Skill of the Immigrants and Vote of the Natives: Immigration and Nationalism in European Elections 2007-2016 - Appendix

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Appendix I Descriptive statistics and data sources

We provide additional descriptive statistics as well as additional details on the data sources and definitions. Section Appendix I provides information of the different data sources. Table A1 lists the variables used in the empirical analysis with their definition and source. Section Appendix I describes the voting data available from the ESS.

Data description

Our analysis is built on four different datasets: (i) European Social Survey (ESS), (ii) Manifesto Project Database (MPD), (iii) European Labor Force Survey (EULFS) and (iv) Eurostat. Here below we describe each data source, their characteristics and how we combine them.

European Social Survey (ESS)- Our primary data source is the European Social Survey. This is a multi-country survey, which was administered in 8 waves (one every two years) in 36 countries between 2002 and 2016. Each individual in the ESS is selected by strict random probability method and the samples are representative of the population over 15 in each country. On average each wave contains around 1500 individuals for each country. The data include detailed information on personal and family characteristics such as age, gender, education, marital status, number of children in the family, place of birth and labor market characteristics such as employment status and work characteristics. It also includes detailed information on the parental background, such as parents' education, employment status, occupation when the respondent was 14 years old and their country of birth. From 2010 on it provides also intra-country geographical location of respondents at NUTS2 level. Finally, it provides also voting and political preferences of individuals. In particular, we are interested in two specific questions: (i) which party did you vote in the last national election? (ii) which party do you fell close to? The answers to those questions are the actual names of the parties in each surveyed country, giving a clear definition of the voting preferences/political closeness of each individual.

Manifesto Project Database (MPD) – The Manifesto Project Database, originally created by the Manifesto Research Group in the late 1970s and evolved under different names (e.g. Comparative Manifesto Project), analyses the parties' political manifesto to study parties' political preferences. It covers all the parties that are candidate at the national elections and gain at least one seat in the parliament. Democratic countries in the OECD and Eastern Europe are covered, having a sample of 56 countries over the 1945-2017 period. The number of parties analyzed by the MPD are 1093 over 715 parliamentary elections. Parties' political preferences are studied through a content analysis of the political manifesto: the share of quasi-sentences related to a topic are calculated as a fraction over the whole political manifesto. For each topic the MPD identifies two measures: one of favorable/positive mentions and the other of unfavorable/negative mentions. Several topics are analyzed, like the role of military, constitutionalism, decentralization, market regulation, etc. For our research we focus on parties' political preferences on: (i) European Community/Union (ii) National way of life. The former takes into account all the mentions on the EU like the desirability/opposition of expanding the EU or increasing EU competences. The latter contains all the mentions related to nationalism, patriotism, pride of citizenship, etc. For each one of the two topics we then compute two measures. One is a measure of saliency, computed as the sum of the mentions (both positive and negative) related to the topic in analysis. The other is a measure of favorable political position of the party, computed as the difference between positive and negative mentions of the topic. We compute the average over time of those indicators

for each party, dropping all years before the 1990.[1]. Finally, we harmonized and merged the MPD with the voting/political preferences of individual from ESS through the name of the party voted and the year of elections. In this way we know also the political preferences of the party voted by each individual in the ESS.

European Labor Force Survey (EULFS) – The European Labor Forces Survey is a large household survey conducted over the 28 members of the EU, the 3 member of the EFTA (Switzerland, Norway and Iceland) and two candidate countries. Data are available from 1983 on and it is representative of the population above 15. Information related to age, employment status and education are available in this survey. Moreover, from 2005, a disaggregate variable of country of birth is available across the majority of the countries. Fifteen birthplace regions are recognized by the EULFS: natives, EU15, New European member state from 2004, new European member state of 2007/2013, EFTA, Other Europe, North Africa, Other Africa, Near and Middle East, East Asia, South and South East Asia, North America, Central America and Caribbean, South America and Australia and Oceania. Thanks to the latter variable we can easily recognize the native and immigrant population at NUTS2 level in each country. Using the microdata of European Labor Force Survey and focusing on 14 European countries (Austria, Belgium, Denmark, Finland, France, Germany, Greece, Italy, Ireland, Portugal, Spain, Switzerland, Sweden and United Kingdom) we compute the share of immigrants over the total population in 2005 at NUTS2 level as follow:

$$m^{O}_{r,s,t} = \frac{M^{O}_{r,s,t}}{Pop_{r,2005}} \tag{1}$$

where $m^{O}_{r,s,t}$ is the share of migrants and $M^{O}_{r,s,t}$ is the total stock of migrants in NUTS2 region r born in the group of origin countries $O \in \{All, NonEU28\}$, with skills $s \in \{All, HS, LS\}$ at time t. For the 14 countries in analysis we built those origin-skill specific shares of migrants at NUTS2 level, excluding Austria, Germany and United Kingdom, where we built them at NUTS1 level. Since Germany does not provide information on the birthplace of the foreign born individuals in their country, we impute the country of birth with the available information on nationality and we distribute the population of foreign born naturalized people using the shares by nationality within the foreign born population. NUTS2 information are available for Denmark from 2007. Our sample includes 146 regions over the 2005-2016 period.

Eurostat – Being the statistical office of the EU, Eurostat can provide several socio-economics data of the EU members. For our analysis, we utilize Eurostat to build a vector of relevant NUTS2 control variables for our main analysis. In particular, we extract data on GDP per capita, population density, unemployment rate and percentage of tertiary educated individuals. Since a measure of GDP per capita is not available for Switzerland, we extract this information from the Regional Economy Dataset available from the OECD. Moreover, we used Eurostat to extract relevant data at NUTS2 level to perform our heterogeneity analysis at regional level, like the value of social benefits other than social transfer in kind per capita, the ratio 0-14 over 15-65 years old population and a measure of total number of crimes.

[1] In this way we focus on a period in which the European integration proceess becomes an faster In most cases, information at the party level do not go back that far.

Table A1: Data Sources and definitions

Variable	Description	Definition	Source
Individual			
$Nationalism_{i,r,t}$	Measure of Nationalism	First component from a PCA on the shares of favorable mentions on EU and Nationalism of each partys' political manifesto. It measures the level of Nationalism of the party voted by individual i in region r at time t.	Author's Calculation on the ESS and MPD data.
$Salience_{i,r,t}$	Measure of Salience of Nationalism issue	First component from a PCA on the shares of total mentions on EU and Nationalism of each partys' political manifesto. It measures the saliency of those topics of the party voted by individual i in region r at time t.	Author's Calculation on the ESS and MPD data.
$Age_{i,r,t}$	Respondent's age	Age of individual i.	ESS data.
$Tertiary_{i,r,t}$	Tertiary dummy	Dummy variable that takes value of 1 if individual i is tertiary educated	ESS data.
$Female_{i,r,t}$	Woman dummy	Dummy variable that takes value of 1 if individual i is a woman.	ESS data.
$Tertiary\ fath_{i,r,t}$	Father educational background dummy	Dummy variable that takes value of 1 if individual i's father is tertiary educated.	ESS data.
Regional			
$m^{O}_{r,s,t}$	Share of migrants	Share of migrants in region r at time t of skill s from origin countries O over the 2005 population of region r.	Authors' Calculation on EULFS data.
$Y_{r,t}$	Gross domestic product	Gross domestic product (GDP) at current market prices per capita in region r at time t.	Authors' Calculation on Eurostat data and Regional Economy.
$E_{r,t}$	Tertiary education	Percentage of tertiary educated in the population in region r at time t.	Eurostat data.
$U_{r,t}$	Unemployment rate	Unemployment rate in region r at time t.	Eurostat data.
$P_{r,t}$	Population density	Total population over the area (km^2) in region r at time t.	Eurostat data.
$Soc_{r,t}$	Social benefits	Social benefits other than social transfer in kind per capita.	Authors' Calculation on Eurostat data
$Ch_{r,t}$	Children to adults ratio	Ratio of the total children aged 0 to 14 over the population aged 15 to 65	Eurostat data.
$C_{r,t}$	Total number of crimes	Total number of crimes, including robberies, homicides, burglaries and thefts in region r at time. t	Eurostat data.
Party			
$Pro\ EU_p$	Pro EU political position	Measure party p pro EU political stance, computed as a difference between the shares of favorable and negative mentions in the political manifesto	Authors' calculation on MPD data
$Pro\ Nation._p$	Pro Nationalism political position	Measure party p pro Nationalism political stance, computed as a difference between the shares of favorable and negative mentions in the political manifesto	Authors' calculation on MPD data
$Total\ EU_p$	Salience EU issue	Measure of salience of EU topic for party p, computed as the sum of favorable and negative mentions in the political manifesto	Authors' calculation on MPD data
$Total\ Nation._p$	Salience Nationalism issue	Measure of salience of Nationalism topic for party p, computed as the sum of favorable and negative mentions in the political manifesto	Authors' calculation on MPD data

Table A2: Summary Statistics - Party closeness data

Party Closeness Data		Obs.	Mean	Std. Dev.	Min	Max
Individual Characteristics	Age	36155	51.593	18.082	18	90
	Female	36155	0.482	0.500	0	1
	Tertiary	36155	0.348	0.476	0	1
	Tertiary (father)	30501	0.212	0.409	0	1
	Preferences Pro EU	35749	0.014	0.031	-0.242	.080
	Salience EU	35749	0.033	0.019	0	0.262
	Preferences Pro National way	35749	0.012	0.020	-0.061	0.117
	Salience National Way	35749	0.015	.019	0	0.117
	Nationalism (PCA, std)	35749	0	1	-1.543	7.486
	Salience Nationalism (PCA)	35749	0.024	0.016	0	0.174
Regional Characteristics	GDP per capita	446	32.229	11.510	13.201	69.902
	Pop density	446	416.621	1025.116	3.3	7515.507
	Unemployment rate (%)	446	10.06	6.205	0	37
	Tertiary rate (%)	446	32.109	7.647	12.3	57.1
	Share of Mig (%)	446	13.28	8.837	1.7	50.7
	Share of Mig (HS) (%)	446	3.6	3.3	0.4	21.7
	Share of Mig (LS) (%)	446	9.7	6.0	1.3	34.7
	Share of Mig (not EU) (%)	446	7.2	5.2	0.6	32.4
	Share of Mig (not EU, HS) (%)	446	1.8	1.8	0	15.6
	Share of Mig (not EU, LS) (%)	446	5.4	3.7	0.4	23.2
	Share of Mig (EU) (%)	446	6.0	5.4	0	33.5
	Share of Mig (EU, HS) (%)	446	1.7	1.9	0	12.0
	Share of Mig (EU, LS) (%)	446	4.3	3.7	0	24.3

Note: authors' calculations on ESS data.

