

Anti-Immigration Attitudes in Europe: A Multilevel Analysis

A Thesis

Presented to the Faculty of the Department of Sociology

The Colorado College

In Partial Fulfillment of the Requirements for the Degree

Bachelor of Arts

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Spring 2017

On my honour I have neither given nor received unauthorized aid on this thesis.



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Spring 2017

ACKNOWLEDGEMENTS

I am grateful to my friends for their continuous support, encouragement, and advice during the writing process. I would also like to extend a special thank you to my advisor Wade Roberts for his invaluable feedback, and for teaching me to look at the world with a growth mindset.

ABSTRACT

This paper examines attitudes towards immigration in 19 European countries. Situated within a societal context of rising right-wing populist governments and the constituents that voted them into office, this study explores the degree of influence individual and country level characteristics have on attitudes towards immigration in Europe. Data from the European Social Survey 2014 was used at the first, individual level of analysis. Data from the Organisation for Economic Co-operation and Development's 2011-2012 Factbook was used at the second, country level of analysis. Using multilevel modelling techniques, a hierarchical linear model with random intercept and country level covariates was produced, followed by an analysis of ranked country effects. The findings demonstrate that individual level variables are much more important when it comes to determining anti-immigration attitudes, and that Central European countries tend to display more negative attitudes, while Nordic and Western countries show more positive outlooks on immigration.

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INTRODUCTION

Beginning with Jean-Marie Le Pen's Front National electoral win in the 1984 European Parliament elections, and concluding with the United Kingdom's expected exit from the European Union by 2019, the recent years have seen a rise in far-right political movements and ideologies in Europe. The Freedom Party in Austria, Law and Justice in Poland, the Pim Fortyyn List in the Netherlands, and Fidesz in Hungary are all examples of right wing populist parties that have been gaining ground in the region. Further, one cannot help but draw parallels to the current ruling government of the United States and conclude that these types of movements are in fact gaining speed outside of Europe too. Most of their platforms appeal to the "ordinary man" and reject the elites, but in this discussion the more important common thread is their stance towards outsiders – a rhetoric that rejects immigrants in order to preserve the country for their own.

When discussing the recent rise in anti-immigration sentiments, Petersen (2002) makes the argument that in the past century, feelings of resentment coming from privileged groups in society due to outgroups entering their spaces and gaining influence have often resulted in outright violence. He gives the example of pogroms in Kaunas, Lithuania, wherein the Lithuanian population tortured and murdered their Jewish neighbours following the Nazi invasion. Petersen theorized that this deep-rooted resentment stemmed from a change in the legal and political status of the majority, and a feeling of powerlessness in what the majority considers their own rightful home. This argument concludes with a proposition that the current pattern of exercising democratic freedoms and voting in the very parties that make promises of more restricted borders is a modern response to feelings that in the past would have resulted in outright violence.

As I explore in the next section, Petersen's ideas about the perceived level of threat to the dominant group and its economic standing and how that relates to anti-immigration sentiments has been covered by many social researchers. Most notably, Quillian's (1995) group threat theory finds support in many regions and timeframes (Schneider 2007; Semyonov et al. 2008; Iyengar et al. 2013; Ackermann and Freitag 2015; Isaksen et al. 2016). While group threat theory implies that higher numbers of immigrants are equal to higher levels of perceived economic and cultural threat and therefore more anti-immigration attitudes, contact theory (Allport 1954; Pettigrew 1998) can be seen as a contrasting response, one that finds evidence to suggest that more contact with members of an outgroup results in more positive feelings towards them (Stein et al 2000; Pettigrew and Tropp 2008). These contradictions serve for an interesting starting point to analysing attitudes towards immigration. Broader picture context might be necessary to detangle the different ways individual characteristics affect different respondents.

The question of negative attitudes towards immigrants is salient because of the possible repercussions at both micro and macro levels, with hostile actions towards immigrant communities and widespread support for largely xenophobic parties and policies both having the potential to create a world that is less just.

The present paper investigates possible factors behind anti-immigration attitudes in 19 European countries by using individual level 1 data from the European Social Survey 2014 and country

specific level 2 data from the Organisation for Economic Co-operation and Development Factbook 2011-2013. Multilevel modelling was employed in order to examine what effect level 2 variables have on the dependent anti-immigration attitude scale, and whether they are more or less important in predicting attitudes than are level 1 variables.

LITERATURE REVIEW

Group threat theory applications

The literature on causes of anti-immigration attitudes may be grouped into two distinct camps: those that propose group threat theory or the contrasting group contact theory as the key theoretical frameworks, and those that focus on individual level demographic and symbolic characteristics. Group threat theory posits that attitudes towards outgroups suffer whenever the dominant group experiences or perceives a threat to its hegemony, be it an economic threat in the form of job competition, or a cultural one in the form of an influx of values differing their own (Quillian 1995). Quillian's seminal work provides compelling evidence from multi-level modelling that variance in average levels of prejudice towards outgroup members found in European countries can be explained by differences in perceived level of threat to the dominant group. The argument states that individual level characteristics have little effect on dominant group prejudice and instead, prejudice is a function of the economic environment and the population size of the outgroup relative to the dominant group (ibid.). Some scholars were able to successfully reproduce Quillian's results in different areas of the world, with Schneider (2007), and Semyonov et al. (2008) finding that economic conditions and the individual assessment of the national and personal economic situation is an important predictor. Others have found that group threat theory does not do enough to explain prejudiced attitudes (Rinken et al. 2016), and caution that research should not conflate views that don't favour immigration with prejudice, as one does not necessarily always equal the other.

