Does Immigration Produce a Public Backlash or Public Acceptance? Time-Series, Cross-Sectional Evidence from 30 European Democracies:

Online Supplementary Materials

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Survey questions and coding scheme

We searched for survey questions tapping general preferences regarding the overall direction of immigration policy and beliefs regarding the social benefits and costs of immigration. These were required to be fielded by cross-national projects in at least two in European countries in at least two separate years. The following list describes the survey questions we included.

Table S1. List of included survey items

Item code	Item wording	Responses coded as 1	Country year *N*
eb_addmeas_ illimmgr	In your opinion, should additional measures be taken to fight illegal immigration of people from outside the EU?	No, there is no need for additional measures	196
eb_ee_work	For each of these types of immigration, what do you think should be done here in the European Community? Others coming from Eastern Europe wish to work in the West.	Accept them without restrictions	68
eb_eucit_ righttolive_good	For each of the following statements, please tell me if you think that it is a good thing, a bad thing or neither a good or a bad thing. The right for EU citizens to live in (OUR COUNTRY)	A good thing	140
eb_eucit_ righttowork_good	For each of the following statements, please tell me if you think that it is a good thing, a bad thing or neither a good or a bad thing. The right for EU citizens to work in (OUR COUNTRY)	A good thing	140
eb_immg_contr_ ctr	To what extent do you agree or disagree with each of the following statements? Immigrants contribute a lot to (OUR COUNTRY)	Totally agree; tend to agree	297
eb_immgr_ needecon1	I am now going to read out some views about immigration and immigrants. For each of these can you tell me whether you completely agree, tend to agree, tend to disagree or completely disagree? We need immigrants to work in some sectors of our economy	Tend to agree; Completely agree	54
eb_immgr_ needecon2	For each of the following propositions, tell me if you ...? We need immigrants to work in certain sectors of our economy	Totally agree; tend to agree	57
eb_immgr_ problem	Do you think immigrants and/or political asylum seekers are a big problem for (OUR COUNTRY), or are they not a big problem?	Not a big problem	25

eb_immgr_ solutaging1	For each of the following propositions, tell me if you ...? The arrival of immigrants in Europe can efficiently solve the problem of Europe's aging population	Totally agree; tend to agree	54
eb_immgr_ solutaging2	For each of the following propositions, tell me if you ...? The arrival of immigrants in Europe can efficiently solve the problem of Europe's aging population	Totally agree; tend to agree	57
eb_otherecctr	And what about citizens of other countries of the European Community, who wish to settle in (OUR COUNTRY)? (...do you think that they should...) Citizens of other countries of the European Community	Be accepted, without restrictions	43
eb_othnat_ disturbing	Some people are disturbed by the opinions, customs and way of life of people different from themselves. Do you personally, in your daily life find disturbing the presence of people of another nationality?	Not disturbing	82
eb_polasylum	For each of these types of immigration, what do you think should be done here in the European Community? Yet others, suffering from human rights violations in their country are seeking political asylum.	Accept them without restrictions	68
eb_pos_immgr_ innerEU	Please tell me whether each of the following statements evokes a positive or negative feeling for you. Immigration of people from other EU Member States	Very positive; fairly positive	196
eb_pos_immgr_ outerEU	Please tell me whether each of the following statements evokes a positive or negative feeling for you. Immigration of people from outside the EU	Very positive; fairly positive	196
eb_som_work	For each of these types of immigration, what do you think should be done here in the European Community? Some people from different countries of the South of the Mediterranean wish to work here in the European Community.	Accept them without restrictions	53
eb_toomany immgr3	Generally speaking, how do you feel about people living in (OUR COUNTRY) who are not nationals of the European Community countries: are there too many, a lot but not too many or not many?	Not many	78
ess_allow_diffrace	How about people of a different race or ethnic group from most [country] people?	Allow many to come and live here; Allow some	192
ess_allow_ poorctr_eu	How about people from the poorer countries in Europe?	Allow many to come and live here; Allow some	40

