Immigration, National Identity and Political Trust in European Democracies

Lauren McLaren
Professor of Comparative Politics & Head of Politics
University of Glasgow
Glasgow G12 8RT
0141 330 4982
Lauren.McLaren@glasgow.ac.uk

Immigration, National Identity and Political Trust in European Democracies

Abstract

This paper argues that discrepancies between individual-level conceptualizations of national identity and official government approaches to national identity, as reflected in policies towards migrants, contribute to reduced levels of political trust in Europe. Public opinion data matched with contextual data measuring immigrant incorporation policies are used to investigate this proposition. The findings indicate that individuals who take a more exclusive approach to national identity but live in political systems that are comparatively more welcoming of immigrant incorporation into the national political system tend to be the least trusting of their political systems, and this is closely followed by those individuals who adopt a more inclusive form of identity but live in countries that are relatively less welcoming in their treatment of immigrants. Where individual identity and immigrant incorporation are both inclusive, trust tends to be relatively high.

Long-term immigration to Europe has brought public and legal conceptualizations of national identity under the spotlight, leading many individuals and policymakers to try to gain a firm grasp on what it means to be a true country-national. While existing research shows that ethnic and exclusionary forms of national identity may be reducing trust in politics (Berg and Hjerm 2010; McLaren 2015), this paper argues that an important factor to be considered in this relationship is government policy regarding the treatment of migrants. It is contended here that when governments make decisions about the nature of national identity that are then reflected in national legislation regarding the treatment of newcomers—migrants—this has the potential to create considerable dissatisfaction. This is because there is likely to be a disconnect between national identity conceptions held by many ordinary citizens and the vision of national identity that is reflected in national legislation regarding the treatment of migrants. The paper's argument is investigated using public opinion data from large-scale immigrant receiving countries (West and Southern Europe) matched with contextual data measuring these countries' treatment of migrants. Below, we outline our argument in greater detail before discussing how the argument will be investigated and the results of our analysis.

National Identity and Political Trust

Research on national identity notes significant differences in the way individuals or countries as a whole understand their national identities. Early work on this topic developed a binary classification of countries into ethnic versus civic nations (Kohn 1944), with later research adding factors like culture (Shulman 2002; see also Ariely 2011; Pehrson, Vignoles and Brown 2009; but see Reeskens and Hooghe 2010; Bruter 2003) and developing other classifications (see Hjerm 1998a, 1998b; Kunovic 2009; see the overview in Baycroft and Hewitson 2006). The purpose of this paper is not to revisit these classifications; instead, our focus is on the implications of inclusive and exclusive national identity constructions for

political trust in the age of migration.[1] Why and how do we expect these to be connected, though?

Some conceptualizations of national identities emphasize factors like ancestry and long-standing connections to the country while others tend to emphasize a more civic, participatory approach (see Baycroft and Hewitson 2006). In the former, the state and its political institutions are thought to exist to represent and make decisions on behalf of a national community with shared ancestry and lengthy connections (which may, of course, be 'imagined'—Anderson 1991). In the modern context of large-scale immigration, this exclusive conceptualization of national identity raises difficult questions about whether and how immigrants and their descendants ever become part of the democratic polity. Existing research contends that these sorts of understandings of national identity are likely to be fundamentally out of line with the actual functioning of national political systems, in that immigrants have become incorporated into these political systems to a greater or lesser extent; thus, these more exclusive national identities are thought to be undermining public confidence in government institutions that have made immigrant incorporation possible in the first place (McLaren 2015).

There are, however, potentially more inclusive ways of seeing national identity. The more civic conceptualizations of national identity are said to emphasize citizenship, individual

---

[1] The conceptualization of political trust is the subject of a large body of academic research. Due to space limitations, we do not review the conceptualization of 'political trust' or political system support; for discussions of these concepts, see Levi and Stoker (2000), the essays in Braithwaite and Levi (1998), Miller and Listhaug (1990, 1999), and Weatherford (1992), to name a few. Political trust is conceptualized in this paper as 'a summary judgment that the system is responsive and will do what is right even in the absence of constant scrutiny' (Miller and Listhaug 1990:358).

rights and obligations and connections to the political system and its rules and norms. For instance, Habermas (1992) proposed the idea that people should be unified by a political attachment to the norms and values of a pluralistic liberal democratic constitution and that a political community can be created by 'the practices of citizens who exercise their rights to participation' (Habermas 1996: 495). Thus, some may perceive that one important way to become a country-national includes the act of taking part in the political community, for instance, by participating in choosing political representatives and joining political or voluntary associations (see the review essay by Theiss-Morse and Hibbing 2005). From this perspective, a person may not share long-standing connections to a country and may not be of the same ethnicity or heritage as the majority, but loyalty to the state can still be developed through this alternative route of political incorporation. This view of national identity is likely to be more open to the possibility of settlement and incorporation of immigrant-origin minorities in comparison to the types of identity that emphasize shared ancestry and lengthy connections (Wright 2011a, 2011b; Pehrson, Vignoles and Brown 2009). This implies that individuals who see national identity in civic terms are likely to have a more welcoming view towards immigrant incorporation into national political systems. Existing research points to the conclusion that this more inclusive understanding of national identity does indeed translate into more positive feelings about national political systems (McLaren 2015). An alternative way of viewing the potential connection between civic identity and political trust is that the former is more closely related to the state (Berg and Hjerm 2010).

Government Migrant Policies

We contend that government policy towards migrants is crucial to understanding how national identity might translate into political trust and distrust. Extensive adoption of multicultural policies has been shown to magnify the degree to which hostility to immigration

translates into reduced political system support; such policies are argued to challenge primordial conceptions of national identity, leading to 'a jaundiced view of a political system' that has developed these policies (Citrin, Levy and Wright 2014: 1535). Though existing research explores the connection between attitudes to immigration, government migrant policies and political trust, it is national identity constructions that are at the heart of the argument about these relationships.

Here, we investigate the specific question of whether government policies that are out of sync with individual understandings of national identity do indeed produce more negative perceptions of government institutions. We also focus on the more participatory aspects of national identity than most existing research on this topic (see below). Furthermore, we examine the impact of government migrant policy on the translation of national identity into political trust using a more expansive set of policy indicators than has been the case in existing research on related topics.

We argue that government policies emphasizing a more inclusionary, participatory approach to national identity in the treatment of newcomers—migrants—are interacting with more exclusive conceptions of national identity to produce reduced levels of trust in national governments. Similarly, we contend that individuals who emphasize a potentially more inclusionary, participatory approach to national identity may also believe in the importance of granting this route to citizenship to newcomers and may be dissatisfied by government policy that takes a more exclusive approach to dealing with newcomers. In both of these cases, the

failure of government policy to reflect national identity preferences is likely to lead to alienation from government and thus decreased levels of political trust. [2]

There are a range of policy areas that fit within our conceptualization of migrant policies. Broadly speaking, when referring to migrant policies we mean the policies that govern the treatment of individuals who have been accepted as immigrants to a host country for the purposes of work or family reunification, and specifically policies dealing with their integration and incorporation into society and politics (see Hammar 1985). The specific policies of concern to us include citizenship policies, which in some countries make it comparatively more difficult for migrants to become fully functioning members of the political community, with longer waiting periods, stricter language requirements, and higher naturalization fees to acquire citizenship (e.g., Howard 2009). In essence, what is being reflected in these more restrictive policies is a relatively more exclusive notion of national identity compared, for instance, to countries where waiting periods for naturalization are

---

[2] Some may contend that the relationships outlined here are also connected to the mobilizing activities of far-right parties. We have investigated the relationships shown below, controlling for the presence of a popular far-right party, including interacting this variable with emphasis on exclusive national identity, and with emphasis on inclusive national identity. The results indicated that far-right parties did not appear to be mobilizing particular kinds of national identity to affect political trust one way or another and that when government migrant policy is also included in the model, any potential far-right effect is not statistically significant. That is, it appears to be government policy rather than the far-right that is most relevant, though we acknowledge that far-right parties are likely to be playing a role in the design of government policies toward immigrants (directly or indirectly).

We have also investigated the effects of several other potential country-level control variables, including the World Bank's governance scores, immigration levels, and economic variables such as unemployment and GDP/capita, and none of these affected the relationships described below. Due to limited degrees of freedom at the country level we focus on our key country-level contextual variable, government migrant policy.

shorter, language requirements are less onerous, and fees for naturalization are lower. Policies regarding family reunification may also be more or less inclusive, for instance, allowing family members to join the migrant after a shorter or longer period of holding a residence permit, allowing family members to join the migrant before or only after passing a language test, etc.

Also included within the category of migrant policies for the purposes of this paper are policies that might be referred to as multiculturalism policies, namely those policies that 'go beyond the protection of the basic civil and political rights guaranteed to all individuals in a liberal-democratic state, to also extend some level of public recognition and support for ethnocultural minorities to maintain and express their distinct identities and practices' (Banting and Kymlicka 2006: 1). Examples of these types of policies include constitutional or legislative affirmation of multiculturalism, adopting multiculturalism in the school curriculum, funding ethnic group organisations and cultural activities, and funding bilingual education or mother-tongue instruction, to name a few. These multiculturalism policies as well as the more welcoming citizenship policies are likely to be seen as direct threats to exclusive forms of national identity; as a consequence, those holding such identities and living in countries that have adopted these more welcoming policies are expected to be relatively distrusting of governments, as the latter are likely to be blamed for adopting policies seen to be undermining fundamental national values (Citrin, Levy and Wright 2014).

Likewise, individuals who see national identity in a more inclusive, civic manner that emphasizes the importance of participation for becoming a true country national but live in countries that makes this route to incorporation more difficult are equally likely to feel dissatisfied with the official government policy towards migrants, which is out of line with

these individuals' perceptions of national identity. As outlined above, existing research has shown that individuals taking this more civic approach to national identity tend to be more welcoming towards migrants and are more likely to see migrants as enriching national culture. For these individuals, there is likely to be a considerable amount of dissatisfaction when government policies towards migrants are relatively unwelcoming—i.e., they make citizenship difficult to obtain, discourage family reunification, and discourage immigrant participation in the political system as a route to becoming a country-national.

Note that we are not arguing that most citizens will be familiar with the intimate details of migrant policy, but we do contend that citizens are likely to have a rough idea about what characteristics are emphasized by official policy. As argued by Weldon (2006: 335), 'government policies…serve as a starting point for public discourse on ethnic minorities'. One indication that people are aware of government policies in this area is that mass publics living in countries that adopt the more multicultural-oriented policies such as those described above appear to have become increasingly exclusive in their definitions of their national communities (Wright 2011a); additionally, as noted above, multiculturalism policies are themselves affecting political system support (Citrin, Levy and Wright 2014). Moreover, Bustikova (2014) finds that immigrant incorporation into political systems increases voting for far-right parties. That is, there is evidence that mass publics are aware of, and are responding to, government policymaking in this area (on multicultural policy and public opinion see also Kesler and Bloemraad 2010; Banting et al 2006; on public responsiveness to immigration policy outputs, see Jennings 2009).

It should also be acknowledged that citizen views on national identity may themselves be putting pressure on government migrant policy and vice versa. An empirical examination of

this possibility would take us beyond the scope of the paper, and as noted above, existing research has already established that citizen attitudes to immigration and perceptions of national identity do appear to be responding to government policy—i.e., at least some part of the relationship between these variables is in the direction of public opinion responding to government policy. Moreover, government policies regarding immigrant incorporation will likely be deemed to be inconsistent with some individuals' perceptions of national identity because these policies cannot necessarily be responsive to the views of the population as a whole, which in European countries tends to be divided regarding what the key characteristics or attributes of national identity are (see, for instance, McLaren 2015: chapter 2).

Measurement of Key Variables

We use Eurobarometer 71.3 (EB71.3), from June-July 2009, to investigate the individual-level portion of our argument. This data set was selected because it is one of the few cross-national data sets containing survey items about national identity and about perceptions of the political system within the same survey. Note that we also considered including an analysis of the 2008 European Values Survey (EVS), which contains potentially relevant indicators of our key individual level variables. However, one of the main ideas emphasized in this paper is the importance of the voluntary and participatory aspects of civic identity. That is, some individuals are likely to perceive that the route to becoming a true country-national is through active participation in politics and/or civil society. Unfortunately, the indicators of conceptualizations of national identity that were contained within in the EVS do not include these participatory aspects. Instead, the closest equivalent is 'respect for [country]'s political institutions and laws', which is not quite the same as participation in politics and associational life; moreover, our dependent variable is trust in various political institutions,

and there is likely to be considerable overlap between the latter and contending that 'respect for [country]'s political institutions and laws' is an important component of national identity (see Berg and Hjerm 2010). We thus do not include the EVS in our analyses here, but we note that we have analysed the relationships investigated here using the EVS and the conclusions drawn from those analyses are very similar to those drawn based on the EB data.[3]

Our dependent variable, political trust, is measured with the following items: 'I would like to ask you a question about how much trust you have in certain institutions. For each of the following institutions, please tell me if you tend to trust it or tend not to trust it. Justice\ the (NATIONALITY) legal system, Political parties, The (NATIONALITY PARLIAMENT) (USE PROPER NAME FOR LOWER HOUSE), The (NATIONALITY) Government'. The response choices are 'tend to trust' or 'tend not to trust'. 'Don't know' responses were also coded and these were placed between 'tend to trust' and 'tend not to trust', with 'tend not to trust' coded as 0, 'tend to trust' coded as 1, and 'don't know' coded as 0.5.[4] Responses to these items are strongly correlated with one another (according to both Kendall's tau-b and Spearman's rho) and load onto a single factor in a principle components analysis in every country; scalability coefficients from an Item Response Theory (IRT) model, or Mokken scale, also indicate the existence of a very strong scale, and average Cronbach's alpha is 0.81 (the lowest alpha was 0.67 for France and the highest was 0.85 for Italy). In addition, prior

---

[3] Comments received by the authors regarding whether or not to include the EVS results have been extremely conflicting; given the degree of potential overlap between the most clearly civic EVS item—respect for laws and political institutions—and our dependent variable—trust in political institutions—we have decided to omit these results.

