Public Opinion on Immigration: Has the Recession Changed Minds?

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New research on attitudes, experiences and economic impact

ISER/CReAM 6\textsuperscript{th} March 2014
What this is about

• We usually think that in recessions opinion towards immigrants sours. The rhetoric of the last five years suggests that public attitudes have hardened. Is that true? And if so what are the key macro-level forces that influence opinion?
• I look at the evidence from the European Social Survey. This is repeated cross-sections: the same 6 questions on immigration opinion, for 20 countries in 6 rounds, 2002-12.
• Two main results:
  • On average the shifts in opinion are very small, but they differ quite a bit between countries differently affected by the GFC.
  • The two main drivers of opinion are the share of immigrants in the population and the share of social benefits in GDP.
The Literature on Immigration Opinion

• There is a large literature in economics, political science and sociology that uses micro-data to explore the links between opinion and individual characteristics.

• It is almost entirely cross sectional so it cannot tell us anything about broad trends over time in opinion, and what shifts it.

• Much of the debate has focused on variables such as age, education, ethnicity etc. It is about why opinion differs between individuals, i.e. about composition.

• Some of the literature ‘explains’ immigration opinion with other attitudes/traits, raising obvious endogeneity issues.
Six Immigration Questions in the ESS

• To what extent do you think [country] should allow people of the same race or ethnic group as most [country] people to come and live here? (many/some/a few/none) [coded 8,6,4,2].

• How about people of a different race or ethnic group from most [country] people? (many/some/a few/none) [coded 8,6,4,2].

• How about people from the poorer countries outside Europe? (many/some/a few/none) [coded 8,6,4,2].

• Would you say it is generally bad or good for [country]'s economy that people come to live here from other countries? (range: 0 = bad $\rightarrow$ 10 = good).

• Would you say that [country]'s cultural life is generally undermined or enriched by people coming to live here from other countries? (range: 0 = undermined $\rightarrow$ 10 = enriched).

• Is [country] made a worse or a better place to live by people coming to live here from other countries? (range: 0 = worse $\rightarrow$ 10 = better).
## Country Average Opinion Scores

<table>
<thead>
<tr>
<th>Country (no of rounds)</th>
<th>More/less same ethnic grp</th>
<th>More/less different ethnic grp</th>
<th>More/less from poor countries</th>
<th>Immigrt good for economy</th>
<th>Immigrt enrich culture</th>
<th>Immigrt better place</th>
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<tr>
<td>Belgium (6)</td>
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<td>5.02</td>
<td>4.22</td>
<td>5.04</td>
<td>4.40</td>
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</table>
Method

• First stage:
• I run a regression for each country and question on the micro-data using personal characteristics as the explanatory vars.
• These are age, sex, foreign-born, ethnicity, education (3 groups), labour force participation—plus year fixed effects.
• I then recover the period fixed effects for each country and assemble these to form a panel of 114 country-year observations.

• Second stage:
• Regress these average opinion variables on country-level variables including country fixed effects and year dummies.
Immigrants Good for Economy: ‘South’

- Spain
- France
- Greece
- Ireland
- Portugal
Immigrants Good for Economy: ‘East’

Graph showing the economic impact of immigrants in countries like Czech Republic, Hungary, Poland, Slovenia, and Slovakia from 2002 to 2012.
Immigrants Good for Economy: ‘Middle’
## Regressions: one variable at a time

<table>
<thead>
<tr>
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<td></td>
<td>Foreign-born (%)</td>
<td>More/less same ethnic grp</td>
<td>More/less different ethnic grp</td>
<td>More/less from poor countries</td>
<td>Immigrt good for economy</td>
<td>Immigrt enrich culture</td>
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<td></td>
<td>-0.076 (5.24)</td>
<td>-0.049 (3.41)</td>
<td>-0.048 (3.24)</td>
<td>-0.067 (2.93)</td>
<td>-0.046 (2.89)</td>
<td>-0.034 (2.12)</td>
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<td>R² between</td>
<td>0.270</td>
<td>0.218</td>
<td>0.191</td>
<td>0.190</td>
<td>0.235</td>
<td>0.299</td>
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<tr>
<td>Unemployment rate (%)</td>
<td>-0.011 (1.35)</td>
<td>-0.015 (2.02)</td>
<td>-0.019 (2.49)</td>
<td>-0.055 (5.23)</td>
<td>0.000 (0.02)</td>
<td>-0.018 (2.20)</td>
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<td>R² between</td>
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<td>0.154</td>
<td>0.154</td>
<td>0.307</td>
<td>0.163</td>
<td>0.302</td>
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<tr>
<td>Social benefits % of GDP</td>
<td>-0.039 (2.90)</td>
<td>-0.042 (3.48)</td>
<td>-0.051 (4.23)</td>
<td>-0.115 (7.13)</td>
<td>-0.019 (1.33)</td>
<td>-0.048 (3.73)</td>
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<td>R² between</td>
<td>0.125</td>
<td>0.222</td>
<td>0.247</td>
<td>0.437</td>
<td>0.180</td>
<td>0.363</td>
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<td>Financial deficit % of GDP</td>
<td>-0.024 (3.98)</td>
<td>-0.016 (2.80)</td>
<td>-0.017 (3.03)</td>
<td>-0.047 (5.99)</td>
<td>-0.013 (1.97)</td>
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<td>R² between</td>
<td>0.188</td>
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<td>Log GDP per capita</td>
<td>0.246 (0.57)</td>
<td>0.112 (0.28)</td>
<td>0.232 (0.57)</td>
<td>1.405 (2.34)</td>
<td>0.013 (0.03)</td>
<td>0.193 (0.45)</td>
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<td>R² between</td>
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<td>0.097</td>
<td>0.163</td>
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## Regressions: several variables