ess_allow_poorctr_noneu	How about people from the poorer countries outside Europe?	Allow many to come and live here; Allow some	192
ess_allow_samerace	Now, using this card, 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?	Allow many to come and live here; Allow some	192
ess_gov_proasyl	Using this card, please say how much you agree or disagree with the following statements. Firstly ... The government should be generous in judging people's applications for refugee status	Agree strongly; agree	63
ess_immgr_betterplace	Is [country] made a worse or a better place to live by people coming to live here from other countries?	6-10 (Better place to live)	192
ess_immgr_createjobs	Using this card, would you say that people who come to live here generally take jobs away from workers in [country], or generally help to create new jobs?	6-10 (Create new jobs)	41
ess_immgr_enrichcult	And, using this card, would you say that [country]'s cultural life is generally undermined or enriched by people coming to live here from other countries?	6-10 (Cultural life enriched)	192
ess_immgr_goodecon	Would you say it is generally bad or good for [country]'s economy that people come to live here from other countries?	6-10 (Good for the economy)	192
ess_immgr_lowercrime	Are [country]'s crime problems made worse or better by people coming to live here from other countries?	6-10 (Crime problems made better)	41
ess_immgr_putinwelfare	Most people who come to live here work and pay taxes. They also use health and welfare services. On balance, do you think people who come here take out more than they put in or put in more than they take out?	6-10 (Generally put in more)	41
evs_crime_nat	Please look at the following statements and indicate where you would place your views on this scale?	Immigrants do not make crime problems worse (5-10)	73
evs_jobscarse_imgrnt_nat	Do you agree or disagree with the following statements? When jobs are scarce, employers should give priority to [NATIONALITY] people over immigrants	Disagree	73
evs_takejobs_nat	Please look at the following statements and indicate where you would place your views on this scale?	Immigrants do not take jobs away from natives in a country (5-10)	73

evs_wlfsys_burden_nat	Please look at the following statements and indicate where you would place your views on this scale?	Immigrants are not a strain on a country's welfare system (5-10)	73
issp_crime	There are different opinions about immigrants from other countries living in (R's country). How much do you agree or disagree with each of the following statements? Immigrants increase crime rates	Disagree strongly; Disagree	62
issp_ctropen_2	There are different opinions about immigrants from other countries living in (R's country). How much do you agree or disagree with each of the following statements? Immigrants improve [COUNTRY NATIONALITY] society by bringing in new ideas and cultures	Agree strongly; agree	45
issp_econ	There are different opinions about immigrants from other countries living in (R's country). How much do you agree or disagree with each of the following statements? Immigrants are generally good for (R's country's) economy?	Agree strongly; agree	62
issp_ilimmgr_exclude	How much do you agree or disagree with the following statements? [COUNTRY] should take stronger measures to exclude illegal immigrants	Disagree strongly; Disagree	58
issp_immgrn_incr	Do you think the number of immigrants to (R's country) nowadays should be ...	Increased a lot; Increased a little	62
issp_takejobs	There are different opinions about immigrants from other countries living in (R's country). How much do you agree or disagree with each of the following statements? Immigrants take jobs away from people who were born in (R's country)	Disagree strongly; Disagree	62
pew_EEimmgr	Do you think it's a good thing or a bad thing that people from East European countries come to live and work in this country?	Good	18
pew_immgr_goodinfl	Here is a list of groups, organizations and institutions. For each, please tell me what kind of influence the group is having on the way things are going in our country. Is the influence of immigrants very good, somewhat good, somewhat bad or very bad in our country? Immigrants	Very good; somewhat good	24
pew_MENAimmgr	Do you think it's a good thing or a bad thing that people from the Middle East and North Africa come to live and work in this country	Good	19

pew_restric timmgr	As I read another list of statements, for each one, please tell me whether you completely agree, mostly agree, mostly disagree or completely disagree with it... We should restrict and control entry of people into our country more than we do now	Mostly disagree; completely disagree	44
wvs_frgnwork_ nghbr	On this list are various groups of people. Could you please sort out any that you would not like to have as neighbours? Immigrants/foreign workers	Not mentioned	42
wvs_jobscarse_ imgrnt	Do you agree or disagree with the following statements? When jobs are scarce, employers should give priority to [NATIONALITY] people over immigrants	Not mentioned	42

Latent variable model

Immigration mood is measured using the dynamic Bayesian latent trait model developed by Claassen (2019). The observed number of respondents y being more supportive of immigration for each country i, year t, and survey item k is modeled as a binomial distributed count, with a beta prior used to allow for additional dispersion in the observed survey responses beyond that induced by sampling

$$
\begin{aligned}
y_{ikt} &\sim \text{Binomial}(s_{ikt},\ \pi_{ikt}) \\
\pi_{ikt} &\sim \text{Beta}(\alpha_{ikt},\ \beta_{ikt}).
\end{aligned}
$$

