crime and immigration are a related problem. If the national effects of other variables are simply reinforced along existing lines when crime is high, the interpretation is somewhat more ambiguous. It may reflect a form a form of discrimination whereby those who already oppose immigration blame immigration for all crime, regardless of what proportion was proportion committed by natives. But, the results would be the same if immigrants really were disproportionately (legally) responsible for crime, but the public disagree as to where "true" responsibility lies.

a different number of offenses.[17] To that extent, differences in crime rates may reflect policy priorities or litigiousness; those differences may explain why crime rates in the EU are positively correlated with national wealth in addition to the size of the immigrant population.[18]

Culture

Muslim growth is included so as to differentiate between countries where the Muslim population pre-exists contemporary mass migration. [19] [20]

Cyprus experienced—by far—the most dramatic growth: its Muslim population grew from 0.3% to 22.7% in that time period. France is a distant second (+6.5%) and Austria third (+3.6%). One concern with Muslim growth is that in that in many countries the Muslim population started growing well before 1990. Between 1990 and 2010, however, the Muslim population in Germany, the United Kingdom, Netherlands, and the Benelux countries all experience positive growth, as

[17] The BBC recently explained a dramatic of example of this. Sweden apparently has one of the highest rape rates in the world, however, according to Klara Selin, a sociologist at the National Council for Crime Prevention in Stockholm, "In Sweden there has been this ambition explicitly to record every case of sexual violence separately, to make it visible in the statistics… for instance, when a woman comes to the police and she says my husband or my fiancé raped me almost every day during the last year, the police have to record each of these events, which might be more than 300 events. In many other countries it would just be one record - one victim, one type of crime, one record." As quoted (Alexander 2012).

[18] I considered using Eurostat's figures for the size of the police force (per capita) as an instrument since it is negatively correlated with crime but uncorrelated with GDP. However, the relationship between size of police force and the crime rate is clearly heteroskedastic: large police forces are associated with low crime rates, but (perhaps unsurprisingly) small police forces are associated with the entire spectrum of crime rates.

[19] Austria, Belgium, Bulgaria, Cyprus, Denmark, France, Germany, Greece, Netherlands, Sweden, and the UK have above average *Muslim Populations*. Czech, Estonia, Finland, Hungary, Ireland, Italy, Latvia, Lithuania, Luxembourg Malta, Poland, Portugal, Romania, Slovakia, Slovenia, and Spain do not.

[20] Austria, Belgium, Cyprus, France, Greece, Netherlands, Sweden, and the UK experienced above average *Muslim Growth*. Bulgaria, the Czech Republic, Denmark, Estonia, Finland, Germany, Hungary, Ireland, Italy, Latvia, Lithuania, Luxembourg, Malta, Poland, Portugal, Romania, Slovakia, Slovenia and Spain did not.

Figure 4.5 shows. France stands out as having an unusually large Muslim population in 2010 with respect to its 1990 Muslim population.

In Figure 4.5 below, Cyprus (which had dramatic increases that are described above) and Bulgaria (which remained relatively stable, moving from 13.1% to 13.4%) do not appear so as to increase legibility. Notice that the scale on x-axis still differs from the y-axis. All countries that had at least 1% Muslim population as of 1990 experienced at least some growth of the Muslim population.

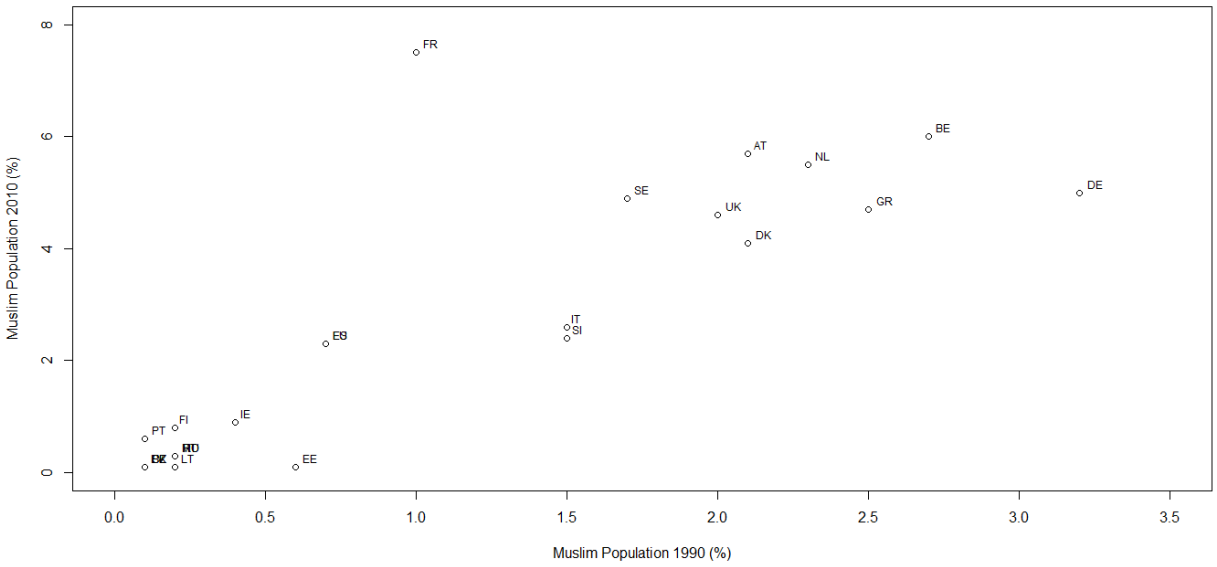

Figure 4.5: Muslim Population, 1990 vs. 2010. Source: Pew Research

The number of immigrant languages is intended to capture qualitative concerns about cultural balkanization—as Table 4.2 shows, the number of immigrant languages is relatively uncorrelated with measures of the size of the immigrant population and only weakly correlated with the size of the Muslim population ($\hat{\rho} = 0.12$). The sample mean is approximately 12 immigrant languages per country; the sample max is found in the United Kingdom at 44.

Macroeconomics

Unemployment in the sample ranges 3.1% (Netherlands) to 11.4% (Spain) and has mean 6.3% (making Finland, Ireland, and Sweden fairly typical). The unemployment trend is based on monthly Eurostat data from 2004 through 2008. It ranges from -3.12% per year (Poland) to + 0.78% per year (Ireland). The mean rate of change was -0.625% per year; Finland and, interestingly, Greece are near the sample mean.

	Muslim Pop	Muslim Pop Growth	Muslim	Migrant Background	Imm Pop	LDI	Imm Languages
Muslim Population[i]	1.00	0.86	0.52	-0.04	0.11	0.16	0.12
Muslim Population Growth[i]	0.86	1.00	0.05	0.01	0.21	0.16	0.07
Muslim[ii]	0.52	0.05	1.00	0.06	0.01	0.11	0.08
Migrant Background[ii]	-0.04	0.01	0.06	1.00	0.92	0.43	0.01
Immigrant Population[iii]	0.11	0.21	0.01	0.92	1.00	0.50	-0.07
Linguistic Diversity Index[iv]	0.16	0.16	0.11	0.43	0.50	1.00	0.04
Immigrant Languages[iv]	0.12	0.07	0.08	0.01	-0.07	0.04	1.00

(i) Percentages. Source: Pew Research Foundation. (ii) Country Sample Means. Source: European Values Study. For variable construction, see Chapter 2. (iii) Immigration as measured by citizenship, not birth. Source: Eurostat. (iv) Source: (Harmon and Loh 2010).

Table 4.2: Correlation at the National Level of Cultural Considerations

The Linguistic Diversity Index (LDI) estimates the odds that any two people in a country have a different mother tongue.[21] Unlike the number of immigrant languages, LDI closely tracks the proportion of non-citizens ($\hat{\rho} = 0.51$); see Figure 4.6. The limitation of the LDI, for this purpose, is that it includes linguistic diversity not owing to immigration. Belgium tops the LDI at 0.734 but most of this diversity does not owe to immigration, but pre-existing French, Dutch, and German speaking communities. Italy and Austria stand out as immigrant-receiving countries with relatively high LDIs (given the size of their non-citizen population). The United

[21] Austria, Belgium, Cyprus, Estonia, Italy, Latvia, Lithuania., Luxembourg, Netherlands, Slovakia, and Spain have above average linguistic diversity. Bulgaria, Czech Republic, Denmark, Finland, France, Germany, Greece, Hungary, Ireland, Malta, Poland, Portugal, Romania, Slovenia, Sweden, and the UK do not.

Kingdom and Germany are noteworthy immigrant-receiving countries with below average LDIs and France is quite typical.

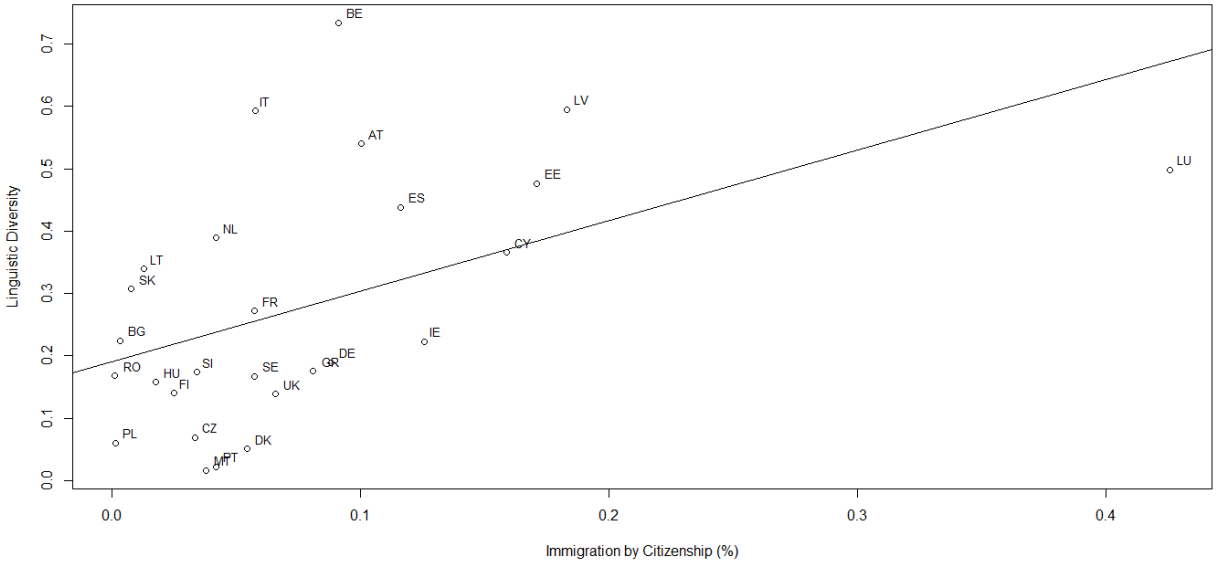

Figure 4.6: Immigration by Citizenship vs. Linguistic Diversity

Chapter 5: Exclusionism vis-à-vis Other Individual Concerns

This chapter presents model estimates of M.P1, which shows the typical effect of exclusionism in the EU, how the strength of that effect varies by country, and how the impact of exclusionism compares and contrasts with other individual level determinants of OI in the same terms. Though not the focus of this chapter, I also discuss some implications of the model estimates for POI.

I start with a description of the estimation procedure. Next, I present the an overview of the results, discuss model fit, and then turn the substantive results. I start with the European effects and move on to the national effects.

I analyze fit and show that it fits well in both absolute and relative terms. With a brief comparison to other pooling strategies, I show that M.P1 clearly outperforms the complete pooling approach and that fit happens to be identical to a no pooling strategy. My partial pooling approach, however, is clearly preferable to the no pooling approach since it makes clear which components of the findings are EU-wide and which are member state specific. I present the substantive results next and in that order.

ESTIMATION

Bayes' Rule, $P(A|B) = \frac{P(B|A)P(A)}{P(B)}$, follows from the definition of the conditional probability.[22] $P(A|B)$ is the posterior distribution of A, that is, the probability distribution that has been updated by some condition B (here, data). Bayes' Rule can be generalized to multiple outcomes (Casella and Berger 2002, 23). If the sample space is partitioned into A_1, A_2, … $A_k$and B is any set, then for each k = 1, 2… the posterior can be defined by the equation given in Figure 5.1.

$$P(A_k|B) = \frac{P(B|A_k)P(A_k)}{\sum_{j=1}^{\infty} P(B|A_j)P(A_j)}$$

Figure 5.1: Bayes' Rule

This framework adapts easily to regression since the likelihood function is, by definition, a conditional probability function: the likelihood $f(\boldsymbol{x}|\theta) = \prod_{i=1}^{n} f(x_i|\boldsymbol{\theta})$ is the joint probability of the data given that the unknown vector of k unknown parameters, $\boldsymbol{\theta}$, is fixed (Casella and Berger 2002, 290). By letting $A = \boldsymbol{\theta}$, the likelihood function replaces $P(B|A_k)$. The posterior distribution of $\boldsymbol{\theta}$ is equal to $\boldsymbol{\theta}$'s prior distribution multiplied by the likelihood divided by the probability of the data; see Figure 5.2.

[22] For two events, A and B, the conditional probability is equal to the joint occurrence of the two events divided by the probability of the condition: $P(A|B) = \frac{P(A \cap B)}{P(B)}$. But, since $P(B|A) = \frac{P(A \cap B)}{P(A)}$, cross-multiplying the second expression and substituting into the first yields the posterior distribution.

$$\pi(\boldsymbol{\theta}|\boldsymbol{x}) = \frac{f(\boldsymbol{x}|\boldsymbol{\theta})\pi(\boldsymbol{\theta})}{m(\boldsymbol{x})}$$

Figure 5.2: Bayesian Regression (definition)

$\pi(\boldsymbol{\theta}|\boldsymbol{x})$ is the joint distribution of the quantities of interest (like slopes and intercepts) and any other unknowns in the model (such as variance parameters).[23]

Here we are interested in national and European coefficients. Recall that $\tau_{j,k}$ (for the k^{th} explanatory variable) is the sum of the European coefficient, Υ_k, and a national offset, $\beta_{j,k}$. $\tau_{j,k} \equiv \Upsilon_k + \beta_{j,k}$. M.P1, the model estimated in this chapter is defined in Figure 5.3. See Chapter 3 for further model details.

$$y_{i,j}^{OI} = \tau_j^{INT} + \tau_j^{EX} x_{i,j}^{EX} + \tau_j^{S} x_{i,j}^{S} + \tau_j^{AU} x_{i,j}^{AU} + \tau_j^{R} x_{i,j}^{R} + \tau_j^{ED} x_{i,j}^{ED} + \tau_j^{I} x_{i,j}^{I} + \tau_j^{MB} x_{i,j}^{MB}$$
$$+\tau_j^{C} x_{i,j}^{C} + \tau_j^{M} x_{i,j}^{M} + \tau_j^{NR} x_{i,j}^{NR} + \tau_j^{F} x_{i,j}^{F} + \tau_j^{A} x_{i,j}^{A} + \tau_j^{PI} x_{i,j}^{PI} + \varepsilon_{i,j}$$

Figure 5.3: Model M.P1 Specification

The appeal of Bayesian analysis is the ability to be make inferences directly about the parameters of interest (after conditioning on the available data). The major practical challenge is that it is often difficult, or even impossible, to derive the posterior distribution, which is where Markov Chain Monte Carlo (MCMC) comes in. MCMC is a strategy for taking the available information in the data and the likelihood and transitioning to the posterior distribution.

[23] Since $m(\boldsymbol{x})$, the marginal distribution of $\boldsymbol{x}$, is just a constant which ensures that the posterior is a valid distribution (integrates to 1), statisticians often stress that $\boldsymbol{\theta}'s$ multivariate distribution can be characterized by the proportion $\pi(\boldsymbol{\theta}|\boldsymbol{x}) = \pi(\theta_{\mathbf{1}}, \dots, \theta_{\boldsymbol{k}}|\boldsymbol{x}) \propto f(\boldsymbol{x}|\boldsymbol{\theta})\pi(\boldsymbol{\theta})$ (Jackman 2009, 22). $m(\boldsymbol{x}) = \int \pi(\theta) f(\boldsymbol{x}|\theta) d\theta$ when $k = 1$. See also (Casella and Berger 2002, 324).

Markov Chain Monte Carlo (MCMC) is extremely useful for estimating unknowns that cannot be calculated directly. The Monte Carlo principle is that "anything we want to know about a random variable θ can be learned from sampling many times from $f(\theta)$, the density of θ" (Jackman 2009, 133). For example, if one wishes to know the odds that a particular hand will win in a card game it may be easier to let the computer draw ten thousand hands to see how often the hand wins than it would be to figure out the probability analytically (by assessing all relevant combinations.) If d indexes each of n_{draw} random draws (denoted X_d) and $h(X_d) = X_d$ and $\mathrm{g}(X_d) = X_d^2$, then

$$\lim_{n_{draw}\to\infty} \frac{1}{n}\sum_{j=1}^{n_{draw}} g(X_d) - \left(\frac{1}{n}\sum_{j=1}^{n_{draw}} h(X_d)\right)^2 \to EX^2 - (EX)^2 = Var\ X$$

where $Var\ X$ is not a sample quantity but the second central population moment. But the rules of the game are not always known (and that is where Markov chains supplement Monte Carlo or, perhaps better, enable it).

Markov chains transition away from known distributions to $\pi(\boldsymbol{\theta}|\boldsymbol{x})$. Markov Chains are a sequential probability structure in which the distribution of the present value depends, at most, on the random variable which immediately precedes it.[24]

[24] For the sequence of random variables $X_1, X_2, \ldots$ to be a Markov chain,

$$P(X_{k+1} \epsilon A|X_1, \ldots, X_k) = P(X_{k+1} \epsilon A|X_k)$$

These distributions are sometimes called "memoryless" because $X_1, \ldots, X_{k-1}$ contain no additional information about the distribution of X_{k+1}.

Under certain regularity conditions, as n_{MCMC} becomes infinitely large, posterior inferences can be made as if analytic solutions were known.[25]

I use a Block Gibbs sampler to estimate the model (Chib and Carlin 1999) using *MCMCpack* in *R* (Martin, Quinn and Park 2013).

I use the mean of the MCMC draws as point estimates since the mean minimizes squared error loss (Casella and Berger 2002). For example, the point estimate of the European effect of migrant background is $\hat{\Upsilon}_{MB} \equiv \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} \Upsilon_{MB,s}$. I calculate all summary statistics (point estimates, credible intervals, etc.) of the Bayesian regression in this fashion.

Suppose the point estimate of the effect of exclusionism in France is positive ($\hat{\tau}_{FR}^{EX} > 0$) but I want a p-value to indicate how much certainty I should have about the point estimate. If the point estimate is misleading, a non-trivial proportion of the posterior distribution will be negative. $p_{Bayes} = \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} I_{(-\infty,0)}\left(\tau_{FR,s}^{EX}\right)$. For each of n_{MCMC} simulations (usually about 10,000; each indexed by s), I apply the indicator function $I_{(-\infty,0)}(sim)$, which returns 1 if that sim is negative and 0 otherwise. Averaging over those 0's and 1's yields p_{Bayes} (the posterior probability that the parameter does not share the sign of the point estimate), which should be

[25] Ergodic theorem (a generalization of the Law of Large Numbers) holds that for such a sequence

$$\lim_{n\to\infty} \frac{1}{n} \sum_{j=1}^{n} h(X_j) \to Eh(X)$$

provided the expectation exists (Casella and Berger 2002, 270).

low if the estimate is precise. Since this is a one-sided test, I take 0.05 as a benchmark.

Since conditional distributions are usually much easier to derive than posteriors, Gibbs samplers are popular choice of MCMC because they sample from the conditional distributions of each of the model's unknown parameters and are able to thereby completely characterize $\pi(\boldsymbol{\theta}|\boldsymbol{x})$ (Jackman 2009, 214).

In practice, n_{MCMC} needs to be at least several thousand non-autocorrelated, post burn-in, draw for each parameter (or a larger number that contains equivalent information). I present the minimum number of such draws along with each set of regression results; all Bayesian MCMC results that I present converge nicely according to standard diagnostics. See Appendix E or Mohanty (2013) for details.

	European Coefficient ($\hat{\gamma}$)	Credible Interval	Bayes P
(Intercept)	-0.013	(-0.160, 0.127)[i]	0.426[ii]
Exclusionism	0.077	(-0.003, 0.154)	0.028
Socialism	-0.003	(-0.081, 0.077)	0.465
Authoritarianism	0.196	(0.115, 0.280)	0
Rightism	0.093	(0.011, 0.172)	0.013
Education	-0.122	(-0.202, -0.045)	0.002
Income	0.005	(-0.071, 0.081)	0.451
Migrant Background	-0.528	(-0.654, -0.392)	0
Christian	0.133	(0.019, 0.249)	0.013
Muslim	-0.354	(-0.532, -0.173)	0
No Religion	0.094	(-0.021, 0.206)	0.053
Female	-0.064	(-0.148, 0.014)	0.056
Age	0.035	(-0.045, 0.117)	0.191
Political Interest	-0.057	(-0.140, 0.020)	0.076
Measures of Fit			*N*
σ^2	0.714 (0.704, 0.724)	Respondents	40,465
Pseudo-R^2	0.292	Countries	27
DIC	101,199	Parameters	497
MAC[iii]	0.042	MCMC[iv]	8,391

(i) 95% Credible Interval (Highest Posterior Density)
(ii) Posterior p that the Coefficient has the Opposite Sign of Point Estimate
(iii) Mean Absolute Correlation of National Coefficients
(iv) Minimum Effective Number of Post-Burn MCMC Draws per Parameter

Table 5.1: M.P1 estimates of European Coefficients

I start with a brief discussion of it. In addition to the effects (Table 5.1), I present predicted probabilities, both first percentile differences and maximal differences. By the former, I mean a one unit increase from the midpoint, but converted to a percentage using the cumulative normal distribution. By the latter I

mean, for example, the predicted difference between otherwise-typical individuals on the left and on the right. The majority of the explanatory variables have no theoretical maximum; for those, by "maximal" I mean $\pm 2\sigma$ on the explanatory variable of interest. Calculation details for these, and other, statistics of interest from this chapter can be found in Appendix G. For estimates of all of the model's coefficients, see Appendix F.

M.P1Fit

The model fits well, with predicted values correlating with observations on the dependent variable at 0.540 (implying the pseudo-R^2 of 0.292). Deviance Information Criteria (DIC) is an analogue of Aikaike Information Criterion (AIC) and Bayesian Information Criterion (BIC) that is used to evaluate multilevel models (Gelman & Hill, 2009, pp. 525-7) and, as such, it can be used to compare the fit of the partial pooling models presented throughout the dissertation. For the partial pooling estimates I present, DIC closely tracks pseudo-R^2. I use pseudo-R^2 (Luskin 1984) to assess fit throughout and also compute it on a national basis.

In order to see how M.P1 fits in relative terms, I compare the predictions of the partial pooling model to analogous complete and no pooling linear regression models. For the former, that means one model for the entire EU, for the latter, that means 27 separate models, one for each member state. I estimate (but do not present) all models used for this comparison via Ordinary Least Squares. M.P1

compares favorably with complete pooling: $R^2_{Complete\ Pooling} = 0.117$. Next, I compute pseudo-R^2_j and find that M.P1's predictions converge almost exactly with those obtained from a no pooling strategy:

$$\left|\rho\left(\hat{y}_{i,j}^{M.P1}, y_{i,j}\right)^2 - \rho\left(\hat{y}_{i,j}^{No\ Pooling}, y_{i,j}\right)^2\right| < 0.01 \qquad j \in J$$

The strong resemblance of the M.P1 to the no pooling estimates likely owes to the large sample size. This outcome suggests that no national idiosyncrasy was lost by the partial pooling approach. A decomposition of effects, however, into European and national dynamics was gained.

M.P1 fits best in France, followed closely by Austria and Italy. One major limitation is that, as Figure 5.4 shows, M.P1 fits substantially better in the original 15 EU member states than in those that joined in 2004 or 2007:

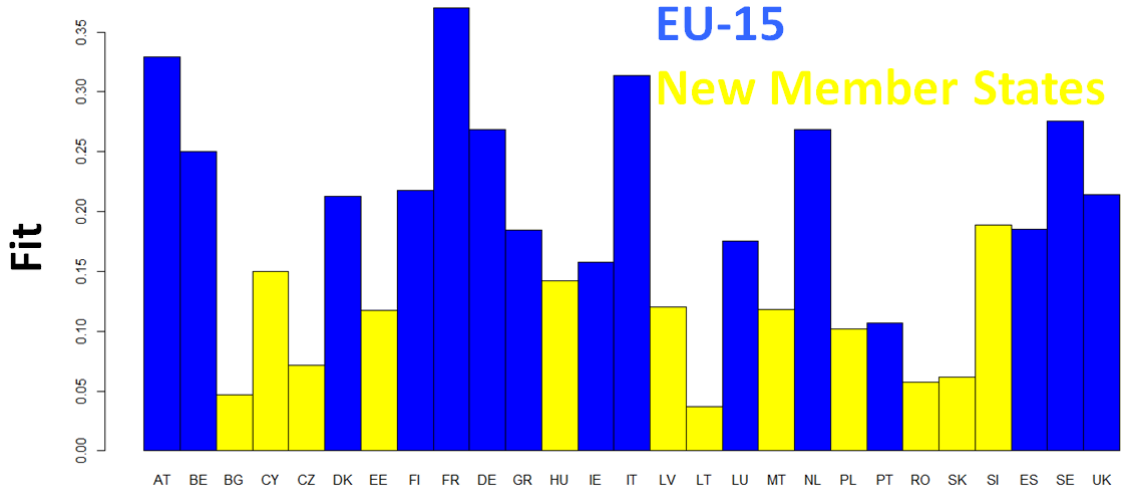

Figure 5.4: M.P1 Fit by Country

As another measure of fit, I report the Mean Absolute Collinearity, which is based on the correlation matrix that corresponds to the posterior variance covariance matrix of the national and European coefficients, $\boldsymbol{V}$.[26] MAC should be low (that is, much closer to its minimum of 0 than its maximum of 1) so as to confirm that each coefficient contains unique information. Reassuringly, it is 0.042 for M.P1.

