

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

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September 2021

Contents

Appendix A	Descriptive statistics and data sources	2
Appendix B	Principal Component Analysis.	11
Appendix C	Parties' names and political preferences	12
Appendix D	OLS and robustness of baseline IV results	18
Appendix E	Heterogeneity exercise: Western vs. Not Western Immigrants.	19
Appendix F	Regional level Mechanisms	21
Appendix G	Robustness Checks by regional economic conditions	22
Appendix H	Vote for Party Families	26
Appendix I	Effects on Voting	27
Appendix J	Nationalism and Migration attitudes	28
Appendix K	Multiple Hypotheses Testing Correction	29
Appendix L	Individual Panel Analysis	32
Appendix M	Robustness check: Dropping EU regions based on regional EULFS size	33
Appendix N	Simulations of different scenarios	35

Appendix A Descriptive statistics and data sources

We provide additional descriptive statistics as well as additional details on the data sources and definitions. Section Appendix A provides information of the different data sources. Table A-I lists the variables used in the empirical analysis with their definition and source. Section Appendix A 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 feel 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:

$$m_{r,s,t}^O = \frac{M_{r,s,t}^O}{Pop_{r,2005}} \quad (1)$$

where $m_{r,s,t}^O$ is the share of migrants and $M_{r,s,t}^O$ 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.

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

Table A-I: 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 party's 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 party's 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			
$m_{r,s,t}^O$	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 A-II: Summary Statistics - Party closeness data

Party Closeness Data		Obs.	Mean	Std. Dev.	Min	Max
<i>Individual Characteristics</i>	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
<i>Regional Characteristics</i>	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.

Sample Selection

Our analysis aims to identify the skill-specific effect of immigration on European voters. Precisely, the focus of our analysis is on the EU-15 core countries and Switzerland, due to its geographical location and the common economic and cultural background with the other EU-15 countries. We excluded from our analysis the other EU countries due to their later access to the EU and to the Schengen Area, and for their specific political behaviors (e.g. different political position of the Visegrád-countries on several issues compared to the rest of the EU countries). Table A-III below shows the desired list of countries that we would include on our analysis. However, due to the combination of different data sources (ESS-EULFS-MPD), some issues arise.

Table A-III: Sample Selection

Country	(1) Sample Incl	(2) EULFS	(3) ESS	(4) Elections
Austria	✓	No regional identifier	3 waves: 2010-2014-2016	2008-2013
Belgium	✓		4 waves: 2010-2012-2014-2016	2010-2014
Denmark	✓		3 waves: 2010-2012-2014	2007-2011
Finland	✓		4 waves: 2010-2012-2014-2016	2007-2011-2015
France	✓		4 waves: 2010-2012-2014-2016	2007-2012
Germany	✓		4 waves: 2010-2012-2014-2016	2009-2013
Greece			1 wave: 2010	2007-2009-2012
Ireland	✓		4 waves: 2010-2012-2014-2016	2011-2016
Italy			2 waves: 2012-2016	2006-2008-2013
Portugal	✓		4 waves: 2010-2012-2014-2016	2009-2011-2015
Luxembourg			No waves available	2009-2013
Netherlands			4 waves: 2010-2012-2014-2016	2006-2010-2012
Spain	✓		4 waves: 2010-2012-2014-2016	2008-2011-2016
Sweden	✓		4 waves: 2010-2012-2014-2016	2010-2014
Switzerland	✓		4 waves: 2010-2012-2014-2016	2007-2011-2015
United Kingdom	✓		4 waves: 2010-2012-2014-2016	2010-2015

First, concerning the EULFS data at the micro-level, the Netherlands does not provide the within-country geographical location of individuals. This lack of information prevent the computation of the skill-specific share of immigrants at the regional level. For this reason, we had to drop the Netherlands from the sample. Moreover, the information of broad country of birth of individuals is included in the EULFS from 2005 on. Since this information is crucial to built our instrumental variables based on the settlement of migrants from the same origin country, our analysis should start from 2005 on. Second, concerning the ESS data, harmonized regional identifiers following the NUTS classification across country is available from the fifth wave of the survey (2010). Column (3) of Table A-III reports the waves available by country starting from 2010. In this time-span, no waves are available for Luxembourg, which has only two waves available from ESS (2002 and 2004) For this reason, we had to drop Luxembourg from the sample. Moreover, only one wave is available for Greece (wave 5, 2010). Since our analysis exploits the variation across years, we have to drop also Greece from our final sample. Finally, column (4) reports the the electoral event available in our period of analysis. We exploit individual voters' preferences based on their vote during the last electoral event before the interview date in the ESS. We then match individuals with the first electoral event before the date of interview. Even though the first wave available for Italy is in 2012, all the interview date are

after the electoral event in 2013. For this reason, Italian voters available in the two waves are matched with the 2013 election. Due to the presence of only one electoral event for Italy, we finally had to drop it from our sample. Our final sample includes 12 European Countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Portugal, Spain, Sweden, Switzerland and United Kingdom.

ESS voting

Table A-IV: 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

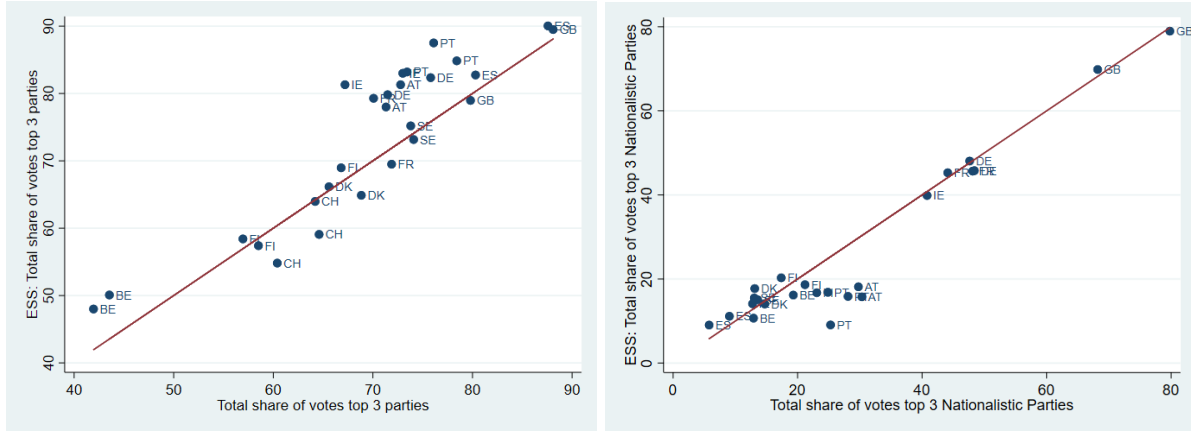
Note: authors' calculations on ESS data and Manifesto Project Database. Column (1) shows the share of individual who feels close to a party different from the party voted in the last national election. This share is computed only for the population who answered with a party name at both questions on 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 A-V: 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
<i>Austria</i>	2008	0.882	7.16	<i>Ireland</i>	2016	1.74	4.39
<i>Austria</i>	2013	0.831	5.16	<i>Portugal</i>	2009	0.972	7.13
<i>Belgium</i>	2010	1.61	2	<i>Portugal</i>	2011	1.52	8.18
<i>Belgium</i>	2014	1.36	1.61	<i>Portugal</i>	2015	-0.0255	9.7
<i>Denmark</i>	2007	0.17	2.96	<i>Spain</i>	2008	0.797	3.2
<i>Denmark</i>	2011	-.0823	1.78	<i>Spain</i>	2011	0.628	1.59
<i>Finland</i>	2007	0.16	3.09	<i>Sweden</i>	2010	0.428	3.39
<i>Finland</i>	2011	-0.304	3.44	<i>Sweden</i>	2014	0.004	3.87
<i>Finland</i>	2015	0.686	3.33	<i>Switzerland</i>	2007	0.0323	2.56
<i>France</i>	2007	0.381	4.71	<i>Switzerland</i>	2011	0.337	4.48
<i>France</i>	2012	1.45	3.39	<i>Switzerland</i>	2015	0.463	5.04
<i>Germany</i>	2009	0.876	7.88	<i>United Kingdom</i>	2010	-0.117	2.55
<i>Germany</i>	2013	1.42	4.22	<i>United Kingdom</i>	2015	0.106	3.35
<i>Ireland</i>	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.

