Do Immigrants Vote Like Natives?

Migrant-to-Native Differences at European Elections 2001-2017*

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Abstract

In this paper we use data on individual voting behavior in 25 European countries over national elections between 2001 and 2017 and we analyze differences in voting behavior between second generation immigrants and natives. Using several voting dimensions measured by the Manifesto Project Database, we provide evidence of sizeable migrant-to-native differences, which are robust to disparities in terms of observable characteristics and selection driven by unobservables. Compared to natives, second generation immigrants support more leftist parties, emphasizing more open foreign policy agenda and multiculturalism, and government intervention in the economy through market regulations and welfare state expansions. We find that up two thirds of such migrant-to-native differences may be due to origin-specific factors, in particular origin-specific political preferences. We also provide suggestive evidence of a complementary channel due to the "migration experience", which makes emigrant/movers systematically different from native/stayers from the same country of origin.

Keywords: Immigration, political culture, Elections, Europe,

JEL codes: D72, J61, P16, Z1

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1 Introduction

A large body of the economic literature investigated the relationship between immigration and the voting behavior of natives (see Moriconi et al., 2018 and references therein). These studies look at immigration as a determinant of voting behavior, and show that low skilled migration induces natives for far-right, generally more nationalist parties, and for less redistribution. The arguments for this backlash effect on natives are relatively well know. Most studies (see e.g. Edo et al., 2019) point to labor market competition and redistributive concerns of natives, who fear that migrants can "steal " their jobs, or enjoy local public services and compositional amenities. These fears tend to be concentrated on the low skilled migrants. Conversely, high skilled migration is generally associated with more progressist voting, although this effect is found to be generally weaker than the effect of the low skilled.

Much less is known about the voting behavior of migrants themselves (when they have the right to vote) and their descendants in the destination country. Does the voting behavior of immigrants (particularly 2^{nd} generation) differ from natives', in important specific policy domains e.g. external relations, views of the society, government intervention in the market and welfare state, and more in general, on the left-to-right political spectrum? The extent to which these differences exist depends on the process of acculturation and adaptation of the immigrant in the country of destination (Berry, 1997). Migrants may choose to maintain their own political identity while establishing relationships with the larger society of the destination country. They may choose to fully embrace the culture of the destination country instead, in which case no systematic difference would emerge relative to natives in their destination. If they existed, migrant-to-native differences may relate to values and preferences across time and space (e.g. encompassing shared knowledge, understanding, and practice) which persist in the voting behavior of individuals coming from different origins and traditions (Fernández, 2016). Differences may also result from migration experience, either through the novel experience in the destination country or through a systematic process of selection of emigrants in the country of origin (Docquier et al., 2020): people that leave their country of origin may have inherently different political preferences from those who decide to stay. If this latter the case, we would observe in each destination country two distributions of individuals (immigrants and local natives) characterized by systematically different political preferences.

This paper investigates the existence of migrant-to-native differences in voting behavior. In the first part of the paper we ask whether significant differences exist in the political values embraced by natives and migrants' offspring. We define as an immigrant one individual born in the country of residence, whose father (or alternatively the mother) is born abroad. This is a 2^{nd} generation immigrant from the country of birth of the father (or the mother). Being born in the country of residence these immigrants will mature voting rights equivalent to natives once reaching voting age. The key question we examine here is to what extent any important differences related to political preference exist, which are not determined by individual characteristics of immigrants and natives, contextual factors, living conditions, or simply selection effects of immigrants in the destination. After establishing migrant-to-native differences in voting behavior, we explore the potential mechanisms behind such differences, establishing a link between migrants' voting behavior and the country of origin. A first channel that we investigate is whether migrants derive a certain political culture from their country of origin, and this political culture determines their voting behavior in the destination.

Building upon the insight coming from the cultural economics literature that applies the epidemiological approach (see e.g. Fernandez and Fogli, 2009), if migrant-to-native voting differences depend on an origin-specific cultural factor, they should disappear (or be strongly attenuated) after accounting for origin-specific fixed effects or characteristics. A second channel we investigate regards systematic differences between emigrants and natives from their country of origin if emigrants leave their country of origin in a "disagreement "with the prevailing political preferences there or after experiencing the novel context in the destination country. Should this be true, emigrant/movers may feature systematically different preferences from native/stayers, and migrant-to-native differences may partly be the outcome of this process of selection along the political culture dimension.

Up to our knowledge, there is not much economic literature on this topic. The only contribution we are aware of is the paper by Chevalier et al. (2018) that study the impact of immigration on public policy setting, exploiting as a natural experiment the sudden arrival of eight million forced migrants in West Germany after World War II. The authors find local German governments responded to this migration inflow by raising persistently local taxes and welfare spending. The authors interpret these results in terms of migration inflows directly affecting the local public policy through the voting behavior of immigrants, as different from international immigrants, these had full voting rights, being also eligible for social welfare. These are important questions to ask to shed some light over the long-term political implication of immigration. Although foreign-born immigrants can acquire the right to vote in the destination country after a process of naturalization,[1] we decide to focus on 2^{nd} generation immigrants, since they are more comparable with natives and they also are more used to face the destination country context. Usually, second generation immigrants with at least one native parent, or with immigrant parents upon reaching their maturity age, automatically gain the right to vote in the country of residence. They will directly influence political outcomes of the country of destination, by voting at national elections.

We use the original dataset which combines information from the European Social Survey (ESS), the Manifesto Project database (MPD) as in Moriconi et al. (2018). The former dataset contains detailed information on individuals residing in European countries between 2002 and 2016: demographic information, parental and family data. The ESS includes information on the individual migration status i.e. allows to distinguish native residents (whose parents were born in the country of destination) from first generation immigrants (born in a different origin country from foreign parents) and second generation immigrants (born in the destination country from foreign parent(s)). The ESS also includes information on the party individuals voted at the last national elections. We are thus able to identify and isolate information on the voting behavior of immigrants that are able to exert their voting right in the destination. We combine them with the Manifesto Project database, which includes standardized information on the content of political manifesto of parties from several countries in the world starting from the post-1960 period.

We focus on five main dimensions of migrant-to-native voting behavior derived from the MPD. We consider the general left-to-right index of political ideology of the party voted, and indicators that pertain to two specific domains. The first domain is the country's political openness in two areas, namely foreign relations and progressive societal

[1]This is the case for immigrants that acquired the citizenship of the destination country. These are first generation immigrants that spent a long enough period in the destination.

views. The second domain relates to the desirability of government intervention through market regulation and welfare state expansion. We proxy these dimensions with several indicators (e.g. pursuing internationalism, EU integration, and international peace for the open foreign relations dimension), and synthetic measures obtained by performing a polychoric principal component analysis.

We find sizeable migrant-to-native differences in all these dimensions. On average, migrants in European destinations vote for more leftist parties compared to local natives. They support more than natives open foreign policy agenda stressing the importance of internationalism, peace, European Integration and parties emphasizing multiculturalism as opposed to nationalism and traditions. Compared to natives, migrants also vote for parties that put forward government intervention in the economy through market regulations and welfare state expansions that reduce inequality, and protect labor groups. We show migrant-to-native differences are robust to selection to both observed and potentially unobserved characteristics that make immigrants in the destination substantially different from local natives (Imbens and Rubin, 2015; Oster, 2019). They are also robust to alternative specifications where we account for potentially confounding factors e.g. associated with regional factors or diaspora effects in the destination. Our results also suggest that origin-specific differences in political views are an important determinant of migrant-to-native differences. Accounting for origin-specific fixed effects reduces migrant-to-native differences by roughly two-thirds, in four of the five dimensions of interest. However, starting from an unrestricted sample of origins including both OECD and non-OECD countries, the importance of origin-specific importance decreases as we gradually focus on more homogeneous groups of countries, which are also culturally closer to our sample of countries in analysis. We also find some support to the view that emigrants develop a distinctive set of political preferences compared to the stayers from the same origin country, due to either selection or experiencing the migration status. These effects are somewhat smaller for second generation emigrants, compared to first generations i.e. the actual movers from their country of origin. Nonetheless, such differences are almost entirely explained by characteristics related to the country of residence of emigrants.

The rest of the paper is structured as follows. In Section 2 we describe the Data. In Section 3, we analyze migrant-to-native differences and present the baseline set of empirical results. In Section 4, we investigate the source of migrant-to-native voting differences. Section 5 concludes.

2 Data and Variables

Our primary data source is the European Social Survey (ESS). This was administered in 9 waves (one every two years) in 36 countries between 2002 and 2018. The ESS selects a random sample of individuals which is representative of the national population over 18 in each country. On average, each wave contains around 1,500 individuals for each country. The data include detailed information on personal and family characteristics such as age, gender, education, marital status, number of children in the family, place of birth, and labor market characteristics such as employment status, hours worked, and occupation. It also includes detailed information on parental background, such as parents' education, employment status, occupation when the respondent was 14 years old, and their own country of birth. ESS

data provides information on the location of respondents at the regional (NUTS2) level for all EU countries with a few exceptions (e.g. Austria, Germany, UK) where the local units identified are larger (NUTS1 level).[2] The geographic location of the ESS respondent can allow us to link their data with regional variables in a given year. Nevertheless, to avoid empirical issues due to the small number of observations at regional level, our main analysis exploits countries as geographical dimension.

ESS data report also a specific question on voting: "*which party did you vote for in the last national election?*". The individuals respond by identifying party names, and we link these party names to information on their political agenda obtained from the second database, the *Manifesto Project Database (MPD)* (see Budge et al., 2001; Klingemann et al., 2006). The MPD analyzes the political manifesto of 1,093 parties over 715 parliamentary elections covering all the countries and the years we consider.[3] Each party's political manifesto is analyzed through a content analysis. Specifically, the MPD provides the share of quasi-sentences related to each specific political topic as a fraction of all sentences in the manifesto. Such share is taken as a measure of the relevance of the political topic in analysis in the party's political agenda. Moreover, for each of the considered topics the share of favorable/positive and unfavorable/negative mentions are available. We construct measures of parties' *preference* for political topics, as the difference between shares of positive and negative mentions. The following Section 2.1 presents the analyzed political dimensions.

We combine the individual ESS samples with and MPD data on the political agenda of parties. Our final dataset includes only countries for which at least two elections were held during the 2001-2018 period. This leaves 22 countries belonging to the EU, plus Iceland, Norway and Switzerland. The countries in our final sample are Austria, Belgium, Cyprus, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Ireland, Italy, Lithuania, Netherlands, Norway, Poland, Portugal, Slovakia, Slovenia, Spain, Sweden, Switzerland and the United Kingdom. We excluded from the sample countries that were recently included in the European Union (Bulgaria, Croatia and Romania), extra-EU countries not belonging to the EFTA (Serbia, Russia, Turkey, Israel and Kosovo), and countries with less then two electoral events available (Latvia and Luxembourg). Table 1 describes the full sample.