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<td>Immigrt good for economy</td>
<td>Immigrt enrich culture</td>
<td>Immigrt better place</td>
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<tr>
<td>Foreign born (%)</td>
<td>-0.073 (4.98)</td>
<td>-0.041 (2.95)</td>
<td>-0.038 (2.70)</td>
<td>-0.038 (2.04)</td>
<td>-0.047 (2.88)</td>
<td>-0.024 (1.56)</td>
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<tr>
<td>Unemployment rate (%)</td>
<td>0.008 (0.99)</td>
<td>0.001 (0.17)</td>
<td>-0.000 (0.03)</td>
<td>-0.022 (2.03)</td>
<td>0.013 (1.35)</td>
<td>-0.001 (0.12)</td>
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<tr>
<td>Social benefits % of GDP</td>
<td>-0.036 (2.52)</td>
<td>-0.037 (2.69)</td>
<td>-0.045 (3.25)</td>
<td>-0.089 (4.87)</td>
<td>-0.023 (1.46)</td>
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<td>R² within</td>
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<tr>
<td>Foreign born (%)</td>
<td>-0.063 (4.20)</td>
<td>-0.038 (2.49)</td>
<td>-0.034 (2.22)</td>
<td>-0.020 (1.00)</td>
<td>-0.042 (2.47)</td>
<td>-0.017 (1.03)</td>
</tr>
<tr>
<td>Unemployment rate (%)</td>
<td>0.003 (0.42)</td>
<td>-0.007 (0.89)</td>
<td>-0.010 (1.35)</td>
<td>-0.037 (3.71)</td>
<td>0.009 (1.07)</td>
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<tr>
<td>Financial deficit % of GDP</td>
<td>-0.016 (2.66)</td>
<td>-0.009 (1.50)</td>
<td>-0.010 (1.65)</td>
<td>0.034 (4.26)</td>
<td>-0.009 (1.37)</td>
<td>-0.014 (2.16)</td>
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<tr>
<td>R² within</td>
<td>0.326</td>
<td>0.254</td>
<td>0.264</td>
<td>0.468</td>
<td>0.256</td>
<td>0.358</td>
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</table>
How robust are the results?

• Test 1: Create a 0/1 dummy variable at the first stage, use the period fixed effects from this at the second stage. Vary the cutoff: dummy = 1 if score: >5, >3, >7. Results similar but a bit weaker than when using the full range of scores.

• Test 2: Run the first stage separately for each education group then assemble the period fixed effects for different education groups (3*114) and test for differences in slope coefficients. Significant for 2 out of 6 questions. Do the same by age, sex, labour force participation. None of these are significant.

• Test 3: Test for outliers. Run the second stage regressions interacting the three explanatory variables with a dummy for one country. Do it for each country in turn. Interactions jointly significant only for the Czech Republic.
Other attitudes and traits

• A number of other attitudinal variables are often associated with immigration opinion. They include human values such as trust and safety, and attitudes to politics and politicians.

• Here I look to see if these have also been affected by the recession, using the same two step procedure (and the same explanatory variables at the first and second stages). Some of them are, particularly trust in government.

• I then take the residuals from these regressions to see if there is any remaining correlation with immigration opinion. There is some, suggesting that shifts in immigration opinion do depend on other things.

• Interestingly shifts in self-placement towards the political right are positively correlated with pro-immigration opinion.
Residual correlations between immigration opinion and other attitudes/traits

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<tr>
<td>More/less same ethnic group</td>
<td>0.367*</td>
<td>-0.009</td>
<td>-0.009</td>
<td>0.034</td>
<td>0.141</td>
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<td>More/less different ethnic group</td>
<td>0.390*</td>
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<td>-0.032</td>
<td>0.313*</td>
<td>0.275*</td>
<td>0.318*</td>
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<td>More/less from poor countries</td>
<td>0.406*</td>
<td>0.119</td>
<td>-0.073</td>
<td>0.329*</td>
<td>0.327*</td>
<td>0.347*</td>
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<tr>
<td>Immigrants good for economy</td>
<td>0.408*</td>
<td>-0.034</td>
<td>-0.237</td>
<td>0.620*</td>
<td>0.639*</td>
<td>0.316*</td>
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<tr>
<td>Immigrants enrich Culture</td>
<td>0.421*</td>
<td>0.029</td>
<td>-0.027</td>
<td>0.255*</td>
<td>0.211</td>
<td>0.240</td>
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<td>Immigrants make better place</td>
<td>0.428*</td>
<td>0.078</td>
<td>0.089</td>
<td>0.509*</td>
<td>0.455*</td>
<td>0.348*</td>
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Adding the residuals from other attitudes

