

# Supplementary Materials

## Panel Waves, Sample Sizes

We employ population-based panel data of American respondents who were 18 or older in 2008. Knowledge Networks (later GfK and then Ipsos) recruited panelists offline via address-based sampling or random-digit dialing. Wave six took place in October 2012, when respondents were sampled from the roughly 20,000 respondents to the 2007-2008 National Annenberg Election Study.<sup>13</sup> Wave seven followed after the 2012 presidential election (November 2012-January 2013), while waves eight and nine straddled the 2014 midterm election. Waves ten, eleven, and twelve were administered in 2016 (January, October, and November/December), with wave thirteen in 2018 (October/November) and waves fourteen and fifteen in 2020 (January and October).<sup>14</sup> Table SM-1 reports the dates and sample sizes for each wave.

Table (SM-1) Panel waves and sample sizes. \*Denotes wave over-sampled low-income respondents to wave 7. \*\*Sample was wave 7 respondents.

Wave	Start Date	End Date	N
Wave 1	October 2nd, 2007	December 31st, 2007	19,190
Wave 2	January 1st, 2008	March 31st, 2008	17,747
Wave 3	April 2nd, 2008	August 28th, 2008	20,052
Wave 4	August 29th, 2008	November 4th, 2008	19,241
Wave 5	November 5th, 2008	January 20th, 2009	19,234
Wave 6	October 19th, 2012	October 29th, 2012	2,606
Wave 7	November 14th, 2012	January 29th, 2013	2,471
Wave 8	October 17th, 2014	October 31st, 2014	1,693
Wave 9	November 19th, 2014	January 14th, 2015	1,493
Wave 10**	January 22nd, 2016	February 8th, 2016	1,562
Wave 11	October 14th, 2016	October 24th, 2016	1,227
Wave 12	November 28th, 2016	December 7th, 2016	1,075
Wave 13*	October 23rd, 2018	November 5th, 2018	1,024
Wave 14**	January 24th, 2020	January 31st, 2020	1,107
Wave 15**	October 7th, 2020	October 22nd, 2020	1,131

<sup>13</sup>The sampling was weighted to generate marginal distributions on key variables matching those of the U.S. population. One consequence of the weighting scheme is the under-representation of White respondents over 44 in 2012 with college degrees.

<sup>14</sup>Waves seven, eight, nine, eleven, and twelve sampled respondents from the prior wave; waves ten, thirteen, fourteen, and fifteen sampled respondents who completed wave seven in 2012-2013.

Table (SM-2) Descriptive Statistics

Variable	Obs	Mean	Std. Dev.	Min	Max
Deport-amnesty	9,620	3.859	2.172	1	7
Supports deportation	9,620	0.420	0.494	0	1
Unemployed	9,620	0.035	0.185	0	1
Lost job	9,620	0.015	0.121	0	1
Found job	9,620	0.014	0.118	0	1
Income shock (2 categories)	9,620	0.078	0.268	0	1
County unemployment shock (20%)	9,064	0.120	0.326	0	1
Income level	9,620	68.519	51.109	2.5	300
County unemployment rate	9,064	5.936	2.370	1.5	20.7
Retired	9,620	0.306	0.461	0	1
Union member	9,620	0.126	0.331	0	1
Less than high school	9,620	0.034	0.182	0	1
High school	9,620	0.372	0.483	0	1
Some college	9,620	0.230	0.421	0	1
Bachelor's degree or higher	9,620	0.364	0.481	0	1
Female	9,620	0.520	0.500	0	1
Age	9,620	56.332	14.787	22	94
White	9,620	0.705	0.456	0	1
Black	9,620	0.128	0.334	0	1
Hispanic	9,620	0.103	0.303	0	1

Table (SM-3) Prevalence of economic shocks over sex and race

	Job Loss		Income Drop		N
	Mean	se	Mean	se	
Full sample	0.015	0.001	0.078	0.003	9,620
Non-white females	0.019	0.004	0.084	0.007	1,388
Non-white males	0.019	0.004	0.079	0.007	1,447
White females	0.011	0.002	0.077	0.004	3,613
White males	0.016	0.002	0.076	0.005	3,172

