

Online Appendix of the paper "Country-Specific Preferences and Employment Rates in Europe" *

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A Data

Our main dataset is the European Social Survey (ESS). This is an academically-driven multi-country survey, which has been administered in 6 repeated rounds (one every two years between 2002-2012) in 36 countries. Each wave includes a core set of questions regarding media and social trust, politics, subjective well-being, gender and household, socio-demographics, human values. In addition, each round includes a rotating section: The first round (ESS1, run in 2002) includes sections on immigration and citizen involvement. The second round (ESS2, in 2004) includes sections on health and care, economic morality, family work and well-being. The third round (ESS3, in 2006) includes modules regarding the timing of life and personal well-being. The fourth round (ESS4, in 2008) has modules on welfare attitudes and ageism. The fifth round (ESS5, in 2010) includes modules on family work and well-being and justice. Finally, the sixth round (ESS6, in 2012) includes modules on personal well-being and democracy.

We merge all ESS rounds in a single dataset with six repeated cross-sections at the individual level, and an unbalanced panel dimension at the country level. The raw dataset includes 303063 individual observations for 33 countries during the period 2002 – 2012. We focus on the subset of countries available in ESS5, as this is the only round which includes the question we use to construct our baseline regressor, (see below). We also focus only on countries available for at least two rounds of the survey, to preserve the country panel dimension. Our final sample includes 27 countries: Belgium (available in all rounds), Bulgaria (available in ESS3-ESS6), Croatia (ESS4, ESS5), Cyprus (ESS3-ESS6), Czech Republic (all rounds, but ESS3), Denmark (all rounds), Estonia (ESS2-ESS6), Finland (all rounds), France (all rounds), Germany (all rounds), Greece (all rounds, but ESS3 and ESS6), Hungary (all rounds), Ireland (all rounds), Israel (all rounds, but ESS2, ESS3), Lithuania (ESS4-ESS6), Netherlands (all rounds), Norway (all rounds), Poland (all rounds), Portugal (all rounds), Russian Federation (ESS3-ESS6), Slovakia (ESS2-ESS6), Slovenia (all rounds), Spain (all rounds), Sweden (all rounds), Switzerland (all rounds), Ukraine (ESS2-ESS6), and UK (all rounds).

A.1 Main variables

Migration status of the respondent based on the country of birth of the father: =1 (respondent native of the residence country) if the father is born in the residence country, regardless of the respondent's country of birth; =2 (respondent first generation migrant) if respondent and father are not born in the residence country, =3 (respondent second generation migrant) if the respondent is born in the residence country but the father is not. The **country of origin** is the country of birth of the father. An alternative definition is **Migration status based on mother**: =1 if the mother is born in the residence country, regardless of the respondent's country of birth; =2 if respondent and mother are not born in the residence country, =3 if the respondent is born in the residence country but the mother is not. For this definition the country of origin is the country of birth of the mother. Respondent's migration status and country of origin (based on either definition) are obtained from variables *fbrncnt*, *mbrncnt* (ESS2, ESS3), *fbrncnta*, *mbrncnta* (ESS4, ESS5), *fbrncntb*, *mbrncntb* (ESS6). The migration status and country of origin cannot be

obtained for ESS1, which does not include information regarding the country of birth of the parents.

Preferences for work: =1 if the respondent answers “Agree strongly” to the statement: *I would enjoy having paid job even if I did not need the money*, 0 otherwise. This is variable *pdjbndm*, available in ESS5 only.

A.2 Alternative definitions of preferences for work (leisure)

Effort to keep job: =1 if the respondent select “to keep my job” when asked: *main reason why I put effort into my work*, 0 otherwise. This is variable *mnrsefw*, available in ESS5 only.

Work important in life: =1 if the respondent mentioned “work” when asked: *Things you consider important in life*, 0 otherwise. This is variable *a005*, available in European Value Study (EVS).

Work always come first: =1 if the respondent answers “Agree strongly or agree” to the statement: *Work should always come first, even if it means less spare time*, 0 otherwise. This is variable *c041*, available in EVS.

Work is a duty towards society: =1 if the respondent answers “Agree strongly or agree” to the statement: *Work is a duty towards society*, 0 otherwise. This is variable *c039*, available in EVS.

Work develops talents: =1 if the respondent answers “Agree strongly or agree” to the statement: *To fully develop your talents, you need to have a job*, 0 otherwise. This is variable *v92*, available in EVS.

People lazy if not working: =1 if the respondent answers “Agree strongly or agree” to the statement: *People who don’t work turn lazy*, 0 otherwise. This is variable *v94*, available in EVS.

Leisure important in life: =1 if the respondent mentions “leisure” when asked: *Things you consider important in life*, 0 otherwise. This is variable *a003*, available in EVS wave 2008.

Holidays important in a job: =1 if the respondent mentions “generous holidays” when asked: *Here are some aspects of a job that people say are important. Please look at them and tell me what you personally think it are important in a job*, 0 otherwise. This is variable *v76*, available in EVS.

A.3 Employment and alternative outcomes

Currently employed: dummy variable =1 if respondent is currently in the working age population (i.e. excluding people in education, retired, sick, and in military service) and paid work (Source variable: *mnactic* in ESS1-ESS6).

Currently unemployed: dummy variable =1 if respondent is currently in the workforce (i.e. excluding people in education, sick, retired, military service or housework) and unemployed (Source variable: *mnactic* in ESS1-ESS6).

Had short unemployment spell (3-12 months): dummy variable =1 if respondent ever been unemployed and seeking work for a period of more than three months and never lasted for more than twelve months (Source variables: *uemp3m*, *uemp12m* in ESS1-ESS6).

Had long unemployment spell (12 months): dummy variable =1 if respondent ever been unemployed and seeking work for a period of more than three months, and lasted for more than 12 months (Source variables: *uemp3m*, *uemp12m* in ESS1-ESS6).