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<td>Immigrt</td>
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<tr>
<td></td>
<td>same ethnic grp</td>
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<td>from poor countries</td>
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<td>better place</td>
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<tr>
<td>Foreign born (%)</td>
<td>-0.073 (5.14)</td>
<td>-0.042 (3.13)</td>
<td>-0.041 (3.02)</td>
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<td>-0.025 (1.89)</td>
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<td>Unemployment rate (%)</td>
<td>0.008 (1.05)</td>
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<td>-0.000 (0.01)</td>
<td>-0.021 (2.38)</td>
<td>0.013 (1.55)</td>
<td>-0.001 (0.12)</td>
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<tr>
<td>Social benefits % of GDP</td>
<td>-0.036 (2.61)</td>
<td>-0.037 (2.86)</td>
<td>-0.047 (3.59)</td>
<td>-0.100 (6.53)</td>
<td>-0.027 (1.83)</td>
<td>-0.044 (3.38)</td>
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<td>Trust in people (residual)</td>
<td>0.266 (2.25)</td>
<td>0.226 (2.03)</td>
<td>0.251 (2.23)</td>
<td>0.336 (2.58)</td>
<td>0.373 (2.98)</td>
<td>0.296 (2.61)</td>
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<tr>
<td>Satisfied with govt. (residual)</td>
<td>0.065 (0.98)</td>
<td>-0.112 (1.77)</td>
<td>-0.077 (1.21)</td>
<td>-0.007 (0.10)</td>
<td>-0.074 (1.05)</td>
<td>-0.065 (1.02)</td>
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<tr>
<td>Trust in politicians (residual)</td>
<td>-0.169 (1.51)</td>
<td>0.251 (2.36)</td>
<td>0.179 (1.67)</td>
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<td>Left-right scale (residual)</td>
<td>0.273 (2.19)</td>
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</table>
Conclusions

• Despite all the rhetoric, public opinion on immigration has shifted very little for Europe as a whole over the recession.
• But there are significant differences between countries.
• At the macro level, the two key variables shifting opinion are the share of immigrants in the population and the share of social benefits in GDP, or the budget deficit. Unemployment is much weaker.
• These shifts seem to be common to different demographic groups and they are not driven by country outliers.
• The key variables have had milder effects on other attitudes that are related to immigration opinion. But there is still some residual correlation with immigration opinion.
## Period dummies only (ref 2006)

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<td>Immigrt better place</td>
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<tr>
<td>2002</td>
<td>-0.033 (0.47)</td>
<td>0.043 (0.68)</td>
<td>0.138 (2.12)</td>
<td>-0.085 (0.85)</td>
<td>-0.119 (1.72)</td>
<td>-0.097 (1.43)</td>
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<td>2004</td>
<td>-0.017 (0.25)</td>
<td>0.005 (0.09)</td>
<td>0.012 (0.19)</td>
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<td>-0.023 (0.35)</td>
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<td>2008</td>
<td>0.058 (0.87)</td>
<td>0.100 (1.63)</td>
<td>0.055 (0.88)</td>
<td>-0.035 (0.37)</td>
<td>0.057 (0.85)</td>
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<td>2010</td>
<td>0.046 (0.68)</td>
<td>0.055 (0.90)</td>
<td>-0.028 (0.44)</td>
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<td>-0.073 (1.08)</td>
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<td>2012</td>
<td>0.065 (0.95)</td>
<td>0.177 (2.83)</td>
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Regressions: with interactions

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# Tests for equality of coefficients

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<td>More/less different ethnic grp</td>
<td>More/less from poor countries</td>
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<td>Immigrt enrich culture</td>
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<td>F (6, 271)</td>
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<td>Labour force participants and non-participants</td>
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Tests for outlier countries
(F-stat for the joint significance of interactions with a dummy for the country concerned. For the question Immigrants Good for the Economy on three independent vars :Imm, U, and Soc Ben)

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<th>Country</th>
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<th>p-value</th>
<th>Country</th>
<th>F-stat</th>
<th>p-value</th>
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<td>0.963</td>
<td>Sweden</td>
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<td>France</td>
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<td>Slovenia</td>
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<td>Great Britain</td>
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# Regressions for other attitudes

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<td></td>
<td>Trust in people</td>
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<td>Traditions important</td>
<td>Trust politicians</td>
<td>Satisfied with govt.</td>
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<td>Social benefits % of GDP</td>
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### Individual-level regressions: whole dataset

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<td>More/less from poor countries</td>
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<td>Immigrt enrich culture</td>
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