In Table SM-4, we regress sample attrition on our key dependent and independent variables (lagged by one wave). Results show that neither support for deportation nor exposure to an unemployment shock in the previous wave significantly predict attrition. Respondents who experience a sizable income drop, on the other hand, are more likely to drop out from the panel in the following survey wave. However, this effect is similar among respondents who oppose or favor unauthorized immigration, suggesting that sample attrition should not bias our estimates of the effect of an income drop on opposition to unauthorized immigration. Another significant predictor of panel attrition is less than high school education. In this case as well, we find no evidence that the association between attrition and low education level is conditioned by opposition to unauthorized immigration: respondents without completed high school education are more likely to drop out from the panel regardless of their attitudes toward unauthorized immigration.

Table (SM-4) Predictors of sample attrition

	(1)	(2)	(3)	(4)
Support for deportation (t-1)	-0.007 (0.015)	-0.006 (0.015)	-0.006 (0.015)	-0.003 (0.015)
Lost job (t-1)	-0.029 (0.036)	-0.015 (0.052)	-0.029 (0.036)	-0.029 (0.036)
Income drop (t-1)	0.055** (0.025)	0.056** (0.025)	0.062* (0.035)	0.056** (0.025)
Less than high school (t-1)	0.176** (0.086)	0.176** (0.087)	0.175** (0.086)	0.223** (0.091)
Support for deportation (t-1) X Lost job (t-1)		-0.031 (0.070)		
Support for deportation (t-1) X Income drop (t-1)			-0.013 (0.044)	
Support for deportation (t-1) X Less than high school (t-1)				-0.096 (0.072)
log income level (t-1)	-0.006 (0.013)	-0.006 (0.013)	-0.006 (0.013)	-0.006 (0.013)
Retired (t-1)	-0.025 (0.024)	-0.025 (0.024)	-0.025 (0.024)	-0.025 (0.024)
Disabled (t-1)	-0.037 (0.044)	-0.037 (0.044)	-0.036 (0.044)	-0.037 (0.044)
Other employment status (t-1)	0.006 (0.032)	0.007 (0.032)	0.007 (0.032)	0.007 (0.032)
Constant	0.138** (0.053)	0.138** (0.053)	0.138** (0.053)	0.135** (0.053)
Individual-year FE	yes	yes	yes	yes
Observations	4475	4475	4475	4475
R-squared	0.108	0.109	0.109	0.109

Note: Robust standard errors are in parentheses clustered by respondent; \*  $p < 0.10$ , \*\*  $p < 0.05$ .

