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Should Immigrants Culturally Assimilate or Preserve Their Own Culture? Individual Beliefs and the Longevity of National Identity

Abstract

We develop and empirically test a theory concerning individual beliefs about whether immigrants should culturally assimilate into the host society or preserve their own cultural norms. We argue that when national identity is a source of intrinsic utility, the longevity of national identity influences a national identity's perceived resilience to an ostensible immigrant threat and, thus, affects individuals' beliefs about the need for immigrants' cultural assimilation. Empirical evidence based on data from countries of wider Europe supports our theory. An expert survey-based measure of the longevity of national identity, first, exhibits a robustly negative effect on the strength of individual preferences in favor of immigrants' cultural assimilation and, second, is an important contextual moderating variable that shapes the effect of individual-level characteristics on their beliefs. Thus, individual beliefs about the necessity of immigrants' cultural assimilation versus accommodation of cultural diversity reflect a historically-rooted sense of national identity.

JEL-Codes: Z130, J180, D720, P510.

Keywords: cultural assimilation, immigrants, individual beliefs, national identity, longevity.

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1. Introduction

Immigration, cultural assimilation, and national identity have been at the very heart of public and political debates across Europe, in the United States, and beyond. The discussion has recently intensified due to an unprecedented wave of migrant flows in Europe as well as a series of presidential, parliamentary, and regional elections in either already impacted or potentially impacted countries. In the ongoing discourse about immigrants and their integration into host societies, some participants and political decision-makers favor public policies and welfare programs that explicitly promote immigrants' cultural assimilation to the norms and values of natives, thereby rejecting the notion of a multicultural society. Others argue that nations and welfare states should strive to accommodate cultural diversity, promote tolerance, and even develop new national identities (see, e.g., Algan et al. 2012b).¹

What drives host-country natives' beliefs about whether immigrants should culturally assimilate into the host societies or preserve their own cultural values and traditions? An understanding of the factors behind people's views concerning immigrants' cultural assimilation versus cultural diversity should be of central interest to economists and social scientists more generally because individuals' preferences ultimately shape policy (see, e.g., Rodrik 1995, Guiso et al. 2006). Indeed, addressing the increasing cultural heterogeneity in host societies has been highlighted as "one of the most important challenges" faced by western polities (Algan et al. 2012: 1). Yet in contrast to questions about the determinants of individual attitudes towards immigration in general (see, e.g., O'Rourke and Sinnott 2006, Mayda 2006, Facchini and Mayda

¹ These topics and contrasting positions are highlighted in a number of articles found in popular press. For example: 'Is Immigration a Threat to Our Culture?' (The Federalist, September 24, 2015), 'Europe Has a Duty To Defend Its Culture' (The Federalist, September 16, 2015), 'Should Immigration Require Assimilation?' (The Atlantic, October 3, 2015), 'Anti-Immigration Movement in Germany Reignites Debate Over National Identity' (The New York Times, January 6, 2015), 'What Really Drives Anti-Immigration Feelings' (The Wall Street Journal, June 29, 2016), 'Migrant Wave Unleashes Danish Tensions over Identity' (The New York Times, September 5, 2016).

2009, Ceobanu and Escandell 2010, Davis and Deole 2016), the question of which factors help explain people's beliefs about whether immigrants should give up or preserve their own cultural values and traditions has, to the best of our knowledge, not been explored in the literature.

In this paper, we take a step towards filling this gap by proposing and empirically testing a theory about one salient driver of individuals' beliefs concerning the need for immigrants' cultural assimilation: the longevity of national identity, which, we argue, determines the perceived resilience of national identity in the face of a seeming out-group threat. In line with recent economics literature emphasizing the importance of identity for behavior (e.g., Akerlof and Kranton 2000, Hillman 2010, Bénabou and Tirole 2011), the starting premise of our theory is that a native's perceived well-being directly depends on the benefits derived from adherence to a common national identity and the associated set of cultural norms and traditions (see, e.g., Hillman 2002, Schiff 2002). Incorporating an extensive sociological literature on group threat perceptions (see, e.g., Blumer 1958, Quillian 1995, Bail 2008, Ceobanu and Escandell 2010), we posit that the extent to which immigrants are viewed as a threat to one's national identity, and thus the strength of a native's preference in favor of immigrants' cultural assimilation or cultural diversity, will in part depend on how old, and thus how well consolidated and historically rooted, a sense of common national identity is in the host country.

In particular, we argue that the perceived threat that immigrants pose to one's national identity, and hence the strength of natives' preferences in favor of immigrants' cultural assimilation, will, all else equal, tend to be weaker in polities (e.g. countries) where a common national identity had been established in the distant past than in polities where a shared sense of national identity has emerged only relatively recently. The reason is that in older nations, unlike in younger nations, national identity is already well-entrenched and thus perceived as sufficiently

resilient in the wake of a sudden presence of an alternative (competing) set of customs and traditions. Furthermore, the importance assigned to national identity, and thus the extent to which immigrants are perceived as a threat to national identity, conceivably varies across individuals. Therefore, the longevity of national identity should affect individuals' preferences about the desirability of immigrants' cultural assimilation not only directly, but also as a contextual moderating factor shaping the effect of individual-level characteristics on individuals' beliefs. For example, we would expect an individual's strong sense of patriotism to translate into preferences in favor of immigrants' cultural assimilation primarily in polities with a relatively short longevity of national identity, where the perceived immigrant threat to national identity is likely to be particularly strong.

We subject our hypotheses to empirical scrutiny. To measure individuals' preferences about the desirability of immigrants' cultural assimilation versus accommodation of cultural diversity, as well as incorporate a wide range of individual characteristics, we use the latest (2008) wave of the European Values Survey (EVS), the only cross-national survey that, on the one hand, inquires about individual beliefs concerning the need for immigrants' cultural assimilation versus accommodation of cultural diversity and, at the same time, covers a broad set of European polities. To measure the longevity of national identity, we rely on Dimitrova-Grajzl et al.'s (2016) expert survey-based National Identity Longevity Index, the first and thus far only available measure of the longevity of national identity for the countries of our interest.

The empirical results are consistent with our theory. We find, first, that the longevity of national identity exhibits a robustly negative and statistically significant effect on the strength of individuals' preferences in favor of immigrants' cultural assimilation, a result that obtains even after controlling for an encompassing set of individual and country level factors. Second, the

longevity of national identity is, in addition, a very significant contextual moderating factor that shapes the effect of individual-level characteristics on beliefs about the need for immigrants' cultural assimilation. Specifically, possessing strong patriotic sentiments, being a male, or having completed only basic education has a statistically significant positive effect, and being a child of an immigrant parent a negative effect, on the strength of individual preferences in favor of immigrants' cultural assimilation only in countries with short longevity of national identity, but not in countries with great longevity of national identity. Our analysis therefore suggests that individuals' preferences for immigrants' cultural assimilation or preservation of cultural diversity reflect a historically determined sense of national identity. Given that popular beliefs shape public policy, our findings have repercussions for specific policies with which different nations are likely to address the challenges of immigrants' integration in their new societies.

Our paper contributes to a growing literature on immigrants' cultural assimilation, a topic that has long been of interest especially to sociologists (see, e.g., Lieberman and Waters 1988, Portes and Zhou 1993, Gordon 1994, Alba and Foner 2017). Economists have traditionally focused primarily on the consequences of immigrants' inflow on labor market outcomes (see, e.g., Chiswick 1978, Borjas 1985, Lubotsky 2007, Abramitzky et al. 2014, 2016) and on political economy considerations pertaining to the functioning of the welfare states (see, e.g., Siebert 1994, Borjas and Hilton 1996, Nannestad 2007). With rare early exceptions (e.g., Hillman 1994, 2002; Hillman and Weiss 1999), the distinct emphasis on immigrants' cultural assimilation and integration has only recently come at the forefront of economists' scholarly agenda (see, e.g., Bisin et al. 2008, Constant and Zimmermann 2008, Kuran and Sandholm 2008, Fernandez and Fogli 2009, Casey and Dustmann 2010, Manning and Sanchari 2010, Danzer and Ulku 2011, Algan et al. 2012, Cameron et al. 2015, Abramitzky et al. 2016, Bisin and Verdier 2017). We

contribute to this literature by providing a first examination of the determinants of individual beliefs about the necessity of immigrants' cultural assimilation versus accommodation of cultural diversity and by placing the role of the longevity of national identity at the center of considerations. In a broader context, our focus on individual beliefs about the cultural aspects of immigration resonates with economists' growing emphasis on the importance of culture as a fundamental determinant of long-run institutional and economic development (see, e.g., Guiso et al. 2006, Licht et al. 2007, Nunn 2012, Alesina and Giuliano 2015).

The rest of the paper is organized as follows. In Section 2 we introduce our theoretical framework and hypotheses. Section 3 describes the key elements of our data. Sections 4 and 5 develop our empirical strategy and present the results. Section 6 concludes.

2. Theoretical Framework

To shed light on how the longevity of national identity may influence a host-polity native's preferences toward immigrants' cultural assimilation, consider the following simple framework. A polity, which we for empirical purposes consider to be a country, c , is populated by two groups of people: natives (the larger in-group) and newly arrived immigrants (the smaller out-group). In order to steer the formation of public policies aimed at addressing the ensuing cultural diversity and the associated political and economic concerns, the natives must ex ante articulate their views on whether they would prefer immigrants to adopt the host society's cultural norms and values or promote integration by allowing immigrants to preserve their own customs and, thus, accommodate cultural diversity. Ex post, the polity is characterized by one of two possible states of the world a : immigrants have abandoned their culture and are assimilated into the natives' culture ($a=A$) or immigrants co-exist with the natives while maintaining their own culture ($a=NA$).