European Dynamics

The estimates confirm the expectations about the direction of the effect for 9 of 13 slope parameters at the statistically significant level of $p_{Bayes} < 0.05$ including for exclusionism. Religion and authoritarianism stand out as the most important determinants of OI at the European level. Table 5.2 provides first percentile differences and credible intervals for all explanatory variables alongside respective hypotheses.

Holding other influences constant, increases in exclusionism are predicted to increase OI in the EU ($p_{Bayes} = 0.028$); this finding supports H1. A one unit (one standard deviation) increase in a respondent's exclusionism translates into a 0.077 increase in OI. The European effect is, however, relatively modest: such an increase translates into a 2.8% increase in OI. This effect corresponds to a maximal difference of 11.4% on this ideational dimension. Exclusionism's European effect is comparable in magnitude to that of ideology but considerably less than that of authoritarianism, which has the largest effect of the ideational variables at the European level (7.8%). That means that there is a maximal difference between

[26] Let $\widehat{\boldsymbol{V}}$ be the estimated posterior variance covariance matrix of the European and national coefficients and let $\rho(\widehat{\boldsymbol{V}})$ be the corresponding correlation matrix. I report the mean absolute value of the unique off-diagonal elements of $\rho(\widehat{\boldsymbol{V}})$.

authoritarians and democrats of 30.5%. For reference, such a maximal difference is larger than that of education (-19.1%).

The other major European effects are socio-demographic. M.P1 predicts that natives are 20.4% more opposed to immigration than migrants and that Christians are 19.4% more opposed to immigration than Muslims. Thus, together, the model predicts a sizeable 39.5% gap between native Christians and Muslims who are recent immigrants. Put differently, this gap does not appear to be limited to countries like Germany, France, and the United Kingdom that have long struggled to integrate Muslim immigrants but rather to be a more general European phenomena.

Additionally, the hypothesis that European women are less opposed to immigration comes close to that benchmark ($p_{Bayes} = 0.056$). The hypotheses about socialism and income unambiguously do not hold. Though it is somewhat more likely than not that OI increases with age, the posterior distribution of age's slope clearly intersects zero: ($p_{Bayes} = 0.191$).

Though not hypothesized to have a main effect, there is a suggestion that Europeans become less opposed to immigration to the extent that they become interested in politics.

EU-wide Hypothesis about *Opposition to Immigration*:			Effect
H1	$\gamma^{EX} > 0$	*Exclusionism* increases	2.8% (-0.4%, 5.8%)
H2	$\gamma^{AU} > 0$	*Authoritarianism* increases	7.4% (4.2%, 10.7%)
H3	$\gamma^{S} > 0$	*Socialism* increases	-0.4% (-3.5%, 2.7%)
H4	$\gamma^{R} > 0$	*Rightist* increases	3.4% (0.1%, 6.5%)
H5	$\gamma^{MB} < 0$	*Migrant Background* decreases	-20.4% (-25.0%, -15.9%)
H6	$\gamma^{M} < \gamma^{ORM} \approx \gamma^{NR} < \gamma^{C}$ $\rightarrow \gamma^{M} < 0 < \gamma^{C}$	*Christians* have highest, *Muslims* have lowest.	C: 4.9% (0.4%, 9.5%) NR: 3.4% (-1.2%, 7.8%) M: -14.1% (-20.6%, -7.2%)
H7	$\gamma^{ED} < 0$	*Education* decreases	-5.1% (-8.3%, -2.1%)
H8	$\gamma^{I} < 0$	*Income* decreases	-0.1% (-3.1%, 2.8%)
H9	$\gamma^{A} > 0$	*Age* increases	1.1% (-2.1%, 4.3%)
H10	$\gamma^{F} < 0$	*Females* have lower	-2.9% (-6.2%, 0.2%)
H11	$\gamma^{PI} \approx 0$	*Political Interest* does not have a main effect	-2.6% (-5.8%, 0.4%)

Table 5.2: M.P1 Evidence about European Hypotheses

National Dynamics

Just because the European coefficient is significant, the national coefficient need not be. And even if a variable is not statistically significant at the European level, it may still be significant in at least some of its member states (though, of course, it need not be). If the variable does seem to affect the public in some countries, it is worth noting (in anticipation of the chapters to follow) whether it appears to do so because of a particular macro variable.

National Coefficients ($\hat{\tau}$)

	Importance	Significance[i]			
	$\hat{\tau}_{max}$ - $\hat{\tau}_{min}$	< 0.01	< 0.05	< 0.1	≥ 0.1
(Intercepts)	1.399	6	3	0	18
Exclusionism	0.200	17	4	2	4
Socialism	0.242	4	1	3	19
Authoritarianism	0.432	25	0	0	2
Rightism	0.329	15	3	3	6
Education	0.246	23	1	1	2
Income	0.227	2	3	0	22
Migrant Background	0.772	20	1	2	4
Christian	0.732	7	3	5	12
Muslim	0.763	7	2	3	15
No Religion	0.612	5	2	2	18
Female	0.219	6	5	3	13
Age	0.238	11	0	3	13
Political Interest	0.272	13	2	3	9

i) Posterior probability τ has opposite sign of $\hat{\gamma}$. For example, the hypothesis that *Exclusionism* increases *Opposition to Immigration* holds with a Bayes p-value of less than 0.01 in 17 countries, in another 4 countries at the 0.05 level, etc.

Table 5.3: Overview of National Coefficients (M.P1 Estimates)

Looking at the estimated effects country-by-country is extremely important because (a) the magnitude of many of the estimates differs tremendously and (b) no single explanatory variable is predicted to have a statistically significant effect in all countries. Despite European trends, Christians and Muslims see eye-to-eye in Bulgaria when it comes to immigration policy, anti-immigration sentiment is a left wing phenomena in Malta, and exclusionism does not predict OI in Denmark.

The intercepts stand out as differing considerably by country: $\hat{\tau}_{Intercept,max} - \hat{\tau}_{Intercept,min} = 1.399$. That national importance score translates into a 51.6% gap between the country with the lowest baseline OI (Romania) and the highest (Cyprus). Taken ensemble, the effect of religion differs substantially at the national level, too. The national effect of migrant background ranges considerably (about 25%), that is, about 12.5% above and below its European effect. The ideational variables do not differ as much at the national level as those socio-demographic ones. That said, the national effects of authoritarianism differ by as much as about 16.7%, ideology about 13.0%, and exclusionism about 7.9%.

Figure 5.5 provides point estimates of the national maximal differences and associated credible intervals for exclusionism. The dotted line is the European maximal difference of exclusionism. The figures that follow are constructed similarly.

Exclusionism

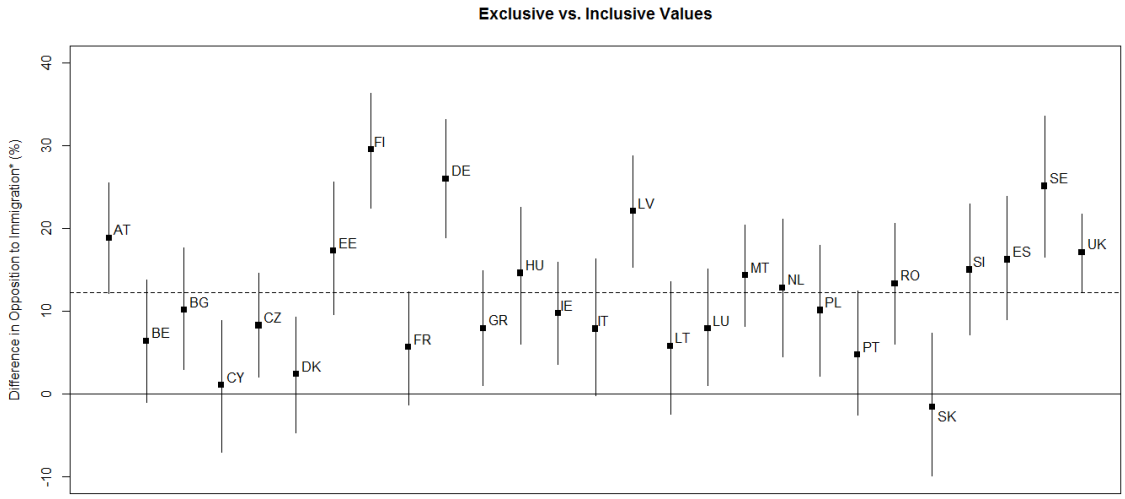

Figure 5.5: Exclusionism (national maximal differences)[27]

The hypothesis that exclusionism increases OI, H1, holds in 21 of 27 member states at the $p_{Bayes} < 0.05$ level. The hypothesis about exclusionism does not hold in the Slovak Republic or Cyprus.

At first blush, there appears to be something of North-South divide – the six countries where the effect is most intense are Finland, Germany, Sweden, Austria, Latvia, and Estonia. The national (total) effect is, however, not different from chance in Denmark, quite typical in the Netherlands and Ireland, and fairly strong in Spain.

[27] The Member State abbreviations are: AT: Austria; BE: Belgium; BG: Bulgaria; CY: Cyprus; CZ: Czech Republic; DK: Denmark; EE: Estonia; FI: Finland; FR: France; DE: Germany; GR: Greece; HU: Hungary; IE: Ireland; IT: Italy; LV: Latvia; LT: Lithuania; LU: Luxembourg; MT: Malta; NL: Netherlands; PL: Poland; PT: Portugal; RO: Romania; SK: Slovak Republic; SI: Slovenia; ES: Spain; SE: Sweden; UK: United Kingdom.

There does not appear to be a pattern in terms of new vs. old countries of immigration either.

Socialism

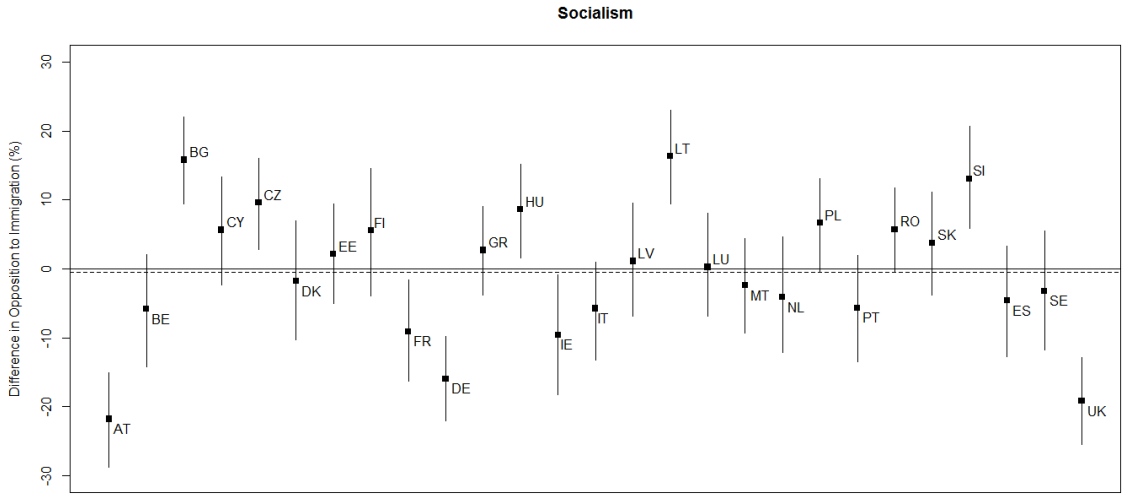

Figure 5.6: Socialism (national maximal differences)

The effect of socialism still bears the imprint of the Cold War such that in older member states socialists are more cosmopolitan whereas in newer member states socialists tend towards welfare chauvinism (see Figure 5.6). Though the magnitudes of the predicted effects are smaller than with the other ideational variables, in Austria, France, Germany, Ireland, and the United Kingdom socialism is predicted to decrease *OI*, while in Bulgaria, the Czech Republic, Hungary, Lithuania, and Slovenia socialism increases opposition (to mention only the member states where the 95% HPD does not include zero).

Authoritarianism

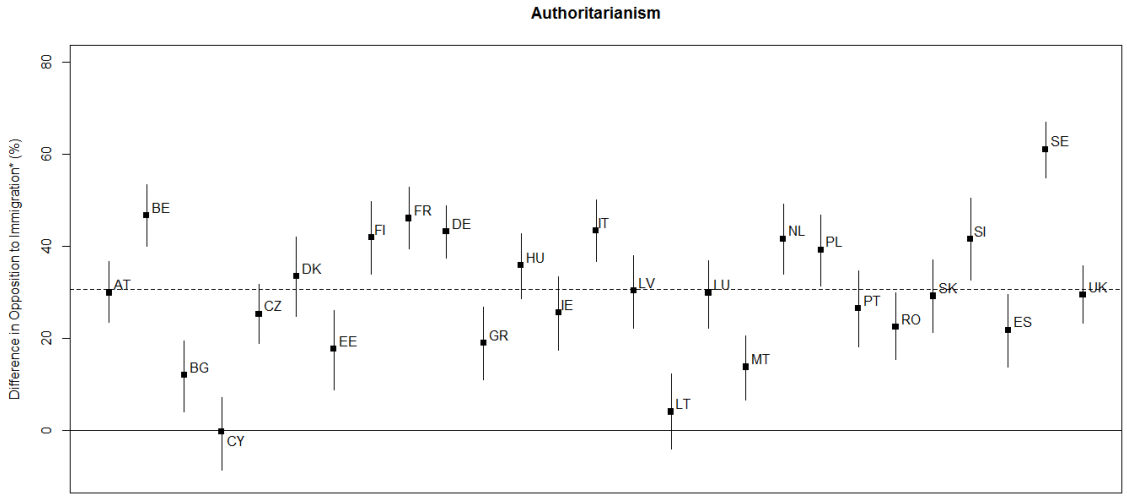

Figure 5.7: Authoritarianism (national maximal differences)

The authoritarianism hypothesis (H2) holds strongly in 25 of 27 member states ($Bayes_p < 0.01$). Cyprus is the only member state where the hypothesis unambiguously does not hold. Perhaps the questions upon which the *authoritarianism* index is based regarding the appropriateness of police and military rule are interpreted in the context of the conflict over the island with Turkey. However, as for Lithuania, the other country with very weak significance, the estimates may simply reflect the fact that the model fits somewhat poorly for these countries as a whole (see Figure 5.7).

There are some parallels between the national effects of exclusionism and authoritarianism: Germany, Finland, and Sweden are clearly above average in terms of both. However several countries with below average effects of exclusionism have

above average effects of authoritarianism: Belgium, France, Hungary, Italy, Poland, and Slovenia. And Austria, Spain, and the United Kingdom, all above average for exclusionism, are at or below the EU mean for authoritarianism.

Rightism.

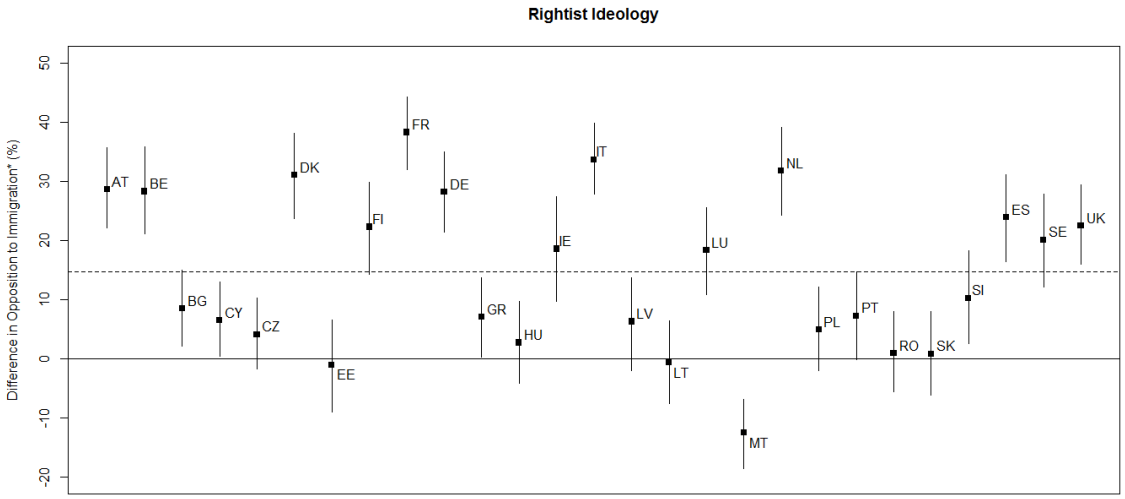

Figure 5.8: Rightism (maximal national differences)

The evidence in favor of H4 (rightists oppose immigration) is strong but mixed. As Figure 5.8 shows, the reverse is true in Malta, where the national effect is clearly negative (meaning that the public opposes immigration to the extent that they are leftists). In Estonia, Lithuania, Romania, and Slovakia, *OI* appears to be neither left nor right. With the exception of Greece and Portugal, the national effect of ideology is above average in EU-15 member states and predicted to be the largest in France.

Religion

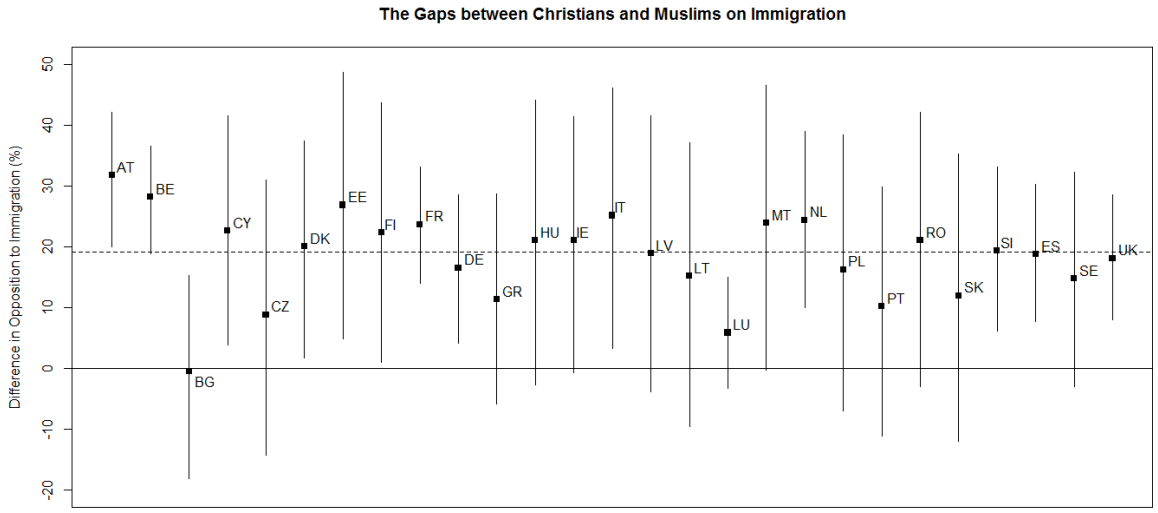

Figure 5.9: The Gap between Christians and Muslims by country

In line with H6, despite the small numbers of Muslims in the survey, there is a clear difference between Muslims and not only Christians but also between Muslims and other religious minorities. The religious divide in Spain and the United Kingdom is estimated to be typical for the EU (about 20%). There is no gap between Christians and Muslims on immigration in Bulgaria.[28] The gap is only clearly above average in Austria and Belgium, where it is about 30% (Figure 5.9).

28 In Bulgaria, the Muslim population is substantial but pre-dates modern mass migration; according to Pew, the Muslim population has remained stable at about 13% of the population since 1990.

Migrant Background

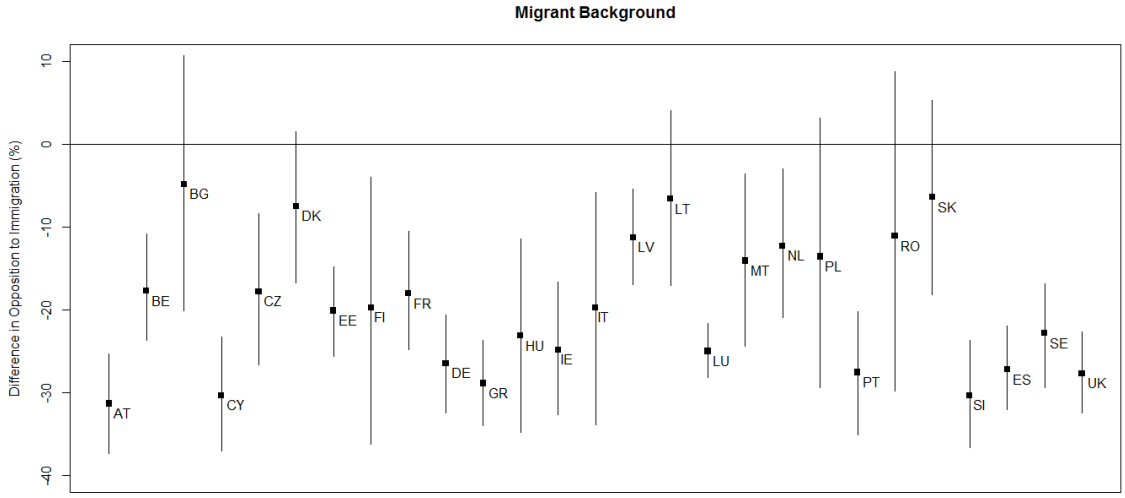

Figure 5.10: Difference in opposition to immigration between Migrants and Natives

The estimates of the effects of migrant background are much noisier than they are for the other effects owing to the relatively small number of respondents with a migrant background (see Figure 5.10).[29] In line with expectation, to the extent people have a migrant background, they are less opposed to immigration (H5); this hypothesis holds for the sample as a whole and in 21 out of 27 member states at the 0.05 level.

29 The variances are smaller for countries with more immigrants; the variance is particularly low for Luxembourg, the member state with by far the highest percent immigrants (≈ 42%).

Education

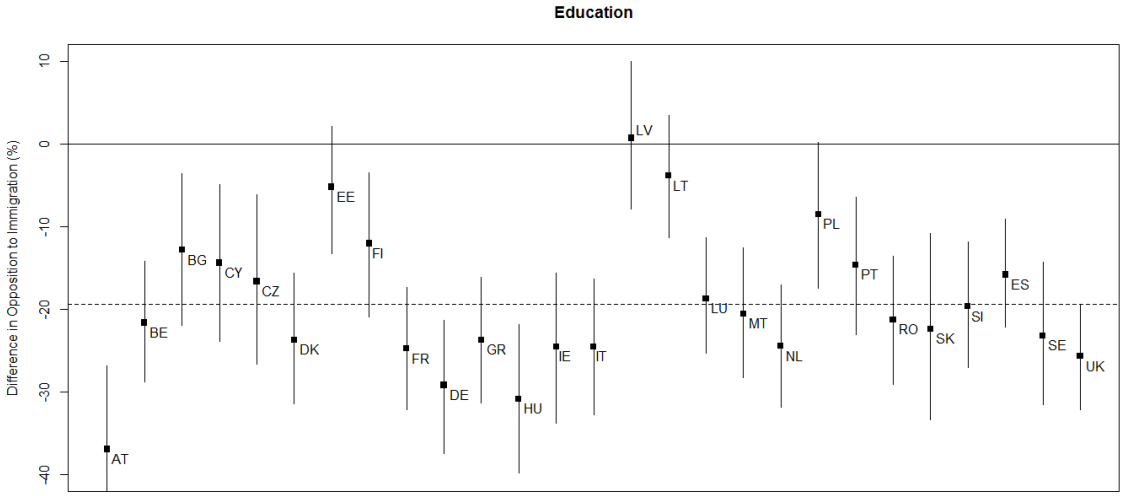

Figure 5.11: Education (national maximal differences)

The effects of education (Figure 5.11) are quite substantial – the national effects of education are comparable in magnitude to having a migrant background. In line with H7, the national effects of education are statistically significant in 24 of 27 member states at the 0.05 level and for the sample as a whole.