Table (SM-5) Unemployment and support for deportation of unauthorized migrants, full specification.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Wave	Nov. 2012	Oct. 2014	Jan. 2016	Sep. 2016	Oct. 2018	Jan. 2020	Oct. 2020	Pooled	Pooled
<i>Employment status</i>									
Unemployed	0.006 (0.038)	-0.079 (0.064)	0.029 (0.075)	-0.076 (0.077)	-0.039 (0.083)	-0.017 (0.128)	-0.196** (0.071)	-0.023 (0.029)	-0.008 (0.029)
Retired	-0.009 (0.028)	-0.075** (0.031)	0.022 (0.043)	-0.063 (0.055)	-0.040 (0.046)	0.005 (0.045)	-0.048 (0.052)	-0.019 (0.025)	-0.014 (0.029)
Disabled	-0.034 (0.045)	-0.052 (0.054)	0.009 (0.047)	-0.008 (0.076)	0.202* (0.103)	0.091 (0.087)	0.168 (0.110)	0.017 (0.036)	-0.013 (0.050)
Other emp status	-0.025 (0.037)	0.001 (0.051)	-0.055 (0.044)	-0.078 (0.063)	-0.080 (0.074)	-0.085 (0.061)	-0.031 (0.078)	-0.038 (0.029)	-0.000 (0.030)
<i>Education</i>									
High school	-0.059 (0.060)	0.038 (0.058)	-0.043 (0.067)	-0.114 (0.103)	-0.061 (0.100)	-0.201* (0.106)	-0.010 (0.095)	-0.049 (0.044)	-0.059 (0.062)
Some college	-0.106 (0.066)	-0.023 (0.071)	-0.068 (0.073)	-0.181* (0.098)	-0.133 (0.103)	-0.203* (0.104)	-0.081 (0.106)	-0.111** (0.052)	-0.085 (0.066)
Bachelor's degree or higher	-0.275** (0.056)	-0.166** (0.065)	-0.223** (0.068)	-0.301** (0.096)	-0.256** (0.103)	-0.313** (0.103)	-0.167* (0.097)	-0.247** (0.047)	-0.094 (0.079)
Age	-0.001 (0.001)	0.001 (0.001)	0.000 (0.001)	0.001 (0.001)	0.001 (0.002)	0.000 (0.002)	0.000 (0.002)	-0.001 (0.001)	-0.011** (0.002)
Income	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	-0.000** (0.000)
Union member	0.030 (0.034)	0.028 (0.037)	-0.001 (0.043)	-0.016 (0.034)	0.092** (0.040)	0.044 (0.036)	0.002 (0.037)	0.026 (0.024)	-
White	0.131** (0.024)	0.117** (0.033)	0.113** (0.029)	0.056* (0.030)	0.056 (0.045)	0.059 (0.036)	0.030 (0.033)	0.083** (0.023)	-
Female	0.052** (0.019)	0.059** (0.023)	0.032 (0.023)	0.068** (0.022)	0.052* (0.027)	0.104** (0.024)	0.107** (0.020)	0.065** (0.012)	-
Republican (pretreatment, 2008)	0.228** (0.020)	0.279** (0.027)	0.244** (0.034)	0.280** (0.036)	0.317** (0.035)	0.316** (0.033)	0.319** (0.026)	0.278** (0.021)	-
Constant	0.460** (0.104)	0.284** (0.102)	0.346** (0.101)	0.383** (0.135)	0.290 (0.175)	0.362** (0.150)	0.247 (0.163)	0.415** (0.080)	1.108** (0.113)
Year FE	NA	NA	NA	NA	NA	NA	NA	No	Yes
Individual FE	NA	NA	NA	NA	NA	NA	NA	No	Yes
Observations	2,149	1,589	1,454	1,148	951	1,035	1,055	9,381	9,381
R-squared	0.169	0.179	0.164	0.174	0.222	0.199	0.202	0.158	0.679

Note: Robust standard errors in parentheses; \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Table (SM-6) The effect of economic shocks on voters' support for the deportation of unauthorized immigrants, logistic and ordered probit models instead of LPM

Model DV:	(1) Ordinal probit Pathway (1-7)	(2) Logit Deport (0-1)
Lost job	-0.160* (0.090)	0.388** (0.178)
Income drop	-0.132** (0.042)	0.257** (0.081)
Income (logged)	0.010 (0.014)	0.017 (0.028)
Found job	0.048 (0.092)	0.007 (0.185)
Retired	0.091** (0.027)	-0.068 (0.053)
Disabled	-0.075 (0.051)	0.046 (0.100)
Employment stauts, other	-0.035 (0.047)	-0.037 (0.095)
High school graduate	0.199** (0.063)	-0.287** (0.119)
Some college	0.374** (0.065)	-0.498** (0.123)
Bachelor's degree or higher	0.740** (0.065)	-1.210** (0.124)
Union member	-0.010 (0.033)	-0.011 (0.066)
White	-0.340** (0.026)	0.685** (0.053)
Female	-0.165** (0.022)	0.378** (0.045)
/cut1	-0.581** (0.085)	
/cut2	-0.311** (0.085)	
/cut3	-0.056 (0.085)	
/cut4	0.441** (0.085)	
/cut5	0.782** (0.085)	
/cut6	1.136** (0.085)	
Constant		-0.433** (0.165)
Observations	9,620	9,620

*Note:* *Deport* is the main, binary dependent variable we use in Table 3. *Pathway* measures support for pathway to citizenship for unauthorized immigrants on a 7-point scale ranging from 1 (support for deportation) to 7 (support for a pathway to U.S. citizenship for illegal immigrants). Standard errors in parentheses; \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Our dependent variable in the main analysis is a binary indicator that equals ‘1’ for respondents who support the deportation of unauthorized immigrants, and ‘0’ for respondents who provided any other response, including “don’t know.” In Table SM-7, we show that this coding decision has no bearing on our results. The results remain intact when we drop all “don’t know” responses from the analysis.