Following a growing list of contributions that emphasize the importance of identity as a motivating behavioral factor (see, e.g., Akerlof and Kranton 2000, Hillman 2010, Bénabou and Tirole 2011, Hillman et al. 2015, Schild and Wrede 2015, MacDuffee Metzger et al. 2016), we assume that expressions of a particular type of identity—national identity—are a source of intrinsic utility for individuals. Specifically, we posit that native i 's perceived utility in state of the world $a \in \{NA, A\}$ in polity c equals

$$U_{ic}^a = \mu_i \theta_c^a + (1 - \mu_i) \sigma_c^a + V_i. \quad (1)$$

θ_c^a is an index of the perceived strength of natives' national identity in polity c in state of the world $a \in \{NA, A\}$ as captured, for example, by the incidence of various forms of natives' national social customs, norms, and traditions. σ_c^a measures the perceived prevalence of non-native cultural traits in polity c in state of the world $a \in \{NA, A\}$ and, as such, in general increases with the number of immigrants. Perceptions of national identity and immigrant culture thus generate flows of intrinsic utility for native i equal to $\mu_i \theta_c^a$ and $(1 - \mu_i) \sigma_c^a$, respectively. The individual-specific parameter $\mu_i \in [0, 1]$ captures the extent to which the native values a dominant national identity over cultural diversity. μ_i will, for example, tend to increase with the strength of native i 's patriotism and decrease with the extent to which an individual has been exposed to the benefits deriving from diversity of cultural views. V_i is the standard indirect utility function that individual i derives through consumption of material goods and services.

Immigrant cultures consist of sets of foreign customs and traditions that may gain prominence in the host society. A lack of immigrants' assimilation has therefore two basic effects on the natives' perceptions. On the one hand, acting as a perceived threat to national identity (see, e.g., Quillian 1995, Ceobanu and Escandell 2010), persistence of a foreign culture in the host society is bound to erode the natives' perceived strength of national identity (see, e.g., Hillman

2002, Schiff 2002). On the other hand, lack of immigrant assimilation increases the native's ability to benefit from cultural diversity (see, e.g., Hillman and Weiss 1999, Ottaviano and Peri 2006). Thus, we let $\theta_c^A > \theta_c^{NA}$ and $\sigma_c^A < \sigma_c^{NA}$ where $\sigma_c^A \equiv 0$ by definition of cultural assimilation. $\Theta_c \equiv \theta_c^A - \theta_c^{NA} > 0$ then measures the extent to which lack of immigrant assimilation in polity c reduces the perceived strength of natives' national identity and $\sigma_c^{NA} - \sigma_c^A = \sigma_c^{NA} > 0$ measures the increase in the perceived prevalence of non-native cultural traits as a consequence of the lack of immigrant assimilation in polity c .

We contend that, all else equal, the longevity of national identity matters for natives' preferences about the need for immigrants' assimilation because the longevity of national identity shapes the perceived resilience of national identity in the face of an alternative—immigrant—culture. Consistent with the literature on nationalism and the nation state (see, e.g., Smith 1978, Meyer et al. 1997, Greenfeld 1992, Leerssen 2011, Elkins 2010, Wimmer 2012), we view national identity as a cultural phenomenon that diffuses through social networks. In a polity where a sense of a common national identity has permeated social networks for a long period of time ($c=o$, where o stands for old), national identity will tend to be well-entrenched. Accordingly, it is common knowledge among the natives that the cost of switching adherence from the current well-established set of nation-wide customs and traditions to a new set of social customs and traditions for a typical native is comparatively large. The sudden presence of an alternative set of customs and traditions held by the immigrant population is therefore regarded by the natives as unlikely to displace, or replace, the natives' national identity. In polities with great longevity of national identity, national identity is thus perceived to be resilient to an apparent out-group threat and the lack of immigrants' assimilation is bound to only moderately reduce the perceived extent to which a native can benefit from a common national identity.

In contrast, in a polity where the sense of a common national identity has been established only recently ($c=y$, where y stands for young), national identity will tend to be less entrenched. Consequently, it is understood that the cost of changing adherence from the current set of nation-wide customs and traditions to a new set of social customs and traditions for a typical native is comparatively small. As a result, in polities where a common sense of national identity has emerged only recently, the natives perceive national identity as comparatively less resilient in the wake of a seeming immigrant threat. In such polities, therefore, the presence of an alternative set of customs and traditions in the absence of immigrant assimilation is perceived as more likely to at least partly displace or otherwise threaten the natives' customs and traditions, and consequently reduce the natives' ability to derive utility from their national identity.

Thus, all else equal, for two polities o and y such that the longevity of national identity in polity o exceeds that in polity y ,

$$\Theta_o \equiv \theta_o^A - \theta_o^{NA} < \theta_y^A - \theta_y^{NA} \equiv \Theta_y. \quad (2)$$

In contrast, the longevity of national identity per se should all else equal not exhibit a noteworthy impact (if any at all) on the perceived prevalence of alternative cultural traits in the absence of immigrant assimilation:²

$$\sigma_o^{NA} \approx \sigma_y^{NA}. \quad (3)$$

Using (1) and (2), the net perceived benefit to native i when immigrants assimilate rather than maintain their own indigenous customs and traditions equals

$$\Delta_{ic} \equiv U_{ic}^A - U_{ic}^{NA} = \mu_i \Theta_c - (1 - \mu_i) \sigma_c^{NA}, \quad (4)$$

where the magnitude of Δ_{ic} captures native i 's propensity to favor immigrants' assimilation over immigrants' preservation of their own culture. Expression (4) indicates that the greater the extent

² None of our analytical conclusions would change if the longevity of national identity were to moderately increase or decrease the perceived prevalence of alternative cultural traits in the absence of immigrant assimilation.

to which the presence of a distinct immigrant culture erodes the perceived strength of national identity (i.e. the larger the Θ_c), ceteris paribus, the greater the native's propensity to favor immigrant assimilation. It follows from the discussion above and expressions (2) and (3) that

$$\Delta_{io}-\Delta_{iy}\approx\mu_i[\Theta_o-\Theta_y]<0. \quad (5)$$

That is, all else equal, the propensity of native i to favor immigrant assimilation should be weaker in polities with greater longevity of national identity than in polities with smaller longevity of national identity.

Furthermore, for two natives j and k such that $\mu_j>\mu_k$,

$$\Delta_{jc}-\Delta_{kc}=(\mu_j-\mu_k)[\Theta_c+\sigma_c^{NA}]>0. \quad (6)$$

Expression (6) implies that a native that values national identity comparatively more (and cultural diversity comparatively less) should, ceteris paribus, exhibit a stronger propensity to favor immigrant assimilation than a native who values national identity comparatively less (and cultural diversity comparatively more). Finally, we have:

$$(\Delta_{jo}-\Delta_{ko})-(\Delta_{jy}-\Delta_{ky})\approx(\mu_j-\mu_k)[\Theta_o-\Theta_y]<0. \quad (7)$$

According to expression (7), the longevity of national identity moderates the effect of individual-level characteristics on a native's propensity to favor immigrant assimilation. Specifically, the effect of a native's greater emphasis on national identity versus cultural diversity on his or her propensity to favor immigrant assimilation is weaker in polities with greater longevity of national identity than it is in polities with smaller longevity of national identity.

To summarize, our conceptual framework implies two principal hypotheses about the effect of the longevity of national identity on the natives' beliefs about the need for immigrants' cultural assimilation:

Hypothesis 1: All else equal, a native's propensity to favor immigrants' cultural assimilation is weaker in polities with long longevity of national identity than it is in polities with short longevity of national identity.

Hypothesis 2: All else equal, the effect of an individual-level characteristic that increases the importance of national identity as a source of a native's intrinsic utility on his or her propensity to favor immigrants' cultural assimilation is weaker in polities with long longevity of national identity than it is in polities with short longevity of national identity.

In the ensuing sections, we test these hypotheses in the data.

3. Data: Outcome Variable and Focal Explanatory Variable

3.1. Outcome Variable: Preference for Immigrant Assimilation

Our outcome variable, Preference for Immigrant Assimilation, is an ordinal variable based on the answers to the following question from the latest (2008) wave of the European Values Survey (EVS): 'Please look at the following statements and indicate where you would place your views on this scale.' The respondent is shown a ten-point ordinal scale where 1 corresponds to the answer 'For the greater good of society it is better if immigrants maintain their distinct customs and traditions' and 10 to the answer 'For the greater good of society it is better if immigrants do not maintain their distinct customs and traditions but adopt the customs of the country [i.e. culturally assimilate]'.³

Figure 1 shows the distribution of the Preference for Immigrant Assimilation variable in our largest estimating sample (see below) of 31,169 surveyed individuals-citizens from 41 different countries (polities) of wider Europe. The mean and the modal value of the variable equal 5.8 and 5, respectively. The value 10, which indicates the strongest preference for

³ A related question is also available in the International Social Survey Programme (ISSP), but for a much smaller set of European polities.

immigrants' cultural assimilation, is the second most frequent answer, chosen by 12.2 percent of the respondents.

3.2. Focal Explanatory Variable: Index of the Longevity of National Identity

Our key explanatory variable is the National Identity Longevity Index introduced by Dimitrova-Grajzl et al. (2016). The index is the product of an original expert survey, described in depth in Appendix A to Dimitrova-Grajzl et al. (2016).⁴ The need for an expert survey is dictated by the absence of reliable comparable historical sources on the timing of the emergence of national identity (see Dimitrova-Grajzl et al. 2016, Appendix A). Expert surveys have been used widely especially in political science (see, e.g., Huber and Inglehart 1995, Ray 1999, Laver et al. 2006, O'Malley 2007, Kopecký et al. 2016) to shed light on phenomena for which observational data do not exist or are prohibitively costly to collect. Dimitrova-Grajzl et al.'s (2016) expert survey focused on 48 countries in the wider Europe, including the former Soviet Union and Turkey. For each country, the survey collected responses (altogether 165 or on average 3.44 per country) from multiple experts, with each expert providing responses only for the country or countries of their expertise. The overall survey response rate was 20.5%.

The construction of the National Identity Longevity Index, explained in detail in Dimitrova-Grajzl et al. (2016) and summarized briefly below, drew on two questions from the expert survey. The first question is: 'Please identify the one-third century during which you believe a majority of the residents of your polity of expertise first adopted national identity'. For each expert's response about the country of their expertise, an expert-specific sub-index was computed by assigning a point for each one-third century since the passing of the expert-identified threshold. Following Bockstette et al. (2002), the influence of the past was discounted

⁴ Appendix A to Dimitrova-Grajzl et al. (2016) is available at <http://nationalidentity.academic.wlu.edu/data>.

at every one-third century. The main version of the index used by Dimitrova-Grajzl et al. (2016) as well as in our analysis is constructed using a five percent discount rate.⁵ The second question is: 'How much confidence do you have in the accuracy of your estimate?'. The corresponding expert responses, which range from 1 for 'no confidence', 2 for 'reasonable confidence', and 3 for 'high level of confidence, were used as weights in the computation of the country-level index, defined as the weighted average of the applicable discounted expert-specific sub-indices. The final step entailed normalization of the thus-obtained country-level index by dividing each value by the maximum value for the sample (the value for Portugal). Therefore, all values of the normalized country-level National Identity Longevity Index, put forth by Dimitrova-Grajzl et al. (2016) and used in this paper, range between 0 (no history of national identity) and 1 (longevity of national identity for Portugal).