ESS voting

Table A3: Party closeness and party voted: differences (%)

Country	(1) Δ PC and PV	(2) DK Party close to	(3) DK Party voted	(4) Δ Tot. EU	(5) Δ Pro EU	(6) Δ Tot. Nation.	(7) Δ Pro Nation.
Austria	5.12	37.18	7.93	0.146	-0.054	0.096	0.063
Belgium	12.34	38.55	8.08	-0.044	-0.026	-0.035	0.015
Denmark	14.09	23.36	8.09	0.250	-0.486	0.495	0.397
Finland	11.69	31.93	11.43	-0.011	-0.103	0.032	0.032
France	30.00	39.84	16.47	-0.037	-0.026	-0.169	-0.193
Germany	15.27	32.71	11.32	0.071	-0.270	-0.001	-0.090
Ireland	28.32	55.43	6.25	0.625	-0.509	-0.582	-0.530
Portugal	9.16	22.36	16.90	0.062	-0.191	-0.023	-0.022
Spain	16.50	34.81	11.86	-0.259	-0.245	-0.016	-0.084
Sweden	14.06	24.62	6.32	-0.058	-0.257	-0.035	-0.024
Switzerland	25.14	15.94	24.88	0.382	-0.409	0.509	0.484
United Kingdom	12.30	33.53	11.52	-0.275	-0.098	0.021	-0.042
Whole Sample	16.76	34.01	12.33	0.103	-0.250	-0.007	-0.031

Note: authors' calculations on ESS data and Manifesto Project Database. Column (1) shows the share of individual who feels close to a party different from the party voted in the last national election. This share is computed only for the population who answered with a party name at both questions on party voted and party closeness. Column (2) shows the share of individual over the total population who answered "don't know" to the question related to the party close to. Column (3) shows the share of individual over the total population who answered "don't know" to the question related to the party voted in the last national election. From column (4) to (7) we compute the differences between the political platform of the party they feel close to and the party voted in the last national election. All the differences above are calculated among the population who feels close to a party different from the party voted in the last national election. The differences in the table are calculated as follow $\frac{(Party\ Close_j - Party\ Voted_j)}{sd(Party\ Voted_j)}$ for each topic j. All the differences in this tables are standardized by dividing the differences for the standard deviation of each topic among all the elected parties in the sample. Columns (4) and (6) show the std. differences on the total mentions of EU and National way of life topic respectively. Columns (5) and (7) show the std. differences on the favorable mentions of EU and Nationalism topic respectively.

Table A4: ESS data and actual voting (Δ)

Country	Year	(1) Top 5 parties Mean	(2) Top 5 parties SD	Country	Year	(1) Top 5 parties Mean	(2) Top 5 parties SD
Austria	2008	0.882	7.16	*Ireland*	2016	1.74	4.39
Austria	2013	0.831	5.16	*Portugal*	2009	0.972	7.13
Belgium	2010	1.61	2	*Portugal*	2011	1.52	8.18
Belgium	2014	1.36	1.61	*Portugal*	2015	-0.0255	9.7
Denmark	2007	0.17	2.96	*Spain*	2008	0.797	3.2
Denmark	2011	-.0823	1.78	*Spain*	2011	0.628	1.59
Finland	2007	0.16	3.09	*Sweden*	2010	0.428	3.39
Finland	2011	-0.304	3.44	*Sweden*	2014	0.004	3.87
Finland	2015	0.686	3.33	*Switzerland*	2007	0.0323	2.56
France	2007	0.381	4.71	*Switzerland*	2011	0.337	4.48
France	2012	1.45	3.39	*Switzerland*	2015	0.463	5.04
Germany	2009	0.876	7.88	*United Kingdom*	2010	-0.117	2.55
Germany	2013	1.42	4.22	*United Kingdom*	2015	0.106	3.35
Ireland	2011	0.7	7.78	**Whole Sample**	2007-2016	0.63	0.57

Note: authors' calculations on ESS, European Election Database (EED) and National Statistics. This table shows the mean and the standard deviation of the difference between voting shares computed with ESS and actual election results for the top 5 parties voted in each national election available in the sample.

Appendix II Principal Component Analysis

We provide here below the results of the Principal Component Analysis on: (i)measures of favorable political position of the party, computed as the difference between positive and negative mentions, on the European Union and National Way of life; (ii)measures of saliency of European Union and National Way of life in the parties' political manifesto.

(i) Favorable political position

Table A5: PCA on favorable political position

Component	Eigenvalue	Difference	Proportion	Cumulative
Comp1	1.51	1.03	0.758	0.758
Comp2	0.484	.	0.242	1.00

Table A6: PCA eigenvectors

Variable	Comp1	Comp2	Unexplained
Pro Nationalism	0.7071	0.7071	0
Pro EU	-0.7071	0.7071	0

(ii) Salience

Table A7: PCA on measures of salience

Component	Eigenvalue	Difference	Proportion	Cumulative
Comp1	1.402	0.805	0.701	0.701
Comp2	0.597	.	0.298	1.00

Table A8: PCA eigenvectors

Variable	Comp1	Comp2	Unexplained
Total Nationalism	0.7071	0.7071	0
Total EU	0.7071	-0.7071	0

Appendix III Parties' names and political preferences

Table A9: Partys' names and political preferences

Country	Party (abbrev)	Party (full name)	Nationalism	Salience
Austria	BZÖ	*Bündnis Zukunft Österreich (Alliance for the Future of Austria)*	0.681	0.023
	FPÖ	*Freiheitliche Partei Österreichs (Austrian Freedom Party)*	1.080	0.032
	TS	*Team Stronach für Österreich (Team Stronach for Austria)*	1.075	0.025
	NEOS	*Das Neue Österreich (The New Austria)*	-0.638	0.018
	LIF	*Liberales Forum (Liberal Forum)*	0.105	0.000
	GRÜNE	*Die Grünen (The Greens)*	-0.596	0.029
	SPÖ	*Sozialdemokratische Partei Österreichs (Austrian Social Democratic Party)*	-0.272	0.020
	KPÖ	*Kommunistische Partei Österreichs (Austrian Communist Party)*	0.819	0.033
	ÖVP	*Österreichische Volkspartei (Austrian People's Party)*	-0.258	0.029
	pirate	*Pirate Party*	0.200	0.006
Belgium	groen!	*Groen! (Green!)*	-0.215	0.008
	openVLD	*Open Vlaamse Liberalen en Demokraten (Open Flemish Liberals and Democrats)*	-0.294	0.011
	sp.a	*Socialistische Partij Anders (Socialist Party Different)*	-0.055	0.004
	ECOLO	*Écologistes Confédérés pour l'Organisation de Luttes Originales (Ecologists)*	-0.301	0.012
	CD&V	*Christen-Democratisch en Vlaams (Christian Democratic and Flemish)*	-0.565	0.016
	PSC	*Parti Social Chrétien (Christian Social Party)*	-0.376	0.012
	LDD	*Lijst Dedecker (List Dedecker)*	0.008	0.002
	N-VA	*Nieuw-Vlaamse Alliantie (New Flemish Alliance)*	-0.482	0.016
	VB	*Vlaams Belang (Flemish Interest)*	0.369	0.013
	PS	*Parti Socialiste (Francophone Socialist Party)*	-0.706	0.019
	MR	*Alliance: Mouvement Réformateur (Reform Movement)*	-0.418	0.015
Denmark	V	*Venstre (Liberals)*	-0.491	0.025
	SF	*Socialistisk Folkeparti (Socialist People's Party)*	0.398	0.013
	KrF	*Kristeligt Folkeparti (Christian People's Party)*	0.552	0.018
	SD	*Socialdemokratiet (Social Democratic Party)*	0.277	0.006
	KF	*Konservative Folkeparti (Conservative People's Party)*	-0.095	0.025
	EL	*Alliance: Enhedslisten - De Rød-Grønne (Red-Green Unity List)*	1.117	0.033
	DF	*Dansk Folkeparti (Danish People's Party)*	5.155	0.107