The two shape parameters of the beta distribution can be reparameterized to an expectation parameter η and a dispersion parameter ϕ. The expectation parameter η is then modeled as a function of the latent country-year estimates θ, item location parameters λ, item discrimination parameters γ, as well as item-country error parameters δ. The λ parameters adjust for the effects of item-specific bias, the γ parameters allow the strength of the relationship between observed responses and latent traits to vary across the items, while the δ parameters adjust for cross-national "non-equivalence" bias.

$$
\begin{aligned}
\alpha_{ikt} &= \phi\eta_{ikt} \\
\beta_{ikt} &= \phi(1 - \eta_{ikt}) \\
\eta_{ikt} &= \text{logit}^{-1}(\mu + \lambda_k + \delta_{ik} + \gamma_k\theta_{it})
\end{aligned}
$$

The δ parameters are centered at zero, with standard deviation estimated, while the λ and γ parameters are modelled jointly using a bivariate normal distribution. This allows item intercepts and slopes to be correlated, with the ρ parameter capturing the degree of covariation:

$$
\begin{aligned}
\delta_{ik} &\sim \text{N}(0,\ \sigma_\delta^2) \\
\begin{pmatrix} \lambda_k \\ \gamma_k \end{pmatrix} &\sim \text{N}\left[\begin{pmatrix} 0 \\ 0 \end{pmatrix}, \begin{pmatrix} \sigma_\lambda^2 & \rho\sigma_\lambda\sigma_\gamma \\ \rho\sigma_\lambda\sigma_\gamma & \sigma_\gamma^2 \end{pmatrix}\right]
\end{aligned}
$$

Finally, the latent opinion estimates are allowed to evolve smoothly over time by adding a dynamic linear model:

$$\theta_{it} \sim \mathrm{N}(\theta_{i,t-1},\ \sigma_\theta^2).$$

The estimated variances are given weakly-informative half-Normal priors, e.g., $\sigma_\lambda \sim \mathrm{N}^+(0,\ 2)$ (and similarly for σ_δ, σ_γ, and σ_θ). The expectation of the grand intercept μ is given a N(0, 1) prior while the dispersion parameter ϕ, receives a gamma(3, 0.04) prior. The initial value of latent opinion for each country θ_{i1} receives a N(0, 1) prior. The model is identified by fixing a single λ parameter to a value of 0 (implying a response probability of 0.5 when $\theta = 0$), with the corresponding γ slope parameter being fixed also at 1. The γ parameters are moreover constrained to be positive, while δ parameters are mean centered for each item.

The model is estimated using Bayesian Markov-Chain Monte Carlo (MCMC) methods via Stan software, which implements Hamiltonian Monte Carlo sampling (Carpenter et al. 2017; Stan Development Team 2017). Six parallel chains were run for 600 samples each, with the first 300 samples in each chain used for warm up, and discarded. One-third of the remaining 1,800 samples of the posterior density (i.e., 600 samples) were saved and analyzed further. This number of iterations proved to be more than sufficient for convergence, with the Gelman-Rubin R-hat diagnostic reaching a value close to one for all parameters. Traceplots are further monitored to evaluate chain convergence for several key parameters.

The model allows us to extract item intercepts and slopes, which permit us to plot item characteristic curves (ICCs). These show the the relationship between the proportion of a national sample supporting immigration in a particular survey item (y-axis) and the latent estimates of mood (x-axis). The vertical alignment of the curves is governed by the item intercepts λ, while the steepness of the curves is governed by the item slopes γ. These ICCs allows us to verify the performance of particular items; in particular, to evaluate whether items fit the latent construct (in factor analytic terms: whether they "load" on the factor).

One can see, in Figure S1, that the items generally display relationships of varying strength between the latent quantity and the observed responses (i.e., item slopes vary). Items such as the Eurobarometer questions regarding EU citizens right to live and work in the respondent's country, the ESS question about the extent to which immigrants are responsible for crime, and the Pew Research question about restricting entry of people into the respondent's country show a fairly weak relationship with the latent construct. Note that the slope for the EVS item regarding the extent to which immigrants take jobs is fixed at 1, to identify the remainder of the item slopes.