Never had paid job: dummy variable =1 if respondent is not currently working and never had a paid job (Source variable: *pdjobev* in ESS1-ESS6).

Important treating people equally: dummy variable =1 if the respondent answers "Very much like me", to the statement *It is important that people are treated equally and have equal opportunities*, 0 otherwise (Source variable: *ipeqopt* in ESS1-ESS6).

Important the government ensures safety: dummy variable =1 if the respondent answers "Very much like me", to the statement *It is important that government is strong and ensures safety*, 0 otherwise (Source variable: *ipstrgv* in ESS1-ESS6).

Government partly responsible for the living standards of unemployed: dummy variable =1 if the respondent assigns a score from 4 to 10 to the statement: "generally speaking, would you say that tell me on a score of 0-10 how much responsibility you think governments should have in [ensuring a reasonable standard of living for the unemployed?]" (Please tell me on a score of 0 to 10, where 0 means it should not be governments' responsibility at all and 10 means it should be entirely governments' responsibility), 0 otherwise" (Source variable: *gvslove* in ESS4).

Leftwing ideology: dummy variable =1 if the respondent assigns a score from 1 to 3 to the statement: *where would you place yourself on this scale (where 0 means the left and 10 means the right)*, 0 otherwise (Source variable: *lrscale* in ESS1-ESS6).

Ever member of a trade union: dummy variable =1 if the respondent answer "Yes, previously", or "Yes, currently" to the question: *Are you or have you ever been member of a trade union or similar organisation*, 0 otherwise (Source variable: *mbtru* in ESS1-ESS6).

A.4 Individual and parental characteristics

The definition of several variables providing demographic information has been changed from ESS1 to ESS6. Also, variables not harmonized with the main ESS categories, are made available in separate country-specific datasets. We reconstructed consistent information for the 27 countries during the period 2002-2012, by merging and harmonizing information from the six main ESS datasets and the additional country-specific data. Find below the list of the harmonized individual variables, and the corresponding ESS source variables in parentheses.

Age of the respondent: categorical variable =1 if age $\in [15, 20]$; =2 if age $\in (20, 30]$; =3 if age $\in (30, 50]$; =4 if age > 50 . From this categorical variable we obtained four age group dummy variables. The reference group in the empirical analysis is > 50 (Source variables: *agea* in ESS1, ESS2, ESS4-ESS6; *age* in ESS3).

Education of the respondent: categorical variable =1 if highest educational attainment is tertiary, post-tertiary; =2 if it is *upper secondary, post secondary*; =3 if it is *primary, lower secondary*. From this categorical variable we obtained three dummy variables for respondent's education. The reference group in the empirical analysis is *tertiary, post-tertiary* (Source variables: *edulvla* in ESS1-ESS4; *edulvlb* in ESS5, ESS6).

Marital status of the respondent: categorical variable =1 if respondent is married; =2 if

respondent is separated, divorced; =4 if respondent is widowed; =5 if respondent is single. From this categorical variable we obtained four marital status dummy variables. The reference group in the empirical analysis is single (Source variables: *marital* in ESS1, ESS2; *maritala* in ESS3, ESS4, ESS5; *maritalb* in ESS5, ESS6; *maritalee* and *maritalfr* from country specific files of Estonia and France, respectively).

Children in family: dummy variable =1 if there are children living in the family of the respondent (Source variable in ESS1-ESS6).

Years spent in the residence country (only 1st generation migrants): categorical variable =1 if years spent in the country < 1;=2 if years $\in [1, 5]$;=3 if years $\in [6, 10]$;=4 $\in [11, 20]$;=5 if years > 20, From this categorical variable we constructed two dummy variables for years spent in the residence country. The reference group in the empirical analysis is first generation migrant that spent more than 20 years in the residence country (Source variables *livecntr* in ESS1-ESS4; *inwyys*, *inwyys*, *livecnta* in ESS5, ESS6).

Education of the father: categorical variable =1 if highest educational attainment of the father is *tertiary, post-tertiary*; =2 if it is *upper secondary, post secondary*; =3 if it is *primary, lower secondary*. From this categorical variable we obtained three dummy variables for respondent's education. The reference group in the empirical analysis is father with *tertiary, post-tertiary* education (Source variables: *edulvlf a* in ESS1-ESS4; *edulvlf b* in ESS5, ESS6).

Employment status of the father, when the respondent was 14 years old: categorical variable =1 if father is *employee*; =2 if he is *self-employed*; =3 if he is *unemployed*;=4 if he is *absent or dead*. We dropped categories 3,4, as they included very few observations, and constructed two dummy variables for categories 1,2. We adopt as a reference group in the empirical analysis father *employee* (Source variables: *emprf14* in ESS1-ESS6).

Occupation of the father, when the respondent was 14 years old: categorical variable =1 if father is *senior manager, administrator* (equivalent ISCO1); =2 if father in *traditional professional occupations, middle or junior manager* (equivalent ISCO2, ISCO3); =3 if he is in *clerical and intermediate occupations* (eq. ISCO4); =4 if he is in *modern professional occupations, technical and craft, semi routine occupations* (eq. ISCO6, ISCO7, ISCO8);=5 if he is in *Manual and service occupations* (eq. ISCO5, ISCO9). From this categorical variable we obtained five dummy variables. The reference group in the empirical analysis is father *senior manager, administration* (Source variables: *occf14* in ESS1; *occf14a* in ESS2, ESS3; *occf14b* in ESS4, ESS5, ESS6; *maritalb* in ESS5, ESS6; *occf14fr* and *OCCF14_FRA1* from country specific files of France; *occf14tr* from country specific files of Turkey; *occf14ie* from country specific files of Ireland; and *iscocof_RU* from country specific files Russia).