[4] We have also investigated the relationships shown below without the respondents who said 'don't know', and there were only minor differences in the y-intercepts but almost no differences in the strength of relationships reported below.

research on attitudes toward the components of political systems indicates a strong connection between these (Hooghe 2011; but see Denters, Gabriel and Torcal 2007; Fisher, van Heerde and Tucker 2010). We, therefore, combine these items into a single additive index, with high values representing higher levels of political trust. The range for the political trust scale was standardized to 0-10.

The characteristics of national identity emphasized by respondents are measured with the following survey items: 'People differ in what they think it means to be (NATIONALITY). In your view, among the following, what do you think are the most important characteristics to be (NATIONALITY) (MAXIMUM OF 3 ANSWERS)? (1) To be a Christian; (2) To share (NATIONALITY) cultural traditions; (3) To be born in (OUR COUNTRY); (4) To have at least one (NATIONALITY) parents; (5) To feel (NATIONALITY); (6) To master (COUNTRY LANGUAGE) (OR FOR MULTILANGUAGE COUNTRIES) (7) To master one of the official languages of (OUR COUNTRY); (8) To exercise citizens' rights, for example voting in (OUR COUNTRY); (9) To have been brought up in (OUR COUNTRY); (10) Being active in any association or organization in (OUR COUNTRY)'.

Our discussion of national identity thus far has distinguished between inclusive and exclusive identity, with factors like ethnicity, ancestry, and lengthy ties to the country being more exclusive (Shulman 2002) and the more inclusive factors being civic aspects of national identity.[5] None of the Eurobarometer items above asks specifically about ethnicity or

---

[5] We acknowledge that particularly at the country level, civic national identity may be exclusive to the extent that in many countries, citizenship is a requirement for participation and is difficult to obtain. At the individual level, though, we contend that the civic understanding of national identity as conceptualized here is relatively more inclusive than emphasizing factors over which the individual has no control whatsoever (e.g., parentage and amount of time spent in the country).

ancestry, and so we revert to the more general notion of ascriptive characteristics, which are characteristics over which the individual has no control. Following on from the work of other scholars in this field (Kunovich 2009; Wright 2011a; Wright, Citrin and Wand 2012; Tilley, Exley and Heath 2004; Heath and Tilley 2005), respondents who chose items 3, 4, or 9 might be assumed to emphasize ascriptive identity while respondents who chose items 8 or 10 might be assumed to emphasize civic identity. Because of the forced choice nature of this survey question, investigating whether these items go together empirically is not possible with standard techniques like factor analysis. We can note, however, that as part of a separate project we have conducted a pilot study amongst UK university students that includes many of the above items, as well as items found in the International Social Survey Programme (ISSP) module on National Identity (which unfortunately does not contain items measuring political trust or an equivalent). That pilot study uses a similar response format to the ISSP national identity questions: respondents are asked to note how important each attribute is to their own understanding of their national identity. This study is discussed further in the Web Appendix. In a factor analysis of the items included in our pilot study, items similar to items 3, 4, and 9 above do, in fact, load onto a single factor, along with a more clearly ethnic item—ancestry—which was not included in the EB survey but is in our pilot study. This would seem to indicate that items 3, 4, and 9 are tapping into similar perceptions of national identity as ancestry. In our pilot study, our more participatory items load onto a separate factor.

Moreover, in analyses of surveys in which respondents rate each item in turn, such as the International Social Survey Programme data, birthplace is generally shown to load onto the same factor as ancestry (e.g., Reeskens and Hooghe 2010; Heath, Martin and Spreckelsen. 2009); in cross-national analysis, having lived in the country for most of one's life—the

closest equivalent to Item 9 (having been brought up on the country)—also loads onto this same factor (Heath, Martin and Spreckelsen 2009). Though parentage has not been included in surveys like the ISSP, it seems likely that this item also captures the more exclusive ethnic form of national identity. Additionally, while Reeskens and Hooghe (2010) find the items on speaking the language and feeling like a country national to fit onto a civic identity scale that also includes respect for political institutions and laws, Heath, Martin and Spreckelsen's (2009) cross-country analysis shows that there are cross-national differences in the extent to which this item is likely to measure civic identity. Given that Items 8 and 10 in the EB questionnaire appear to more clearly tap into the participatory nature of national identity emphasized here, we use these as our indicators of civic identity.

In order to carry out the multivariate analyses below, we investigated different ways of combining the above EB items to make the results for different national identity constructs as comparable as possible. Because we only have two items that are clearly civic in nature in the EB, it seemed reasonable to try to narrow our exclusive (ascriptive/ethnic) items down to two as well. Since birthplace and parentage clearly loaded most strongly with ancestry in the factor analysis in our pilot study (see the Web Appendix), we focus on these as our indicators of exclusive identity. Initially, we constructed two separate indices—an inclusive (non-ascriptive/civic) index that includes the two participation-oriented items and an exclusive (ascriptive/ethnic) index that includes emphasis on parentage and birthplace. The results using these two separate constructs are shown in Web Appendix Table 2. Note that in these analyses, each construct has been entered into separate regression equations—i.e., they are

not both included in the same regression simultaneously due to concerns about multicollinearity.[6]

For the main text of the paper, in order to simplify the analysis and presentation of results we have combined the national identity items to create a single national identity index. For this index, individuals who mentioned both parentage and birthplace were given a score of -2, those who mentioned one or the other of these were given a score of -1, those who mentioned both of the participation items were given a score of +2 and those who mentioned one of these were given a score of +1. Those who chose none of the participation or ascriptive/ethnic items were scored 0.[7] There is some ambiguity regarding where to place individuals who

---

[6] There is disagreement within academic literature regarding whether civic and ethnic identity are actually distinct from one another. Wright, Citrin and Wand contend that 'whether an individual is ascriptive or civic minded in their conceptualization of national identity…can be conceived of as a continuum, but it is generally thought that there is a meaningful dichotomy of outlooks that it is important to capture' (2012: 476). While research based on ISSP data finds civic and ethnic identity to be relatively strongly correlated, Wright, Citrin and Wand (2012) convincingly show that this may be an artefact of the approach to measuring national identity used in the ISSP, and that a ranking approach better captures the distinctiveness of civic and ethnic/ascriptive identity. Though the measure of national identity used here is not exactly a ranking measure, it does require respondents to consider their priorities when it comes to national identity and is the closest cross-national survey to use the ranking measure that Wright, Citrin and Wand (2012) advocate.

[7] Heath, Martin and Spreckelsen 's (2009) analysis of ISSP data indicates potentially significant cross-national differences in the type of national identity each of the ISSP items is capturing, with some items failing to load onto the 'correct' factor in some countries. The most problematical cases in their study are countries that are not included in our analysis (USA, Israel, Chile, Poland and the Czech Republic). These authors do identify some problematical items for countries that are included in our analyses, but in almost all cases, these refer to survey items that we do not use in our own analyses. For instance Heath et al find that the religion item is problematical in Portugal and that in Ireland the language item loads negatively onto the ethnic identity factor. We do not use

chose one participation and one ascriptive/ethnic item. Based on the analysis of Wright,

Citrin and Wand (2012), we initially considered trying to place these individuals towards the

ascriptive side of the scale, as these authors contend 'that there really are only two types of

respondents: those who are "pure" civic nationalists and the rest, who are more ascriptive'

(2012: 477). However, their analyses are from the USA, which Heath, Martin and

Spreckelsen (2009) identify as being one of the potentially problematical cases in cross-

national measurements of national identity. Theoretically, it seemed that these individuals

---

either of these items, and Heath et al 's analysis would seem to provide additional justification for not using

these items in cross-national analyses like the ones conducted in this paper.

The most problematical case in the Heath et al results for the analyses conducted in this paper would

seem to be Spain, where items such as birthplace, living in the country all of one's life, and respecting the

institutions and laws of the country tend to load onto the same factor, with ancestry loading far more weakly

onto this same (first) factor but also showing some connection to a second factor. The analysis conducted by

Wright et al (2012) for the U.S. points us to the potential conclusion that the results for Spain could be an

artefact of the measurement of national identity in the ISSP, in that the ratings method used in the ISSP may not

always adequately capture the distinctiveness of ethnic and civic identity. For the case of Spain, we have

investigated the relationship between our national identity scale and our dependent variable, political trust, to

see if the relationship between these is substantially different than in other countries included in our analysis and

found that—as would have been expected based on existing analyses (Berg and Hjerm 2010; McLaren 2015)—

greater emphasis on civic identity is associated with higher political trust. We have also reanalyzed our

multilevel results with Spain omitted, and the relationships reported here are similar to those that exclude Spain.

As one final robustness check on our measure of national identity, we have reanalyzed the

Eurobarometer data focusing on one of the key items we have used to measure the ethnic side of the scale—

birthplace--which loads onto the ethnic identification scale in every ISSP country from Heath et al which is also

included in our analysis. That is, we have reanalyzed the relationships investigated in the paper using the

birthplace item as our sole measure of emphasis on ethnic identification and using the participating in politics

item as our sole measure of civic identity. The results still show a significant interactive effect between migrant

policy and national identity, as is the case with the results reported below.

16

might be counted as having neither clearly ascriptive or civic identities and could feasibly be placed in the middle of our ascriptive-civic national identity scale. Before placing these individuals in this location, we examined the mean levels of political trust for individuals located on each point on the ascriptive-civic national identity scale and compared these mean scores to the mean level of trust for those who had mixed identities. In terms of levels of trust, the means for the latter group were closest to the centre-point on the ascriptive-civic scale (political trust mean for those at the centre of the ascriptive-civic scale=4.32, SD=3.83; for those with mixed national identities, the mean for political trust is 4.23, SD=3.80), and so we have analysed the data with the group with mixed identities placed at this point on the scale. For the purposes of our analysis, we have therefore placed them in centre of the ascriptive-civic scale (at 0). The scale ranges from -2 to +2 (exclusive/ascriptive/ethnic to inclusive/non-ascriptive/civic).[8]

As noted above, our measure of civic identity gauges the individual's emphasis on participation in civic organizations and voting rather respecting laws and political institutions, which has been used as an indicator of civic identity in several other studies of public perceptions of national identity (see the discussion in the Web Appendix). While the latter is likely to produce a high amount of automatic correlation between civic identity and perceptions of national political systems, we contend that the more participatory and voluntary approach to civic identity does not necessarily imply automatic positive perceptions of political institutions.

---

[8] Our preliminary analyses have also investigated the effects of emphasis on culture, language and religion separately and found these to have very limited effects on political trust. Given this information and the cross-national variability in the connection of these items to civic versus ethnic identity reported in footnote 7, we have omitted analysis of emphasis on these items from this paper.

Table 1 provides descriptive statistics for our key variables for the countries included in our analysis. With regard to the latter, our analysis focuses on older countries of immigration, particularly West and Southern Europe, excluding the newer democracies of Central and Eastern Europe. The former group of countries includes those that have received relatively large numbers of immigrants in the past 70 years (e.g., Castles, de Haas and Miller 2013), and it is these immigrant-receiving countries to which we expect our arguments to apply. We do not necessarily expect the relationships discussed in this paper to hold for the newer democracies, which are also much newer countries of immigration and until recently have not received immigrants in the large numbers experienced by the rest of Europe. That is, their national identities are less likely to have been challenged by the sort of immigration to which we refer (i.e., rather than, for instance, immigration from neighbouring countries), and the notion of blaming political institutions for large-scale immigration is not yet likely to be applicable in these cases.[9]

[Table 1 about here]

As shown in Table 1, the countries in which political trust is highest include Denmark, Austria, Sweden, Finland and the Netherlands; political trust is lowest in Great Britain and five of the countries that can be argued to have suffered the most in the Eurozone crisis— Greece, Spain, Portugal, Italy and Ireland. Political trust is also comparatively low in Belgium and France. Moreover, deviation from these average scores is fairly high. These

---

[9] Also of relevance is that there appear to be cross-national differences in the extent to which certain survey items measure civic and ethnic identity especially in some of the newer democracies of Central and Eastern Europe (see footnote 7).

aggregate patterns are similar to country-level results in studies like the European Social Survey (available from www.europeansocialsurvey.org, last accessed 7 August 2015), indicating that they are not likely to be unusual.

In some ways the national identity descriptive statistics conform to expectations, based on existing research on the meaning of national identity in many European countries (e.g., Brubaker 1992). For instance, French policy and tradition is often thought to emphasize the civic component of national identity, and the Eurobarometer statistics regarding emphasis on civic characteristics indicate that this is indeed important to Frenchmen and –women. However, the French are certainly not the strongest in terms of emphasis on civic characteristics nor the weakest on emphasis on the more exclusive characteristics. Instead, several of the Scandinavian countries have citizens who on average lean more towards civic identity and less toward exclusive identity. It should be added that responses to the option of sharing cultural traditions (not shown here) reveal that the French are the strongest supporters of the idea that being French means sharing French cultural traditions (similar results are found in ISSP 2003 data; data downloaded from http://zacat.gesis.org/webview/index.jsp, last accessed and analysed 20 November 2014), illustrating a clear emphasis on culture as well as participatory civic activity. Similarly, the German results provide mixed support for the notion that people in this country emphasize ethnicity and long-term connections: Germans are far from being the group that emphasizes exclusive characteristics the most—Britain, Greece, Spain, Ireland, Austria, and Portugal all have higher means on the exclusive ascriptive characteristics scale (this is true if one examines the ISSP survey, too)—and the civic identity mean for Germany is certainly not the lowest shown here. Finally, the British results illustrate that this country does not fit the general typology at all. British identity is often argued to be based on civic notions of identity, and yet the mean score for civic identity

in the EB results is relatively low for Britain while the mean score for exclusive identity is

relatively high. (Inspection of ISSP data also reveals a strong emphasis on shared ancestry

and cultural traditions in the UK.) That is, Britain appears to be closer to the ethno-cultural

model that Germany would normally be said to fit than to the allegedly more civic French

model. These results are consistent with Tilley, Exley and Heath's (2004) results for Britain.