Nevertheless, most of the items show a more pronounced, stronger relationship with latent immigration mood. These include the Eurobarometer questions concerning levels of non-EEC and Eastern European immigration in the respondent's country, as well as the ESS questions as to whether more or fewer immigrants who are the same or a different "race or ethnic group" compared to the receiving country majority should permitted entry.

Further discussion of the research design and empirical strategy

Since the backlash effect may depend on the existing stock of immigrants, we allow stocks s to moderate the effects of flows f, i.e., we specify an interaction term between these variables:

$$y_{it} = \alpha + \beta_1 f_{it-1} + \beta_2 s_{it-1} + \beta_3 f_{it-1} s_{it} + \epsilon_{it}$$

Figure S1. Item characteristic curves

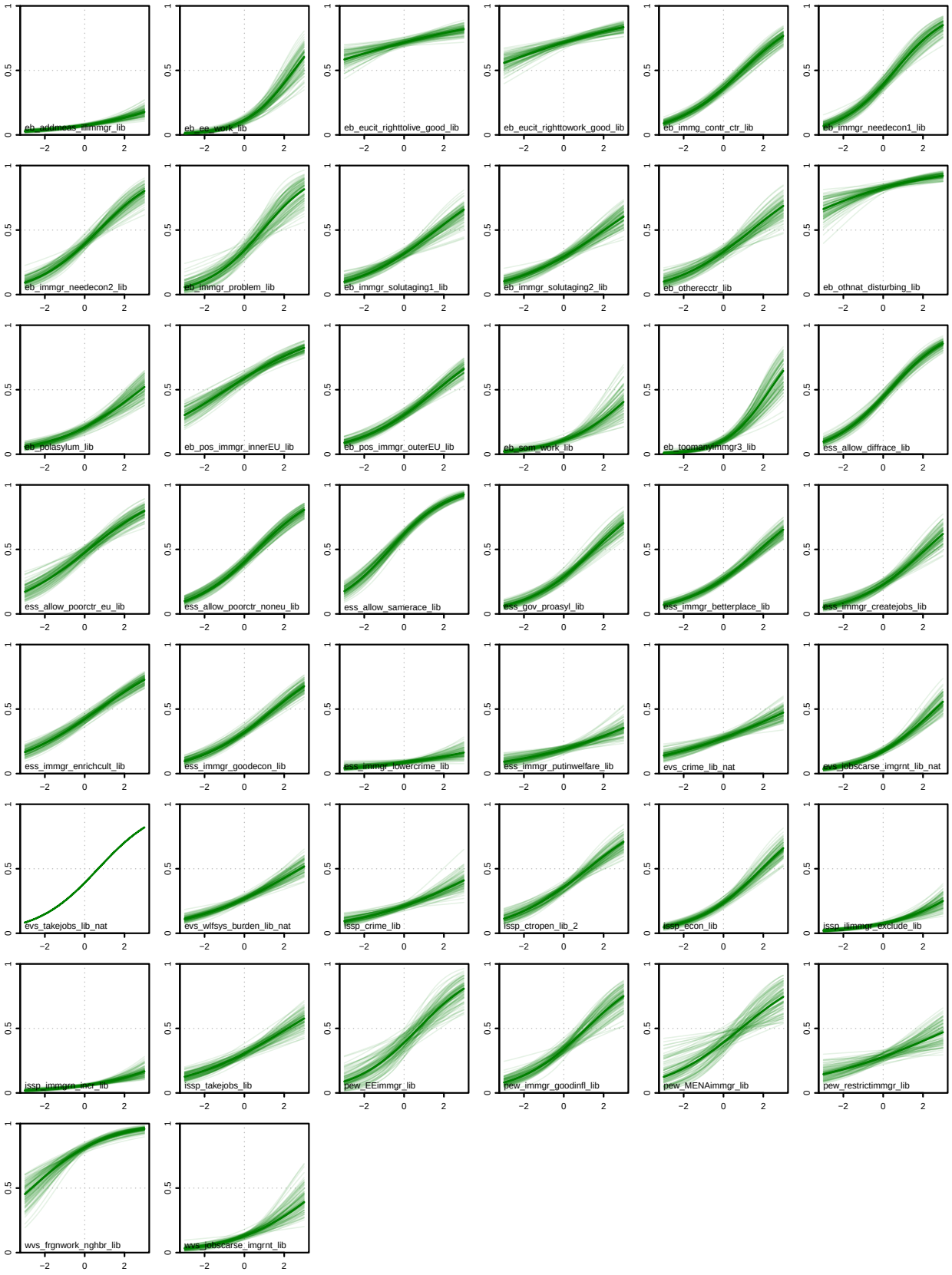
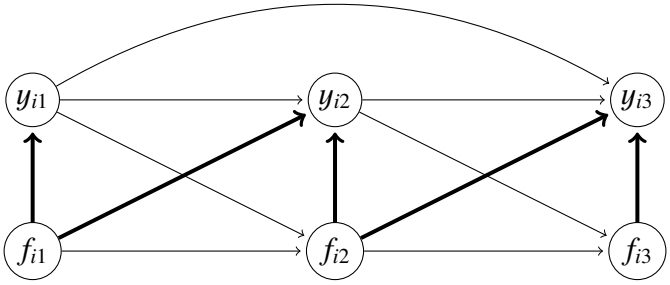