Table (SM-7) The effect of economic shocks on voters’ support for the deportation of unauthorized immigrants, dropping “don’t know” responses

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
DV:	Deport*	Deport*	Deport*	Deport*	Deport*	Deport*	Deport
Lost job	0.057** (0.027)	0.068** (0.032)	0.057* (0.030)	0.057* (0.030)	0.059* (0.030)	0.061** (0.030)	0.067** (0.030)
Income drop				0.021 (0.013)	0.031** (0.014)	0.031** (0.014)	0.038** (0.014)
Income (logged)					0.017 (0.010)	0.017 (0.010)	0.020** (0.009)
Found job						0.013 (0.036)	0.007 (0.037)
Controls	✓	✓	✓	✓	✓	✓	✓
Individual FE		✓	✓	✓	✓	✓	✓
Year FE			✓	✓	✓	✓	✓
Observations	9,258	9,258	9,258	9,258	9,258	9,258	9,620
R-squared	0.0015	0.003	0.026	0.027	0.027	0.027	0.026

*Note:* *Deport* is the main DV we use in Table 3. In *Deport\**, “don’t know” responses are coded as missing observations and are dropped from the analysis. All regressions control for respondents’ level of education and employment status (retired, disabled or other). Robust standard errors in parentheses; \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Table (SM-8) Alternative measures for an income drop

	(1)	(2)	(3)	(4)
Lost job	0.066** (0.030)	0.067** (0.030)	0.067** (0.030)	0.067** (0.030)
Income drop: 1 category	0.010 (0.012)			
Income drop: 2 categories		0.038** (0.014)		
Income drop: 3 categories			0.040** (0.016)	
Income drop: 4 categories				0.039** (0.018)
Individual-year FE	yes	yes	yes	yes
Observations	9620	9620	9620	9620
R-squared	0.025	0.026	0.026	0.026

*Note:* Robust standard errors are in parentheses; \*  $p < 0.10$ , \*\*  $p < 0.05$ .



In Table 4, we examine the effect heterogeneity using county-level fixed effects. Specifically, we interact job loss with time-constant respondent characteristics and, in some specifications, with unemployment or shares of foreign-born residents at the county-level. For a more intuitive interpretation of the interaction effects, we use county-level fixed effects and control for the constitutive terms of these moderators. To deal with unobservable (time-invariant) confounders, in Table SM-9 we use individual-level fixed effects instead. The results show that Results show that with individual fixed effects, the interaction effects of *Job loss X white* and *Job loss X male* do not reach conventional levels of statistical significance, but the interaction effect of *Job loss X white males* is statistically significant and substantively large (13 percentage points).

Table (SM-9) Effect heterogeneity controlling for individual fixed effects

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Lost job	0.061*	0.069*	0.065*	0.169	0.145	-0.002	0.018	0.013
	(0.037)	(0.040)	(0.037)	(0.108)	(0.122)	(0.066)	(0.059)	(0.050)
Lost job X Low-skilled		-0.023						
		(0.085)						
Lost job X Union member			-0.061					
			(0.209)					
Lost job X High % of foreign born				-0.073				
				(0.072)				
Lost job X High unemployment rate					-0.062			
					(0.079)			
Lost job X White						0.096		
						(0.078)		
Lost job X Male							0.082	
							(0.072)	
Lost job X White male								0.134**
								(0.067)
Individual-year FE	yes	yes	yes	yes	yes	yes	yes	yes
Observations	9891	9891	9891	9070	9321	9891	9891	9891
R-squared	0.026	0.026	0.026	0.025	0.025	0.027	0.027	0.027

Note: Robust standard errors are in parentheses clustered by respondent (columns 1-3, 5-7) or county (columns 4-5); \*  $p < 0.10$ , \*\*  $p < 0.05$ .