	NY	*Ny Alliance (New Alliance)*	0.105	0.021
	RV	*Det Radikale Venstre (Danish Social-Liberal Party)*	-1.028	0.024
Finland	SSDP	*Suomen Sosialidemokraattinen Puolue (Finnish Social Democrats)*	-0.043	0.006
	LKP	*Liberaalinen Kansanpuolue (Liberal People's Party)*	1.084	0.020
	VL	*Vihreä Liitto (Green Union)*	0.036	0.005
	PS	*Perussuomalaiset (True Finns)*	2.573	0.051
	VAS	*Vasemmistoliitto (Left Wing Alliance)*	-0.142	0.008
	SK	*Suomen Kansanpuolue (Finnish People's Party)*	-0.412	0.020
	pirate	*Pirate Party*	0.200	0.006
	RKP/SFP	*Ruotsalainen Kansanpuolue/Svenska Folkpartiet (Swedish People's Party)*	-0.348	0.009
	KD	*Suomen Kristillisdemokraatit (Christian Democrats in Finland)*	0.295	0.009
	KK	*Kansallinen Kokoomus (National Coalition)*	-0.273	0.024
France	NC	*Nouveau Centre (New Centre)*	-1.596	0.035
	Les Verts	*Les Verts, Confédération Écologiste - Parti Écologiste (The Greens)*	- 1.251	0.028
	FDG	*Alliance: Front de Gauche (Left Front)*	- 1.108	0.035
	UDF	*Union pour la Démocratie Française (Union for French Democracy)*	- 1.026	0.025
	PCF	*Parti Communiste Français (French Communist Party)*	- 0.047	0.020
	PRG	*Parti Radical de Gauche (Left Radical Party)*	- 1.520	0.039
	UMP	*Alliance: Union pour la Majorité Présidentielle (Union for the Presidential Majority)*	-0.355	0.054
	MoDem	*Mouvement Démocrate (Democratic Mouvement)*	- 0.620	0.047
	PS	*Parti Socialiste (Socialist Party)*	- 0.971	0.027
	FN	*Front National (National Front)*	3.533	0.073
	PR	*Parti Radical (Radical Party)*	- 0.580	0.066
Germany	LINKE	*Die Linke (The Left)*	-0.165	0.011
	SPD	*Sozialdemokratische Partei Deutschlands (Social Democratic Party of Germany)*	-0.366	0.021
	90/Greens	*Bündnis'90/Die Grünen (Alliance'90/Greens)*	-0.570	0.016
	CDU/CSU	*Alliance: Christlich-Demokratische Union/Christlich-Soziale Union (Christian Democratic Union/ Christian Social Union)*	0.297	0.033
	AfD	*Alternative für Deutschland (Alternative for Germany)*	4.181	0.090
	pirate	*Pirate Party*	0.200	0.006
	FDP	*Freie Demokratische Partei (Free Democratic Party)*	-0.593	0.025
Ireland	SoDeIR	*Social Democrats*	0.016	0.005

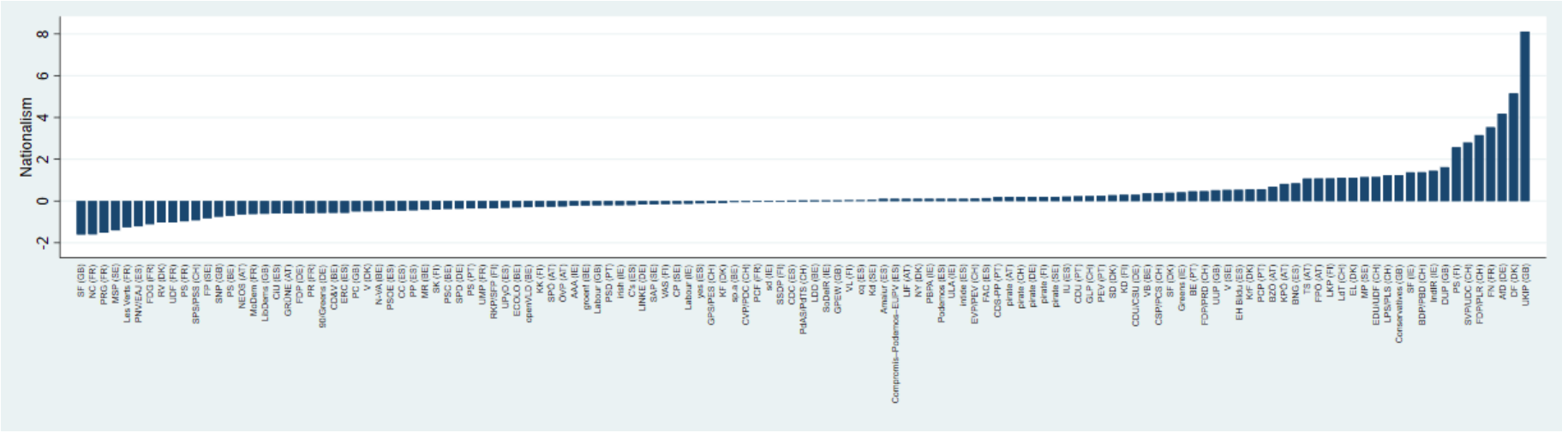
	irish	*Fine Gael (Familiy of the Irish)*	-0.198	0.020
	SF	*Sinn Féin (We Ourselves)*	1.375	0.032
	PBPA	*People Before Profit Alliance*	0.105	0.006
	ULA	*Alliance: United Left Alliance*	0.105	0.000
	Greens	*Green Party/Comhaontas Glas (Green Party)*	0.414	0.014
	AAA	*Anti-Austerity Alliance*	-0.219	0.015
	IndIR	*Independent Alliance*	1.446	0.041
	Labour	*Páirti Lucht Oibre (Labour Party)*	-0.128	0.013
	sd	*Fianna Fáil (Soldiers of Destiny)*	-0.045	0.019
Portugal	PCP	*Partido Comunista Português (Portuguese Communist Party)*	0.559	0.019
	CDS-PP	*Centro Democrático Social-Partido Popular (Social Democratic Center-Popular Party)*	0.192	0.020
	PS	*Partido Socialista (Socialist Party)*	-0.356	0.014
	PEV	*Partido Ecologista "Os Verdes" (Ecologist Party "The Greens")*	0.249	0.006
	PSD	*Partido Social Democrata (Social Democratic Party)*	-0.198	0.016
	CDU	*Coligação Democrática Unitária (Unified Democratic Coalition)*	0.226	0.017
	BE	*Bloco de Esquerda (Left Bloc)*	0.463	0.017
Spain	CC	*Coalición Canaria (Canarian Coalition)*	-0.468	0.013
	Amaiur	*Alliance: Amaiur (Amaiur)*	0.105	0.000
	CDC	*Convergència Democràtica de Catalunya (Democratic Convergence of Catalonia)*	-0.015	0.002
	EH Bildu	*Euskal Herria Bildu (Basque Country Unite)*	0.534	0.009
	intide	*En marea (In Tide)*	0.105	0.00
	C's	*Ciudadanos (Citizens)*	-0.191	0.013
	Podemos	*Unidos Podemos (United We Can)*	0.105	0.003
	BNG	*Bloque Nacionalista Galego (Galician Nationalist Bloc)*	0.849	0.020
	PNV/EAJ	*Partido Nacionalista Vasco/Euzko Alderdi Jeltzalea (Basque Nationalist Party)*	-1.215	0.032
	cq	*Alliance: Compromís-Q (Commitment-Q)*	0.039	0.001
	ERC	*Esquerra Republicana de Catalunya (Catalan Republican Left)*	-0.564	0.014
	CiU	*Alliance: Convergència i Unió (Convergence and Union)*	-0.598	0.015
	UPyD	*Unión, Progreso y Democracia (Union, Progress and Democracy)*	-0.323	0.009
	IU	*Izquierda Unida (United Left)*	0.213	0.010
	yes	*Alliance: Geroa Bai (Future Yes)*	-0.114	0.004
	PP	*Partido Popular (People's Party)*	-0.438	0.022

	PSOE	*Partido Socialista Obrero Español (Spanish Socialist Workers' Party)*	-0.477	0.017
	FAC	*Foro Asturias (Forum Asturias)*	0.141	0.011
Sweden	SAP	*Socialdemokratiska Arbetareparti (Social Democratic Labour Party)*	-0.156	0.016
	FP	*Folkpartiet Liberalerna (Liberal People's Party)*	-0.823	0.025
	MP	*Miljöpartiet de Gröna (Green Ecology Party)*	1.143	0.025
	Kd	*Kristdemokraterna (Christian Democrats)*	0.051	0.009
	pirate	*Pirate Party*	0.200	0.006
	CP	*Centerpartiet (Centre Party)*	-0.131	0.014
	V	*Vänsterpartiet (Left Party)*	0.527	0.014
	MSP	*Moderata Samlingspartiet (Moderate Coalition Party)*	-1.403	0.036
Switzerland	GLP	*Grünliberale Partei der Schweiz (Green Liberal Party)*	0.235	0.024
	FDP/PLR	*FDP.Die Liberalen/PLR.Les Libéraux-Radicaux (FDP.The Liberals)*	3.151	0.062
	GPS/PES	*Grüne Partei der Schweiz/Parti écologiste suisse (Green Party of Switzerland)*	-0.099	0.014
	SVP/UDC	*Schweizerische Volkspartei/Union démocratique du centre (Swiss People's Party)*	2.797	0.057
	SPS/PSS	*Sozialdemokratische Partei der Schweiz/Parti socialiste suisse (Social Democratic Party of Switzerland)*	-0.920	0.022
	EVP/PEV	*Evangelische Volkspartei der Schweiz/Parti Evangélique Suisse (Protestant People's Party of Switzerland)*	0.115	0.007
	BDP/PBD	*Bürgerlich-Demokratische Partei Schweiz/Parti Bourgeois (Conservative Democratic Party of Switzerland)*	1.377	0.039
	LPS/PLS	*Liberale Partei der Schweiz/Parti libéral suisse (Liberal Party of Switzerland)*	1.231	0.023
	CVP/PDC	*Parti démocrate-chrétien suisse (Christian Democratic People's Party of Switzerland)*	-0.053	0.023
	LdT	*Lega dei Ticinesi (Ticino League)*	1.116	0.025
	EDU/UDF	*Union Démocratique Fédérale (Federal Democratic Union)*	1.149	0.021
	CSP/PCS	*Christlich-soziale Partei/Parti Chrétien-Social (Christian Social Party)*	0.385	0.006
	FDP/PRD	*Parti radical-démocratique suisse (Radical Democratic Party)*	0.470	0.028
	PdAS/PdTS	*Partei der Arbeit der Schweiz/Parti suisse du travail (Swiss Labour Party)*	-0.006	0.002
	pirate	*Pirate Party*	0.200	0.006
United Kingdom	SNP	*Scottish National Party (Scottish National Party)*	-0.748	0.033