Gender

Gender

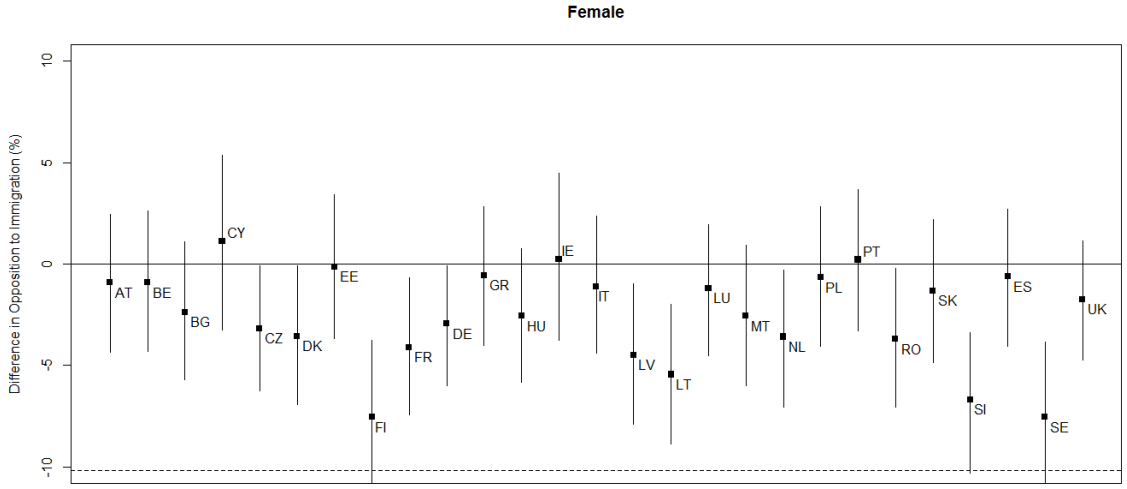

Figure 5.12: the Gender Gap on Immigration by country

Men are more opposed to immigration than women in most countries, but not by much: the predicted gender gap between is less than 10% in all member states where the national effect is statistically significant (see Figure 5.12). The gender gap is largest in Sweden, Finland, and Slovenia, but otherwise does not follow a general pattern (like new vs. old member states).

Income

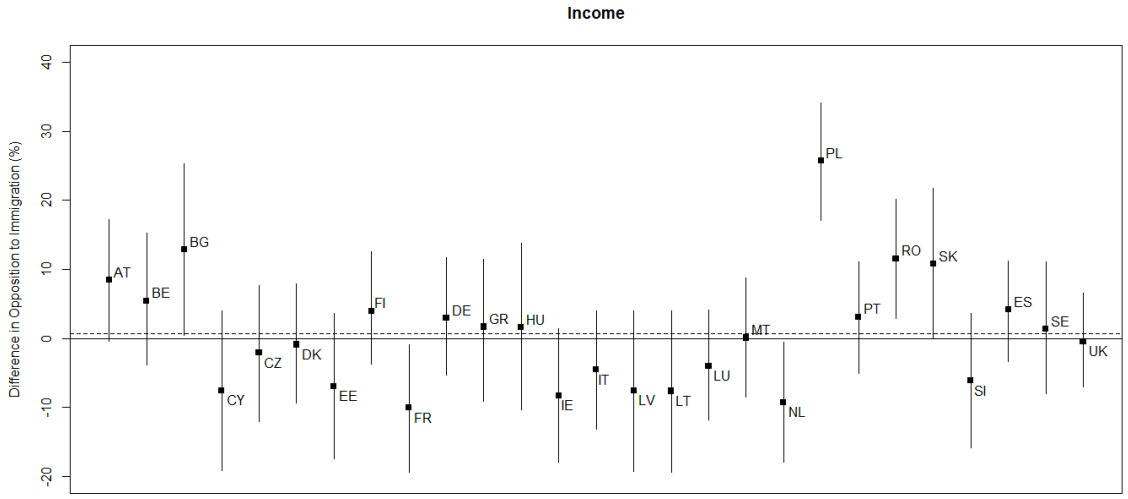

Figure 5.13: Income (national maximal differences)

The hypothesis that income decreases *OI* holds in France and the Netherlands. The reverse holds, however, in Austria, Bulgaria, Poland, Romania, and Slovakia.

Age

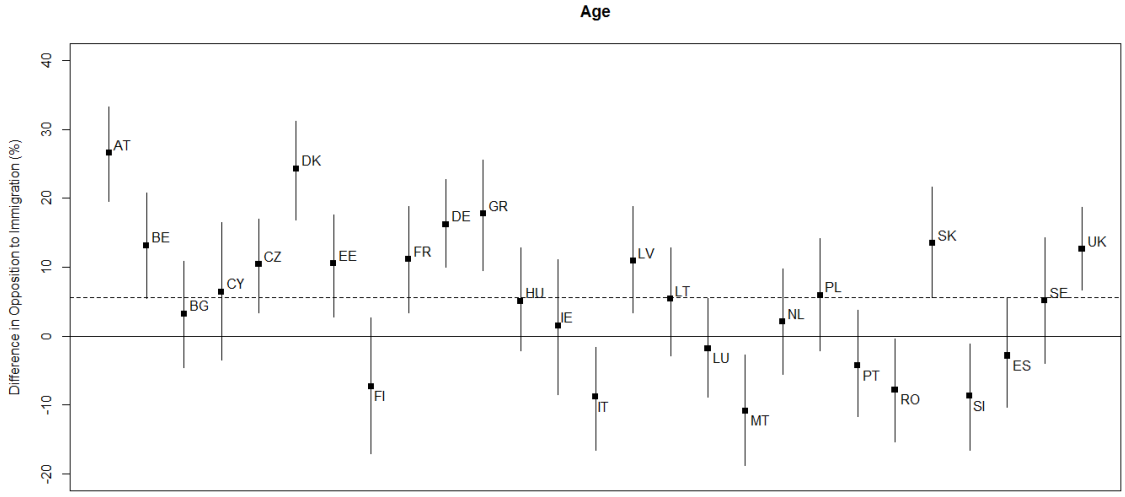

Figure 5.14: Age (national maximal differences)

In 11 member states, it quite clear that older respondents are more opposed to immigration than younger ones ($Bayes_p < 0.01$), but the reverse appears to be the case in several member states with external frontiers: Finland, Italy, Malta, Romania, and Slovenia are all predicted to have youth who are more opposed to immigration than their elders (though this is not true of Greece or Poland). In most countries there are statistically significant generational gaps, but they appear to depend on an omitted macro variable (likely how long ago the immigrant community formed).

Political Interest

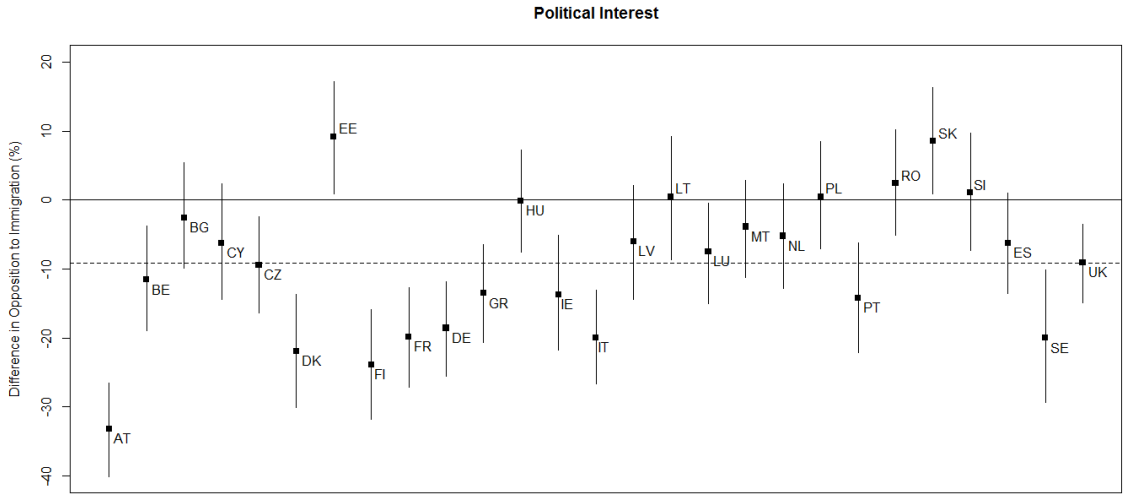

Figure 5.15: Political Interest (national maximal differences)

In a dozen or so countries, *political interest* has a substantively and statistically significant effect (in a similar pattern to *education*, though not as pronounced). The national effects of *PI* are negative and are stronger in immigrant

rich countries. So, the effect of *PI* may be conditioned by an omitted macro variable but, on its own, it appears at least relatively neutral.

Regarding OI, I hypothesize that in each country…			M.P1 Evidence: $p_{Bayes} < 0.05$
H1	$\tau_j^{EX} > 0$	Exclusionism increases	21 (of 27 countries)
H2	$\tau_j^{AU} > 0$	Authoritarianism increases	25
H3	$\tau_j^{S} > 0$	Socialism increases	7
H4	$\tau_j^{R} > 0$	Rightism increases	18
H5	$\tau_j^{MB} < 0$	Migrant Background decreases	21
H6	$\tau_j^{M} < 0 < \tau_j^{C}$	Christians have the highest OI, Muslims will have the lowest.	19
H7	$\tau_j^{ED} < 0$	Education decreases	24
H8	$\tau_j^{I} < 0$	Income decreases	3
H9	$\tau_j^{A} > 0$	Age increases	11
H10	$\tau_j^{F} < 0$	Females have lower	11
H11	$\tau_j^{PI} \approx 0$	Political Interest won't have a main effect	10

Table 5.4: M.P1 National Evidence

DISCUSSION

Exclusionism is distinct from the other ideational variables investigated in this chapter. The model identifies Germany, a country that has long struggled with the cultural integration of its immigrants, as having unusually intense total effects of exclusionism. Exclusionism predicts OI in more countries in the EU than either ideology or religion.

The model suggests that three ideational concerns are most important for understanding OI: exclusionism, authoritarianism, and rightism. However, it also suggests that the importance of each of these concerns varies considerably country-to-country.

The model fits well, and not only in statistical terms – on a variety of variables, the model suggests that the national effects are particularly intense where immigration has been long known to be a contentious issue. For example, the model predicts ideological differences to be most intense in France, where the Front National has long campaigned for a hard line on immigration. In Belgium, the country that recently passed a constitutional amendment banning headscarves, the model predicts the gap between Christians and Muslims to be largest. In Austria, a country that which allowed Neo-Nazi Jörg Haider into government, setting of a storm of racial controversy, the estimates suggest that a host of variables to have unusually intense effects: all but authoritarianism and female have national effects with a greater magnitude than the (respective) EU average (in statistically significant fashion). This is not the same as saying that OI is unusually high in Austria (though the sample mean of the dependent variable suggest that it is, too). Rather, the Austria findings suggest the country is unusually polarized: small differences in the ideational and sociodemographic variables translate into

unusually large gaps in attitudes towards immigration. The plausibility of the model's general findings lends additional credence to the findings about exclusionism.

Interestingly, despite the existence of clear European trends, no explanatory variable has a statistically significant effect in all member states (authoritarianism and education come the closest, followed by exclusionism). In general, socio-demographic variables stand out more clearly at the EU level (particularly, migrant background and religion) while ideational concerns are paramount for understanding national dynamics.

A major concern of the literature on right wing populism is at what point parties ought to be considered "anti-system." This question is often studied from the supply side (of the positions parties are taking). Viewed from the demand side, M.P1 suggests that authoritarian opponents of immigration might do quite well electorally in most EU-15 countries.

Chapter 6: Polarization & the Heterogeneity of National Effects

This chapter presents the statistics that I use to assess polarization and its relationship to heterogeneity of national effects; results follow the definitions.

Polarization in Aggregate Opinion

I define polarization of opposition to immigration, POI, by OI's variance, $\sigma^2_{OI,j}$. $\hat{\sigma}^2_{OI,j}$ is the sample variance of OI in member state j. I use descriptive statistics to assess the extent to which hypothesized national developments are associated with higher levels of I ($ND \rightarrow POI$).

I assess the sample correlation between the national variance of opinion and the macro data about national developments: $\hat{\rho}_{ND,POI} \equiv \hat{\rho}(w_{h,j}, \hat{\sigma}^2_{OI,j})$. I perform an F-test to establish whether attitudes are more polarized in some countries than in others (details below).

Next, to capture micro-macro interaction, I insert the heterogeneity of national effects, HNE, into the chain of evidence: $ND \rightarrow HNE \rightarrow POI$.

M.P1 turns out to do an excellent job predicting POI. To show this, I take fitted values from M.P1 and compute the variance (not the error, just the variance of the predictions) on a country-by-country variance. That they correspond closely with the observed values of POI is not surprising considering the partial pooling model allows different countries to have different variances. It is less clear, however, whether M.P1 predicts POI because of the variation in M.P1's effects.

To make sure that polarization is traceable to the effects' variation, I analyze $HNE \rightarrow POI$. I take the absolute value of the point estimates of all national effects (see Appendix H) and then take the mean of those by country: $\left|\bar{\hat{\boldsymbol{\tau}}}_{(j*1)}\right|$. Next, I evaluate the sample correlation of that vector with POI: $\hat{\rho}_{|HNE|,POI} \equiv \hat{\rho}\left(\left|\bar{\hat{\boldsymbol{\tau}}}_{(j*1)}\right|, \hat{\sigma}^2_{OI,j}\right)$.

To examine $ND \rightarrow HNE$, I analyze the relationship between the macro variables and the posterior distribution of slope parameters. This analysis consists of two broad steps: (a) fitting trend lines to see whether unusually intense national effects are explained by given national developments and then (b) analyzing the joint posterior distribution of coefficients.

The first step is to assess non-additivities. This step ensures that the national variables magnify existing individual-level determinants of anti-immigrant sentiment. The second set confirms that the entire set of an individual's concerns function so as to increase HNE (and, by extension, increase POI).

Below I describe how I translate my theoretical expectations into parameter expectations and test statistics. Note that M.P1 is the model that I use to assess polarization. (See Chapter 3 for definition and 5 for results.) That it contains superfluous coefficients is not a flaw but a feature since a major piece of the polarization puzzle is about the national contexts in which the explanatory factors matter (and in which they do not).

Linking Polarization to Individual Concerns

This section introduces test statistics for assessing the chain of evidence: $ND \rightarrow HNE \rightarrow POI$.

Intensification

By "intensification" I mean a particular kind of micro-macro interaction. A macro variable intensifies the national effects of a micro variable if, as the macro variable increases, the national effects' magnitude (absolute value) increase as well.

Provided each national variable w_h is oriented such that higher values represent larger national immigration threats, in the likelihood function, $\frac{\delta \tau_{j,k}}{\delta w_h} = \frac{\delta y_j}{\delta x_k \delta w_h}$ $\left(since\ \tau_{j,k} = \frac{\delta y_j}{\delta x_k}\right)$. Because y is, by construction, a z-score (and hence distributed mean zero), extreme values of y (alternatively, large values of $|y|$) are also polarized attitudes, that is, unusually for or against immigration. The cross-partial derivative can be interpreted as capturing the extent to which extreme values of y can be explained by the joint occurrence of the micro and macro variables hypothesized to explain anti-immigrant sentiment.

The posterior odds that w_h intensifies τ_k are given in Figure 6.1.

$$p(\tau_k\ is\ intensified\ by\ w_h |\ \boldsymbol{X}, \boldsymbol{W}) = p\left(\frac{\delta \tau_{k,j}}{\delta w_h} > 0 |\ \boldsymbol{X}, \boldsymbol{W}\right)\ if\ \gamma_k > 0$$

and

$$p(\tau_k\ is\ intensified\ by\ w_h |\ \boldsymbol{X}, \boldsymbol{W}) = p\left(\frac{\delta \tau_{k,j}}{\delta w_h} < 0 |\ \boldsymbol{X}, \boldsymbol{W}\right)\ if\ \gamma_k < 0$$

Figure 6.1: Intensification Definition

To estimate the cross-partial derivatives of interest, I adapt Ordinary Least Squares to this post-estimation context.[30] I treat the estimated total effects $\hat{\boldsymbol{\tau}}_k$ as a dependent variable and estimate the linear relationship between select macro variables and the total effects of the micro variables for each of the n_{MCMC} simulations (in the MCMC sample). For example, suppose one wants to know

[30] Initially, I simply calculated the posterior correlation between macro data and the total effects but found that this was clearly not discriminating enough of a test.

whether the total effects of ideology are higher in countries that have high linguistic diversity. Let $\boldsymbol{W}^* \equiv |1_{27} \quad \boldsymbol{w}_{LD}|$. As usual, the calculation is performed at each iteration of the MCMC sample and the coefficient point estimates is the mean of those calculations: $\widehat{\boldsymbol{\alpha}}_R = \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} \widehat{\boldsymbol{\alpha}}_{R,s}$. Here, $\widehat{\boldsymbol{\alpha}}_{R,s} \equiv (\boldsymbol{W}^{*\prime}\boldsymbol{W}^*)^{-1}\boldsymbol{W}^{*\prime}\hat{\boldsymbol{\tau}}_s^R$. $\widehat{\boldsymbol{\alpha}}_R$ is a vector (here, of length two) containing the (posterior mean) fitted values of the equation where the unit of observation is (simulation s of) the fitted value of the national effect of ideology in country j: $\hat{\tau}_{j,s}^R = \alpha_{0,s}^R + \alpha_{1,s}^{R,LD} w_j^{LD} + \xi_{j,s}$.

Typically there are 10,000 MCMC draws, so 10,000 regressions are performed with 27 observations of the dependent variable (and hence 25 degrees of freedom) each. So, a very large number of very small sample regressions are performed.

Hypothesizing that the linguistic diversity intensifies ideology means hypothesizing that $\alpha_1^{R,LD} > 0$. Since the expected sign of $\hat{\alpha}_1^{k,h}$ depends on the sign of γ_k, it is convenient to define a related statistic which is positive if it signed so as to be consistent with the hypothesized intensification. Let $\hat{\zeta}_{k,h} \equiv \hat{\alpha}_1^{k,h} * (-1)^{\varpi_k}$ where ϖ_k is a dummy variable that indicates the sign of the hypothesis about the coefficient of explanatory variable k such that $\varpi_k = 1$ if γ_k is hypothesized to be negative and 0 if γ_k is hypothesized to be positive. Hypothesizing that w_h intensifies all of an individual's concerns about immigration is equivalent to hypothesizing that $\hat{\zeta}_1^{k,h} > 0 \; for \; \forall \; k \in K$.

In this fashion, I also calculate Adjusted R^2 (denoted $\bar{R}^2_{k,h}$ for the model of macro data h that explains the k^{th} national effect) over the entire posterior as a measure of fit. For this design, the possibility that the credible interval of $\bar{R}^2_{k,h}$ includes zero turns out to be non-trivial, making it particularly useful for interpreting whether $\hat{\alpha}_1^{k,h}$ actually explains whether or not there is a linear relationship between the macro variable and the magnitude of given total effects.

Determinants of Polarization

It is unlikely that any sole individual concern could single-handedly induce polarization. It is more likely that multiple—perhaps even all—of an individual's concerns would have to be intensified for attitudes to become polarized considering all of the variability inherent in individual's attitudes. In polarized systems, many variables come to function as one. In a highly polarized system, knowing how one parameter works reveals quite a bit about how all of the others work. On the RHS, this phenomenon manifests as a reduction of the national effects' statistical independence from one another (of their dimensionality).

If a national development (macro variable) has intensified national effects (of individual concerns), then the higher the level of the macro variable, the more extreme the inter-effect correlations should be. I analyze those trends, which can be insightful, provided the correlations don't approach ± 1 (which implies a collinearity problem) (Baldassarri and Gelman 2008).

Tracing polarization in the aggregate to individual level concerns means tracing differences in magnitude, direction, and coalescence of a set of slope parameters. Individual concerns are unusual strong determinants of polarization to the extent that their national effect is greater in magnitude than their European effect ($|\tau_k| > |\gamma_k|$). The European effect of education is negative; knowing that national effect is even more negative than that would mean that the slopes of rightism and migrant background are unusually positive.

To provide evidence that a given macro variable is a determinant of polarization, the mean absolute correlation of the national effects should be higher in countries with above-average levels of the macro variable.

Since I compute these test statistics over the entire posterior distribution, I also calculate p_{Bayes} to see if observed differences are likely to be due to chance or not. For example, I group countries as having above- or below-average crime rate and then see if high-crime countries have higher POI.

The first step is to define a test statistic in terms of a generic $(K * K)$ correlation matrix, $\mathbf{R}$. n_K is the number of covariance terms, which is the number of unique off-diagonal elements in each of the matrices; $n_K = \frac{K^2-K}{2}$. See Table 6.1. In Table 6.1, k and k^* are used to index the rows and columns of the correlation matrix (for MANER); $I_{(k<k^*)}(.)$ is an indicator function that ensures that operations are only performed on the unique, off-diagonal elements of that matrix. (And, $\left|\boldsymbol{R}_{k,k^*}\right|$ is the absolute value of element $[k, k^*]$ of $\boldsymbol{R}$, not its determinant).

Mean Absolute National Effects Correlation (MANER)	$\frac{1}{n_K}\sum_{k=1}^{K}\sum_{k^*=1}^{K} I_{(k<k^*)}\left(\left\|\boldsymbol{R}_{k,k^*}\right\|\right)$

Table 6.1: Determinant of Polarization Test Statistics

The Mean Absolute National Effects Correlation captures the strength of the (absolute) linear relation between amongst the variables. MANER is an unsigned measure and, as such, is only intended to be used after the techniques described above (in the "Intensification" section) establish that macro variables have the correctly signed relationship with the dependent variable.

The next step is to partition the national effects. Let **T** be a $K * J$ matrix that contains all national effects (slopes but not intercepts). In M.P1, there are 13 slopes * 27 countries = 351 parameters. The next step is to partition the set J according to a national criterion and to take the corresponding columns of **T**. Let J'_h be the set that matches the criterion in terms of macro variable h, and let J''_h be the set that does not. Put differently, $J'_h + J''_h = J$. Since J is odd, $J'_h \neq J''_h$. For example, suppose the criteria is belonging to EU-15 (as opposed to being one of the new members of EU-27). $\mathbf{T}_{J'_h} = \mathbf{T}_{EU15}$ is a $(K * 15)$ matrix of national effects and $\mathbf{T}_{J''_h} = \mathbf{T}_{NMS}$ is a $(K * 12)$ matrix of national effects. More typically, I partition **T** based upon whether the country has an above average value of the h^{th} macro variable that is hypothesized to be a trigger of polarization ($\boldsymbol{w}_h > \overline{\boldsymbol{w}_h}$). For example, if the macro

variable of interest is the unemployment trend, J_h' is all members states such that $\Delta U_j > \overline{\Delta U}$, and J_h'' is the rest (all member states such that $\Delta U_j \leq \overline{\Delta U}$).

My polarization test statistics are based upon the posterior distribution of $\mathbf{T}_{J_h'}$ and $\mathbf{T}_{J_h''}$. More specifically, I base the polarization statistics on their correlation matrices, $\rho\left(\mathbf{T}_{J_h',s}\right)$ and $\rho\left(\mathbf{T}_{J_h'',s}\right)$.[31] Both matrices are $(K * K)$: they summarize the relationship of the individual explanatory variables (not the countries, as would be obtained from the transpose, $\mathbf{T}'$).

In order to perform hypotheses tests, I compare MANER for each set, J_h' and J_h''. I calculate $MANER_{J_h',s}$ using $\rho\left(\mathbf{T}_{J_h',s}\right)$ and $MANER_{J_h'',s}$ using $\rho\left(\mathbf{T}_{J_h'',s}\right)$. In order to provide evidence of polarization, the test statistics should be larger for J_h' than for J_h''. To continue the unemployment trend example, I assess both point and uncertainty estimates to assess whether $\text{MANER}_{(\Delta U_j > \Delta \bar{U})} > \text{MANER}_{(\Delta U_j \leq \Delta \bar{U})}$.

To foreshadow, MANER is stronger in high-immigration countries. That MANER is stronger in high-immigration countries is intuitive, and I use these findings as a practical benchmark for the other national developments. Many (but not all) of the macro variables analyzed below appear to polarize by some of the metrics, so it is useful to know whether such variables polarize more than the numbers of immigrants. In order to assess whether that is the case (and to evaluate

[31] $S(.)$ is the sample variance covariance and $\rho(.)$ is the sample correlation matrix; both are computed at each iteration *s*.

H29), in addition to above test statistics, I analyze whether the macro variable w_h explains a greater swing toward polarization (in terms of $MANER$).

I hypothesize that POI is higher in J_h' than in J_h'' and assess this with an F-test. The test statistic, denoted F_h, has degrees of freedom equal to the number of respondents in J_h' in the numerator and degrees of freedom equal to the number of respondents in J_h'' in the denominator. When the variances are equal in the two regions, $F_h = 1$.

To assess asymmetry, I perform a t-test to see whether OI is higher in J_h' than in J_h'' to test H30; the test statistic is denoted t_h. t_h should be interpreted in tandem with other results about the central tendency of macro variable h since $\bar{y}_{J_h'}$ could be higher than $\bar{y}_{J_h''}$ because of an homogeneous effect of w_h (i.e., the slope, γ_h, which is contained in the complete pooling models estimated in the next chapter).