A.5 Other individual characteristics, preferences

Citizenship: dummy variable =1 if the respondent has citizenship of the residence country, 0 otherwise (Source variable: *ctzcntr* in ESS1-ESS6)

Follow TV news less than 2 hours a week: dummy variable =1 if the respondent spends less than two hours of her time watching television, following news or programmes about politics and current affairs, 0 otherwise (Source variable: *tvpol* in ESS1-ESS6).

Important understand different people: dummy variable =1 if the respondent answers "Very much like me", "Like me", or "Somewhat like me" to the statement *It is important*

to understand people different from me, 0 otherwise (Source variable: *ipudrst* in ESS1-ESS6).
Attend religious services once a week or more: dummy variable =1 if the respondent answers "Once a week", "More than once a week", or "Every day" to the statement: *How often do you attend religious services apart from special occasions*, 0 otherwise (Source variable: *rlgatnd* in ESS1-ESS6).

Pray once a week or more: dummy variable =1 if the respondent answers "Once a week", "More than once a week", or "Every day" to the statement: **How often do you pray apart from at religious services**, 0 otherwise (Source variable: *pray* in ESS1-ESS6).

Loyal to friends: not like me: dummy variable =1 if the respondent answers "A little like me", "Not like me", or "Not like me at all" to the statement: *It is important to be loyal to friends and devote to people close*, 0 otherwise (Source variable: *iplylfr* in ESS1-ESS6).

Distrust other people: dummy variable =1 if the respondent assigns a score from 1 to 4 to the statement: "generally speaking, would you say that most people can be trusted, or that you can't be too careful in dealing with people? (Please tell me on a score of 0 to 10, where 0 means you can't be too careful and 10 means that most people can be trusted), 0 otherwise" (Source variable: *ppltrst* in ESS1-ESS6).

Job security important: dummy variable =1 if the respondent says "Very important", to the question: *For you personally, how important do you think would be [A secure job] if you were choosing a job?*, 0 otherwise (Source variable: *ipjbscr* in ESS1-ESS6).

Job scarce: more right to men than women: dummy variable =1 if the respondent answers "Agree strongly", "Agree", to the statement: *When jobs are scarce, men should have more right to a job than women*, 0 otherwise (Source variable: *mnrgtjb* in ESS2, ESS4, ESS5).

First language spoken: Latin linguistic family: dummy variable =1 if the language most spoken at home (first mentioned) belongs to the Latin Family according to the CIA world factbook (Source variables: *linghoma* in ESS1-ESS4, *linghom1* in ESS5, ESS6).

A.6 Other country characteristics

World Development Indicators (WDI) the CEPII Gravity Dataset (CEPII). The reader will find below a precise description of the variables.

education expenditure, % of GDP: total public expenditure (current and capital) on education expressed as a percentage of GDP in a given year. Public expenditure on education includes government spending on educational institutions (both public and private), education administration, and transfers/subsidies for private entities (students/households and other private entities) (Source: World Bank, World Development Indicators).

education expenditure, % of public expenditure: total public education expenditure (current and capital, see definition above) expressed as a percentage of total government expenditure for all sectors in a given financial year (Source: World Bank, World Development Indicators).

enrollement rates, primary education: Net enrolment rate. Primary. Total is the ratio of children of the official primary school age who are enrolled in primary school to the total population of the official primary school age. (Source: World Bank, World Development Indicators).

enrollement rates, secondary education: Net enrolment rate. Secondary. All programmes.

Total is the ratio of children of the official secondary school age who are enrolled in secondary school to the population of the official secondary school age (Source: World Bank, World Development Indicators).

Pupils to Teachers ratio, primary (secondary) school: Number of pupils enrolled in primary (secondary) school divided by the number of primary (secondary) school teachers, computed by the UNSECO Institute for Statistics (Source: World Bank, World Development Indicators).

PISA score, reading (science): Mean performance on the reading (science) scale. Average score of 15-year-old students on the PISA reading (science) scale. The metric for the overall reading (science) scale is based on a mean for participating OECD countries set at 500, with a standard deviation of 100 (Source: OECD Programme for International Student Assessment, PISA)

Linguistic proximity between origin and residence country: Unadjusted level of linguistic proximity between the origin and the destination country; we assume the index is equal to 1 when the country of origin is the same equals to destination (Source: Melitz and Toubal [?], based on data from the Automated Similarity Judgment Program, ASJP)

GDP per capita (level, annual growth): GDP per capita (constant 2000 US\$) GDP per capita is gross domestic product (GDP) divided by midyear population. This measure is also used to compute annual percentage growth rate of GDP per capita (Source: World Development Indicators, based on World Bank national accounts data and OECD National Accounts data files).

employment to population ratio: Employment to population ratio, 15+, total (%) (modeled ILO estimate) Employment to population ratio is the proportion of a country's population that is employed (Source: World Development Indicators, based on International Labour Organization, Key Indicators of the Labour Market database).

unemployment rate: Unemployment, total: share of the total labor force that is without work but available for and seeking employment (Source: World Development Indicators, based on International Labour Organization, Key Indicators of the Labour Market database).

80/20 (90/10) percentile ratios: Ratio between the income share held by the highest 20% (highest 10%) and the income share held by the lowest 20% (lowest 10%) (Source: World Development Indicators, based on various sources).

Unemployment benefits replacement rate: average of the net unemployment benefit (including SA and cash housing assistance) replacement rates for two earnings levels, three family situations and 60 months of unemployment (Source: OECD, Tax-Benefit Models.)

Trade Union density: Percentage of employees who are members of a trade-union (Source: OECD Employment Outlook).