Table (SM-10) Effect heterogeneity by county-level characteristics.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(12)	(13)
Job loss											
	0.088**	0.141**	0.111**	0.154**	0.108**	0.098*	0.085*	0.134**	0.079	0.085	0.088
	(0.040)	(0.050)	(0.046)	(0.053)	(0.046)	(0.053)	(0.045)	(0.058)	(0.054)	(0.114)	(0.112)
Lost job # above-median foreign-born population (2010)	-0.092										
	(0.075)										
Lost job # top-quartile foreign-born population (2010)	-0.084										
	(0.090)										
Lost job # above-median foreign-born population (2000)	-0.106										
	(0.075)										
Lost job # top-quartile foreign-born population (2000)	-0.070										
	(0.090)										
Lost job # above-median change in foreign-born population (2000-10)	-0.025										
	(0.078)										
Lost job # top-quartile change in foreign-born population (2000-10)	0.003										
	(0.093)										
Lost job # share of foreign-born population (2010)	-0.342										
	(0.376)										
Lost job # top-quartile unemployment rate	0.017										
	(0.079)										
Lost job # unemployment rate	0.000										
	(0.016)										
Lost job # lagged unemployment rate	-0.001										
	(0.014)										
County FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Year FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Observations	8,849	8,849	8,849	8,849	8,849	8,849	8,849	8,849	8,849	8,849	8,849
R-squared	0.192	0.192	0.192	0.193	0.192	0.192	0.192	0.193	0.192	0.192	0.193

*Note:* Outcome variable is a binary indicator that equals 1 if the respondent support deporting unauthorized migrants, and 0 otherwise. The linear probability models in columns 2-13 interact the unemployment shock with a set of indicator variables denoting the different county characteristics. All regressions control for the constitutive terms of the interaction with job loss, and for respondents' income and employment status (retired, disabled or other). Robust standard errors in parentheses; \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Table (SM-11) Effect heterogeneity controlling for county-level exposure to trade and offshoring

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Lost job	0.090** (0.040)	0.064 (0.046)	0.098** (0.041)	0.236** (0.115)	0.274** (0.120)	-0.010 (0.061)	0.022 (0.061)
Lost job X Low-skilled		0.082 (0.088)					
Lost job X Union member			-0.105 (0.169)				
Lost job X High % of foreign born				-0.092 (0.074)			
Lost job X High unemployment rate					-0.113 (0.073)		
Lost job X White						0.159** (0.078)	
Lost job X Male							0.134* (0.078)
Employment in manufacturing	0.165 (0.228)	0.164 (0.228)	0.166 (0.228)	0.165 (0.226)	0.168 (0.226)	0.163 (0.228)	0.164 (0.228)
Offshorability index	-0.023 (0.024)	-0.023 (0.024)	-0.023 (0.024)	-0.023 (0.023)	-0.023 (0.023)	-0.023 (0.024)	-0.023 (0.024)
Exposure to import competition from China	-0.038 (0.028)	-0.038 (0.028)	-0.038 (0.028)	-0.038 (0.028)	-0.038 (0.028)	-0.038 (0.028)	-0.038 (0.028)
County-year FE	yes	yes	yes	yes	yes	yes	yes
Observations	8776	8776	8776	8776	8776	8776	8776
R-squared	0.193	0.193	0.193	0.193	0.193	0.193	0.193

Note: Entries are LPM estimates. Robust standard errors are in parentheses, clustered by respondent (col. 1-2, 5-7) or county (col. 3-4); \*  $p < 0.10$ , \*\*  $p < 0.05$ .

Table (SM-12) Effect of job loss on white males' support for deportation conditional by county-level exposure to trade and globalization shocks

	(1)	(2)	(3)	(4)	(5)	(6)
Lost job	0.145** (0.059)	0.148** (0.058)	0.151** (0.057)	0.124** (0.051)	0.124** (0.048)	0.126** (0.049)
Lost job X Employed in manufacturing (std)	-0.013 (0.045)			-0.013 (0.043)		
Lost job X Import competition from China (std)		-0.015 (0.110)			0.048 (0.097)	
Lost job X Offshorability index (std)			-0.049 (0.048)			-0.014 (0.035)
County-year FE	yes	yes	yes			
Individual-year FE				yes	yes	yes
Observations	2909	2909	2909	2909	2909	2909
R-squared	0.485	0.485	0.485	0.697	0.697	0.697

Note: Entries are LPM estimates. Robust standard errors are in parentheses, clustered by respondent (col. 1-2, 5-7) or county (col. 3-4); \*  $p < 0.10$ , \*\*  $p < 0.05$ .