Finally, turning to the measure of our contextual variable, government migrant policy, we

have argued that official government policy regarding the treatment of migrants and

immigrant-origin minorities is likely to be relevant in understanding the relationship between

national identity and political trust. There are several potential measures of official treatment

of immigrant-origin minorities, and in our previous analyses we have investigated both

Banting and Kymlicka's Multiculturalism Policy Index (MPI) and the EU's Migrant

Integration Policy Index (MIPEX) and the results are virtually identical to one another. Here,

we use the EU's Migrant Integration Policy Index (MIPEX) because of the wider range of

components included compared to the MPI. Specifically, MIPEX investigates the following

dimensions of official legislation regarding immigrant-origin minorities:

-Labour market mobility, including access to public and private employment, access to public

employment services, social security, equal working conditions, and membership in trade

unions (or equivalent);

-Family reunion rights, including pre-entry language requirements, economic resources and

accommodation requirements, and security of the status of family members;

-Political participation, including rights to vote in elections at various levels of government,

the right to association, the existence of consultative bodies of foreign residents;

-Provisions for long-term residence, including the required time of habitual residence for obtaining the right to long-term residence, language requirements for long term residence, security of status;

-Access to nationality, including eligibility for first generation migrations, for spouses or partners, the conditions for acquisition of nationality such as language requirements (including costs of language training or exams), citizenship tests, costs of citizenship, and security of status once citizenship is granted;

-Anti-discrimination policies and enforcement mechanisms

(see http://www.mipex.eu/, last accessed 4 April 2016). [10]

Thus, MIPEX includes many of the components of multiculturalism policy identified by Banting and colleagues in their Multiculturalism Policy Index, which as noted above, is designed to measure policies that 'extend some level of public recognition and support for ethnocultural minorities to maintain and express their distinct identities and practices' (Banting and Kymlicka 2006: 1). MIPEX also includes further components of inclusion such as access to citizenship, and labour and family reunification rights. The components of the MIPEX are strongly related to one another (average inter-item Pearson's correlation coefficient is 0.45, Cronbach's alpha is 0.81) and form a single factor in a principal components analysis. We thus report results using the overall MIPEX score, which is the average score for each country across the six indicators mentioned above, with each indicator receiving equal weight; high values represent more migrant-inclusive integration policies— i.e., policies that make it easier for newcomers to become part of the national political and economic systems (the theoretical range of the scale is 0-100). Because our argument emphasizes the potential effect of incorporation of immigrant-origin minorities in national

_____

[10] The analysis here uses the 2007 MIPEX because it comes prior to the fieldwork for the individual-level data.

political systems, we also provide an analysis specifically of the components of the index that measure political participation and access to nationality.

We acknowledge that some are critical of the EU's normative aim in funding the development of the MIPEX measure—i.e., that it is an attempt on the part of the EU to encourage a certain vision of 'best practice' when it comes to the treatment of immigrant-origin minorities—but contend that the indicators themselves are likely to provide valid and reliable measures of the official treatment of immigrants and immigrant-origin minorities. To create MIPEX, 'independent scholars and practitioners in migration law, education and anti-discrimination filled out the score for each indicator based on the country's publicly available documents'; the list of coders is available at http://www.mipex.eu/profile-researchers-experts (last accessed 4 April 2016). Again, we have also investigated the relationships outlined above using the Multiculturalism Policy Index (MPI) designed by academics Keith Banting and Will Kymlicka (http://www.queensu.ca/mcp/, last accessed 4 April 2016), and the relationships shown in the figures in this paper based on the MIPEX are almost identical to those produced using the MPI. This is not surprising, as the correlation between the 2007 MIPEX (used here) and the 2000 MPI is 0.62 (Pearson correlation coefficient). [11]

The Migrant Integration Policy Index (MIPEX) average scores (see Table 1) indicate that countries like Austria, Greece and Great Britain—on average—tend to have policies that make it relatively more difficult for migrants to become incorporated into the socio-political system while Sweden, Finland, the Netherlands and Portugal have policies that allow for relatively easier incorporation. MIPEX scores on access to political participation are relatively low in Greece and Austria and high in Sweden, Norway, Finland, the Netherlands

---

[11] The 2010 MPI and 2007 MIPEX are even more strongly correlated, at 0.67.

and Portugal. The scores on the access to citizenship part of the index indicate that Austria, Greece, Denmark and Italy make such access relatively difficult while Sweden, Belgium, and Portugal make access relatively easy. The UK also appears to provide relatively easier access to citizenship, while Germany leans towards the other end of the spectrum. This is consistent with the findings of scholarly research on citizenship policy in these countries (e.g., Howard 2009). We now turn to our analysis of the impact of national identity and government migrant policy on perceptions of national political institutions.

National Identity, Migrant Policy and Political Trust: The Multivariate Analysis and Findings

It is important to note the structure of our data before turning to our analysis and findings. Individuals are nested within countries, creating potential problems of underestimation of standard errors if this fact is not taken into consideration. Moreover, a variance components analysis indicates that 14 per cent of the variance in the dependent variable is at the country-level (Level 2 in the analysis below), and this is statistically significant. We will also be examining cross-level interactions; we therefore use multilevel modelling to investigate our propositions (see Steenbergen and Jones 2002; Raudenbush and Bryk 2002).

We begin by examining the impact of emphasis on differing aspects of national identity on political trust before introducing the potential moderating effects of policy regarding immigrant-origin minorities. Model 1 of Table 2 shows the coefficients for the model of political trust that omits any interactive effects.[12] (Control variables included in the models

---

[12] Questions may be raised about whether regions that are known to hold regional identities, such as Catalonia, the Basque Country, Scotland, Wales, and the regions of Belgium have any impact on the results here. We have investigated the results shown in Table 2 with dummy variables included for these regions, and this had very

are discussed in the Web Appendix.) The estimated effect of national identity on political

trust shown here indicates that people who subscribe the strongest to civic national identity

(+2 on our index), on average, would have a score on the 0-10 trust scale that is

approximately 0.76 points higher than those who appear to subscribe the strongest to

ascriptive national identity (-2 on our index). Thus, there is some evidence to indicate that

civic identifiers are more positive about national political institutions than acriptive

identifiers (see also Berg and Hjerm 2010; McLaren 2015). Note that the results when indices

for civic and ascriptive identity are included in two separate models are largely similar

(results shown in the Web Appendix Table 2).

[Table 2 about here]

Our arguments above pointed to the importance of government policy towards newcomers as

playing a key role in moderating the relationship between national identity and political trust.

Model 1 of Table 2 includes our average indicator of government policy—the average

MIPEX score for each country—in the individual model. The coefficient for this variable is

---

little impact on the coefficients shown in the table. None of these dummy variables was statistically significant,

except for Catalonia, where—interestingly—people in Catalonia, on average, had more positive perceptions of

the Spanish political system than excluded regions.

     We also re-ran the analysis in Table 2 for those respondents in the above mentioned regions (N=1233)

and found that the coefficients for the characteristics of national identity emphasized were not statistically

significant in these models.

     We then re-ran the analysis omitting Belgium from the model and found that an emphasis on ascriptive

characteristics was associated with more negative perceptions of the political system, as is the case for the

pooled sample used in the main analyses here. Though a full-scale regional analysis is beyond the scope of this

paper, this is clearly an area for exploration in future research.

not statistically significant and so there is no evidence that policies towards newcomers are themselves undermining political trust. The subsequent models in Table 2 then add the interaction between national identity and migrant integration policy—the latter first as an index and then using the separate participation and citizenship components of the index. All of these interactive coefficients are statistically significant. Figures 1-3 illustrate the maximum size of the combined effects of national identity and migrant integration policy on political trust, controlling for other variables as shown in Table 2 (and discussed in the Web Appendix).[13]

[Figures 1-3 about here]

The results shown in the figures indicate that our expectations for the effects of national identity are largely supported. Trust is lowest where migrant policy is relatively inclusive but the individual emphasizes more exclusive national identity. Trust is somewhat higher where migrant policy is less inclusive towards migrants but the individual emphasizes the relatively more inclusive civic identity and also where the where migrant policy is less inclusive towards migrants and the individual emphasizes exclusive identity. Trust is highest when the policy towards migrants is inclusive and the individual emphasizes inclusive civic identity.

---

[13] The results reported in Table 2 are from a fixed effects model. We have investigated a random effects model in which the slopes for national identity are allowed to vary. The results indicate that the slopes do indeed vary significantly across countries (p=0.005). Examining the coefficients for the model that includes random slopes, however, it appears that the overall conclusion that would be drawn from this model is similar to that for the fixed effects model. As there are very limited degrees of freedom at Level 2 and the need to estimate a further parameter to account for random slopes reduces these degrees of freedom, we report the fixed effects model here. The random effects model is reported in Web Appendix Table 4.

For the MIPEX index results, the difference between the least trusting condition and the most trusting is slightly more than one point on the ten-point trust index.[14]

Our argument about the effect of national identity constructions on perceptions of political institutions revolves around incompatibility between individual constructions of national identity and official nationality policy as it is applied to migrants. The analyses thus far support the propositions outlined above. Our argument also stipulated that one of the reasons for distrust in political institutions is likely to be that these institutions now incorporate newcomers to a greater or lesser degree. One of the components of the MIPEX indicator is immigrant incorporation specifically through political participation, which includes the right to vote in local and regional elections after a relatively short waiting period, freedom of association, public funding for immigrant organizations, and immigrant-origin minority consultative bodies. If our propositions are correct, we would expect individuals who emphasize the more exclusive, ascriptive characteristics of identity (parentage and birthplace) but live in countries where government policies are encouraging immigrant political incorporation to have relatively lower levels of trust in their government institutions while those who view the route to becoming a country-national as being through active participation would feel more positive about a government that makes this possible. Model 3 of Table 2 investigates this proposition and the effects as shown in Figure 2 largely support the argument.

We can also examine the interactive effects of emphasis on exclusive or inclusive identity with the ease of acquiring nationality. Again, we would expect individuals who emphasize lengthier connections to the country but who live in countries where such connections are not

---

[14] Robustness checks are outlined in the Web Appendix.

required for becoming a country national to be less positive about their political systems as a result, while those who emphasize the more civic aspects of identity and who live in a country where exercising these is made possible in part by ease of incorporation as full country-nationals would be more positive about their political systems. Model 4 of Table 2 investigates these propositions and Figure 3 illustrates the interactive effects. Again, the relationships are in the expected direction, though it should be noted that in this case, trust is highest where the individual emphasizes exclusive ascriptive identity and lives in a country that makes citizen acquisition more difficult, with the opposite set of conditions producing a slightly lower level of trust—though still higher than when the individual emphasizes ascriptive identity but lives in a policy environment that makes citizen acquisition relatively easier. We now turn to the conclusion to discuss the implications of these findings.

Conclusion

Predictions from early seminal research by scholars like Easton (1957, 1965) and Almond and Verba (1963) were that national identity should help to build some degree of support for political institutions. Such predictions failed to take into account the impact that large-scale immigration was likely to have on solidifying how individuals perceive their national identities and how such perceptions would translate into support for political institutions.

We show here that when individuals emphasize exclusive, ascriptive characteristics like place of birth or parentage, and when official policy also takes a fairly exclusive approach to newcomers, individuals are more positive about their political institutions. That is, at least in the European context, it is possible that one of the factors producing a decline in trust in political institutions in some places is the failure of government policy to reflect the nationality preferences of citizens when it comes to newcomers.

On the other hand, the evidence presented points to the possibility that when governments can convince their citizens of the importance of emphasizing civic aspects of national identity—particularly participatory aspects—such an emphasis may help these governments to maintain a generally more positive image amongst mass publics in the long term. This may be because such an approach more accurately reflects the reality of the modern European state, which is that these countries are countries of immigration and that citizens and political systems have little choice but to eventually adapt their identity constructions to this reality. Where citizens have already done this, they are indeed more positive about their political systems, especially when the national legal context is one that is generally more welcoming towards migrants. This would imply that a reconstruction of national identities which focuses on civic aspects of identity may help to eventually rebuild political trust in the modern mass-immigration states of Europe where trust is currently relatively limited.

The findings here suggest a connection between national identity and trust in national political institutions. Future research could, however, attempt to determine more definitively the nature of this connection. For instance, how do national identity and perceptions of political institutions feed into one another? Such an analysis would require improved survey data sets containing items measuring national identity and perceptions of political institutions, and ideally would contain a panel component in order to help establish causality. Research on the degree to which citizens are aware of the broad outlines of multiculturalism, citizenship, and integration policies would also be beneficial, as this paper and others (e.g., Weldon 2006; Wright 2011a; Citrin, Levy and Wright 2014) have shown such policies to be of likely relevance to public attitudes. However, we believe the findings presented here suggest the existence of a significant connection between national identity and perceptions of political

institutions in ways that are rather different than might have been predicted by seminal

research on these topics, given the new context of large-scale immigration.

References

Almond, Gabriel and Sidney Verba. 1963. *The Civic Culture: Political Attitudes and Democracy in Five Nations*. Princeton, NJ: Princeton University Press.

Anderson, B. 1991. *Imagined Communities*. (Rev. ed.). London: Verso.

Ariely, Gal. 2011. 'Exploring citizenship spheres of inclusion/exclusion: Rights as "potential for power"'. *Patterns of Prejudice* 45(3): 241-258.

Banting, K., Johnston, R., Kymlicka, W., & Soroka, S. 2006. 'Do multiculturalism policies erode the welfare state?', in K. Banting & W. Kymlicka (Eds.), *Multiculturalism and the welfare state: Recognition and redistribution in contemporary democracies* (pp. 49-91). Oxford, UK: Oxford University Press.