ATR, 67, 100, 167 AW: average tax rates (ATR) including taxes, social security contributions (net of cash benefits received) for the average worker (single person, no child) at 67%, 100% and 167% of average earnings. These data are drawn from the OECD tax Database for the years 2000-2012.

Emigration rates: Total emigration rate, and emigration rate of tertiary-educated in 2000. Foreign-born persons are excluded from the population of the country of origin (Source: DIOC-E (release 3.0). Full description of the database is in Dumont, Jean-Christophe, Spielvogel, Gilles, and Sarah Widmaier (2010). "International Migrants in Developed,

Emerging and Developing Countries: An Extended Profile", OECD Social, Employment and Migration Working Papers No. 113).

Share of co-emigrants with tertiary education: share of emigrants from the same country of origin (as the respondent) with a tertiary education degree. Own calculation on ESS data.

Geographical and cultural distance between destination and origin: Geographical distance is measured as the weighted distance between capitals of the country of destination and country of origin (DISTCAP). Cultural distance is measured as a dummy =1 if country of destination and country of origin have or had any colonial linkage in the past, 0 otherwise (Source: CEPII Dataset).

Size of the co-immigrants group in the destination: Share of total immigrants in country r coming from the same country of origin as the respondent. Own calculation on ESS data.

Quality of labor force in origin: Indicator of labor force quality by Hanushek and Kimko, World Average Basis 2000 (Source: Hanushek, Eric A., and Dennis D. Kimko. 2000. "Schooling, Labor-Force Quality, and the Growth of Nations." American Economic Review, 90(5): 1184-1208).

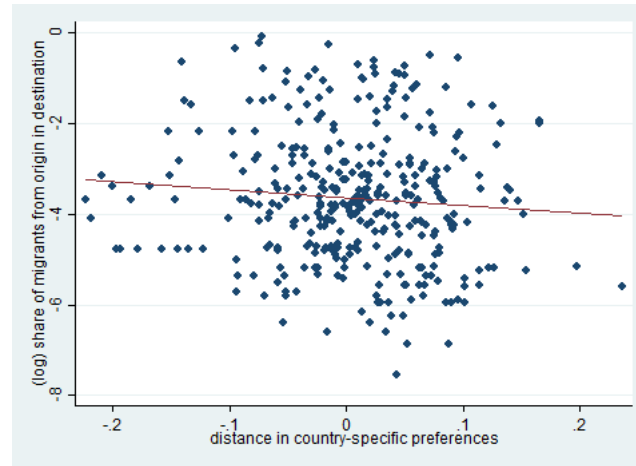
Government effectiveness, Regulatory Quality, Rule of law, Control for Corruption: Available from the The Worldwide Governance Indicators (2017 Update). See Kaufmann, Kray, and Mastruzzi (2010), "The Worldwide Governance Indicators: Methodology and Analytical Issues", for details (www.govindicators.org).

B First stage estimates: Individual and country-specific determinants of Preferences for work

Table B-1: First stage regressions

Female	0.01 (0.01)
Age 15-20	0.05*** (0.02)
Age 20-30	0.02* (0.01)
Age 30-50	0.01 (0.01)
Secondary education	-0.03*** (0.01)
Primary education	-0.04*** (0.01)
Married	0.00 (0.01)
Separated/Divorced	0.01 (0.01)
Widowed	0.03 (0.02)
Children in the family	-0.00 (0.01)
Father: secondary education	-0.02 (0.01)
Father: primary education	-0.00 (0.01)
Father: self-employed	0.00 (0.01)
Father: professional	-0.02 (0.02)
Father: technician	-0.06*** (0.02)
Father: clerk	-0.05*** (0.02)
Father: service worker	-0.05** (0.02)
Belgium	0.21*** (0.02)
Bulgaria	0.35*** (0.02)
Switzerland	0.18*** (0.02)
Czech Republic	0.15*** (0.02)
Cyprus	0.26*** (0.03)
Germany	0.21*** (0.02)
Denmark	0.20*** (0.02)
Estonia	0.16*** (0.02)
Spain	0.14*** (0.02)
Finland	0.21*** (0.02)
France	0.20*** (0.02)
UK	0.12*** (0.02)
Greece	0.22*** (0.02)
Croatia	0.17*** (0.03)
Hungary	0.23*** (0.02)
Ireland	0.20*** (0.02)
Israel	0.28*** (0.03)
Lithuania	0.11*** (0.03)
Netherlands	0.19*** (0.02)
Norway	0.23*** (0.02)
Poland	0.17*** (0.02)
Portugal	0.16*** (0.02)
Russia	0.11*** (0.02)
Sweden	0.13*** (0.02)
Slovenia	0.10*** (0.02)
Slovakia	0.17*** (0.02)
Ukraine	0.16*** (0.03)
R sq.	0.14
Observations	25526

Figure 1: Distance of country specific preferences between origin and destination and (log) share of immigrants in the destination



Notes: (log) share of immigrants by origin in the destination (y-axis) vs. difference between culture of origin preferences of destination and origin country (x-axis). Data refer to 2004-2012.

C Additional Robustness Checks

Table C-2: Cultural transmission of labor-leisure preferences

	[1]	[2]	[3]
$(Work_preference)_o$	0.38*** (0.10)	0.33** (0.15)	0.36** (0.17)
R sq.	0.08	0.16	0.18
Obs.	521	521	521
country-by-year FE	yes	yes	yes
individual controls	no	yes	yes
parental controls	no	no	yes

Notes: Dependent variable is $(work_preference)_{iort}$. Robust standard errors, clustered by residence and origin country in parentheses.