Figure S2. Causal graph of immigration and opinion



Causal graphs depicting a hypothetical data-generating processes whereby immigration flows f_{it} exerts both immediate and lagged causal effects on public opinion y_{it}. Bold arrows indicate the hypothesized causal effects of flows on opinion; arrows indicate assumed causal effects.

We use a fully time-series, cross-sectional design, which allows us to: (1) model the transient short run, and enduring, long-run effects of immigration; (2) deal with the possibility of reverse causation; and (3) model the potential existence of country-specific confounding factors. We discuss each of these in more details below.

The long-run effects of immigration flows. We argue that the effects of immigration flows on public opinion likely takes some time to fully manifest. We use dynamic models to analyze these dynamic effects; in other words, we include lags of the opinion dependent variables in our model. This allows the effects of any independent variables to accumulate over time rather than exert only short run effects. Two lags of both immigration mood and concern are required to adequately model these time-series (based on the comparison between tests of serial correlation with one versus two lags included – see model tables for the latter results). We also add first differences of our migration flow measures to the lagged levels included above:

$$y_{it} = \alpha + \phi_1 y_{it-1} + \phi_2 y_{it-2} + \beta_1 f_{it-1} + \beta_2 \Delta f_{it} + \beta_3 s_{it-1} + \beta_4 f_{it-1} s_{it-1} + \beta_5 \Delta f_{it} s_{it-1} + \epsilon_{it}.$$

These first differences allow immigrant flows to exert immediate, but transient, effects on opinion as well as the delayed but more enduring effects which are captured by the lag of immigration flows (as well as the lag of the immigration opinions). Including two lags of each dependent variable also helps us deal with possible reverse effects of opinion on numbers (see below). As these models report only the short run effects of each independent variable, we furthermore use simulations to graphically show how the effects of increases in immigration unfold over the ensuing years (Claassen 2020; Williams and Whitten 2012).

The possibility of reverse causation. Our focus is on the effects of immigration flows on subsequent immigration opinion. Yet we must acknowledge the possibility that these variables affect each other in the reverse direction, i.e., that immigration opinions possibly influence subsequent immigration flows. For example, high levels of immigration concern creates political pressure (e.g., due to growing support for the far right) for a more restrictive immigration policy (e.g., Dennison and Geddes 2019). Our inclusion of two lags of immigration opinion allows us to identify the effect we are interested in – that of numbers on opinion – from the reverse. Using causal graphs (see Figure S2) helps illustrate this point.