Banting, Keith and Will Kymlicka. 2006. 'Introduction: Multiculturalism and the welfare state: Setting the context'. In *Multiculturalism and the Welfare State: Recognition and Redistribution in Contemporary Democracies*, edited By Will Kymlicka and Keith G. Banting. Oxford: Oxford University Press, pp. 1-48.

Baycroft, Timothy and Mark Hewitson. 2006. 'Introduction', in *What is a nation? Europe 1789-1914*, edited by Timothy Baycroft and Mark Hewitson. Oxford University Press.

Berg, L. and M. Hjerm. 2010. 'National Identity and Political Trust'. *Perspectives on European Politics and Society* 11(4): 390-407.

Bloemraad, Irene and Matthew Wright, M. 2014. '"Utter Failure" or Unity out of Diversity? Debating and Evaluating Policies of Multiculturalism'. *International Migration Review* 48(1): S292-S334.

Braithwaite, Valerie and Margaret Levi, eds, 1998. *Trust and Governance.* New York: Russell Sage Foundation.

Brubaker, Rogers. 1992. *Citizenship and nationhood in France and Germany*. Cambridge, MA: Harvard University Press.

Bruter, Michael. 2003. 'Winning Hearts and Minds for Europe: The Impact of News and Symbols on Civic and Cultural European Identity'. *Comparative Political Studies* 36(10): 1148-1179.

Bustikova, Lenka. 2014 . 'Revenge of the Radical Right'. *Comparative Political Studies* 47(12): 1738-1765.

Castles, Stephen, Hein de Haas, and Mark J. Miller. 2013. *The Age of Migration: International Population Movements in the Modern World*. 5th edition. Houndmills: Palgrave Macmillan.

Citrin, Jack, Morris Levy, and Matthew Wright. 2014. 'Multicultural Policy and Political Support in European Democracies'. *Comparative Political Studies* 47(11): 1531–1557

Denters, B., O. Gabriel, and M. Torcal. 2007. 'Norms of Good Citizenship,' in: J.W. van Deth, J. Ramón Montero, and A. Westholm (eds), *Citizenship and Involvement in Europe: A Comparative Analysis, London: Routledge,* pp. 88-108.

Easton, David. 1957. "An Approach to the Analysis of Political Systems." *World Politics* 9:(3): 383-40.

Easton, David. 1965. *A Systems Analysis of Political Life*. NewYork: John Wiley and Sons, Inc.

Fisher, J., J. van Heerde, and A. Tucker. 2010. 'Does one trust judgement fit all? Linking theory and empirics.' *British Journal of Politics and International Relations* 12(2): 161–188.

Habermas, Jürgen. 1992. 'Citizenship and national identity: Some reflections of the future of Europe'. *Praxis International*, 12(1), 1-19.

Habermas, Jürgen. 1996. *Between Facts and Norms: Contributions to a Discourse Theory of Law and Democracy*. Cambridge: Polity.

Hammar, Tomas. 1985. *European Immigration Policy: A Comparative Study*. Cambridge: Cambridge University Press.

Heath, Anthony, Jean Martin and Thees Spreckelsen. 2009. 'Cross-national Comparability of Survey Attitude Measures'. *International Journal of Public Opinion Research* 21(3): 293-315.

Heath, Anthony and James R Tilley. 2005. 'British National Identity and Attitudes towards Immigration.' *International Journal on Multicultural Societies (IJMS)* 7(2): 119-32.

Hjerm, Mikael. 1998a. 'National Identities: A Comparison of Germany, Sweden and Australia'. *Journal of Ethnic and Migration Studies* 24(3):451–69.

———. 1998b. 'National Identities, National Pride, and Xenophobia: A Comparison of Four Western Countries'. *Acta Sociologica* 41(4):335–47.

Hooghe, M. 2011. 'Why There is Basically Only One Form of Political Trust.' *British Journal of Politics and International Relations* 13(2): 269–275.

Howard, Marc Morjé. 2009. *The Politics of Citizenship in Europe*. Cambridge: Cambridge University Press.

Jennings, Will. 2009. 'The Public Thermostat, Political Responsiveness and Error-Correction: Border Control and Asylum in Britain, 1994–2007.' *British Journal of Political Science* 39 (4): 847–70.

Kesler, C., and Bloemraad, I. 2010. 'Does Immigration Erode Social Capital? The Conditional Effects of Immigration-Generated Diversity on Trust, Membership, and Participation across 19 Countries, 1981-2000'. *Canadian Journal of Political Science* 43(2): 319-347.

Kohn, Hans. 1944. *The idea of nationalism: A study in its origins and background*. New York: Macmillan.

Kunovich, Robert M. 2009. 'The Sources and Consequences of National Identification'. *American Sociological Review* 74: 573-93.

Letki, Natalia. 2006. 'Investigating the Roots of Civic Morality: Trust, Social Capital, and Institutional Performance.' *Political Behavior* 28(4): 305-325.

Levi, Margaret and Laura Stoker. 2000. 'Political trust and trustworthiness'. *Annual Review of Political Science* 3: 475-507.

McLaren, L.M. 2015. *Immigration and Perceptions of National Political Systems in Europe*, Oxford University Press.

Miller, D. 1995. *On Nationality*. New York: Oxford University Press.

Miller, A.H. and Listhaug, O. 1990. 'Political Parties and Confidence in Government: A Comparison of Norway, Sweden and the United States'. *British Journal of Political Science* 29 (3): 357–86.

Miller, A.H. and Listhaug, O. 1999. 'Political Performance and Institutional Trust'. In P. Norris (ed.), *Critical Citizens: Global Support for Democratic Governance*. Oxford: Oxford University Press, pp. 204–16.

Pehrson, S., Vignoles, V., & Brown, R. 2009. 'National identification and anti-immigrant prejudice: Individual and contextual effects of national definitions'. *Social Psychology Quarterly* 72(1): 24-38.

Raudenbush S.W. and Bryk, A.S. 2002. *Hierarchical linear models: Applications and data analysis methods*. 2nd edition. Newbury Park, CA: Sage.

Reeskens, Tim, and Hooghe, Marc. 2010. 'Beyond the Civic-Ethnic Dichotomy: Investigating the Structure of Citizenship Concepts across 33 OECD Countries'.*Nations and Nationalis*m 16(4): 579-597.

Shulman, Stephen. 2002. "Challenging the Civic/Ethnic and West/East Dichotomies in the Study of Nationalism." *Comparative Political Studies* 35: 554-85.

Steenbergen M.R. and Jones, B.S. 2002. 'Modeling multilevel data structures.' *American Journal of Political Science* 46 (1): 218-237.

Theiss-Morse, Elizabeth and John R. Hibbing. 2005. 'Citizenship and Civic Engagement'. *Annual Review of Political Science* 8:227–49.

Tilley, James, Exley, S. and Heath, Anthony. 2004. 'Dimensions of British identity', in A. Park, J. Curtice, K. Thomson, C. Bromley and M. Phillips, eds., *British Social Attitudes: the 21st Report*, 147–67. London: Sage Publications.

Weatherford, M. S. 1992. 'Measuring Political Legitimacy'. *American Political Science Review* 86 (1): 149–66.

Weldon, Stephen A. 2006. 'The Institutional Context of Tolerance for Ethnic Minorities: A Comparative, Multilevel Analysis of Western Europe.' *American Journal of Political Science* 50(2): 331–349.

Wright, Matthew. 2011a. 'Policy Regimes and Normative Conceptions of Nationalism in Mass Public Opinion'. *Comparative Political Studies* 44(5): 598-624.

Wright, Matthew. 2011b. 'Diversity and the Imagined Community: Immigrant Diversity and Conceptions of National Identity'. *Political Psychology* 32(5): 837-62.

Wright, Matthew, Jack Citrin, and Jonathan Wand. 2012. 'Alternative Measures of American National Identity: Implications for the Civic-Ethnic Distinction.' *Political Psychology* 33(4): 469-82.

Table 1. Descriptive Statistics

	Political Trust		Exclusive-Inclusive (-2 to +2) National Identity Scale		Inclusive (Civic) Identity: Vote/ Participation/ (0-2)		Exclusive (Ascriptive) Identity: Birthplace/ Parentage (0-2)		N	MIPEX	MIPEX Access to Nationality	MIPEX Access to Political Participation
	Mean	SD	Mean	SD	Mean	SD	Mean	SD				
Austria	6.03	3.68	-0.29	0.86	0.20	0.42	0.49	0.61	904	34	22	34
Belgium	3.69	3.79	-0.15	0.86	0.23	0.46	0.37	0.60	953	57	71	57
Denmark	7.02	3.34	0.23	0.85	0.46	0.54	0.23	0.47	988	55	33	55
Finland	5.60	3.58	-0.20	0.81	0.22	0.44	0.41	0.54	949	81	44	81
France	3.39	3.13	0.12	0.94	0.41	0.58	0.29	0.54	1013	52	54	52
Germany	4.47	3.71	-0.19	0.85	0.22	0.43	0.42	0.60	1475	66	38	66
United Kingdom	2.71	3.01	-0.31	0.95	0.22	0.48	0.53	0.66	942	46	62	46
Greece	3.03	3.50	-0.38	0.84	0.15	0.37	0.53	0.64	969	14	25	14
Ireland	3.16	3.50	-0.44	0.90	0.16	0.43	0.60	0.66	884	59	62	59
Italy	3.18	3.66	-0.23	0.83	0.20	0.43	0.43	0.58	953	55	33	55
Netherlands	5.54	3.85	0.18	0.91	0.43	0.59	0.25	0.50	955	80	51	80
Portugal	3.10	3.44	-0.56	0.82	0.10	0.33	0.65	0.66	828	79	69	79
Spain	3.58	3.69	-0.46	0.80	0.12	0.35	0.58	0.61	985	50	41	50
Sweden	5.98	3.45	0.41	0.83	0.57	0.56	0.16	0.42	1029	93	71	93
Average	4.35	3.78	-0.15	0.90	0.27	0.49	0.42	0.60	13827	57	49	62

Note: see paper text and Web Appendix for discussion of all variables and scales shown here.

Table 2. National Identity and Political Trust, Multivariate, Multilevel analysis

	Model 1			Model 2			Model 3			Model 4		
	b	SE	p	b	SE	p	b	SE	p	b	SE	p
National identity (ascriptive-civic scale)	0.19	0.03	0.000	-0.71	0.15	0.000	-0.39	0.10	0.000	-0.24	0.10	0.021
Control Variables												
Life satisfaction	0.25	0.03	0.000	0.25	0.03	0.000	0.25	0.03	0.000	0.25	0.03	0.000
Perception of national economic situation	0.51	0.03	0.000	0.51	0.03	0.000	0.51	0.03	0.000	0.51	0.03	0.000
Perception of personal job situation	-0.01	0.03	0.852	-0.00	0.03	0.917	-0.00	0.03	0.885	-0.00	0.03	0.891
Perception of household financial situation	0.16	0.03	0.000	0.16	0.03	0.000	0.16	0.03	0.000	0.16	0.03	0.000
Perception of country's employment situation	0.32	0.04	0.000	0.32	0.04	0.000	0.32	0.04	0.000	0.32	0.04	0.000
Perception of environmental situation in country	0.35	0.03	0.000	0.35	0.03	0.000	0.35	0.03	0.000	0.35	0.03	0.000
Expectations for life in general	-0.06	0.06	0.328	-0.06	0.06	0.324	-0.07	0.06	0.288	-0.06	0.06	0.324
Expectations for the economic situation in the country	0.39	0.05	0.000	0.40	0.05	0.000	0.49	0.05	0.000	0.40	0.05	0.000
Expectations for the financial situation of your household	0.07	0.07	0.300	0.07	0.06	0.290	0.07	0.06	0.258	0.07	0.06	0.300
Expectations for the employment situation in the country	0.20	0.05	0.000	0.20	0.05	0.000	0.20	0.05	0.000	0.20	0.05	0.000
Expectations for personal job situation	-0.02	0.07	0.809	-0.01	0.07	0.881	-0.01	0.07	0.835	-0.01	0.07	0.876
Left-right self-placement	0.09	0.02	0.000	0.09	0.02	0.000	0.09	0.02	0.000	0.09	0.02	0.000
Education	0.02	0.01	0.000	0.03	0.01	0.000	0.03	0.01	0.000	0.02	0.01	0.000
Age	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000
Female	-0.19	0.06	0.000	-0.18	0.06	0.001	-0.19	0.06	0.000	-0.18	0.06	0.000
Rural	-0.13	0.07	0.074	-0.12	0.07	0.088	-0.12	0.07	0.095	-0.13	0.07	0.080
Small town	-0.01	0.04	0.735	-0.01	0.04	0.733	-0.01	0.04	0.773	-0.01	0.04	0.723
Social self-placement	0.11	0.02	0.000	0.11	0.02	0.000	0.11	0.02	0.000	0.11	0.02	0.000
Migrant Policy and Interactions												
Migrant Integration Index (MIPEX)	-0.01	0.01	0.341	-0.01	0.01	0.359		--			--	
MIPEX participation		--			--		0.004	0.01	0.661		--	
MIPEX acquisition of nationality		--			--			--		-0.02	0.01	0.089
MIPEX*national identity		--		0.02	0.00	0.000		--			--	
MIPEX participation* identity		--			--		0.01	0.00	0.000		--	
MIPEX acquisition of nationality* identity		--			--			--		0.009	0.002	0.000

Intercept	-0.04	0.88	0.965	-0.11	0.87	0.905	-1.13	0.63	0.099	-0.00	0.57	0.998
Level 1 variance		10.79			10.76			10.76			10.77	
Level 2 variance		0.49			0.47			0.51			0.40	
Level 1 variance explained (%)		13.8			14.0			14.0			13.9	
Level 2 variance explained (%)		75.7			76.7			74.7			80.1	