Figure A-I: ESS vs. Actual Data on Voting

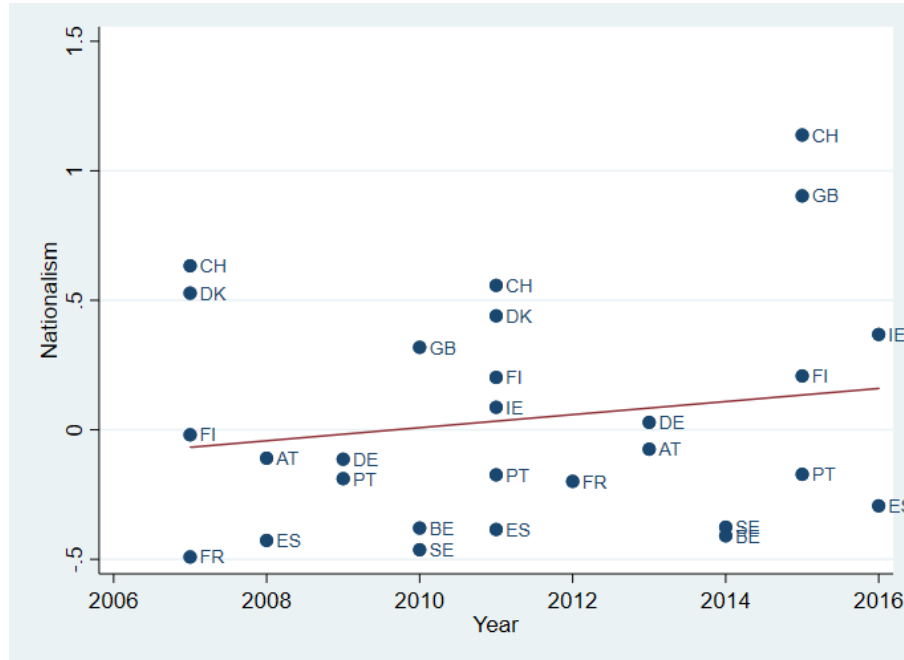


(a) ESS and actual votes - Top 3 parties

(b) ESS and actual votes - Top 3 Nationalism parties

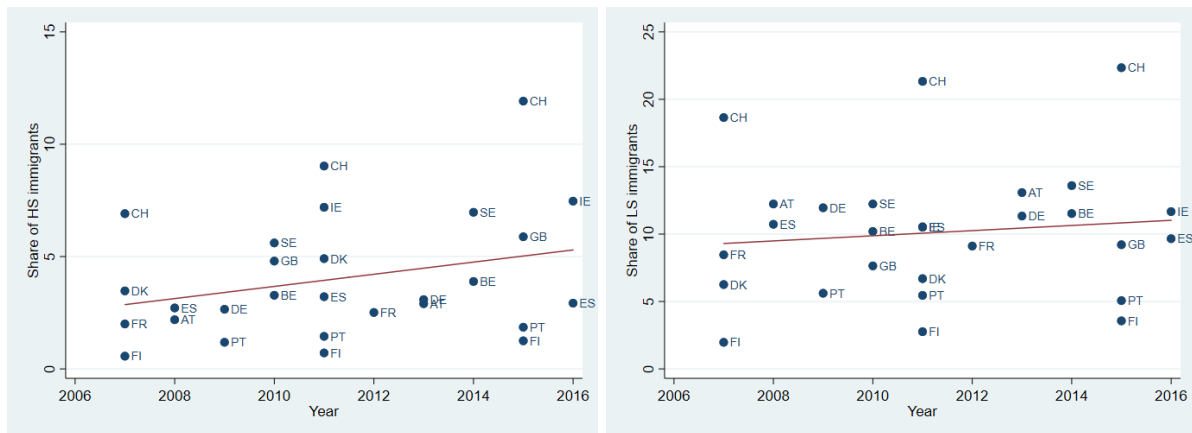
Note: authors' calculation on ESS and European Election Database (EED). The figure plots the share of votes of top 3 parties in terms of votes (panel (a)) and in terms of Nationalism Index (panel (b)) in each election available computed with the EED (x-axis) and ESS (y-axis).

Figure A-II: Country-specific Nationalism Over Time



Note: authors' calculations on ESS and Manifesto Project Database. The figure plots the average country level of nationalism after each election event in our analysis.

Figure A-III: Share of High-skilled and Low-skilled Immigrants Over Time



(a) Share of high-skilled immigrants

(b) Share of low-skilled immigrants

Note: authors' calculations on EULFS data. The figure plots the average share of immigrants over total population in 2005 at regional level by country and education.

Appendix B 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 A-VI: 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 A-VII: PCA eigenvectors

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

(ii) Salience

Table A-VIII: 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 A-IX: PCA eigenvectors

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

Appendix C Parties' names and political preferences

Table A-X: Partys' names and political preferences

Country	Party	Party (full name)	Nationalism	Salience	5% Votes
Austria	BZÖ	<i>Bündnis Zukunft Österreich (Alliance for the Future of Austria)</i>	0.681	0.023	
	FPÖ	<i>Freiheitliche Partei Österreichs (Austrian Freedom Party)</i>	1.080	0.032	✓
	TS	<i>Team Stronach für Österreich (Team Stronach for Austria)</i>	1.075	0.025	
	NEOS	<i>Das Neue Österreich (The New Austria)</i>	-0.638	0.018	
	LIF	<i>Liberales Forum (Liberal Forum)</i>	0.105	0.000	
	GRÜNE	<i>Die Grünen (The Greens)</i>	-0.596	0.029	✓
	SPÖ	<i>Sozialdemokratische Partei Österreichs (Austrian Social Democratic Party)</i>	-0.272	0.020	✓
	KPÖ	<i>Kommunistische Partei Österreichs (Austrian Communist Party)</i>	0.819	0.033	
	ÖVP	<i>Österreichische Volkspartei (Austrian People's Party)</i>	-0.258	0.029	✓
	pirate	<i>Pirate Party</i>	0.200	0.006	
Belgium	groen!	<i>Groen! (Green!)</i>	-0.215	0.008	✓
	openVLD	<i>Open Vlaamse Liberalen en Democraten (Open Flemish Liberals and Democrats)</i>	-0.294	0.011	✓
	sp.a	<i>Socialistische Partij Anders (Socialist Party Different)</i>	-0.055	0.004	✓
	ECOLO	<i>Écologistes Confédérés pour l'Organisation de Luttes Originales (Ecologists)</i>	-0.301	0.012	✓
	CD&V	<i>Christen-Democratisch en Vlaams (Christian Democratic and Flemish)</i>	-0.565	0.016	✓
	PSC	<i>Parti Social Chrétien (Christian Social Party)</i>	-0.376	0.012	✓
	LDD	<i>Lijst Dedecker (List Dedecker)</i>	0.008	0.002	
	N-VA	<i>Nieuw-Vlaamse Alliantie (New Flemish Alliance)</i>	-0.482	0.016	✓
	VB	<i>Vlaams Belang (Flemish Interest)</i>	0.369	0.013	
	PS	<i>Parti Socialiste (Francophone Socialist Party)</i>	-0.706	0.019	✓
	MR	<i>Alliance: Mouvement Réformateur (Reform Movement)</i>	-0.418	0.015	✓
Denmark	V	<i>Venstre (Liberals)</i>	-0.491	0.025	✓
	SF	<i>Socialistisk Folkeparti (Socialist People's Party)</i>	0.398	0.013	✓
	KrF	<i>Kristeligt Folkeparti (Christian People's Party)</i>	0.552	0.018	
	SD	<i>Socialdemokratiet (Social Democratic Party)</i>	0.277	0.006	✓

	KF	<i>Konservative Folkeparti (Conservative People's Party)</i>	-0.095	0.025	✓
	EL	<i>Alliance: Enhedslisten - De Rød-Grønne (Red-Green Unity List)</i>	1.117	0.033	✓
	DF	<i>Dansk Folkeparti (Danish People's Party)</i>	5.155	0.107	✓
	NY	<i>Ny Alliance (New Alliance)</i>	0.105	0.021	
	RV	<i>Det Radikale Venstre (Danish Social-Liberal Party)</i>	-1.028	0.024	✓
Finland	SSDP	<i>Suomen Sosialidemokraattinen Puolue (Finnish Social Democrats)</i>	-0.043	0.006	✓
	LKP	<i>Liberaalinen Kansanpuolue (Liberal People's Party)</i>	1.084	0.020	
	VL	<i>Vihreä Liitto (Green Union)</i>	0.036	0.005	✓
	PS	<i>Perussuomalaiset (True Finns)</i>	2.573	0.051	✓
	VAS	<i>Vasemmistoliitto (Left Wing Alliance)</i>	-0.142	0.008	✓
	SK	<i>Suomen Kansanpuolue (Finnish People's Party)</i>	-0.412	0.020	✓
	pirate	<i>Pirate Party</i>	0.200	0.006	
	RKP/SFP	<i>Ruotsalainen Kansanpuolue/Svenska Folkpartiet (Swedish People's Party)</i>	-0.348	0.009	✓
	KD	<i>Suomen Kristillisdemokraatit (Christian Democrats in Finland)</i>	0.295	0.009	
	KK	<i>Kansallinen Kokoomus (National Coalition)</i>	-0.273	0.024	✓
France	NC	<i>Nouveau Centre (New Centre)</i>	-1.596	0.035	
	Les Verts	<i>Les Verts, Confédération Écologiste - Parti Écologiste (The Greens)</i>	-1.251	0.028	✓
	FDG	<i>Alliance: Front de Gauche (Left Front)</i>	-1.108	0.035	
	UDF	<i>Union pour la Démocratie Française (Union for French Democracy)</i>	-1.026	0.025	
	PCF	<i>Parti Communiste Français (French Communist Party)</i>	-0.047	0.020	✓
	PRG	<i>Parti Radical de Gauche (Left Radical Party)</i>	-1.520	0.039	
	UMP	<i>Alliance: Union pour la Majorité Présidentielle (Union for the Presidential Majority)</i>	-0.355	0.054	✓
	MoDem	<i>Mouvement Démocrate (Democratic Movement)</i>	-0.620	0.047	
	PS	<i>Parti Socialiste (Socialist Party)</i>	-0.971	0.027	✓
	FN	<i>Front National (National Front)</i>	3.533	0.073	✓
	PR	<i>Parti Radical (Radical Party)</i>	-0.580	0.066	
Germany	LINKE	<i>Die Linke (The Left)</i>	-0.165	0.011	✓
	SPD	<i>Sozialdemokratische Partei Deutschlands (Social Democratic Party of Germany)</i>	-0.366	0.021	✓
	90/Greens	<i>Bündnis'90/Die Grünen (Alliance'90/Greens)</i>	-0.570	0.016	✓