Suppose all of the polarization test statistics for the h^{th} macro variable are stored in a vector $\boldsymbol{\psi}_h$ as they are in Figure 6.2.

$$\boldsymbol{\psi}_h \equiv \begin{pmatrix} F_h - 1 \\ \hat{\rho}_{h,POI} \\ t_h \\ \hat{\zeta}_1^{min,h} \\ MANER_{J_h'} - MANER_{J_h''} \\ \left(MANER_{J_h'} - MANER_{J_h''}\right) - \Delta\bar{R}_{IP} \end{pmatrix} \equiv \begin{pmatrix} F_h - 1 \\ \hat{\rho}_{h,POI} \\ t_h \\ \hat{\zeta}_1^{min,h} \\ \Delta\bar{R}_h \\ \Delta\bar{R}_h - \Delta\bar{R}_{IP} \end{pmatrix}$$

Figure 6.2: Polarization Test Statistics ($\boldsymbol{\psi}_h$ Definition)

The hypothesis about POI and its determinants is that each of the quantities in $\boldsymbol{\psi}_h$ is positive. This can be expressed succinctly as the hypothesis that the smallest test

statistic is positive: $\boldsymbol{\psi}_{h,min} > 0$. Note, though, that the level of uncertainty is based on a classical statistical test (which is independent of the regression) for the first three items and that the other three are calculated via MCMC. Note also that all hypotheses about intensification are intended for $\forall\, k \in K$ (which is implied by hypothesizing that $\hat{\zeta}_1^{min,h} > 0$) and provided that $\bar{R}_{k,h}^2 > 0$. Table 6.2 summarizes my expectations about the polarization test statistics (which are stated in Table 2.3).

	Test Statistic Expectations (Evidence for H28, H29, and H30 as well as the hypothesis about the particular national development…)
H21	$\boldsymbol{\psi}_{EU-15,min} > 0$
H22	$\boldsymbol{\psi}_{IP,min} > 0$
H23	$\boldsymbol{\psi}_{\Delta IP,min} > 0$
H24	$\boldsymbol{\psi}_{\mathrm{U},min} > 0$
	$\boldsymbol{\psi}_{\Delta U,min} > 0$
H25	$\boldsymbol{\psi}_{G,min} > 0$
H26	$\boldsymbol{\psi}_{\mathrm{CR},min} > 0$
	$\boldsymbol{\psi}_{\mathrm{CF},min} > 0$
H27	$\boldsymbol{\psi}_{MP,min} > 0$
	$\boldsymbol{\psi}_{\Delta MP,min} > 0$
	$\boldsymbol{\psi}_{\mathrm{LD},min} > 0$
	$\boldsymbol{\psi}_{\mathrm{IL},min} > 0$

Table 6.2: Polarization Hypotheses.

RESULTS

Recall that the statistics are all constructed such that positive values provide evidence of *POI*.

Table 6.3 provides an overview of the polarization findings (the *POI* descriptive statistics). The first column provides evidence regarding polarization; it contains the ratio of variances, and, so, values greater than 1 support the hypotheses.

Evidence about H29 (particular national developments better explain polarization than IP, the proportion of immigrants) can be found by comparing values within the two columns.

The third column contains evidence pertaining to asymmetry. H30: *OI* will be higher in countries with above-average amounts of the national trigger variable.

	Polarization		
	F test	$\widehat{\rho}_{ND,POI}$	Asymmetry
EU15	1.159 (< 0.001)	0.578	-0.4% (0.276)
IP	0.995 (0.647)	0.195	8.3% (< 0.001)
Δ*IP*	1.001 (0.267)	-0.064	1.6% (< 0.001)
CR	1.208 (<0.001)	0.646	3% (< 0.001)
CF	0.986 (0.763)	0.087	5.97% (< 0.001)
MP	1.208 (< 0.001)	0.406	6.4% (< 0.001)
Δ*MP*	1.241 (<0.001)	-0.080	0.9% (< 0.001)
LDI	0.897 (1)	0.173	9.4% (< 0.001)
IL	1.099 (< 0.001)	0.449	8.2% (< 0.001)
U	0.861 (1)	-0.080	1.2% (0.002)
Δ*U*	1.265 (< 0.001)	0.224	-1.2% (0.001)
GDP	1.207 (< 0.001)	0.425	1.8% (<0.001)

Table 6.3: Overview of Polarization Results

Do the hypothesized national developments lead to the polarization of opposition to immigration ($ND \rightarrow POI$)? POI is higher for 7 of the 12 macro variables (*EU-15, CR, MP,* ΔMP, IL, ΔU, and GDP) according to the F-test, and $\widehat{\boldsymbol{\rho}}_{\boldsymbol{ND,POI}}$ is positive for 9 of 12 macro variables (all but ΔIP, ΔMP, and U).

In support of H29, these findings suggest that quality is more important than quantity.[32] At 0.195, $\widehat{\boldsymbol{\rho}}_{\boldsymbol{IP,POI}}$ is much weaker than the corresponding correlation for several of the other macro variables. POI is much stronger in EU-15 countries. POI tracks wealth. POI also tracks the number of immigrant languages more closely than it does the size of the immigrant population, suggesting that cultural balkanization is a bigger concern than demographics. And the relationship between POI and the crime rate is quite pronounced.

According to the F-test, the most marked increase in polarization (increase in variance) is observed for ΔMP and ΔU. POI is 24.1% higher in countries that have experienced high Muslim growth (when compared to those that have not) and it is 26.5% higher in countries that have above-average unemployment trends (when compared to those that do not).

Does mean OI increase with POI? Looking at the sample as a whole, the answer is no (contra H30). The sample correlation between OI and POI is -0.297.

Does POI increase when there are particular national developments? The hypothesized net increase holds for 10 of 12 national variables. The largest net difference is between countries with above- and below-average LDI (9.4%); that net difference is followed closely by that for IP (8.3%) and IL (8.2%).

[32] Unlike for the other variables for which the variance ratio hypothesis does not hold (CF, LDI, and U), the F-tests for IP and ΔIP appear to be sensitive to outliers at the national level: if OI is partitioned by the (respective) national medians instead, the hypotheses for IP and ΔIP do hold (at $p < 0.001$). The variance ratio is then 1.086 for IP and 1.097 for ΔIP.

Asymmetric polarization necessitates both increased mean and variance; those net increases could stem from processes that do not induce POI. The results suggest that mean and variance only increase for five variables: CR, MP, ΔMP, IL, and GDP (in support of H30 for those variables). As Table 6.4 shows, the hypothesis about MANER holds for all five of those national variables.

M.P1 does an excellent job predicting POI: $\hat{\rho}_{POI,\widehat{POI}} = 0.855$. But are higher levels of heterogeneity of national effects associated with higher levels of polarization? Does $HNE \rightarrow POI$? Yes: $\hat{\rho}_{|HNE|,POI} = 0.497$ ($p_{Bayes} < 0.001$).

Table 6.4 provides evidence about determinants of the heterogeneity of national effects ($ND \rightarrow HNE$). Since no macro variable intensifies all individual-level parameters, I instead present the name and number of variables for which the hypothesis holds. (By "hypothesis holds" I mean that there is at least a 95% posterior probability that the effect of the macro variable is in the hypothesized direction, and, in addition, there is at least a 95% posterior probability that the model explains the variance of the national effects.) Appendix H provides all estimates of intensification trends.

The final column provides evidence about H29 (particular national developments are stronger determinants of HNE than IP are).

Determinants of Polarization

	Intensification	$\Delta\bar{R}_h$	$\Delta\bar{R}_h - \Delta\bar{R}_{IP}$
EU15	4 (*AU, R, ED, PI*)	0.020 (0.203)	-0.092 (0.007)
IP	4 (*R, I, MB, PI*)	0.122 (0)	Not Applicable
Δ***IP***	1 (*ED*)	0.144 (0)	0.022 (0.263)
CR	5 (*EX, AU, R, ED, PI*)	0.089 (0.001)	-0.032 (0.208)
CF	1 (*S*)	0.268 (0)	0.146 (0.002)
MP	3 (*R, ED, PI*)	0.109 (<0.001)	-0.013 (0.361)
Δ***MP***	3 (*R, MB, PI*)	0.171 (0)	0.049 (0.087)
LDI	1 (*R*)	0.061 (0.016)	-0.061 (0.042)
IL	6 (*EX, S, AU, R, A, PI*)	0.146 (0)	0.024 (0.301)
U	0	-0.014 (0.311)	-0.135 (0.002)
Δ***U***	5 (*R, ED, I, MB, PI*)	0.004 (0.439)	-0.117 (<0.001)
GDP	2 (*S, R, PI*)	0.059 (0.015)	-0.062 (0.053)

Table 6.4: Determinants of the Heterogeneity of National Effects

In support of H28, each national development investigated here (except for the unemployment rate) intensifies at least one variable.[33] Immigrant languages explain the intensification of the largest number (6) of individual concerns.

Viewed from the related standpoint of particular concerns, rightism (*R* for Rightism) stands out as having a linear relationship with the largest number (9) of national variables (*EU-15, IP, CR, MP,* ΔMP, LDI, IL, ΔU, and GDP). Put differently, rightism's relationship to OI is quite sensitive to national context. Education is the second most sensitive to national context with 5 such relationships. Authoritarianism and migrant background are predicted by three each. The intensity of the effect of exclusionism is best predicted by the crime rate and the number of immigrant languages. Interestingly, the intensity of the national effects of religion at the individual level does not appear to be related to any of the national variables (including the Muslim population measures).

Do the hypothesized national developments reduce the statistical independence of the national effects (in terms of MANER)? In support of H28, the slopes have a stronger relationship in countries with above-average amounts of the national trigger variables ($\Delta\overline{\mathrm{R}}_{\mathrm{h}} > 0$ for 9 of 12 national variables at the $p_{Bayes} < 0.05$ level). Does the reduction happen more dramatically for particular national triggers with IP? In this regard, H29 is only clearly supported by conflict fatalities ($\Delta\overline{\mathrm{R}}_{\mathrm{CF}} - \Delta\overline{\mathrm{R}}_{\mathrm{IP}} = 0.146$; $p_{Bayes} = 0.002$). Increases in the Muslim population, however, come quite close to clearing that benchmark: $\Delta\overline{\mathrm{R}}_{\Delta\mathrm{MP}} - \Delta\overline{\mathrm{R}}_{\mathrm{IP}} = 0.049$ ($p_{Bayes} = 0.087$).

[33] I include *PI* because it is intensified in the direction of its effect (which, contra H11, is negative) by a number of national developments. For all other variables, intensification is in line with my hypotheses.

Discussion

Polarization is more about accumulation than the rate of change. Most of the national developments that have particularly strong with POI (including EU-15, the size of the Muslim population, the linguistic variables, and GDP) are long term variables. Neither the rate of change of the immigrant or the Muslim population has a noteworthy correlation with POI. The unemployment trend stands out as an exception in this regard.

The analysis suggests that most national developments that increase OI do so by increasing asymmetric polarization. Though this polarization is moderate (the distribution of opposition remains unimodal in each member state), it is nonetheless discernible.

Conflict fatalities appear to have little polarizing influence. As the next chapter shows, they do have a homogenous effect.

The analysis suggests that it is possible to break down trends between national developments and polarization of aggregate opinion ($ND \rightarrow POI$) and to insert individual-level effects into the equation ($ND \rightarrow HNE \rightarrow POI$). Those same national developments that have the clearest relationship with POI stand out as intensifying the largest number of effects at the individual level. But, like a game of telephone, only a portion of the message makes all the way from ND to HNE to POI.

Chapter 7: Which National Developments best explain Opposition to Immigration?

This chapter presents estimates of a series of models in order to investigate potential demographic, public safety, cultural, and macroeconomic triggers of *OI*. Specifications of, and associated parameter expectations for, the models presented in this chapter can be found in Chapter 3. The metrics used in this chapter are quite similar to those used in the last chapter. I do not present the estimates of the (individual level) national or European effects in any detail in this chapter since they are largely unchanged by the introduction of the macro variables.

I present Bayesian MCMC models of the partial pooling models and ordinary least squares estimates of the complete pooling models.

All of the OLS estimates test positive for heteroskedasticity using a Breusch-Pagan test at highly significant levels, which violates one of the method's key assumptions (Kmenta 1971). These violations are not particularly surprising since I designed a partial pooling model in part on the assumption that the model is heteroskedastic by country (see Appendix A). Nor, as it turns out, do the violations have much impact.

I re-estimated each model with Robust Standard Errors. More specifically, I used Generalized Least Squares (GLS) with heteroskedasticity-corrected variance-covariance matrices that restore consistency to the estimates. I found that most of the corrected slope and intercept estimates were nearly indistinguishable from those produced by OLS in terms of sign, magnitude, significance, and model fit. The one substantively meaningful exception is for the effect of the *crime rate*; for the model that contains it, I present both sets of estimates.

DEMOGRAPHICS

	Opposition to Immigration		
	M.C3	*M.C12*	*M.C13*
(Intercept)	-0.042 (0.002)	-0.131 (< 0.001)	-0.132 (< 0.001)
Exclusionism	0.085 (< 0.001)	0.093 (< 0.001)	0.093 (< 0.001)
Authoritarianism	0.127 (< 0.001)	0.147 (< 0.001)	0.147 (< 0.001)
Rightist	0.098 (< 0.001)	0.103 (< 0.001)	0.103 (< 0.001)
Education	-0.159 (< 0.001)	-0.141 (< 0.001)	-0.141 (< 0.001)
Migrant Background	-0.74 (< 0.001)	-0.682 (< 0.001)	-0.681 (< 0.001)
Christian	0.072 (< 0.001)	0.113 (< 0.001)	0.114 (< 0.001)
Muslim	-0.371 (< 0.001)	-0.34 (< 0.001)	-0.339 (< 0.001)
No Religion	0.038 (0.01)	0.111 (< 0.001)	0.111 (< 0.001)
Female	-0.059 (< 0.001)	-0.052 (< 0.001)	-0.052 (< 0.001)
Age	0.046 (< 0.001)	0.052 (< 0.001)	0.052 (< 0.001)
Political Interest	-0.068 (< 0.001)	-0.061 (< 0.001)	-0.061 (< 0.001)
Imm Pop 2008	1.133 (< 0.001)		
Imm Pop 1998		1.146 (< 0.001)	0 (0.873)
Imm Pop Change		42.719 (< 0.001)	43.213 (< 0.001)
IP 1998 x IP Change			-6.523 (0.696)
N	40,465	40,465	40,465
RSE	0.937	0.931	0.931
Adjusted R^2	0.122	0.133	0.133

Table 6.1: Demographic Complete Pooling Model Estimates

Other things being equal, the more immigrants, the higher *OI* is.[34] The incremental effect, however, is modest. M.C3 suggests that if a person, who would otherwise be neutral, lives in a country that has mean level of immigration (roughly 7.7%) and the size of the immigrant population increases one point to 8.7%, her *OI* would only increase by 0.5%. If the country somehow moved between the two

[34] Note that since the range of this variable is so small, its coefficients appear unusually large. (As I discuss in this section, the former and the latter tend to cancel out and so the typical effect of rate of change of the immigrant population is actually similar to that of the other explanatory variables.)

observed ends of the spectrum (Bulgaria and Luxembourg), the swing of such a hypothetical person's opinion would be expected to be 18.5%. M.C12 suggests that the proportion of non-citizen denizens taken one decade prior to the survey has similar predictive power to the contemporaneous measure.

The models support hypothesis H20. Other things being equal, the higher the rate of change of the immigrant population, the higher the *OI*. M.C12 and M.C13 both find that the coefficient for rate of change is highly statistically significant. The two models which include rate of change outperform the model which only includes the current immigrant population (Adjusted R^2 0.133 vs. 0.122). Substantively, the rate of change estimates imply that if there are two otherwise neutral people, one in a country with mean rate of change of the immigrant population and the other in a country with one standard deviation above average rate of change, then the latter will be expected to be 6.5% more opposed to immigration. There is an expected 30.4% gap between otherwise neutral people in the country experiencing the highest rate of change of the immigrant population vis-à-vis those in the country with the lowest.

Contrary to H20, the interaction between rate of change and prior levels of immigration is not statistically significant. The complete pooling models suggest that (of the variables introduced in this section) the rate of change is the most important predictor of *OI*. The size of the immigrant stock – whether measured at the time of the survey or ten years prior – also predicts *OI*.

	Opposition to Immigration					
	M.P2		**M.P3**		**M.P13**	
	European Coefficient ($\hat{\gamma}$)	National Importance (NI)	$\hat{\gamma}$	NI	$\hat{\gamma}$	NI
(Intercept)	-0.014 (0.421)	1.535	-0.015 (0.424)	1.517	-0.014 (0.425)	1.533
Exclusionism	0.078 (0.012)	0.2	0.079 (0.013)	0.2	0.079 (0.022)	0.2
Authoritarianism	0.199 (0)	0.418	0.198 (0)	0.418	0.199 (0)	0.419
Rightist	0.096 (0.006)	0.347	0.096 (0.007)	0.347	0.096 (0.01)	0.347
Education	-0.12 (0.001)	0.242	-0.119 (0.001)	0.243	-0.12 (0.002)	0.244
Migrant	-0.533 (0)	0.834	-0.533 (0)	0.836	-0.532 (0)	0.845
Christian	0.132 (0.01)	0.738	0.133 (0.012)	0.759	0.132 (0.015)	0.781
Muslim	-0.352 (0)	0.755	-0.354 (0)	0.762	-0.357 (0)	0.77
No Religion	0.092 (0.045)	0.598	0.092 (0.049)	0.609	0.091 (0.055)	0.621
Female	-0.062 (0)		-0.062 (0)		-0.062 (0)	
Age	0.04 (0)		0.04 (0)		0.04 (0)	
PI	-0.058 (0.049)	0.241	-0.058 (0.054)	0.241	-0.059 (0.06)	0.241
Macro Coefficients			$\hat{\pi}$	NI	$\hat{\pi}$	NI
Imm Pop 2008			0.037 (0.419)	0.15		
ΔIP					0.001 (0.495)	0.013
IP 1998					-0.001 (0.496)	0.112
IP 1998 x ΔIP					0 (0.497)	0.024
Measures of Fit						
$\hat{\sigma}^2$	0.721 (0.711, 0.731)		0.721 (0.711, 0.731)		0.721 (0.711, 0.731)	
DIC	101,598.467		101,597.881		101,597.906	
Pseudo-R^2	0.283		0.283		0.283	
Macro-Collinearity	0.081		0.065		0.042	
N						
Observations	40,465		40,465		40,465	
Countries	27		27		27	
Parameters	329		366		443	
MCMC	10,016		9,987		14,869	

Table 7.2: Demographic Hierarchical Model Estimates

The demographic partial pooling models have nearly identical absolute fit (as measured by pseudo-R^2) and very similar relative fit (as measured by DIC). Deviance Information Criteria (DIC) is an analogue of Aikaike Information Criterion (AIC) and Bayesian Information Criterion (BIC) that is used to evaluate multilevel models. Like AIC and BIC, DIC measures parsimony (in that it penalizes for superfluous parameters). AIC and BIC are inappropriate for multilevel models, however, since they are overly-sensitive to the amount of pooling (Gelman and Hill 2009, 525-7).

Unsurprisingly the inclusion of macro level variables in the partial pooling has no effect on the sign of the national coefficients. Except where noted, the inclusion of macro level variables has no effect on the magnitude of the estimates or their level of certainty either. The stability of the estimates holds not only for the models presented above but for all of the complete and partial pooling models presented in this chapter. The stability of the signs and magnitudes is reassuring since is suggests that the individual level estimates are robust to both minor variations in model specification and method of estimation.

The extent to which macro variables explain the national baselines can be seen in two ways: the correlation coefficient and, perhaps also, the variance of the intercept. A macro variable might not seemingly improve fit much because it is offering a substantive explanation for variation that was previously explained by the intercept. Holding fit constant, the more that is explained by the macro variables,

the less should be explained by the intercepts, and so the smaller the gap between τ_{max} and τ_{min} should be for the intercepts (since the distribution of $\boldsymbol{\tau}$ constrains it to mean zero).

Consistent with expectations, including the size of the immigrant population does not explain OI once the micro parameter migrant background is allowed to vary by country. In line with H23, neither the 1998 immigrant population, the rate of change, nor their interaction increases the national intercepts of OI.

PUBLIC SAFETY

	Opposition to Immigration		
	M.C4 (OLS)	*M.C4* (GLS)	*M.C5*
(Intercept)	-0.065 (< 0.001)	-0.025 (0.143)	-0.056 (< 0.001)
Exclusionism	0.086 (< 0.001)	0.085 (< 0.001)	0.09 (< 0.001)
Authoritarianism	0.132 (< 0.001)	0.127 (< 0.001)	0.129 (< 0.001)
Rightist	0.098 (< 0.001)	0.098 (< 0.001)	0.099 (< 0.001)
Education	-0.161 (< 0.001)	-0.159 (< 0.001)	-0.157 (< 0.001)
Migrant Background	-0.748 (< 0.001)	-0.742 (< 0.001)	-0.74 (< 0.001)
Christian	0.049 (< 0.001)	0.068 (< 0.001)	0.063 (< 0.001)
Muslim	-0.388 (< 0.001)	-0.371 (< 0.001)	-0.383 (< 0.001)
No Religion	0.014 (0.382)	0.037 (0.017)	0.027 (0.067)
Female	-0.058 (< 0.001)	-0.059 (< 0.001)	-0.059 (< 0.001)
Age	0.045 (< 0.001)	0.047 (< 0.001)	0.045 (< 0.001)
Political Interest	-0.069 (< 0.001)	-0.068 (< 0.001)	-0.064 (< 0.001)
Immigrant Population	1.122 (< 0.001)	1.136 (< 0.001)	
Crime Rate	0.876 (< 0.001)	-0.282 (0.062)	
Conflict Fatalities			0.001 (< 0.001)
N	40,465	40,465	40,465
Residual Standard Error	0.937	0.937	0.936
Adjusted R^2	0.122	0.122*	0.124

P-values from classical two-sided t-tests in parentheses. *Pseudo-R^2.

Table 7.3: Public Safety Complete Pooling Model Estimates.

The estimates provide mixed, ultimately unsupportive, evidence in favor of H12. The OLS estimates suggest that, other things being equal, higher crime rates are associated with higher levels of *OI*. However, this finding is not corroborated by the GLS estimates that are consistent since they have Robust Standard Errors (the sign flips but is not quite significant in the negative direction).

The model estimates do support H13: other things being equal, more numerous conflict fatalities are associated with higher levels of *OI*. The finding is highly statistically significant ($p < 0.001$). A person in a country that experienced the average number of *conflict fatalities* (for countries that experienced any) would only be 1% more opposed to immigration. *Conflict fatalities* explains slightly more variance than the baseline complete pooling model (Adjusted $R^2_{M.C5}$ 0.124 vs. Adjusted $R^2_{M.C3} = 0.122$).

	M.P2		M.P3		M.P4	
	European coefficient ($\hat{\gamma}$)	National Importance (NI)	$\hat{\gamma}$	NI	$\hat{\gamma}$	NI
(Intercept)	-0.01	1.53	-0.01	1.54	0.17	1.09
	(-0.16, 0.12), 0.42		(-0.16, 0.12), 0.43		(-0.03, 0.38), 0.06	
Exclusive Values	0.08	0.20	0.08	0.20	0.08	0.20
	(0.01, 0.15), 0.01		(0.01, 0.15), 0.01		(0.01, 0.15), 0.01	
Authoritarianism	0.20	0.42	0.20	0.42	0.20	0.42
	(0.13, 0.27), 0.00		(0.12, 0.27), 0.00		(0.13, 0.27), 0.00	
Rightist	0.10	0.35	0.10	0.35	0.10	0.35
	(0.03, 0.17), 0.01		(0.02, 0.17), 0.01		(0.03, 0.17), 0.01	
Education	-0.12	0.24	-0.12	0.24	-0.12	0.24
	(-0.19, -0.05), 0.00		(-0.19, -0.05), 0.00		(-0.19, -0.05), 0.00	
Migrant Background	-0.53	0.83	-0.53	0.84	-0.54	0.80
	(-0.66, -0.41), 0.00		(-0.66, -0.40), 0.00		(-0.67, -0.42), 0.00	
Christian	0.13	0.74	0.13	0.76	0.13	0.74
	(0.02, 0.24), 0.01		(0.01, 0.24), 0.01		(0.02, 0.24), 0.01	
Muslim	-0.35	0.76	-0.35	0.76	-0.36	0.76
	(-0.54, -0.18), 0.00		(-0.54, -0.18), 0.00		(-0.55, -0.19), 0.00	
No Religion	0.09	0.60	0.09	0.61	0.09	0.59
	(-0.02, 0.20), 0.04		(-0.02, 0.20), 0.05		(-0.02, 0.20), 0.05	
Female	-0.06		-0.06		-0.06	
	(-0.08, -0.05),0.00		(-0.08, -0.05), 0.00		(-0.08, -0.00), 0.00	
Age	0.04		0.04		0.04	
	(0.03, 0.05), 0.00		(0.03, 0.05), 0.00		(0.03, 0.05), 0.00	
Political Interest	-0.06	0.24	-0.06	0.24	-0.06	0.24
	(-0.12, 0.01), 0.05		(-0.13, 0.01), 0.05		(-0.13, 0.02), 0.05	
Macro Effects	Coefficient	NI	Coefficient	NI	Coefficient	NI
Crime			0.00	0.06		
			(-0.39, 0.39), 0.49			
Conflict Fatalities					0.08	0.18
					(-0.08, 0.24), 0.17	
Measures of Fit						
σ^2	0.72 (0.71, 0.73)		0.72 (0.71, 0.73)		0.72 (0.71, 0.73)	
DIC	101,598.47		101,597.87		101,598.99	
Pseudo-R^2	0.28		0.28		0.28	
Macro-Collinearity	0.08		0.06		0.06	
N						
Observations	40,465		40,465		40,465	
Countries	27		27		27	
Parameters	329		366		366	
MCMC	10,016		9,981		10,024	

Table 7.4: Public Safety Partial Pooling Model Estimates

The two security models have nearly identical absolute fit (as measured by pseudo-R^2) and very similar relative fit (as measured by DIC).