We use the values of the National Identity Longevity Index for up to 41 countries (depending on the estimating sample) for which we also have complete EVS data. The construction of the index for these 41 countries is based on responses from 130 experts or on average 3.17 expert responses per country. Table 1 provides the values of the National Identity Longevity Index for the full set of 41 countries included in our largest estimating sample.

The expert survey by Dimitrova-Grajzl et al. (2016) is subject to the same types of potential concerns about the validity and reliability of responses that have been raised about expert surveys more generally (see, e.g., Budge 2000, Steenbergen and Marks 2007, Hooghe et al. 2010). On the issue of validity, Dimitrova-Grajzl et al. (2016: 3, Appendix A) show that the estimates of the timing of emergence of national identity as implied by the National Identity Longevity Index are consistent with a sample of historical narratives provided in secondary

⁵ For instance, if an expert stated that the majority of residents in a given polity first adopted national identity in the last one-third of the 19th century, then the discounted value of the expert-specific sub-index equals $1+1\times(1+0.05)^{-1}+1\times(1+0.05)^{-2}+1\times(1+0.05)^{-3}+1\times(1+0.05)^{-4}=4.5460$.

sources. To tackle concerns about inter-expert variability of responses, we follow Dimitrova-Grajzl et al. (2016) and explore whether our empirical results are robust to using versions of the index based only on extreme expert responses for each polity. We find that they indeed are (see Section 4.2).

The National Identity Longevity Index provides the best available estimate of the timing of emergence of national identity in the polities of our interest. However, as noted by its authors (Dimitrova-Grajzl et al. 2016), the index is not intended as the ultimate measure of the longevity of national identity. Given the complexity of the subject at hand, future efforts should explore alternative measurement strategies.⁶ With these caveats in mind, we proceed with testing our hypotheses.

4. The Direct Effect of the Longevity of National Identity

4.1. Empirical Strategy

Since our outcome variable, Preference for Immigrant Assimilation, is an ordered response variable, we estimate an ordered probit model. We focus on the response probability that Preference for Immigrant Assimilation equals 10 (i.e. that a EVS-surveyed individual answered that 'For the greater good of society it is better if immigrants do not maintain their distinct customs and traditions but adopt the customs of the country') and compute the associated average marginal effects.⁷ To address the likely within-country correlation of observations that arises because our data are hierarchical (individuals are nested in countries), we base statistical

⁶ An ongoing project by Hopf and Allan (2016) is especially promising in this regard.

⁷ None of our qualitative conclusions change if we transform the outcome variable by reducing the number of possible answers from ten (the original scale) to a smaller number (i.e. by merging subsets of contiguous answers on the original scale) and focus on the response probability that a respondent selected thus-defined highest-numbered answer. However, given that the estimates of the nine threshold parameters (cutpoints) in our ordered probits, where the outcome variable is measured on the (original) ten-point scale, are all distinct and statistically significant (full results demonstrating this point are available upon request), such transformation of the outcome variable is unwarranted from statistical standpoint.

inference on heteroscedasticity-robust standard errors clustered at the country level (see, e.g., Wooldridge 2002: 331).

We first examine Hypothesis 1, that the longevity of national identity exhibits a direct effect on the strength of individual preferences in favor of immigrants' cultural assimilation. The longevity of national identity is plausibly exogenous to an individual's preferences concerning the need for immigrants' assimilation. To minimize any potential bias, however, we nevertheless control for individual- and country-level covariates that may influence the strength of an individual's preference for immigrants' cultural assimilation. We thus estimate the following model:

$$\text{Prob}\{Preference\ for\ Immigrant\ Assimilation_i = 10 | \mathbf{x}_i, \mathbf{w}_c\} = \Phi(\beta \times National\ Identity\ Longevity\ Index_c + \mathbf{x}'_i \delta + \mathbf{w}'_c \gamma), \quad (8)$$

where Φ is the cdf of a normal distribution, \mathbf{x}_i a vector of individual level controls, \mathbf{w}_c a vector of country-level controls, and δ and γ the corresponding vectors of coefficients.

Our individual-level controls, summarized in Table 2, include the full set of individual-level variables highlighted by the literature as potential determinants of attitudes toward immigrants or immigration (see, e.g., Ceobanu and Escandell 2010, O'Rourke and Sinnott 2006, Mayda 2006). We split the individual-level controls into two groups: socio-economic controls and other controls (see Table 2). Socio-economic controls include dummies for the respondent's gender, age, attained education, household income, marital status, whether they have children, and employment status. Other individual-level controls are intended to control for the respondent's further characteristics that may affect his or her preferences for immigrants' cultural assimilation. We include dummies for whether the respondent is an active voter, holds right-scale political views, is religious, and is very proud of their nation. To control for whether the

respondent has had contact with the out-group (immigrant) culture, we also include a dummy for whether at least one of the respondent's parents is an immigrant and a dummy for whether the respondent lives in a small town.

Our country-level controls include a wide set of macro-level predictors of attitudes toward immigrants and immigration highlighted by the literature (see, e.g., Ceobanu and Escandell 2010). These covariates are, on the one hand, intended to minimize the prospects that the correlation (if any) between the longevity of national identity and individual preferences for immigrant cultural assimilation would be spurious, that is, driven by some country-level unobserved factor that happens to be highly correlated with both the longevity of national identity and an individual's beliefs about the need for immigrants' cultural assimilation. On the other hand, elements of the vector w_c should not be 'bad controls' (Angrist and Pischke 2009), that is, country-level characteristics that could themselves clearly be outcomes in a model with the longevity of national identity as an explanatory variable. Inclusion of such country-level variables would amount to over-controlling and bias the estimate of the effect of the National Identity Longevity Index.

As an element of w_c we, first, include a country-level measure of the share of migrants. Natives' attitudes toward immigrants in general and about the need for immigrants' cultural assimilation in particular may be affected by how prevalent and visible the immigrant group is. Depending on whether natives' exposure to the immigrant group stimulates preferences for cultural pluralism or cultural assimilation, the effect on preferences about immigrants' assimilation may be either positive or negative (see, e.g., Ceobanu and Escandell 2010).

Second, we control for total population size and population density because a given immigrant population is presumably more likely viewed as a factor capable of undermining

natives' cultural norms and values in smaller or more densely populated countries (see, e.g., Hillman 2002: 219). Third, we control for trade openness as measured by the share of trade in a country's GDP. Individual beliefs about cultural assimilation versus cultural pluralism plausibly depend on the extent to which individuals are exposed to foreign cultures (see, e.g., Ceobanu and Escandell 2010). International trade represents one channel for inter-cultural contacts.

Fourth, individual attitudes towards immigrants often reflect fears about criminality (see, e.g., Hainmueller and Hiscox 2007). Because immigrants can be perceived as directly contributing to crime, country-level prevalence of crime may drive attitudes toward immigrants. Official statistics on crime levels, however, are often fraught with measurement errors. Rather than relying on crime levels, we control for the relative change in the level of crime between 2005 and 2007.

Fifth, attitudes toward immigration and immigrants in Europe have been shown to vary across the East-West divide (Ceobanu and Escandell 2010). Consequently, we control for whether a country is a former socialist state. Given socialist regimes' emphasis on conformist beliefs, former socialist countries may have, on the one hand, developed less favorable attitudes toward immigrants and cultural diversity than countries without a socialist past. Yet on the other hand, post-socialist countries have historically also had on average less exposure to immigrants than countries without a socialist history and, thus, the citizens of post-socialist countries may all else equal conceivably perceive immigrants as less of a threat to their national identity and culture than the citizens of countries that never had a socialist regime.

Sixth, to ensure that any effect of the longevity of national identity does not merely reflect the effect of the antiquity of the state, we include the Bockstette et al.'s (2002) state antiquity index. Finally, we add measures for the share of Christian and Muslim population,

respectively. Prevalence of population with certain religious beliefs, on the one hand, proxies for a country's deep cultural values (see, e.g., Guiso et al. 2006), which may exert an influence on individual beliefs about cultural assimilation versus cultural pluralism. At the same time, different religious populations may shape natives' beliefs about immigrants via exposure to cultural values and traditions held by specific (especially non-dominant) religious groups (for example, Muslims in the case of most European countries).

Table 3 summarizes our country-level controls. Table 4 provides descriptive statistics for both individual-level and country-level variables. Table 5 presents a matrix of pairwise correlation coefficients for our country-level controls.

4.2. Results

Table 6 reports the average marginal effect of the National Identity Longevity Index on the probability that the respondent expresses the strongest preference in favor of immigrants' cultural assimilation (Preference for Immigrant Assimilation=10) for a series of specifications featuring increasingly encompassing sets of individual-level and country-level controls. In the ensuing discussion, we only highlight the average marginal effect of our interest, that of the National Identity Longevity Index. We briefly comment on the effect of other country-level covariates below and on the effects of individual-level covariates (not reported in Table 6) in Section 5.

Column (1) in Table 6 shows the average marginal effect of the National Identity Longevity Index based on the baseline specification with only individual-level socio-economic controls (for gender, age, attained education, household income, marital status, whether they have children, and employment status) and without any other individual-level or country-level controls. Column (2) shows the average marginal effect of the National Identity Longevity Index based on the specification that further includes other individual-level controls, for whether the

respondent is an active voter, holds right political views, is religious, is very proud of their nation, has an immigrant parent, and lives in a small town (see Table 2). In both specifications (1) and (2), the average marginal effect of the longevity of national identity is negative and statistically significant. In terms of the magnitude of the effect, a one-unit increase in the value of the National Identity Longevity Index (the difference between Portugal's longevity of national identity and no history of national identity) is associated with an average decrease of about 0.13 in the probability of the response that 'For the greater good of society it is better if immigrants do not maintain their distinct customs and traditions but adopt the customs of the country'.