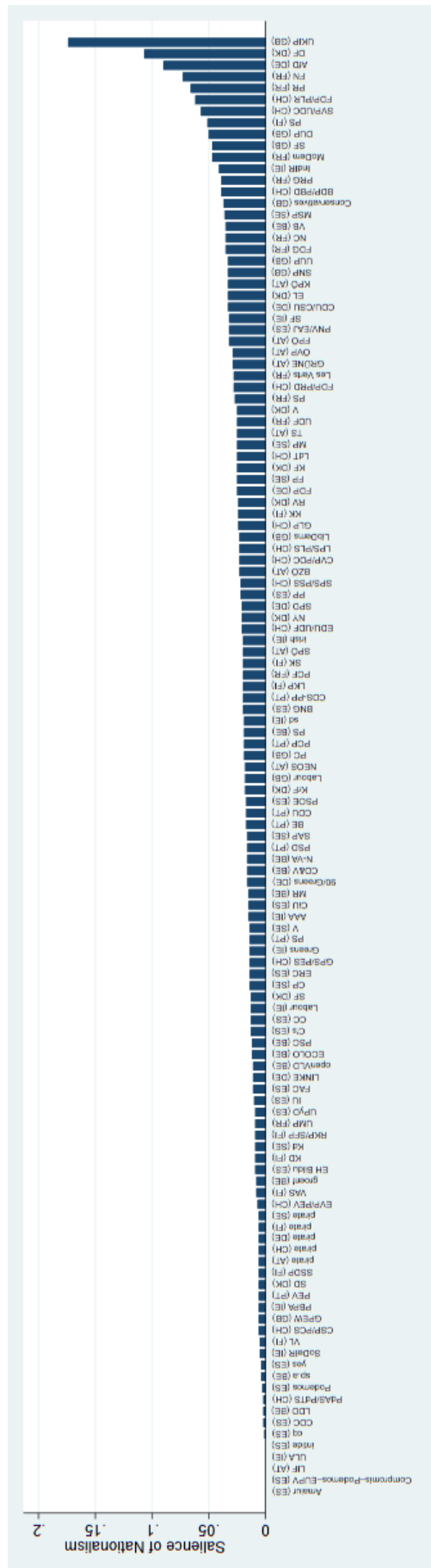
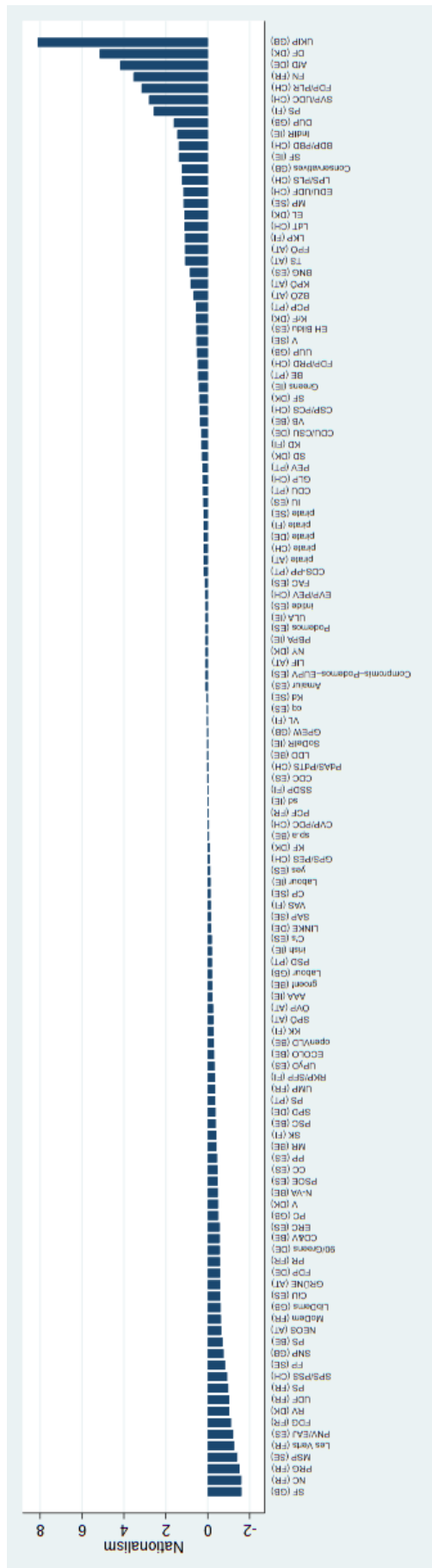
	CDU/CSU	<i>Alliance: Christlich-Demokratische Union/Christlich-Soziale Union (Christian Democratic Union/ Christian Social Union)</i>	0.297	0.033	✓
	AfD	<i>Alternative für Deutschland (Alternative for Germany)</i>	4.181	0.090	
	pirate	<i>Pirate Party</i>	0.200	0.006	
	FDP	<i>Freie Demokratische Partei (Free Democratic Party)</i>	-0.593	0.025	✓
Ireland	SoDeIR	<i>Social Democrats</i>	0.016	0.005	
	irish	<i>Fine Gael (Familiy of the Irish)</i>	-0.198	0.020	✓
	SF	<i>Sinn Féin (We Ourselves)</i>	1.375	0.032	✓
	PBPA	<i>People Before Profit Alliance</i>	0.105	0.006	
	ULA	<i>Alliance: United Left Alliance</i>	0.105	0.000	
	Greens	<i>Green Party/Comhaontas Glas (Green Party)</i>	0.414	0.014	
	AAA	<i>Anti-Austerity Alliance</i>	-0.219	0.015	
	IndIR	<i>Independent Alliance</i>	1.446	0.041	✓
	Labour	<i>Páirti Lucht Oibre (Labour Party)</i>	-0.128	0.013	✓
	sd	<i>Fianna Fáil (Soldiers of Destiny)</i>	-0.045	0.019	✓
Portugal	PCP	<i>Partido Comunista Português (Portuguese Communist Party)</i>	0.559	0.019	
	CDS-PP	<i>Centro Democrático Social-Partido Popular (Social Democratic Center-Popular Party)</i>	0.192	0.020	
	PS	<i>Partido Socialista (Socialist Party)</i>	-0.356	0.014	✓
	PEV	<i>Partido Ecologista "Os Verdes" (Ecologist Party "The Greens")</i>	0.249	0.006	✓
	PSD	<i>Partido Social Democrata (Social Democratic Party)</i>	-0.198	0.016	✓
	CDU	<i>Coligação Democrática Unitária (Unified Democratic Coalition)</i>	0.226	0.017	✓
	BE	<i>Bloco de Esquerda (Left Bloc)</i>	0.463	0.017	✓
Spain	CC	<i>Coalición Canaria (Canarian Coalition)</i>	-0.468	0.013	
	Amaiur	<i>Alliance: Amaiur (Amaiur)</i>	0.105	0.000	
	CDC	<i>Convergència Democràtica de Catalunya (Democratic Convergence of Catalonia)</i>	-0.015	0.002	
	EH Bildu	<i>Euskal Herria Bildu (Basque Country Unite)</i>	0.534	0.009	
	intide	<i>En marea (In Tide)</i>	0.105	0.00	
	C's	<i>Ciudadanos (Citizens)</i>	-0.191	0.013	✓
	Podemos	<i>Unidos Podemos (United We Can)</i>	0.105	0.003	✓
	BNG	<i>Bloque Nacionalista Galego (Galician Nationalist Bloc)</i>	0.849	0.020	

	PNV/EAJ	<i>Partido Nacionalista Vasco/Euzko Alderdi Jeltzalea (Basque Nationalist Party)</i>	-1.215	0.032	
	cq	<i>Alliance: Compromís-Q (Commitment-Q)</i>	0.039	0.001	
	ERC	<i>Esquerra Republicana de Catalunya (Catalan Republican Left)</i>	-0.564	0.014	
	CiU	<i>Alliance: Convergència i Unió (Convergence and Union)</i>	-0.598	0.015	
	UPyD	<i>Unión, Progreso y Democracia (Union, Progress and Democracy)</i>	-0.323	0.009	✓
	IU	<i>Izquierda Unida (United Left)</i>	0.213	0.010	✓
	yes	<i>Alliance: Geroa Bai (Future Yes)</i>	-0.114	0.004	
	PP	<i>Partido Popular (People's Party)</i>	-0.438	0.022	✓
	PSOE	<i>Partido Socialista Obrero Español (Spanish Socialist Workers' Party)</i>	-0.477	0.017	✓
	FAC	<i>Foro Asturias (Forum Asturias)</i>	0.141	0.011	
Sweden	SAP	<i>Socialdemokratiska Arbetareparti (Social Democratic Labour Party)</i>	-0.156	0.016	✓
	FP	<i>Folkpartiet Liberalerna (Liberal People's Party)</i>	-0.823	0.025	✓
	MP	<i>Miljöpartiet de Gröna (Green Ecology Party)</i>	1.143	0.025	✓
	Kd	<i>Kristdemokraterna (Christian Democrats)</i>	0.051	0.009	
	pirate	<i>Pirate Party</i>	0.200	0.006	
	CP	<i>Centerpartiet (Centre Party)</i>	-0.131	0.014	✓
	V	<i>Vänsterpartiet (Left Party)</i>	0.527	0.014	✓
	MSP	<i>Moderata Samlingspartiet (Moderate Coalition Party)</i>	-1.403	0.036	✓
Switzerland	GLP	<i>Grünliberale Partei der Schweiz (Green Liberal Party)</i>	0.235	0.024	✓
	FDP/PLR	<i>FDP.Die Liberalen/PLR.Les Libéraux-Radicaux (FDP.The Liberals)</i>	3.151	0.062	✓
	GPS/PES	<i>Grüne Partei der Schweiz/Parti écologiste suisse (Green Party of Switzerland)</i>	-0.099	0.014	✓
	SVP/UDC	<i>Schweizerische Volkspartei/Union démocratique du centre (Swiss People's Party)</i>	2.797	0.057	✓
	SPS/PSS	<i>Sozialdemokratische Partei der Schweiz/Parti socialiste suisse (Social Democratic Party of Switzerland)</i>	-0.920	0.022	✓
	EVP/PEV	<i>Evangelische Volkspartei der Schweiz/Parti Evangélique Suisse (Protestant People's Party of Switzerland)</i>	0.115	0.007	