There is weak evidence against H26: there is an 83% posterior probability that *OI* is higher in countries to the extent that they experience conflict fatalities. This is also evidence that conflict fatalities affect the population homogeneously (though this does not rule out the possibility that they also have a polarizing effect).

By contrast, H26 is supported regarding the crime rate: as correlation between crime rates and the macro coefficients is very near zero. The gap between the largest and smallest intercept is no different for the crime model (M.C4) than for the reduced model (M.C3). For the conflict model (M.C5), the importance of the intercepts falls from 1.54 to 1.09.

The correlation coefficient for *conflict fatalities* is faint at 0.08. The importance of 0.18 implies that two otherwise neutral respondents, one living in the country where the effect is estimated to maximal and the other minimal, would be about 7.1% for the first conflict fatality.

CULTURE

	Opposition to Immigration				
	M.C6	*M.C7*	*M.C8A*	*M.C8B*	*M.C9*
(Intercept)	-0.228***	-0.2***	-0.031 (0.034)	-0.041 (0.006)	-0.094***
Exclusionism	0.08***	0.083***	0.082***	0.085***	0.086***
Authoritarianism	0.139***	0.149***	0.118***	0.127***	0.131***
Rightism	0.1***	0.1***	0.1***	0.098***	0.099***
Education	-0.159***	-0.154***	-0.168***	-0.159***	-0.164***
Migrant Background	-0.679***	-0.672***	-0.596***	-0.74***	-0.749***
Christian	0.201***	0.196***	0.079***	0.072***	0.053***
Muslim	-0.423***	-0.316***	-0.425***	-0.371***	-0.41***
No Religion	0.145***	0.153***	0.046 (0.002)	0.038 (0.01)	-0.013 (0.378)
Female	-0.058***	-0.055***	-0.057***	-0.059***	-0.061***
Age	0.042***	0.044***	0.039***	0.046***	0.04***
Political Interest	-0.074***	-0.07***	-0.063***	-0.068***	-0.07***
Immigrant Population	0.989***	0.776***		1.14***	1.201***
Muslim Population	0.027***				
Muslim Growth		0.041***			
Linguistic Diversity			0.214***	-0.006 (0.828)	
Immigrant Languages					0.006***
N	40,465	40,465	40,465	40,465	40,465
RSE	0.931	0.927	0.941	0.937	0.937
Adjusted R^2	0.133	0.14	0.116	0.122	0.122

P-values from classical two-sided t-tests in parentheses (in the interests of space, p-values of less than 0.001 are noted "***").

Table 7.5: Cultural Complete Pooling Model Estimates

Each of the macro cultural variables has a highly statistically significant coefficient sloping in the hypothesized direction (in support of H14, H15, H16, and H17), with the qualification (of H17) that Linguistic Diversity is only statistically

significant when Immigrant Population is not included (that qualification holds too if Robust Standard Errors are used).

Interestingly, the effect of the number of immigrant languages is statistically significant whether or not the size of the immigrant population is included. By these estimates, the substantive impact of the number of immigrant languages is usually small. Two otherwise neutral respondents, one in a country where there are no immigrant languages and the other in typical country (at the sample mean of 12 immigrant languages) would differ in their evaluation by only 2.9%. However, if the former person were compared to an otherwise neutral person from the UK, the latter would be 10.4% more opposed to immigration. Taken together, the macro linguistic variables suggest that there is general concern about cultural Balkanization over and above concern about the number of immigrants. The UK, which is high on number of immigrant languages but low on linguistic diversity, is exemplary in this regard.

Both variables operationalizing the Muslim population explain more variance than either macro security variable. With an Adjusted R^2 of 0.14 for its model, *Muslim population growth* explains more variance (in the CP models) than any other macro variable discussed this chapter (including the macroeconomic variables to be discussed below). The findings suggest that an otherwise neutral person in a country that experienced mean Muslim population growth (+2.13%) would be 3.5% more opposed to immigration than a neutral person in a country that

experienced no such growth. At the high end, an otherwise neutral person in Cyprus is predicted to be 32.4% more opposed to immigration than the neutral person in the country that experienced no change in its Muslim population.

	Opposition to Immigration							
	M.P6		**M.P7**		**M.P8**		**M.P9**	
	European Coefficient ($\hat{\gamma}$)	NI	$\hat{\gamma}$	NI	$\hat{\gamma}$	NI	$\hat{\gamma}$	NI
(Intercept)	-0.113	1.101	-0.109	1.108	-0.016	1.483	-0.016	1.483
	(0.118)		(0.103)		(0.423)		(0.423)	
Exclusive Values	0.079	0.199	0.079	0.2	0.079	0.2	0.079	0.2
	(0.013)		(0.013)		(0.013)		(0.013)	
Authoritarianism	0.199	0.416	0.198	0.416	0.198	0.418	0.198	0.418
	(0)		(0)		(0)		(0)	
Rightist	0.096	0.347	0.096	0.347	0.096	0.347	0.096	0.347
	(0.006)		(0.006)		(0.007)		(0.007)	
Education	-0.119	0.242	-0.119	0.243	-0.119	0.243	-0.119	0.243
	(0.001)		(0.001)		(0.001)		(0.001)	
Migrant Background	-0.543	0.811	-0.538	0.813	-0.533	0.835	-0.533	0.835
	(0)		(0)		(0)		(0)	
Christian	0.141	0.796	0.143	0.813	0.133	0.756	0.133	0.756
	(0.008)		(0.008)		(0.012)		(0.012)	
Muslim	-0.358	0.758	-0.353	0.754	-0.354	0.761	-0.354	0.761
	(0)		(0)		(0)		(0)	
No Religion	0.102	0.572	0.104	0.577	0.092	0.604	0.092	0.604
	(0.03)		(0.029)		(0.047)		(0.047)	
Female	-0.062		-0.062		-0.062		-0.062	
	(0)		(0)		(0)		(0)	
Age	0.04		0.04		0.04		0.04	
	(0)		(0)		(0)		(0)	
Political Interest	-0.058	0.241	-0.058	0.241	-0.057	0.241	-0.057	0.241
	(0.053)		(0.054)		(0.055)		(0.055)	
Macro Effects	$\hat{\pi}$	NI	$\hat{\pi}$	NI	$\hat{\pi}$	NI	$\hat{\pi}$	NI
Muslim Population	0.036	0.173						
	(0.384)							
Muslim Growth			0.042	0.331				
			(0.31)					
Linguistic Diversity					0.038	0.296		
					(0.41)			
Immigrant Languages							-0.004	0.296
							(0.494)	
Measures of Fit								
σ^2	0.721		0.721		0.721		0.721	
DIC	101,599.178		101,598.7		101,597.633		101,597.633	
Pseudo-R^2	0.283		0.283		0.283		0.283	
Macro-Collinearity	0.053		0.058		0.068		0.068	
N								
Observations	40,465		40,465		40,465		40,465	
Countries	27		27		27		27	
Parameters	366		366		366		366	
MCMC	10,020		6,099		6,068		6,068	

Table 7.6: Cultural Hierarchical Model Estimates

There is no evidence that the linguistic variables affect the national baseline levels of OI: in both cases, the correlation coefficient is indistinguishable from zero (in line with H27). The implications of the cultural polarization hypothesis (H27) are also supported by the two Muslim population variables. There is very faint evidence, however, that OI is higher in countries in countries that have experienced growth in the population: there is a 69% posterior probability that Muslim growth is positively correlated with higher national baselines. In Greece, the country estimated to be the most sensitive to Muslim growth, the first percentage increase in the Muslim population is associated with an 8.4% increase in OI. According to the estimates, (in descending order) Luxembourg, the United Kingdom, Germany, and Austria have the next most intense reactions.

MACROECONOMICS

	Opposition to Immigration	
	M.C10	*M.C11*
(Intercept)	0.117 (< 0.001)	0.071 (< 0.001)
Exclusionism	0.086 (< 0.001)	0.091 (< 0.001)
Authoritarianism	0.129 (< 0.001)	0.137 (< 0.001)
Rightism	0.095 (< 0.001)	0.1 (< 0.001)
Education	-0.162 (< 0.001)	-0.144 (< 0.001)
Migrant Background	-0.739 (< 0.001)	-0.719 (< 0.001)
Christian	0.079 (< 0.001)	0.076 (< 0.001)
Muslim	-0.376 (< 0.001)	-0.352 (< 0.001)
No Religion	0.04 (0.008)	0.035 (0.024)
Female	-0.059 (< 0.001)	-0.057 (< 0.001)
Age	0.045 (< 0.001)	0.047 (< 0.001)
Political Interest	-0.07 (< 0.001)	-0.062 (< 0.001)
Immigrant Population	1.078 (< 0.001)	0.92 (< 0.001)
Unemployment Rate	-2.509 (< 0.001)	
Unemployment Trend		0.159 (< 0.001)
GDP		-0.025 (0.002)
N	40,465	40,465
RSE	0.936	0.931
Adjusted R^2	0.124	0.134

Table 7.7: Macroeconomic Complete Pooling Model Estimates

Contrary to expectations, according to M.C10, higher unemployment rates are associated with lower rates of *OI*. The CP model suggests that the first point of unemployment would push an otherwise neutral person 9.9% in favor of immigration. However, if unemployment were increased one point in a country with

the mean level of unemployment an otherwise neutral person would only be expected to decrease their *OI* by roughly one percent (0.987%).

The second macroeconomic complete pooling model (M.C11) explains the second most variance of the CP models and supports H17 but not H18. Other things being equal, people have higher levels of *OI* to the extent that unemployment is rising. This suggests that if an otherwise neutral person were in a country with the mean rate of change of unemployment and the rate suddenly jumped a percentage point per year (which, in this case would flip the sign of the unemployment trend), she would be 6.3% more opposed to immigration. Other things being equal, *OI* is lower to the extent that the countries respondents live are wealthy.

	Economy Model A		**Economy Model B**	
	Micro coefficient ($\hat{\beta}$[i])	Country Importance[ii]	$\hat{\beta}$	$\hat{b}_{max}$ - $\hat{b}_{min}$
(Intercept)	-0.013	1.534	0.025	1.168
	(-0.155, 0.132)[iii], 0.432[iv]		(-0.136, 0.186), 0.368	
Exclusive Values	0.079	0.2	0.079	0.2
	(0.011, 0.149), 0.013		(0.004, 0.152), 0.019	
Authoritarianism	0.198	0.418	0.198	0.418
	(0.123, 0.272), 0		(0.121, 0.277), 0	
Rightist	0.096	0.347	0.095	0.346
	(0.02, 0.168), 0.007		(0.015, 0.171), 0.009	
Education	-0.119	0.243	-0.12	0.243
	(-0.188, -0.047), 0.001		(-0.196, -0.046), 0.001	
Migrant Background	-0.533	0.837	-0.539	0.814
	(-0.658, -0.402), 0		(-0.668, -0.413), 0	
Christian[v]	0.133	0.757	0.125	0.759
	(0.014, 0.24), 0.012		(0.001, 0.238), 0.02	
Muslim	0.092	0.612	0.084	0.612
	(-0.529, -0.175), 0		(-0.548, -0.18), 0	
No Religion	0.092	0.612	0.084	0.612
	(-0.018, 0.198), 0.049		(-0.033, 0.192), 0.073	
Female[vi]	-0.062		-0.062	
	(-0.077, -0.047), 0		(-0.077, -0.048), 0	
Age	0.04		0.04	
	(0.032, 0.048), 0		(0.032, 0.048), 0	
Political Interest	-0.058	0.241	-0.058	0.242
	(-0.129, 0.012), 0.054		(-0.133, 0.016), 0.059	
Macro Effects[vii]	Coefficient	$\hat{b}_{max}$ - $\hat{b}_{min}$	Coefficient	$\hat{b}_{max}$ - $\hat{b}_{min}$
Unemployment	-0.005	0.051		
	(-0.372, 0.344), 0.483			
Unemployment Trend			-0.001	0.11
			(-0.353, 0.371), 0.498	
GDP			-0.101	0.538
			(-0.364, 0.156), 0.223	
Measures of Fit				
σ^2	0.721 (0.712, 0.731)		0.721 (0.711)	
DIC	101,597.874		101,597.694	
Pseudo-R^2	0.283		0.283	
Macro-Collinearity[viii]	0.064		0.055	
N				
Observations	40,465		40,465	
Countries	27		27	
Parameters	366		404	
MCMC[ix]	9,983		13,943	

Table 7.8: Macroeconomic Hierarchical Model Estimates

Interestingly, there is no evidence that either unemployment or unemployment trend affects the baseline national OI (supporting H24). GDP does not explain national baselines in statistically significant fashion either (supporting H25). There is, however, as with the OLS estimates of the complete pooling model, the partial pooling model provides noisy evidence that GDP does not work as hypothesized: there is a 78% posterior probability that higher GDPs are correlated with lower oppositions.

Discussion

Is OI a reaction to the number of immigrants? Yes, but not a simple reflex. The complete pooling models show that as the proportion of denizens who are not citizens increases, OI increases. The linear combination of the immigrant population a decade prior to the survey and the immigrant population's rate of growth explain more of OI than the contemporaneous measure. The analysis does not support the hypothesis that the effect of rapid growth is tempered in places where there were already large numbers of immigrants. However, as noted in Chapter 4, this may be more a limitation of the data than the theory: the general shift of immigration away from northwest Europe and towards the Mediterranean left few countries that experienced the combination of the variables. The rate of change of the immigrant population explains more variance the majority of macro variables investigated in this chapter.

Of all of the macro variables investigated in this chapter, growth in the Muslim population between 1990 and 2010 stands out as the strongest predictor of *OI*. Though public safety concerns – whether conceived in terms of crime or conflict – predict *OI* in statistically significant fashion, neither explains more variance than change in the Muslim population. Nor does change in the unemployment rate. Other metrics of cultural change – the number of immigrant languages and the linguistic diversity index – also predict *OI.* Unlike the Muslim population (and its rate of growth), these alternative cultural metrics do not explain appreciable amounts of variation above and beyond that which is explained by the size of the immigrant population itself.

The (non) findings of the partial pooling model are consistent with expectations about *POI*. That is, macro variables which statistically (and, in some cases, also substantively) significant predictors in the complete pooling models do not explain why the intercepts are higher in some countries than in others in a way that is clearly different from chance. *Conflict fatalities* come the closest, however, suggesting perhaps that there is something of a "rally around the flag" effect (that is, of conflict fatalities, against immigration).

Chapter 8: Concerns, Motivation, Context

This chapter presents estimates of the interaction between an individual's concerns, level of motivation (political interest), and national context.

M.C12 is the model that allows for interaction between concerns, motivation, and context. Figure 8.1 presents the general form of the structural portion of the complete pooling model, M.C12 (for full model specification, see Chapter 3).

$$OI = (Denizen's\ Concerns) + (Motivation) + (National\ Context) +$$
$$M * NC + DC * M + DC * NC +$$
$$DC * M * NC$$

Figure 8.1: M.C12 (General Form)

(Intercept)	0.157 (0)						
Exclusionism (EX)	0.086 (0)	PI * EX	0.014 (0.001)	IP * EX	0.011 (0.011)	PI * IP * EX	0.001 (0.378)
Authoritarianism (AU)	0.171 (0)	PI * AU	0.048 (0)	IP * AU	-0.003 (0.256)	PI * IP * AU	0.017 (0)
Rightist (R)	0.092 (0)	PI *R	0.029 (0)	IP * R	0.032 (0)	PI * IP * R	0.015 (0.001)
Migrant Background (MB)	-0.133 (0)	PI * MB	0.025 (0)	IP * MB	-0.071 (0)	PI * IP * MB	0.011 (0.018)
Education (ED)	-0.135 (0)	PI * ED	-0.033 (0)	IP * ED	-0.004 (0.247)	PI * IP * ED	-0.005 (0.184)
Christian (C)	-0.056 (0)	PI * C	-0.079 (0)	IP * C	-0.157 (0)	PI * IP * C	-0.052 (0)
Muslim (M)	-0.453 (0)	PI * M	-0.155 (0)	IP * MB	-0.234 (0)	PI * IP * M	-0.012 (0.359)
No Religion (NR)	-0.119 (0)	PI * NR	-0.116 (0)	IP * NR	-0.187 (0)	PI * IP * NR	0.004 (0.401)
Female (F)	-0.065 (0)	PI * F	-0.018 (0.027)	IP * F	-0.002 (0.407)	PI * IP * F	-0.002 (0.423)
Age (A)	0.043 (0)	PI * A	0.021 (0)	IP * A	0.021 (0)	PI * IP * A	0.012 (0.006)
Political Interest (PI)	0.014 (0.14)	PI * IP	-0.003 (0.396)				
Immigrant Population (IP)	0.348 (0)						
N	40,465		σ^2		0.816 (0.805, 0.827)		
$N^{MCMC}_{Min\ Effective}$	9,624		Pseudo-R^2		0.184 (0.1838, 0.1845)		

Table 8.1: M.C12 Estimates

Table 8.1 presents Bayesian MCMC estimates of the Gaussian linear model M.C12. Neither fit nor point estimates differ noticeably from least squares estimates (either OLS or robust standard errors). I opt for MCMC simply because it enables convenient computation of the uncertainty intervals for the scenarios discussed below. Estimation details are similar to those presented in Chapter 5.

I make operationalization changes that are minor but nonetheless worth noting. I use the z-score of the logit transformation of the immigrant population (IP); I apply the same transformations to migrant background (MB). Using $log\left(\frac{IP}{1-IP}\right)$ and $log\left(\frac{MB}{1-MB}\right)$ sharpens the precision of interaction term's estimates slightly.[35] The transformation to a z-score has no effect on the estimates but simplifies computation of the effects considerably.[36] The latter also facilitate interpretation of the double interaction's coefficient. For example, $(PI * IP * R)$'s coefficient is 0.015. If all three x variables are 1 (or take some combination of values that multiplies to 1), then the influence of that coefficient on the final opinion is just 0.015.

[35] The added precision likely stems from the fact that $log\left(\frac{IP}{1-IP}\right)$ is symmetrical and has an unbounded support as do most of the other explanatory variables do.

[36] When there are interaction terms, computing the effect of any given variable involves holding the other explanatory variables at their means; since holding $z\left(log\left(\frac{IP}{1-IP}\right)\right)$ at its mean value is holding it at 0, many terms drop out.

M.C12 Fit

For the sample as a whole, M.C12 fits better than any of the other complete pooling models (Pseudo-$R^2_{M.C12} = 0.184$) but not as well as the partial pooling M.P1 (Pseudo-$R^2_{M.P1} = 0.292$).

In many member states, M.C12 fits nearly (but never quite) as well as M.P1. M.C12's fit is impressive considering it does not contain any geographic variables of ignorance (Figure 8.2). M.C12's fit follows a highly similar pattern to M.P1: $\hat{\rho}$(Pseudo-$R^2_{M.C12,j}$, Pseudo-$R^2_{M.P1,j}$) = 0.983. In the Central European countries where M.P1 fits poorly, M.C12 doesn't fit at all (e.g., Bulgaria, Estonia, and Latvia).

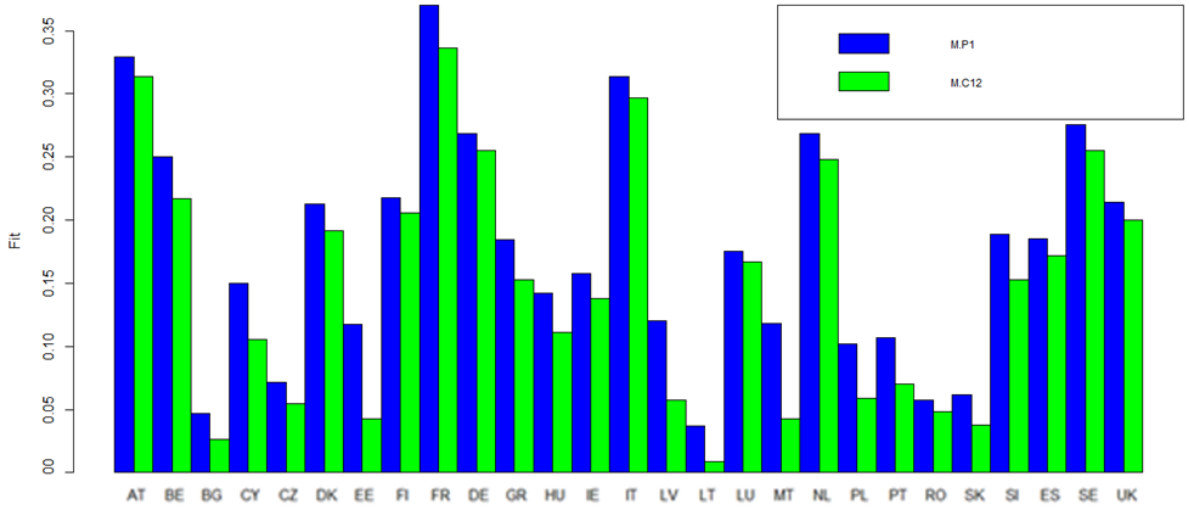

Figure 8.2: M.C12 and M.P1 Fit Compared

M.C12 predicts POI (0.396) but not nearly as well as M.P1 (0.855).

The estimates of the (European) effects are quite similar to those of the complete pooling models. The similarity can be seen from the point estimates of the

coefficients themselves for the x variables that are z-scores. When interpreting the categorical variables, note that the M.C12 intercept is estimated to be positive (unlike the other complete pooling estimates). Though Christian's coefficient is now slightly negative, it has the same ordinal relation with the other religious variables as it does in the results presented in previous chapters (and, as Figure 8.8 shows, the same basic pattern of Muslims being less opposed to immigration than Christians holds).

CONDITIONAL EUROPEAN DYNAMICS: CONCERNS, MOTIVATION, CONTEXT

The interactions are best interpreted graphically. For each explanatory variable, I compute maximal differences for four scenarios that compare and contrast different levels of motivation in their national contexts.

The scenarios are combinations of high and low political interest and high and low immigrant population. Scenario 1 (which appears on the left of the figures below) plots the maximal difference for someone with low political interest (PI) in a low-immigration (IP) country. Scenario 2 (inner left) plots the maximal difference for someone with high PI in a low-IP country. Scenario 3 (inner right) plots the maximal difference for someone with low PI in a high-IP country. Scenario 4 (far right) plots the maximal difference for someone with high PI in a high-IP country.

The dotted line—which I refer to as the "baseline"—represents the maximal difference when PI and IP are held at their means of 0. Notice most baselines are highly consistent with estimates obtained from M.P1. (See Chapter 5.)

As before, by maximal difference I mean the predicted difference between two individuals, one individual that is two standard deviations above and the other two standard deviations below average on the explanatory variable of interest (e.g., $\pm 2\hat{\sigma}_{EX}$ for *exclusionism*.) High for motivation is defined as $2\hat{\sigma}_{PI}$; low as $-2\hat{\sigma}_{PI}$. For the contextual variable, high is $2\hat{\sigma}_{IP}$ and low is $-2\hat{\sigma}_{IP}$; those values happen to correspond approximately to Luxembourg and Poland.

Exclusionism

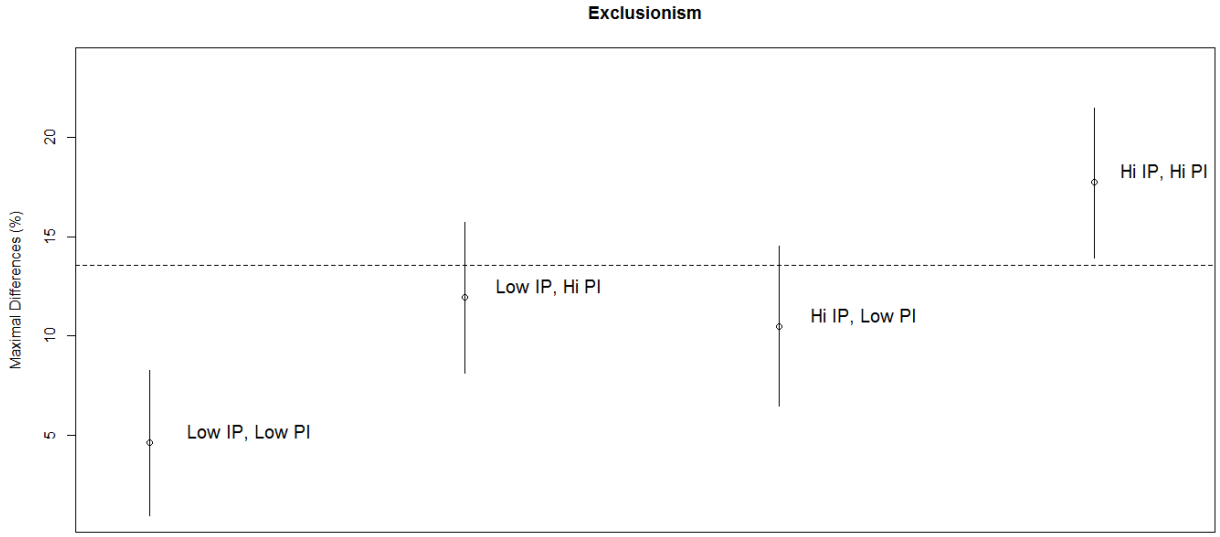

Figure 8.3: Conditional Maximal Differences of Exclusionism

Exclusionism is predicted to increase *OI* for all four scenarios. The extent to which it does is predicted to vary considerably depending on motivation and context. In Scenario 1, exclusionists are only predicted to be 5% more opposed to immigration (than inclusionists in those circumstances). In Scenario 4, the difference jumps to 17%. Scenarios 2 and 3 both differ from the baseline but not in a way that is clearly different from chance. The findings suggest that both the immigrant population and an individual's political interest are important conditioners of exclusionism.