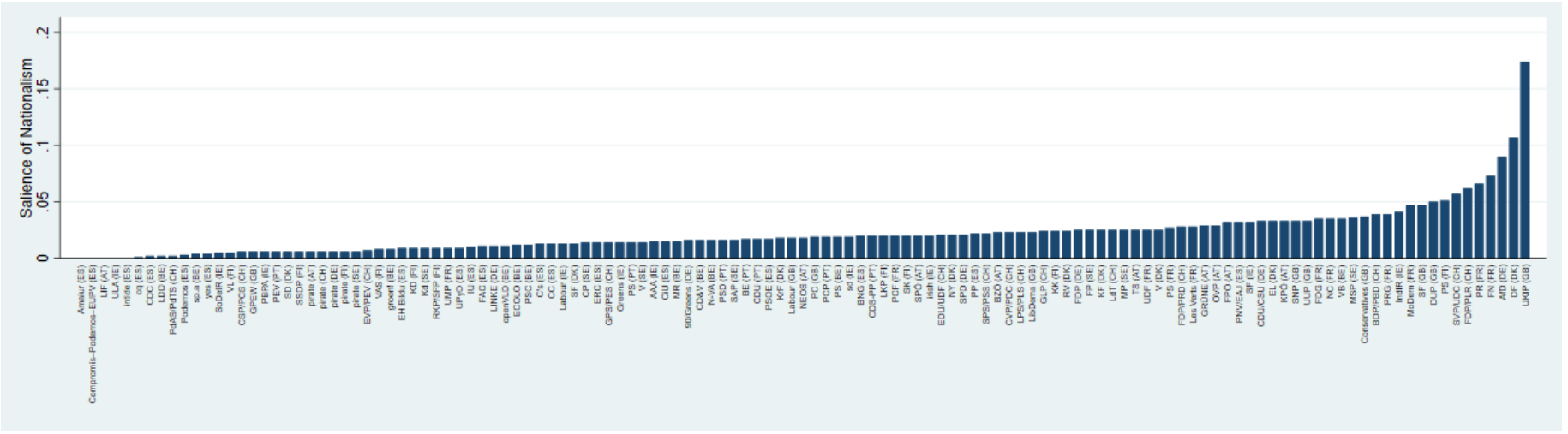
UUP	*Ulster Unionist Party (Ulster Unionist Party)*	0.516	0.033
LibDems	*Liberal Democrats (Liberal Democrats)*	-0.608	0.023
PC	*Plaid Cymru (The Party of Wales)*	-0.495	0.019
SF	*Sinn Féin (We Ourselves)*	-1.602	0.047
Labour	*Labour Party (Labour Party)*	-0.204	0.018
Conservatives	*Conservative Party (Conservative Party)*	1.238	0.037
UKIP	*United Kingdom Independence Party (United Kingdom Independence Party)*	8.115	0.174
GPEW	*Green Party of England and Wales (Green Party of England and Wales)*	0.017	0.006
DUP	*Democratic Unionist Party (Democratic Unionist Party)*	1.620	0.050

Note: authors' calculations on ESS data and Manifesto Project Database. The table shows all the parties voted reported by the ESS and that won at least one seat in the parliament. The last two columns show the parties' political preferences measured with indicators of nationalism and Saliency.

Figure A1: Nationalism, Salience and parties



(a) Nationalism



(b) Salience of Nationalism

Note: authors' calculations on Manifesto Project Database.

Appendix IV Regional level Mechanisms

Table A10: Nationalism - Regional characteristics - Migrants Origin

	(1)	(2)	(3)	(4)	(5)	(6)
	IV	IV	IV	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Regional Characteristic	Social Transf.	Children	Crime	Social Transf.	Children	Crime
Not European Migrants						
Share not EU HS (above Median)	- 0.17	- 0.21	-0.17			
	(0.17)	(0.20)	(0.19)			
Share not EU HS (below Median)	-0.17	-0.81***	- 0.25			
	(0.20)	(0.29)	(0.16)			
Share not EU LS (above Median)				0.21	0.79	0.15***
				(0.25)	(0.55)	(0.06)
Share not EU LS (below Median)				0.13	-0.15	0.14
				(0.08)	(0.19)	(0.13)
F-stat ($HP: same\ coeff$)	0.00	7.57	0.45	0.07	1.67	0.00
P-value F-stat	0.96	0.01	0.50	0.79	0.20	0.98
Observations	48319	48319	48319	48319	48319	48319
K-P rk Wald F-stat	5.37	4.44	7.40	1.25	1.09	3.10
Adj. R-Square	0.13	0.12	0.13	0.13	0.10	0.13
European Migrants						
Share EU HS (above Median)	-0.17	0.12	-0.40**			
	(0.11)	(0.97)	(0.19)			
Share EU HS (below Median)	-0.38*	-0.23*	-0.09			
	(0.20)	(0.13)	(0.07)			
Share EU LS (above Median)				-0.28	0.12	0.22
				(0.48)	(1.68)	(0.22)
Share EU LS (below Median)				0.01	-0.24	- 0.38
				(0.16)	(1.64)	(0.34)
F-stat ($HP: same\ coeff$)	1.72	0.15	3.17	0.25	0.01	1.48
P-value F-stat	0.19	0.70	0.08	0.62	0.91	0.23
Observations	48319	48319	48319	48319	48319	48319
K-P rk Wald F-stat	3.36	0.58	4.02	0.68	0.02	1.92
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.13
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummies are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is our standardized measure of nationalism. Columns (1) and (4) distinguishes on the level of Social transfer per capita. Columns (2) and (5) distinguishes regions on the ratio $\frac{0-14}{15-65}$ old. Columns (3) and (6) distinguishes on the total number of crime.

Appendix V Robustness Checks by regional economic conditions

Table A11: Nationalism - Subsample analysis based on unemployment rate quartiles

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	IV	IV	IV	IV	IV	IV	IV	IV
Unempl. Quartile	1^{st}	2^{nd}	3^{rd}	4^{th}	1^{st}	2^{nd}	3^{rd}	4^{th}
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
All Migrants								
Share	0.06	0.19*	-0.19**	-0.04				
	(0.06)	(0.11)	(0.08)	(0.02)				
Share HS					-0.14	- 0.20	-0.34***	-0.06
					(0.10)	(0.15)	(0.12)	(0.06)
Share LS					0.10	0.16*	-0.02	-0.03
					(0.07)	(0.09)	(0.05)	(0.03)
Observations	15741	10053	11792	10733	15741	10053	11792	10733
K-P rk Wald F-stat	5.60	11.17	8.73	8.79	3.01	3.79	3.91	5.07
Adj. R-Square	0.16	0.09	0.12	0.08	0.16	0.10	0.12	0.08
Non EU Migrants								
Share No EU	0.12	0.38	-0.23**	0.04				
	(0.10)	(0.24)	(0.11)	(0.10)				
Share No EU HS					- 0.14	-1.24	-0.63*	0.75
					(0.35)	(0.78)	(0.34)	(3.79)
Share No EU LS					0.20	0.58	-0.09	0.09
					(0.17)	(0.58)	(0.11)	(0.61)
Observations	15741	10053	11792	10733	15741	10053	11792	10733
K-P rk Wald F-stat	7.35	6.99	2.84	0.81	2.26	1.25	0.82	0.02
Adj. R-Square	0.16	0.08	0.12	0.08	0.16	0.07	0.12	-0.03
EU Migrants								
Share EU	-0.21	-0.31	1.19	-0.09				
	(0.19)	(1.63)	(1.17)	(0.06)				
Share EU HS					-0.17	-1.11	8.60	-0.04
					(0.12)	(4.21)	(99.32)	(0.11)
Share EU LS					- 0.03	-1.45	4.87	-0.16
					(0.10)	(6.18)	(48.74)	(0.11)
Observations	15741	10053	11792	10733	15741	10053	11792	10733
K-P rk Wald F-stat	3.28	0.16	0.91	2.02	4.83	0.04	0.00	0.91
Adj. R-Square	0.16	0.09	0.07	0.08	0.16	-0.02	-1.03	0.07
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummy are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is our standardized measure of nationalism. Quartiles are defined on the regional level of Unemployment rate in 2010.