The main source of identifying variation in our empirical analysis is the within-country changes in voting behavior between different national elections, available in column (2) of Table 1. In fact, as ESS data convey information on the vote cast by each respondent in the *last and most recent* national election, the survey rounds carried out between 2004 and 2018 report the votes of respondents in elections held during the 2001-2018 period. Since some consecutive survey rounds have been conducted without any electoral occurrence between them, the respondents to different waves may provide voting preferences associated to the same electoral event. This is better understood by looking at Table 1, which reports the number and year of elections covered by ESS for each country in columns (1) and (2), and the number and years of the surveys in columns (3) and (4). For instance, in the case of France we record/observe the *most recent* voting behavior by respondents to waves conducted between 2004 and 2018 (see column (4)). Accordingly, we

[2]The "Nomenclature for Territorial Units for Statistics","NUTS" system, partitions EU countries into Macro-Regions, Regions and Provinces which are called NUTS1, NUTS2 and NUTS3 level(s), respectively. As mentioned, we use the intermediate level, NUTS2, commonly indicated as "region" in our analysis.

[3]The MPD includes all parties that participated in national elections and obtained at least one seat in their country's parliament over the 1945-2017 period, covering all democratic countries in the OECD and Eastern Europe.

Table 1: Elections and ESS Rounds by Country and Year

Country	(1) # Elections	(2) Election Years	(3) # Survey Rounds	(4) Survey Years
Austria	5	2002, 2006, 2008, 2013, 2017	7	2004, 2006, 2008, 2010, 2014, 2016, 2018
Belgium	4	2003, 2007, 2010, 2014	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Cyprus	3	2006, 2011, 2016	5	2006, 2008, 2010, 2012, 2018
Czech Republic	5	2002, 2006, 2010, 2013, 2017	7	2004, 2008, 2010, 2012, 2014, 2016, 2018
Denmark	4	2001, 2005, 2007, 2011	6	2004, 2006, 2008, 2010, 2012, 2014, (2018)
Estonia	4	2003, 2007, 2011, 2015	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Finland	4	2003, 2007, 2011, 2015	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
France	4	2002, 2007, 2012, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Germany	5	2002, 2005, 2009, 2013, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Greece	3	2004, 2007, 2009	3	2004, 2010, 2012
Hungary	4	2002, 2006, 2010, 2014	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Iceland	3	2009, 2016	2	2012, 2016, (2018)
Ireland	4	2002, 2007, 2011, 2016	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Italy	4	2001, 2006, 2013, 2018	4	2004, 2012, 2016, 2018
Lithuania	3	2008, 2012, 2016	5	2008, 2010, 2012, 2014, 2016, (2018)
Netherlands	5	2003, 2006, 2010, 2012, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Norway	5	2001, 2005, 2009, 2013, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Poland	3	2005, 2007, 2011	5	2006, 2008, 2010, 2012, 2014
Portugal	5	2002, 2005, 2009, 2011, 2015	7	2004, 2006, 2008, 2010, 2012, 2014, 2016, (2018)
Slovakia	4	2002, 2006, 2010, 2012	5	2004, 2006, 2008, 2010, 2012, (2018)
Slovenia	4	2004, 2008, 2011, 2014	6	2006, 2008, 2010, 2012, 2014, 2016
Spain	4	2004, 2008, 2011, 2016	7	2004, 2006, 2008, 2010, 2012, 2014, 2016, (2018)
Sweden	4	2002, 2006, 2010, 2014	7	2004, 2006, 2008, 2010, 2012, 2014, 2016, (2018)
Switzerland	4	2003, 2007, 2011, 2015	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
United Kingdom	5	2001, 2005, 2010, 2015, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018

Note: Column (1) shows the number of elections available from ESS and column (2) the year of each elections. Column (3) shows the number of ESS waves by country and column (4) the year of each round. In parenthesis the year of the waves not available yet. Source: ESS.

allocate these votes to the national elections of 2002, 2007, 2012 and 2017, respectively, as these are the last elections in which these survey respondents may have participated (see column (2) in Table 1). To be more precise, we assign the individual votes recorded in the 2010 and 2012 ESS waves to the 2007 French election, as this was the most recent national election for these survey respondents. Similarly, we assign votes recorded in the 2014 and 2016 ESS waves to the 2012 election.[4] In this way, we map the variation between elections (column (2)) onto variation between survey years (column (4)). We exploit this source of variation for the baseline specification, where we pool the individual data in repeated representative cross sections and include country-by-election-year fixed effects. As the explanatory variable of interest is the voter status (native or 2^{nd} gen. immigrants), we exploit the variation across electoral events of different types of voters.

2.1 Voting Dimensions from the Political Manifesto Database

Our analysis aims to explore whether natives and 2^{nd} generation immigrants hold different or similar political preferences. To retrieve information of individuals political preferences, we followed Moriconi et al. (2018) and we link measures of parties political preferences based on parties' political manifesto with the explicit political preferences of

[4]When the survey and election years correspond (e.g. in France in 2012, or Sweden in 2010 and 2014), we use the exact dates of the interviews (i.e. including months and days if needed), which are available in the ESS, to determine which is the most recent national elections in which the subject participated.

voters manifested through their voting behavior. Practically, we construct a set of relevant parties' political preferences from MPD and we associated them to voters based on their voting preferences.

The MPD covers several political topics described in parties' manifesto, from the structure of the economy, to parties' position towards foreign relationship and the role of the state in the society. Although constructing measures of political preferences based on parties' manifesto is based on the assumption that parties' behavior remain stick to the content of their manifesto, still data based on political manifestos are among the best measure to compare parties between countries and over time (Laver and Garry, 2000; Klemmensen et al., 2007). Our focus is on one aggregate synthetic measure of parties stance over the left-to-right political spectrum and 2 domains - country openness and government intervention.[5] To facilitate the interpretation of all the variables and make the results comparable across them, we standardize all the political variables with mean zero and standard deviation equal to one.

The aggregate synthetic measure of *political ideology* concerns a measure of left-to-right parties' political ideology. Based on the work of Budge and Laver (2016) and already available in the Manifesto Project Database, this variable essentially captures the degree of right wing inclination of a political party.

The first domain, *political openness*, aims to capture political preferences on the degree of openness that the country should have in terms of both international relations and cultural values. Specifically, we focus on variables relating to political party's view towards country's *open foreign relations* and *conservative societal views*. To exploit openness in terms foreign-relation, we explore parties net favorable position towards country's position towards internationalisation and international co-operation, towards an expansion of the role of the European Union and towards international peace. Parties' openness in terms of societal views is captured by parties' position towards the importance of the national culture and tradition in contrast with foreign values and parties stance towards a multicultural society and plurality. We then compute a synthetic measure of both parties' open foreign relations and conservative societal views by performing a Polychoric Principal Component Analysis (PPCA) among the variables belonging to each area.[6] Appendix B provides the results of the PPCA, and following the Kaiser criterion we retain the first component of each area as an index, due to the relevant amount of variance explained. Interestingly, the direction of each variable within each area is coherent: parties scoring high in terms of open foreign relations are favorable towards an higher internationalisation, a stronger European Union and fostering international peace, while parties scoring high in terms of conservative societal views are against multiculturalism and plurality and in favor of national pride and traditional values.

The second domain, *government intervention*, exploits party's view towards state intervention both in terms of *market regulation* and *welfare state interventions*. As for the previous domain, we explore these dimensions of government interventions separately. First, parties' position towards market regulation is captured by variables

[5] In our exploratory analysis we started with an agnostic approach, and we explore several political domains available in the MPD. However, due to the lack of robust estimates and the length of the exploratory analysis, we decide not to report all the estimates in the paper, although all the results are available upon request. An exception have been made by parties preferences towards immigration, namely whether immigration is positive for the country, and whether the state should promote immigrants assimilation to the local culture or allow the expression of immigrant's diversity. Results associated to these preferences are available in Table C-1 in the Appendix.

[6] The Polychoric Principal Component Analysis relies on the same intuitions of the standard Principal Component Analysis, however it relaxes the assumption of the normal distribution of the data (Kolenikov et al., 2004).

including parties' favorable position towards capitalism and free market economy, the support for the direct control of the economy by the government and preference towards nationalisations. Second, parties' preferences towards welfare state intervention is proxied by partys' favorable stance towards an expansion of the welfare state, the promotion of socio-economic equality among population groups and the support for the trade unions and working class. As for the previous domain, we perform a PPCA to construct synthetic indexes of parties preferences towards market regulation and welfare state intervention separately. We retain the first component of each domain as a synthetic index, and the relation of the variables within each area is coherent: parties scoring high in terms of market regulation are against free market economy and in favor of stronger intervention of the government in the economy and more nationalisations, while parties scoring high in terms of welfare state intervention promote an expansion of the welfare state, support for labour groups and equality. Results of the PPCA are presented in Appendix B.

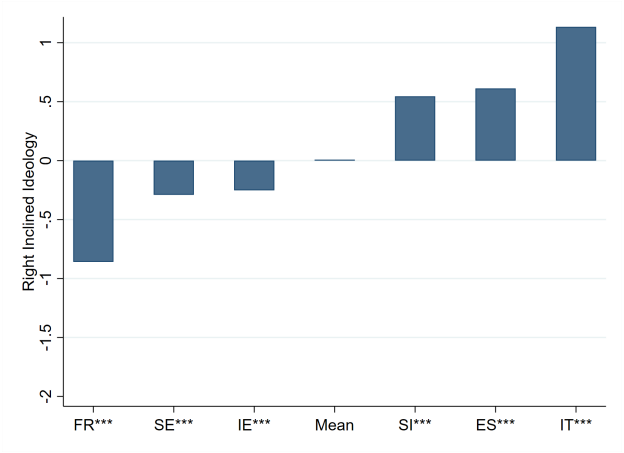
Our focus on such set of political preferences is driven by the relevant political implications underpinning parties position towards country openness and government intervention. For instance, parties characterized by political platforms against any kind of positive foreign relations with other countries can drive countries in isolation with respect to the international community. On the same vein, parties against free-market and pro-regulation can shape the rules and the incentives of the economy, affecting substantially countries' economic system. Moreover, these political preferences alongside with the left-to-right party position experienced a substantial variation at the country level over our period of analysis. Using the share of votes gained by each party during the elections as weights, we compute the variation of the described political preferences of the country-specific weighted averages between the first and last electoral event available in our data. Figure 1 plots the top and bottom three countries in terms of variation for each political preference and the average variation across all the countries available in the sample.[7] On average, panel (a) shows a small or null variation on the left-to-right political ideology over the whole sample of countries, however countries like Italy and Spain experienced a substantial shift towards the right-wing political spectrum (around 1 SD), while France and Sweden moves in the opposite direction. Concerning position towards open foreign relations, European countries move towards stronger co-operation across countries on average, even though Austria shows a substantial decline in open foreign relations due to his position against a stronger European integration. Focusing on government intervention, panel (c) shows a mild decline in conservative societal views, mainly driven by France and Austria. Variation in political preferences towards market regulation, presented in panel (d), shows a significant decline in countries like Portugal, Austria and Slovenia, and a rise in market regulation in France, Poland and Belgium. Finally, Spain, Italy and Austria experienced a relevant drop in preferences towards an expansion of the welfare state and less inequality in the society, while Nordic countries like Sweden and Finland and Hungary describe the opposite trend.