	BDP/PBD	<i>Bürgerlich-Demokratische Partei Schweiz/Parti Bourgeois (Conservative Democratic Party of Switzerland)</i>	1.377	0.039	
	LPS/PLS	<i>Libérale Partei der Schweiz/Parti libéral suisse (Liberal Party of Switzerland)</i>	1.231	0.023	
	CVP/PDC	<i>Parti démocrate-chrétien suisse (Christian Democratic People's Party of Switzerland)</i>	-0.053	0.023	✓
	LdT	<i>Lega dei Ticinesi (Ticino League)</i>	1.116	0.025	
	EDU/UDF	<i>Union Démocratique Fédérale (Federal Democratic Union)</i>	1.149	0.021	
	CSP/PCS	<i>Christlich-soziale Partei/Parti Chrétien-Social (Christian Social Party)</i>	0.385	0.006	
	FDP/PRD	<i>Parti radical-démocratique suisse (Radical Democratic Party)</i>	0.470	0.028	✓
	PdAS/PdTS	<i>Partei der Arbeit der Schweiz/Parti suisse du travail (Swiss Labour Party)</i>	-0.006	0.002	
	pirate	<i>Pirate Party</i>	0.200	0.006	
United Kingdom	SNP	<i>Scottish National Party (Scottish National Party)</i>	-0.748	0.033	
	UUP	<i>Ulster Unionist Party (Ulster Unionist Party)</i>	0.516	0.033	
	LibDems	<i>Liberal Democrats (Liberal Democrats)</i>	-0.608	0.023	✓
	PC	<i>Plaid Cymru (The Party of Wales)</i>	-0.495	0.019	
	SF	<i>Sinn Féin (We Ourselves)</i>	-1.602	0.047	✓
	Labour	<i>Labour Party (Labour Party)</i>	-0.204	0.018	✓
	Conservatives	<i>Conservative Party (Conservative Party)</i>	1.238	0.037	✓
	UKIP	<i>United Kingdom Independence Party (United Kingdom Independence Party)</i>	8.115	0.174	✓
	GPEW	<i>Green Party of England and Wales (Green Party of England and Wales)</i>	0.017	0.006	
	DUP	<i>Democratic Unionist Party (Democratic Unionist Party)</i>	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. Columns "Nationalism" and "Salience" show the parties' political preferences measured with indicators of nationalism and Saliency. The last column shows whether a party gains at least 5% of votes from the ESS in one of the electoral events in analysis.

Figure A-IV: Nationalism, Saliency and parties



Note: authors' calculations on Manifesto Project Database.

Appendix D OLS and robustness of baseline IV results

Table A-XI: Nationalism Intensity and Immigrant Share (OLS)

	(1)	(2)	(3)	(4)	(5)	(6)
	OLS	OLS	OLS	OLS	OLS	OLS
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Dep var:	<i>Nationalism</i>					<i>Radical Right</i>
All Migrants						
<i>Share</i>	-0.01 (0.01)					
<i>Share HS</i>		-0.06* (0.03)		-0.07** (0.03)	-0.07** (0.03)	-0.03*** (0.00)
<i>Share LS</i>			0.01 (0.02)	0.03* (0.02)	0.02 (0.02)	0.01*** (0.00)
Observations	48303	48303	48303	48303	48303	45300
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.10
Not EU Migrants						
<i>Share No EU</i>	-0.01 (0.02)					
<i>Share No EU HS</i>		-0.09* (0.05)		-0.10* (0.05)	-0.05 (0.06)	-0.03*** (0.01)
<i>Share No EU LS</i>			0.00 (0.02)	0.02 (0.02)	-0.00 (0.02)	0.01*** (0.00)
Observations	48303	48303	48303	48303	48303	45300
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.10
NUTS2 f.e.	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓		✓
<i>NUTS2</i> ₀₅ # <i>Year</i> Controls					✓	
Individual Controls	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. Column (5) includes the same set of NUTS2 controls fixed at the year 2005 and interacted with year dummies. The dependent variable is: our measure of nationalism, standardized to have zero mean and unity standard deviation (col. (1)-(5)) and a dummy that takes value of 1 if voter for a party that belongs to the Radical Right political family (col. (6)), following the definition of the political family of parties determined by the Chapel Hill Expert Survey dataset.

Table A-XII: Nationalism and Immigrant Share - Sensitivity to controls

	(1)	(2)	(3)	(4)
	IV	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016
<i>Share HS</i>	-0.14 (0.09)	-0.13 (0.09)	-0.18** (0.07)	-0.17** (0.07)
<i>Share LS</i>	0.19*** (0.06)	0.19*** (0.06)	0.07** (0.04)	0.08** (0.04)
<i>Female (ind)</i>		-0.08*** (0.02)		-0.08*** (0.02)
<i>Age (ind)</i>		-0.00 (0.00)		-0.00 (0.00)
<i>Tertiary (ind)</i>		-0.19*** (0.03)		-0.19*** (0.03)
<i>ln(GDP cap) (NUTS2)</i>			0.49 (0.42)	0.53 (0.42)
<i>Tertiary (NUTS2)</i>			0.06** (0.02)	0.06** (0.02)
<i>Unemp. rate (NUTS2)</i>			-0.00 (0.01)	-0.00 (0.01)
Observations	48303	48303	48303	48303
K-P rk Wald F-stat	10.73	10.74	14.95	14.96
Adj. R-Square	0.12	0.12	0.12	0.13
NUTS2 f.e.	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓

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. The dependent variable is our standardized measure of nationalism.

Appendix E Heterogeneity exercise: Western vs. Not Western Immigrants

Table A-XIII: Nationalism Intensity and Immigrant Share - Robustness Western/Not Western Migrants

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	OLS	IV	OLS	IV	OLS	IV	OLS	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
All Migrants								
<i>Share</i>	-0.01 (0.01)	0.01 (0.05)						
<i>Share HS</i>			-0.06* (0.03)	-0.14* (0.07)			-0.07** (0.03)	-0.17** (0.07)
<i>Share LS</i>					0.01 (0.02)	0.05 (0.05)	0.03* (0.02)	0.08** (0.04)
Observations	48303	48303	48303	48303	48303	48303	48303	48303
K-P rk Wald F-stat		45.42		32.24		38.72		14.96
Adj. R-Square	0.13	0.13	0.13	0.13	0.13	0.13	0.13	0.13
Not Western Migrants								
<i>Share No WE</i>	-0.01 (0.02)	0.01 (0.08)						
<i>Share No WE HS</i>			-0.07 (0.06)	-0.26 (0.35)			-0.07 (0.06)	-0.60 (0.48)
<i>Share No WE LS</i>					-0.01 (0.02)	0.05 (0.09)	0.00 (0.02)	0.19*** (0.07)
Observations	48303	48303	48303	48303	48303	48303	48303	48303
K-P rk Wald F-stat		25.42		15.35		49.09		7.29
Adj. R-Square	0.14	0.14	0.14	0.14	0.14	0.14	0.14	0.14
Western Migrants								
<i>Share WE</i>	-0.00 (0.02)	0.02 (0.09)						
<i>Share WE HS</i>			-0.08* (0.05)	-0.16** (0.07)			-0.09** (0.05)	-0.17** (0.07)
<i>Share WE LS</i>					0.03 (0.02)	0.15 (0.12)	0.04* (0.02)	0.09 (0.09)
Observations	48303	48303	48303	48303	48303	48303	48303	48303
K-P rk Wald F-stat		5.51		26.20		3.89		3.20
Adj. R-Square	0.14	0.14	0.14	0.14	0.14	0.14	0.14	0.14
NUTS2 f.e.	✓	✓	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. The dependent variable is our measure of nationalism, standardized to have zero mean and unity standard deviation.