Table A12: Nationalism - Subsample analysis based on Unemployment and Unemployment Variation

	(1) IV	(2) IV	(3) IV	(4) IV	(5) IV	(6) IV	(7) IV	(8) IV
Characteristics	Unemployment				Unemployment variation (2010-2007)			
Median Time	Below 2007-2016	Above 2007-2016	Below 2007-2016	Above 2007-2016	Below 2007-2016	Above 2007-2016	Below 2007-2016	Above 2007-2016
All Migrants								
Share	0.08	0.16			0.01	0.17		
	(0.06)	(0.15)			(0.10)	(0.11)		
Share HS			-0.05	-0.19*			-0.26***	0.11
			(0.16)	(0.11)			(0.09)	(0.25)
Share LS			0.08*	0.09			0.11	0.16
			(0.05)	(0.09)			(0.12)	(0.11)
Observations	27750	20569	27750	20569	26577	21742	26577	21742
K-P rk Wald F-stat	9.31	2.18	1.38	0.93	2.89	2.83	1.67	0.58
Adj. R-Square	0.16	0.09	0.16	0.10	0.16	0.09	0.16	0.09
Non EU Migrants								
Share No EU	0.07*	0.20			0.03	0.13*		
	(0.04)	(0.18)			(0.08)	(0.07)		
Share No EU HS			-0.11	-0.59**			-0.69**	0.45
			(0.32)	(0.23)			(0.28)	(0.82)
Share No EU LS			0.10*	0.12			0.14*	0.13
			(0.05)	(0.09)			(0.08)	(0.09)
Observations	27750	20569	27750	20569	26577	21742	26577	21742
K-P rk Wald F-stat	29.74	5.04	12.07	1.54	8.42	15.11	2.97	0.96
Adj. R-Square	0.16	0.09	0.16	0.10	0.16	0.09	0.16	0.09
EU Migrants								
Share EU	0.02	0.87			-0.21	0.04		
	(0.38)	(5.21)			(0.64)	(0.38)		
Share EU HS			-0.16	-0.23**			-0.19	-0.09
			(0.13)	(0.11)			(0.23)	(0.15)
Share EU LS			-0.07	0.02			-0.17	-0.02
			(0.17)	(0.19)			(0.34)	(0.12)
Observations	27750	20569	27750	20569	26577	21742	26577	21742
K-P rk Wald F-stat	0.66	0.03	1.35	3.84	0.25	0.21	0.46	3.69
Adj. R-Square	0.16	0.00	0.16	0.10	0.16	0.10	0.16	0.10
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummy are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is our standardized measure of nationalism. Subsample analysis splitting regions above and below the country median level in 2010.

Appendix VI Vote for Party Families

Radical Right

Table A13: Voting Radical Right parties

	(1) OLS	(2) IV	(3) OLS	(4) IV	(5) OLS	(6) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Not European Migrants						
Share No EU	0.00	0.02***				
	(0.00)	(0.01)				
Share No EU HS			-0.01*	-0.01		
			(0.01)	(0.03)		
Share No EU LS					0.01**	0.03***
					(0.00)	(0.01)
Observations	45771	45771	45771	45771	45771	45771
K-P rk Wald F-stat		29.46		10.23		37.07
Adj. R-Square	0.10	0.10	0.10	0.10	0.10	0.10
European Migrants						
Share EU	0.01*	0.04				
	(0.01)	(0.03)				
Share EU HS			-0.03***	-0.08**		
			(0.01)	(0.04)		
Share EU LS					0.02***	0.03
					(0.01)	(0.02)
Observations	45771	45771	45771	45771	45771	45771
K-P rk Wald F-stat		3.12		5.14		2.29
Adj. R-Square	0.10	0.10	0.10	0.10	0.10	0.10
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database, Chapell Hill Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummies are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is a dummy that take values of 1 if the individual voted for Radical Right parties, following Chapell Hill codification. Data on Switzerland are not available.

Table A14: Voting Radical Right parties - Voters Education

	(1)	(2)	(3)	(4)
	IV	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016
Subsample	*Education*		*Education*	
Natives Education	Not Tertiary	Tertiary	Not Tertiary	Tertiary
All Migrants				
Share HS	-0.05	-0.01		
	(0.03)	(0.02)		
Share LS			0.03***	0.02***
			(0.01)	(0.00)
Observations	29574	16195	29574	16195
K-P rk Wald F-stat	5.76	5.16	25.85	22.89
Adj. R-Square	0.12	0.04	0.12	0.03
Not European Migrants				
Share No EU HS	-0.03	0.02		
	(0.04)	(0.03)		
Share No EU LS			0.04***	0.02***
			(0.01)	(0.01)
Observations	29574	16195	29574	16195
K-P rk Wald F-stat	10.55	9.30	37.13	35.68
Adj. R-Square	0.12	0.03	0.12	0.03
European Migrants				
Share EU HS	-0.08*	-0.07**		
	(0.05)	(0.03)		
Share EU LS			0.02	0.03*
			(0.03)	(0.02)
Observations	29574	16195	29574	16195
K-P rk Wald F-stat	5.02	4.82	2.89	1.61
Adj. R-Square	0.12	0.03	0.13	0.03
NUTS2 f.e.	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes
NUTS2 Controls (Δ)	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database, Chapell Hill Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummies are included. As NUTS2 controls we include the differences in GDP per capita, unemployment rate, population density and share of tertiary educated individuals.The dependent variable is a dummy that take values of 1 if the individual voted for Radical Right parties, following Chapell Hill codification. Data on Switzerland are not available.

Liberals

Table A15: Voting Liberal parties

	(1) OLS	(2) IV	(3) OLS	(4) IV	(5) OLS	(6) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Not European Migrants						
Share No EU	0.00	-0.01				
	(0.00)	(0.01)				
Share No EU HS			0.00	0.11**		
			(0.01)	(0.05)		
Share No EU LS					0.00	-0.01
					(0.01)	(0.01)
Observations	45771	45771	45771	45771	45771	45771
K-P rk Wald F-stat		29.46		10.23		37.07
Adj. R-Square	0.12	0.12	0.12	0.11	0.12	0.12
European Migrants						
Share EU	-0.02**	-0.21*				
	(0.01)	(0.11)				
Share EU HS			-0.01	0.25*		
			(0.01)	(0.15)		
Share EU LS					-0.02**	-0.25
					(0.01)	(0.15)
Observations	45771	45771	45771	45771	45771	45771
K-P rk Wald F-stat		3.12		5.14		2.29
Adj. R-Square	0.12	0.07	0.12	0.10	0.12	0.07
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database, Chapell Hill Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummies are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is a dummy that take values of 1 if the individual voted for Liberal parties, following Chapell Hill codification. Data on Switzerland are not available.

Table A16: Voting Liberal parties - Voters Education

	(1) IV	(2) IV	(3) IV	(4) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016
Subsample	*Education*		*Education*	
Natives Education	Not Tertiary	Tertiary	Not Tertiary	Tertiary
All Migrants				
Share HS	0.16*	0.14		
	(0.08)	(0.09)		
Share LS			-0.00	0.02
			(0.01)	(0.01)
Observations	29574	16195	29574	16195
K-P rk Wald F-stat	5.76	5.16	25.85	22.89
Adj. R-Square	0.08	0.12	0.11	0.13
Not European Migrants				
Share No EU HS	0.13**	0.07		
	(0.06)	(0.06)		
Share No EU LS			-0.02**	-0.01
			(0.01)	(0.02)
Observations	29574	16195	29574	16195
K-P rk Wald F-stat	10.55	9.30	37.13	35.68
Adj. R-Square	0.10	0.13	0.11	0.13
European Migrants				
Share EU HS	0.23*	0.31		
	(0.13)	(0.20)		
Share EU LS			-0.15*	-0.49
			(0.09)	(0.34)
Observations	29574	16195	29574	16195
K-P rk Wald F-stat	5.02	4.82	2.89	1.61
Adj. R-Square	0.09	0.11	0.09	-0.04
NUTS2 f.e.	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes
NUTS2 Controls (Δ)	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database, Chapell Hill Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummies are included. As NUTS2 controls we include the differences in GDP per capita, unemployment rate, population density and share of tertiary educated individuals.The dependent variable is a dummy that take values of 1 if the individual voted for Liberal parties, following Chapell Hill codification. Data on Switzerland are not available.

Appendix VII Effects on Voting

Table A17: Voting

	(1) OLS	(2) IV	(3) OLS	(4) IV	(5) OLS	(6) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
All Migrants						
Share	0.00	0.00				
	(0.00)	(0.01)				
Share HS			-0.00	0.00		
			(0.01)	(0.02)		
Share LS					0.00	0.00
					(0.00)	(0.01)
Observations	78814	78814	78814	78814	78814	78814
K-P rk Wald F-stat		14.39		14.33		26.24
Adj. R-Square	0.10	0.10	0.10	0.10	0.10	0.10
Not European Migrants						
Share No EU	0.00	0.00				
	(0.00)	(0.01)				
Share No EU HS			-0.02	0.01		
			(0.01)	(0.05)		
Share No EU LS					0.00	0.00
					(0.00)	(0.01)
Observations	78814	78814	78814	78814	78814	78814
K-P rk Wald F-stat		30.65		14.24		37.39
Adj. R-Square	0.10	0.10	0.10	0.10	0.10	0.10
European Migrants						
Share EU	0.00	0.05				
	(0.00)	(0.64)				
Share EU HS			0.01	-0.00		
			(0.01)	(0.02)		
Share EU LS					0.01	-0.01
					(0.01)	(0.03)
Observations	78814	78814	78814	78814	78814	78814
K-P rk Wald F-stat		0.01		13.51		6.10
Adj. R-Square	0.10	0.10	0.10	0.10	0.10	0.10
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender, education dummy are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is a dummy that take values of 1 if the individual voted during the last national elections.