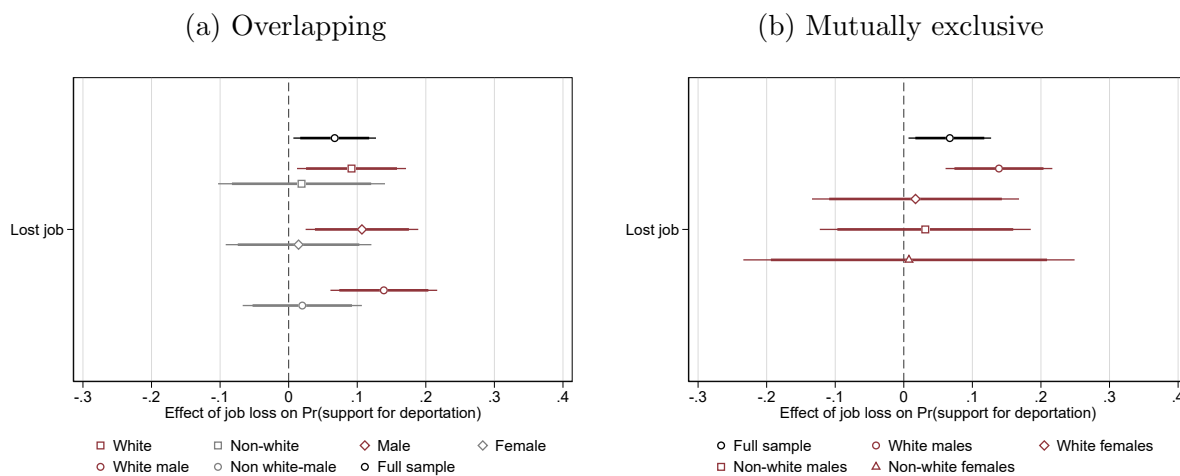
## Measuring Perceived Status Declines

In a separate January 2020 survey, approximately 3,200 online, opt-in American respondents recruited by Forthright were asked to rank racial/gender groups' relative social status as of 1980 and 2020. For 1980, white men were ranked at 1.18 on average, meaning that they were overwhelmingly ranked first. That average rank fell markedly when respondents assessed 2020 status, to 1.75. This decline of 0.57 was the largest for any gender/race group, outpacing the 0.19 decline for white women. By contrast, Black women's status was perceived to increase by 0.60 while Black men's status was perceived to increase by 0.25 between 1980 and 2020. Hispanic women's status was perceived to increase by 0.18; for Hispanic men, the decrease was 0.20.

## Subsets by Race, Sex

In Figure SM-1 we run a series of linear probability models with individual-level fixed effects on subsets of respondents by race and sex. Panel (a) presents the effect of job loss drawn from seven separate models, one on the full sample, and six on white and non-white, male and female, and white males and non white-males (i.e., either white females, non-white males, or non-white females) with 90 and 95% CIs. Panel (b) uses instead four mutually exclusive categories: white males, white females, non-white males, and non-white females. As panel (b) shows, the statistically significant effect of job loss on white and male respondents' opposition to unauthorized immigration presented in panel (b) is strongly driven by respondents who are both male and white.

Figure (SM-1) Effect of job loss on support for deportation by respondents' race and sex



*Note:* Dots with horizontal lines indicate point estimates with 90 and 95% confidence intervals based on linear probability models. Each point estimate is drawn from a separate linear probability model with year and individual-level fixed effects on a different subset of our sample, as indicated in the legend.

Table (SM-13) Regression of support for pathway to citizenship (versus deportation) from separate three-wave panel of Asian American and Latino respondents, 2016-2018. Observations are respondent-waves for fall 2016 and fall 2018.