In columns (3)-(10) we sequentially add a series of country-level controls discussed in Section 4.1. As evidenced by the results, inclusion of country-level controls hardly changes the magnitude of the effect of the National Identity Longevity Index and the effect remains statistically significant. Based on the estimates in column (10), which features the full set of controls, the difference between greatest (Portugal's) longevity of national identity and no history of national identity is associated with an average decrease of 0.14 in the probability of the response that 'For the greater good of society it is better if immigrants do not maintain their distinct customs and traditions but adopt the customs of the country'. Among the added country-level controls, only the indicator variable for whether a country is a post-socialist state exhibits a statistically significant effect. All else equal, living in a post-socialist state reduces the strength of an individual's preference in favor of immigrants' cultural assimilation.

Table 7 reports the results of sensitivity analysis. Our starting point is the specification in column (10) of Table 6. We sequentially introduce additional country-level controls. We, first, add GDP per capita to control for the level of economic development. GDP per capita is plausibly affected by the longevity of national identity. Thus, the inclusion of GDP per capita

among the covariates (column (1)) is an instance of over-controlling. The average marginal effect of the National Identity Longevity Index on the strength of individual preferences in favor of immigrants' cultural assimilation, however, continues to be negative and statistically significant. We then add controls for ethnic, religious, and linguistic fractionalization of a society (column (2)). The extent of ethnic, religious, and linguistic heterogeneity in a society is indicative of individuals' exposure to different cultural values and beliefs as well as the experience with integration and accommodation of diversity (or lack thereof), all of which may affect individuals' preferences about the need for immigrants' cultural assimilation. We next re-estimate the specification featured in column (10) of Table 6 by using versions of the National Identity Longevity Index that are based on no discounting (column (3)) or 10 percent discounting (column (4)); dropping observations for Portugal as an outlier with regard to the longevity of national identity (column (5)); and dropping observations for Norway and Slovenia as the only two countries in our estimating sample for which the value of the National Identity Longevity Index, reported in Table 1, is based on a single expert response (see Dimitrova-Grajzl et al. 2016, Appendix A) (column (6)). To test the consequences of the reliability of expert estimates of the longevity of national identity, we further re-estimate the specification in column (10) of Table 6 using two different re-coded versions of the index: a version that is based only those expert responses, one for each polity, that imply the smallest longevity of national identity (column (7) of Table 7); and a version that is based only those expert responses, one for each polity, that imply the greatest longevity of national identity (column (8)). Consistent with Hypothesis 1, the average marginal effect of the National Identity Longevity Index continues to be negative and statistically significant in all of the above robustness checks.

Finally, to examine the potential channels through which the longevity of national identity affects individual preferences about the need for immigrants' assimilation into the host culture, we re-estimated the specification in column (10) of Table 6 while including additional individual-level variables available in the EVS. Specifically, in column (9) of Table 7 we include two variables, each measured on a ten-point scale. The first variable captures the strength of respondent's beliefs about whether 'a country's cultural life is undermined by immigrants'. The second variable measures the respondent's beliefs about whether 'the proportion of immigrants will become a threat to society'. In column (10), we instead include the third variable, a dummy equal to 1 if the respondent believes that most people can be trusted (see Table 2). If the longevity of national identity shapes the strength of an individual's preference in favor of immigrants' cultural assimilation primarily through the channels captured by these additional individual-level covariates, then upon controlling for these additional individual-level covariates the absolute magnitude of the average marginal effect of the National Identity Longevity Index should decrease and possibly become statistically insignificant.

Yet this is not the case. Relative to the specification in column (10) of Table 6, the inclusion of abovementioned additional individual-level controls in columns (9) and (10) of Table 7 only modestly reduces the magnitude of the effect of the National Identity Longevity Index while the average marginal effects of additionally included individual-level covariates are of the anticipated sign. This suggests that that the longevity of national identity does not notably impact the strength of individuals' preferences about the need for immigrants' cultural assimilation via beliefs about whether immigrants represent a general societal threat or destroy specific aspects of 'cultural life' (e.g. popular culture or cuisine), or even via levels of generalized trust toward strangers. Instead, consistent with our theory, the longevity of national identity

appears to influence the strength of individuals' preferences about the need for immigrants' cultural assimilation by determining the extent to which immigrants are perceived as a threat to the foundation of national identity (see, e.g., Ceobanu and Escandell 2010: 318) and the corresponding "symbolic boundary" separating the natives as the in-group from the immigrants as the out-group (see, e.g., Blumer 1958, Bail 2008).

5. The Longevity of National Identity as a Moderating Contextual Factor

5.1. Empirical Approach

We next turn to examining Hypothesis 2, that the longevity of national identity also serves as a moderating contextual factor for the effect of an individual-level characteristic on the strength of individual preferences for immigrants' cultural assimilation. As our primary approach we estimate a series of models where we interact a selected individual-level variable and the National Identity Longevity Index while including a full set of country-level fixed effects. The general empirical model we estimate is:

$$\text{Prob}\{Preference\ for\ Immigrant\ Assimilation_i = 10 | x_i, \mathbf{z}_i, Country_c\} = \Phi\left(\beta_1 \times x_i + \beta_2 \times x_i \times National\ Identity\ Longevity\ Index_c + \mathbf{z}'_i \delta + \sum_c \chi_c \times Country_c\right), \quad (9)$$

where x_i is the focal individual-level variable the effect of which we expect to vary with the longevity of national identity, \mathbf{z}_i the vector of remaining individual-level controls, and $Country_c$ a dummy equal to 1 if individual i is a citizen of country c .

Importantly, the inclusion of country fixed effects in model (9) controls for all country-level factors that may be correlated with the longevity of national identity and, at the same time, affect individual preferences about immigrant assimilation. In this sense, the empirical approach adopted in this section improves upon the empirical approach utilized in the previous section where the inclusion of a full set of country fixed effects together with the National Identity

Longevity Index was precluded by the fact that the latter varies only at the country level. Given the missing data for a subset of our country-level controls discussed in Section 4.1, reliance on country fixed effects also increases the number of covered countries from 28 to 41.

The individual-level variables that we sequentially interact with the National Identity Longevity Index are intended to proxy the relative importance that a native ascribes to perceived benefits from national identity over cultural diversity, as captured by the parameter μ_i in our theoretical framework (see Section 2); according to our theory, the effect of the relative importance that a native ascribes to any perceived benefits from national identity on the propensity to favor immigrants' cultural assimilation should vary in a predictable way with the longevity of national identity in the native's polity. We focus on four such individual-level indicator variables: whether an individual is very proud of their nation (Very Proud of Nation); is a male (Male); has lowest attained level of education (Education Primary); and has an immigrant parent (Parent Immigrant).⁸

The strength of an individual's patriotic sentiments should be closely correlated with the importance that a native assigns to national identity. We expect individuals who are very proud of their nation to, all else equal, perceive greater benefits from the existence of a strong national identity than individuals who are less proud of their nation.

We also expect men to *ceteris paribus* perceive greater benefits from national identity than women, for several reasons. First, based on the 'bellicist' view (e.g., Tilly 1992, Centeno 2002), nationalism and the creation of nation-states originated in inter-state war. Men have been historically much more likely than women to take direct part in the war affairs and their

⁸ Although it is a statistically significant predictor of Preference for Immigrant Assimilation (see Table 8, column (1)), we do not examine the effect of the indicator variable for right-leaning political views (Right Political Views; see Table 2) because "the conventional distinction between the political left and right is contested for a number of countries" (Ceobanu and Escandell 2010: 321).

valuation of national identity, on average, might reflect this fact. Second, empirical research in social psychology suggests that men, on average, have a stronger preference for inter-group hierarchy than women (see, e.g., Sidanius et al. 1994). Thus, men plausibly value a consolidated national identity more than women. Third, nations are often represented in highly gendered ways (see, e.g., Yuval-Davis 1993), with men historically having been privileged with respect to conventional manifestations of national identity. All else equal, we thus expect men to value national identity more than women.

Education fosters cosmopolitanism and encourages appreciation of cultural diversity (see, e.g., Ceobanu and Escandell 2010: 319). We expect individuals with the lowest levels of attained education to perceive greater benefits from national identity than more educated individuals. Finally, because of the intra-family transmission of norms and values as well as greater likelihood of regular social contact with different cultures, children of immigrants plausibly value exposure to cultural diversity more, and thus all else equal perceive comparatively lower benefits from national identity, than individuals whose parents are not immigrants.

5.2. Results

Column (1) in Table 8 shows the baseline ordered probit estimates of coefficients and standard errors for the model without interaction terms but a full set of country fixed effects and individual-level controls. All four individual-level variables highlighted above are statistically highly significant predictors of individual preferences in favor of immigrants' cultural assimilation. Consistent with our theoretical framework (see expression (6)), possessing strong patriotic feelings, being a male, or having attained no more than primary education is *ceteris paribus* associated with an increase, and having an immigrant parent a decrease, in an individual's propensity to favor immigrants' cultural assimilation.

The implied average marginal effects (not reported), however, mask the fact that the effect of a chosen individual level covariate may differ across countries with different longevity of national identity. Indeed, our theory suggests that, because the longevity of a national identity determines the perceived resilience of national identity to an alleged immigrant threat, the effect of individual level characteristics on preferences about immigrant assimilation versus preservation of one's own culture should depend on the longevity of national identity. To this end, Figure 2, parts (a)-(d), shows the estimated average marginal effect of a chosen individual-level variable and the corresponding 80 percent confidence interval for the full range of possible values of the National Identity Longevity index, thereby illustrating the role of the longevity of national identity as a moderating contextual factor. The coefficients from the associated ordered probit regressions with a full set of individual controls and country fixed effects are presented in columns (2)-(5) of Table 8.⁹

Based on the results summarized by Figure 2, parts (a)-(c), exhibiting a very high level of national pride, being a male, and having completed no more than primary education is, consistent with Hypothesis 2, *ceteris paribus* statistically significantly positively associated with beliefs about the necessity of immigrant cultural assimilation only in countries with a comparatively short longevity of national identity, where the lack of immigrant assimilation is perceived as bound to significantly erode the strength of national identity. In contrast, in countries with comparatively long longevity of national identity, where immigrants maintaining their own customs and traditions is perceived as less detrimental to the strength of national identity, being

⁹ Note that because marginal effects in an ordered probit model are non-linear functions of covariates and all estimated parameters, the pattern of statistical significance of the estimated coefficient on an interaction term is not immediately conclusive about the pattern of statistical significance of the associated average marginal effects over all possible values of the moderating covariate. Instead, the statistical significance of the average marginal effect under consideration must be evaluated separately for each value of the moderating covariate (in our case, National Identity Longevity Index).

very proud of one's nation, a man, or less well educated has no statistically significant effect on natives' beliefs in favor of immigrant cultural assimilation.