Most studies on group threat theory applied to the immigration context kept the temporal dimension fixed and focused on understanding variance in the spatial dimension through cross-country studies of outgroup prejudice (Iyengar et al. 2013; Ackermann and Freitag 2015; Isaksen et al. 2016). While this gives some insight into attitudes towards immigration and how to generalize findings about them, it does not provide all the answers. A crucial development came in the form of a dynamic formulation of the theory, in which Meuleman et al. (2008) analysed trend data in order to gain insight into whether changes in attitudes over time were in fact driven by absolute levels of change in the outgroup population size and economic conditions. The researchers found that attitude changes are dependent on changes in outgroup size and that a growing openness to inflows of immigrants is particularly present in those European countries where immigration is limited. In contrast to Quillian's findings in the 90s, Meuleman et al. found no significant relationship between changes in economic conditions as measured by GDP growth and changes in attitudes, while only a weak relationship between decreasing unemployment rates and more favourable attitudes was found.

Not all applications of group threat theory have been pan European, and anti-immigration attitudes may also be analysed in a country-by-country basis. Moved by a seemingly sudden rise

of the national-conservative Swiss People's Party and its anti-immigration agenda, Ackermann and Freitag (2015) took group conflict theory as a starting point in their country specific analysis of attitudes towards immigration in Switzerland.

Rather than limiting their model to Quillian's ideas, the researchers opened up the analysis to three further theoretical frameworks in order to discover which of the models could be termed the best fit based on explanatory power. Following the work of Allport (1954), one of the three was group contact theory, which can be seen as a contrast to group threat theory, putting forward that regular contact with members of the outgroup will result in a positive shift in attitudes (Pettigrew 1998). This is proposed due to the increased chance of meaningful face-to-face interaction between members of different groups, which may in turn lead to a cultural exchange and an associated correction of negative stereotypes or prejudices (Allport 1954). Initial proponents of contact theory suggest that underlying positive intergroup conditions, for example in the form of institutional support and perceived equality of status, have to exist for the interaction to yield such results (Pettigrew 1998). However, more recent studies assert that most intergroup contact is likely to improve attitudes between groups even without conditions that are deemed to facilitate the process (Stein et al., 2000; Pettigrew and Tropp, 2008). In the Swiss case, Ackermann and Freitag (2015) find that while personal contact with foreigners in the neighbourhood is linked to more positive attitudes towards increased immigration in a relationship that is significant, statistical significance is lost when contact with foreign co-workers is the operational variable. This suggests that not all contact can in fact be deemed positive or leading to a decrease in negative attitudes, and both quality of contact and where it occurs are important parts of the process.

The second model Ackermann and Freitag applied to their case was motivated by Tajfel and Turner's (1979) social identity theory. The theory posits that all individuals have a need for a positive social identity and strive to achieve that by first internalizing group membership, followed by differentiating oneself from relevant outgroups, and finally through creating intergroup comparisons as a basis for feelings of superiority. In the context of attitudes towards immigration, this translates into an expectation that people who feel a strong attachment to their country and exhibit protectionist attitudes towards it (such as a belief that Switzerland is the best country and a dislike for the European Union) would also have a limited support for immigration (Ackermann and Freitag 2015). The study found evidence in support of that hypothesis, with citizens' negative attitudes towards the idea of giving up Swiss autonomy mirroring their opposition towards further immigration (ibid.). Finally, the researchers analysed the data through the lens of a political cultural framework, which suggests that lack of political trust and lack of tolerance for immigration go hand in hand: if one does not trust in the government's ability to protect national interests, be it from foreigners or other sources of perceived threat, they are unlikely to be in agreement with laws and measures that would increase foreign populations (Marien and Hooghe 2011). While evidence was found in the relationship of trust towards the EU and attitudes towards immigration, political trust was only weakly related to the immigrant issue (Ackermann and Freitag 2015). Overall, group conflict theory was found to have the most explanatory power out of the four theories used, with a strong empirical relationship existing between those who felt economically, culturally or criminally threatened by immigrants and their opposition to immigration.

Ackermann and Freitag were not alone in their attempt at applying the competing theories of group threat and group contact to the immigrant issue in single nation studies. Schlueter and Scheepers (2010) conducted a meta analysis of Dutch citizens' attitudes towards immigration with a particular focus on the demographic size of the immigrant population as a key variable in order to further their understanding of whether an increase in immigrant population leads to more or less favourable opinions. They found that outgroup size in municipalities was related to the perceived size of immigrant populations in neighbourhoods, and that there was a positive association between this and perceived group threat, as well as perceived group threat and anti-immigrant sentiments. This is evidence for group threat theory – increased immigrant populations followed by an increase in negative attitudes (ibid.). However, evidence to support the competing group contact theory was found as well, since increased immigrant populations lead to more contact and ameliorated attitudes, especially among the more educated demographic. This suggests that both theories may hold some water, and as I explore in the next section of the review, we might need to consider variance in other situational factors in order to explain whether attitudes towards immigrants are likely to become more positive or more negative when residents are faced with growing numbers of immigrants. Schlueter and Scheepers also point to an ambiguity in the direction of the relationship between attitudes towards immigration and levels of perceived threat – they were unable to uncover whether one occurs before the other, and ultimately settle on a degree of unidirectionality (ibid.).

In conclusion, while group threat theory has proven to be a useful framework and starting point for exploring attitudes towards immigration, it cannot be the only basis for anti-immigration sentiments in Europe. Research has elaborated upon Quillian's (1995) investigations using social identity theory, political trust theory and group contact theory, but the results are not unilaterally conclusive.