Table A18: Voting - Voters Education

	(1)	(2)	(3)	(4)
	IV	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016
Subsample	*Education*		*Education*	
Natives Education	Not Tertiary	Tertiary	Not Tertiary	Tertiary
All Migrants				
Share HS	0.00	-0.01		
	(0.01)	(0.03)		
Share LS			0.00	0.00
			(0.01)	(0.01)
Observations	53675	25139	53675	25139
K-P rk Wald F-stat	23.01	21.43	45.97	43.64
Adj. R-Square	0.10	0.07	0.10	0.07
Not European Migrants				
Share No EU HS	0.01	-0.00		
	(0.04)	(0.10)		
Share No EU LS			0.00	0.01
			(0.01)	(0.01)
Observations	53675	25139	53675	25139
K-P rk Wald F-stat	20.87	21.58	62.48	60.59
Adj. R-Square	0.10	0.07	0.10	0.07
European Migrants				
Share EU HS	0.00	-0.01		
	(0.02)	(0.03)		
Share EU LS			-0.02	0.02
			(0.04)	(0.04)
Observations	53675	25139	53675	25139
K-P rk Wald F-stat	24.87	21.52	6.42	5.51
Adj. R-Square	0.10	0.07	0.09	0.07
NUTS2 f.e.	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age and gender are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is a dummy that take values of 1 if the individual voted during the last national elections. Subsample analysis by education: not tertiary natives (col. (1) and (3)), tertiary natives (col. (2) and (4)).

Table A19: Voting - Voters age

	(1)	(2)	(3)	(4)	(5)	(6)
	IV	IV	IV	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Subsample		*Age Group*			*Age Group*	
Individual age group	18-37	38-57	58+	18-37	38-57	58+
All Migrants						
Share HS	0.06	-0.03	-0.01			
	(0.04)	(0.03)	(0.02)			
Share LS				0.01	-0.00	0.00
				(0.02)	(0.01)	(0.01)
Observations	20730	28605	29478	20730	28605	29478
K-P rk Wald F-stat	24.21	19.93	25.50	44.96	42.09	49.73
Adj. R-Square	0.13	0.06	0.03	0.13	0.06	0.03
Not European Migrants						
Share No EU HS	0.23**	-0.04	-0.08			
	(0.10)	(0.07)	(0.06)			
Share No EU LS				0.01	0.00	-0.00
				(0.02)	(0.01)	(0.01)
Observations	20730	28605	29478	20730	28605	29478
K-P rk Wald F-stat	17.63	19.45	26.33	61.57	61.75	61.48
Adj. R-Square	0.13	0.06	0.03	0.14	0.06	0.03
European Migrants						
Share EU HS	0.01	-0.04	0.02			
	(0.04)	(0.03)	(0.02)			
Share EU LS				-0.00	0.02	-0.04
				(0.05)	(0.04)	(0.04)
Observations	20730	28605	29478	20730	28605	29478
K-P rk Wald F-stat	24.48	20.95	27.51	6.08	5.99	5.77
Adj. R-Square	0.14	0.06	0.03	0.14	0.06	0.03
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummies are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is a dummy that take values of 1 if the individual voted during the last national elections. Subsample analysis by age groups: 18-37 (col. (1) and (4)), 38-57 (col. (2) and (5)) and 58+ (col. (3) and (6)).

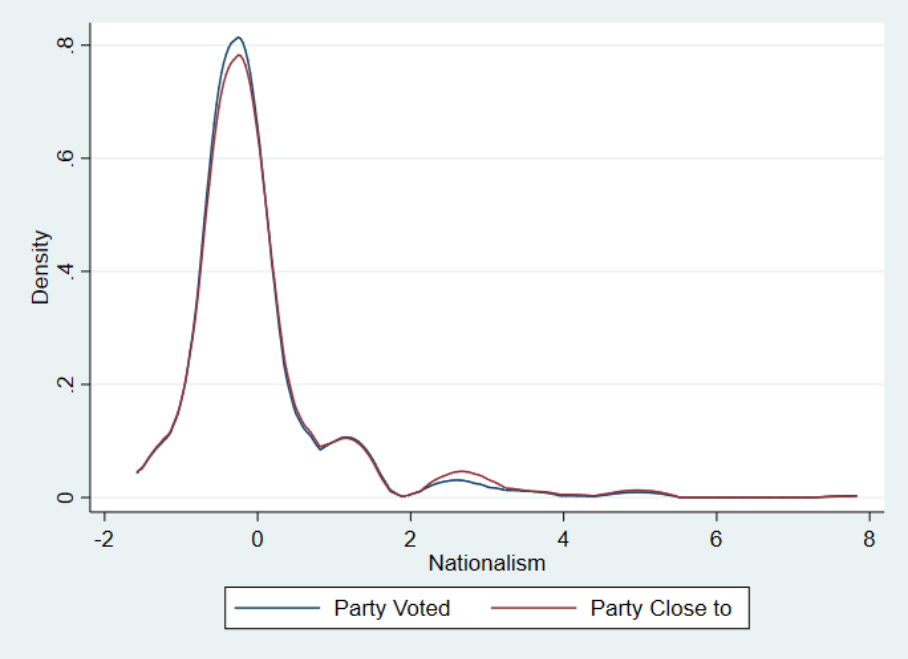
Table A20: Voting - Voters political orientation

	(1)	(2)	(3)	(4)	(5)	(6)
	IV	IV	IV	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Subsample	*Political Orientation*			*Political Orientation*		
Individual age group	Left	Centre	Right	Left	Centre	Right
All Migrants						
Share HS	-0.04	0.03	-0.00			
	(0.03)	(0.03)	(0.03)			
Share LS				0.00	0.00	0.01
				(0.01)	(0.01)	(0.01)
Observations	16408	39339	17160	16408	39339	17160
K-P rk Wald F-stat	20.24	25.81	21.47	43.05	43.36	46.44
Adj. R-Square	0.09	0.10	0.09	0.09	0.10	0.09
Not European Migrants						
Share No EU HS	-0.16**	0.12**	0.01			
	(0.07)	(0.06)	(0.09)			
Share No EU LS				0.00	0.00	0.01
				(0.01)	(0.01)	(0.01)
Observations	16408	39339	17160	16408	39339	17160
K-P rk Wald F-stat	21.02	22.80	19.57	58.20	59.39	67.98
Adj. R-Square	0.08	0.10	0.09	0.09	0.10	0.09
European Migrants						
Share EU HS	-0.00	0.01	-0.01			
	(0.02)	(0.03)	(0.03)			
Share EU LS				-0.00	-0.02	-0.02
				(0.04)	(0.06)	(0.04)
Observations	16408	39339	17160	16408	39339	17160
K-P rk Wald F-stat	20.89	27.72	21.62	3.16	7.14	7.88
Adj. R-Square	0.09	0.10	0.09	0.09	0.10	0.09
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummies are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is a dummy that take values of 1 if the individual voted during the last national elections. Analysis is run on subsamples based on the self-reported level of left-right political orientation of voters.

Appendix VIII Individual Panel Analysis

Figure A2: Nationalism Distribution



Note: authors' calculations on ESS data and Manifesto Project Database. The figure plot the distribution of the population in terms of nationalism.

Table A21: Difference Nationalism - Individual Panel

	(1) OLS	(2) IV	(3) OLS	(4) IV	(5) OLS	(6) IV	(7) OLS	(8) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
All Migrants								
Share (Δ)	0.02*	0.03***						
	(0.01)	(0.01)						
Share HS (Δ)			0.02	0.02			0.02	-0.07
			(0.02)	(0.03)			(0.02)	(0.07)
Share LS (Δ)					0.01	0.05***	0.01	0.07***
					(0.01)	(0.02)	(0.01)	(0.03)
$\Delta Years$	0.02**	0.02**	0.02***	0.02***	0.02**	0.01	0.02**	0.01
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Individuals	29238	29238	29238	29238	29238	29238	29238	29238
K-P rk Wald F-stat		44.37		20.73		29.96		2.77
Adj. R-Square	0.01	0.00	0.01	0.01	0.01	0.00	0.01	-0.00
Non EU Migrants								
Share No EU (Δ)	0.02	0.05**						
	(0.01)	(0.02)						
Share No EU HS (Δ)			0.02	0.00			0.02	-0.13
			(0.03)	(0.04)			(0.03)	(0.12)
Share No EU LS (Δ)					0.02	0.07**	0.02	0.11**
					(0.01)	(0.03)	(0.01)	(0.05)
$\Delta Years$	0.02**	0.02**	0.02***	0.02***	0.02**	0.01	0.02**	0.00
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Individuals	29238	29238	29238	29238	29238	29238	29238	29238
K-P rk Wald F-stat		30.12		12.45		27.99		1.97
Adj. R-Square	0.01	0.00	0.00	0.00	0.01	0.00	0.01	-0.01
EU Migrants								
Share EU (Δ)	0.02	0.08*						
	(0.02)	(0.05)						
Share EU HS (Δ)			0.03	0.10			0.03	-0.04
			(0.03)	(0.07)			(0.03)	(0.13)
Share EU LS (Δ)					0.01	0.15	0.01	0.17
					(0.02)	(0.10)	(0.02)	(0.14)
$\Delta Years$	0.02***	0.02**	0.02***	0.02***	0.02***	0.01	0.02***	0.01
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Individuals	29238	29238	29238	29238	29238	29238	29238	29238
K-P rk Wald F-stat		18.78		33.78		6.08		1.52
Adj. R-Square	0.01	0.00	0.00	0.00	0.00	-0.01	0.01	-0.01
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls (Δ)	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As NUTS2 controls we include the differences in GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is the difference between the standardized measures of nationalism of the party that they feel close to and the party for which they voted for in the last national election. The control $\Delta Years$ takes into account the number of years between the year when the voters express the party that they feel close and the year of election.