Authoritarianism

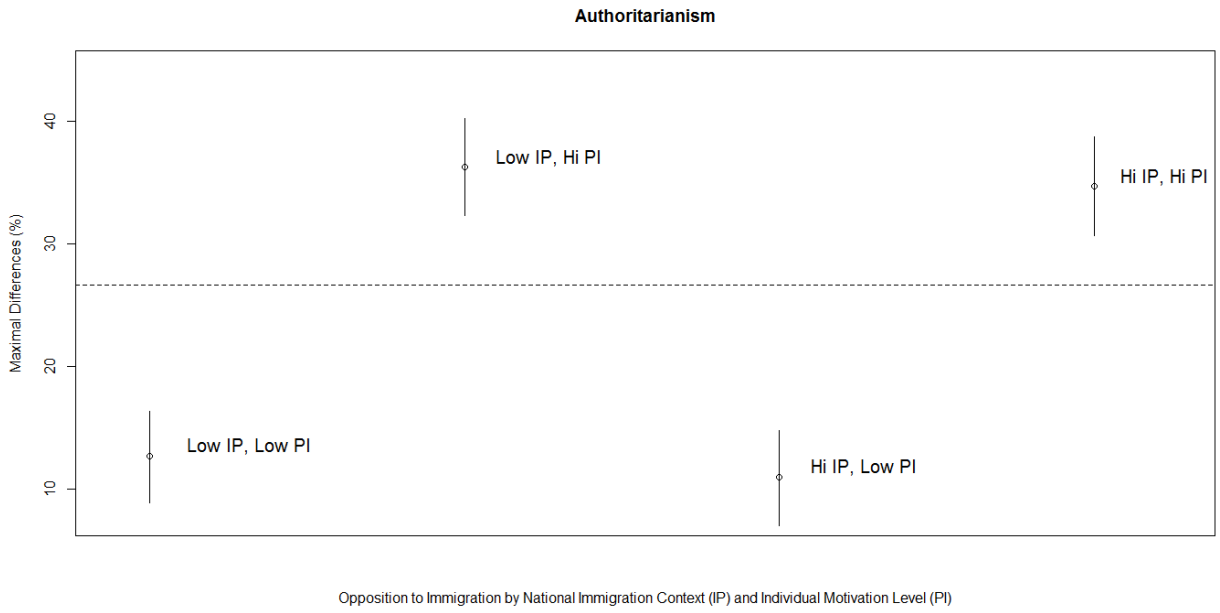

Figure 8.4: Conditional Maximal Differences of Authoritarianism

Authoritarians have higher *OI* than democrats in all four scenarios. The pattern differs from that of exclusionism however: the immigrant population does

not have a conditioning role. Only political interest does. With low PI, the maximally authoritarian have maximal differences of about 13%. With high PI, authoritarians have maximal differences of roughly 35%. All four scenarios (and their credible intervals) clearly differ from the baseline. This intersection may yield insight as to why there are often small, but vocal, authoritarian anti-immigrant groups in countries with low immigration.

Rightism

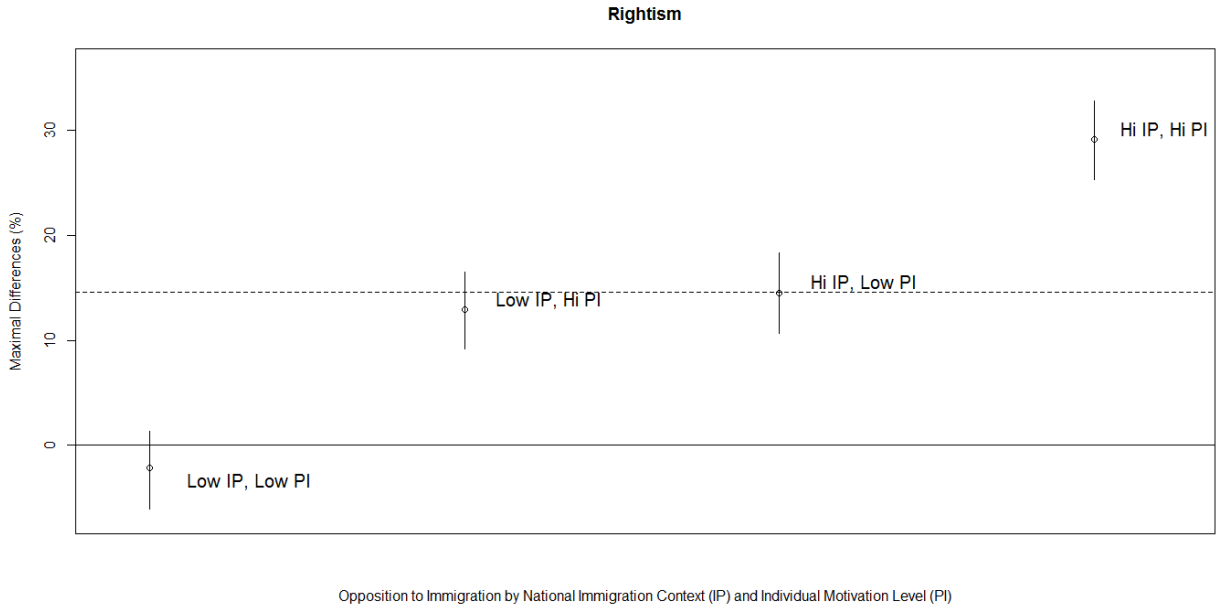

Figure 8.5: Conditional Maximal Differences of Rightism

Rightism follows a pattern similar to exclusionism but more pronounced. In Scenario 1, the maximal difference does not differ from chance. At the other end, in Scenario 4, there is a maximal difference of about 30%. Both those scenarios clearly differ from the baseline. Scenarios 2 and 3 do not. Rightism's effect is jointly

conditioned by IP and PI and both conditioning variables have roughly equal importance.

Migrant Background

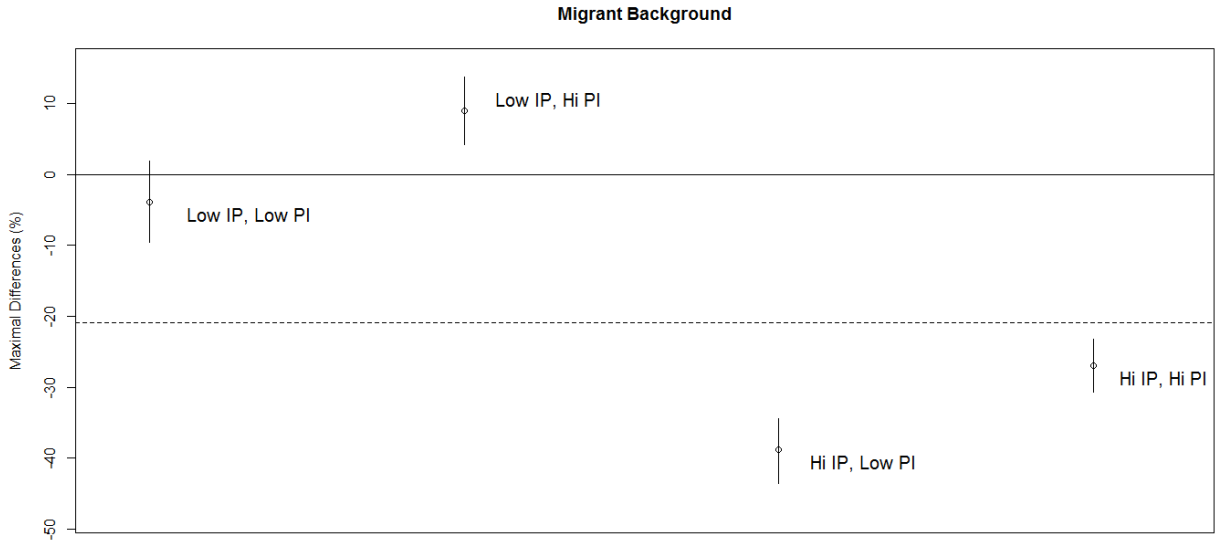

Figure 8.6: Conditional Maximal Differences of Migrant Background

Migrant background's scenarios show a different pattern altogether. The baseline is clearly negative: immigrants have 20% lower *OI* than those at the native end. Surprisingly, in Scenario 2 the maximal difference is positive: highly politically interested migrants in low immigration countries are more opposed to immigration than their native counterparts. In Scenario 1, the maximal difference's credible interval intersects zero. Immigrants in high IP countries have markedly lower *OI*. Comparing Scenarios 1 and 2 and Scenarios 3 and 4, PI's conditioning role is to make immigrants more skeptical of immigration or natives less skeptical (or some combination thereof). Put differently, migrants and natives converge on the

immigration question to the extent that they are interested in politics. This countervailing effect is not strong enough to overcome gaps between migrants and natives in high IP countries but perhaps could in countries with mid-range IP.

Education

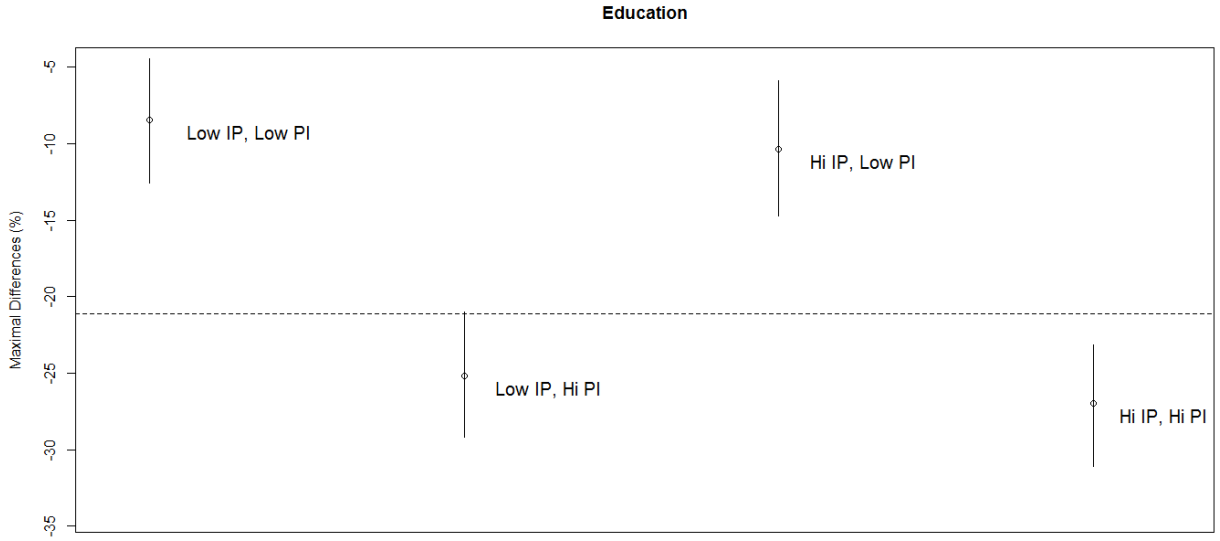

Figure 8.7: Conditional Maximal Differences of Education

The pattern for education's scenarios are like those of authoritarianism in reverse: the highly educated have lower *OI* than those with low levels of education in all four scenarios and what differences there are around the baseline depend almost entirely on PI.

Religion

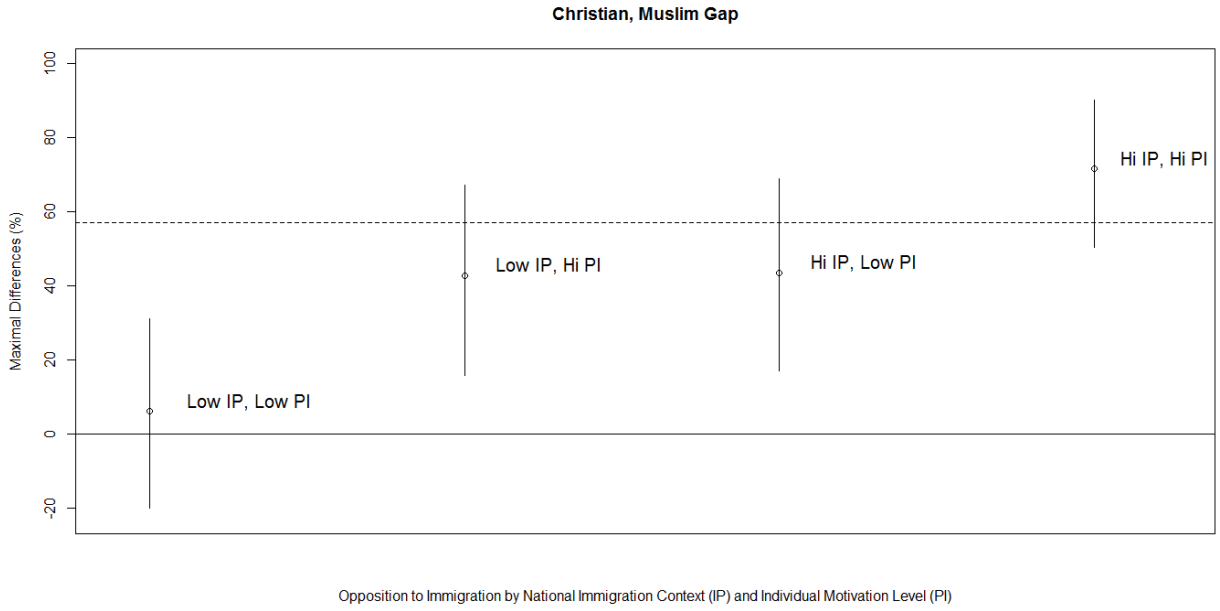

Figure 8.8: Conditional Gaps between Christians and Muslims

Interestingly, the gaps between Christians and Muslims parallel exclusionism and rightism but not migrant background. In Scenario 1, Christians and Muslims do not have a difference of opinion. Scenarios 2 and 3 yield similar predictions: both are slightly lower than the notably high baseline (which is estimated to be near 60%). The gap between Christians and Muslims who have high IP and high PI is predicted to be a troubling 75%.

Gender-

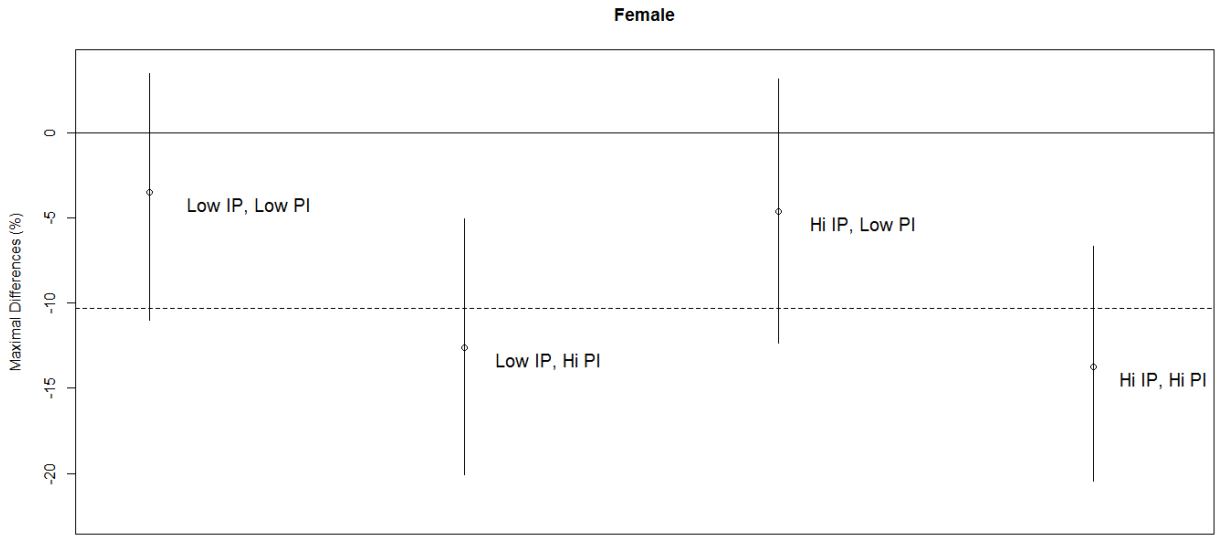

Figure 8.9: Conditional Maximal Differences of Gender

There is no gender gap regarding *OI* among people with low PI. Among people with high PI, women have 12% lower *OI*. That difference clearly differs from zero but not from the baseline. What gender differences there are do not depend on IP.

Age

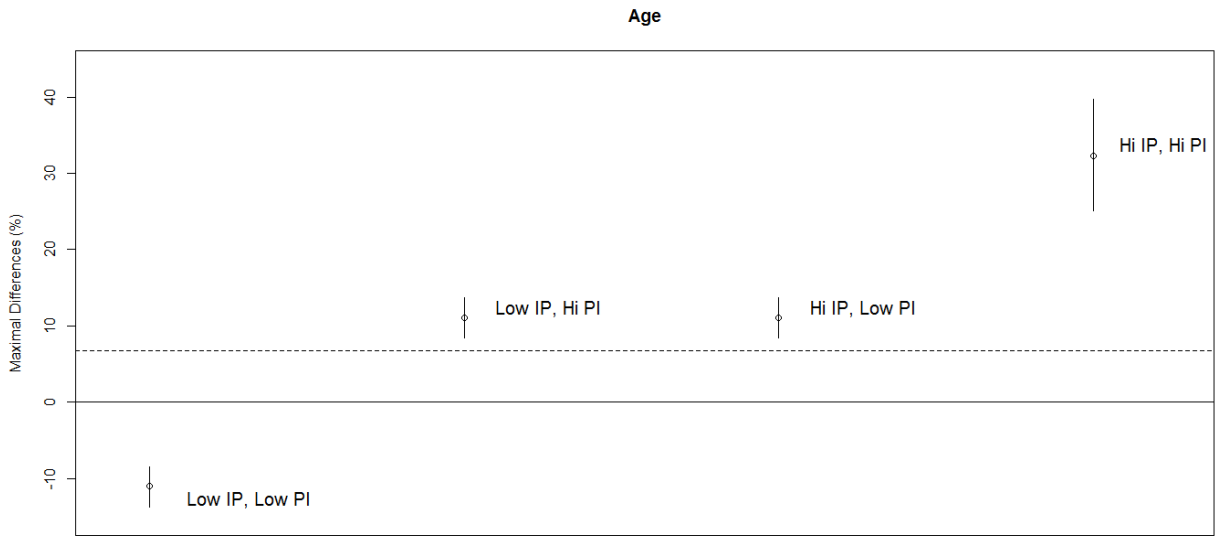

Figure 8.10: Conditional Maximal Differences of Age

Moving from Scenario 1 to 4, the maximal differences associated with age follow an upward trajectory. Young Europeans with low PI have *higher OI* than old Europeans in low IP countries.[37] Scenarios 2 and 3 yield predictions slightly above the (positive) baseline. In Scenario 4, the maximal difference is 30%.

[37] "Old" refers to $2\hat{\sigma}_{Age}$ (about 85) and "young" to $-2\hat{\sigma}_{Age}$ (near 16, the minimum age of those surveyed).

Discussion

M.C12 estimates stark gaps between Christians and Muslims if either the respondent's political interest is high or if the respondent lives in a high immigration country. If both those conditions are met, attitudes are night and day, with Christians predicted to be almost completely in favor of immigration and Muslims almost completely against.

Analyzing the intersection of context and motivation reveals two patterns of interaction between motivation, context, and concerns. The magnitudes of the effect of all individual concerns investigated here depend on PI and most depend on IP, too. Interestingly, no effect is conditioned solely by IP.

The first pattern, like that observed between Christians and Muslims, is that IP and PI are jointly necessary and sufficient to increase the magnitude of the effect. The magnitude of the gap in *OI* increases more or less monotonically to the extent that both conditioning variables are present. When both IP and PI are low, the magnitude of the gap is well below the baseline (maximal difference using the European effect). When both IP and PI are high, the magnitude of the gap is well above the baseline. Put differently, both IP and PI reinforce the effects of individual concerns and thereby exacerbate differences of opinion. This pattern holds for exclusionism, rightism, and age too.

The second pattern that emerges suggests that, for some individual concerns, PI is necessary and sufficient to increase the magnitude of the effect t of

the concern, but IP is not relevant. Authoritarianism, education, and female follow this pattern.

Migrant background does not fit either pattern (but follows one closer to the first). The effect of migrant background depends on both IP and PI. IP reinforces differences between migrants and natives, but PI mitigates them. IP's centrifugal effect is stronger than the PI's homogenizing one but for countries with mid-range immigrant populations politically interested migrants and natives may see eye-to-eye.

The interaction of motivation (political interest), national context (immigrant population), and individual concerns (both ideational and sociodemographic) captures a large portion of what the partial pooling approach does (even without any pooling). M.C12 fits much better in EU-15 member states than in the new ones. M.C12 performs comparably to M.P1 in EU-15 but notably worse than M.P1 in the new member states. One might be tempted to infer that M.P1 is simply overfitting to idiosyncrasies in the new member states. That may be true to some extent, but recall that M.P1 explains exactly as much a no pooling approach does *structurally*. To take an example where the sign of a national effect differs from that of the European effect, M.C12 performs notably worse in Malta, a country where M.P1 associates *01* with leftism.

Conclusion

Exclusionism increases opposition to immigration. The finding that exclusionism increases opposition to immigration in the European Union is robust across a number of model specifications and methods of estimation. Chapter 5 shows that this finding does not hold in all member states. In fact, Chapter 5 suggests that no single individual concern increases opposition to immigration in all member states. Chapter 6 suggests that there are a number of relationships between national developments, the intensity of the effects of denizens' concerns, and, ultimately, attitudinal polarization. Chapter 7 shows that many national developments increase opposition to immigration. Taken together, working from very different models, Chapters 6 and 7 show that most national developments do not have homogenous effects on denizens. Chapter 8 makes sense of this heterogeneity without relying on country as a variable of ignorance. Denizens' concerns are moderated by both national developments and their (denizens') level of political interest. In high-immigration countries, those with high levels of political interest have dramatic differences opinion about immigration along the lines of exclusionism, rightism, age, and religion.

Viewing individual variables as conditioned by context and motivation changes their interpretation. Religion is not simply an ascriptive feature but a dynamic one. Immigration is not simply a point of contention for those on the right and those on the left, but an issue that becomes divisive. The higher the immigration level, the more clearly rightism parallels exclusionism and religious differences. Age (which the partial pooling model predicts to have opposite signs in some countries

and no clear European effect) is better interpreted as a generational gap. Stark differences along these lines do not translate into extreme levels of polarization.

One of the major challenges in cross-national research is deciding how sensitive to be to context. Rush to generalize, and findings are not parsimonious but simply wrong. Get too focused on local details and it becomes easy to reify idiosyncrasy when in fact there are trends to be discovered beneath the surface (Wallerstein 2000).

Though still very much a work in progress, this dissertation has sketched out a strategy for letting context clarify the political concerns of individuals. Even in countries which, in the grand scheme of things, are quite similar in terms of their pasts, presents, and near futures, there are often considerably different political dynamics at work. Hierarchical models can capture a tremendous amount of that richness. Relying on country as a variable of ignorance is, however, never ideal and particularly pernicious in the context of denizen politics. The nation is not an explanation; its meaning is under investigation. Attention to functional form (the interaction between concerns, context, and motivation) offers a promising route to understanding why individuals believe what they do about politics. Hierarchical (and similar contextual) models provide an excellent means to making sure that other approaches do not become untethered from nuance.

This project points to several others.

I've shown that exclusionism is distinct from authoritarianism; this finding raises the question: do the two interact to generate support for anti-system parties? In the past few weeks, as I've finished writing, the French National Front did quite well in National Assembly elections, and Eurosceptic parties gained ground in the

European Parliament. Clarifying what denizens expect of them is important for understanding the future of "Europe without borders."

I've shown that exclusionism increases opposition to immigration. One question that stems from this finding is as to the psychological antecedents of exclusionism. Analyzing them would give a better sense of how malleable exclusionism is. Another way to get at this question would be to disaggregate opposition to immigration into its constituent components and to juxtapose (as a dependent variable) the varieties of opposition to immigration along with different ideals of citizenship. Language, tradition, belonging, political participation—what is truly important about belonging?