Similarly, Figure 2, part (d), shows that, consistent with our theory, the average marginal effect of having an immigrant parent on natives' beliefs about the necessity of immigrants' cultural assimilation is negative and decreases (in absolute terms) with the longevity of national identity. That is, in countries with greatest longevity of national identity, where national identity is perceived to be relatively resilient and, hence, the perceived utility loss from weakened national identity in the absence of immigrant assimilation is comparatively small, having immigrant parents exhibits a smaller negative effect on natives' beliefs in favor of immigrant cultural assimilation than in countries with short longevity of national identity.

To examine the role of the longevity of national identity as a contextual moderating factor we also use an alternative approach utilized by Mayda (2006) and O'Rourke and Sinnott (2006). To this end, we estimate a series of 41 ordered probit regressions, one for each country in our sample, with the full set of individual-level variables. For each country, we compute the average marginal effect on the response probability that Preference for Immigrant Assimilation equals 10 of each of the four individual-level variables of interest (Very Proud of Nation, Male, Education Primary, and Parent Immigrant). For each individual-level variable, Figure 3, parts (a)-(d), then plots the resulting country-specific average marginal effects against the corresponding values of the National Identity Longevity Index and adds the line of best fit.

Consistent with the results based on ordered probit regressions with interaction effects, we see that possessing a high level of national pride, being a male, or having completed only primary education on average strengthens one's preferences in favor of immigrants' cultural assimilation primarily in countries with small longevity of national identity, but not in countries

with great longevity of national identity. Similarly, the negative effect of having immigrant parents tends to be (somewhat) greater in countries with small longevity of national identity than in countries with great longevity of national identity. These results are robust to using alternative discount factors for computation of the National Identity Longevity Index and dropping of influential observations. In sum, we find substantial evidence that the longevity of national identity exerts a moderating contextual effect on the relationship between natives' individual-level characteristics and their beliefs about the need for immigrants' cultural assimilation.

6. Conclusion

We theorize that when national identity is a source of intrinsic utility for individuals, the perceived resilience of national identity in the wake of an alleged out-group (immigrant) threat depends on how old and historically well-rooted a sense of common national identity is in the individual's polity. Thus, the longevity of national identity should impact individual beliefs about the need for immigrants' cultural assimilation versus accommodation of cultural diversity. Our empirical findings based on data from countries of wider Europe support our theory: all else equal, individual preferences in favor of immigrants' cultural assimilation, as well as the effect of relevant individual-level characteristics on individual beliefs, tend to be stronger in nations with smaller, and weaker in nations with greater, longevity of national identity.

Since individual preferences and beliefs in democracies ultimately shape public policy, our analysis predicts that policies aiming to address rapidly increasing cultural heterogeneity—a key challenge for many European countries—will tend to vary across nations. Holding all else equal, one might expect the emphasis on immigrants' cultural assimilation over accommodation of cultural diversity, as manifested, for example, through policies requiring rapid mastery of local language or constraining the wearing of symbols of immigrants' cultural identity, to be

relatively stronger in countries with short longevity of national identity than in countries with long longevity of national identity.

Our empirical analysis is based on the most recent comprehensive available dataset—the 2008 European Values Survey—that allows us to examine individual attitudes toward immigrants' cultural assimilation. Future work should re-examine our conclusions in light of the post-2008 surge of migrant inflows, economic stagnation, and terrorism in Europe, all of which might have conceivably impacted not only attitudes towards immigration in general, but also beliefs concerning the appropriate modes of immigrants' integration into their new societies.

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Table 1: Values of the National Identity Longevity Index

Polity	National Identity Longevity Index
Albania	0.3039
Armenia	0.5260
<i>Austria</i>	0.3847
Azerbaijan	0.3039
Belarus	0.2242
<i>Belgium</i>	0.3209
Bosnia and Herzegovina	0.0829
<i>Bulgaria</i>	0.5335
<i>Croatia</i>	0.4729
<i>Czech Republic</i>	0.4155
<i>Denmark</i>	0.5218
<i>Estonia</i>	0.3804
<i>Finland</i>	0.4697
<i>France</i>	0.4803
Georgia	0.3953
<i>Germany</i>	0.5728
<i>Greece</i>	0.6004
<i>Hungary</i>	0.4984
Ireland	0.6312
<i>Italy</i>	0.4782
<i>Latvia</i>	0.4081
<i>Lithuania</i>	0.3804
Luxembourg	0.3039
<i>Macedonia FYR</i>	0.3379
Moldova	0.2784
Montenegro	0.2072
<i>Netherlands</i>	0.6355
<i>Norway</i>	0.6461
<i>Poland</i>	0.4516
<i>Portugal</i>	1.0000
<i>Romania</i>	0.4835
Russian Federation	0.2933
Serbia	0.5983
<i>Slovak Republic</i>	0.3677
<i>Slovenia</i>	0.6461
<i>Spain</i>	0.5855
<i>Sweden</i>	0.4208
<i>Switzerland</i>	0.4740
<i>Turkey</i>	0.3496
Ukraine	0.3390
<i>United Kingdom</i>	0.8278

Notes: The table presents the values for the Dimitrova-Grajzl et al.'s (2016) National Identity Longevity Index (normalized, discounted at 5 percent discount rate) for the countries included in the estimating sample for the results reported in Tables 6-8. Countries included in the estimating sample for the results reported in Tables 6 and 7 are displayed in italics. A detailed description of the underlying expert survey and experts' responses is provided in Appendix A to Dimitrova-Grajzl et al. (2016), available at <http://nationalidentity.academic.wlu.edu/data>.

Table 2: Variable Definitions, Individual-Level Variables

Variable Name	Description	Source
<i>Outcome variable</i>		
Preference for Immigrant Assimilation	Response to "...indicate where you would place your views on a ten-point scale" where 1 is "For the greater good of society it is better if immigrants maintain their distinct customs and traditions" and 10 is "For the greater good of society it is better if immigrants do not maintain their distinct customs and traditions but adopt the customs of the country".	EVS 2008, v273
<i>Individual-level socio-economic controls</i>		
Male	Dummy equal to 1 if respondent is male and 0 if female.	EVS 2008, v302
Age A	Dummy equal to 1 if respondent's age (in years) is in the interval A and 0 otherwise. $A \in \{19 \text{ or less}; 20 \text{ to } 29; 30 \text{ to } 39; 40 \text{ to } 49; 50 \text{ to } 59; 60 \text{ to } 69; 70 \text{ to } 79; 80 \text{ or more}\}$.	EVS 2008, Age
Education Primary	Dummy equal to 1 if respondent's attained education level is none, pre-primary, primary, or first stage of basic; and 0 otherwise.	EVS 2008, v336
Education Secondary	Dummy equal to 1 if respondent's attained education level is either primary or first stage of basic; lower secondary or second stage of basic; or upper-secondary; and 0 otherwise.	EVS 2008, v336
Education Tertiary	Dummy equal to 1 if respondent's attained education level is first or second stage of tertiary and 0 otherwise.	EVS 2008, v336
Household Annual Income I	Dummy equal to 1 if respondent's reported annual household income (in Euros) is in the interval I and 0 otherwise. $I \in \{1, 2, \dots, 12\}$, where 1 is less than 1,800; 2 is 1,800 to 3,600; 3 is 3,600 to 6,000; 4 is 6,000 to 12,000; 5 is 12,000 to 18,000; 6 is 18,000 to 24,000; 7 is 24,000 to 30,000; 8 is 30,000 to 36,000; 9 is 36,000 to 60,000; 10 is 60,000 to 90,000; 11 is 90,000 to 120,000; 12 is more than 120,000.	EVS 2008, v353YR
Married	Dummy equal to 1 if respondent's marital status is married or in registered partnership and 0 otherwise.	EVS 2008, v313
Children	Dummy equal to 1 if respondent's number of children is one or more and 0 otherwise.	EVS 2008, v321
Unemployed	Dummy equal to 1 if respondent's employment status is unemployed and 0 otherwise.	EVS 2008, v89
<i>Individual-level other controls</i>		
Right Political Views	Dummy equal to 1 if respondent identified him or herself as being 8, 9 or 10 on the political scale (where 1 is left and 10 is right) and 0 otherwise.	EVS 2008, v193
Voter	Dummy equal to 1 if respondent indicated that he or she would vote in a general election.	EVS 2008, v263
Parent Immigrant	Dummy equal to 1 if respondent's mother or father is an immigrant and 0 otherwise.	EVS 2008, v309, v311
Religious	Dummy equal to 1 if respondent identifies as religious and 0 if respondent identifies as non-religious or convinced atheist.	EVS 2008, v114
Small Town	Dummy equal to 1 if the population of respondent's town is under 5,000 and 0 otherwise.	EVS 2008, v370
Very Proud of Nation	Dummy equal to 1 if respondent is very proud to be a citizen of his/her country and 0 otherwise.	EVS 2008, v256
<i>Individual-level additional controls</i>		
Immigrants Undermine Cultural Life	Response to "...indicate where you would place your views on a ten-point scale" where 1 is "A country's cultural life is not undermined by immigrants" and 10 is "A country's cultural life is undermined by immigrants".	EVS 2008, v269
Immigrants Threat to Society	Response to "...indicate where you would place your views on a ten-point scale" where 1 is "In the future the proportion of immigrants will not become a threat to society" and 10 is "In the future the proportion of immigrants will become a threat to society".	EVS 2008, v272
Trust	Dummy equal to 1 if respondent believes that "most people can be trusted" and 0 if one "can't be too careful" in dealing with people.	EVS 2008, v62