Level 1 N=13,827; coefficients are unstandardized coefficients, standard errors, and p-values produced in HLM software. See Web Appendix for measures of all variables included in the models. The variance components with no variables in the models are as follows: Level 1 variance, 12.511, Level 2 variance, 2.014

Figure 1. Political Trust, MIPEX and National Identity, Illustration of Interactive Effects (MIPEX Index)
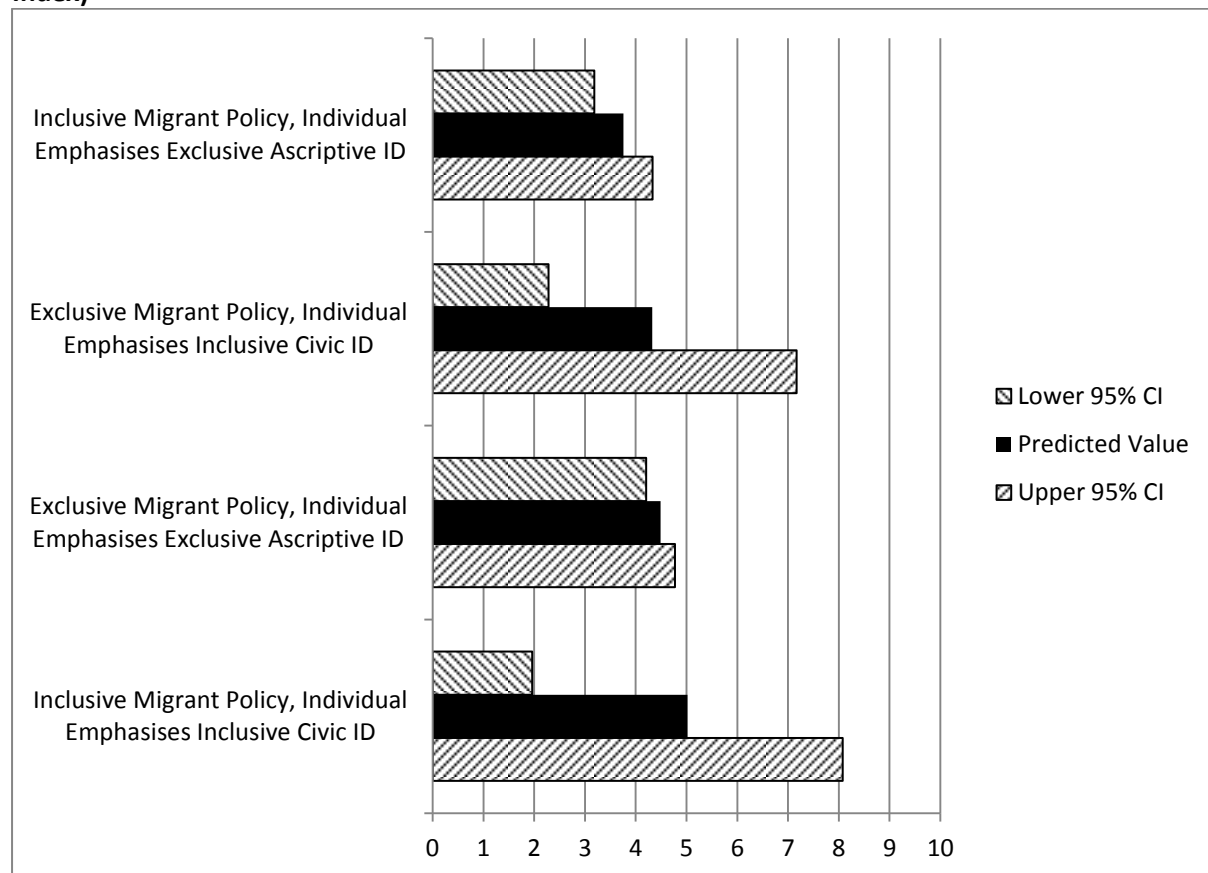
Note: Figure created by substituting values into Model 2 of Table 1 to derive estimated levels of political trust. For instance, the score for the 75th percentile on the MIPEX scale (68) and the value representing the greatest ascriptive identity (-2) were substituted into Model 2 (with all other variables held to their means) to create the top set of bars (including lower and upper confidence intervals), the bars below this were created by substituting the score for the 25th percentile on the MIPEX scale (51) and the value representing the greatest civic identity (+2) into Model 2, and so on.

Figure 2. Political Trust, MIPEX, and National Identity, Illustration of Interactive Effects (Participation Component of Index)
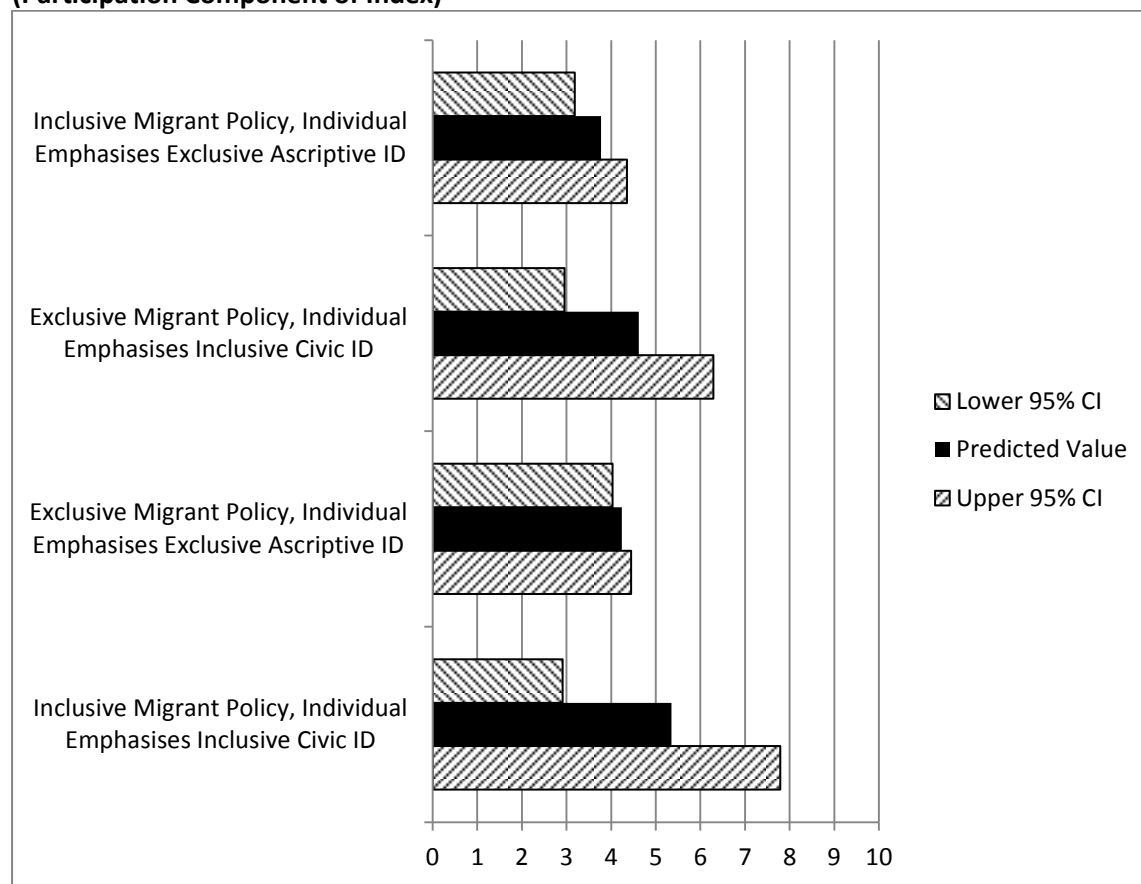
Note: Figure created by substituting values into Model 3 of Table 1 to derive estimated levels of Political Trust. For instance, the score for the 75th percentile on the MIPEX participation scale (79) and the value representing the greatest ascriptive identity (-2) were substituted into Model 3 (with all other variables held to their means) to create the top set of bars (including lower and upper confidence intervals), the bars below this were created by substituting the score for the 25th percentile on the MIPEX participation scale (49) and the value representing the greatest civic identity (+2) into Model 3, and so on.

Figure 3. Political Trust, MIPEX, and National Identity, Illustration of Interactive Effects (Acquisition of Citizenship Component of Index)
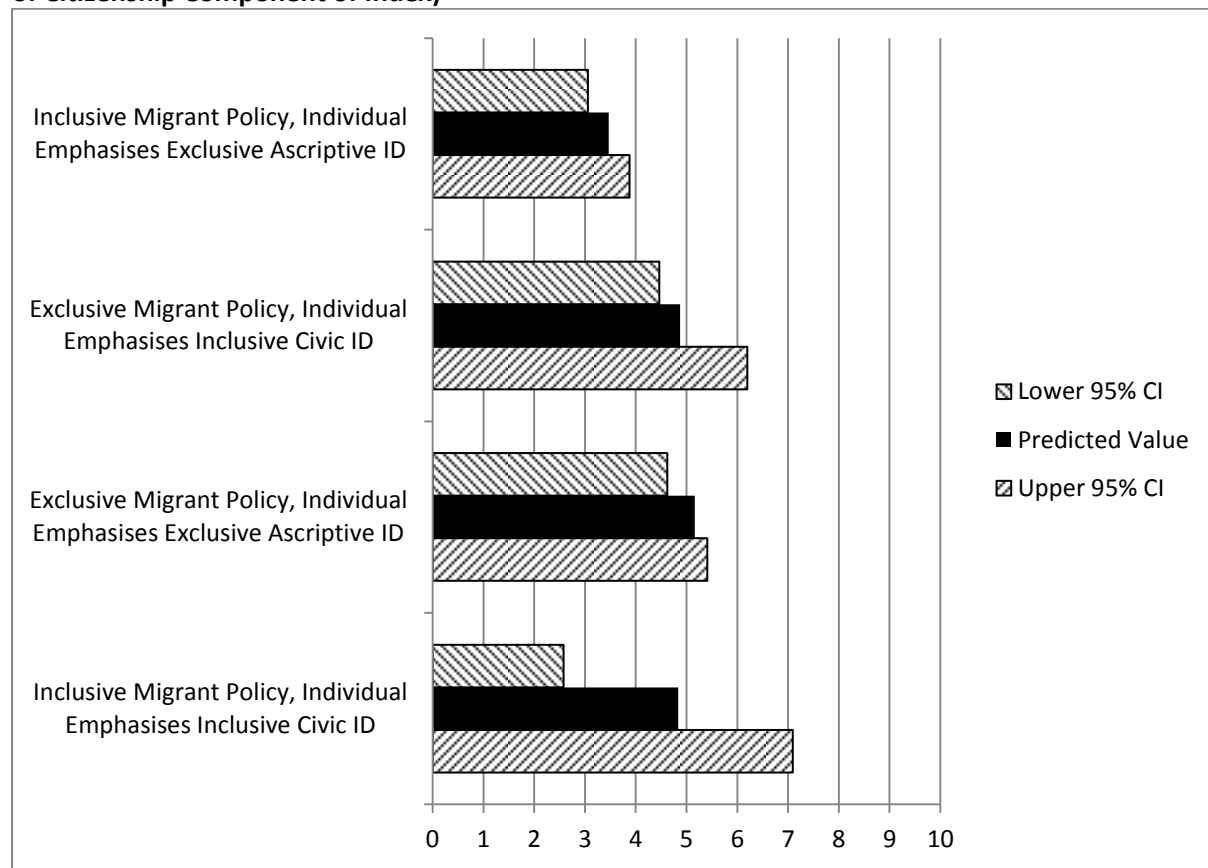
Note: Figure created by substituting values into Model 4 of Table 1 to derive estimated levels of political trust. For instance, the score for the 75th percentile on the MIPEX citizenship scale (65) and the value representing the greatest ascriptive identity (-2) were substituted into Model 4 (with all other variables held to their means) to create the top bars (including lower and upper confidence intervals), the bars below this were created by substituting the score for the 25th percentile on the MIPEX citizenship scale (33) and the value representing the greatest civic identity (+2) into Model 4, and so on.

Immigration, National Identity and Political Trust in European Democracies
Lauren McLaren
Journal of Ethnic and Migration Studies **(2016)**

Web Appendix

Measurement of National Identity

As mentioned in the text of the paper, our indicators of the aspects of national identity that individuals emphasize are less than ideal, in that they do not allow us to use normal scaling techniques to investigate which items might fit together empirically to form differing individual-level constructs of national identity. The pilot study mentioned in the paper was not carried out specifically to validate the Eurobarometer items used here but instead was originally designed to investigate a series of survey-based experiments. However, many of the items that appear in the EB used for the analysis in the paper and items that appear in the International Social Survey Programme's module on national identity were included in that pilot study, and though the survey is not fielded amongst a representative sample—it was conducted amongst a convenience sample of 1328 UK university students using online platform Qualtrics—we believe it is still useful in investigating whether items fit together empirically as we would expect based on existing literature. The national identity portion of that questionnaire is as follows:

People have a lot of different ideas about what it means to be British. What is your view? How important do you think each of the following is for someone to be considered truly British?

	Very Important	Quite Important	Not Important	Not Important at all	Don't Know

Having British citizenship					
Being born in Britain					
Living in Britain for most of one's life					
Having at least one British parent					
Being able to speak English					
Having British ancestry					
Participating in politics, for instance by voting in elections					
Being active in an association or organisation in Britain					
Shared cultural heritage					
Accepting British values					
Feeling British					

Factor Analysis 1 in Appendix Table 1 shows the results of an analysis of the above items that come closest to the EB items. The results show that, as expected, being born in the country, living most of one's life in the country, and parentage appear to fit together into a common construct of national identity. Speaking English and sharing cultural heritage load onto this factor as well, but more weakly. This is consistent with other empirical and theoretical literature that notes the ambiguity of these latter items when it comes to the ascriptive/ethnic versus non-ascriptive/civic construct (see, for instance, Shulman 2002). Emphasis on feeling British loads very weakly onto both factors. Factor Analysis 2 in the same table therefore omits feeling British and adds the ancestry item, which was included in our pilot study. As shown in the factor analysis results, this item loads onto the same factor as birthplace, parentage, and having lived most of one's life in the country, indicating that the items do likely form a general ascriptive/ethnic construct. The loading for the culture item seems to indicate that this may fit within the same construct, though more weakly than some of the other items. In both of the factor analysis results, participating in politics and being active in an association clearly load onto a second factor.