Appendices

This section contains all of the appendices (in order of appearance).

APPENDIX A: BAYESIAN HIERARCHICAL MODELS

The hierarchical models that I estimate assume that parameters are conditionally exchangeable. The maximum likelihood paradigm assumes that observations are *iid:* independently and identically distributed. Similarly, the Bayesian paradigm usually assumes that parameters are *exchangeable* in the sense that, absent other information (data), the probability assignment is invariant to labeling. If this were the case, it would be appropriate to adopt a "complete pooling" approach since, for example, the distribution of the effect of *migrant background* would be invariant to the respondent's country of residence. This assumption is too strong: though I investigate some of the most likely suspects, the gap between natives and migrants may still depend on any number of unmodeled local conditions. Instead, my partial pooling models assume *conditional exchangeability*: conditioned on country, the parameters can be treated as if they are exchangeable. In this way "partially pooled" hierarchical models can account for casual heterogeneity (Jackman 2009, 45).

How much multilevel estimates are pooled towards the population mean depends on the degree of between-group (here, between-country) covariance (Jackman 2009, p. 309; Gelman and Hill 2009, p. 253). To illustrate how, consider a

simple hierarchical regression model that has an intercept for each country, τ_j, and known, finite variances but no other predictors:

$$\hat{\tau}_j^{Hierarchical} \approx \frac{\frac{n_j}{\sigma_j^2}\bar{y}_j + \frac{1}{\sigma_b^2}\bar{y}_{all}}{\frac{n_c}{\sigma_j^2} + \frac{1}{\sigma_b^2}}.$$

If the number of observations within a country, n_c, is small or the within-country variance, σ_c^2, is high, the partial pooling estimate converges to (what happens to be the maximum likelihood estimate of) the overall mean:

$$\lim_{n_c \to 0} \hat{\tau}_c^{Hierarchic} = \lim_{\sigma_c^2 \to \infty} \hat{\tau}_c^{Hierarchic} = \frac{0 * \bar{y}_c + \frac{1}{\sigma_b^2}\bar{y}_{all}}{0 + \frac{1}{\sigma_b^2}} = \bar{y}_{all} = \hat{\Upsilon}^{Complete\ Pooling\ MLE}.$$

The further the country intercepts are from one another, that is, the greater the between-country variance, σ_b^2, or the larger n_c is, the closer the estimates will be to the within-country mean:

$$\lim_{n_c \to \infty} \hat{\tau}_c^{Hierarchic} = \lim_{\sigma_b^2 \to \infty} \hat{\tau}_c^{Hierarchical} = \frac{\frac{n_c}{\sigma_c^2}\bar{y}_c + 0}{\frac{n_c}{\sigma_c^2} + 0} = \bar{y}_c = \hat{\beta}_c^{No\ Pooling\ MLE}.$$

n_j is the number of observations per country. The unit of observation in this longitudinal mixed effects regression model is a vector of responses in country j:

$$\boldsymbol{y}_j = \boldsymbol{X}_j\boldsymbol{\Gamma} + \boldsymbol{W}_j\mathbf{B}_j + \boldsymbol{\varepsilon}_j$$

$\boldsymbol{y}_j$ is a $(1 \text{ x } n_j)$ vector of (immigration) attitudes. Micro data is stored in $\boldsymbol{X}_j$ and macro data in $\boldsymbol{W}_j$ (and micro coefficients that vary by country are in both). $\boldsymbol{X}_j\boldsymbol{\Gamma}$ is the inner product of a design matrix of observations and a vector of slope coefficients. $\boldsymbol{W}_j\mathbf{B}_j$ is the inner product of a country design matrix, $\boldsymbol{W}_j$, and an associated vector of macro-coefficients for each member state, $\mathbf{B}_j$. $\boldsymbol{\varepsilon}_j$ is the corresponding error term, and $\boldsymbol{\varepsilon}_j \sim \text{MVN}(0, \sigma^2 I_{n_j})$. $\mathbf{B}_c$ is also distributed multivariate normal with mean zero (Chib and Carlin 1999).

I assume conditional independence (as is standard in Bayesian regression): y_j and x_j contain no additional information about y_i beyond what is contained in x_i and the parameters, $\boldsymbol{\theta}_{y|x}$, for all $i \neq j$ (Jackman 2009, 100). This assumption would be violated if the hierarchical nature of the data was not modeled. One way to illustrate this violation, following Gelman and Hill (2009, 265), is to note that $\boldsymbol{\Sigma}$, the variance covariance matrix can be characterized:

$$\boldsymbol{\Sigma}_{ij,ij} = \begin{cases} \sigma_u^2 + \sigma_j^2 & for\ ij = ij\ \ (variance\ of\ each\ observation) \\ \sigma_j^2 & for\ j = j\ but\ i \neq i\ (national\ covariance\ of\ responses) \\ 0 & otherwise. \end{cases}$$

If no macro predictors are included and all slopes are constrained to be the same for the entire sample, as is the case in the most basic hierarchical model (wherein only intercepts vary), $\boldsymbol{\Sigma}$ simplifies to a single variance term, σ_j^2. Otherwise σ_j^2 is the composite implied by the linear combination of (the normally distributed elements of) $\mathbf{B}_j$ and the data, $\boldsymbol{W}_c$, which is treated as constant. If $\sigma_j^2 = 0$ (no country

effect), the structural model simplifies to $\boldsymbol{X}_j\boldsymbol{\beta}$ with homoscedastic, non-autocorrelated errors (provided σ_u^2 is constant for all observations).

The longitudinal mixed-effects regression model is a system of equations. In this case, the within-country endogeneity is modeled by the set of variance-covariance restrictions implied by assuming that knowing a respondent's country of residence contains more information than would be otherwise captured by the structural equation. This additional covariance of responses may occur for one of two reasons: casual heterogeneity or measurement error.

Suppose in country C older generations are much more opposed to immigration than younger generations are because forty years ago mass immigration was associated with major social dislocation, but in country D there is no generational gap because all immigration is quite recent. Whatever the mean (European) effect of age on OI for the sample, Υ_{age}, one would expect $\beta_{age,\ country\,C} > \beta_{age,\ country\,D}$. Expressed in terms of the national effects of age, one would expect that $\tau_C^A = \left(\Upsilon_A + \beta_{A,C}\right) > \left(\Upsilon_A + \beta_{A,D}\right) = \tau_D^A \approx 0$.

APPENDIX B. SURVEY QUESTIONS

This appendix provides the original survey questions and responses (European Values Study 2014).

Opposition to Immigration

Q78 Please look at the following statements and indicate where you would place your views on this scale?

A. (v268)

Immigrants take jobs away from natives in a country — 1 2 3 4 5 6 7 8 9 10 — Immigrants do not take jobs away from natives in a country — DK 88 — NA 99

B. (v269)

A country's cultural life is undermined by immigrants — 1 2 3 4 5 6 7 8 9 10 — A country's cultural life is not undermined by immigrants — DK 88 — NA 99

C. (v270)

Immigrants make crime problems worse — 1 2 3 4 5 6 7 8 9 10 — Immigrants do not make crime problems worse — DK 88 — NA 99

D. (v271)

Immigrants are a strain on a country's welfare system — 1 2 3 4 5 6 7 8 9 10 — Immigrants are not a strain on a country's welfare system — DK 88 — NA 99

E. (v272)

In the future the proportion of immigrants will become a threat to society — 1 2 3 4 5 6 7 8 9 10 — In the future the proportion of immigrants will not become a threat to society — DK 88 — NA 99

F. (v273)

SHOW CARD 79 – READ OUT AND CODE ONE ANSWER PER LINE

Q79 Please indicate to what extent you agree or disagree with each of the following state-ments regarding immigrants living in your country:

		agree strongly	agree	neither agree nor disagree	disagree	disagree strongly	DK	NA
v274	Because of the number of immigrants in [COUNTRY], I sometimes feel like a stranger	1	2	3	4	5	8	9
v275	Today in [COUNTRY], there are too many immigrants	1	2	3	4	5	8	9

Exclusionism

Q83 To what extent do you feel concerned about the living conditions of:

		very much	much	to a certain extent	not so much	not at all	DK	NA
v284	Your immediate family	1	2	3	4	5	8	9
v285	People in your neighbourhood	1	2	3	4	5	8	9
v286	The people of the region you live in	1	2	3	4	5	8	9
v287	Your fellow countrymen	1	2	3	4	5	8	9
v288	Europeans	1	2	3	4	5	8	9
v289	All humans all over the world	1	2	3	4	5	8	9

Authoritarianism

Q66 I'm going to describe various types of political systems and ask what you think about each as a way of governing this country. For each one, would you say it is a very good, fairly good, fairly bad or very bad way of governing this country?

		very good	fairly good	fairly bad	very bad	DK	NA
v225	Having a strong leader who does not have to bother with parliament and elections	1	2	3	4	8	9
v226	Having experts, not government, make decisions according to what they think is best for the country	1	2	3	4	8	9
v227	Having the army rule the country	1	2	3	4	8	9
v228	Having a democratic political system	1	2	3	4	8	9

Q67 I'm going to read off some things that people sometimes say about a democratic political system. Could you please tell me if you agree strongly, agree, disagree or disagree strongly, after I read each of them?

		agree strongly	agree	disagree	disagree strongly	DK	NA
v229	Democracy may have problems but it's better than any other form of government	1	2	3	4	8	9
v230	In democracy, the economic system runs badly	1	2	3	4	8	9
v231	Democracies are indecisive and have too much squabbling	1	2	3	4	8	9
v232	Democracies aren't good at maintaining order	1	2	3	4	8	9

Socialism

C.

Competition is good. It stimulates people to work hard and develop new ideas										Competition is harmful, it brings out the worst in people	DK	NA	(v196)
1	2	3	4	5	6	7	8	9	10		88	99	

D.

The state should give more freedom to firms										The state should control firms more effectively	DK	NA	(v197)
1	2	3	4	5	6	7	8	9	10		88	99	

F.

Private ownership of business and industry should be increased										Government ownership of business and industry should be increased	DK	NA	(v199)
1	2	3	4	5	6	7	8	9	10		88	99	

Rightism

Q57 **In political matters, people talk of 'the left' and the 'the right'. How would you place your views on this scale, generally speaking?**

left										right	DK	NA	(v193)
1	2	3	4	5	6	7	8	9	10		88	99	

Education

Q110 What is the highest level you have completed in your education?

INTERVIEWER INSTRUCTION: 'COMPLETED' MEANS DIPLOMA/CERTIFICATE

1 – EDUCATION 1 ..... [A]
2 – EDUCATION 2 ..... [B]
3 – EDUCATION 3 ..... [C]
4 – EDUCATION 4 ..... [D]
5 – EDUCATION 5 ..... [E]
6 – EDUCATION 6 ..... [F]
7 – EDUCATION 7 ..... [G]
8 – EDUCATION 8 ..... [H]
9 – EDUCATION 9 ..... [I]
10 – EDUCATION 10 ..... [J]
11 – EDUCATION 11 ..... [K]
12 – EDUCATION 12 ..... [L]
13 – EDUCATION 13 ..... [M]
14 – EDUCATION 14 ..... [N]
15 – EDUCATION 15 ..... [O]
16 – EDUCATION 16 ..... [P]
17 – EDUCATION 17 ..... [Q]
18 – EDUCATION 18 ..... [R]
19 – EDUCATION 19 ..... [S]
20 – EDUCATION 20 ..... [T]

88 – don't know (spontaneous)
99 – no answer (spontaneous)

Income

Q125 Here is a list of incomes and we would like to know in what group your household is, counting all wages, salaries, pensions and other incomes that come in. Just give the letter of the group your household falls into, after taxes and other deductions.

☐☐ (v353)

		Approximate WEEKLY	Approximate MONTHLY	Approximate ANNUAL
1	A	WEEKLY 1	MONTHLY 1	ANNUAL 1
2	B	WEEKLY 2	MONTHLY 2	ANNUAL 2
3	C	WEEKLY 3	MONTHLY 3	ANNUAL 3
4	D	WEEKLY 4	MONTHLY 4	ANNUAL 4
5	E	WEEKLY 5	MONTHLY 5	ANNUAL 5
6	F	WEEKLY 6	MONTHLY 6	ANNUAL 6
7	G	WEEKLY 7	MONTHLY 7	ANNUAL 7
8	H	WEEKLY 8	MONTHLY 8	ANNUAL 8
9	I	WEEKLY 9	MONTHLY 9	ANNUAL 9
10	J	WEEKLY 10	MONTHLY 10	ANNUAL 10
11	K	WEEKLY 11	MONTHLY 11	ANNUAL 11
12	L	WEEKLY 12	MONTHLY 12	ANNUAL 12
13	M	WEEKLY 13	MONTHLY 13	ANNUAL 13
14	N	WEEKLY 14	MONTHLY 14	ANNUAL 14
15	O	WEEKLY 15	MONTHLY 15	ANNUAL 15

88 – don't know (spontaneous)
99 – no answer (spontaneous)

Migrant Background

Q71 Are you a citizen of [COUNTRY]?

1 – yes
2 – no ---------- > **GO TO Q73**

8 – don't know (spontaneous) ---------- > **GO TO Q73**
9 – no answer (spontaneous) ---------- > **GO TO Q73**

☐ (v255)

Q87 Can you tell me your year of birth, please

19 .....

98 – don't know (spontaneous)
99 – no answer (spontaneous)

☐☐ (v303)

Q88 Do you have [COUNTRY'S] nationality?

INTERVIEWER INSTRUCTION: NATIONALITY IS PASSPORT!

1 – yes ----------> **GO TO Q90**
2 – no

8 – don't know (spontaneous) ----------> **GO TO Q90**
9 – no answer (spontaneous)----------> **GO TO Q90**

☐ (v304)

Q92 Can you tell me in which year you first came to live in [COUNTRY]

Write in year: .....

8888 – don't know (spontaneous)
9999 – no answer (spontaneous)
7777 – not applicable

☐☐☐☐ (v308)

Q93 Was your father born in [COUNTRY]?

1 – yes ---------- > **GO TO Q95**
2 – no

8 – don't know (spontaneous) ---------- > **GO TO Q95**
9 – no answer (spontaneous)---------- > **GO TO Q95**

☐ (v309)

Q95 Was your mother born in [COUNTRY]?

1 – yes ----------> **GO TO Q97**
2 – no

8 – don't know (spontaneous) ----------> **GO TO Q97**
9 – no answer (spontaneous)----------> **GO TO Q97**

☐ (v311)

Religion

Q23 Do you belong to a religious denomination?

1 – yes
2 – no ---------- > **GO TO Q24**

☐ (v105)

Gender

Q86 Sex of respondent

1 – male
2 – female

☐ (v302)

Age

Q87 Can you tell me your year of birth, please

19 .....

98 – don't know (spontaneous)
99 – no answer (spontaneous)

☐☐ (v303)

Political Interest

Q1 Please say, for each of the following, how important it is in your life.

v5	Politics	1	2	3	4	8	9

Q2 When you get together with your friends, would you say you discuss political matters frequently, occasionally or never?

1 – frequently
2 – occasionally
3 – never

8 – don't know (spontaneous)
9 – no answer (spontaneous)

☐ (v7)

Q54 How interested would you say you are in politics?

1 – very interested
2 – somewhat interested
3 – not very interested
4 – not at all interested

8 – don't know (spontaneous)
9 – no answer (spontaneous)

☐ (v186)

Q81 How often do you follow politics in the news on television or on the radio or in the daily papers?

1 – every day
2 – several times a week
3 – once or twice a week
4 – less often
5 – never

8 – don't know (spontaneous)
9 – no answer (spontaneous)

☐ (v281)

APPENDIX C: ALTERNATIVE MEASURE OF EXCLUSIONISM

All five response items that form the basis of the exclusionism index are positively intercorrelated ($\bar{\rho} = 0.608$): respondents concerned about one group, whether near or far, are more likely to be concerned about all of the others. But the purpose of the index is not to capture absolute concern but (relative) priority.

A principal components analysis reveals that the eigenvector that explains the largest amount of variance (43.4%) reflects that general concern for all.[38] The second eigenvector (which explains 21.5% of the variance) places neighbors and region at one end and Europeans and humanity at the other.

Substituting scores from the second dimension yields highly similar (but slightly stronger) regression results than those that I present in the following chapters (using the metric defined in Figure 4.1). Because of the potential loss of interpretability, I opt not to use the PCA scores. Note that, as with the adopted index, the correlation between the second eigenvector and the other belief variables (rightism, authoritarian, socialism) remains near zero.

[38] For a description of PCA, see Johnston (1984).

APPENDIX D: DESCRIPTIVE STATISTICS OF OPPOSITION TO IMMIGRATION

	Sample Mean	Sample Variance
Austria	0.423	1.252
Belgium	0.146	0.977
Bulgaria	-0.347	0.796
Cyprus	0.815	0.566
Czech	0.140	0.862
Denmark	-0.459	0.829
Estonia	-0.132	0.815
Finland	-0.289	1.086
France	-0.305	1.199
Germany	0.245	0.904
Greece	0.414	0.859
Hungary	0.180	0.735
Ireland	0.300	0.903
Italy	0.004	1.009
Latvia	-0.054	0.687
Lithuania	-0.049	0.670
Luxembourg	-0.374	1.001
Malta	0.899	0.520
Netherlands	-0.141	0.784
Poland	-0.455	0.704
Portugal	-0.133	0.662
Romania	-0.541	0.891
Slovakia	-0.129	0.735
Slovenia	-0.017	0.984
Spain	-0.116	0.808
Sweden	-0.437	1.378
UK	0.383	1.006

Table 4.3: Sample Means and Variances of OI

APPENDIX E: CONVERGENCE

The greatest danger when using MCMC is that one might draw inferences from a chain that has not converged yet on its target (the posterior distribution) (Kass, et al. 1998).

To assess convergence, I took several steps for each model presented here: min estimated three chains with (2) different, diffuse starting values; (3) discarded at least 100,000 samples as "burn in" (depending on model complexity); (4) confirmed that the beginning of the chains is no different than the end of the chains using Geweke's diagnostic; (5) confirmed that residual autocorrelation had not reduced the effective sample size; and (6) used Gelman and Rubin's Convergence Diagnostic, $\hat{R}$, which analyzes the coincidence of within- and between-chain variation in order to confirm convergence.

The distribution of Geweke's test statistics should resemble a standard normal. The number of effective samples should be at least several thousand per chain (Jackman 2009, 251ff). $\hat{R}$ should be less than 1.2 for all parameters and approaches 1 at convergence (A. Gelman, J. B. Carlin, et al. 2004, 294-8). In the subsequent chapters, I confirm that this is the case for all models estimated using diagnostic functions—*gelman.diag(), geweke.diag()* and *n.effective()*—found in the *coda* package in *R* (Plummer, et al. 2012).

APPENDIX F: M.P1 NATIONAL COEFFICIENT POINT ESTIMATES WITH ONE-SIDED BAYES' P

	Austria	*Belgium*	*Bulgaria*	*Cyprus*	*Czech Republic*	*Denmark*	*Estonia*	*Finland*
(Intercept)	0.271 (0.011)	0.033 (0.404)	-0.310 (0)	0.812 (0)	0.253 (0.029)	-0.28 (0.03)	-0.355 (0)	-0.096 (0.236)
Exclusionism	0.119 (0)	0.04 (0.048)	0.064 (0.004)	0.007 (0.397)	0.052 (0.004)	0.015 (0.252)	0.109 (0)	0.190 (0)
Socialism	-0.138 (0)	-0.037 (0.084)	0.100 (0)	0.035 (0.086)	0.06 (0.002)	-0.011 (0.34)	0.013 (0.288)	0.035 (0.119)
Authoritarianism	0.192 (0)	0.311 (0)	0.075 (0.002)	-0.002 (0.476)	0.161 (0)	0.216 (0)	0.111 (0)	0.276 (0)
Rightism	0.184 (0)	0.181 (0)	0.053 (0.005)	0.041 (0.024)	0.026 (0.091)	0.200 (0)	-0.007 (0.398)	0.142 (0)
Education	-0.241 (0)	-0.137 (0)	-0.081 (0.003)	-0.091 (0.002)	-0.105 (0.001)	-0.151 (0)	-0.033 (0.094)	-0.076 (0.003)
Income	0.053 (0.034)	0.034 (0.141)	0.081 (0.022)	-0.047 (0.099)	-0.013 (0.34)	-0.006 (0.422)	-0.044 (0.099)	0.025 (0.172)
Migrant Background	-0.896 (0)	-0.462 (0)	-0.125 (0.268)	-0.86 (0)	-0.466 (0)	-0.19 (0.058)	-0.529 (0)	-0.532 (0.014)
Christian	0.391 (0)	0.207 (0.058)	0.09 (0.33)	0.009 (0.477)	-0.176 (0.1)	0.225 (0.065)	0.349 (0)	0.185 (0.077)
Muslim	-0.435 (0.006)	-0.533 (0.001)	0.102 (0.077)	-0.606 (0.003)	-0.426 (0.089)	-0.295 (0.12)	-0.354 (0.119)	-0.403 (0.086)
No Religion	0.360 (0.001)	0.156 (0.119)	0.05 (0.161)	-0.213 (0.181)	-0.039 (0.387)	0.148 (0.165)	0.324 (0)	0.136 (0.154)
Female	-0.023 (0.299)	-0.023 (0.299)	-0.06 (0.087)	0.028 (0.298)	-0.08 (0.021)	-0.09 (0.02)	-0.004 (0.469)	-0.191 (0)
Age	0.17 (0)	0.083 (0)	0.02 (0.21)	0.04 (0.109)	0.065 (0.002)	0.155 (0)	0.066 (0.003)	-0.046 (0.069)
Political Interest	-0.215 (0)	-0.073 (0.002)	-0.016 (0.253)	-0.039 (0.071)	-0.059 (0.004)	-0.139 (0)	0.058 (0.014)	-0.152 (0)

	France	*Germany*	*Greece*	*Hungary*	*Ireland*	*Italy*	*Latvia*	*Lithuania*
(Intercept)	-0.229 (0.042)	0.149 (0.131)	0.528 (0)	-0.101 (0.255)	0.08 (0.29)	-0.056 (0.359)	-0.201 (0.002)	-0.069 (0.261)
Exclusionism	0.035 (0.053)	0.166 (0)	0.05 (0.013)	0.092 (0)	0.061 (0.001)	0.049 (0.031)	0.14 (0)	0.036 (0.08)
Socialism	-0.057 (0.009)	-0.101 (0)	0.017 (0.204)	0.054 (0.006)	-0.06 (0.017)	-0.036 (0.055)	0.007 (0.399)	0.103 (0)
Authoritarianism	0.307 (0)	0.285 (0)	0.12 (0)	0.232 (0)	0.163 (0)	0.287 (0)	0.195 (0)	0.025 (0.172)
Rightism	0.25 (0)	0.181 (0)	0.044 (0.02)	0.017 (0.225)	0.118 (0)	0.218 (0)	0.039 (0.061)	-0.004 (0.42)
Education	-0.158 (0)	-0.187 (0)	-0.151 (0)	-0.199 (0)	-0.157 (0)	-0.157 (0)	0.004 (0.432)	-0.024 (0.152)
Income	-0.063 (0.017)	0.018 (0.246)	0.01 (0.374)	0.01 (0.401)	-0.052 (0.045)	-0.029 (0.15)	-0.048 (0.101)	-0.048 (0.106)
Migrant Background	-0.471 (0)	-0.725 (0)	-0.806 (0)	-0.629 (0.001)	-0.675 (0)	-0.528 (0.007)	-0.288 (0)	-0.168 (0.115)
Christian	0.222 (0.047)	0.326 (0.007)	-0.272 (0.085)	0.237 (0.052)	0.246 (0.049)	0.24 (0.058)	0.176 (0.001)	0.063 (0.265)
Muslim	-0.389 (0.01)	-0.099 (0.296)	-0.586 (0)	-0.315 (0.158)	-0.302 (0.143)	-0.424 (0.078)	-0.319 (0.157)	-0.34 (0.144)
No Religion	0.105 (0.217)	0.399 (0.001)	-0.171 (0.07)	0.235 (0.056)	0.121 (0.217)	0.015 (0.467)	0.135 (0.014)	0.08 (0.234)
Female	-0.103 (0.008)	-0.074 (0.026)	-0.014 (0.367)	-0.065 (0.066)	0.006 (0.46)	-0.028 (0.262)	-0.113 (0.005)	-0.137 (0.001)
Age	0.07 (0.003)	0.102 (0)	0.112 (0)	0.032 (0.092)	0.01 (0.379)	-0.056 (0.012)	0.069 (0.002)	0.034 (0.095)
Political Interest	-0.126 (0)	-0.118 (0)	-0.085 (0)	-0.001 (0.48)	-0.087 (0.001)	-0.127 (0)	-0.038 (0.077)	0.003 (0.456)