Symbolic interpretations of views towards immigration

Moving away from group threat theory and contact theory, which place emphasis on situational circumstances, researchers have explored individual level factors in order to discover whether certain demographic or symbolic traits play a significant role in creating more tolerant viewpoints. In many cases robust evidence exists to confirm that a particular trait will sway an individual in one direction or the other. For example since higher levels of education tend to correspond to more open and tolerant worldviews (Vogt 1997), this translates into positive attitudes towards immigration (Meuleman et al. 2009; Ackermann and Freitag 2015; Rinken 2016). Similarly, age is consistently found to be a good predictor of attitudes, with older generations exposing less favourable views towards outgroups, and cohort replacement playing a big role in the evolution of more tolerant societies over time (Quillian 1996; Firebaugh and Davis 1998).

Multiple scholars find symbolic predispositions to be better predictors of attitudes towards immigration than contextual factors dictated by group threat theory – Sides and Citrin (2007) find that individual difference in attitudes is not dependant on immigrant fluxes or economic hardships, but instead derive from knowledge about immigrants, strength of cultural and national identities, membership in social groups that have strong views about immigrants and general levels of trust towards others. By contrast, Mayda (2006) does not favour a worldview in which

only noneconomic factors shape attitudes, and instead posits that even after controlling for the above, labour market variables play an important role in preference formation. Specifically, attitudes are strongly correlated with individual labour skills and how the respondents fare in a competitive job market against both nationals and immigrants, which aligns more closely with group threat theory.

Other scholars choose to focus on political leanings as an explanation of attitudes. Longitudinal studies find that while anti-immigrant attitudes that were persistent in the mid-90s do not carry on into the mid-2000s, we can predict who is likely to continue to harbour anti-immigrant sentiments through their prejudice towards minorities in general, scepticism about the EU and self-identification as politically conservative (Kessler and Freeman 2005). As for the latter explanation, motivated reasoning theory serves as one channel of justification for why liberals show consistently positive attitudes towards a variety of immigrant groups and individuals and conservatives only appear to do so in situations where individuals more closely resemble the dominant group or when low levels of symbolic or economic threat are present (Brooks et al. 2016). It is argued that ideology may act as a moderator when immigrants are cast as having a high degree of ethnic or symbolic dissimilarity (ibid.). McLaren (2001) further argues that political leanings are only important in countries where immigration is a salient issue, forcing political elites to divide along the left right continuum. The case is also made that political leanings are closely linked to levels of education – since those with higher levels of education are more cognitively mobilised, they are more likely to follow elite debates around the issue of immigration and in turn, are more likely to have positive attitudes towards it, if that’s what their party presents in public debate (ibid.).

To conclude, symbolic interpretations may be used to explain anti-immigration attitudes, but I propose that this may be best done in conjunction with looking at situational factors and factors explored in the context of group threat.

Imagined immigration and the impact of perceptions

An important aspect of group threat theory is that although actual threat to a group’s dominance may exist and demonstrate itself in a number of ways, it is in fact perceptions of threat that play the crucial role in formation of negative attitudes towards outgroups (Bobo 1983). In line with this, Blinder brings up the idea of imagined immigration, “meant to capture unstated understandings among members of the public of what the word ‘immigrants’ means, and who it represents” (Blinder 2013:80). Since in the majority of survey instruments immigrants are never defined as a term (Crawley 2005), respondents are free to interpret questions regarding immigration as they wish. This may make the results inaccurate, since while researchers may be interested in responses regarding immigration as captured by government statistics and as understood by the state, respondents base their answers on individual perceptions of immigration, which are often alarmist and unreliable due to the information presented by local media channels (Blinder 2013). In fact, Blinder finds that when asked about what first comes to mind when considering immigrants into Britain, respondents disproportionately picture asylum seekers and permanent migrants, when in reality the majority of people moving into the United Kingdom are international students who settle in for a temporary period of time (ibid.). Since recent changes in the British political system such as the decision to leave the EU can be

attributed to the popular vote and the public's attitudes to a variety of issues including immigration, it may be concluded that the impact of imagined immigration on policy is substantial.

Iyengar et al. (2013) extend this idea of the importance of perceptions in their study of variance in attitudes towards anonymous groups of immigrants and specific individuals hoping to immigrate. The researchers find that a person positivity bias exists, meaning that negative sentiments towards immigrant groups or less restrictive immigration policies do not necessarily carry over to views towards individuals. Furthermore, according to the study, immigrant individuals were not evaluated based on their cultural distinctiveness and ability to assimilate, as we would expect based on the data provided by Sides and Citrin (2007). Instead, openness to admitting them into a country was based on their economical capabilities, ability to gain an income and to stay off welfare, with the job competition factor playing no significant part in bettering or worsening the probability a respondent will be willing to allow the individual into their country. Iyengar et al. hypothesize that the person positivity bias exists due to a cognitive factor, namely the fact that while the impact of immigrant workers on the local economic context may be hard to conceptualize, the impact of a single well skilled worker is easily interpreted as a positive outcome.

These findings suggest that studies that derive attitudes from survey instruments need to be very careful about the generalizations and conclusions they propose, both due to an ambiguity concerning the term immigrants outlined in the concept of imagined immigration, and because positive attitudes towards a restrictive immigration policy do not necessarily translate to prejudice against immigrants.