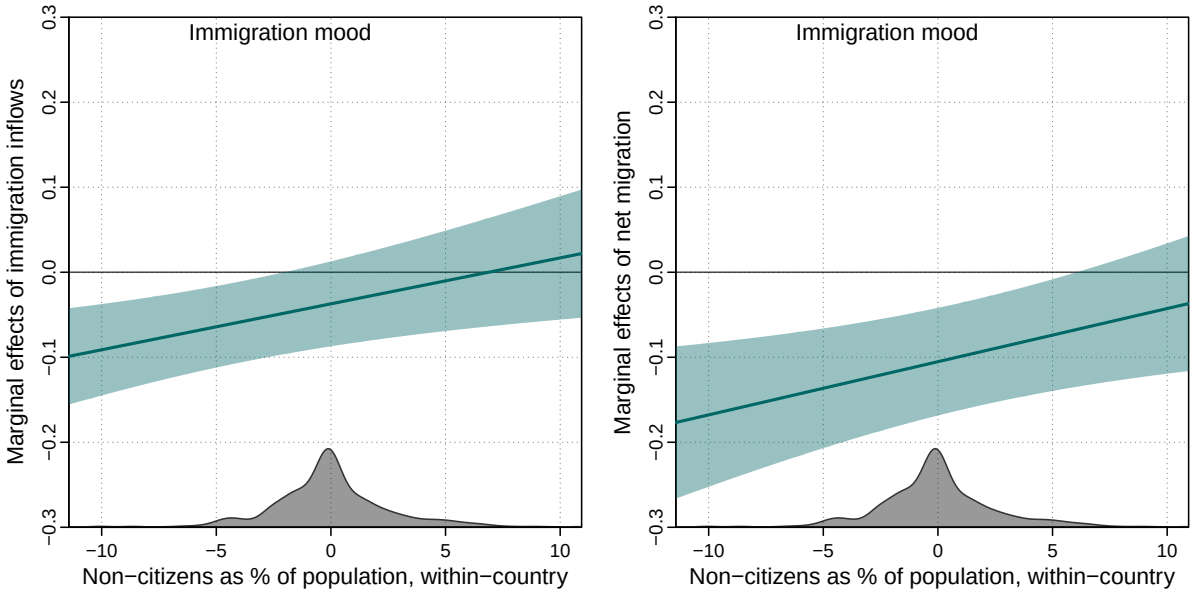
As laid out in this causal graph, we assume that national opinion (whether immigration mood or concern) is an AR(2) process, and is also shaped both by the immediate flows of immigrants as well as the flows the previous year. We also assume that opinion, in turn, exerts an effect on subsequent (but not contemporaneous) flows of immigrants. Under these assumptions, two lags of opinion are required to identify the emboldened effects in Figure S2. With only one lag of opinion included, there still remains a backdoor reverse effect of immigration flows to opinion at two lags before the present (i.e., from f_{i1} to y_{i1} and then directly to y_{i3}).

The potential existence of country-specific confounds. Cross-sectional associations between immigration flows and immigration opinion are likely confounded by country-specific historical, cultural and institutional factors which determine the overall level of public opinion towards immigration, the broad contours of immigration policy, and therefore the level of immigration which is permitted. A simple solution to avoid such time-invariant confounds, available with TSCS data, is to use country fixed effects υ_i to focus the analysis on the within-country variance in all variables:

$$y_{it} = \phi_1 y_{it-1} + \phi_2 y_{it-2} + \beta_1 f_{it-1} + \beta_2 \Delta f_{it} + \beta_3 s_{it-1} + \beta_4 f_{it-1} s_{it-1} + \beta_5 \Delta f_{it} s_{it-1} + \upsilon_i + \epsilon_{it}$$

Additional tables and figures

Figure S3. Static marginal effects of net migration and immigration flows on short-run change in immigration mood



These plots show the marginal effects at one point in time, of a within-country one standard deviation increase in net migration (left) and overall immigration (right) flows across all observed, within-country levels of immigrant stock. Density plots showing the within-country distribution of immigrant stock are displayed at the base of each plot. The solid lines indicate the point estimate of the marginal effect; the shaded regions indicate the 95% confidence intervals of these effects. Both net migration (left) and immigration inflows (right) show pronounced negative effects on immigration mood. Both effects also diminish as immigrants become more numerous. Yet the backlash effect seems far stronger than any habituation effect. Indeed, the negative effect of net migration holds for virtually all observed levels of within-country variation in immigrant stocks, with little habituation effect to speak of. Even immigration inflows appear to generally have a negative effect on immigration mood when existing stocks of immigrants are at low to medium levels.