Table 3: Variable Definitions, Country-Level Variables

Variable Name	Description	Source
<i>Focal explanatory variable</i>		
National Identity Longevity Index	Measure of the length of existence of a sense of national identity among the general population. Ranges between 0 and 1. See section 3.2 for details.	Authors' expert survey
<i>Country-level controls</i>		
Share of Migrants	Migrants as percent of total population in year 2005.	United Nations
Total Population	Total population.	World Development Indicators 2007
Population Density	Population per squared kilometer of land area.	World Development Indicators 2007
Trade as Percent of GDP	Trade as percent of GDP.	World Development Indicators 2007
Crime Growth	Percent change in all reported crimes between 2005 and 2007.	Eurostat
Post-Socialist	Dummy equal to 1 if country is a former socialist country and 0 otherwise.	Authors' calculation based on EVS
State Antiquity Index	Measure of the length of statehood as captured by the historic presence of a supra-tribal polity within the present-day boundaries. The scores reflect existence of a government, the proportion of the territory covered, and whether the rule was indigenous or externally imposed. Ranges between 0 and 1, with higher values corresponding to greater state antiquity.	Bockstette et al. (2002), State Antiquity Index Version 3.1
Christianity Percent Adherents	Total adherents to Christianity as percentage of total population in 2005.	World Religion Dataset
Islam Percent Adherents	Total adherents to Islam as percentage of total population in 2005.	World Religion Dataset
GDP Per Capita	GDP per capita, PPP (constant 2011 international USD)	World Development Indicators 2007
Ethnic Fractionalization	Measure of ethnic heterogeneity. Computed as one minus the sum of squared ethnic group shares. Reflects the probability that two randomly selected individuals from a population belong to different ethnic groups. Higher values correspond to greater heterogeneity.	Alesina et al. (2003)
Linguistic Fractionalization	Measure of linguistic heterogeneity. Computed as one minus the sum of squared linguistic group shares. Reflects the probability that two randomly selected individuals from a population belong to different linguistic groups. Higher values correspond to greater heterogeneity.	Alesina et al. (2003)
Religious Fractionalization	Measure of linguistic heterogeneity. Computed as one minus the sum of squared religious group shares. Reflects the probability that two randomly selected individuals from a population belong to different religious groups. Higher values correspond to greater heterogeneity.	Alesina et al. (2003)

Table 4: Descriptive Statistics

Variable Name	No. Obs.	Mean	Std. Dev.	Min.	Max.
<i>Individual-level</i>					
Preference for Immigrant Assimilation	21,617	5.76	2.71	1	10
Male	21,617	0.4869	0.4998	0	1
Age (in years)	21,617	48.8	17.3	15	108
Education Primary	21,617	0.1201	0.3251	0	1
Education Secondary	21,617	0.6238	0.4845	0	1
Education Tertiary	21,617	0.2561	0.4365	0	1
Household Annual Income (on scale 1 to 12)	21,617	5.54	2.58	1	12
Married	21,617	0.5779	0.4939	0	1
Children	21,617	0.7353	0.4412	0	1
Unemployed	21,617	0.4519	0.4977	0	1
Right Political Views	21,617	0.1780	0.3825	0	1
Voter	21,617	0.8565	0.3506	0	1
Parent Immigrant	21,617	0.0940	0.2919	0	1
Religious	21,617	0.6362	0.4811	0	1
Small Town	21,617	0.2970	0.4569	0	1
Very Proud of Nation	21,617	0.4546	0.4979	0	1
Immigrants Undermine Cultural Life	21,617	5.14	2.84	1	10
Immigrants Threat to Society	21,617	6.1348	2.67	1	10
Trust	21,617	0.3714	0.4832	0	1
<i>Country-level</i>					
National Identity Longevity Index	28	0.5052	0.1503	0.3209	1
Share of Migrants	28	0.0856	0.0555	0.0069	0.2376
Total Population (in millions)	28	20.56	24.33	1.30	82.00
Population Density	28	125.7	103.6	12.9	485.2
Trade as Percent of GDP	28	97.48	34.43	49.81	168.20
Crime Growth	28	1.69	13.35	-17.16	45.33
Post-Socialist	28	0.4465	0.4970	0	1
State Antiquity Index	28	0.7034	0.1916	0.3267	1
Christianity Percent Adherents	28	73.38	22.28	0.42	98.20
Islam Percent Adherents	28	7.2036	19.0839	0.0100	98.6400
GDP Per Capita	28	32,371.4	13,136.2	10,318.5	65,780.9
Ethnic Fractionalization	28	0.2551	0.1716	0.0468	0.5867
Linguistic Fractionalization	28	0.2402	0.1824	0.0198	0.5795
Religious Fractionalization	28	0.4013	0.1979	0.0049	0.7222

Notes: The table presents the descriptive statistics for the sample used to generate results presented in Table 6.

Table 5: Pairwise Correlation Coefficients Between Country-Level Variables

	National Identity Longevity Index	Share of Migrants	Total Population	Population Density	Trade as Percent of GDP	Crime Growth	Post-Socialist	State Antiquity Index	Christianity Percent Adherents	Islam Percent Adherents	GDP Per Capita	Ethnic Fractionalization	Linguistic Fractionalization	Religious Fractionalization
National Identity Longevity Index	1.0000													
Share of Migrants	0.0672	1.0000												
Total Population	0.1223	-0.0706	1.0000											
Population Density	0.1523	0.1090	0.2143	1.0000										
Trade as Percent of GDP	-0.2972	-0.0411	-0.5858	0.2911	1.0000									
Crime Growth	-0.2534	-0.3274	0.2471	-0.0958	-0.2737	1.0000								
Post-Socialist	-0.2512	-0.2028	-0.2832	-0.3000	0.4345	-0.1015	1.0000							
State Antiquity Index	0.2145	0.0609	0.5704	0.4631	-0.3195	0.1501	-0.6092	1.0000						
Christianity Percent Adherents	0.3036	0.0678	-0.2797	-0.0294	-0.0662	-0.5072	-0.0924	-0.1059	1.0000					
Islam Percent Adherents	-0.2774	-0.2777	0.3848	-0.0711	-0.3008	0.7481	-0.1697	0.3468	-0.6622	1.0000				
GDP Per Capita	0.3058	0.4203	0.0107	0.3042	-0.0868	-0.2966	-0.6805	0.3292	0.2893	-0.3283	1.0000			
Ethnic Fractionalization	-0.5214	0.2186	-0.2468	-0.0128	0.3232	0.2005	0.3482	-0.2791	-0.2575	0.1427	-0.3808	1.0000		
Linguistic Fractionalization	-0.3863	0.3343	-0.2456	0.3796	0.4474	0.1045	0.0709	-0.1478	-0.3008	0.0597	-0.0193	0.7547	1.0000	
Religious Fractionalization	0.0831	0.3064	-0.0070	0.3429	0.4018	-0.3921	0.3465	-0.0775	-0.1013	-0.3521	-0.0075	0.1642	0.3728	1.0000

Notes: The table presents pairwise correlation coefficients for the variables used to generate results presented in Tables 6 and 7.

Table 6: Main Results

Explanatory Variables	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
National Identity Longevity Index	-0.1286** (0.0626)	-0.1301** (0.0637)	-0.1300** (0.0641)	-0.1255** (0.0623)	-0.1332** (0.0537)	-0.1461*** (0.0497)	-0.1550*** (0.0533)	-0.1452*** (0.0451)	-0.1400*** (0.0434)	-0.1444*** (0.0452)
<i>Individual-level socio-economic controls</i>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<i>Individual-level other controls</i>	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<i>Country-level controls</i>	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Share of Migrants			0.0119 (0.1018)	-0.0011 (0.1011)	-0.0057 (0.1032)	-0.0203 (0.1064)	-0.0354 (0.1076)	-0.0426 (0.0895)	-0.0415 (0.0752)	-0.0548 (0.0670)
Total Population (in millions)				-0.0003 (0.0002)	-0.0004 (0.0003)	-0.0005 (0.0005)	-0.0005 (0.0005)	-0.0003 (0.0004)	-0.0001 (0.0005)	-0.0002 (0.0005)
Population Density (in hundreds)					0.0120** (0.0059)	0.0150** (0.0064)	0.0155 (0.0067)	0.0068 (0.0077)	0.0087 (0.0077)	0.0087 (0.0080)
Trade as Percent of GDP						-0.0002 (0.0004)	-0.0002 (0.0004)	0.0002 (0.0004)	0.0002 (0.0004)	0.0002 (0.0004)
Crime Percentage Growth							-0.0003 (0.0007)	-0.0004 (0.0006)	-0.0004 (0.0006)	-0.0004 (0.0008)
Post-Socialist								-0.0503** (0.0233)	-0.0606** (0.0304)	-0.0611** (0.0304)
State Antiquity Index									-0.0563 (0.0557)	-0.0503 (0.0603)
Christianity Percent Adherents										-0.0001 (0.0002)
Islam Percent Adherents										-0.0002 (0.0005)
No. Obs.	21,617	21,617	21,617	21,617	21,617	21,617	21,617	21,617	21,617	21,617
Pseudo R ²	0.0070	0.0079	0.0079	0.0081	0.0090	0.0091	0.0091	0.0105	0.0107	0.0107

Notes: The table reports the average marginal effects for Prob{Preference for Immigrant Assimilation=10} based on ordered probit regressions. Heteroscedasticity-robust standard errors clustered at the country level in parentheses. Individual-level socio-economic controls include dummies for individual's gender, age, education, income, marital status, children, and employment status. Individual-level other controls include dummies for individual's political views, voting participation, parents' immigrant status, religious beliefs, whether an individual resides in a small town, and whether they are very proud of their nation (see Table 2). *, **, and *** denote statistical significance at the 10%, 5%, and 1% level, respectively.