Putting economical and individual variables together: breaking down into smaller units of analysis

As we have seen, group threat theory, contextual economical factors and individual level characteristics all play a role in determining individual attitudes towards immigration. Breaking down nations into smaller units of analysis in the form of states or regions has proven to be successful in synthesizing the three approaches in studies looking at the United States and Europe. In the former, Filindra and Pearson-Merkovitz (2013) find that a perceived increase in the number of immigrants is positively related to a preference for higher restrictions within the immigration policy, but only when respondents also expressed pessimistic views about the future of their states economy. This key insight suggests that social context only becomes relevant when it comes to policy preference formation in situations where economic loss is experienced or expected. In Europe, within the context of contrasting natures of group threat and group contact theory, Isaksen et al. (2016) find that while anti-immigrant attitudes may be triggered by both economic and social factors, a moderating relationship exists between immigration population size and regional per capita GDP. In poorer regions, prejudice increases with an increase of immigrants, in line with group threat theory. In wealthier regions, prejudice decreases with higher numbers of immigrants, in line with group contact theory. This suggests that the national unit of analysis may be too big when attempting to unravel first order and second order characteristic, due to high levels of in country variance. Rincken et al. (2016) add to this conversation with their study of one of Spain's poorest regions, Andalusia, in which they find

that attitudes towards immigrants remained positive regardless of fluctuations in economic hardship. However, they caution that group threat theorists often conflate negative attitudes towards immigration with negative attitudes towards existing immigrants, adding insult to injury and creating issues of othering where they do not exist.

In line with the existing research that has gone into understanding attitudes towards immigration, this study aims to expand on the current literature by analysing attitudes towards immigration in Europe, and how those vary both across countries based on the contextual factors related to group threat, specifically the size of immigrant populations and the economic and labour market conditions, as well as symbolic factors. Using survey data from the 2014 European Social Survey and contextual data from the Organisation for Economic Co-operation and Development, I aim to further understanding of how individual and country level factors play a role in exhibiting anti-immigration attitudes.

METHODS

Data Sources

The seventh wave of the European Social Survey (ESS), completed in December 2014, was analysed to understand patterns in attitudes towards immigration in Europe. The survey is conducted biennially by the European Research Infrastructure Consortium and measures attitudes, beliefs and behaviour patterns of European residents. The rotating module “immigration, including: attitudes, perceptions and policy preferences” was of special interest and was used to construct the attitudinal dependent variable, as detailed in the following section. The CAPI interviews were conducted by ESS-ERIC between September and December 2014. This individual level 1 data was supplemented with level 2 data, namely country level indicators collected by the Organisation for Economic Co-operation and Development (OECD) and published in their OECD Fact-book 2011-2012, an annual statistical publication. After merging the two datasets and excluding countries for which OECD data was unavailable, the final sample included approximately 34,000 individuals above the age of 18, in 19 European countries¹.

Measures

Dependent Variable

The concept of an “anti-immigration attitude” was measured through a scale variable computed using six attitudinal questions from the ESS: “Would you say it is generally bad or good for [country]’s economy that people come to live here from other countries?”; “Would you say that [country]’s cultural life is generally undermined or enriched by people coming to live here from other countries?”; “Is [country] made a worse or a better place to live by people coming to live here from other countries?”; “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?”; “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

¹ Including: Austria, Belgium, Czech Republic, Denmark, Estonia, Finland, France, Germany, Hungary, Ireland, the Netherlands, Norway, Poland, Portugal, Slovenia, Spain, Sweden, Switzerland, and the UK.

out?” “Are [country]’s crime problems made worse or better by people coming to live here from other countries?”. These questions were all rated on a scale of 0-10, with answers closer to 10 indicating more favourable responses. Following the initial construction of the composite interval variable, it was reversed in order for higher scores to represent less favourable attitudes, since the question of interest relates to negative attitudes towards immigration. The range of the anti-immigration attitude score is 0-4.4.

It is important to point out the empirical considerations that preceded the construction of this variable. Choosing a composite to serve as the dependent variable poses the risk of diluting concepts or creating patterns where they do not in fact exist. As per Rinken et al.’s (2016) caution not to conflate negative attitudes towards immigration as an institution and negative attitudes towards immigrants as persons, initially two separate composites were created out of different ESS questions in order to capture the subtle difference. However, ultimately the degree of collinearity was high enough to suggest that separating the two iterations was not necessary, and running multivariate regressions using the two different composites did not produce significant variation in the results. This led to the decision to create the single composite anti-immigration attitude variable, and to use it throughout the analysis.

Independent Variables

The explanatory variables used for the individual level ESS data included gender, age, urban/rural status, placement on a 0-10 religiosity scale where higher scores indicate more religious and placement on the left-right political spectrum. Years of education completed was originally included in the analysis but later dropped due to collinearity issues within the model. Following cues from existing literature, additional incorporated variables were: support of the European Union, whether the respondent identifies as an ethnic minority within their country, whether the respondent was born in the country, and whether the respondent has contact (and if so, how often) with people from a different race or ethnic background than the majority of country’s population. Explanatory variables used for the country level OECD data included percent foreign-born, percent unemployed of foreign-born, nationals and unemployment totals, real GDP growth and GDP per capita, as well as the Gini coefficient, consumer price index and percent rural populations.

Transformations were put in place for ease of analysis. The urban/rural status variable, as constructed by the ESS, was broken down into five categories ranging from large city to countryside. This was collapsed into the dichotomous variable “rural”, with 0 indicating an urban setting and 1 indicating a rural one. Next, support of the EU variable was a composite constructed from the two related questions, “Some say European unification should go further. Others say it has already gone too far. What number on the scale best describes your position?” and “Please tell me on a score of 0-10 how much you personally trust [the EU]”. Finally, since the ESS collects data from people aged 15 and over, all underage respondents were dropped from the sample.