Table S2. Two-way fixed effects models

	Dependent variable:			
	Δ Immigration mood		Δ Immigration concern	
	Model S2.1	Model S2.2	Model S2.3	Model S2.4
Non-citizen stock, % of pop. $_{t-1}$	.002 (.009)	−.004 (.011)	−.019 (.007)*	−.022 (.008)*
Net migration, $_{t-1}$	−.089 (.035)*		.018 (.039)	
Δ Net migration, $_{t0}$	−.010 (.056)		.035 (.049)	
Net migration $_{t-1}$ × non-cit. stock	.004 (.002)*		.002 (.002)	
Δ Net migration × non-cit. stock	.006 (.004)		.008 (.005)	
Immigration inflows, $_{t-1}$		−.045 (.032)		−.004 (.039)
Δ Immig. inflows, $_{t0}$		−.004 (.040)		.191 (.081)*
Immig. inflows $_{t-1}$ × non-cit. stock		.004 (.002)*		.001 (.002)
Δ Immig. inflows × non-cit. stock		.002 (.004)		.002 (.007)
GDP growth per capita $_{t-1}$	.325 (.591)	.440 (.587)	−1.145 (.324)*	−1.014 (.338)*
Unemployment rate $_{t-1}$	.226 (.418)	.573 (.381)	−.687 (.477)	−.668 (.478)
Far right seat share $_{t-1}$	−.108 (.099)	−.110 (.095)	.257 (.119)*	.234 (.114)*
Immigrant integration policy index $_{t-1}$	.095 (.059)	.090 (.059)	−.026 (.066)	−.016 (.060)
Immigrant entry policy index $_{t-1}$	−.065 (.024)*	−.064 (.025)*	−.025 (.033)	−.023 (.031)
First lag of dependent variable	.075 (.084)	.080 (.087)	.357 (.053)*	.342 (.052)*
Second lag of dependent variable	−.230 (.070)*	−.254 (.069)*	−.617 (.052)*	−.584 (.051)*
Country fixed effects	✓	✓	✓	✓
Year fixed effects	✓	✓	✓	✓
N	551	551	350	349
N countries	30	30	28	28

*$p < .05$. Coefficient estimates from dynamic fixed effects models with Driscoll-Kraay robust standard errors in parentheses. The dependent variables are the annual change in national immigration mood and the annual change in national immigration concern.

Table S3. Models of immigration inflows from Muslim-majority countries

	Dependent variable:	
	Δ Immigration mood	Δ Immigration concern
	Model S3.1	Model S3.2
Non-citizen stock, % of pop. $_{t-1}$	.006 (.009)	−.032 (.011)*
Muslim immigration inflows, % of pop. $_{t-1}$	−.243 (.147)	.365 (.291)
Δ Muslim immigration inflows, $_{t0}$	−.063 (.357)	1.081 (.196)*
Muslim immigration $_{t-1}$ × non-citizen stock	.027 (.013)*	.012 (.010)
Δ Muslim immigration × non-citizen stock	−.017 (.011)	.004 (.015)
GDP growth per capita $_{t-1}$	.543 (.325)	−1.352 (.491)*
Unemployment rate $_{t-1}$	.564 (.487)	.582 (.701)
Far right seat share $_{t-1}$	−.057 (.120)	.223 (.135)
Immigrant integration policy index $_{t-1}$	.047 (.075)	−.005 (.049)
Immigrant entry policy index $_{t-1}$	−.081 (.035)*	−.056 (.050)
First lag of dependent variable	.003 (.066)	.505 (.088)*
Second lag of dependent variable	−.188 (.065)*	−.737 (.115)*
Country fixed effects	✓	✓
N	466	301
N countries	28	26

*$p < .05$. Coefficient estimates from dynamic fixed effects models with Driscoll-Kraay robust standard errors in parentheses. The dependent variables are the annual change in national immigration mood (Model S3.1) and the annual change in national immigration concern (Model S3.2).