Significance levels: * : 10% ** : 5% ***: 1%

Table C-3: Baseline results: Alternative coding of the preferences for working indicator

Panel A: Employment		[1]	[2]	[3]	Observations
(i) OLS, migrants, 2010		-0.06 (0.04)	-0.05 (0.03)	-0.05 (0.04)	524
(ii) reduced form IV, migrants only (2010)		0.92*** (0.06)	0.79*** (0.10)	0.66*** (0.10)	524
(iii) reduced form IV, migrants only (2010) – agree or strongly agree		0.25*** (0.03)	0.22*** (0.05)	0.20*** (0.06)	524
(iv) reduced form IV, migrants only (2010) – 1-5 index		0.12*** (0.01)	0.11*** (0.02)	0.10*** (0.03)	524
country-by-year FE		yes	yes	yes	
individual controls		no	yes	yes	
parental controls		no	no	yes	

Notes: The dependent variable is a dummy equal to one for working during the reference week and 0 otherwise. The sample includes working age male natives and first, second generation migrants. Specification (i) shows the estimated coefficient of the individual explanatory variable capturing preference for working measured by a dummy equal to 1 if the respondent strongly agrees with the statement “*I would enjoy having paid job even if did not need money*”. In row (ii) we show the coefficient on the culture of origin preference for working obtained from the auxiliary regression described in the text. In row (iii), the country-of-origin preference for working is constructed using in the auxiliary regression a dummy equal to one if respondents agree or strongly agrees with the statement above. In row (iv), country-of-origin preference for working is constructed as an average index, from 1 (strongly disagree) to 5 (strongly agree) in the country of origin of the migrant. As described in the text culture of origin is based on father’s country of birth. Column [1] includes country-by-year FE only. Column [2] includes country-by-year FE and individual characteristics (dummies for age, education, marital status, child living in family, dummy for migrant spending less than 20 years in a country) as controls. Column [3] includes country-by-year FE, individual characteristics and father characteristics (dummies for father’s education, employment status and occupation when respondent was 14 years old) as controls. Robust standard errors, clustered by residence and origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-4: Baseline results: bootstrapped standard errors clustered by country of origin

Panel A: Employment				
	[1]	[2]	[3]	Observations
(a) OLS, natives and migrants (2010)	-0.05*** (0.01)	-0.05*** (0.01)	-0.06*** (0.01)	9338
(b) reduced form IV, natives and migrants (2010)	0.17 (0.26)	0.21 (0.31)	0.20 (0.30)	9564
(c) reduced form IV, natives and migrants (2004-2012)	0.28*** (0.10)	0.30** (0.13)	0.29** (0.14)	47443
(d) reduced form IV, migrants only (2004-2012)	0.29* (0.17)	0.24** (0.10)	0.21** (0.09)	2620
(e) reduced form IV, migrants with age 20-50 (2004-2012)	0.25* (0.13)	0.21** (0.10)	0.18* (0.09)	2584
country-by-year FE	yes	yes	yes	
individual controls	no	yes	yes	
parental controls	no	no	yes	

Notes: The dependent variable is a dummy equal to one for working during the reference week and 0 otherwise. The sample includes working age male natives and first, second generation migrants. Specification (a) shows the estimated coefficient of the individual explanatory variable capturing preference for working measured by a dummy equal to 1 if the respondent strongly agrees with the statement "*I would enjoy having paid job even if did not need money*". In rows (b)-(e), we show the coefficient on the culture of origin preference for working obtained from the auxiliary regression described in the text. As described in the text culture of origin is based on father's country of birth. Column [1] includes country-by-year FE only. Column [2] includes country-by-year FE and individual characteristics (dummies for age, education, marital status, child living in family, dummy for migrant spending less than 20 years in a country) as controls. Column [3] includes country-by-year FE, individual characteristics and father characteristics (dummies for father's education, employment status and occupation when respondent was 14 years old) as controls. Bootstrapped standard errors (1000 repetitions), clustered by origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-5: Baseline results: probit estimates

Panel A: Employment		[1]	[2]	[3]	Observations
(a) OLS, natives and migrants (2010)		-0.39*** (0.07)	-0.44*** (0.07)	-0.46*** (0.06)	9338
(b) reduced form IV, natives and migrants (2010)		3.82** (1.88)	2.72 (2.15)	2.52 (2.22)	9338
(c) reduced form IV, natives and migrants (2004-2012)		1.94* (1.14)	1.90* (1.03)	1.60 (1.01)	47476
(d) reduced form IV, migrants only (2004-2012)		3.31** (1.60)	3.08** (1.33)	2.46** (1.22)	2421
(e) reduced form IV, migrants with age 20-50 (2004-2012)		3.11 (1.99)	3.49** (1.77)	3.35** (1.68)	
country-by-year FE		yes	yes	yes	
individual controls		no	yes	yes	
parental controls		no	no	yes	

Notes: Probit estimates. The dependent variable is a dummy equal to one for working during the reference week and 0 otherwise. The sample includes working age male natives and first, second generation migrants. Specification (a) shows the estimated coefficient of the individual explanatory variable capturing preference for working measured by a dummy equal to 1 if the respondent strongly agrees with the statement "*I would enjoy having paid job even if did not need money*". In rows (b)-(e), we show the coefficient on the culture of origin preference for working obtained from the auxiliary regression described in the text. As described in the text culture of origin is based on father's country of birth. Column [1] includes country-by-year FE only. Column [2] includes country-by-year FE and individual characteristics (dummies for age, education, marital status, child living in family, dummy for migrant spending less than 20 years in a country) as controls. Column [3] includes country-by-year FE, individual characteristics and father characteristics (dummies for father's education, employment status and occupation when respondent was 14 years old) as controls. Standard errors are clustered by origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-6: Baseline results: motherly cultural channel