	Support deportation
Intercept	-0.012 (0.181)
Became Unemployed	-0.221 (0.097)*
Fall 2018 wave	0.025 (0.019)
Fixed effects	Y
R <sup>2</sup>	0.830
N	722

\* $p < 0.05$

### Evidence from Asian American/Latino Panel

A separate research project employed GfK to conduct a panel survey of Asian Americans and Latinos, with survey waves administered in spring 2016 (March 23–April 11), fall 2016 (October 20–November 1), and fall 2018 (October 23–November 5). That panel included the same seven-point scale measures attitudes on unauthorized immigration as well as measures of employment status. Table SM-13 presents a parallel linear probability model in which we estimated whether becoming unemployed after the prior survey wave is associated with changes in respondents’ attitudes toward unauthorized immigration. Among this Asian American and Latino sample, job loss is associated with *reduced* support for deportation of unauthorized immigrants. The corresponding coefficient is -0.221 (SE=0.097).

Table (SM-14) The Effect's Endurance, additional results

	Fixed effects		Random effects	
	(1)	(2)	(3)	(4)
Lost job t0	0.077** (0.032)	0.074 (0.046)	0.068** (0.027)	0.088* (0.046)
Lost job t-1		-0.006 (0.043)		-0.009 (0.039)
Observations	9,620	7,415	9,620	7,415
R-squared	0.003	0.003	0.002	0.001

*Note:* Outcome variable is a binary indicator that equals 1 if the respondent support deporting unauthorized migrants, and 0 otherwise. All regressions control for respondents' education level and employment status (retired, disabled or other). Robust standard errors in parentheses; \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Our key dependent variable in this study is public support for the deportation of unauthorized immigrants. In several waves, the panel survey also included a question about a support for a border fence. Respondents were asked to indicate whether they favor or oppose the following proposal: “Increase border security by building a fence along part of the U.S. border with Mexico.” Notably, data on this item is available for only 66% of our sample. In Table SM-15, we find that the sign of the statistically nonsignificant effect of a job loss on support for a border fence is positive, consistent with the effect on support for deportation. We then narrow the sample to include only white respondents and find that the effect more than doubles, but still remains imprecisely estimated. In column 3, we show that white males, compared to white females, are 26 percentage points more likely to support building a border fence following job loss (the marginal effect of job loss for white males is 16 percentage points,  $p < 0.05$ ). The effect of an income drop, on the other hand, is substantively smaller and not statistically significant for any of the groups.

Table (SM-15) Economic shocks and support for a border fence

	(1) Full sample	(2) Whites	(3) Whites	(4) Whites
Lost job	0.025 (0.050)	0.058 (0.060)	-0.103 (0.070)	-0.104 (0.070)
Income drop	0.015 (0.016)	0.010 (0.019)	0.010 (0.019)	0.013 (0.026)
Lost job X Male			0.266** (0.105)	0.267** (0.106)
Income drop X Male				-0.007 (0.037)
Individual-year FE	yes	yes	yes	yes
Observations	6381	4539	4539	4539
R-squared	0.056	0.042	0.043	0.043

*Note:* DV: building a border fence, 0=strongly/somewhat oppose; 1=strongly/somewhat favor. Entries are LPM estimates. Robust standard errors are in parentheses, clustered by respondent; \*  $p < 0.10$ , \*\*  $p < 0.05$ .



The following analysis shows that white males express higher levels of explicit anti-Latino prejudice in response to an unemployment shock.

Panelists were asked to rate Hispanics/Latinos and Whites on two stereotype scales: work ethic and trustworthiness. The work ethic measure asked respondents to place each group on a 0-100 scale from “hard working” (0) to “lazy” (100). The trustworthiness scale instead ranged from “trustworthy” (0) to “untrustworthy” (100). We calculate anti-Latino prejudice in two ways. First, by averaging the work ethic and trustworthiness scores given to Latinos and then subtracting the average score given to the White in-group. We label this dependent variable as “Relative Anti-Latino Prejudice”, as it captures the extent to which whites rate their own group more positively even when they rate Latinos positively in absolute terms. Theoretically, this measure runs from  $-100$  (rates out-group favorably and in-group unfavorably) to  $100$  (rates out-group unfavorably and in-group favorably). The second dependent variable is labeled “Explicit Anti-Latino Prejudice” because it refers to cases where whites both rate their in-group favorably (0/49) and rate Latinos unfavorably (51/100). We regress each of the two DVs on our job loss variable controlling for respondents’ level of education, other employment status categories, and individual fixed effects. We restrict the analysis to white respondents, and in models 2 and 4, we interact job loss with a dummy for male respondents. Prejudice-related items were asked less frequently throughout the panel study and are therefore only available for about half of our original sample.