Table S4. Western Europe only models

	Dependent variable:			
	Δ Immigration mood		Δ Immigration concern	
	Model S4.1	Model S4.2	Model S4.3	Model S4.4
Non-citizen stock, % of pop. $_{t-1}$	.005 (.008)	.002 (.013)	−.010 (.016)	−.020 (.016)
Net migration, $_{t-1}$	−.138 (.044)*		.182 (.099)	
Δ Net migration, $_{t0}$	.001 (.059)		.113 (.082)	
Net migration $_{t-1}$ × non-cit. stock	.008 (.003)*		−.003 (.005)	
Δ Net migration × non-cit. stock	.003 (.004)		.007 (.006)	
Immigration inflows, $_{t-1}$		−.098 (.028)*		.081 (.089)
Δ Immig. inflows, $_{t0}$		−.041 (.059)		.345 (.125)*
Immig. inflows $_{t-1}$ × non-cit. stock		.006 (.003)		.001 (.003)
Δ Immig. inflows × non-cit. stock		−.000 (.005)		−.001 (.006)
GDP growth per capita $_{t-1}$	2.191 (.345)*	2.179 (.294)*	−1.074 (.429)*	−1.095 (.395)*
Unemployment rate $_{t-1}$	−.167 (.518)	.276 (.355)	1.396 (.642)*	.681 (.475)
Far right seat share $_{t-1}$	−.259 (.273)	−.253 (.291)	−.095 (.557)	−.012 (.556)
Immigrant integration policy index $_{t-1}$	.143 (.072)*	.155 (.073)*	−.058 (.042)	−.027 (.043)
Immigrant entry policy index $_{t-1}$	−.069 (.029)*	−.073 (.028)*	−.076 (.047)	−.076 (.049)
First lag of dependent variable	−.052 (.092)	−.035 (.093)	.358 (.060)*	.343 (.057)*
Second lag of dependent variable	−.143 (.080)	−.165 (.070)*	−.625 (.073)*	−.591 (.079)*
Country fixed effects	✓	✓	✓	✓
N	386	388	240	240
N countries	20	20	18	18

*$p < .05$. Coefficient estimates from dynamic fixed effects models with Driscoll-Kraay robust standard errors in parentheses. The dependent variables are the annual change in national immigration mood and the annual change in national immigration concern.

Table S5. Models using citizens', not residents', opinions

	Dependent variable:	
	Δ Immigration mood	
	Model S5.1	Model S5.2
Non-citizen stock, % of pop. $_{t-1}$	.002 (.010)	−.005 (.012)
Net migration, $_{t-1}$	−.117 (.026)*	
Δ net migration, $_{t0}$	.017 (.063)	
Net migration $_{t-1}$ × non-cit. stock	.010 (.003)*	
Δ Net migration × non-cit. stock	.004 (.006)	
Immigration inflows, $_{t-1}$		−.016 (.043)
Δ immigration inflows, $_{t0}$		.046 (.054)
Immigration inflows $_{t-1}$ × non-cit. stock		.008 (.002)*
Δ Immigration inflows × non-cit. stock		−.002 (.007)
GDP growth per capita $_{t-1}$	.872 (.475)	.873 (.505)
Unemployment rate $_{t-1}$	−.158 (.435)	.302 (.381)
Far right seat share $_{t-1}$	−.051 (.160)	−.048 (.156)
Immigrant integration policy index $_{t-1}$	.109 (.078)	.101 (.079)
Immigrant entry policy index $_{t-1}$	−.102 (.045)*	−.098 (.046)*
Immigration mood $_{t-1}$	−.050 (.070)	−.049 (.069)
Immigration mood $_{t-2}$	−.214 (.066)*	−.224 (.065)*
Country fixed effects	✓	✓
N	551	544
N countries	27	25

*$p < .05$. Coefficient estimates from dynamic fixed effects models with Driscoll-Kraay robust standard errors in parentheses. The dependent variable is the annual change in citizens' or nationals' immigration mood, measured using survey data from respondents who identified as citizens or nationals of their respective country (i.e., not the entire sample which was surveyed).

Table S6. Models of non-citizen stock accumulation

	Model S6.1	Model S6.2	Model S6.3	Model S6.4
Non-citizen stock, % of pop. $_{t-1}$	.968 (.007)*	.947 (.011)*	.924 (.010)*	.917 (.014)*
Net migration, $_{t-1}$	.556 (.075)*	.503 (.092)*		
Immigrant integration policy index $_{t-1}$		.278 (.045)*		.140 (.057)*
Unemployment rate $_{t-1}$		−1.176 (.731)		−2.019 (.743)*
Immigration inflows $_{t-1}$			.832 (.069)*	.746 (.060)*
Country fixed effects	✓	✓	✓	✓
Adjusted R^2	.980	.966	.981	.970
Residual standard deviation	.348	.373	.332	.350
Num. obs.	796	606	759	598

*$p < .05$. Coefficient estimates from dynamic fixed effects models with Driscoll-Kraay robust standard errors in parentheses. The dependent variable is the annual change in percentage of national residents who are not citizens. We use the models S6.1 and S6.3 in our simulations given their better model fit diagnostics.

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