2.2 Second Generation Immigrants: definition and descriptive statistics

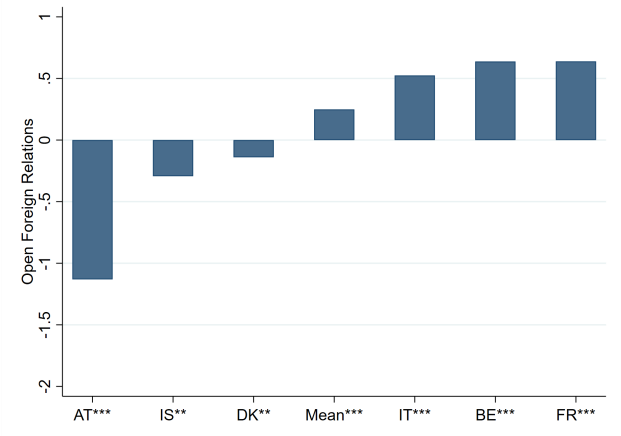
Since our paper aims to explore differences and similarities in terms of political preferences between natives and second generation immigrants, a coherent definition of the latter group is needed. Following the literature, we define

[7] Table A-1 in the Appendix provides the results for the whole set of countries available in the sample.

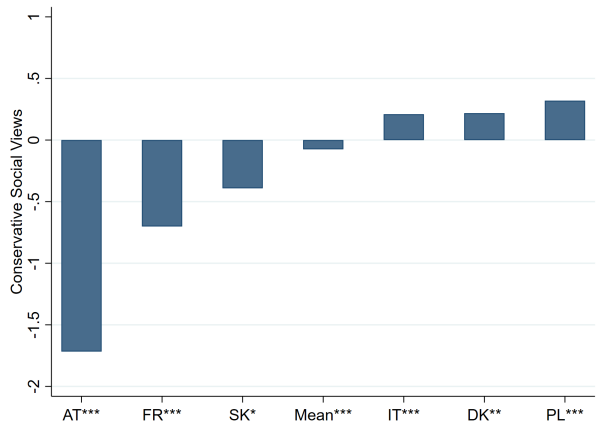
Figure 1: Political Dimensions - Top and Bottom 3 Countries Variation



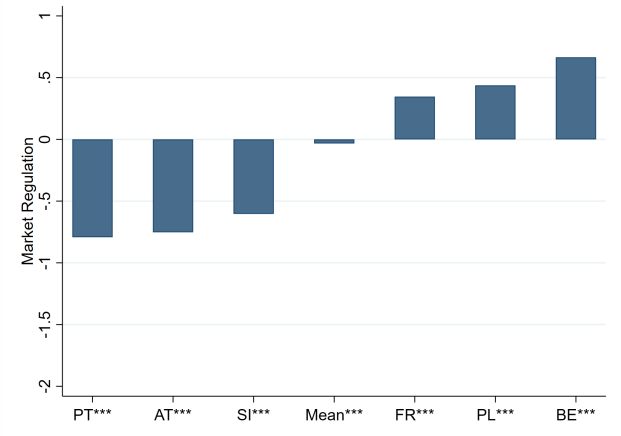
(a) Right-wing Inclination



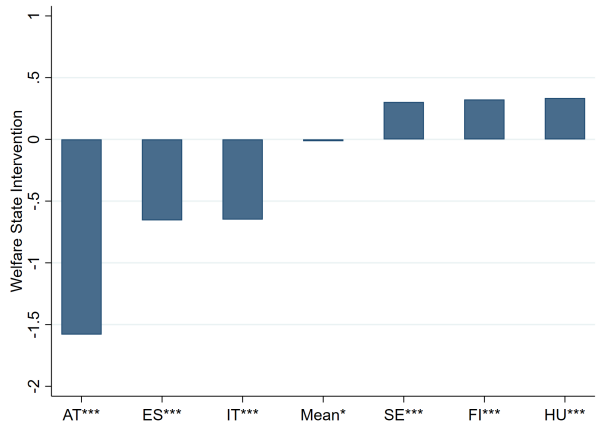
(b) Open Foreign Relations



(c) Conservative Societal Views



(d) Market Regulation

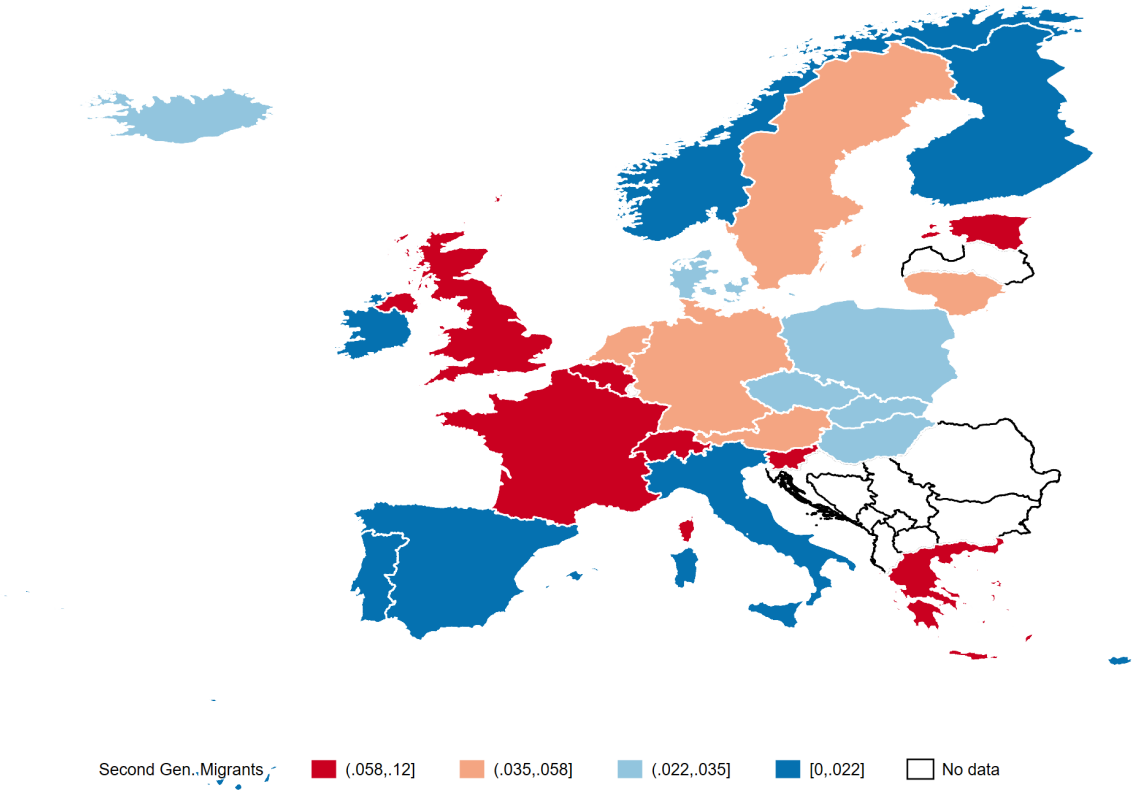


(e) Welfare State Intervention

Note: authors' calculations on MPD. The figures plots the top and bottom 3 countries and the mean variations between the first and last electoral event available of countries average average political stances. Significance levels: *: 10% **: 5% ***: 1%

a second generation immigrant as an individual born in the country of residence *and* with his/her father born abroad (Fernandez and Fogli, 2009).[8] We systematically exclude from the sample first generation immigrants (i.e. living in the country of residence but born abroad), since they are less comparable to natives and they are less likely to hold voting rights.

Figure 2: Immigration Distribution - Country Level



Note: authors' calculation on ESS data. The figure plots the average share of second-generation immigrants over the total population over the 2004-2018 period.

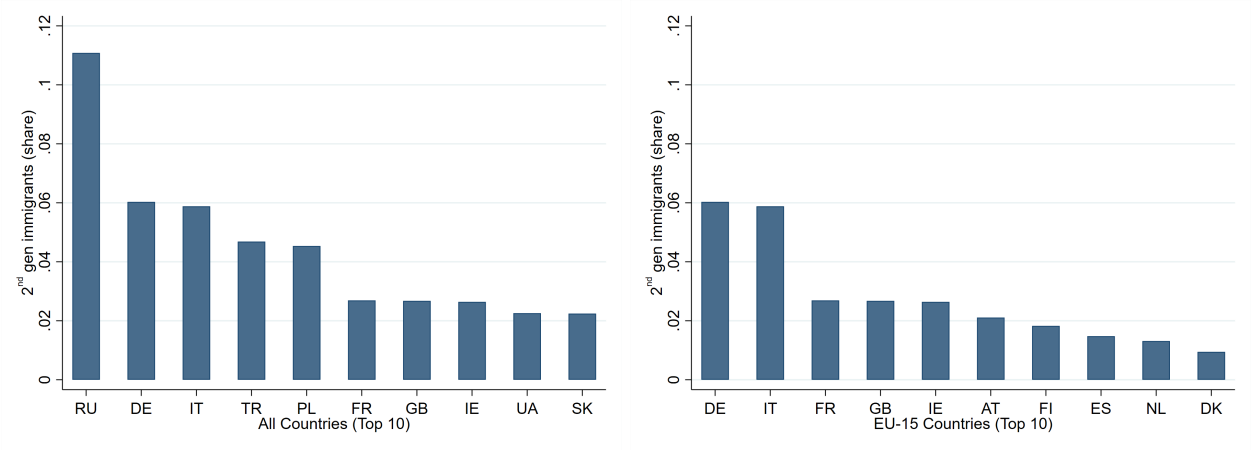
Figure 2 shows the distribution of the average share of second generation immigrants over the total population across our sample of European Countries. Even though the average share of second generation immigrants is rather small (around 4.2% of the population), we can perceive a significant degree of heterogeneity across different European countries. Estonia is the country with the highest share of second generation immigrants, around 12%, due to the high number of Russian-born fathers. Countries characterized by a strong colonial background, like France, United Kingdom or Belgium, are also characterized by a sizeable share of second generation immigrants, between 8% and 6% of the total population. Among Southern European countries, only Greece host a relevant share of second generation immigrants (5.8%) while its rather small for countries like Portugal (1.1%) Spain (0.9%), Italy (0.8%) and Cyprus, with

[8] We are aware that such definition assumes that mothers' country of birth is irrelevant and knowing the potential implication of mothers' origin on sons/daughters preferences (Rodríguez-Planas and Sanz-de Galdeano, 2016), we provide in the analysis the results associated to an alternative definition of second generation immigrants, based on mother's country of origin rather then the father.

the lowest share around 0.7%. Figure A-1 in the Appendix exploits the geographical distribution of second generation immigrants even more, by presenting the share of second generation immigrants at NUTS 2 level. Nonetheless, the latter figure shows that the main source of heterogeneity is between countries rather then within countries.

Figure 3 describes the most represented country of origin of second generation immigrants by plotting the origin-specific share over the total population of second generation immigrants. Since our definition is based on father's country of birth, we define the country of origin of second generation immigrants based on the one of his/her father. Panel (a) shows the most 10 represented origin-countries, while panel (b) focus only on European origin countries. Second generation immigrants with Russian origin is the most represented group, which counts for the 11% of the second generation immigrants population in our sample. Another not European country with a sizeable share is Turkey (around 5%). Second generation immigrants with German or Italian origin accounts both for 6% of the overall second generation immigrants population, while French, Irish and British origins are around 2.2%.