In order to carry out the multivariate analyses discussed in the main text of the paper, we investigated different ways of combining the EB items to make the results for different national identity constructs as comparable as possible. Because we only have two items that are clearly civic in nature in the EB, it seemed reasonable to try to narrow our ascriptive/ethnic items down to two as well. Because birthplace and parentage clearly loaded most strongly with ancestry in the second factor analysis in our pilot study, we focus on these as our indicators of exclusive ascriptive/ethnic identity. Initially, we created two separate indices—an inclusive, non-ascriptive/civic index that includes the two participation-oriented items and an exclusive, ascriptive/ethnic index that includes emphasis on parentage and birthplace. The results using these two separate indices, each with a range of 0-2, are shown in Appendix Tables 2 and 3. Note that in these analyses, each index has been entered into separate regression equations—i.e., they are not both included in the same regression simultaneously due to concerns about multicollinearity. The interactive effects are shown in Appendix Figures 1-3.

For the main text of the paper, we have combined the items to create a single national identity index. For this index, individuals who mentioned both parentage and birthplace were given a score of -2, those who mentioned one or the other were given a score of -1, those who mentioned both of the participation items were given a score of +2 and those who mentioned one of these were given a score of +1. Individuals who happened to have chosen one participation and one ascriptive/ethnic item were omitted from the analysis (182 respondents, or 1% of the entire sample). Those who chose none of the participation or ascriptive/ethnic items were scored 0. Thus, the scale ranges from -2 to +2 (exclusive/ascriptive/ethnic to inclusive/non-ascriptive/civic).

Robustness and Omitted Variables Investigations

For robustness checks, we investigated the Q-Q Plots of residual values resulting from our multilevel analyses, and these initially indicated that Britain was an outlier. We thus re-ran our analyses without Britain and the results are similar to those that included Britain (see Table A, Model 1 at the end of this file). Once Britain was removed, Austria, Sweden and Denmark appeared to be outliers, and so the analysis was re-run without these countries and without Britain. These results appear in Table A, Model 2. We also examined residual standard deviation from the final fitted fixed effect model, and Denmark, Germany, Spain, Finland, France, the Netherlands, Austria, and Sweden appeared to have relatively extreme standard deviations. We thus re-ran our model on this sample of countries only. These results appear in Table A, Model 3. All of the models indicate virtually identical effects across these varying groups of countries, and these effects are similar to those reported in the paper.

In terms of potential omitted variables, scatterplots of residuals against potentially important independent variables--expenditure on social protection (available from Eurostat) and World Bank governance score--indicate that these might be significant omitted variables in our models. We therefore re-ran our models (with all countries included), and the nature of the relationship between national identity, MIPEX and trust remains the same. Results are shown in Table B.

Potential nonlinearity appeared in scatterplots of residuals plotted against governance scores and social protection expenditure. We thus attempted to include social protection and social protection squared in one model and governance scores and governance scores squared in a

separate model. Unfortunately, the model that included social protection squared could not be run because of multicollinearity among the model predictors. The model that included governance squared scores did run, and the interaction between national identity and MIPEX remains significant even controlling for these omitted variables. These results are shown in Table B, Model 3. Given our very limited Level 2 degrees of freedom and multicollinearity at Level 2, in the resubmitted paper, we have presented the models without these additional predictors.

Control Variables Included in the Multivariate Analyses

Although the data set used in the analyses in this paper does not contain the full range of variables related to perceptions of political systems that we might like to include as controls, it does contain quite a few that are useful to help ensure that any relationships found here are not spuriously driven by other factors. For instance, as noted in the text of the paper, some research on perceptions of political systems indicates that perceptions of government economic performance and perceptions of one's own household economic situation are likely to be relevant (e.g., Clarke, Dutt and Kornberg 1993; Anderson and Guillory 1997; Miller and Listhaug 1990, 1999; Weil 1989; Weatherford 1992; Evans and Whitefield 1995; Mishler and Rose 1997, 2001; Rohrschneider 2005; Anderson and Tverdova 2003). Eurobarometer 71.3 contains a wide range of variables measuring these perceptions, and these are included as controls here. We also control for life satisfaction as an indicator of general pessimism, which may be connected to negative perceptions of political institutions (McLaren 2012), social class, left-right self-placement, education, age, gender and the size of the town in

which the respondent lives.[1] The measures of these control variables are provided below. Our previous analyses also incorporated a control for quality of governance, using the World Bank's Governance indicators, and incorporation of this variable did not affect the relationships investigated here. Due to the limited degrees of freedom at the country-level, we therefore omit this variable from the analyses. The measures of our control variables are as follows.

Economic Expectations: What are your expectations for the next twelve months: will the next twelve months be better, worse or the same, when it comes to...? The economic situation in (OUR COUNTRY); The financial situation of your household; The employment situation in (OUR COUNTRY); Your personal job situation. Better, Worse, Same.

Perception of Current Economy and Economic Circumstances: How would you judge the current situation in each of the following? The situation of the (NATIONALITY) economy; Your personal job situation; The financial situation of your household; The employment situation in (OUR COUNTRY). Very good, rather good, rather bad, very bad.

All of the above items were coded such that high values represent more positive perceptions of economic circumstances.

---

[1] Unfortunately, this EB does not include an indicator of how the respondent voted in the last election, and so we are not able to control for the electoral winner effect identified by Anderson and colleagues (Anderson and Tverdova 2001; Anderson and Lo Tempio 2002); it also does not contain an indicator of social capital, which has also been shown to be connected to political trust (e.g., Zmerli and Newton 2008). As mentioned in the text of the paper, in previous analyses we did investigate our propositions using the European Values Study 2008, which does contain these indicators (though not the range of economic perceptions contained in the EB used here), and the conclusions drawn from those results are very similar to those reported here.

Perceptions of other current issues: The following item appears in the same group as the above items: The situation of the environment in (OUR COUNTRY). Very good, rather good, rather bad, very bad.

Life Satisfaction: On the whole, are you very satisfied, fairly satisfied, not very satisfied or not at all satisfied with the life you lead? Very satisfied, fairly satisfied, not very satisfied, not all satisfied.

Expectations for Life in Future: What are your expectations for the next twelve months: will the next twelve months be better, worse or the same, when it comes to...? Your life in general. Better, Worse, Same.

Level in Society: On the following scale, step '1' corresponds to 'the lowest level in the society'; step '10' corresponds to 'the highest level in the society'. Could you tell me on which step you would place yourself? 1 The lowest level in the society…10 The highest level in the society.

All of these were coded such that high values represent more positive perceptions of circumstances.

Left-Right Self-Placement: In political matters people talk of 'the left' and 'the right'. How would you place your views on this scale (1 Left; 10 Right).

Education: How old were you when you stopped full-time education? Those who are still studying were recoded such that their education was their current age.

Age: How old are you?

Size of town: Would you say you live in a...? Rural area or village, Small or middle sized town, Large town. Large town is the omitted category for the analysis here.

Gender: coded by interviewer.

Web Appendix References

Anderson, C.J. and Guillory, C.A. 1997. 'Political Institutions and Satisfaction with Democracy: A Cross-National Analysis of Consensus and Majoritarian Systems'. *American Political Science Review* 91: 66–81.

Anderson, Christopher J. and Andrew J. LoTempio. 2002. 'Winning, losing and political trust in America'. *British Journal of Political Science* 32(2): 335-51.

Anderson, Christopher J. and Yuliya V. Tverdova. 2001. 'Winners, losers, and attitudes about government in contemporary democracies'. *International Political Science Review* 22 (4): 321-338.

Anderson, Christopher J. and Yuliya V. Tverdova. 2003. 'Corruption, Political Allegiances, and Attitudes Toward Government in Contemporary Democracies'. *American Journal of Political Science* 47(1): 91-109.

Clarke, H.D., Dutt, N. and Kornberg, A. 1993. 'The Political Economy of Attitudes towards Polity and Society in Western European Democracies'. *Journal of Politics* 55 (4): 998–1021.

Evans, Geoffrey and Stephen Whitefield. 1995. 'The Politics and Economics of Democratic Commitment: Support for Democracy in Transition Societies'. *British Journal of Political Science* 25 (4): 485–514.

McLaren, L.M. 2012. 'The Cultural Divide in Europe: Migration, Multiculturalism, and Political Trust,' *World Politics* 64(2): 199-241.

Miller, A.H. and Listhaug, O. 1990. 'Political Parties and Confidence in Government: A Comparison of Norway, Sweden and the United States'. *British Journal of Political Science* 29 (3): 357–86.

Miller, A.H. and Listhaug, O. 1999. 'Political Performance and Institutional Trust'. In P. Norris (ed.), *Critical Citizens: Global Support for Democratic Governance*. Oxford: Oxford University Press, pp. 204–16.

Mishler, W. and Rose, R. 1997. 'Trust, distrust and skepticism: Popular evaluations of civil and political institutions in post-communist societies'. *Journal of Politics* 59(2): 418-51.

Mishler W. and Rose, R. 2001. 'What are the Origins of Political Trust? Testing Institutional and Cultural Theories in Post-Communist Societies'. *Comparative Political Studies* 34 (1): 30–62.

Rohrschneider, R. 2005. 'Institutional Quality and Perceptions of Representation in Advanced Industrial Democracies'. *Comparative Political Studies* 38(7): 850-74.

Shulman, Stephen. 2002. 'Challenging the Civic/Ethnic and West/East Dichotomies in the Study of Nationalism'. *Comparative Political Studies* 35: 554-85.

Weatherford, M. S. 1992. 'Measuring Political Legitimacy'. *American Political Science Review* 86 (1): 149–66.

Weil, F.D. 1989. 'The Sources and Structure of Legitimation in Western Democracies: A Consolidated Model Tested with Time-Series Data in Six Countries since World War II'. *American Sociological Review* 54: 682–706.

Zmerli, Sonja and Ken Newton. 2008. 'Social Trust and Attitudes Toward Democracy', *Public Opinion Quarterly* 72: 706-24.

Appendix Table 1. Factor Analysis Results (Rotated Component Matrix)

	Factor Analysis 1		Factor Analysis 2	
	1	2	1	2
Important to have been born in Britain	**0.823**	-0.042	**0.813**	-0.038
Important to have lived in Britain most of one's life	**0.731**	0.068	**0.636**	0.075
Important to have at least one British parent	**0.793**	0.028	**0.843**	0.003
Important to have be able to speak English	**0.575**	0.261	0.521	0.278
Important to participate in politics	-0.006	**0.821**	0.016	**0.847**
Important to belong to an association in Britain	0.087	**0.838**	0.132	**0.834**
Important to have shared cultural heritage	**0.581**	0.353	**0.626**	0.307
Important to feel British	0.246	0.282	--	--
Important to have British ancestry	--	--	**0.796**	0.055
Eigenvalue	2.577	1.656	3.090	1.594
Percent of Variance Explained	32.2	20.7	38.6	19.9

Extraction Method: Principal Component Analysis; Rotation Method: Varimax with Kaiser Normalization. N=1328.

Appendix Table 2. National Identity and Political Trust, Multivariate, Multilevel analysis, Civic and Ascriptive Identity Entered Separately

	Model 1			Model 2			Model 3			Model 4		
	b	SE	p	b	SE	p	b	SE	p	b	SE	p
National Identity Variables												
Emphasize inclusive/ civic characteristics	0.05	0.01	0.000		--		-0.20	0.05	0.000		--	
Emphasize exclusive/ ascriptive characteristics		--		-0.04	0.01	0.002		--		0.11	0.04	0.011
Control Variables												
Life satisfaction	0.25	0.03	0.000	0.25	0.03	0.000	0.25	0.03	0.000	0.25	0.03	0.000
Perception of national economic situation	0.51	0.03	0.000	0.51	0.03	0.000	0.51	0.03	0.000	0.51	0.03	0.000
Perception of personal job situation	-0.01	0.03	0.842	-0.01	0.03	0.835	-0.00	0.03	0.903	-0.01	0.03	0.860
Perception of household financial situation	0.16	0.03	0.000	0.16	0.03	0.000	0.16	0.03	0.000	0.16	0.03	0.000
Perception of country's employment situation	0.33	0.04	0.000	0.32	0.04	0.000	0.33	0.04	0.000	0.32	0.04	0.000
Perception of environmental situation in country	0.35	0.03	0.000	0.35	0.03	0.000	0.35	0.03	0.000	0.35	0.03	0.000
Expectations for life in general	-0.06	0.06	0.321	-0.06	0.06	0.330	-0.06	0.06	0.345	-0.07	0.06	0.292
Expectations for the economic situation in the country	0.39	0.05	0.000	0.40	0.05	0.000	0.39	0.05	0.000	0.40	0.05	0.000
Expectations for the financial situation of your household	0.06	0.07	0.321	0.07	0.07	0.297	0.06	0.06	0.327	0.07	0.07	0.287
Expectations for the employment situation in the country	0.21	0.05	0.000	0.20	0.05	0.000	0.20	0.05	0.000	0.20	0.05	0.000
Expectations for personal job situation	-0.02	0.07	0.750	-0.01	0.07	0.855	-0.02	0.07	0.773	-0.01	0.07	0.909
Left-right self-placement	0.09	0.02	0.000	0.09	0.02	0.000	0.09	0.01	0.000	0.08	0.02	0.000
Education	0.03	0.01	0.000	0.03	0.01	0.000	0.03	0.01	0.000	0.03	0.01	0.000
Age	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000
Female	-0.18	0.06	0.001	-0.18	0.06	0.001	-0.19	0.06	0.001	-0.18	0.06	0.000
Rural	-0.13	0.07	0.073	-0.13	0.07	0.072	-0.13	0.07	0.052	-0.13	0.07	0.077
Small town	-0.01	0.04	0.716	-0.01	0.04	0.696	-0.01	0.04	0.735	-0.01	0.04	0.693
Social self-placement	0.12	0.02	0.000	0.12	0.02	0.000	0.12	0.02	0.000	0.11	0.02	0.000
Migrant Policy and Interactions												
Migrant Integration Index (MIPEX)	-0.01	0.01	0.362	-0.01	0.01	0.353	-0.02	0.01	0.126	-0.01	0.01	0.612
MIPEX* inclusive/ civic identity		--			--		0.004	0.001	0.000		--	
MIPEX*exclusive/ascriptive identity		--			--			--		-0.002	0.00	0.000
Intercept	-0.23	0.89	0.803	-0.01	0.89	0.353	0.33	0.88	0.713	-0.39	0.89	0.670