Table A22: Difference Nationalism - Individual Panel - Individuals education

	(1) IV	(2) IV	(3) IV	(4) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016
Subsample	*Education*		*Education*	
Natives Education	Not Tertiary	Tertiary	Not Tertiary	Tertiary
All Migrants				
Share HS (Δ)	0.01	0.04		
	(0.03)	(0.03)		
Share LS (Δ)			0.06***	0.05**
			(0.02)	(0.02)
$\Delta Years$	0.02**	0.02**	0.01	0.01
	(0.01)	(0.01)	(0.01)	(0.01)
Individuals	18229	11009	18229	11009
K-P rk Wald F-stat	21.52	20.40	34.08	23.58
Adj. R-Square	0.01	0.00	0.00	0.00
Not European Migrants				
Share HS (Δ)	-0.05	0.05		
	(0.06)	(0.05)		
Share LS (Δ)			0.07**	0.07**
			(0.03)	(0.04)
$\Delta Years$	0.02**	0.02**	0.01	0.01
	(0.01)	(0.01)	(0.01)	(0.01)
Individuals	18229	11009	18229	11009
K-P rk Wald F-stat	13.18	11.76	30.46	23.56
Adj. R-Square	0.01	0.00	0.01	0.00
European Migrants				
Share HS (Δ)	0.15	0.06		
	(0.09)	(0.07)		
Share LS (Δ)			0.24	0.05
			(0.16)	(0.08)
$\Delta Years$	0.02**	0.02**	0.01	0.02
	(0.01)	(0.01)	(0.01)	(0.01)
Individuals	18229	11009	18229	11009
K-P rk Wald F-stat	31.41	33.88	6.39	5.14
Adj. R-Square	0.01	0.00	-0.02	0.00
Year f.e.	Yes	Yes	Yes	Yes
NUTS2 Controls (Δ)	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As NUTS2 controls we include the differences in GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable is the difference between our standardized measures of Nationalism of the party that they feel close to and the party for which they voted for in the last national election. The control $\Delta Years$ takes into account the number of years between the year when the voters express the party that they feel close and the year of election. Subsample analysis on the level of education of voters: not tertiary (col. (1) and (3)) and tertiary (col. (2) and (4)).

Appendix IX Attitudes towards migrants

Table A23: Attitudes towards immigrants - OLS regression

Attitudes	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Good Economy			Enrich Culture			Better place to live		
	OLS	OLS	OLS	OLS	OLS	OLS	OLS	OLS	OLS
Time	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016
All Migrants									
Share HS	-0.02		-0.02	-0.00		-0.00	-0.01		-0.01
	(0.02)		(0.02)	(0.02)		(0.02)	(0.02)		(0.02)
Share LS		-0.00	-0.00		-0.01	-0.01		-0.01	-0.01
		(0.01)	(0.01)		(0.01)	(0.01)		(0.01)	(0.01)
Observations	74072	74072	74072	74085	74085	74085	74091	74091	74091
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.13	0.12	0.12	0.12
Non EU Migrants									
Share No EU HS	-0.02		-0.03	0.01		0.01	0.01		0.00
	(0.03)		(0.03)	(0.03)		(0.03)	(0.03)		(0.03)
Share No EU LS		-0.04***	-0.04***		-0.03**	-0.03**		-0.03**	-0.03**
		(0.01)	(0.01)		(0.02)	(0.02)		(0.02)	(0.02)
Observations	74072	74072	74072	74085	74085	74085	74091	74091	74091
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.13	0.12	0.12	0.12
EU Migrants									
Share EU HS	-0.02		-0.03	-0.02		-0.02	-0.03		-0.03
	(0.03)		(0.03)	(0.03)		(0.03)	(0.03)		(0.03)
Share EU LS		0.04**	0.05***		0.01	0.02		0.01	0.02
		(0.02)	(0.02)		(0.02)	(0.02)		(0.02)	(0.02)
Observations	74072	74072	74072	74085	74085	74085	74091	74091	74091
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.13	0.12	0.12	0.12
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummy are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable are different standardized (mean 0, sd 1) measures of attitudes towards immigrants: immigrants are good for the economy (col (1)-(3)), immigrants enrich country cultural life (col (4)-(6)) and immigrants make the country a better place to live (col(7)-(9)). Higher values imply positive attitudes towards immigration.

Table A24: Attitudes towards immigrants - IV regression

Attitudes	(1)	(2) Good Economy	(3)	(4)	(5) Enrich Culture	(6)	(7)	(8) Better place to live	(9)
Time	IV 2010-2016	IV 2010-2016	IV 2010-2016	IV 2010-2016	IV 2010-2016	IV 2010-2016	IV 2010-2016	IV 2010-2016	IV 2010-2016
All Migrants									
Share HS	-0.02		-0.00	-0.02		-0.00	-0.07*		-0.05
	(0.03)		(0.04)	(0.03)		(0.03)	(0.04)		(0.03)
Share LS		-0.04	-0.04		-0.05*	-0.04**		-0.09***	-0.07**
		(0.03)	(0.02)		(0.02)	(0.02)		(0.03)	(0.03)
Observations	74072	74072	74072	74085	74085	74085	74091	74091	74091
K-P rk Wald F-stat	71.06	23.87	8.50	71.09	23.88	8.50	71.09	23.88	8.50
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.13	0.12	0.11	0.12
Non EU Migrants									
Share No EU HS	0.06		0.06	0.07		0.06	-0.02		-0.02
	(0.05)		(0.06)	(0.05)		(0.05)	(0.06)		(0.07)
Share No EU LS		0.03	0.02		0.03	0.01		0.00	0.01
		(0.04)	(0.04)		(0.04)	(0.04)		(0.04)	(0.04)
Observations	74072	74072	74072	74085	74085	74085	74091	74091	74091
K-P rk Wald F-stat	25.12	34.20	17.32	25.12	34.19	17.30	25.12	34.19	17.31
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.13	0.12	0.12	0.12
EU Migrants									
Share EU HS	-0.12		-5.65	-0.14**		-5.75	-0.22***		-8.09
	(0.07)		(100.19)	(0.06)		(101.52)	(0.07)		(142.46)
Share EU LS		-0.42	10.42		-0.46	10.58		-0.69	14.85
		(0.52)	(184.31)		(0.50)	(186.76)		(0.73)	(262.11)
Observations	74072	74072	74072	74085	74085	74085	74091	74091	74091
K-P rk Wald F-stat	73.56	2.12	0.00	73.63	2.12	0.00	73.62	2.12	0.00
Adj. R-Square	0.13	0.09	-20.38	0.13	0.09	-20.89	0.12	0.02	-43.07
NUTS2 f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Year f.e.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
NUTS2 Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Note: authors' calculations on ESS, EULFS and Eurostat data. Standard errors are clustered at NUTS2 level. * p<0.1, ** p<0.05, *** p<0.01. As individual controls age, gender and education dummy are included. As NUTS2 controls we include GDP per capita, unemployment rate, population density and share of tertiary educated individuals. The dependent variable are different standardized (mean 0, sd 1) measures of attitudes towards immigrants: immigrants are good for the economy (col (1)-(3)), immigrants enrich country cultural life (col (4)-(6)) and immigrants make the country a better place to live (col(7)-(9)). Higher values imply positive attitudes towards immigration.

Appendix X Simulations of different scenarios

Table A25: Simulations: exercises and robustness checks

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Standard Sim.	Mig. Policies		Educ. Policies		Robustness Checks	
Country	$\widehat{Nation}_c$	*No Not EU LS*	*Balanced Not EU*	*Tertiary eff.*	*Max Tert. (EU)*	*Only LS Nat*	*Origin-specific*
Austria	-0.253	-0.361	-0.169	-0.314	-0.254	-0.268	-0.53
Belgium	0.269	-0.117	0.004	0.197	0.159	0.159	-0.07
Denmark	0.368	0.133	0.125	0.295	0.221	0.26	-0.02
Finland	0.09	-0.058	0.008	0.007	-0.016	0.041	-0.017
France	-0.069	-0.187	-0.089	-0.136	-0.152	-0.079	-0.06
Germany	0.025	-0.185	-0.126	-0.029	-0.055	-0.005	-0.079
Greece	-0.067	-0.036	-0.021	-0.125	-0.169	-0.052	-0.049
Ireland	0.202	0.001	0.155	0.119	0.081	0.135	0.148
Italy	0.454	0.096	0.106	0.419	0.259	0.402	0.269
Portugal	-0.141	-0.096	-0.015	-0.187	-0.206	-0.13	-0.191
Spain	-0.039	-0.024	-0.009	-0.108	-0.141	-0.033	-0.082
Sweden	-0.112	-0.572	-0.257	-0.191	-0.165	-0.17	-0.061
Switzerland	-0.34	-0.547	-0.317	-0.419	-0.341	-0.388	-1.019
United Kingdom	0.056	-0.087	0.094	-0.025	-0.053	-0.006	-0.339