	Luxembourg	*Malta*	*Netherlands*	*Poland*	*Portugal*	*Romania*	*Slovakia*
(Intercept)	0.284 (0.011)	0.452 (0.013)	-0.037 (0.36)	-0.51 (0)	-0.39 (0.001)	-0.587 (0)	-0.08 (0.29)
Exclusionism	0.049 (0.016)	0.09 (0)	0.081 (0.001)	0.064 (0.006)	0.03 (0.11)	0.084 (0)	-0.01 (0.363)
Socialism	0.001 (0.48)	-0.015 (0.245)	-0.026 (0.168)	0.042 (0.028)	-0.036 (0.076)	0.036 (0.034)	0.024 (0.165)
Authoritarianism	0.192 (0)	0.086 (0)	0.274 (0)	0.257 (0)	0.169 (0)	0.142 (0)	0.187 (0)
Rightism	0.116 (0)	-0.079 (0)	0.205 (0)	0.031 (0.082)	0.045 (0.029)	0.006 (0.402)	0.005 (0.41)
Education	-0.118 (0)	-0.131 (0)	-0.156 (0)	-0.054 (0.03)	-0.092 (0)	-0.135 (0)	-0.143 (0)
Income	-0.025 (0.16)	0 (0.495)	-0.058 (0.018)	0.164 (0)	0.019 (0.228)	0.073 (0.005)	0.068 (0.029)
Migrant Background	-0.676 (0)	-0.365 (0.006)	-0.316 (0.005)	-0.356 (0.057)	-0.763 (0)	-0.292 (0.139)	-0.163 (0.144)
Christian	-0.238 (0.018)	0.46 (0.009)	0.01 (0.456)	0.038 (0.382)	0.084 (0.232)	0.212 (0.004)	-0.043 (0.39)
Muslim	-0.395 (0.006)	-0.17 (0.286)	-0.661 (0.002)	-0.397 (0.105)	-0.179 (0.255)	-0.339 (0.14)	-0.367 (0.127)
No Religion	-0.188 (0.055)	-0.001 (0.504)	0.014 (0.445)	0.01 (0.473)	0.286 (0.01)	0.285 (0.011)	0.006 (0.482)
Female	-0.03 (0.236)	-0.064 (0.077)	-0.09 (0.02)	-0.017 (0.353)	0.005 (0.451)	-0.093 (0.015)	-0.033 (0.225)
Age	-0.011 (0.316)	-0.068 (0.004)	0.013 (0.3)	0.037 (0.078)	-0.027 (0.14)	-0.049 (0.022)	0.085 (0.001)
Political Interest	-0.047 (0.024)	-0.024 (0.141)	-0.033 (0.091)	0.003 (0.455)	-0.09 (0)	0.015 (0.271)	0.054 (0.019)

	Slovenia	*Spain*	*Sweden*	*United Kingdom*
(Intercept)	-0.209 (0.042)	0.068 (0.138)	-0.057 (0.314)	0.268 (0)
Exclusionism	0.095 (0)	0.102 (0)	0.16 (0)	0.108 (0)
Socialism	0.082 (0.001)	-0.029 (0.13)	-0.02 (0.225)	-0.122 (0)
Authoritarianism	0.274 (0)	0.138 (0)	0.43 (0)	0.188 (0)
Rightism	0.065 (0.005)	0.152 (0)	0.128 (0)	0.143 (0)
Education	-0.125 (0)	-0.1 (0)	-0.148 (0)	-0.164 (0)
Income	-0.039 (0.11)	0.026 (0.133)	0.009 (0.398)	-0.003 (0.44)
Migrant Background	-0.861 (0)	-0.749 (0)	-0.61 (0)	-0.764 (0)
Christian	0.301 (0.005)	-0.039 (0.26)	0.137 (0.127)	0.142 (0.034)
Muslim	-0.193 (0.151)	-0.542 (0.001)	-0.244 (0.155)	-0.322 (0.015)
No Religion	0.161 (0.087)	-0.131 (0.031)	0.087 (0.232)	0.186 (0.01)
Female	-0.169 (0)	-0.016 (0.359)	-0.191 (0)	-0.044 (0.125)
Age	-0.055 (0.014)	-0.018 (0.235)	0.032 (0.143)	0.079 (0)
Political Interest	0.007 (0.41)	-0.039 (0.048)	-0.127 (0)	-0.057 (0.001)

APPENDIX G: QUANTITIES OF INTEREST

This appendix provides operational definitions for statistics used to assess the estimates of the partial pooling models—national importance, first percentile differences, maximal differences, and credible intervals.

National Importance

As a measure of the importance of allowing each European coefficient to vary nationally, Table 5.3 reports the difference between the largest and the smallest coefficient for explanatory variable *k*, I define National Importance:

$$NI \equiv \hat{\tau}_{k,max} - \hat{\tau}_{k,min}$$

Since y is a z-score, if $\hat{\tau}_{k,max} - \hat{\tau}_{k,min} = 1$ that means that a one unit change in $x_{k,max}$ has an effect that differs from that of $x_{k,min}$ by up to 34.1%. In later chapters, I use the same measure of national importance for the coefficients of the macro variables as for the national coefficients since, whether the coefficients vary with mean 0 or mean γ_k,

$$NI = \hat{\tau}_{k,max} - \hat{\tau}_{k,min} = \left(\hat{\gamma}_k + \hat{\beta}_{k,max}\right) - \left(\hat{\gamma}_k + \hat{\beta}_{k,min}\right) = \hat{\beta}_{k,max} - \hat{\beta}_{k,min}.$$

First Percentile Differences

For first percentile differences, I focus on percent change in y for a one unit increase in x, which I denote $\frac{\delta p_y}{\delta x}$ (where $p_y \equiv \phi(y)$ and $\phi(.)$ is the cumulative standard normal) since y is a z-score and change in probability (percentile) is more readily interpretable than $\frac{\delta y}{\delta x}$. Since the magnitude of $\frac{\delta p_y}{\delta x}$ depends on the linear combination of the slopes and the other explanatory variables, I base my estimates of the first percentile differences (and their credible intervals) on mean values of the other explanatory variables. To take the European coefficient of exclusionism as

an example that is representative of the continuous and also of the binary variables in M.P1:

$$\widehat{\frac{\delta p_y}{\delta x_{EX}}} = \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} \left\{\Phi\left(\hat{\Upsilon}_s^{EX} + \hat{\eta}_s\right) - \Phi(\hat{\eta}_s)\right\}.$$

Where s indexes each of the MCMC simulations and $\hat{\eta}_s$ represents the effect of all of the other explanatory variables held at their mean level:

$$\hat{\eta}_s = \hat{\Upsilon}_s^{INT} + \hat{\Upsilon}_s^{S}\bar{x}^{S} + \hat{\Upsilon}_s^{AU}\bar{x}^{AU} + \hat{\Upsilon}_s^{R}\bar{x}^{R} + \hat{\Upsilon}_s^{ED}\bar{x}^{ED} + \hat{\Upsilon}_s^{I}\bar{x}^{I} + \hat{\Upsilon}_s^{MB}\bar{x}^{MB} + \hat{\Upsilon}_s^{C}\bar{x}^{C} + \hat{\Upsilon}_s^{M}\bar{x}^{M} + \hat{\Upsilon}_s^{NR}\bar{x}^{NR} + \hat{\Upsilon}_s^{F}\bar{x}^{F} + \hat{\Upsilon}_s^{A}\bar{x}^{A} + \hat{\Upsilon}_s^{PI}\bar{x}^{PI}.$$

But, most of the explanatory variables are z-scores too, so this expression simplifies considerably to $\hat{\Upsilon}_s^{INT} + \hat{\Upsilon}_s^{MB}\bar{x}^{MB} + \hat{\Upsilon}_s^{C}\bar{x}^{C} + \hat{\Upsilon}_s^{M}\bar{x}^{M} + \hat{\Upsilon}_s^{NR}\bar{x}^{NR} + \hat{\Upsilon}_s^{F}\bar{x}^{F}$. The remaining expression turns out to be quite small (if the explanatory variable is one of the z-scores, $\hat{\eta}_s = -0.004$), so, for the most part to be the same as when everything is set to zero:

$$\widehat{\frac{\delta p_y}{\delta x_{EX}}} = \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} \left\{\Phi\left(\hat{\Upsilon}_s^{EX} + \hat{\eta}_s\right) - \Phi(\hat{\eta}_s)\right\} \approx \phi\left(\hat{\Upsilon}^{EX}\right) - \phi(0) = \phi\left(\hat{\Upsilon}^{EX}\right) - 0.5.$$

The definition differs slightly for the (other) categorical variable (religion) since, for example, if we are estimating the effects of Christian, then Muslim and No religion are set to zero.

The national first percentile differences are defined analogously in terms of $\boldsymbol{\tau}$ and their respective country means for the explanatory variables. Interestingly (that is, despite the variation in the national means of the data), in analysis not presented here, I find that the above simplification holds at the national level, too:

$$\widehat{\frac{\delta p_{y,J}}{\delta x_{EX}}} = \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} \left\{\Phi\left(\hat{\tau}_{j,s}^{EX} + \hat{\eta}_{j,s}\right) - \Phi\left(\hat{\eta}_{j,s}\right)\right\} \approx \phi\left(\hat{\tau}_{j}^{EX}\right) - \phi(0) = \phi\left(\hat{\tau}_{j}^{EX}\right) - 0.5.$$

Maximal Differences

Maximal differences are, for unbounded explanatory variables, defined as the difference between two respondents who are $\pm 2\sigma$ on the explanatory variable of interest. Using the above notation, the maximal national difference in terms of ideology is:

$$= \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} \left\{\Phi\left(2\hat{\tau}_{j,s}^{R} + \hat{\eta}_{j,s}\right) - \Phi\left(-2\hat{\tau}_{j,s}^{R} + \hat{\eta}_{j,s}\right)\right\} \approx \phi\left(2\hat{\tau}_{j}^{EX}\right) - \phi\left(-2\hat{\tau}_{j}^{EX}\right).$$

For sex and migrant background, I simply graph the first percentile differences. For religion, I graph the national differences between Christians and Muslims:

$$= \frac{1}{n_{MCMC}} \sum_{s=1}^{n_{MCMC}} \left\{\Phi\left(\hat{\tau}_{j,s}^{C} + \hat{\eta}_{j,s}\right) - \Phi\left(\hat{\tau}_{j,s}^{M} + \hat{\eta}_{j,s}\right)\right\} \approx \phi\left(\hat{\tau}_{j}^{C}\right) - \phi\left(\hat{\tau}_{j}^{M}\right).$$

Credible Intervals

Credible intervals are similar in spirit to (Frequentist) confidence intervals but differ in that in Bayesian analysis the parameter (not the data) is considered a random variable. In Bayesian analysis, a highest posterior density is a credible interval that has certain intuitive and desirable properties. In this case, the HPD is continuous, centered on the point estimate, short as possible, and corresponds to the most powerful test; in this project, all credible intervals are also HPDs. For unimodal posteriors like those investigated here, the HPD can be written:

$\{\theta: \pi(\theta|\boldsymbol{x}) \geq k = \pi(\theta_{Lower}|\boldsymbol{x}) = \pi(\theta_{Upper}|\boldsymbol{x})\}$ where $\int_{\theta_{Lower}}^{\theta_{Upper}} \pi(\theta|\boldsymbol{x})d\theta = 1 - \alpha$

(Casella and Berger 2002, 441, 447-8; Jackman 2009, 26).

APPENDIX H: INTENSIFICATION OF NATIONAL EFFECTS

This appendix presents estimates of the extent to which increases in given macro variables explain more intense national (total) effects of individual-level explanatory variables. In the tables below, point estimates are followed by p_{Bayes} values. For the intercepts and slopes, p_{Bayes} is the posterior probability that the parameter has the opposite sign of the point estimate. For $\bar{R}^2_{k,h}$, I present the posterior probability that the measure of fit is negative (so that, as usual, low values indicate that the model explains a trend that is unlikely to be due to chance). I apply the logit transformation to the macro explanatory variables that are proportions to account for potential slippage with (the unbounded support) of the national effects (indicated with an asterisk).

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.069 (0)	0.045 (0)	0.145 (0)	0.016 (0.006)	-0.093 (0)
EU-15	0.015 (0.055)	-0.086 (0)	0.091 (0)	0.138 (0)	-0.053 (0)
$\bar{R}^2$	-0.012 (0.736)	0.425 (0)	0.188 (0)	0.607 (0)	0.168 (0.002)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	0.013 (0.093)	-0.425 (0)	0.143 (0)	-0.31 (0.003)	0.086 (0.021)
EU-15	-0.016 (0.1)	-0.186 (0.001)	-0.019 (0.359)	-0.077 (0.236)	0.015 (0.383)
$\bar{R}^2$	-0.011 (0.727)	0.09 (0.075)	-0.023 (0.88)	0.013 (0.585)	-0.022 (0.864)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.067 (0)	0.023 (0.001)	-0.003 (0.328)
EU-15	0.007 (0.348)	0.022 (0.014)	-0.098 (0)
$\bar{R}^2$	-0.023 (0.867)	-0.008 (0.684)	0.483 (0)

Table H.1: Intensifications: EU-15

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.089 (0)	-0.064 (0)	0.205 (0)	0.156 (0)	-0.134 (0)
IP^*	0.004 (0.117)	-0.02 (0)	0.003 (0.191)	0.02 (0)	-0.004 (0.164)
$\bar{R}^2$	-0.02 (0.842)	0.171 (0)	-0.035 (0.998)	0.084 (0.002)	-0.024 (0.894)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	-0.068 (0)	-0.799 (0)	0.122 (0.023)	-0.454 (0)	0.047 (0.225)
IP^*	-0.023 (0)	-0.087 (0)	-0.003 (0.428)	-0.032 (0.193)	-0.015 (0.184)
$\bar{R}^2$	0.308 (0)	0.199 (0.022)	-0.025 (0.892)	0.026 (0.524)	-0.013 (0.755)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.036 (0.042)	0.063 (0)	-0.107 (0)
IP^*	0.009 (0.069)	0.009 (0.004)	-0.016 (0)
$\bar{R}^{2'}$	0.007 (0.564)	0.005 (0.502)	0.084 (0.015)

Table H.2: Intensifications: Immigrant Population

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.082 (0)	0.001 (0.459)	0.207 (0)	0.088 (0)	-0.117 (0)
ΔIP^*	-3.829 (0.001)	-2.464 (0.031)	-7.521 (0)	3.109 (0.008)	-3.852 (0.003)
$\bar{R}^2$	0.041 (0.191)	-0.012 (0.755)	0.05 (0.032)	-0.018 (0.867)	0.027 (0.298)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	0.005 (0.205)	-0.486 (0)	0.148 (0)	-0.334 (0)	0.121 (0)
ΔIP^*	-0.827 (0.313)	-29.995 (0)	-10.64 (0.048)	-13.066 (0.171)	-18.175 (0.004)
$\bar{R}^2$	-0.026 (0.907)	0.146 (0.002)	0.006 (0.543)	0.023 (0.525)	0.09 (0.12)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.074 (0)	0.039 (0)	-0.053 (0)
ΔIP^*	7.232 (0.002)	-2.932 (0.019)	-2.854 (0.017)
$\bar{R}^2$	0.119 (0.068)	-0.005 (0.655)	-0.009 (0.71)

Table H.3: Intensifications: Immigration Trend

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.177 (0)	-0.154 (0)	0.519 (0)	0.347 (0)	-0.225 (0)
CR^*	0.032 (0)	-0.048 (0)	0.103 (0)	0.081 (0)	-0.033 (0)
$\bar{R}^2$	0.135 (0.007)	0.233 (0)	0.496 (0)	0.381 (0)	0.108 (0.023)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	-0.017 (0.278)	-0.79 (0)	0.266 (0.017)	-0.412 (0.028)	0.277 (0.019)
CR^*	-0.007 (0.233)	-0.083 (0.031)	0.043 (0.142)	-0.019 (0.39)	0.058 (0.089)
$\bar{R}^2$	-0.022 (0.863)	0.016 (0.444)	-0.007 (0.7)	-0.009 (0.739)	0.016 (0.492)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.152 (0)	0.097 (0)	-0.23 (0)
CR^*	-0.028 (0.017)	0.02 (0.004)	-0.055 (0)
$\bar{R}^2$	0.046 (0.28)	0.008 (0.481)	0.271 (0)

Table H.4: Intensifications: Crime Rate

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.074 (0)	0.007 (0.093)	0.197 (0)	0.084 (0)	-0.12 (0)
CF	0 (0.031)	0 (0)	0 (0.322)	0 (0)	0 (0.073)
$\bar{R}^2$	-0.018 (0.836)	0.115 (0.002)	-0.037 (1)	0.023 (0.181)	-0.024 (0.909)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	0.003 (0.306)	-0.508 (0)	0.138 (0)	-0.348 (0)	0.097 (0.001)
CF	0 (0.312)	-0.001 (0.003)	0 (0.207)	0 (0.353)	0 (0.354)
$\bar{R}^2$	-0.032 (0.979)	0.002 (0.541)	-0.031 (0.965)	-0.024 (0.885)	-0.032 (0.974)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.067 (0)	0.034 (0)	-0.058 (0)
CF	0 (0.134)	0 (0.261)	0 (0.481)
$\bar{R}^2$	-0.013 (0.758)	-0.034 (0.993)	-0.037 (0.999)

Table H.5: Intensifications: Conflict Fatalities

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.075 (0)	-0.059 (0)	0.238 (0)	0.227 (0)	-0.188 (0)
MP^*	0 (0.436)	-0.013 (0)	0.01 (0)	0.031 (0)	-0.015 (0)
$\bar{R}^2$	-0.032 (0.973)	0.095 (0.01)	-0.005 (0.642)	0.37 (0)	0.166 (0.004)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	-0.014 (0.204)	-0.76 (0)	0.13 (0.045)	-0.386 (0.001)	0.036 (0.308)
MP^*	-0.004 (0.127)	-0.053 (0)	-0.001 (0.486)	-0.008 (0.41)	-0.013 (0.185)
$\bar{R}^2$	-0.011 (0.743)	0.094 (0.067)	-0.025 (0.891)	0.004 (0.642)	-0.009 (0.726)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.052 (0.014)	0.061 (0)	-0.141 (0)
MP^*	0.003 (0.297)	0.006 (0.016)	-0.019 (0)
$\bar{R}^2$	-0.02 (0.842)	-0.008 (0.689)	0.213 (0)

Table H.6: Intensifications: Muslim population

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.083 (0)	0.007 (0.108)	0.196 (0)	0.074 (0)	-0.113 (0)
ΔMP^*	-0.009 (0.032)	-0.013 (0.001)	0 (0.48)	0.026 (0)	-0.013 (0.007)
$\bar{R}^2$	-0.002 (0.618)	0.016 (0.365)	-0.037 (1)	0.068 (0.005)	0.022 (0.368)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	0.01 (0.095)	-0.455 (0)	0.152 (0)	-0.319 (0)	0.132 (0)
ΔMP^*	-0.008 (0.107)	-0.103 (0)	-0.027 (0.153)	-0.048 (0.165)	-0.051 (0.053)
$\bar{R}^2$	-0.006 (0.679)	0.135 (0.006)	-0.005 (0.68)	0.025 (0.512)	0.057 (0.311)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.07 (0)	0.038 (0)	-0.04 (0)
ΔMP^*	0.009 (0.164)	-0.004 (0.196)	-0.025 (0)
$\bar{R}^2$	-0.004 (0.673)	-0.028 (0.935)	0.119 (0.003)

Table H.7: Intensifications: Muslim population growth

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.079 (0)	-0.011 (0.056)	0.204 (0)	0.124 (0)	-0.121 (0)
LDI^*	0.001 (0.372)	-0.006 (0.048)	0.006 (0.062)	0.025 (0)	0.001 (0.381)
$\bar{R}^2$	-0.032 (0.975)	-0.02 (0.86)	-0.031 (0.988)	0.096 (0)	-0.031 (0.97)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	-0.009 (0.152)	-0.543 (0)	0.121 (0)	-0.421 (0)	0.083 (0.011)
LDI^*	-0.011 (0.01)	-0.012 (0.288)	-0.009 (0.335)	-0.055 (0.084)	-0.009 (0.338)
$\bar{R}^2$	0.018 (0.391)	-0.028 (0.93)	-0.023 (0.867)	0.043 (0.404)	-0.017 (0.815)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.056 (0)	0.047 (0)	-0.058 (0)
LDI^*	0.006 (0.193)	0.01 (0.006)	0 (0.476)
$\bar{R}^2$	-0.015 (0.78)	-0.001 (0.588)	-0.035 (0.995)

Table H.8: Intensifications: Linguistic Diversity Index

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.06 (0)	0.029 (0)	0.155 (0)	0.047 (0)	-0.105 (0)
IL	0.001 (0)	-0.003 (0)	0.003 (0)	0.004 (0)	-0.001 (0)
$\bar{R}^2$	0.068 (0.061)	0.223 (0)	0.145 (0)	0.24 (0)	0.05 (0.136)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	0.013 (0.072)	-0.495 (0)	0.1 (0.008)	-0.351 (0)	0.037 (0.185)
IL	-0.001 (0.064)	-0.003 (0.054)	0.003 (0.084)	0 (0.475)	0.005 (0.009)
$\bar{R}^2$	-0.012 (0.741)	-0.018 (0.827)	-0.006 (0.673)	-0.021 (0.851)	0.055 (0.219)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.052 (0)	0.013 (0.039)	-0.041 (0)
IL	-0.001 (0.081)	0.002 (0)	-0.001 (0)
$\bar{R}^2$	-0.003 (0.646)	0.079 (0.018)	0.026 (0.219)

Table H.9: Intensifications: immigrant languages

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.107 (0.004)	-0.024 (0.277)	0.277 (0)	0.001 (0.497)	-0.062 (0.085)
U^*	0.011 (0.224)	-0.008 (0.301)	0.03 (0.029)	-0.033 (0.008)	0.022 (0.089)
$\bar{R}^2$	-0.027 (0.922)	-0.033 (0.981)	-0.026 (0.964)	-0.02 (0.91)	-0.017 (0.801)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	0.131 (0.003)	-0.537 (0.004)	0.024 (0.452)	-0.172 (0.317)	0.12 (0.281)
U^*	0.046 (0.004)	-0.003 (0.483)	-0.04 (0.284)	0.066 (0.316)	0.009 (0.452)
$\bar{R}^2$	0.037 (0.26)	-0.032 (0.974)	-0.024 (0.886)	-0.011 (0.751)	-0.024 (0.887)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	0 (0.502)	-0.045 (0.138)	0.02 (0.313)
U^*	0.023 (0.192)	-0.029 (0.026)	0.028 (0.027)
$\bar{R}^2$	-0.013 (0.764)	-0.013 (0.76)	-0.016 (0.806)

Table H.10: Intensifications: unemployment

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.083 (0)	-0.025 (0)	0.201 (0)	0.114 (0)	-0.142 (0)
ΔU^*	0.12 (0.059)	-0.428 (0)	0.106 (0.099)	0.418 (0)	-0.368 (0)
$\bar{R}^2$	-0.011 (0.724)	0.152 (0)	-0.032 (0.991)	0.061 (0.011)	0.127 (0.017)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	-0.018 (0.007)	-0.635 (0)	0.161 (0)	-0.365 (0)	0.111 (0.002)
ΔU^*	-0.427 (0)	-2.048 (0)	0.548 (0.094)	-0.222 (0.399)	0.306 (0.236)
$\bar{R}^2$	0.188 (0.003)	0.214 (0.011)	0.001 (0.617)	0.004 (0.65)	-0.012 (0.763)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.06 (0)	0.026 (0)	-0.078 (0)
ΔU^*	0.057 (0.332)	-0.165 (0.018)	-0.399 (0)
$\bar{R}^2$	-0.022 (0.868)	-0.009 (0.704)	0.108 (0.004)

Table H.11: Intensifications: unemployment trend

	$\hat{\tau}_{EX}$	$\hat{\tau}_{S}$	$\hat{\tau}_{AU}$	$\hat{\tau}_{R}$	$\hat{\tau}_{ED}$
(Intercept)	0.075 (0)	0.05 (0)	0.137 (0)	-0.004 (0.366)	-0.083 (0)
GDP	0 (0.415)	-0.001 (0)	0.001 (0)	0.001 (0)	0 (0)
$\bar{R}^2$	-0.032 (0.977)	0.102 (0.006)	0.038 (0.067)	0.215 (0)	0.055 (0.1)

	$\hat{\tau}_{I}$	$\hat{\tau}_{MB}$	$\hat{\tau}_{C}$	$\hat{\tau}_{M}$	$\hat{\tau}_{NR}$
(Intercept)	0.039 (0.004)	-0.342 (0)	0.232 (0)	-0.263 (0.034)	0.191 (0)
GDP	0 (0.003)	-0.002 (0)	-0.001 (0.03)	-0.001 (0.18)	-0.001 (0.029)
$\bar{R}^2$	0.038 (0.241)	0.063 (0.081)	0.016 (0.47)	0.004 (0.626)	0.019 (0.446)

	$\hat{\tau}_{F}$	$\hat{\tau}_{A}$	$\hat{\tau}_{PI}$
(Intercept)	-0.071 (0.001)	0.032 (0.002)	0 (0.485)
GDP	0 (0.343)	0 (0.39)	-0.001 (0)
$\bar{R}^2$	-0.024 (0.886)	-0.035 (0.993)	0.106 (0.003)

Table H.12: Intensifications: GDP

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Vita

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Pete's research appears in *Comparative Sociology*, *Politics & Gender*, Oxford University Press, and *The Washington Post*. Upon graduation, he will teach at Stanford University as a Thinking Matters Fellow.

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