Statistical Analyses

All analyses were conducted with Stata Software (Stata Corp. 2013). The purpose of the multilevel modelling approach was twofold. Firstly, to examine what effects individual level

variables have on the respondents' attitudes towards immigration. Secondly, the addition of group level variables allows us to determine the effect of country characteristics, and to what degree they might take priority over individual level factors.

The Stata command *mixed* was used to create a random intercept model, which allows for the relation between the dependent and independent variables to vary between different countries. This hierarchical type of regression is the most suitable for our nested sample, and there are both theoretical and statistical reasons in favour of going with a regression that is more nuanced than the ordinary least squares model. Conceptually, using two levels allows for the fact that all ESS respondents operate in varied social contexts, and may be influenced by macro level factors out of their control such as their country's economic situation or percent foreign population, not just by their personal characteristics. In this multilevel model, the micro perspectives from the ESS dataset and the macro qualities from the OECD data can both be included, which better reflects the complexities of the social world.

Statistically, running an OLS instead of a multilevel model would force us to violate the assumption of independence by disregarding that group membership, such as country of residence, will likely make members similar to each other. This violation results in incorrect estimates of standard errors, and makes achieving statistical significance and drawing incorrect conclusions a bigger risk. Further, using multiple levels of variables allows for using group level degrees of freedom when necessary and individual level ones when appropriate, meaning we are less likely to reach statistical significance and reject the null hypothesis when in fact it should have been rejected. Finally, this type of regression allows for controlling for key demographic variables, and then assessing whether patterns remain statistically significant.

The starting point of analysis was running a null model and ensuring that the conditions needed for successful multilevel modelling, such as appropriate sample sizes at both levels, were fulfilled. Once evidence that variation between country groups exists was found, variables were gradually added, starting with demographics in model 1 and attitudinal and contact variables in model 2. Finally, group level variables were added, creating the full model 3. All three models were diagnosed using the intraclass correlation coefficient, Akaike's information criterion and Bayesian information criterion in order to best understand model fit.

The ESS recommends using weights while running analyses on a multi-country data set. However, certain multilevel modelling commands do not allow for weights, and ultimately weighted and un-weighted coefficients only showed differences at the third decimal place, leading to the decision to not observe weights throughout the analysis.

RESULTS

Multilevel Random Intercept Model

As outlined in the previous section, running a multilevel random intercept model allows us to observe the effect of level 1 and level 2 variables on the dependent variable, in this case the effect of individual characteristics and country characteristics respectively on anti-immigration attitudes.

First, a null model without independent variables was run in order to determine whether there is evidence of random intercepts for countries, the grouping level two variable. Using the command *xtreg* and the maximum likelihood algorithm, we discover that as per the intraclass correlation coefficient (ICC), 8.5% of variation in attitudes towards immigration can be attributed to differences between countries, while the rest can be attributed to differences between individuals or other groupings. Further, the value of the likelihood ratio test is 2842.12 with a corresponding p value <0.005, providing some evidence in favour of using a random intercept model in order to explain variance, even with no covariates present. The intercept, or weighted mean for the total sample, was 2.28. Since the dependent variable anti-immigration score runs from 0 to 4.4, the average score across all countries in the sample is just above the median point.

Table 1 reports the results of the multilevel regression. Model 1 includes basic demographics, Model 2 includes additional attitudinal and contact variables that may affect the dependent variable as suggested by the literature, and Model 3 includes country level variables and as such is the full model. As can be seen in Model 1, all individual level demographic covariates have statistically significant effects on the anti-immigration attitude score. With a sample as large as this, however, one should not place too much emphasis on the p value, and keep in mind the relative effect size before drawing conclusions. Individually, age moves in the direction we would expect it to based on literature – as a respondent goes up one unit, in this case a year, their anti-immigration attitude score is expected to increase, though the actual effect size is relatively small. Similarly, those who were born in country, who don't belong to an ethnic minority group, or who live in a rural area are expected to have a higher score on the dependent variable. Nationality by birth shows the strongest effect. Gender presents an interesting outlier that persists throughout the three models; unexpectedly, being female increases the anti-immigration score. Model 1 concludes with the impact of religiosity; going up one unit on the 10 point religiosity scale results in a decrease of .012 in the dependent score, meaning people who self-identify as more religious reported less anti-immigration attitudes.

All of the co-variables maintain significance as we move through to Model 2, and add further attitudinal and frequency of contact with minorities variables. The effect of non-minority membership becomes more salient, as do age effects, while the rest of demographic coefficients tend to lower in order to accommodate new variables. Having a stronger sense of support of the European Union and a desire for further unification has the strongest negative effect on the anti-immigration score across all three models. The strongest positive effect is seen in persons who never have contact with ethnic minorities. The more one interacts with minorities, the lesser this effect, giving credence to contact theory. Placing closer to the right side of the political spectrum tends to heighten the anti-immigration score by .036. Interestingly, feeling close to one's country, the national pride variable, fails to reach statistical significance in either model.

Finally, I add group level variables in Model 3, in order to untangle whether national economic, unemployment and population qualities have a distinct effect on anti-immigration attitudes when compared to individual level characteristics present in Models 1 and 2. The data suggests there are reasons to reject the alternative hypothesis: out of all the variables, only GDP reached statistical significance at the $p < .05$ level, and the positive impact an increase in GDP has on anti-immigration attitudes is very small. Model 4 was run without individual level variables in order to test whether any more country level variables would reach statistical significance without their

presence. Significance was not reached, suggesting that group level variables do not have as strong an effect on the dependent variable as individual level variables do, and might not be necessary in our full model.