Appendix F Regional level Mechanisms

Table A-XIV: Nationalism - Regional characteristics - Migrants Origin

	(1) IV	(2) IV	(3) IV	(4) IV	(5) IV	(6) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Regional Charact.	Social Transfer		Children		Crime	
Median	Below	Above	Below	Above	Below	Above
Not European Migrants						
<i>Share HS</i>	-0.51*	-0.04	0.05	-0.05	-0.20	-0.56**
	(0.27)	(0.36)	(0.29)	(0.95)	(0.17)	(0.25)
<i>Share LS</i>	0.19***	0.07	-0.02	-0.55	0.03	0.19***
	(0.07)	(0.11)	(0.03)	(0.93)	(0.05)	(0.07)
Observations	23633	24670	24871	23432	17438	30865
Regions	55	59	58	56	55	59
K-P rk Wald F-stat	10.87	0.80	0.49	0.23	3.43	10.10
Adj. R-Square	0.15	0.09	0.13	0.12	0.16	0.12
European Migrants						
<i>Share HS</i>	-0.82	0.18	0.46	-0.62	0.21***	0.51
	(1.19)	(0.12)	(0.46)	(1.37)	(0.08)	(5.56)
<i>Share LS</i>	0.93	-0.42**	-0.45	2.64	-0.24**	-2.14
	(2.08)	(0.17)	(0.44)	(15.55)	(0.09)	(12.68)
Observations	23633	24670	24871	23432	17438	30865
Regions	55	59	58	56	55	59
K-P rk Wald F-stat	0.11	5.09	0.27	0.01	4.12	0.01
Adj. R-Square	0.10	0.08	0.08	-0.01	0.16	-0.13
NUTS2 f.e.	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. The dependent variable is our standardized measure of nationalism. Analysis by subsamples at regional level based on social transfer per capita (col (1) and (2)), on the ratio $\frac{0-14}{15-65}$ old (col (3) and (4)) and on the total number of crime (col (5) and (6)).

Appendix G Robustness Checks by regional economic conditions

Table A-XV: Nationalism and Immigrant Share - Regional Subsamples

	(1) IV	(2) IV	(3) IV	(4) IV	(5) IV	(6) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Regional Charact.	Social Transfer		Children		Crime	
Median	Below	Above	Below	Above	Below	Above
<i>Share HS</i>	-0.25*** (0.08)	-0.08 (0.09)	0.08 (0.08)	-0.25*** (0.06)	-0.14 (0.22)	-0.26*** (0.07)
<i>Share LS</i>	0.10* (0.05)	0.12 (0.09)	0.02 (0.03)	-0.07 (0.09)	0.31 (0.39)	0.09** (0.04)
Observations	23633	24670	24871	23432	17438	30865
Regions	55	59	58	56	55	59
K-P rk Wald F-stat	10.53	3.43	1.13	3.01	0.55	13.80
Adj. R-Square	0.16	0.09	0.13	0.13	0.13	0.13
NUTS2 f.e.	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. The dependent variable is our standardized measure of nationalism. Analysis by subsamples at regional level based on social transfer per capita (col (1) and (2)), on the ratio $\frac{0-14}{15-65}$ old (col (3) and (4)) and on the total number of crime (col (5) and (6)).

Table A-XVI: Nationalism - Subsample analysis based on unemployment rate quartiles

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Unempl. Quartile	IV	IV	IV	IV	IV	IV	IV	IV
Time	1 st	2 nd	3 rd	4 th	1 st	2 nd	3 rd	4 th
	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
<i>Share</i>	0.00	0.09	-0.17***	-0.06				
	(0.04)	(0.09)	(0.02)	(0.05)				
<i>Share HS</i>					-0.11	-0.28***	-0.30***	-0.08
					(0.12)	(0.09)	(0.06)	(0.07)
<i>Share LS</i>					0.05	0.17**	-0.01	-0.03
					(0.10)	(0.07)	(0.05)	(0.05)
Observations	15741	10053	11792	10733	15741	10053	11792	10733
K-P rk Wald F-stat	12.61	37.53	135.25	1.18	2.52	9.84	8.72	0.82
Adj. R-Square	0.16	0.09	0.12	0.08	0.16	0.10	0.12	0.08
NUTS2 f.e.	✓	✓	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate 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 A-XVII: Nationalism - Subsample analysis based on Unemployment and Unemployment Variation

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Characteristics	IV	IV	IV	IV	IV	IV	IV	IV
	Unemployment				Unemployment variation (2010-2007)			
Median	Below	Above	Below	Above	Below	Above	Below	Above
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
<i>Share</i>	0.05	-0.02			-0.10**	0.11**		
	(0.04)	(0.06)			(0.05)	(0.05)		
<i>Share HS</i>			-0.02	-0.19***			-0.24***	0.12
			(0.11)	(0.05)			(0.07)	(0.20)
<i>Share LS</i>			0.07*	0.05			0.01	0.11**
			(0.04)	(0.05)			(0.07)	(0.05)
Observations	27750	20569	27750	20569	26577	21742	26577	21742
K-P rk Wald F-stat	15.19	31.49	2.39	10.87	30.89	10.06	4.03	1.08
Adj. R-Square	0.16	0.10	0.16	0.10	0.16	0.09	0.16	0.09
NUTS2 f.e.	✓	✓	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate 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.

Table A-XVIII: Nationalism Intensity and Immigrant Share
Initial regional conditions

	(1)	(2)
	OLS	IV-2SLS
Time	2007-2016	2007-2016
Dep var:	<i>Nationalism</i>	
<i>Share HS</i>	-0.07** (0.03)	-0.22*** (0.07)
<i>Share LS</i>	0.02 (0.02)	0.15*** (0.05)
<i>Female (ind)</i>	-0.08*** (0.02)	-0.08*** (0.02)
<i>Age (ind)</i>	-0.00 (0.00)	-0.00 (0.00)
<i>Tertiary (ind)</i>	-0.19*** (0.03)	-0.19*** (0.03)
<i>ln(GDP cap₀₅)#Year</i>	0.04*** (0.01)	0.04*** (0.01)
<i>Tertiary₀₅#Year</i>	-0.00 (0.00)	-0.00 (0.00)
<i>Unemp. rate₀₅#Year</i>	-0.00 (0.00)	-0.00 (0.00)
Observations	48303	48303
K-P rk Wald F-stat		15.70
Adj. R-Square	0.13	0.02
NUTS2 f.e.	✓	✓
Year f.e.	✓	✓
Individual Controls	✓	✓

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 the interaction between log GDP per capita, unemployment rate and share of tertiary educated individuals in 2005 with years. The dependent variable is: our measure of nationalism, standardized to have zero mean and unity standard deviation.

Table A-XIX: Nationalism Intensity and Immigrant Share
Robustness Checks

	(1) IV	(2) IV	(3) IV	(4) IV	(5) IV	(6) IV	(7) IV	(8) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Dep var:	<i>Nationalism</i>							
	Average Regional Nationalism				Votes Top Nat. Parties		Votes Least Nat. Parties	
Sample Exclusion:	Top 10%	Top 20%	Bottom 10%	Bottom 20%	Top 10%	Top 20%	Top 10%	Top 20%
<i>Share HS</i>	-0.17*** (0.06)	-0.14** (0.06)	-0.24*** (0.09)	-0.21** (0.10)	-0.19*** (0.06)	-0.12* (0.07)	-0.18** (0.07)	-0.16* (0.09)
<i>Share LS</i>	0.05* (0.03)	0.05* (0.03)	0.09** (0.05)	0.04 (0.04)	0.06** (0.03)	0.04* (0.02)	0.08** (0.04)	0.09* (0.05)
Observations	44852	40226	39141	35972	46754	41550	47377	42146
K-P rk Wald F-stat	21.12	10.76	10.21	7.99	17.82	12.29	14.32	13.21
Adj. R-Square	0.14	0.14	0.13	0.14	0.14	0.13	0.14	0.14
NUTS2 f.e.	✓	✓	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. The dependent variable is our measure of nationalism, standardized to have zero mean and unity standard deviation. The estimates are presented after excluding from the sample country-specific election-regions belonging to: the top decile (col. (1),(5),(7)), the top-2 deciles (col. (2),(6),(8)), the bottom decile (col. (3)) and the bottom-2 deciles (col. (4)) in terms of average nationalism index (col. (1)-(4)), in terms of total votes for the party with highest nationalism index (col. (5)-(6)) and in terms of total votes for the party with lowest nationalism index (col. (7)-(8)).

Appendix H Vote for Party Families

Table A-XX: Voting Radical Right and Liberal parties - Voters Education

	(1) IV	(2) IV	(3) IV	(4) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016
Party Family	<i>Radical Right</i>		<i>Liberal</i>	
Natives Education	Not Tertiary	Tertiary	Not Tertiary	Tertiary
<i>Share HS</i>	-0.04* (0.02)	-0.01 (0.01)	0.06* (0.04)	0.01 (0.04)
<i>Share LS</i>	0.02*** (0.01)	0.01** (0.00)	0.00 (0.01)	0.01 (0.01)
Observations	29575	16196	29575	16196
K-P rk Wald F-stat	4.70	10.58	4.70	10.58
Adj. R-Square	0.13	0.04	0.10	0.13
NUTS2 f.e.	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓

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 log GDP per capita, unemployment rate 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 in columns (1) and (2), while it takes value of 1 if the individual voted for Liberal parties in columns (3) and (4), following Chapell Hill codification. Data on Switzerland are not available.