	[1]	[2]	[3]	Observations
(a) OLS, natives and migrants (2010)	-0.08*** (0.01)	-0.08*** (0.01)	-0.08*** (0.01)	9595
(b) reduced form IV, natives and migrants (2010)	0.47*** (0.07)	0.34*** (0.06)	0.33*** (0.07)	9462
(c) reduced form IV, natives and migrants (2004-2012)	0.39*** (0.10)	0.39*** (0.08)	0.35*** (0.07)	47575
(d) reduced form IV, migrants only (2004-2012)	0.65*** (0.06)	0.69*** (0.05)	0.63*** (0.06)	2588
(e) reduced form IV, migrants with age 20-50 (2004-2012)	0.60*** (0.05)	0.67*** (0.05)	0.64*** (0.07)	1847
country-by-year FE	yes	yes	yes	
individual controls	no	yes	yes	
parental controls	no	no	yes	

Notes: The dependent variable is a dummy equal to one for working during the reference week and 0 otherwise. The sample includes working age male natives and first, second generation migrants. Specification (a) shows the estimated coefficient of the individual explanatory variable capturing preference for working measured by a dummy equal to 1 if the respondent strongly agrees with the statement "*I would enjoy having paid job even if did not need money*". In rows (b)-(e), we show the coefficient on the culture of origin preference for working obtained from the auxiliary regression where the culture of origin is based on mother's country of birth. Column [1] includes country-by-year FE only. Column [2] includes country-by-year FE and individual characteristics (dummies for age, education, marital status, child living in family, dummy for migrant spending less than 20 years in a country) as controls. Column [3] includes country-by-year FE, individual characteristics and father characteristics (dummies for father's education, employment status and occupation when respondent was 14 years old) as controls. Robust standard errors, clustered by host and origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-7: Additional definitions of country-specific preferences for work and leisure

	[1]	[2]	[3]	Obs.
Panel A: Additional controls in the first stage				
(1) Religious intensity, denomination	0.49*** (0.06)	0.47*** (0.06)	0.38*** (0.06)	2686
(2) Individual (log) wages	0.46*** (0.05)	0.42*** (0.04)	0.32*** (0.04)	2686
Panel B: country-specific value of work for the individual				
(3) I put effort in my work to keep my job	0.10*** (0.03)	0.14*** (0.03)	0.17*** (0.03)	2680
(4) Work always come first	0.17*** (0.02)	0.21*** (0.03)	0.21*** (0.03)	2680
(5) Work is important in life	0.08*** (0.03)	0.11*** (0.04)	0.12*** (0.04)	2680
Panel C: country-specific value of work for the society				
(6) Work is a duty towards the society	0.13*** (0.04)	0.13*** (0.04)	0.09** (0.04)	2680
(7) Work is needed to develop talents	0.13*** (0.03)	0.18*** (0.04)	0.18*** (0.03)	2680
(8) People turn lazy without working	0.06 (0.04)	0.13** (0.05)	0.16*** (0.05)	2680
Panel D: country-specific value of work as a whole				
(9) Value of work for the individual and society	0.01*** (0.00)	0.02*** (0.00)	0.02*** (0.00)	2680

Notes: In Panel A we included the following controls in the first stage: dummies for attending religious services more than once a week, praying more than once a week, and seven dummies for religious denomination (Row 1) and individual (log) wages (Row 2). In Panels B, and C preferences are the predicted origin FE from regressions of three measures of importance of working from an individual and social perspective reported in each row, after controlling for the usual set of individual and parental characteristics. These measures are constructed using European Value Study data in the first stage. In Panel D, (Row 9), the general measure for the individual and the society is constructed by carrying out a principal component analysis on all the country-specific indicators. Robust standard errors, clustered by residence and origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%

Table C-8: Controlling for the quality of education in the country of origin

	[1]	[2]	[3]	[4]	[5]	[6]
Panel A: Expenditure in education						
Preferences for work	0.36*** (0.03)	0.35*** (0.04)	0.26*** (0.04)	0.52*** (0.07)	0.49*** (0.06)	0.39*** (0.06)
Education expenditure, % of GDP	0.19*** (0.03)	0.17*** (0.03)	0.16*** (0.03)			
Education expenditure, % of public exp.				-0.00 (0.00)	-0.00* (0.00)	-0.00* (0.00)
Observations	2686	2686	2686	2686	2686	2686
Panel B: Enrollment rates						
Preferences for work	0.49*** (0.06)	0.47*** (0.06)	0.37*** (0.06)	0.53*** (0.06)	0.50*** (0.06)	0.40*** (0.05)
Enrollment rates, primary	0.03*** (0.01)	0.03*** (0.01)	0.03** (0.01)			
Enrollment rates, secondary				0.02* (0.01)	0.01 (0.01)	0.01 (0.01)
Observations	2686	2686	2686	2686	2686	2686
Panel C: Pupils-to-Teachers ratio (PtT)						
Preferences for work	0.44*** (0.07)	0.38*** (0.07)	0.28*** (0.07)	0.54*** (0.05)	0.51*** (0.04)	0.41*** (0.04)
PtT, primary school	-0.04* (0.02)	-0.05* (0.03)	-0.05* (0.03)			
PtT, secondary school				-0.02*** (0.01)	-0.03*** (0.01)	-0.03*** (0.01)
R sq.	0.07	0.09	0.09	0.07	0.09	0.09
N	2686	2686	2686	2686	2686	2686
Panel D: PISA scores						
Preferences for work	0.45*** (0.08)	0.40*** (0.08)	0.31*** (0.07)	0.44*** (0.07)	0.41*** (0.07)	0.32*** (0.07)
PISA, reading	-0.00 (0.00)	-0.01* (0.00)	-0.01** (0.00)			
PISA, science				0.00 (0.00)	-0.00 (0.00)	-0.00 (0.00)
R sq.	0.07	0.09	0.10	0.07	0.09	0.10
N	2477	2477	2477	2477	2477	2477
Panel E: Quality of Labor Force						
Preferences for work	0.57*** (0.05)	0.53*** (0.05)	0.43*** (0.05)	0.57*** (0.05)	0.53*** (0.05)	0.43*** (0.05)
Labor Force Quality (World basis)	-0.06*** (0.00)	-0.04*** (0.00)	-0.02** (0.01)			
Labor Force Quality (US basis)				0.04*** (0.00)	0.04*** (0.00)	0.04*** (0.00)
Observations	2527	2527	2527	2527	2527	2527