Table 1: Hierarchical Linear Model with Random Intercept and Country Level Covariates

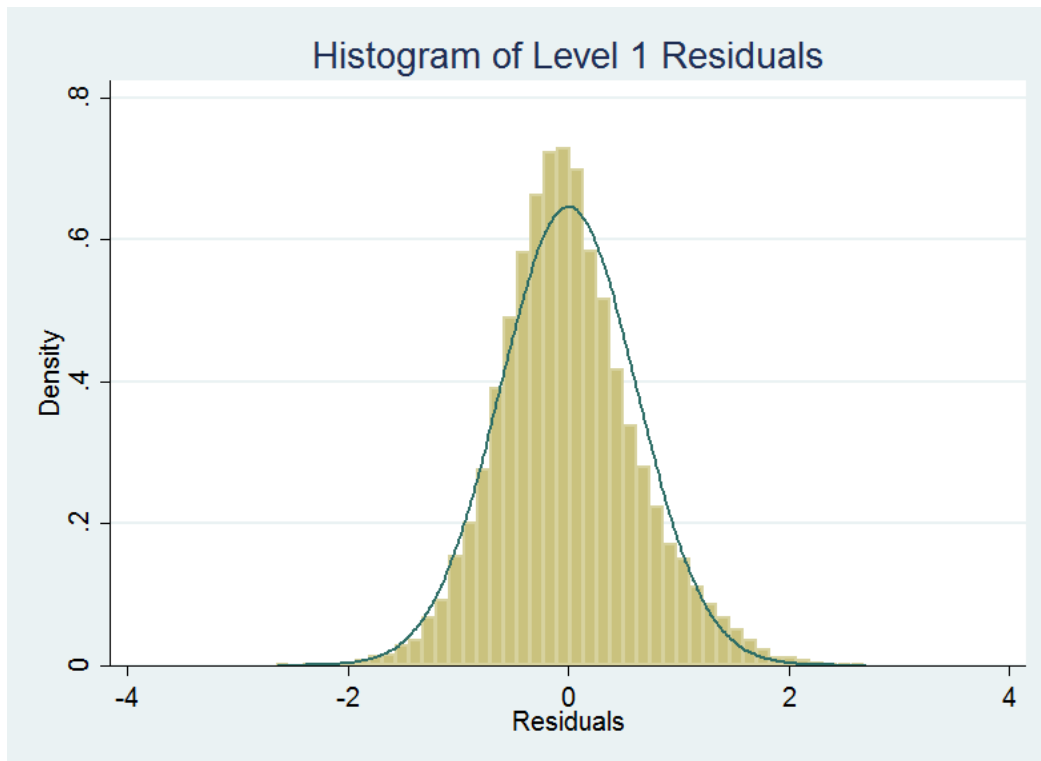
	Model 1	Model 2	Model 3
Gender (ref: Male)			
Female	.045*** (.008)	.043*** (.007)	.043*** (.007)
Age	.0009*** (.0002)	-.001*** (.0002)	-.001*** (.0002)
Nationality by Birth (ref: Born abroad)			
Born in Country	.238*** (.0142)	.164*** (.014)	.164*** (.014)
Ethnic Minority (ref: Minority)			
Not a Minority	.112*** (.019)	.132*** (.019)	.133*** (.019)
Religious status	-.012*** (.001)	-.008*** (.001)	-.008*** (.001)
Urban/rural status (ref: urban)			
Rural	.056*** (.008)	.015*** (.009)	.015*** (.009)
Placement on left-right continuum		.036*** (.001)	.036*** (.001)
Support of the EU		-.337*** (.005)	-.337*** (.005)
Feeling close to country		.002 (.006)	.002 (.006)
Contact with Ethnic Minorities (ref: every day)			
Never		.237*** (.015)	.237*** (.015)
Less than once a month		.124*** (.014)	.124*** (.014)
Once a month		.077*** (.016)	.077*** (.016)
Several times a month		.060*** (.013)	.060*** (.013)
Once a week		.068*** (.014)	.068*** (.014)
Several times a week		.031*** (.011)	.031*** (.011)
Number of Minorities in Nbhd. (ref: many)			
Almost no minorities		-.060*** (.013)	-.060*** (.013)
Some minorities		-.095*** (.012)	-.095*** (.012)
Percent Foreign Born Population			-.009 (.011)
Percent Unemployed Nationals			.112(.079)
Percent Unemployed Foreign Born			.0014 (.014)
Percent Total Unemployment			-.098 (.084)
Real GDP Growth			.026 (.021)
GDP per Capita			.00002* (.00001)
Gini Coefficient			-1.12 (1.48)
Consumer Price Index			.086 (.057)
Percent Rural Population			-.003 (.002)
Constant	2.752*** (.008)	2.313*** (.055)	1.746*** (.539)
Logistic likelihood	-33620.6	-25647.7	-25640.1
N	31946	27358	27358
AIC	67261.29	51337.42	51340.12
BIC	67345.01	51509.97	51586.62

Notes: Standard errors are presented in parentheses. * $p < .05$, ** $p < .01$, *** $p < .001$

Another way to measure model fit is through the aforementioned intraclass correlation (ICC). This statistic tells us the ratio of the between-cluster variance to the total variance, which in turn explains the proportion of the total variance in y that is accounted for by grouping. When moving from the null to the full model, explanatory power goes down from 8.5% to 4.6%, while Model 2 has a residual ICC of 0.86. This indicates that, in fact, adding additional individual level attitudinal variables while leaving group level variables out provides us with the best model fit. This is further confirmed by Akaike's (AIC) and Bayesian (BIC) information criteria, with lower values meaning the model is closer to the truth. As we see in Table 1, Model 2 has the lowest AIC and BIC scores, giving some more evidence that it is in fact the best fit.