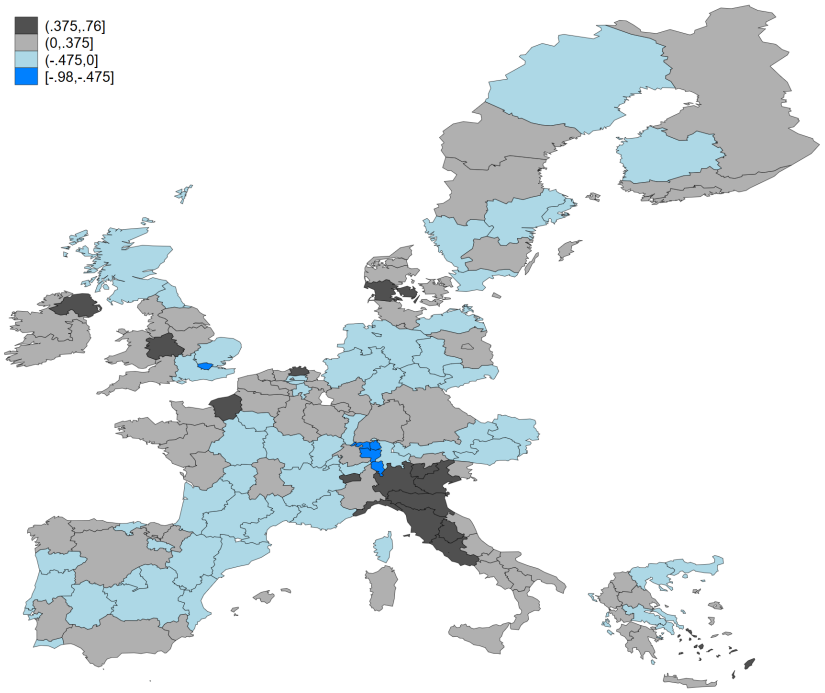
Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Column (1) shows country averages of the simulated standardized nationalism from the standard simulation using as regional weights the total population. Column (2) shows the result of the simulation when we remove the variation of low educated immigrants from not European countries. Column (3) shows the result of the simulation when we assume skill-balanced immigration from not European countries. Column (4) shows the result of the simulation when we include the direct effect of tertiary education. Column (5) shows the result of the simulation when each region has the same share of tertiary educated natives as the highest educated one in Europe (Great London). Column (6) shows the results of the simulation when we include in the equation only to low educated natives. Column (7) shows the results when we take into account country of origin specific effects.

Table A26: Actual and predicted Nationalism

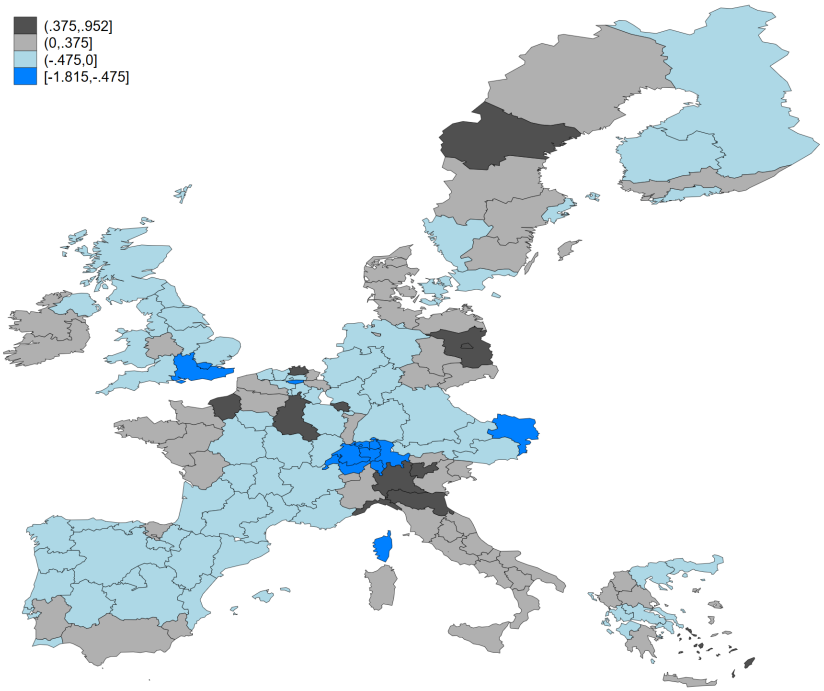
	(1)	(2)	(3)
Country	Year ($1^{st}elect$)	Nationalism ($1^{st}elect$)	Predicted Nationalism
Austria	2008	-0.116	-0.37
Belgium	2010	-0.396	-0.126
Denmark	2007	0.516	0.884
Finland	2007	-0.022	0.068
France	2007	-0.486	-0.553
Germany	2009	-0.118	-0.093
Greece	2009	0.358	0.29
Ireland	2011	0.08	0.282
Italy	2013	-0.609	-0.155
Portugal	2009	-0.189	-0.333
Spain	2008	-0.435	-0.473
Sweden	2010	-0.469	-0.581
Switzerland	2007	0.588	0.248
United Kingdom	2010	0.327	0.384

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Column (1) shows the year of the first election available in our dataset. Column (2) shows the average level of Nationalism in the first election available, while column (3) shows the sum between column (2) and the variation on the level of nationalism from our standard simulation.

Figure A3: Robustness Checks



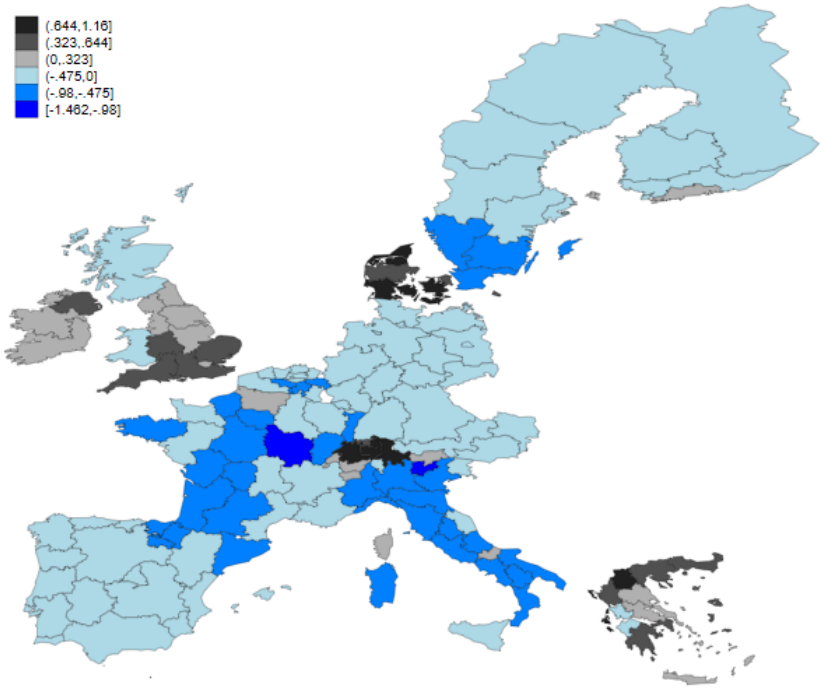
(a) Only LS Natives



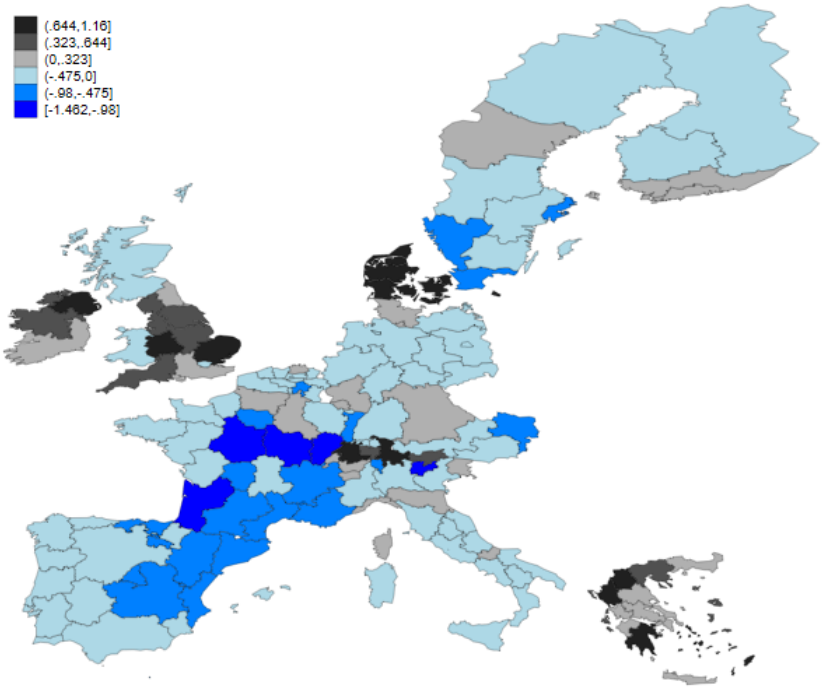
(b) Origin-skill specific analysis

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. The figure plots the simulated average level of nationalism after different scenarios, due to the variation of immigrants by education and level of education of natives over the 2007-2016. The figure plots the results of equation (11) at NUTS2 level when: only LS natives are included (panel (a)), skill and origin specific coefficients and migration variations are included (panel (b)).

Figure A4: Actual and predicted scenarios



(a) Results first election



(b) Results first election + sim.

Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. The figure plots the average level of nationalism at NUTS2 level for the first election available in the sample (panel (a)) and how change the level of nationalism if we included the effect of immigration computed by equation (11).