Notes: The dependent variable is a dummy equal to one if the individual works in the reference week. The entry of the table is the estimated coefficient on the variable listed in the first column. In each panel we control for a different measure of the quality of schooling in the country of origin. Columns [1] and [4] include country-by-year FE as controls. Columns [2] and [5] include country-by-year FE and individual characteristics as controls. Columns [3] and [6] include country-by-year FE, individual characteristics and father characteristics as controls. Robust standard errors, clustered by host and origin country are reported in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-9: Controlling for economic conditions in the country of origin

	[1]	[2]	[3]	[4]	[5]	[6]
Panel A: Economic performance, growth						
Preferences for work	0.56*** (0.05)	0.56*** (0.05)	0.48*** (0.06)	0.26*** (0.04)	0.25*** (0.06)	0.17*** (0.06)
GDP per capita (logs)	-0.00** (0.00)	-0.01*** (0.00)	-0.01*** (0.00)			
GDP per capita (growth)				-0.01*** (0.00)	-0.01*** (0.00)	-0.01*** (0.00)
Observations	2686	2686	2686	2686	2686	2686
Panel B: Labor market performance						
Preferences for work	0.38*** (0.07)	0.33*** (0.08)	0.20*** (0.07)	0.53*** (0.05)	0.50*** (0.04)	0.39*** (0.04)
Employment to population ratio	-0.34*** (0.11)	-0.39*** (0.12)	-0.44*** (0.13)			
Unemployment rate				0.22* (0.11)	0.24** (0.12)	0.30** (0.13)
Observations	2686	2686	2686	2686	2686	2686
Panel C: Income inequality						
Preferences for work	0.21*** (0.05)	0.20*** (0.06)	0.13** (0.06)	0.26*** (0.05)	0.25*** (0.06)	0.17*** (0.06)
80/20 percentile ratio	-0.02*** (0.00)	-0.02*** (0.00)	-0.02*** (0.00)			
90/10 percentile ratio				-0.08*** (0.01)	-0.08*** (0.01)	-0.07*** (0.01)
Observations	2674	2674	2674	2674	2674	2674
Panel D: Emigration rates						
Preferences for work	0.54*** (0.06)	0.49*** (0.06)	0.40*** (0.05)	0.45*** (0.05)	0.40*** (0.05)	0.31*** (0.05)
Emigration rate	-0.05*** (0.01)	-0.05*** (0.01)	-0.05*** (0.01)			
Emigration rate (high skilled)				-0.01*** (0.00)	-0.01*** (0.00)	-0.01*** (0.00)
R sq.	0.07	0.09	0.10	0.07	0.09	0.10
N	2686	2686	2686	2686	2686	2686

Notes: The dependent variable is a dummy equal to one if the individual works in the reference week. The entry of the table is the estimated coefficient on the variable listed in the first column. In each panel we control for a different measure of the economic conditions in the country of origin. Columns [1] and [4] include country-by-year FE as controls. Columns [2] and [5] include country-by-year FE and individual characteristics as controls. Columns [3] and [6] include country-by-year FE, individual characteristics and father characteristics as controls. Robust standard errors, clustered by host and origin country are reported in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-10: Controlling for cultural proximity to destination and network

	[1]	[2]	[3]	[4]	[5]	[6]
Panel A: Cultural proximity						
Preferences for work	0.58*** (0.05)	0.55*** (0.05)	0.45*** (0.05)	0.58*** (0.06)	0.54*** (0.06)	0.45*** (0.06)
Linguistic proximity	0.09*** (0.02)	0.10*** (0.02)	0.08*** (0.02)			
Colonial linkages				-0.05*** (0.01)	-0.06*** (0.01)	-0.06*** (0.01)
R sq.	0.07	0.09	0.09	0.07	0.09	0.09
N	2686	2686	2686	2655	2655	2655
Panel B: Network						
Preferences for work	0.47*** (0.04)	0.43*** (0.04)	0.34*** (0.04)	0.37*** (0.04)	0.32*** (0.04)	0.21*** (0.04)
Size of co-immigrants group	-0.05*** (0.01)	-0.05*** (0.02)	-0.04** (0.02)			
Share of co-emigrants with tertiary education				-0.09*** (0.02)	-0.11*** (0.02)	-0.11*** (0.02)
R sq.	0.07	0.09	0.09	0.07	0.09	0.09
N	2686	2686	2686	2686	2686	2686

Notes: The dependent variable is a dummy equal to one if the individual works in the reference week. The entry of the table is the estimated coefficient on the variable listed in the first column. In each panel we control for a different measure of the economic conditions in the country of origin. Columns [1] and [4] include country-by-year FE as controls. Columns [2] and [5] include country-by-year FE and individual characteristics as controls. Columns [3] and [6] include country-by-year FE, individual characteristics and father characteristics as controls. Robust standard errors, clustered by host and origin country are reported in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-11: Controlling for individual attitudes and beliefs