Table 7: Robustness Checks and Further Results

Explanatory Variables	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
National Identity Longevity Index	-0.1673*** (0.0573)	-0.1213** (0.0520)	-0.1349*** (0.0414)	-0.1527*** (0.0490)	-0.1510** (0.0691)	-0.1827*** (0.0507)	-0.0730* (0.0432)	-0.1961*** (0.0441)	-0.1397*** (0.0435)	-0.1429*** (0.0446)
<i>Individual-level controls as in Table 6, col. (2)-(10)</i>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<i>Additional individual-level controls</i>	No	No	No	No	No	No	No	No	Yes	Yes
Immigrants Undermine Cultural Life									0.0034** (0.0016)	
Immigrants Threat to Society									0.0045** (0.0018)	
Trust										-0.0095 (0.0076)
<i>Country-level controls</i>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Share of Migrants	-0.1569 (0.1000)	-0.1389 (0.1287)	-0.0535 (0.0686)	-0.0520 (0.0666)	-0.0541 (0.0692)	-0.0296 (0.0829)	0.0111 (0.0766)	-0.0408 (0.0857)	-0.0847 (0.0684)	-0.0538 (0.0664)
Total Population (in millions)	-0.0002 (0.0005)	0.0000 (0.0004)	-0.0002 (0.0005)	-0.0001 (0.0005)	-0.0002 (0.0005)	-0.0001 (0.0005)	0.0001 (0.0005)	-0.0003 (0.0005)	-0.0002 (0.0005)	-0.0002 (0.0005)
Population Density (in hundreds)	0.0115 (0.0076)	-0.0029 (0.0120)	0.0085 (0.0083)	0.0083 (0.0077)	0.0090 (0.0079)	0.0125* (0.0075)	0.0004 (0.0082)	0.0154 (0.0081)	0.0083 (0.0081)	0.0087 (0.0080)
Trade as Percent of GDP	-0.0000 (0.0004)	0.0002 (0.0004)	0.0002 (0.0005)	0.0002 (0.0004)	0.0002 (0.0004)	0.0001 (0.0004)	0.0004 (0.0004)	0.0001 (0.0004)	0.0002 (0.0004)	0.0002 (0.0004)
Crime Percentage Growth	-0.0004 (0.0008)	-0.0005 (0.0008)	-0.0003 (0.0009)	-0.0004 (0.0008)	-0.0004 (0.0008)	-0.0004 (0.0008)	-0.0001 (0.0008)	-0.0006 (0.0008)	-0.0003 (0.0008)	-0.0004 (0.0008)
Post-Socialist	-0.0114 (0.0327)	-0.0477 (0.0406)	-0.0619** (0.0305)	-0.0060** (0.0304)	-0.0612** (0.0310)	-0.0517* (0.0311)	-0.0559* (0.0317)	-0.0701** (0.0317)	-0.0578* (0.0301)	-0.0625* (0.0311)
State Antiquity Index	-0.0557 (0.0536)	-0.0080 (0.0752)	-0.0473 (0.0602)	-0.0521 (0.0605)	-0.0526 (0.0572)	-0.0331 (0.0652)	-0.0693 (0.0582)	-0.0282 (0.0581)	-0.0469 (0.0626)	-0.0517 (0.0614)
Christianity Percent Adherents	-0.0001 (0.0003)	0.0001 (0.0003)	-0.0001 (0.0002)	-0.0001 (0.0002)	-0.0001 (0.0002)	-0.0002 (0.0003)	0.0001 (0.0003)	-0.0003 (0.0003)	-0.0000 (0.0002)	-0.0001 (0.0002)
Islam Percent Adherents	0.0003 (0.0005)	-0.0003 (0.0004)	-0.0002 (0.0005)	-0.0002 (0.0005)	-0.0002 (0.0004)	-0.0004 (0.0005)	0.0002 (0.0005)	-0.0004 (0.0005)	-0.0002 (0.0005)	-0.0002 (0.0005)
GDP Per Capita (in USD 1,000)	0.0029*** (0.0008)									
Ethnic Fractionalization		-0.0964 (0.1000)								
Linguistic Fractionalization		0.1691 (0.1095)								
Religious Fractionalization		-0.0168 (0.0569)								
No. Obs.	21,617	21,617	21,617	21,617	21,184	20,171	21,617	21,617	21,617	21,617
Pseudo R ²	0.0127	0.0115	0.0106	0.0108	0.0104	0.0108	0.0103	0.0109	0.0126	0.0108

Notes: The table reports the average marginal effects for Prob{Preference for Immigrant Assimilation=10} based on ordered probit regressions. Individual-level controls as in Table 6, columns (2)-(10), refers to socio-economic and other individual-level controls (see Table 2). Heteroscedasticity-robust standard errors clustered at the country level in parentheses. *, **, and *** denote statistical significance at the 10%, 5%, and 1% level, respectively.

Table 8: Coefficients and Standard Errors from Ordered Probit Regressions with Country Fixed Effects

Explanatory Variables	(1)		(2)		(3)		(4)		(5)	
	Coeff.	Std. Err.								
Male	0.0383**	(0.0151)	0.0385**	(0.0151)	0.0790*	(0.0410)	0.0384**	(0.0152)	0.0383**	(0.0151)
Male × National Identity Longevity Index					-0.0899	(0.0711)				
Age 20 to 29	-0.0339	(0.0450)	-0.0364	(0.0453)	-0.0338	(0.0450)	-0.0342	(0.0450)	-0.0340	(0.0450)
Age 30 to 39	-0.0410	(0.0482)	-0.0434	(0.0486)	-0.0408	(0.0482)	-0.0413	(0.0483)	-0.0410	(0.0483)
Age 40 to 49	0.0309	(0.0496)	0.0278	(0.0499)	0.0312	(0.0496)	0.0307	(0.0496)	0.0309	(0.0496)
Age 50 to 59	0.0316	(0.0535)	0.0291	(0.0538)	0.0318	(0.0535)	0.0315	(0.0535)	0.0316	(0.0535)
Age 60 to 69	0.0624	(0.0566)	0.0560	(0.0570)	0.0626	(0.0566)	0.0623	(0.0566)	0.0624	(0.0566)
Age 70 to 79	0.0558	(0.0605)	0.0534	(0.0610)	0.0561	(0.0605)	0.0557	(0.0604)	0.0558	(0.0605)
Age 80 or More	0.0822	(0.0598)	0.0809	(0.0602)	0.0824	(0.0599)	0.0825	(0.0599)	0.0822	(0.0598)
Education Primary	0.0882**	(0.0350)	0.0906***	(0.0349)	0.0883**	(0.0349)	0.1225+	(0.0926)	0.0882**	(0.0350)
Education Primary × National Identity Longevity Index							-0.0709	(0.1396)		
Education Secondary	0.0753***	(0.0231)	0.0762***	(0.0232)	0.0753***	(0.0231)	0.0752***	(0.0231)	0.0753***	(0.0231)
Household Annual Income 2	-0.0005	(0.0403)	-0.0004	(0.0401)	-0.0006	(0.0405)	0.0002	(0.0396)	-0.0005	(0.0403)
Household Annual Income 3	0.0449	(0.0404)	0.0447	(0.0401)	0.0446	(0.0407)	0.0459	(0.0394)	0.0449	(0.0404)
Household Annual Income 4	0.0320	(0.0553)	0.0330	(0.0550)	0.0316	(0.0557)	0.0330	(0.0545)	0.0320	(0.0553)
Household Annual Income 5	0.0654	(0.0656)	0.0666	(0.0653)	0.0654	(0.0657)	0.0657	(0.0652)	0.0654	(0.0654)
Household Annual Income 6	0.0469	(0.0679)	0.0477	(0.0676)	0.0469	(0.0680)	0.0467	(0.0680)	0.0469	(0.0677)
Household Annual Income 7	0.0352	(0.0663)	0.0356	(0.0660)	0.0354	(0.0663)	0.0349	(0.0665)	0.0352	(0.0661)
Household Annual Income 8	0.0700	(0.0754)	0.0699	(0.0753)	0.0702	(0.0755)	0.0697	(0.0756)	0.0701	(0.0753)
Household Annual Income 9	0.0339	(0.0736)	0.0343	(0.0733)	0.0347	(0.0735)	0.0335	(0.0738)	0.0339	(0.0735)
Household Annual Income 10	0.0671	(0.0721)	0.0685	(0.0716)	0.0677	(0.0720)	0.0669	(0.0722)	0.0672	(0.0720)
Household Annual Income 11	0.0980	(0.0763)	0.0980	(0.0762)	0.0990	(0.0760)	0.0971	(0.0766)	0.0981	(0.0761)
Household Annual Income 12	0.0848	(0.0718)	0.0851	(0.0717)	0.0852	(0.0719)	0.0834	(0.0729)	0.0848	(0.0718)
Married	-0.0074	(0.0189)	-0.0066	(0.0191)	-0.0073	(0.0189)	-0.0074	(0.0189)	-0.0074	(0.0190)
Children	0.0262	(0.0280)	0.0264	(0.0280)	0.0259	(0.0280)	0.0261	(0.0281)	0.0262	(0.0280)
Unemployed	0.0092	(0.0173)	0.0090	(0.0173)	0.0094	(0.0174)	0.0091	(0.0174)	0.0092	(0.0173)
Right Political Views	0.0782***	(0.0239)	0.0781***	(0.0238)	0.0783***	(0.0239)	0.0782***	(0.0239)	0.0782***	(0.0239)
Voter	0.0254	(0.0370)	-0.0259	(0.0372)	-0.0253	(0.0370)	-0.0254	(0.0370)	-0.0254	(0.0371)
Parent Immigrant	-0.0556**	(0.0241)	-0.0547**	(0.0240)	-0.0556**	(0.0241)	-0.0555**	(0.0242)	-0.0624	(0.0775)
Parent Immigrant × National Identity Longevity Index									0.0156	(0.1539)
Religious	-0.0620**	(0.0285)	-0.0611**	(0.0284)	-0.0624**	(0.0286)	-0.0619**	(0.0285)	-0.0620**	(0.0285)
Small Town	0.0260	(0.0250)	0.0257	(0.0248)	0.0261	(0.0250)	0.0260	(0.0249)	0.0260	(0.0250)
Very Proud of Nation	0.0667***	(0.0219)	0.1752**	(0.0721)	0.0667***	(0.0219)	0.0667***	(0.0219)	0.0666***	(0.0219)
Very Proud of Nation × National Identity Longevity Index			-0.2410*	(0.1319)						
Country FE		Yes								
No. Obs.		31,169		31,169		31,169		31,169		31,169
Pseudo R ²		0.0155		0.0156		0.0155		0.0155		0.0155

Notes: The table reports the results based on ordered probit regressions with a full set of country fixed effect. The outcome variable is Preference for Immigrant Assimilation. The omitted categories are: Age 19 or less, Household Annual Income 1, Education Tertiary, Left or Center Political Views. The reported standard errors (in parentheses) are heteroscedasticity-robust and clustered at the country level. *, **, and *** denote statistical significance at the 10%, 5%, and 1% level, respectively, for a two-sided test of significance. + denotes statistical significance at 10% level for a one-sided test of significance.