Appendix I Effects on Voting

Table A-XXI: Voting - Voters political orientation

	(1)	(2)	(3)
	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016
Subsample	<i>Political Orientation</i>		
	Left	Centre	Right
<i>Share HS</i>	-0.01 (0.02)	0.03* (0.02)	-0.01 (0.02)
<i>Share LS</i>	0.01 (0.01)	0.00 (0.01)	0.01 (0.01)
Observations	16408	39339	17162
K-P rk Wald F-stat	21.26	20.46	14.55
Adj. R-Square	0.09	0.10	0.09
NUTS2 f.e.	✓	✓	✓
Year f.e.	✓	✓	✓
NUTS2 Controls	✓	✓	✓
Individual Controls	✓	✓	✓

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 log GDP per capita, unemployment rate 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 J Nationalism and Migration attitudes

Table A-XXII: Nationalism Intensity and Immigrant Share
Age of Residence

	(1) IV	(2) IV	(3) IV	(4) IV	(5) IV	(6) IV	(7) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Dep var:	<i>Nationalism</i>						
Age of Residence:	No Restr.	AOR $\geq$ 2	AOR $\geq$ 5	AOR $\geq$ 10	AOR $\geq$ 15	AOR $\geq$ 20	AOR $\geq$ 25
<i>Share HS</i>	-0.18** (0.07)	-0.18** (0.07)	-0.19*** (0.06)	-0.21*** (0.06)	-0.20*** (0.06)	-0.18*** (0.06)	-0.21** (0.09)
<i>Share LS</i>	0.08** (0.04)	0.07* (0.04)	0.05 (0.04)	0.03 (0.04)	0.02 (0.03)	0.02 (0.02)	0.03 (0.02)
Observations	48303	48302	48302	48302	48302	48302	48302
K-P rk Wald F-stat	14.96	15.38	19.96	14.98	17.94	21.16	21.45
Adj. R-Square	0.14	0.14	0.14	0.14	0.14	0.14	0.14
NUTS2 f.e.	✓	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. The dependent variable is our measure of nationalism, standardized to have zero mean and unity standard deviation. Excluding column (1), each other columns provides estimates after dropping from the immigrants sample those who define the country of destination as country of residence at age below: 2 (col. 2), 5 (col. 3), 10 (col. 4), 15 (col. 5), 20 (col. 6) and 25 (col. 7).

Table A-XXIII: Party Closeness - Nationalism and attitudes towards migration

	(1) OLS	(2) OLS	(3) IV	(4) OLS	(5) OLS	(6) IV	(7) OLS	(8) OLS	(9) IV
Time	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016
<i>Share HS</i>	-0.05** (0.02)	-0.06** (0.03)	-0.12** (0.05)				-0.05** (0.03)	-0.06** (0.03)	-0.18 (0.11)
<i>Share LS</i>				0.00 (0.01)	-0.00 (0.02)	-0.04 (0.03)	0.00 (0.01)	0.00 (0.02)	0.08 (0.08)
<i>Better Place to Live</i>		-0.08*** (0.01)	-0.08*** (0.01)		-0.08*** (0.01)	-0.08*** (0.01)		-0.08*** (0.01)	-0.08*** (0.01)
<i>Enrich Culture</i>		-0.14*** (0.02)	-0.14*** (0.02)		-0.14*** (0.02)	-0.14*** (0.02)		-0.14*** (0.02)	-0.14*** (0.02)
<i>Good Economy</i>		-0.05*** (0.01)	-0.05*** (0.01)		-0.05*** (0.01)	-0.05*** (0.01)		-0.05*** (0.01)	-0.05*** (0.01)
Observations	35121	35074	35074	35121	35074	35074	35121	35074	35074
K-P rk Wald F-stat			46.48			45.58			3.21
Adj. R-Square	0.14	0.18	0.18	0.14	0.18	0.18	0.14	0.18	0.18
NUTS2 f.e.	✓	✓	✓	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. The dependent variable is our standardized measure of nationalism associated to the party which the respondent feel close to. As additional controls, we include standardized measures of respondent's attitudes towards migrants: whether migrants makes the country a better place to live (*Better Place to Live*), whether enrich country culture (*Enrich Culture*) and whether they have a positive effect on country economy (*Good Economy*).

Appendix K Multiple Hypotheses Testing Correction

Table A-XXIV: Voting Turnout and Immigrant Share
Multiple Hypothesis Testing Correction

	(1) IV	(2) IV	(3) IV	(4) IV	(5) IV	(6) IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
Natives	<i>Education</i>		<i>Age Groups</i>			
Subsample	All	Not Tertiary	Tertiary	18-37	38-57	58+
<i>Share HS</i>	0.01 (0.01)	0.01 (0.01)	0.02 (0.02)	0.05** (0.02)	-0.00 (0.02)	-0.01 (0.01)
Model P-value	0.228	0.434	0.248	0.024	0.871	0.579
Romano-Wolf Adj P-value	0.351	0.593	0.375	0.020	0.828	0.699
<i>Share LS</i>	0.00 (0.01)	0.00 (0.01)	0.01 (0.01)	0.01 (0.01)	-0.01 (0.01)	0.00 (0.01)
Model P-value	0.571	0.720	0.523	0.323	0.574	0.785
Romano-Wolf Adj P-value	0.852	0.869	0.852	0.614	0.852	0.869
Observations	78814	53675	25139	20730	28605	29479
K-P rk Wald F-stat	20.35	13.99	23.21	22.85	14.21	19.25
Adj. R-Square	0.10	0.09	0.07	0.13	0.06	0.03

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, education dummy are included. As NUTS2 controls we include log GDP per capita, unemployment rate 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, zero otherwise. From column (2) to column (6) we perform our analysis on subsample by education (col. (2) and (3)) and age groups (col. (4),(5) and (6)). For each estimate we present the standard model p-value and the adjusted p-values after implementing the Romano-Wolf correction for Multiple Hypothesis Testing.

Table A-XXV: Nationalism and Immigrant Share - Individual Panel Analysis
Multiple Hypothesis Testing Correction

	(1)	(2)	(3)
	IV	IV	IV
Time	2007-2016	2007-2016	2007-2016
Natives	<i>All</i>	<i>Not Tertiary</i>	<i>Tertiary</i>
<i>Share HS</i> (Δ)	0.02 (0.02)	0.01 (0.02)	0.04 (0.03)
Model P-value	0.300	0.658	0.221
Romano-Wolf Adj P-value	0.243	0.510	0.243
<i>Share LS</i> (Δ)	0.05*** (0.02)	0.06*** (0.02)	0.03 (0.03)
Model P-value	0.005	0.002	0.236
Romano-Wolf Adj P-value	0.001	0.001	0.126
Individuals	29238	18229	11009
K-P rk Wald F-stat	6.05	5.58	6.13
Year f.e.	✓	✓	✓

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. 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 analysis is performed over the whole immigrants shares population. The analysis is performed on different samples of natives voters based on their level of education and party voted for during the last election: all individuals (col (1)), not tertiary educated (col (2)) and tertiary educated (col (3)). The estimation is performed through IV estimation procedure.

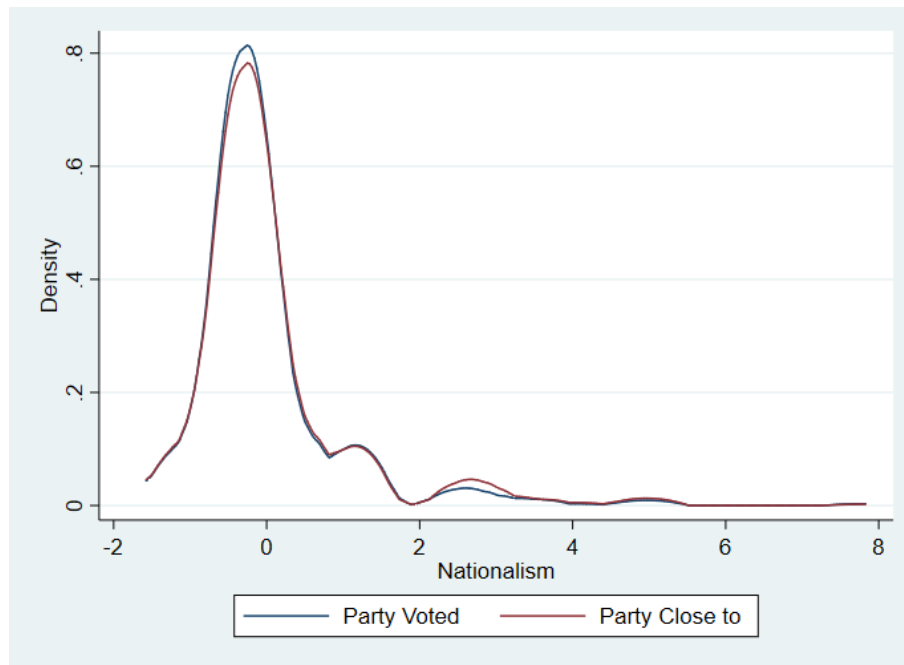
Table A-XXVI: Immigration and Attitudes towards Politics and Immigration
Multiple Hypothesis Testing Correction

	(1) IV	(2) IV	(3) IV	(4) IV	(5) IV	(6) IV
Time	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016	2010-2016
	Political Attitudes			Migration Attitudes		
Dep. Var.	<i>Trust EU Parl.</i>	<i>More EU</i>	<i>Trust Country Parl.</i>	<i>Good Economy</i>	<i>Enrich Culture</i>	<i>Better Place to Live</i>
Panel A - HS Migrants						
<i>Share HS</i>	0.06** (0.03)	-0.03 (0.05)	0.07* (0.04)	0.02 (0.03)	-0.00 (0.03)	-0.05 (0.03)
Model P-value	0.038	0.562	0.084	0.390	0.911	0.114
Romano-Wolf Adj P-value	0.065	0.707	0.135	0.504	0.884	0.135
Observations	73935	56363	78058	77674	77717	77862
K-P rk Wald F-stat	35.54	20.77	35.77	35.84	35.81	35.77
Adj. R-Square	0.08	0.10	0.10	0.12	0.13	0.11
Panel B - LS Migrants						
<i>Share LS</i>	0.04 (0.03)	-0.01 (0.02)	0.04 (0.04)	-0.00 (0.02)	-0.01 (0.02)	-0.05** (0.02)
Model P-value	0.109	0.694	0.359	0.951	0.645	0.025
Romano-Wolf Adj P-value	0.255	0.863	0.669	0.925	0.863	0.059
Observations	73935	56363	78058	77674	77717	77862
K-P rk Wald F-stat	44.50	28.00	45.07	45.63	44.82	45.24
Adj. R-Square	0.08	0.10	0.10	0.12	0.13	0.11
NUTS2 f.e.	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. Each column use as dependent variables a different standardized measure of trust, attitudes towards politics and attitudes towards immigrants: trust in the EU parliament (1), EU unification should go further (2), trust in the national parliament (3), migrants are good for the economy (4), migrants enrich country cultural life (5) and migrants make the country a better place to live. For each estimate we present the standard model p-value and the adjusted p-values after implementing the Romano-Wolf correction for Multiple Hypothesis Testing.