Figure 3: Immigrants by Origin Countries



(a) Top 10 Origin Countries

(b) Top 10 EU Origin Countries

Note: authors' calculation on ESS data. The figure plots top 10 origin countries (a) and top 10 EU origin countries (b) in terms of the average origin-specific share of second-generation immigrants over the total population of second generation immigrants over the 2004-2018 period.

To increase our understanding of the second generation immigrants population, Table 2 reports descriptive statistics for natives and second generation immigrants for a wide range of characteristics. The first two columns report the mean and standard deviations of each variable for natives and immigrants respectively . The third column reports whether the differences between the two are significant or not. Table 2 shows significant differences between migrants and natives, excluding the proportion of tertiary educated, the share of individuals with father working in high skilled profession and the proportion of individuals with at least one child. Second generation immigrants are on average younger, unmarried and living more in urban areas than natives. Moreover, second generation immigrants' father were less likely to work when the respondent was fourteen and less educated than natives' father. Thus, in the empirical analysis we control for these variables to avoid concerns regarding omitted variable bias.

Table 2: Descriptive Statistics

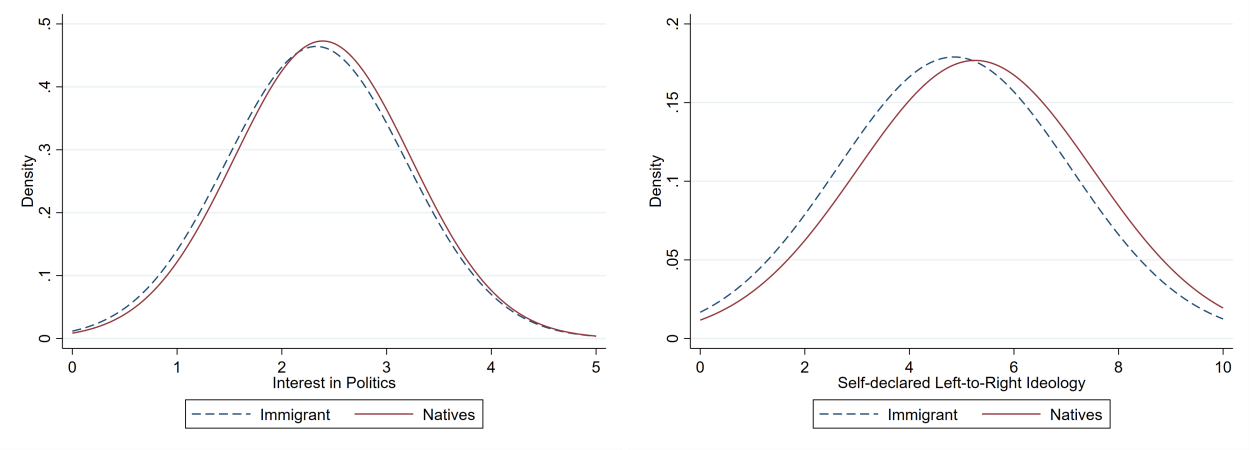
	Full Sample			Matched Sample		
	(1) Natives	(2) Immigrants	(3) Difference	(4) Natives	(5) Immigrants	(6) Difference
Age	52.11	48.00	-4.106***	48.92	47.92	–1.000***
	(16.89)	(16.29)	(-3.53)	(15.87)	(16.24)	(–4.01)
Female	0.499	0.518	0.0186**	0.518	0.518	0.000124
	(0.500)	(0.500)	(2.69)	(0.500)	(0.500)	(0.03)
Tertiary ed.	0.334	0.380	0.0454	0.380	0.380	0.000255
	(0.472)	(0.485)	(1.88)	(0.485)	(0.485)	(0.02)
Secondary ed.	0.419	0.444	0.0253	0.431	0.445	0.0140
	(0.493)	(0.497)	(1.23)	(0.495)	(0.497)	(1.47)
Married	0.636	0.592	-0.0441**	0.600	0.593	–0.00675
	(0.481)	(0.491)	(-3.20)	(0.490)	(0.491)	(–0.72)
At least 1 child	0.399	0.422	0.0227	0.431	0.423	–0.00795
	(0.490)	(0.494)	(1.15)	(0.495)	(0.494)	(–1.01)
Urban Area Resident	0.275	0.382	0.107**	0.377	0.382	0.00580
	(0.447)	(0.486)	(2.99)	(0.485)	(0.486)	(0.33)
Father Working	0.898	0.851	-0.0466***	0.859	0.854	–0.00571
	(0.303)	(0.356)	(-3.84)	(0.348)	(0.354)	(–0.96)
Father High Skilled	0.122	0.112	-0.009	0.124	0.114	–0.0103*
	(0.327)	(0.316)	(-0.93)	(0.330)	(0.318)	(–1.89)
Father Medium Skilled	0.353	0.274	-0.0795***	0.280	0.275	–0.00443
	(0.478)	(0.446)	(-5.89)	(0.449)	(0.447)	(–1.07)
Observations	137576	6006	143582	4812	5910	10722

Notes: authors' calculation on ESS data. Immigrants refers to second generation immigrants, that is all individuals born in the country of destination but whose father is not born in the destination country. Standard errors reported in parenthesis. The difference column reports robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

In order to understand whether these differences strongly affect our results or not, we also construct matched sample using the methodology suggested by Imbens and Rubin (2015). The idea is to select a control sample from the full sample which is more balanced in terms of covariates with respect to the treated sample of second generation immigrants. Although this can be performed using two matching methods - covariates and propensity score matching - we chose to use the former method due to its robustness properties. To do so we match 2^{nd} gen. immigrants and natives using the *Mahalanobis Metric Matching* method, using all observed covariates to compute the distance between individuals (Zhao, 2004; Docquier et al., 2020; Turati, 2020). A particular property of the *Mahalanobis Metric Matching* method is that the resulting set of matches is invariant to affine transformations of the covariates. Such matching process does not involve the dependent variable at any point and thus does not intentionally introduce bias. Columns (4) to (6) of Table 2 reports descriptive statistics for the matched sample. The results clearly shows that although we significantly reduce the number of observations, the sample is much more balanced. Natives and second generation immigrants are more alike in the matched sample, apart from the fact that second generation immigrants are still younger then natives, but only of one year on average. In the empirical section we perform our analysis also over the matched sample, to increase the robustness of our estimates once we minimize concerns related to covariates disparities.

Since the focus of our paper is on natives and second generation immigrants political preferences, Figure 4 shows the normal density curve associated to proxies of political preferences for the two groups in analysis. Using an ESS question about "How interested would you say you are in politics?", we represent in Figure 4(a) the *interest in politics*

Figure 4: Interest in Politics and Political Ideology



(a) Interest in Politics

(b) Self-declared Political Ideology

Note: authors' calculation on ESS data. The figure plots the normal density curves of natives and second generation immigrants concerning a proxy of self-declared interest in politics (a) and self-declared left-to-right wing political stance (b).

for natives and 2^{nd} generation immigrants, which assigns higher values for greater interest in politics. On average, it seems that second generation immigrants are slightly less interested in politics then natives. Nonetheless, as Figure 4(b) shows, second generation immigrants seems to stand more on the left-wing side of politics then natives. Using individuals self-placement over the left-to-right scale available from the ESS, second generation immigrants tend to put themselves more on the left-side of the political spectrum compared to natives.

These suggestive evidence can highlight behavioral differences between 2^{nd} generation immigrants and natives with respect to their political preferences. Nevertheless, we should take the evidence associated to the two indicators on interest in politics and self-declared political stance as a first step towards understanding the political preferences associated to the two groups. Do these differences hold when we exploit political preferences through voting behaviors? There are confounding factors that are driving these results? The answer to these and other relevant questions requires a more well-structured empirical analysis. In Section 3 we study the differences in political preferences more systematically, incorporating a wider set of controls, fixed-effects and broad range of robustness checks to address any eventual empirical concerns.

3 Natives vs Immigrants

3.1 Theoretical Background and Empirical Strategy

In the first part of our analysis we explore whether *similar* natives and immigrants (mainly 2^{nd} generation immigrants) holds *similar* political preferences. So far, the economic literature provides small or little evidence of such pattern of assimilation, since the focus was mainly on the economic assimilation of 2^{nd} generation immigrants (Borjas, 1993;

Hammarstedt, 2009; Algan et al., 2010; Duncan and Trejo, 2018).[9] An exception is Giavazzi et al. (2019), which investigates the assimilation to the natives norms of different cultural traits over several generations of immigrants (up to the fourth) in the United States. Using data from the General Social Survey, they show a significant degree of heterogeneity in the assimilation process across different cultural traits. In particular, they show that political attitudes are particular persistent across generations.

From an empirical point of view, any kind of outcome from such explorative analysis would be interesting: highlighting differences in political preferences between natives and 2^{nd} generation immigrants will raise the question of what exactly is driving such difference (e.g. contextual conditions, parental background, origin-specific traits); instead, finding no relevant differences between natives and the sons of the immigrants will provide additional evidence of a pattern of assimilation, where these two groups are becoming partially alike. The sociological literature, in particular in the US context and broadly summarized by Luthra et al. (2018), provides us some interesting viewpoints which are instructive for our empirical analysis. The "Segmented Assimilation" hypotesis of Portes and Rumbaut (2001) emphasize two relevant factors which could determine the assimilation path of individuals. First, the role of the context, which determines the mode of incorporation of 2^{nd} generation immigrants. Natives attitudes, immigration policy and coethnic community are the building blocks of such context. Second, the family-level strategies which can influence directly the children behaviours and process of assimilation. In our analysis we include a set of relevant controls (e.g parental background) and country-by-election year fixed effects to control for these aspects. Since we are interested in the revealed political preferences by looking at voting behaviours, our analysis includes only citizens (natives and 2^{nd} gen.). This is a crucial point, due to the key role played by citizenship to explain both the economic performance of immigrants and the differences in terms of assimilation process of individuals belonging to the same ethnic community (Steinhardt, 2012; Bean et al., 2015; Gathmann and Keller, 2018). Focusing on citizens only should then reduce an additional potential source of omitted variable bias. Finally, the assimilation path of 2^{nd} gen. immigrants can be described as a pure rational choice process: if immigrants recognise more opportunities in the mainstream/natives communities, they will attempt to reach these opportunities by adopting and assimilating to natives communities Alba and Nee (2009). This feature of the assimilation process becomes more evident once we come to voting preferences: an individual rationally votes for the party which brings the highest gains to herself and fosters her ideal society. Then, investigating eventual differences/similarities in voting preferences between natives and 2^{nd} gen. immigrants will tell us something about the ideal policy or society associated to natives and 2^{nd} gen. immigrants preferences.