Figure 1: Distribution of the Outcome Variable

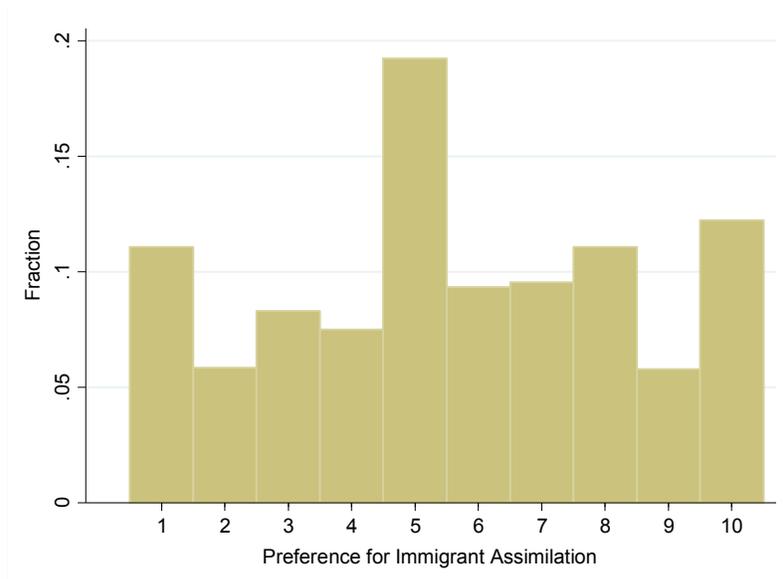
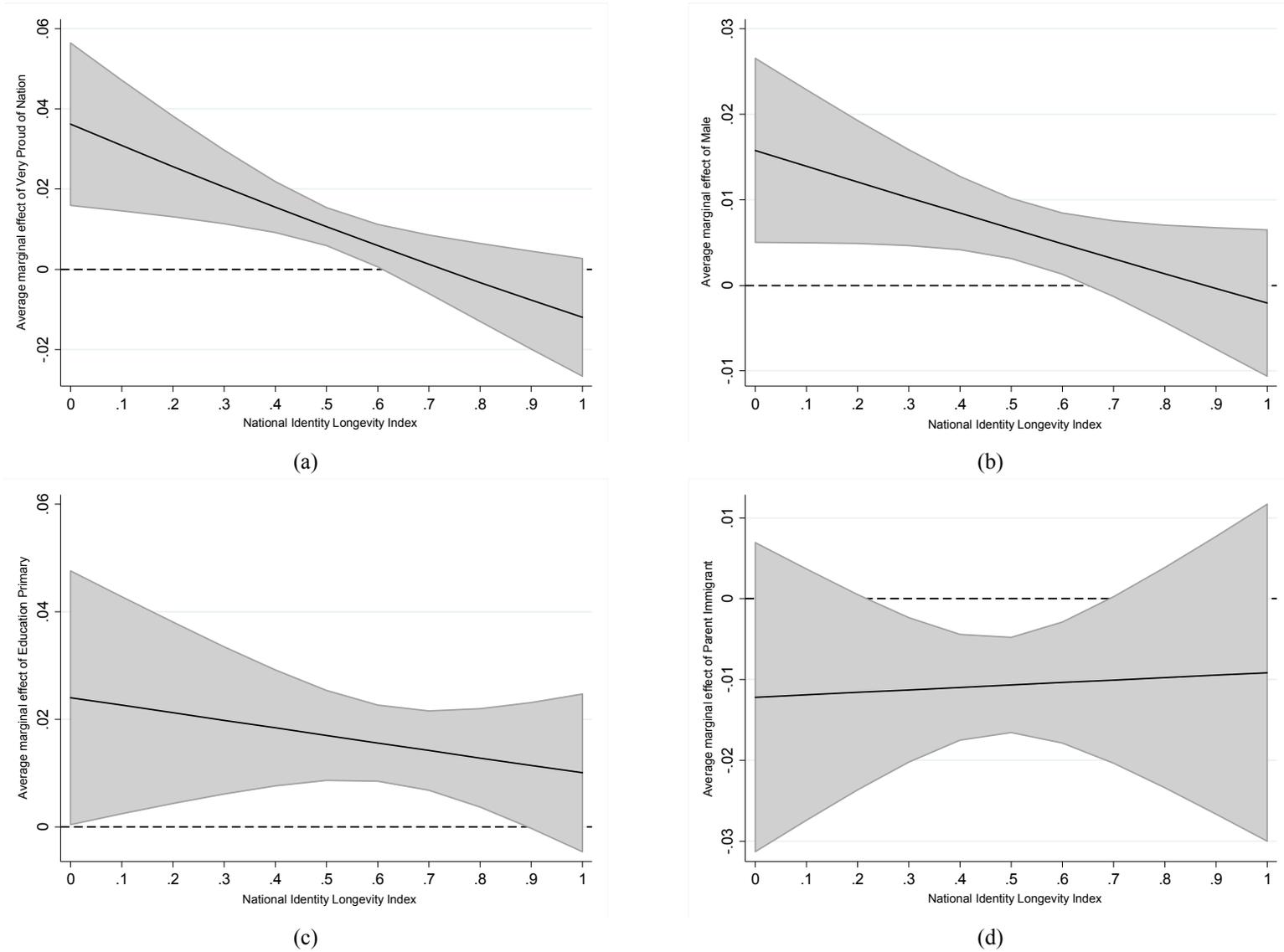
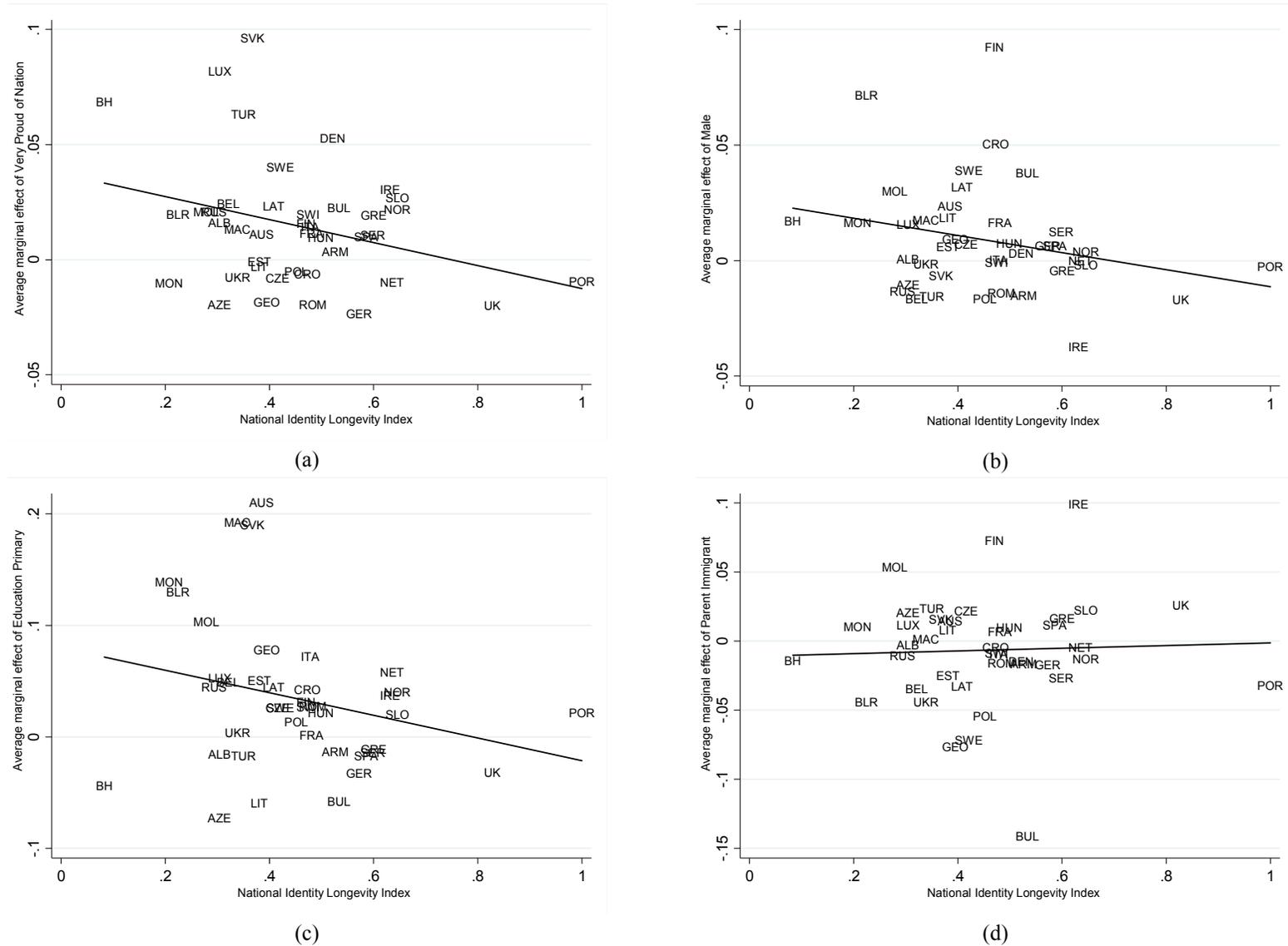


Figure 2: The Longevity of National Identity as a Moderating Contextual Factor, Summary of Results Based on Main Approach



Notes: The figures show how the average marginal effect of an individual-level covariate (Very Proud of Nation, Male, Education Primary, Parent Immigrant) on Prob{Preference for Immigrant Assimilation=10} varies with the values of the National Identity Longevity Index.

Figure 3: The Longevity of National Identity as a Moderating Contextual Factor, Summary of Results Based on Alternative Approach



Notes: The figures shows a scatter plot (with the line of best fit) of country-level average marginal effect of a given individual-level covariate (Very Proud of Nation, Male, Education Primary, Parent Immigrant) on Prob{Preference for Immigrant Assimilation=10} and the corresponding value of the National Identity Longevity Index.