Appendix L Individual Panel Analysis

Figure A-V: Nationalism Distribution



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

Appendix M Robustness check: Dropping EU regions based on regional EULFS size

Table A-XXVII: Nationalism Intensity and Immigrant Share - Dropping EULFS regions

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	OLS	IV	OLS	IV	OLS	IV	OLS	IV
Time	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016	2007-2016
All Migrants								
<i>Share</i>	-0.01 (0.01)	0.00 (0.05)						
<i>Share HS</i>			-0.07* (0.03)	-0.15** (0.08)			-0.08** (0.04)	-0.19** (0.07)
<i>Share LS</i>					0.01 (0.02)	0.05 (0.05)	0.03* (0.02)	0.07** (0.04)
Observations	45034	45034	45034	45034	45034	45034	45034	45034
K-P rk Wald F-stat		42.92		30.79		37.21		14.17
Adj. R-Square	0.14	0.14	0.14	0.14	0.14	0.14	0.14	0.13
NUTS2 f.e.	✓	✓	✓	✓	✓	✓	✓	✓
Year f.e.	✓	✓	✓	✓	✓	✓	✓	✓
NUTS2 Controls	✓	✓	✓	✓	✓	✓	✓	✓
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓

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 log GDP per capita, unemployment rate and share of tertiary educated individuals. The dependent variable is our measure of nationalism, standardized to have zero mean and unity standard deviation. We drop from the sample the regions with less than 50 migrants (either LS or HS) observed from the EULFS sample.

Table A-XXVIII: EULFS - Skill-specific observations of migrants at regional level

Country (years)	(1) Mean	(2) SD	(3) Min	(4) Max
Austria (2008,2013)				
HS	1255	580.7	467	1918
LS	6223.8	2738.9	2655	9112
Belgium (2010,2014)				
HS	355.4	420.3	97	1807
LS	899.9	849.7	280	3646
Denmark (2007,2011)				
HS	341.5	266.8	119	874
LS	1153.6	653.1	465	2373
Finland (2007,2011,2015)				
HS	83.5	73.3	6	279
LS	251.6	167.9	41	613
France (2007,2012)				
HS	423.8	780.6	70	4577
LS	1649.9	2367.5	194	13170
Germany (2009,2013)				
HS	450.6	693.3	10	2444
LS	1757.7	2939.2	43	12401
Ireland (2011,2016)				
HS	4597.2	2797.9	2071	7103
LS	7114.2	3570.4	3467	11456
Portugal (2009,2011,2015)				
HS	291.9	200.1	54	768
LS	960.5	638.1	181	2164
Spain (2008,2011,2016)				
HS	85.2	73.9	1	280
LS	283.4	215.3	27	941
Sweden (2010,2014)				
HS	1219.3	1041.4	144	4230
LS	2639.2	1850.1	355	6975
Switzerland (2007,2011,2015)				
HS	1013.3	541.3	327	2041
LS	2152.1	707.3	1186	3555
United Kingdom (2010,2015)				
HS	266.2	297.5	45	1305
LS	497.7	455.5	93	1939

Note: the table reports the unweighted skill-specific number of observations at regional level by country.

Appendix N Simulations of different scenarios

Table A-XXIX: Simulations: exercises and robustness checks

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Standard Sim.	Mig. Policies		Educ. Policies		Robustness Checks	
Country	$\widehat{Nation}_c$	<i>No Not EU LS</i>	<i>Balanced Not EU</i>	<i>Tertiary eff.</i>	<i>Max Tert. (EU)</i>	<i>Only LS Nat</i>	<i>Origin-specific</i>
Austria	-0.299	-0.364	-0.235	-0.36	-0.366	-0.241	-0.639
Belgium	0.042	-0.184	-0.161	-0.03	-0.094	0.06	-0.132
Denmark	0.171	0.035	-0.017	0.098	0.023	0.156	0.128
Finland	0.002	-0.082	-0.062	-0.08	-0.112	0.011	-0.09
France	-0.102	-0.171	-0.117	-0.169	-0.203	-0.075	-0.213
Germany	-0.051	-0.178	-0.166	-0.106	-0.162	-0.036	-0.127
Greece	-0.046	-0.029	-0.01	-0.104	-0.151	-0.037	-0.072
Ireland	0.085	-0.031	0.048	0.002	-0.041	0.076	-0.122
Italy	0.259	0.037	-0.001	0.224	0.059	0.246	0.313
Portugal	-0.116	-0.089	-0.021	-0.162	-0.202	-0.101	-0.254
Spain	-0.036	-0.029	-0.012	-0.105	-0.144	-0.027	-0.081
Sweden	-0.268	-0.535	-0.379	-0.347	-0.366	-0.181	-0.586
Switzerland	-0.508	-0.628	-0.489	-0.587	-0.581	-0.361	-0.986
United Kingdom	-0.1	-0.183	-0.069	-0.181	-0.223	-0.045	-0.466

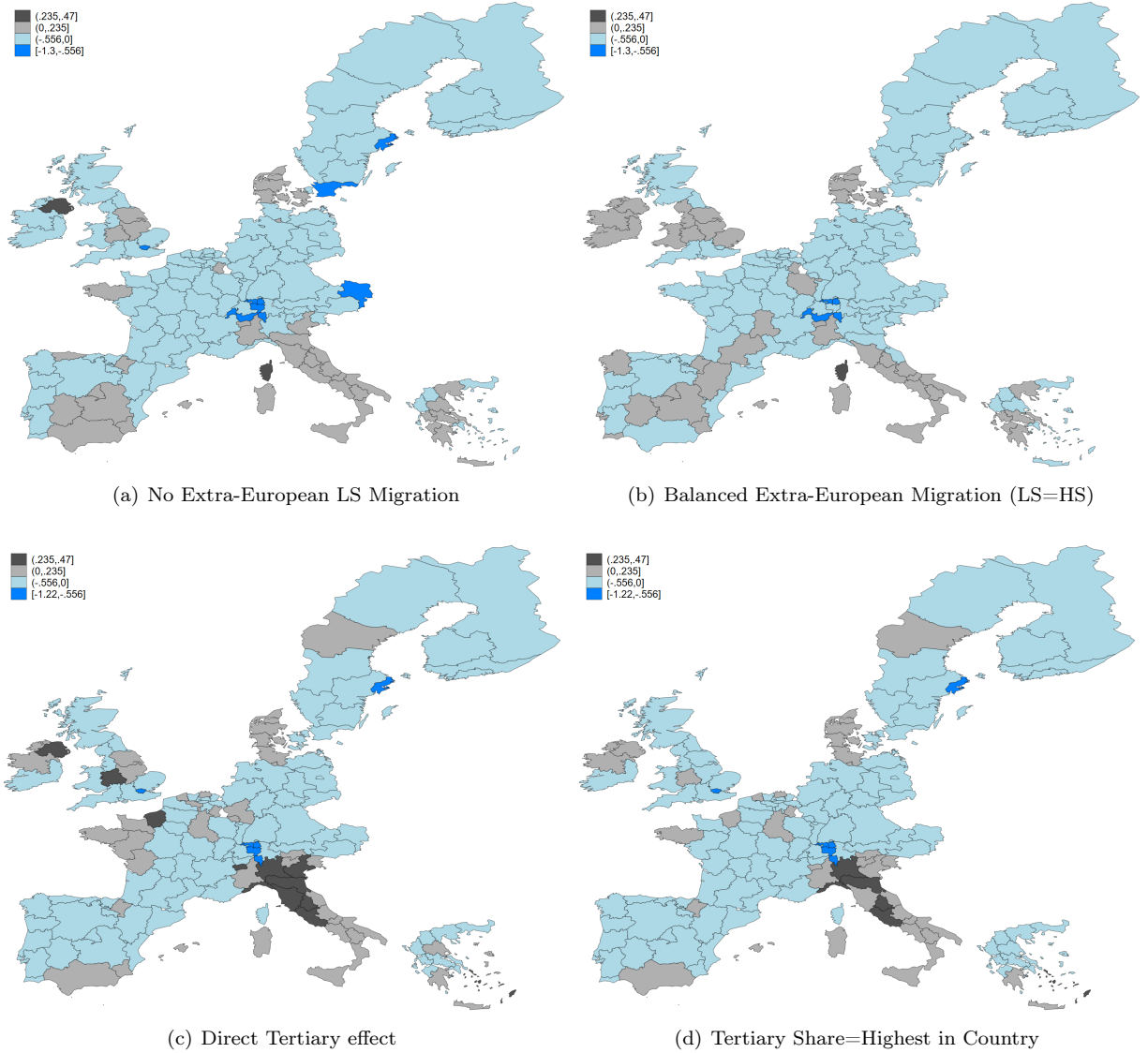
Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Column (1) shows country averages of the simulated standardized nationalism from the standard simulation using as regional weights the total population. Column (2) shows the result of the simulation when we remove 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 A-XXX: Actual and predicted Nationalism