Our first explorative empirical model will look as follows:

$$Y^{\pi}_{i,c,e} = \alpha + \beta Mig^{2nd}_{i,c,e} + \gamma \mathbf{X}_{i,c,e} + \theta_{c,e} + \epsilon_{i,c,e}. \tag{1}$$

The dependent variable $Y^{\pi}_{i,c,e}$ shows the specific political preferences of party π voted by individual i in country c at election e, and measured with MPD data. Namely, we focus on party π stance over the left-to-right political

[9] Luttmer and Singhal (2011) explores immigrants preferences and also voting behaviours on redistributive issues, but they explore the origin-specific effect rather then comparing with natives behaviours

spectrum, internationalisation and open foreign relations, traditional values and conservative societal views, market regulation and welfare state intervention.[10] The main variable of interest is $Mig^{2nd}_{i,c,e}$, a dummy variable which takes value of one if the voter has foreign-born father. The vector $\mathbf{X}_{i,c,e}$ includes a set of individual level characteristics, like age, gender, education, family background and whether the individual lives in a urban area. Finally, country-by-election-year fixed-effects ($\theta_{c,e}$) capture time-variant country-specific factors, like GDP per capita, population, unemployment rate and so on.

The estimated β coefficient of equation (1) gives us an intuitive partial correlation between being a second generation immigrants and specific political preferences. However, in this type of analysis, a potential omitted variable bias could drive part of the results. We first control the robustness of our results using an alternative definition of 2^{nd} generation immigrants, based on the mother country of birth rather then the father. Rodríguez-Planas and Sanz-de Galdeano (2016) pointed out that mothers could be more relevant than father in the cultural transmission process.

Another potential empirical issues would be that natives and 2^{nd} gen. immigrants are substantially different. If this is the case, disparities in the distribution of covariates between natives 2^{nd} gen. immigrants and may influence the accuracy of our estimates. Imbens and Rubin (2015) show that large distributional gaps magnify the sensitivity of the estimated coefficients to any ostensibly minor change in the specification. We address this issue by implementing a covariates matching technique. Namely, we implement a design phase that precedes the empirical analysis, and which consists in constructing a balanced sample in terms of observed covariates. Table 2 shows that natives and 2^{nd} gen. immigrants hold a similar distribution of covariates after matching. Hence, we can estimate our empirical model on the balanced sample, making it more robust and more credible in terms of internal validity. At this stage, our empirical approach try to overcome any potential bias driven by confounding factors and disparities in terms of observable characteristics. Even though observable characteristics can provide information of unobserved individual factors (Altonji et al., 2010; Oster, 2019), another potential threat to our estimates would be selection driven by unobserved factors. If natives and 2^{nd} gen. immigrants voters participation to votes are driven by completely different unobserved motives, then our estimated coefficients could be driven by such process of selection. We implement Oster (2019) methodology, both on the overall sample and on the balanced sample, to evaluate whether selection on unobservable characteristics is strong enough to cripple our estimates. In particular, such approach allows us to compute the degree of selection on unobservables compared to observables (defined as $\tilde{\delta}$) necessary to have our estimated (β) equal to zero. An estimated $\tilde{\delta}$ above 1 (in absolute term) is commonly interpreted in the literature as a sign that the potential threat of selection on unobservables is minimised.

Other concerns could raise related to the contextual factors pointed out by Portes and Rumbaut (2001). We address such issue by performing the following additional robustness checks. First, to better capture for local institutions and attitudes, we estimate equation (1) after including regional time-invariant NUTS2 fixed-effects and a set of time-variant NUTS2 controls, like the GDP per capita, unemployment rate and the fertility rate. Such demanding specification would then control for contextual factors at more local level. Second, since the pattern of assimilation

[10] We also explore the relation between voters' status with individual's personal interest in politics in Table 3, and party π stance over immigration issues in Table C-1 in the Appendix.

can be affected by the local attitudes and by the perceived cultural and behavioral distance between natives and immigrants, we exploit whether the estimates are driven by specific origin-countries. After keeping in our sample of 2^{nd} gen. migrants only a subset of the population, namely European or not European migrants, we then estimate equation (1) and we explore whether the differences are driven by specific sub-groups of the immigrants population. Another relevant aspect that could influence our estimates is the presence of a strong co-ethnic community in the country of residence: having a sizeable community of immigrants of the same country of origin in the country of residence can influence economic outcomes and social interactions, which in the end could influence also 2^{nd} gen. political preferences (McKenzie and Rapoport, 2010). To control for these potential effects associated to the local community, we perform a subsample analysis by splitting the sample of 2^{nd} gen. immigrants above and below the origin-specific migration rate in the country of residence. If the size of the local community matters, the magnitude of the estimated β from equation (1) should be substantially different across the different samples.

Finally, our empirical analysis implicitly assumes that the influence of the voters status (i.e. being a native or a 2^{nd} gen. migrant) is homogeneous across all the individuals. Nevertheless, we are aware that both voters' and family characteristics could affect the relevance of the voters status on his/her political preferences. To allow for such potential heterogeneous effects, we run regressions on separated subsample of the population based on voters and parental background characteristics. Concerning voters characteristics, we split our sample by education (tertiary and not tertiary educated), by gender and by age groups (18-38, 38-58 and 58+). We also split our sample of voters based on father's characteristics, namely by education (tertiary and not tertiary), by occupation's skills (low skill and medium-high skill occupation) and whether the father was present or dead/absent when the voter was fifteen.

3.2 Empirical Results

The following section analyses the estimates of equation (1) for a wide range of outcome variables on the four broad domains - political ideology, country openness, government intervention and immigration. We construct a table for each domain, with the following structure. In Panel A, we report coefficients for second generation immigrants, conditional on country-by-election fixed effects but without adding any individual controls. In Panel B, we include the set of individual controls including personal characteristics (i.e. continuous age, and a set of dummies for female respondents, education level, marital status and children in family, and urban residence) and parental background (father's employment status and occupational skills when the respondent was 14 years old). These first two sets of result feature our baseline definition of second generation migrant, which is based on the father's country of birth. They also report $\tilde{\delta}$, the degree of selection on unobservables compared to observables (Oster, 2019). In Panel C we report coefficients related to the alternative definition of second generation immigrants, based on mother's country of birth rather than father's one. Finally, Panel D reports estimates using the primary definition of 2^{nd} gen. immigrants over the trimmed matched sample on the basis of observable characteristics of natives and immigrants.

Table 3 reports the estimates on the political ideology over the left-to-right political spectrum and voters' political interest (i.e. whether they are interested in politics or not). Panel A shows that 2^{nd} generation immigrants are more left inclined than natives and are more interested in politics. These results hold true even in Panel B, after we account

Table 3: Migrants to Natives Difference - Political Ideology

	(1) Right Inclined Ideology	(2) Interest in Politics
Baseline (no individual controls)		
A) 2^{nd} gen Imm. (by father)	–0.173***	0.049
	(0.023)	(0.041)
Observations	143927	143759
Baseline		
B) 2^{nd} gen Imm. (by father)	–0.143***	0.065***
	(0.023)	(0.021)
Delta	5.566	3.612
R2	0.188	0.176
Observations	141281	141125
Alternative Definition		
C) 2^{nd} gen Imm. (by mother)	–0.123***	0.046
	(0.025)	(0.030)
Observations	141281	141125
Matched Sample		
D) 2^{nd} gen Imm. (by father)	–0.151***	0.059***
	(0.031)	(0.021)
Delta	51.082	43.602
R2	0.187	0.169
Observations	10711	10702

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. 2nd-gen immigrants (by mother) are respondents who are born in the destination country but whose mother is not born in the destination country. Panel D, uses the same definition as Panel A or B but only includes respondents in the matched sample which is balanced on observable individual and parental characteristics. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE with robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

for personal and parental characteristics, which suggests that migrant-to-native differences in political engagement are not simply due by composition effects based upon observed individual characteristics. Further to that, the value of $\tilde{\delta}$ in Panel B is higher than 1, indicating that selection on unobservables is not a concern. Results reported in Panel C, when we use the alternative definition of 2^{nd} generation immigrants, are fairly consistent with that of Panel C although the coefficient for the interest in politics is no longer significant. Finally, results using the matched sample in Panel D, are also consistent with that of Panel A and B despite the significant loss in observations. We also see higher values of $\tilde{\delta}$ in Panel C, indicating that the sample is more likely to be balanced along unobservables too.

To summarize, Table 3 suggests that 2^{nd} generation immigrants on average vote for parties that are more left inclined than natives, while differences are quite small and less precisely estimated when it comes to migrant-to-native differences in interest in politics.[11] Given the standardized nature of the dependent variables, we can easily interpret the magnitude of the coefficient: taking the baseline estimates of Panel B, being a 2^{nd} gen. immigrants is associated with a more left-wing stance of 14.3% SD of the left-to-right index compared to natives. We now turn to analyze migrant-to-native differences in political preferences, looking at two broad domains. The former is the country's degree of political openness (or open mindedness), which we decline both in terms of its relations with foreign countries, and its progressive societal views. The latter is the intensity of government intervention to regulate the functioning of the

[11]These results confirms some of the trends perceived among first generation ethnic minorities in Europe, which tend to vote for more left oriented political parties (Teney et al., 2010; Sanders et al., 2014; Wüst, 2016).

economy and address inequalities through the welfare state.

Table 4: Migrants to Natives Difference - Political Openness

	Open Foreign Relations				Conservative Societal Views			
	(1) Internationalism	(2) European Union	(3) Peace	(4) (Agg. Indicator)	(5) National Way of Life	(6) Traditional Morality	(7) Multiculturalism	(8) (Agg. Indicator)
Baseline (no individual controls)								
A) 2^{nd} gen Imm. (by father)	0.073***	0.132**	0.144***	0.155***	–0.124***	–0.075*	0.044**	–0.116***
	(0.024)	(0.062)	(0.031)	(0.041)	(0.014)	(0.043)	(0.021)	(0.024)
Observations	143927	143927	143927	143927	143927	143927	143927	143927
Baseline								
B) 2^{nd} gen Imm. (by father)	0.065***	0.124**	0.119***	0.137***	–0.107***	–0.053	0.036*	–0.095***
	(0.019)	(0.047)	(0.023)	(0.029)	(0.019)	(0.041)	(0.021)	(0.028)
Delta	1.854	–63.050	2.009	3.181	–5.652	–39.916	3.897	–14.888
R2	0.454	0.165	0.408	0.305	0.175	0.118	0.247	0.146
Observations	141281	141281	141281	141281	141281	141281	141281	141281
Alternative Definition								
C) 2^{nd} gen Imm. (by mother)	0.045***	0.124***	0.101***	0.118***	–0.084***	–0.048	0.034	–0.079**
	(0.011)	(0.033)	(0.022)	(0.020)	(0.027)	(0.036)	(0.021)	(0.032)
Observations	141281	141281	141281	141281	141281	141281	141281	141281
Matched Sample								
D) 2^{nd} gen Imm. (by father)	0.067**	0.093***	0.132***	0.130***	–0.103***	–0.068*	0.043**	–0.101***
	(0.024)	(0.020)	(0.029)	(0.017)	(0.034)	(0.039)	(0.018)	(0.036)
Delta	11.710	43.009	13.836	15.813	122.475	–32.589	21.851	119.066
R2	0.401	0.155	0.370	0.266	0.145	0.131	0.173	0.106
Observations	10711	10711	10711	10711	10711	10711	10711	10711

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. 2nd-gen immigrants (by mother) are respondents who are born in the destination country but whose mother is not born in the destination country. Panel D, uses the same definition as Panel A or B but only includes respondents in the matched sample which is balanced on observable individual and parental characteristics. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE with robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

Table 4 reports estimates of the first domain i.e. political openness towards foreign relations and societal views. With respect to the openness in foreign relations (columns (1)-(3)), results indicate that on average 2^{nd} generation immigrants vote for parties with a political agenda open to internationalization, European integration and international piece relatively more than natives. Regarding societal views (columns (5)-(7)), estimates in Panel A and B indicate that, compared to natives, immigrants vote more for parties that emphasize a political agenda favoring an open - multicultural society, and do not preach strongly about the country's history, or traditional morality. The estimates are extremely precise concerning parties' position towards any mentions towards the pride of being a citizen (summarized by the "national way of life" variable): 2^{nd} generation immigrants are less prone to vote parties which tap on such political stance. These results are also confirmed in columns (4) and (8), when we use as dependent variables the constructed synthetic indicators of open foreign relations and conservative societal views, respectively.[12] The estimates are confirmed when we base the definition of $2nd$ generation immigrants on mother's country of origin (Panel C), although coefficients become somewhat smaller (so estimates for traditional morality lose statistical significance). Moreover, the results over the matched sample (Panel D) remain comparable to the previous one, suggesting that results are not driven by selection on observables. Finally, the values of $\tilde{\delta}$ above 1 (in absolute value) both in Panel B and D reassure that the estimates are not very sensitive to selection based upon unobservables.