Results show that although the sign is in the expected direction, the effect of job loss on *Relative Anti-Latino Prejudice* is not statistically significant. However, the effect of job loss on *Explicit Anti-Latino Prejudice* is 12 percentage points larger for males than females: compared to females, males are 12 points more likely to express explicit prejudice against Latinos following job loss. The marginal effect of job loss for males (i.e., comparing males who lost their jobs to males who didn’t lose their jobs) is 7.8 percentage points ( $p < 0.10$ ).

Table (SM-16) Economic Shocks and Anti-Latino Prejudice

	(1)	(2)	(3)	(4)
	Anti-Latino Prejudice			
	Relative		Explicit	
Lost job	1.555 (1.903)	1.623 (3.773)	0.025 (0.031)	-0.042 (0.031)
Lost job X Male		-0.122 (4.037)		0.121** (0.055)
Income drop	-0.482 (0.947)	-0.482 (0.947)	-0.018 (0.014)	-0.018 (0.014)
Found job	0.216 (2.557)	0.218 (2.561)	0.004 (0.039)	0.002 (0.039)
Retired	0.909 (1.575)	0.910 (1.576)	0.023 (0.023)	0.022 (0.023)
Disabled	-0.583 (2.571)	-0.582 (2.571)	0.023 (0.033)	0.022 (0.033)
Other employment status	0.891 (1.955)	0.892 (1.955)	0.035* (0.021)	0.034* (0.021)
High school	2.403 (4.494)	2.403 (4.495)	0.044 (0.068)	0.043 (0.068)
Some college	4.041 (4.706)	4.043 (4.711)	0.070 (0.066)	0.067 (0.066)
Bachelor's degree or higher	5.966 (5.940)	5.969 (5.944)	0.041 (0.081)	0.038 (0.081)
Individual FE	yes	yes	yes	yes
Observations	5133	5133	5133	5133
R-squared	0.001	0.001	0.002	0.003

*Note:* Analysis is restricted to white respondents only. Relative Anti-Latino Prejudice ranges from -100 (rates out-group favorably and in-group unfavorably) to 100 (rates out-group unfavorably and in-group favorably). Explicit Anti-Latino Prejudice is a binary indicator that equals to 1 when the respondent rates whites favorably (51/100) and Latinos unfavorably (0/49) in absolute terms. Robust standard errors are in parentheses clustered by respondent; \*  $p < 0.10$ , \*\*  $p < 0.05$ .

Table (SM-17) Effect heterogeneity of economic shocks over time

	(1)	(2)	(3)	(4)	(5)
Lost job	0.086** (0.032)	0.067** (0.030)	0.061* (0.031)	0.057 (0.046)	0.061* (0.031)
Income drop	0.032** (0.014)	0.038** (0.014)	0.051** (0.013)	0.051** (0.013)	0.049* (0.024)
Lost job X Post 2016				0.010 (0.074)	
Income drop X Post 2016					0.003 (0.032)
Post 2016			-0.082** (0.010)	-0.082** (0.010)	-0.082** (0.011)
Year=2012		0.000 (.)			
Year=2014		0.053** (0.012)			
Year=2016		-0.033** (0.013)			
Year=2018		-0.056** (0.015)			
Year=2020		-0.091** (0.015)			
Individual FE	yes	yes	yes	yes	yes
Observations	9620	9620	9620	9620	9620
R-squared	0.004	0.026	0.019	0.019	0.019

Note: Robust standard errors are in parentheses clustered by respondent; \*  $p < 0.10$ , \*\*  $p < 0.05$ .

## **ANES Analyses**

We used the American National Election Studies (ANES) 2020 Time Series Study to assess public opinion on authorized and unauthorized immigration. Responses were collected through a combination of online surveys and interviews conducted over video and phone. The study involved a pre-election survey interviewing 8,280 respondents between August 18, 2020 and November 3, 2020, as well as a post-election survey interviewing 7,449 respondents between November 8, 2020 and January 4, 2021. Our analyses involved questions from both the pre- and post-election surveys.

Figure (SM-2) Pearson's correlations among immigration-related items in 2020 American National Election Study (coded on Likert scales).