	[1]	[2]	[3]	[4]	[5]	[6]
Panel A: Religious intensity						
Preferences for work	0.54*** (0.05)	0.51*** (0.05)	0.42*** (0.05)	0.55*** (0.05)	0.52*** (0.05)	0.43*** (0.05)
Attend service > once a week	-0.02** (0.01)	-0.04*** (0.01)	-0.04*** (0.01)			
Pray > once a week				-0.04*** (0.01)	-0.05*** (0.01)	-0.05*** (0.02)
Observations	2670	2670	2670	2661	2661	2661
Panel B: Self-Interest, distrust						
Preferences for work	0.56*** (0.06)	0.52*** (0.05)	0.42*** (0.05)	0.55*** (0.05)	0.51*** (0.06)	0.40*** (0.05)
Loyal to friends: not like me	0.02* (0.01)	0.01 (0.01)	0.01 (0.01)			
Distrust other people				-0.04*** (0.01)	-0.03*** (0.01)	-0.04*** (0.01)
Observations	2648	2648	2648	2677	2677	2677
Panel C: Conservative work culture						
Preferences for work	0.64*** (0.05)	0.66*** (0.07)	0.42*** (0.09)	0.27*** (0.07)	0.33*** (0.06)	0.22*** (0.05)
Job security important	0.03*** (0.00)	0.03*** (0.01)	0.03*** (0.01)			
Jobs scarce: more right to men				-0.04 (0.02)	-0.04** (0.02)	-0.05** (0.02)
Observations	936	936	936	1556	1556	1556

Notes: The dependent variable is a dummy equal to one if the individual works in the reference week. The entry of the table is the estimated coefficient on the variable listed in the first column. In each panel we control for a different measure of individual attitudes. Columns [1] and [4] include country-by-year FE as controls. Columns [2] and [5] include country-by-year FE and individual characteristics as controls. Columns [3] and [6] include country-by-year FE, individual characteristics and father characteristics as controls. Robust standard errors, clustered by host and origin country are reported in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-12: Including motherly controls in the second stage

	fatherly cultural channel		fatherly cultural channel	
	[1]	[2]	[3]	[4]
Preferences for work	0.37*** (0.06)	0.27*** (0.05)	0.63*** (0.06)	0.54*** (0.05)
Mother secondary education		0.07*** (0.01)		0.06*** (0.01)
Mother tertiary education		0.05*** (0.01)		0.05*** (0.01)
Mother self-employed		0.00 (0.00)		0.00 (0.00)
Mother not working		-0.05*** (0.00)		-0.05*** (0.00)
Mother absent-died		-0.12*** (0.01)		-0.12*** (0.01)
R sq.	0.09	0.11	0.10	0.11
N	2572	2446	2572	2446

Notes: All specifications include the usual set of individual characteristics, characteristics of the father, and residence-by-year fixed effects. Robust standard errors, clustered by residence and origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%

Table C-13: Correlation between individual preferences for work of immigrants in EVS data, with country-specific preferences from ESS data

	[1]	[2]	[3]	Observations
(a) Holidays are important	-0.66 (0.77)	-0.64 (0.76)	-0.64 (0.73)	26786
(b) Leisure more important than work in life	-0.41** (0.17)	-0.42** (0.18)	-0.42** (0.17)	26786
(c) Work important to develop talents	0.89*** (0.27)	0.87*** (0.27)	0.88*** (0.26)	26786
(d) Not working makes people lazy	0.58* (0.31)	0.55* (0.31)	0.56* (0.30)	26786
(e) Work is a duty towards the society	1.24*** (0.24)	1.19*** (0.23)	1.19*** (0.22)	26786
(f) Work always comes first	0.84*** (0.20)	0.80*** (0.21)	0.81*** (0.20)	26786

Notes: Native and migrant individuals (European Value Study, 2008). The independent variable is our country-specific measure of preferences for work. The dependent variable is the individual evaluation belief reported in each row. Unconditional correlations in column [1]; correlations conditional on individual characteristics in column [2]; correlations conditional on individual and parental characteristics in column [3]. Robust standard errors, clustered by residence and origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%

Table C-14: country specific preferences measured on employed native males only

	[1]	[2]	[3]
Preferences for work	0.373*** (0.041)	0.333*** (0.039)	0.241*** (0.037)
R sq.	0.068	0.084	0.091
N	2686	2686	2686

Notes: Sample includes first and second generation migrants. The dependent variable is a dummy equal to one if the individual works in the reference week. We show the coefficient on the culture of origin preference for working obtained from the usual auxiliary regression, using male employed natives only. As described in the text culture of origin is based on father's country of birth. Column [1] includes country-by-year FE only. Column [2] includes country-by-year FE and individual characteristics (dummies for age, education, marital status, child living in family, dummy for migrant spending less than 20 years in a country) as controls. Column [3] includes country-by-year FE, individual characteristics and father characteristics (dummies for father's education, employment status and occupation when respondent was 14 years old) as controls. Robust standard errors, clustered two ways by host and origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.

Table C-15: Selective migration: bilateral (destination-byorigin) stock of high skilled immigrant working age population

	[1]	[2]	[3]
Preferences for work	0.735*** (0.056)	0.635*** (0.051)	0.589*** (0.057)
Bilateral stock of high skilled in 2001	-0.053*** (0.004)	-0.065*** (0.006)	-0.061*** (0.007)
R sq.	0.088	0.109	0.116
N	1777	1777	1777

Notes: Sample includes first and second generation migrants. The dependent variable is a dummy equal to one if the individual works in the reference week. Bilateral stocks of high skilled immigrants (ISCED5,6 education levels) are taken as percentages of total population of the origin country in 2001 (Source OECD DIOC). Column [1] includes country-by-year FE only. Column [2] includes country-by-year FE and individual characteristics (dummies for age, education, marital status, child living in family, dummy for migrant spending less than 20 years in a country) as controls. Column [3] includes country-by-year FE, individual characteristics and father characteristics (dummies for father's education, employment status and occupation when respondent was 14 years old) as controls. Robust standard errors, clustered two ways by host and origin country in parentheses. Significance levels: * : 10% ** : 5% *** : 1%.