[12] As explained in Section 2.1, each synthetic indicator is a product of a polychoric principal component analysis over the three dimensions of each area, respectively. Section Appendix B in the Appendix presents the results associated to the construction of these indicators.

Table 5 reports associated towards parties' political preferences towards government intervention, across its two sub-domains - market regulation and welfare state intervention. With respect to market regulation (columns (1)-(4)), the estimates from Panels A and B indicate that immigrants relative to natives prefer parties which favour market regulation and government exerting significant control over the economy. The estimated coefficients are consistent once using a synthetic indicator of parties' stance over market regulation (column 4), after considering the alternative definition of 2^{nd} gen. migrants (Panel C) and after trimming the sample to have a more balanced distribution of covariates (Panel D), although slightly smaller in magnitude. With respect to welfare state intervention (columns (5)-(8)), 2^{nd} gen immigrants are more prone to support parties in favour of welfare state expansion, state support for the working class and foster equality across individuals. The estimates are consistent across different samples and definition, and pass the test associated to selection on unobservables (i.e. $\tilde{\delta} > 1$).

Table 5: Migrants to Natives Difference - Government Intervention

	Market Regulation				Welfare State Intervention			
	(1) Free Market Econ.	(2) Controlled Econ.	(3) Nationalisation	(4) (Agg. Indicator)	(5) Welfare State Exp.	(6) Equality: Positive	(7) Labour Groups	(8) (Agg. Indicator)
Baseline (no individual controls)								
A) 2^{nd} gen Imm. (by father)	–0.099***	0.091***	0.102***	0.132***	0.110***	0.138***	0.090***	0.148***
	(0.017)	(0.027)	(0.028)	(0.020)	(0.033)	(0.039)	(0.029)	(0.022)
Observations	143927	143927	143927	143927	143927	143927	143927	143927
Baseline								
B) 2^{nd} gen Imm. (by father)	–0.089***	0.084***	0.078***	0.113***	0.102***	0.118***	0.082***	0.132***
	(0.016)	(0.026)	(0.020)	(0.017)	(0.032)	(0.041)	(0.024)	(0.021)
Delta	6.640	4.427	3.156	4.235	–78.114	2.076	1.729	2.612
R2	0.260	0.229	0.097	0.088	0.541	0.261	0.468	0.295
Observations	141281	141281	141281	141281	141281	141281	141281	141281
Alternative Definition								
C) 2^{nd} gen Imm. (by mother)	–0.081***	0.057**	0.038*	0.078***	0.104***	0.097***	0.063**	0.113***
	(0.016)	(0.024)	(0.019)	(0.015)	(0.034)	(0.027)	(0.023)	(0.014)
Observations	141281	141281	141281	141281	141281	141281	141281	141281
Matched Sample								
D) 2^{nd} gen Imm. (by father)	–0.102***	0.093***	0.075***	0.121***	0.099***	0.129**	0.092***	0.141***
	(0.030)	(0.028)	(0.015)	(0.024)	(0.028)	(0.048)	(0.025)	(0.031)
Delta	–149.714	27.292	59.235	55.095	–13.070	10.726	7.938	15.394
R2	0.280	0.213	0.082	0.072	0.532	0.232	0.389	0.248
Observations	10711	10711	10711	10711	10711	10711	10711	10711

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. 2nd-gen immigrants (by mother) are respondents who are born in the destination country but whose mother is not born in the destination country. Panel D, uses the same definition as Panel A or B but only includes respondents in the matched sample which is balanced on observable individual and parental characteristics. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE with robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

Finally, Table C-1 in the Appendix reports the estimates related to parties' position towards immigration. Unsurprisingly, immigrants sons and daughters prefer parties which believe that immigration is not detrimental for the country compared to natives. Moreover, although not precisely estimated, the estimates suggest that 2^{nd} generation immigrants tend to vote for parties which tends to describe positively the enhanced diversity brought by immigrants, while they vote less compared to natives for parties that emphasize the importance of immigrants' assimilation. The estimates for immigrants diversity is not significant for any of the specification.

3.3 Robustness Checks

Our main set results provides evidence that 2^{nd} generation immigrants votes parties with substantially different political platform compared to natives: they vote for parties standing on the left-side of the left-to-right political spectrum, for parties that promote political openness both in terms of foreign relationship and in terms of cultural heritage and finally they prefer parties which approve government intervention over the economy and expansion of the welfare state. These results are consistent across different definitions of 2^{nd} generation immigrants and selection on both observable and unobservable characteristics.

Table 6: Migrants to Natives Difference - Robustness Test: Regional Fixed Effects

	With Regional FE					With Regional FE and Regional Controls				
	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention	(6) Right Inclined Ideology	(7) Open Foreign Relations	(8) Conservative Societal Views	(9) Market Regulation	(10) Welfare State Intervention
Baseline										
A) 2^{nd} gen Imm. (by father)	–0.145***	0.139***	–0.099***	0.131***	0.148***	–0.138***	0.133***	–0.094***	0.126***	0.141***
	(0.023)	(0.023)	(0.025)	(0.024)	(0.025)	(0.024)	(0.024)	(0.026)	(0.025)	(0.026)
Delta	5.706	3.243	–13.377	6.080	3.170	5.239	4.241	–20.435	5.548	3.609
R2	0.229	0.318	0.168	0.124	0.319	0.235	0.283	0.163	0.117	0.319
Observations	141281	141281	141281	141281	141281	115869	115869	115869	115869	115869
Alternative Definition										
B) 2^{nd} gen Imm. (by mother)	–0.125***	0.127***	–0.085***	0.090***	0.128***	–0.123***	0.123***	–0.082***	0.088***	0.124***
	(0.018)	(0.018)	(0.021)	(0.017)	(0.018)	(0.018)	(0.018)	(0.022)	(0.018)	(0.019)
Observations	141281	141281	141281	141281	141281	115869	115869	115869	115869	115869
Matched Sample										
C) 2^{nd} gen Imm. (by father)	–0.154***	0.129***	–0.086***	0.138***	0.152***	–0.147***	0.122***	–0.076**	0.138***	0.148***
	(0.028)	(0.033)	(0.031)	(0.027)	(0.030)	(0.030)	(0.034)	(0.032)	(0.027)	(0.032)
Delta	23.696	106.466	21.360	200.190	39.957	20.796	68.384	15.420	194.290	38.529
R2	0.246	0.281	0.127	0.114	0.278	0.262	0.274	0.127	0.112	0.286
Observations	10885	10885	10885	10885	10885	9331	9331	9331	9331	9331

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. 2nd-gen immigrants (by mother) are respondents who are born in the destination country but whose mother is not born in the destination country. Panel C, uses the same definition as Panel A but only includes respondents in the matched sample which is balanced on observable individual and parental characteristics. All specifications include NUTS-2 regional FE and country-by-election FE. Columns (6-10) includes additional NUTS-2 controls - fertility rate, unemployment rate and GDP per-capita. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. Robust standard errors clustered at the region level. Significance levels: *: 10% **: 5% ***: 1%

Nevertheless, our benchmark empirical model presented in equation (1) may be unable to capture all the potential source of endogeneity. More precisely, having countries as a main geographical unit of analysis and including country-by-election-year fixed-effects could be an imperfect way to control for contextual factors, like natives attitudes and local culture. These factors could substantially vary within countries and they could lead to different behaviors of both natives and 2^{nd} generation immigrants. To overcome this issue we include in our baseline model NUTS 2 regional fixed-effects, which are able to capture time-invariant regional aspects. Although including regional fixed-effects would capture for local time-invariant aspects like institutions, and culture, it can rise some concerns related to the size of our sample: some regions could have a small number of observation, leading to other potential sources of bias. Table 6 presents the estimates using as dependent variables the synthetic index of political ideology (left-to-right) and the the synthetic indexes built over the variables of each domain (Open foreign relations, conservative societal views, market regulation and welfare state intervention). Columns (1) to (5) includes just regional fixed-effects, while columns (6) to (10) also includes fertility rate, unemployment rate and GDP per-capita at NUTS 2

level. Standard errors are clustered at NUTS 2 level. Moreover, the structure of the results mimics the one of the previous tables, with the Panel A with the benchmark specification (with all the individual controls), Panel B using the alternative definition of 2^{nd} generation immigrants based on the mother and Panel C running the analysis over the matched sample. Interestingly, after including regional fixed-effects and regional controls, all the previous results are confirmed, suggesting that contextual factors at regional level does not explain the differences in voting behavior between 2^{nd} generation immigrants and natives.

In Table 7 we report results when we first consider either 2^{nd} gen. immigrants from origins outside EU28 and EFTA (columns (1)-(5)) or only from EU28 and EFTA immigrants (columns (6)-(10)). The native-to-migrants political differences are somewhat larger in magnitudes for extra-EU28 and EFTA immigrants, however both groups of 2^{nd} generation immigrants are substantially different compared to natives. These results suggest that the difference between natives and the descendants of immigrants is not driven by Europeans or extra European immigrants.