Level 1 variance		10.79			10.80			10.77			10.79	
Level 2 variance		0.50			0.50			0.48			0.49	
Level 1 variance explained (%)		13.8			13.7			13.9			13.8	
Level 2 variance explained (%)		75.2			75.2			76.2			75.7	

Level 1 N=13,827; coefficients are unstandardized coefficients, standard errors, and p-values produced in HLM software. See Web Appendix A for measures of all variables included in the models. The variance components with no variables in the models are as follows: Level 1 variance, 12.511, Level 2 variance, 2.014

Appendix Table 3. MIPEX Political Participation, Acquisition of Nationality, and National Identity Interactive Effects, Civic and Ascriptive Identity Entered Separately

	Model 1			Model 2			Model 3			Model 4		
	b	SE	p	b	SE	p	b	SE	p	b	SE	p
National Identity Variables												
Emphasize civic characteristics	-0.07	0.01	0.000		--		-0.06	0.04	0.099		--	
Emphasize ascriptive characteristics		--		0.08	0.03	0.005		--		0.04	0.03	0.168
Control Variables												
Life satisfaction	0.25	0.03	0.000	0.25	0.03	0.000	0.25	0.03	0.000	0.25	0.03	0.000
Perception of national economic situation	0.51	0.03	0.000	0.51	0.03	0.000	0.51	0.03	0.000	0.51	0.03	0.000
Perception of personal job situation	-0.00	0.03	0.868	-0.01	0.03	0.852	-0.00	0.03	0. 868	-0.01	0.03	0.854
Perception of household financial situation	0.16	0.03	0.000	0.16	0.03	0.000	0.16	0.03	0.000	0.16	0.03	0.000
Perception of country's employment situation	0.32	0.04	0.000	0.32	0.04	0.000	0.32	0.04	0.000	0.32	0.04	0.000
Perception of environmental situation in country	0.35	0.03	0.000	0.35	0.03	0.000	0.35	0.03	0.000	0.35	0.03	0.000
Expectations for life in general	-0.06	0.06	0.311	-0.07	0.06	0.271	-0.06	0.06	0.332	-0.07	0.06	0.300
Expectations for the economic situation in the country	0.39	0.05	0.000	0.40	0.05	0.000	0.39	0.05	0.000	0.40	0.05	0.000
Expectations for the financial situation of your household	0.07	0.07	0.310	0.07	0.07	0.263	0.06	0.07	0.331	0.07	0.07	0.292
Expectations for the employment situation in the country	0.20	0.05	0.000	0.20	0.05	0.000	0.20	0.05	0.000	0.20	0.05	0.000
Expectations for personal job situation	-0.02	0.07	0.754	-0.01	0.07	0.898	-0.02	0.07	0.788	-0.01	0.07	0.892
Left-right self-placement	0.09	0.02	0.000	0.09	0.02	0.000	0.09	0.02	0.000	0.08	0.02	0.000
Education	0.03	0.01	0.000	0.03	0.01	0.000	0.03	0.01	0.000	0.03	0.01	0.000
Age	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000
Female	-0.19	0.06	0.000	-0.19	0.06	0.000	-0.19	0.06	0.001	-0.18	0.06	0.001
Rural	-0.13	0.07	0.074	-0.12	0.07	0.087	-0.13	0.07	0.074	-0.13	0.07	0.077
Small town	-0.01	0.04	0.724	-0.01	0.04	0.720	-0.01	0.04	0.698	-0.01	0.04	0.703
Social self-placement	0.12	0.02	0.000	0.11	0.02	0.000	0.11	0.02	0.000	0.11	0.02	0.000
Migrant Policy and Interactions												
Migrant Integration Index (MIPEX)—Political Participation	-0.0001	0.01	0.926	0.01	0.01	0.384		--			--	
Migrant Integration Index (MIPEX)—Acquisition of Nationality							-0.02	0.01	0.041		--	

MIPEX—Political Participation * civic identity	0.002	0.001	0.000		--			--			--	
MIPEX—Political Participation * ascriptive identity		--		-0.002	0.000	0.000		--			--	
MIPEX Acquisition of Nationality * civic identity		--			--		0.002	0.001	0.000		--	
MIPEX Acquisition of Nationality* ascriptive identity		--			--			--		-0.002	0.001	0.005
Intercept	-0.97	0.64	0.159	-1.35	0.65	0.058	0.13	0.58	0.830	-0.10	0.59	0.872
Level 1 variance		10.78			10.79			10.79			10.80	
Level 2 variance		0.52			0.52			0.40			0.41	
Level 1 variance explained (%)		13.8			13.8			13.8			13.7	
Level 2 variance explained (%)		74.2			74.2			80.1			79.6	

Level 1 N=13,827; coefficients are unstandardized coefficients, standard errors, and p-values produced in HLM software. See Web Appendix A for measures of all variables included in the models. The variance components with no variables in the models are as follows: Level 1 variance, 12.511, Level 2 variance, 2.014

Appendix Table 4. National Identity and Political Trust, Multivariate, Multilevel analysis, Random Effects Model

	b	SE	p
National identity (ascriptive-civic scale)	-0.70	0.23	0.011
Control Variables			
Life satisfaction	0.25	0.03	0.000
Perception of national economic situation	0.51	0.03	0.000
Perception of personal job situation	-0.00	0.03	0.945
Perception of household financial situation	0.16	0.03	0.000
Perception of country's employment situation	0.32	0.04	0.000
Perception of environmental situation in country	0.35	0.03	0.000
Expectations for life in general	-0.06	0.06	0.301
Expectations for the economic situation in the country	0.40	0.05	0.000
Expectations for the financial situation of your household	0.07	0.06	0.293
Expectations for the employment situation in the country	0.20	0.05	0.000
Expectations for personal job situation	-0.01	0.07	0.879
Left-right self-placement	0.09	0.02	0.000
Education	0.02	0.01	0.000
Age	0.01	0.00	0.000
Female	-0.18	0.06	0.001
Rural	-0.12	0.07	0.088
Small town	-0.01	0.04	0.739
Social self-placement	0.11	0.02	0.000
Migrant Policy and Interactions			
Migrant Integration Index (MIPEX)	-0.01	0.01	0.359
MIPEX*national identity	0.01	0.00	0.002
Intercept	-0.10	0.87	0.912
Level 1 variance		10.75	
Level 2 variance		0.48	
National Identity slope variance		0.02	0.005
Level 1 variance explained (%)		14.1	
Level 2 variance explained (%)		76.6	

Level 1 N=13,827; coefficients are unstandardized coefficients, standard errors, and p-values produced in HLM software. See Web Appendix A for measures of all variables included in the models. The variance components with no variables in the models are as follows: Level 1 variance, 12.511, Level 2 variance, 2.014

Appendix Table 5. National Identity and Political Trust, Multivariate, Multilevel analysis, Robustness Checks for Outlier Effects

	Model 1: Britain omitted			Model 2: Britain, Austria, Sweden and Denmark omitted			Model 3: Denmark, Germany, Spain, Finland, France, the Netherlands, Austria and Sweden only			Model 4: Spain omitted		
	b	SE	p	b	SE	p	b	SE	p	b	SE	p
National identity (ascriptive-civic scale)	-0.71	0.15	0.000	-1.00	0.24	0.000	-0.63	0.18	0.000	-0.71	0.15	0.000
Control Variables												
Life satisfaction	0.26	0.04	0.000	0.21	0.04	0.000	0.36	0.05	0.000	0.28	0.04	0.000
Perception of national economic situation	0.49	0.03	0.000	0.56	0.04	0.000	0.46	0.04	0.000	0.51	0.03	0.000
Perception of personal job situation	0.01	0.03	0.857	-0.02	0.04	0.586	-0.02	0.04	0.581	-0.01	0.03	0.766
Perception of household financial situation	0.17	0.04	0.000	0.17	0.04	0.000	0.19	0.05	0.000	0.16	0.04	0.000
Perception of country's employment situation	0.33	0.04	0.000	0.35	0.05	0.000	0.30	0.04	0.000	0.29	0.04	0.000
Perception of environmental situation in country	0.36	0.03	0.000	0.33	0.03	0.000	0.41	0.04	0.000	0.33	0.03	0.000
Expectations for life in general	-0.07	0.07	0.303	-0.03	0.08	0.668	-0.02	0.08	0.792	-0.08	0.06	0.226
Expectations for the economic situation in the country	0.41	0.05	0.000	0.36	0.06	0.000	0.45	0.06	0.000	0.40	0.05	0.000
Expectations for the financial situation of your household	0.06	0.07	0.346	0.03	0.08	0.752	0.08	0.08	0.341	0.08	0.07	0.247
Expectations for the employment situation in the country	0.17	0.05	0.001	0.23	0.06	0.000	0.12	0.06	0.062	0.20	0.05	0.000
Expectations for personal job situation	-0.00	0.07	0.980	-0.00	0.08	0.962	-0.07	0.09	0.479	-0.00	0.07	0.889
Left-right self-placement	0.10	0.02	0.000	0.07	0.02	0.000	0.10	0.02	0.000	0.12	0.02	0.000
Education	0.03	0.01	0.000	0.02	0.01	0.005	0.03	0.00	0.000	0.03	0.01	0.000
Age	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000
Female	-0.18	0.06	0.000	-0.18	0.07	0.008	-0.14	0.07	0.055	-0.20	0.06	0.000
Rural	-0.10	0.08	0.184	-0.11	0.09	0.222	-0.21	0.10	0.028	-0.17	0.08	0.028
Small town	-0.01	0.04	0.822	-0.02	0.05	0.709	-0.05	0.05	0.346	-0.01	0.04	0.761
Social self-placement	0.12	0.02	0.000	0.13	0.03	0.000	0.13	0.03	0.000	0.11	0.02	0.000
Migrant Policy and Interactions												
Migrant Integration Index (MIPEX)	-0.01	0.01	0.275	0.00	0.01	0.792	-0.04	0.01	0.190	-0.01	0.01	0.396
MIPEX*national identity	0.01	0.00	0.000	0.02	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000
Intercept	-0.30	0.72	0.680	-1.18	0.81	0.183	-0.04	0.76	0.957	-0.24	0.92	0.793
Level 1 variance		10.99			11.20			10.87			10.66	

		Model 1			Model 2			Model 3			Model 4	
Level 2 variance		0.31			0.16			0.21			0.53	
Level 1 variance explained (%)		13.9			13.4			14.5			14.2	
Level 2 variance explained (%)		84.1			83.3			87.0			75.1	
N		12,885			9964			8,298			12842	

Coefficients are unstandardized coefficients, standard errors, and p-values produced in HLM software. See Web Appendix A for measures of all variables included in the models. The variance components with no independent variables in the models are as follows: Model 1 Level 1 variance, 12.764, Level 2 variance, 1.950; Model 2 Level 1 variance, 12.937, Level 2 variance, 0.961; Model 3 Level 1 variance, 12.716, Level 2 variance, 1.609; Model 4 Level 1 variance, 12.425, Level 2 variance, 2.132.