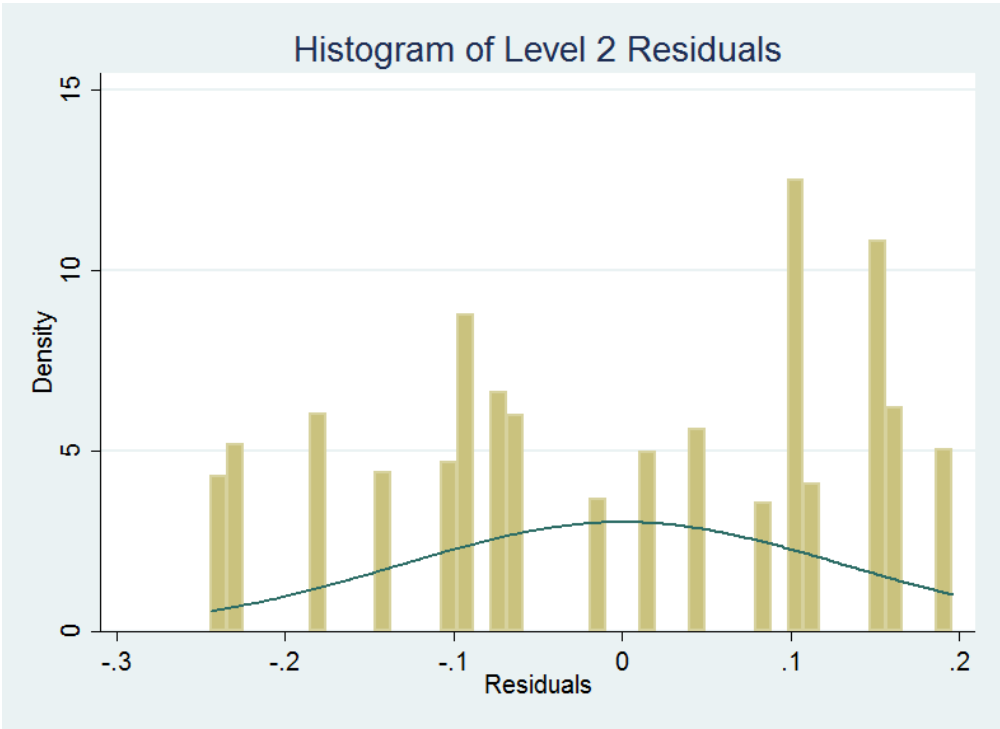
In order to run further diagnostics on the model, I performed a residual analysis. Under the assumptions of multilevel modelling, all residuals have a mean of zero and are exogenous, and a normal distribution is present. In level 1, the residuals represent the difference between the predicted and observed values of the dependent variable. In a random intercept model where the group regression lines are parallel, the level 2 residuals are the same as the random intercept values. This information is most easily interpreted through the use of histograms. As can be seen in Figure 1, individual level residuals don't seem to violate assumptions and are normally distributed. Figure 2 tells a different story however, with no normal distribution present in-group residuals. This suggests that there is a lack of uniformity when it comes to predicting anti-immigration attitudes based on country membership, which is in line with conclusions made following an analysis of Table 1.

Fig. 1: Level 1 Residuals



Residuals

Fig. 2: Level 2



Ranked Group Level Effects

Our analysis did not indicate that country level effects are consistent across the sample. It is of interest to explore where in the sample of 19 countries level 2 effects are most salient. By sorting and ranking random intercept values from highest to lowest, we are able to tell where country effects are strongest. Table 2 reports the random intercept level, the standard error and the corresponding ranking.

Anti-immigration attitudes tend to be strongest in countries in Central Europe, notably in the Czech Republic and in Hungary. This is consistent with the literature and recent events, since both countries have experienced high levels of tension when faced with higher levels of immigrants and refugees, and Hungarian authorities have been open about their rejection of the EU refugee quotas. Country effects on anti-immigration attitudes remain minimally positive in Western European countries such as Spain, Ireland and France. On the opposite side of the anti-immigration score, individuals who scored the lowest on the dependent variable hailed from the Nordic countries, Germany and Switzerland. Once again, this is consistent with our expectations – Scandinavia and Germany especially are known for their more open policies towards immigrants.

Table 2: Countries ranked by Random Intercept Effect

Country	Random Intercept	Rank
Czech Republic	.491 (.016)	1
Hungary	.406 (.019)	2
Austria	.254 (.018)	3
Belgium	.116 (.018)	4
Slovenia	.104 (.022)	5
Portugal	.072 (.021)	6
United Kingdom	.064 (.016)	7
Spain	.043 (.017)	8
Ireland	.015 (.015)	9
France	.004 (.017)	10
Netherlands	-.012 (.017)	11
Estonia	-.083 (.017)	12
Poland	-.109 (.019)	13
Denmark	-.129 (.019)	14
Norway	-.179 (.019)	15
Germany	-.183 (.014)	16
Finland	-.184 (.016)	17
Switzerland	-.187 (.019)	18
Sweden	-.505 (.017)	19

Note: Standard errors are presented in parentheses

DISCUSSION AND CONCLUSION

When attempting to understand the factors behind negative attitudes towards immigration in Europe, research has strayed away from Quillian's (1995) multilevel, multi-country approach and focused on single level analyses that focus on either level 1 or level 2 variables, with efforts to examine both in a pan-European study weakening. In order to fill this knowledge gap and better understand the phenomena that drive anti-immigration attitudes in more recent years, data from the European Social Survey 2014 and the OECD Factbook 2011-2012 were used to produce a multilevel hierarchical linear model that factors in both individual and country level variables that may have an effect on a respondent's score on the attitudinal anti-immigration composite variable.