Table 7: Migrants to Natives Difference - Robustness Test: Subsample by origin-groups

	Excluding EU28+EFTA 2^{nd} gen Imm.					Excluding Non EU28+EFTA 2^{nd} gen Imm.				
	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention	(6) Right Inclined Ideology	(7) Open Foreign Relations	(8) Conservative Societal Views	(9) Market Regulation	(10) Welfare State Intervention
Baseline										
A)2^{nd} gen Imm.(by father)	–0.153***	0.180***	–0.097**	0.137***	0.155***	–0.134***	0.096***	–0.094***	0.091***	0.111***
	(0.023)	(0.029)	(0.045)	(0.016)	(0.025)	(0.030)	(0.032)	(0.023)	(0.025)	(0.022)
Observations	138410	138410	138410	138410	138410	138242	138242	138242	138242	138242
Alternative Definition										
B)2^{nd} gen Imm.(by mother)	–0.110***	0.116***	–0.076**	0.062***	0.107***	–0.098***	0.076***	–0.074***	0.053***	0.078***
	(0.022)	(0.023)	(0.033)	(0.020)	(0.014)	(0.024)	(0.014)	(0.021)	(0.015)	(0.013)
Observations	138410	138410	138410	138410	138410	138242	138242	138242	138242	138242
Matched Sample										
C)2^{nd} gen Imm.(by father)	–0.153***	0.156***	–0.107*	0.136***	0.157***	–0.156***	0.116***	–0.105***	0.109***	0.135***
	(0.038)	(0.026)	(0.054)	(0.025)	(0.039)	(0.028)	(0.025)	(0.023)	(0.028)	(0.026)
Observations	7840	7840	7840	7840	7840	7672	7672	7672	7672	7672

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. 2nd-gen immigrants (by mother) are respondents who are born in the destination country but whose mother is not born in the destination country. Panel C, uses the same definition as Panel A but only includes respondents in the matched sample which is balanced on observable individual and parental characteristics. Columns (1-5) excludes 2nd-gen immigrants whose origin country is EU28 or EFTA. Column (6-10) excludes 2nd-gen immigrants whose origin countries is not EU28 or EFTA. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE. Robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

Since the size of the diaspora in the country of residence could influence immigrants' (and their descendants) behavior, Table 8 checks whether the migrant-to-native differences in political preferences are determined by the size of migrants' diaspora, and focus on migrants coming from origins whose immigration rate is above the median in the destination (columns (1)-(5)) or below the median (columns (6)-(10)). We rely on the Bilateral Migration Data World Bank (2000) to compute the origin-specific migration rate. The differences with respect to natives are somehow larger for migrants belonging to larger origin communities in the destination. Nonetheless, the size and precision of the estimates is confirmed also for migrants coming from origins less represented in the destination (i.e. with below median immigration rates), suggesting that the migrant-to-native difference is not entirely explained by the size of the origin country community.

Table 8: Migrants to Natives Difference - Robustness Test: Migrated Diaspora Size

	Above Median Migration Rate					Below Median Migration Rate				
	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention	(6) Right Inclined Ideology	(7) Open Foreign Relations	(8) Conservative Societal Views	(9) Market Regulation	(10) Welfare State Intervention
Baseline										
A) 2^{nd} gen Imm. (by father)	–0.140***	0.141***	–0.091**	0.122***	0.123***	–0.126***	0.133***	–0.084***	0.103***	0.129***
	(0.031)	(0.026)	(0.034)	(0.016)	(0.029)	(0.021)	(0.039)	(0.024)	(0.019)	(0.019)
Observations	137869	137869	137869	137869	137869	139905	139905	139905	139905	139905
Alternative Definition										
B) 2^{nd} gen Imm. (by mother)	–0.099***	0.095***	–0.075**	0.048**	0.091***	–0.111***	0.111***	–0.075**	0.069***	0.103***
	(0.025)	(0.014)	(0.031)	(0.018)	(0.017)	(0.024)	(0.027)	(0.028)	(0.019)	(0.016)
Observations	137869	137869	137869	137869	137869	139905	139905	139905	139905	139905
Matched Sample										
C) 2^{nd} gen Imm. (by father)	–0.152***	0.134***	–0.105**	0.129***	0.134***	–0.135***	0.125***	–0.089**	0.114***	0.142***
	(0.043)	(0.023)	(0.044)	(0.025)	(0.041)	(0.024)	(0.014)	(0.032)	(0.024)	(0.025)
Observations	7299	7299	7299	7299	7299	9335	9335	9335	9335	9335

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. 2nd-gen immigrants (by mother) are respondents who are born in the destination country but whose mother is not born in the destination country. Panel C, uses the same definition as Panel A but only includes respondents in the matched sample which is balanced on observable individual and parental characteristics. Columns ((1)-(5)) includes all natives and migrants coming from origins whose immigration rate is above the median in the destination. Columns ((6)-(10)) includes all natives and migrants coming from origins whose immigration rate is below the median in the destination. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE. Robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

3.4 Heterogeneous effects across individuals

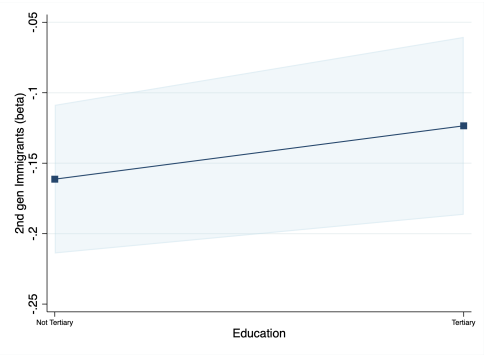
The detailed individual information available from ESS data allows us investigating how personal and parental characteristics shape migrant-to-native differences, and whether we can appreciate some heterogeneous patterns across specific groups of the population. We run regressions on separate sub-samples of voters by voters' characteristics and parental background. For exposition purposes, we summarize these coefficients in figures rather than tables.[13]

Figure 5 plots the estimated migrant-to-native differences in political ideology, proxy by our left-to-right index, by personal characteristics (Panels (a), (c) and (e)), and parental background of the respondent (Panels (b), (d), and (f)). Shaded areas around each line denote the 95% confidence intervals around the estimated value. The Figure suggests that respondent's education, gender and parental education/skill do not matter a lot to determine migrant-to-native differences. Conversely, the age of the respondent and the presence of the father in the family (when the respondent was 15) have an important role. Migrant-to-native differences are very large among less than 38 years old individuals, and fade away among older respondents. Similarly, migrant-to-native differences are concentrated among individuals whose father was actively present in the family, while migrants whose father was dead or absent exhibit a very similar political ideology to local natives. This is consistent with the view that active interactions with the parents provide an important vehicle of cultural transmission of political views, which ultimately determines 2^{nd} generation migrants inclination towards left-oriented parties.

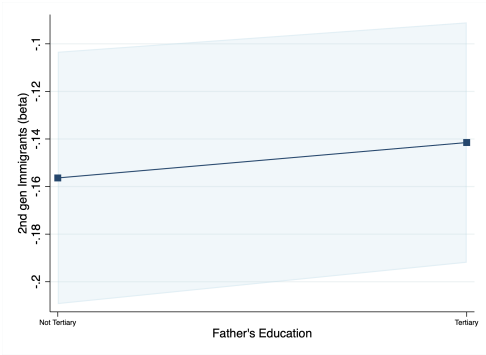
We then perform the same exercise on open foreign relations and conservative societal views (pertaining to the political openness domain), as well as market regulation and welfare state (pertaining to the government intervention domain). Heterogeneity is sharper in these specific domains compared to political ideology in general. Figure 6

[13]The full set of results are available in Table C-4 in the Appendix.

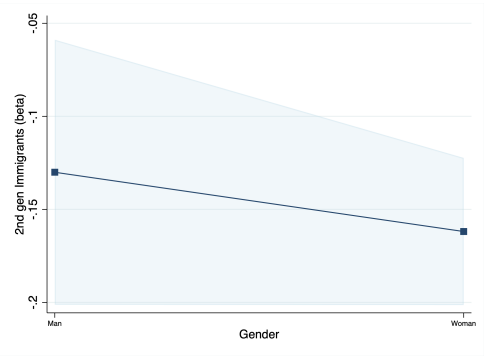
Figure 5: Heterogeneity in Right Inclined Ideology



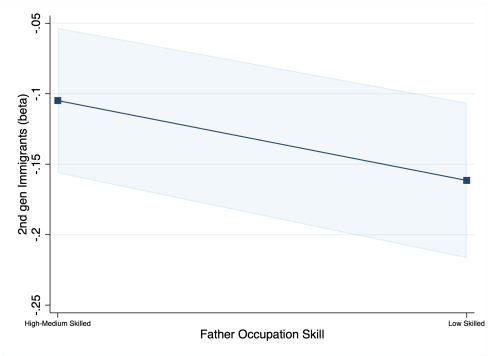
(a) Education



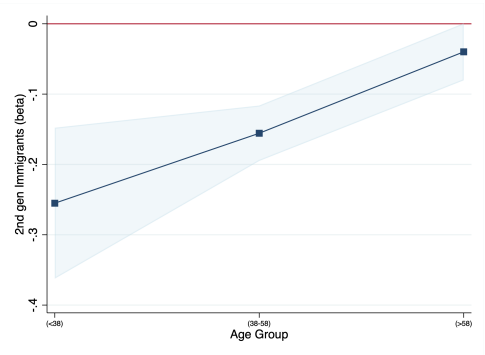
(b) Father's Education



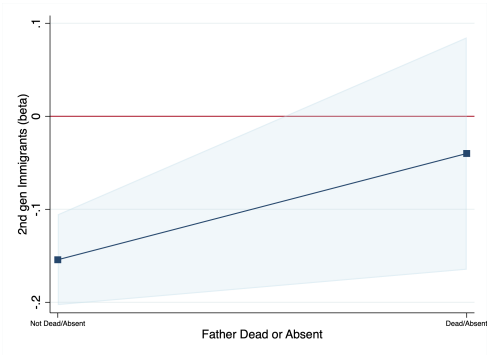
(c) Gender



(d) Father's Skill



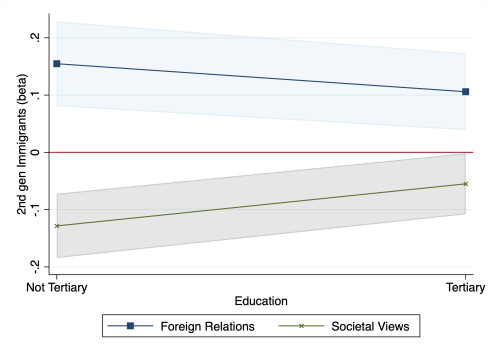
(e) Age Group



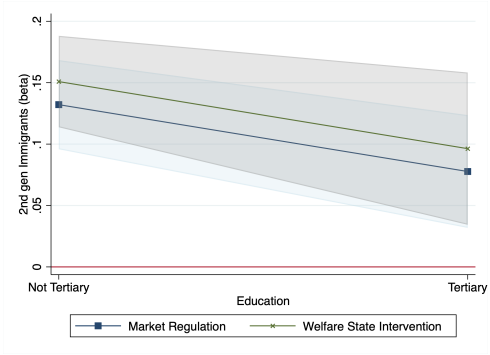
(f) Father Dead/Absent

Notes: The point estimates for each figure is the mean predicted migrant-to-native differences on right inclined ideology by the respondent's individual characteristics - education (a), gender (c), and age group (e), and the respondent's parental characteristics when the respondent was 14 year old - education (b), father's occupation skill (d) and father's presence (f). Shaded areas around each line denote the 95%confidence intervals around the estimated value.