Appendix Table 6. National Identity and Political Trust, Multivariate, Multilevel analysis, Robustness Checks for Omitted Variables

	Model 1: Model Including Expenditure on Social Protection			Model 2: Model Including World Bank Governance Scores			Model 3: Model Including World Bank Governance and Squared Scores		
	b	SE	p	b	SE	p	b	SE	p
National identity (ascriptive-civic scale)	-0.71	0.15	0.000	-0.71	0.15	0.000	-0.70	0.15	0.000
Control Variables									
Life satisfaction	0.25	0.03	0.000	0.25	0.03	0.000	0.25	0.03	0.000
Perception of national economic situation	0.51	0.03	0.000	0.51	0.03	0.000	0.51	0.03	0.000
Perception of personal job situation	-0.00	0.03	0. 916	-0.00	0.03	0. 915	-0.00	0.03	0. 912
Perception of household financial situation	0.16	0.03	0.000	0.16	0.03	0.000	0.16	0.03	0.000
Perception of country's employment situation	0.32	0.04	0.000	0.32	0.04	0.000	0.32	0.04	0.000
Perception of environmental situation in country	0.35	0.03	0.000	0.35	0.03	0.000	0.35	0.03	0.000
Expectations for life in general	-0.06	0.06	0.321	-0.06	0.06	0.321	-0.06	0.06	0.317
Expectations for the economic situation in the country	0.40	0.05	0.000	0.40	0.05	0.000	0.40	0.05	0.000
Expectations for the financial situation of your household	0.07	0.06	0.290	0.07	0.06	0.290	0.07	0.06	0.287
Expectations for the employment situation in the country	0.20	0.05	0.000	0.20	0.05	0.000	0.20	0.05	0.000
Expectations for personal job situation	-0.01	0.07	0.879	-0.01	0.07	0.880	-0.01	0.07	0.883
Left-right self-placement	0.09	0.02	0.000	0.09	0.02	0.000	0.09	0.02	0.000
Education	0.02	0.01	0.000	0.02	0.01	0.000	0.02	0.01	0.000
Age	0.01	0.00	0.000	0.01	0.00	0.000	0.01	0.00	0.000
Female	-0.18	0.06	0.001	-0.18	0.06	0.001	-0.18	0.06	0.001
Rural	-0.12	0.07	0.086	-0.12	0.07	0.087	-0.12	0.07	0.091
Small town	-0.01	0.04	0.721	-0.01	0.04	0.730	-0.01	0.04	0.732
Social self-placement	0.11	0.02	0.000	0.11	0.02	0.000	0.11	0.02	0.000
Expenditure on Social Welfare (Eurostat)	0.00	0.00	0.256		--			--	
World Bank Governance Scores		--		0.68	0.42	0.139	-2.96	2.78	0.312
World Bank Governance Scores Squared		--			--		1.50	1.13	0.216
Migrant Policy and Interactions									
Migrant Integration Index (MIPEX)	-0.01	0.01	0.484	-0.01	0.01	0.302	-0.01	0.01	0.443
MIPEX*national identity	0.02	0.00	0.000	0.02	0.00	0.000	0.01	0.00	0.000

Intercept	-1.05	1.16	0.384	-0.94	0.97	0.355	0.78	1.60	0.637
Level 1 variance		10.76			10.76			10.76	
Level 2 variance		0.45			0.42			0.39	
Level 1 variance explained (%)		14.0			14.0			14.0	
Level 2 variance explained (%)		77.7			79.1			80.6	

Level 1 N=13,827; coefficients are unstandardized coefficients, standard errors, and p-values produced in HLM software. See Web Appendix A for measures of all variables included in the models. The variance components with no variables in the models are as follows: Level 1 variance, 12.511, Level 2 variance, 2.014

Appendix Figure 1. Political Trust, MIPEX and National Identity, Illustration of Interactive Effects (MIPEX Index)
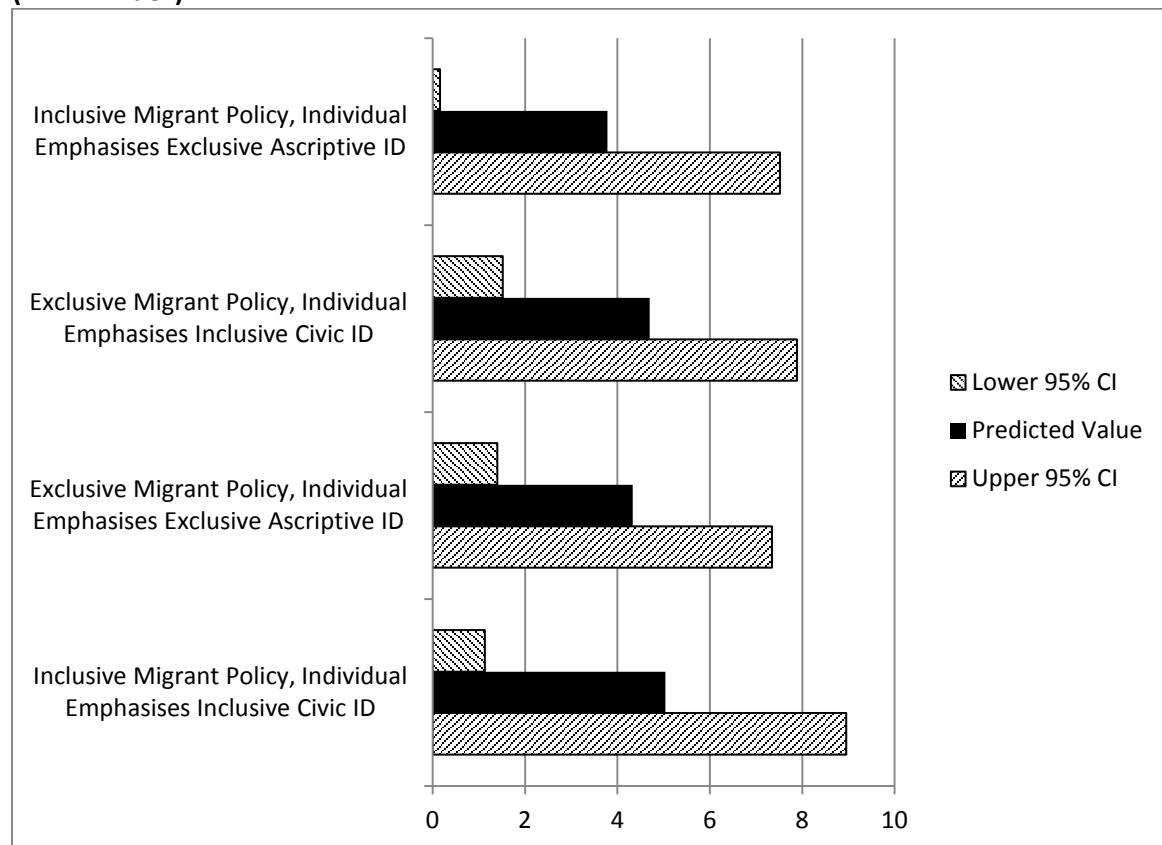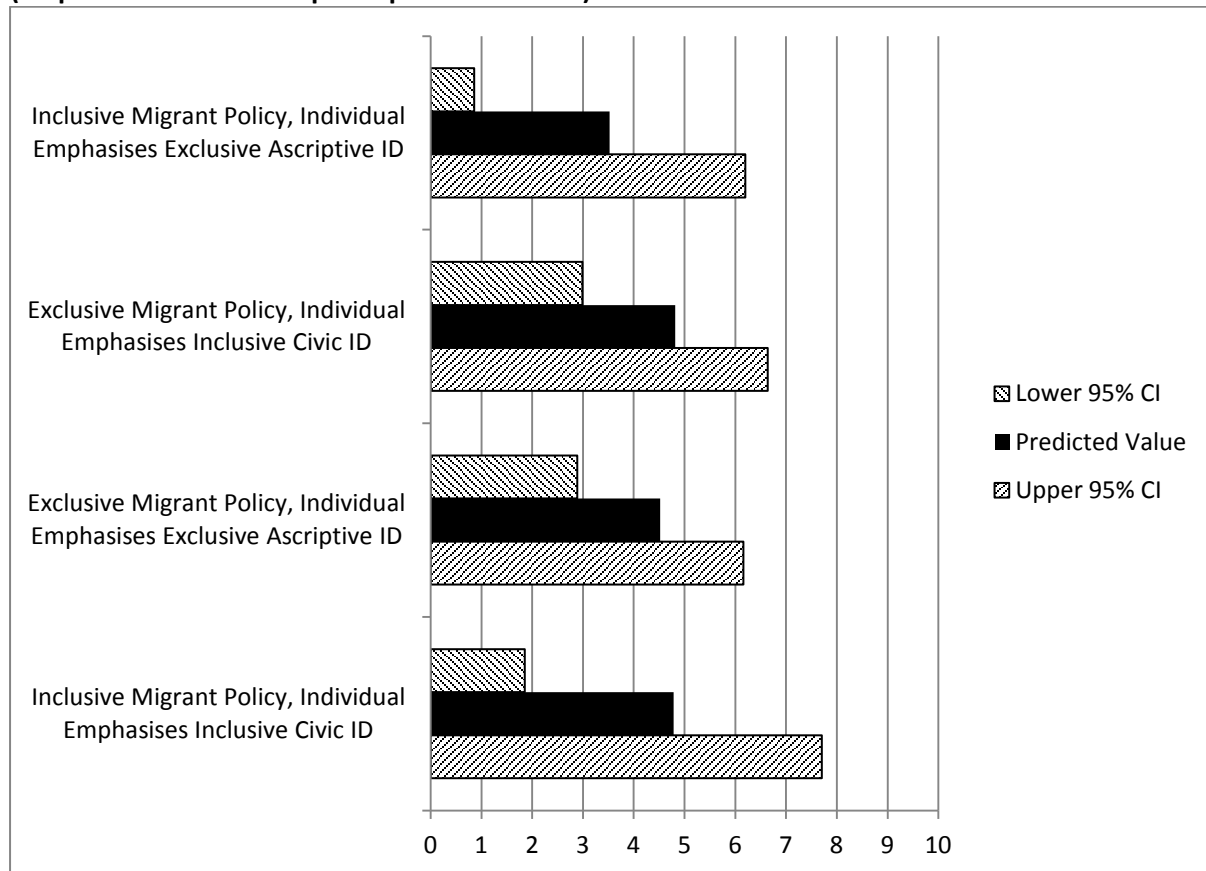

Note: Figure created by substituting values into Models 3 and 4 of Web Appendix Table 2 to derive estimated levels of political trust. For instance, the score for the 75th percentile on the MIPEX scale (68) and value representing the greatest ascriptive identity (2) were substituted into Model 4 (with all other variables held to their means) to create the top set of bars (including lower and upper confidence intervals), the bars below this were created by substituting the score for the 25th percentile on the MIPEX scale (51) and the value representing the greatest civic identity (2) into Model 3, and so on.

Appendix Figure 2. Political Trust, MIPEX and National Identity, Illustration of Interactive Effects (Participation Component of Index)
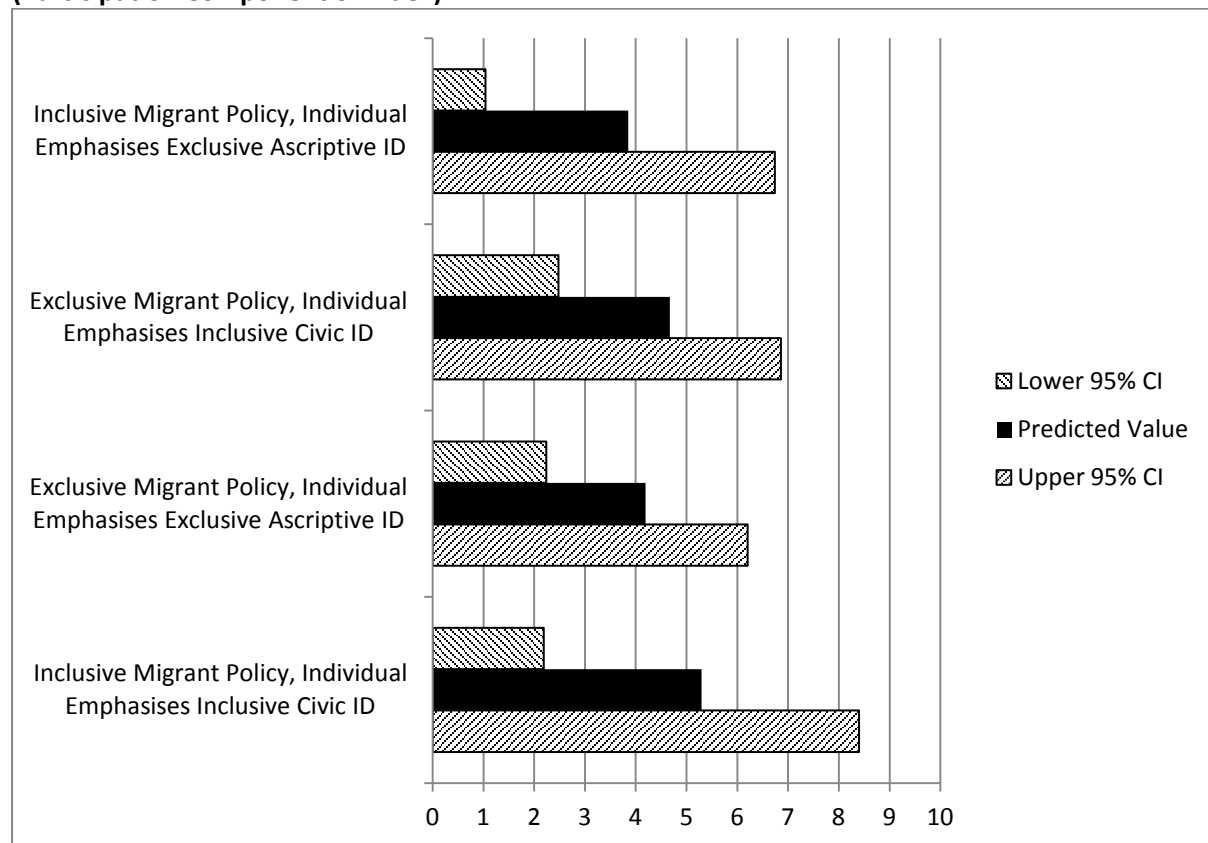
Note: Figure created by substituting values into Models 1 and 2 of Web Appendix Table 3 to derive estimated levels of political trust. For instance, the score for the 75th percentile on the MIPEX participation scale (79) and value representing the greatest ascriptive identity (2) were substituted into Model 2 (with all other variables held to their means) to create the top set of bars (including lower and upper confidence intervals), the bars below this were created by substituting the score for the 25th percentile on MIPEX participation scale (49) and the value representing the greatest civic identity (2) into Model 1, and so on.

Appendix Figure 3. Political Trust, MIPEX and National Identity, Illustration of Interactive Effects (Acquisition of Citizenship Component of Index)

Note: Figure created by substituting values into Models 3 and 4 of Web Appendix Table 3 to derive estimated levels of political trust. For instance, the score for the 75th percentile on the MIPEX citizenship scale (65) and value representing the greatest ascriptive identity (2) were substituted into Model 4 (with all other variables held to their means) to create the top bars (including lower and upper confidence intervals), the bars below this were created by substituting the score for the 25th percentile on the MIPEX citizenship scale (33) and the value representing the greatest civic identity (2) into Model 3, and so on.