In Model 1, which contains demographics, majority of the variables had an effect on the dependent variable that one could expect following the review of literature. As a respondent went up in units that effectively made them older, more rural, born in country and not a part of an ethnic minority, the anti-immigration attitude score went up accordingly and all coefficients achieved statistical significance. The strongest effect was visible in the variable of nationality by birth, which suggests that in line with Tajfel and Turner's (1979) social identity theory, being born in country and embracing a strong cultural identity that is part of the dominant ingroup at an early age increases the likelihood of looking at outgroups negatively later in life. The two surprising findings in Model 1 are the positive effect of being female on the dependent variable,

and the negative effect of being more religious. There is no evidence in literature that would suggest that females experience more cultural or economic threats from immigrants than males do. In further studies, it would be interesting to examine whether there are particular career paths or family opportunities that female nationals feel like they are missing out on because of an emergent immigrant population. When it comes to religiosity, in both Europe and the United States, a large part of the discourse that surrounds the threat of immigrants and refugees is their different religion, Islam. Since majority of European countries are considered at least culturally Christian and many have non-secular governments, we might expect that those who identify more with a religion would be less welcoming to immigrants who may be different from them. On the other side of the argument however, all religions teach a degree of kindness and understanding towards others, which may explain why the more devout a respondent considers themselves, the lower their anti-immigration attitude score.

Moving through to Model 2, I continued controlling for the key demographics while adding variables related to political stance (Sides and Citrin 2007), attitudes of being close to one's country and being in support of the EU (Ackermann and Freitag 2015) and variables related to frequency of contact with outgroups (Allport 1954; Pettigrew 1998; Schlueter and Scheepers 2010). Support of the EU showed the strongest effect on the dependent variable: with every additional unit on this composite scale, there is a corresponding shift in the dependent variable by $-.337$. This is in line with Ackermann and Freitag's (2015) predictions. However, the second piece of their analysis, a variable measuring how close one feels to their country, did not reach statistical significance. This seems to counter the previously mentioned evidence for social identity theory, but may also be a result of the way the question was phrased in the survey or other discrepancies.

Some support for group contact theory is found: the less contact with minorities a respondent has, the lower their anti-immigration attitude. Surprisingly, using contact within neighbourhood as a proxy for overall levels of interaction as per Schlueter and Scheepers' (2010) study, a negative effect on the dependent variable was found even in situations where respondents lived alongside "almost no minorities". It would be interesting to compare and contrast this with "no minorities", had the survey been structured in order to look at this particular variable more closely. Furthermore, Ackermann and Freitag (2015) point out in their study that in general, contact frequency questions could benefit from focusing not just on any interaction, but meaningful positive ones. This might be out of the scope of the ESS however, and best suited for more qualitative data.

Model 3 is the full model, and as such it includes both individual level variables from Model 1 and 2 and additional country level variables: percent of foreign population (Schlueter and Scheepers 2010), unemployment rates of nationals and foreigners (Ackermann and Freitag 2015), GDP and measures of inequality and inflation (Quillian 1995) as well as percent rural populations. These variables were meant to capture certain aspects of group threat that might not be available from individual level data, for example the fact that a respondent may know their personal feeling about the state of their country's economy, but that feeling might not be factual. Surprisingly, only the GDP per capita variable reached any level of statistical significance, and its overall effect on the dependent variable is negligible. Therefore little support is found for group threat theory. There are a number of possibilities as to why the full model is a worse fit

than Model 2. Firstly, there might not be as much variance in a region as homogenous as Europe as we expected, and a broader scope might be needed to find real differences. However once the scope is broadened there is a risk of making sweeping assumptions and generalizations, such as that anti-immigration attitudes in Europe may be comparable with those in the United States. Therefore any research moving in that direction would have to be extremely sensitive to local contexts. Another reason for the low levels of significance may be the disparity between number of respondents and number of groups – around 30,000 to 19. Although as previously stated this should not be a degrees of freedom problem due to the accommodating nature of multilevel modelling, results might have been more promising with over 20 countries, for example using all countries in Europe, had data at both levels of analysis been available. Therefore the low group size can be considered a limitation of the study, since using all countries in Europe would also allow for a higher degree of generalizability.

The final step of analysis was ranking country effects on the dependent variable from strongest to weakest, which is an interesting exercise even if Model 3 did not show level 2 variables to be significant. Central European countries faired at the top of the list, bringing the anti-immigration attitude variable up the most, with Germany, Switzerland and Nordic countries closing off the list, having the most negative effect on the variable. As far as responses to the current “refugee crisis” go, this is consistent with how these groups of European countries reacted to a EU wide request to open up their borders. However, it is important to remember that the data used was collected before 2015, and therefore before what is considered mass migration into Europe from areas of conflict. This brings us to a second limitation of the study – it is purely a snapshot of attitudes towards immigration in Europe, and as such it does not explore the temporal dimension.

Future studies ought to continue using the multilevel modelling approach in order to best understand group and individual level variables and their effect on attitudes towards immigration, ideally using country regions as the third level in order to portray the possible differences between economically weak and strong regions found by Isaksen et al. (2016). Further, more precise survey instruments should be used, allowing to capture not only the nuanced difference between attitudes towards immigration as a policy and immigrants as people, but also the concept of imagined immigration (Blinder 2013) and how it may affect society at the micro and macro levels.

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