	(1)	(2)	(3)
Country	Year (<i>1st elect</i>)	Nationalism (<i>1st elect</i>)	Predicted Nationalism
Austria	2008	-0.116	-0.416
Belgium	2010	-0.396	-0.353
Denmark	2007	0.516	0.686
Finland	2007	-0.022	-0.019
France	2007	-0.486	-0.587
Germany	2009	-0.118	-0.170
Greece	2009	0.358	0.312
Ireland	2011	0.08	0.165
Italy	2013	-0.609	-0.351
Portugal	2009	-0.189	-0.306
Spain	2008	-0.435	-0.471
Sweden	2010	-0.469	-0.737
Switzerland	2007	0.588	0.08
United Kingdom	2010	0.327	0.228

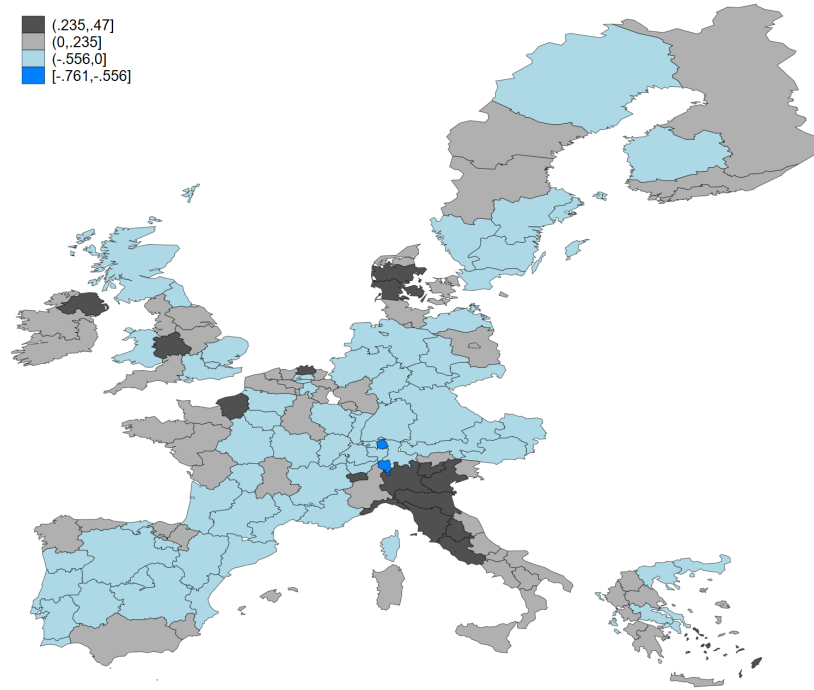
Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. Column (1) shows the year of the first election available in our dataset. Column (2) shows the average level of Nationalism in the first election available, while column (3) shows the sum between column (2) and the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

Figure A-VI: Simulation for Different Migration and Education Scenarios

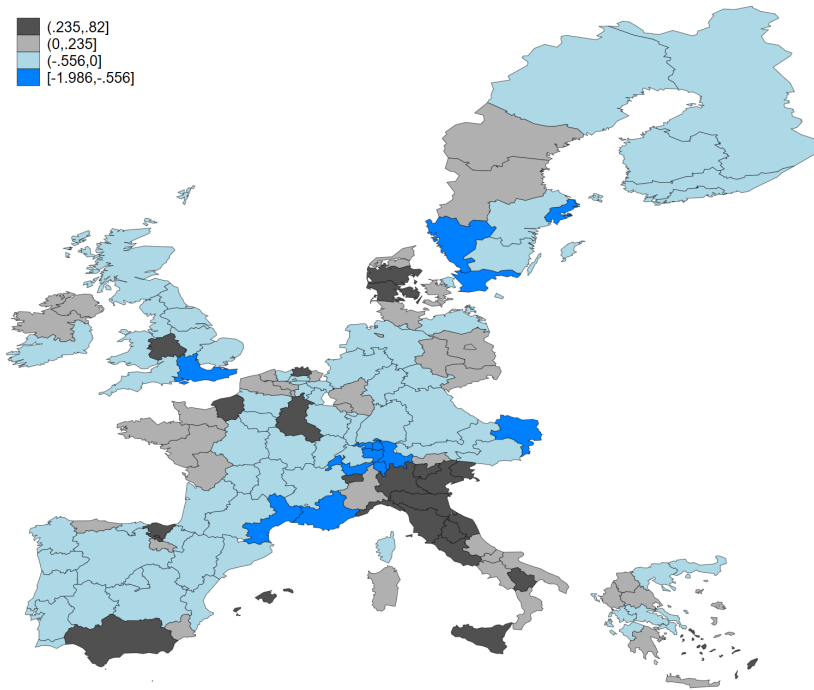


Note: authors' calculations on ESS, EULFS, Manifesto Project Database and Eurostat data. The figure plots the simulated average level of nationalism after different education policy scenarios, due to the variation of immigrants by education and level of education of natives over the 2007-2016. The figure plots the results of equation (11) at NUTS2 level when: not European LS immigrants are excluded (panel (a)), not European LS and HS immigrants are exactly balanced in each region (panel (b)), the direct effect of tertiary education on nationalism is included (panel (c)) and each region has the same level of tertiary educated natives as the highest in the same country (panel (d)).

Figure A-VII: Robustness Checks



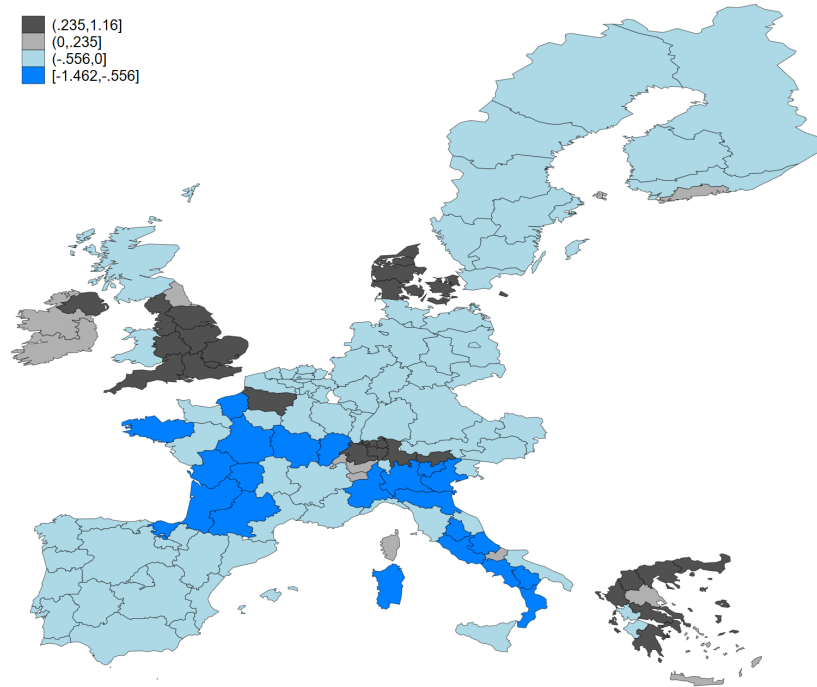
(a) Only LS Natives



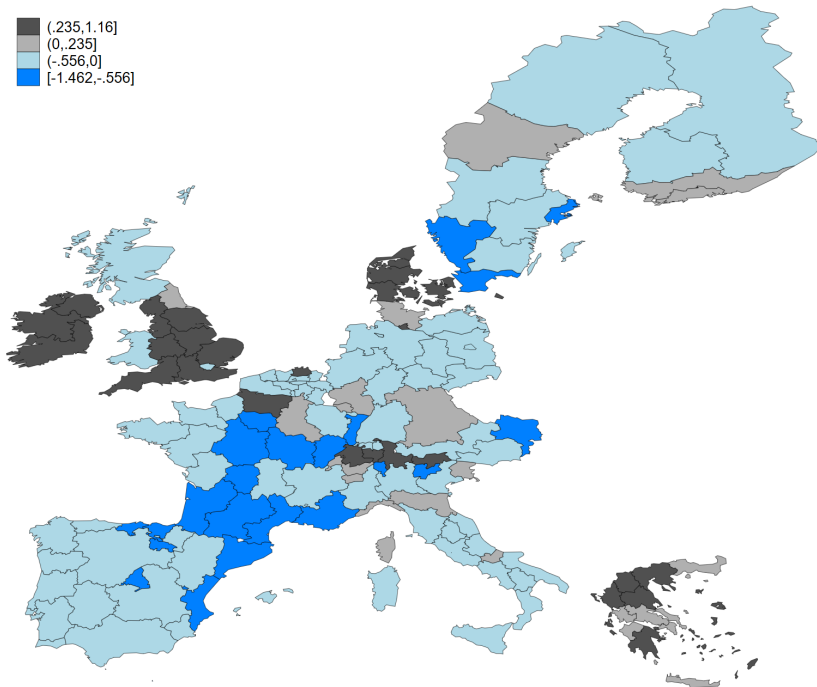
(b) Origin-skill specific analysis

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 A-VIII: 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) (panel (b)).