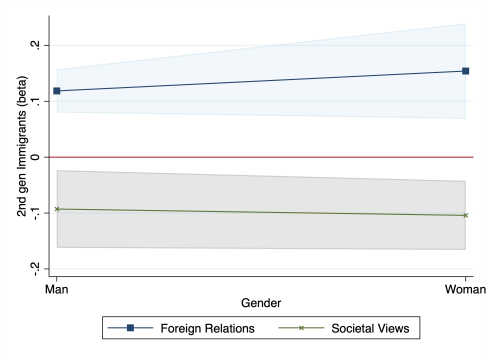
Figure 6: Heterogeneity (Individual Characteristics)



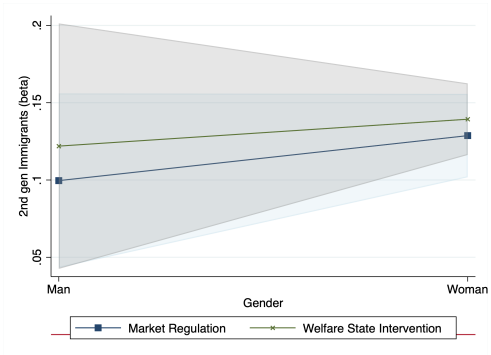
(a) Education (Country Openness)



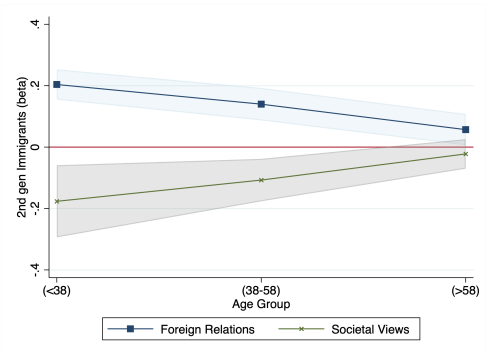
(b) Education (Govt. Intervention)



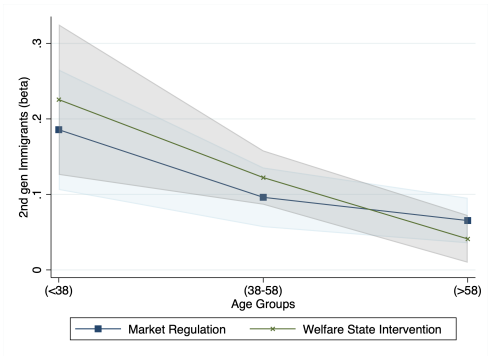
(c) Gender (Country Openness)



(d) Gender (Govt. Intervention)



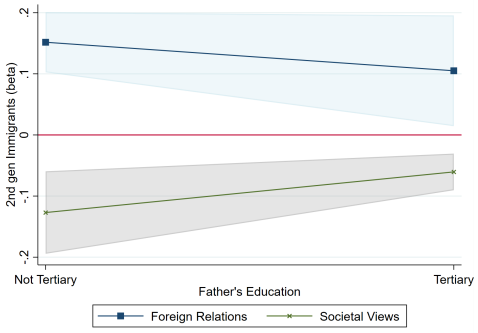
(e) Age Group (Country Openness)



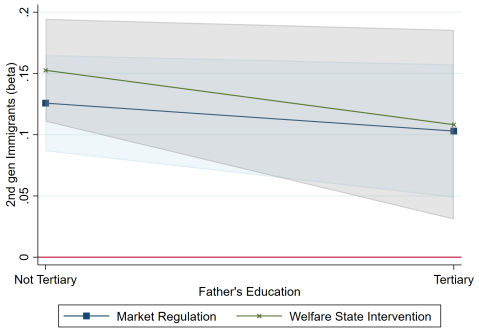
(f) Age Group (Govt. Intervention)

Notes: The point estimates for each figure is the mean predicted migrant-to-native differences on the relevant aggregate indicator by the respondent's education (panels (a) and (b)), gender (panels (c) and (d)) and age group (panels (e) and (f)). Shaded areas around each line denote the 95% confidence intervals around the estimated value.

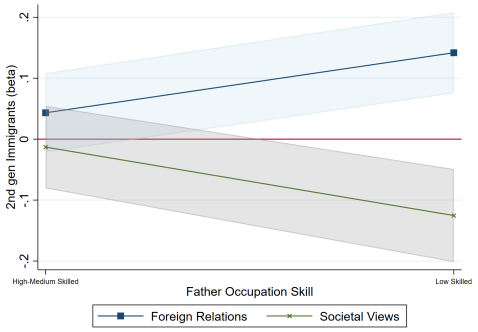
Figure 7: Heterogeneity (Father's Characteristics)



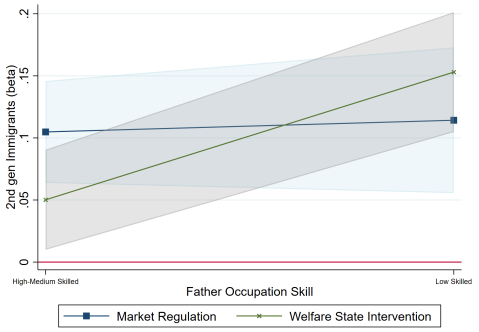
(a) Father's Education (Country Openness)



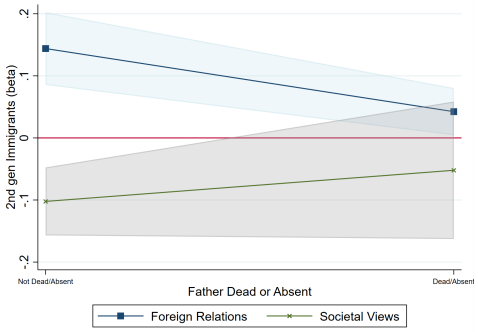
(b) Father's Education (Govt. Intervention)



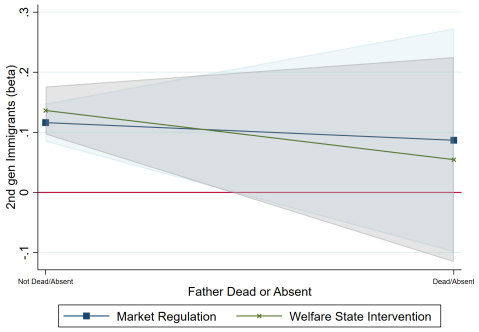
(c) Father's Skill (Country Openness)



(d) Father's Skill (Govt. Intervention)



(e) Father Dead/Absent (Country Openness)



(f) Father Dead/Absent (Govt. Intervention)

Notes: The point estimates for each figure is the mean predicted migrant-to-native differences on the relevant aggregate indicator by the respondent's paternal education (panels (a) and (b)), occupational skill content (panels (c) and (d)) and presence in the family (panels (e) and (f)), when the respondent was 14 year old. Shaded areas around each line denote the 95% confidence intervals around the estimated value.

looks at heterogeneous effects by respondent's characteristics, i.e. education (Panels (a) and (b)), gender (Panels (c) and (d)) and age group (Panels (e) and (f)). The graphs show that migrant-to-native differences both in the country openness and government intervention dimensions are mostly concentrated in the group of low skilled voters, and among people less than 38 years old. Again, no differences emerge with respect to the gender dimension. In Figure 7 we turn to respondent's paternal background i.e. education (Panels (a) and (b)), occupational skill content (Panels (c) and (d)) and presence in the family (Panels (e) and (f)), when the respondent was 14 y.o. These plots confirm that parental background is important for voting attitudes of immigrants relative to their native peers. Migrant-to-native differences are generally larger among immigrants whose father is low educated and employed in an occupation with a low-skill content, while being relatively smaller among respondents whose father has completed tertiary education and is employed in a medium/high skilled job. All in all, these findings may denote different behavioral responses of migrants in the destination. Young, less educated immigrants, coming from economically or socially deprived backgrounds may feel less involved into the cultural life of their residence country, and that can influence the voting behavior of their children. Conversely more educated, older and from privileged backgrounds 2^{nd} gen. immigrants are less likely to perceive themselves as very different from natives, thus do not express significantly different evaluations of the social economic and political context through their voting behavior. Notice also that, as in the case of political ideology, migrant-to-native differences are concentrated only among those immigrants' descendants whose father was present in the family. This is consistent with the view that active interactions with the parents provide an important vehicle of cultural transmission of political views, which ultimately determines 2^{nd} generation migrants voting behaviors. This is an important underlying assumption in the cultural economics literature (for a comprehensive review see Alesina and Giuliano, 2015).

4 Where do migrant-to-native differences come from?

The previous section uncovered a significant difference in the voting behavior of second-generation immigrants relative to natives: immigrants vote more for left-wing parties, which embrace an enhanced political openness (both in terms of country's foreign relations and societal views) and want the government to intervene more in the economy and the society (through the regulation and the welfare state).

Where do these differences come from? In this section we explore the actual "source" of migrant-to-native differences, by suggesting two potential mechanisms. First, the migrant-to-native differences can be the result of an *origin-specific* effect of migrants in the country of destination (Luthra et al., 2018). This explanation emphasizes political views are deeply shaped by a person's culture of origin. Thus, migrant-to-native differences are the result of cultural differences between the country of destination (which determines natives' views and voting behavior) and the country of origin (which determines immigrants' views, and voting behavior in the destination). Second, the migrant-to-native differences are the result of a process of differentiation of migrants compared to the people left-behind due to their "*migration experience*", either through *cultural selection* of emigrants from their country of origin or just experiencing the migration status. The argument goes that people that leave their country of origin (or experiencing

the "migration status") are inherently different from those who decide to stay: they might be characterized by more leftist political views, featuring more country openness and government intervention. For instance, if emigrants are characterized by a stronger left-wing political stance compared to stayers, and such pattern is common across all the countries, then the process of cultural selection could partially explain such difference. Alternatively, by leaving the country of origin and experiencing the migration status in a foreign country, emigrants and their descendants develop a distinctive set of political preferences. Implicitly we assume that the potential cultural selection of emigrants (first-generation) is then related with the political preferences of emigrants' children. Such assumption should be properly tested.

In the next sections we investigate these two channels with some detail. Section 4.1 explores whether origin-specific factors can explain (totally or partially) the migrant-to-native difference in political preferences. Section 4.2 analyse whether first and second-generation migrants are inherently different compared to the population which stayed put in the country of origin. It is important to emphasize that these two mechanisms stress two different perspectives: while the former focuses on differences between immigrants and natives in immigrants' residence country, the latter looks into the results of individual differences between emigrants and natives/stayers in immigrants' country of origin.

4.1 Country of origin role in shaping political preferences

According to this hypothesis, migrant-to-native differences found in Tables 3-5 above can be influenced by cultural differences between origins and destinations: immigrants come from origins that are characterized by more 'leftist' political cultures and sort into destinations that present more conservative political attitudes, on average. The argument goes that the voting behavior of these immigrants reflects (at least in some part) the political culture of their country of origin.

To investigate this possibility, we build upon the literature which applies the "epidemiological" approach by Fernandez (2007), to identify potential origin-specific cultural effects. In particular, we feature the early application by Carroll et al. (1999), and re-estimate equation (1) by augmenting it with the country of origin fixed-effects θ_o as follows:

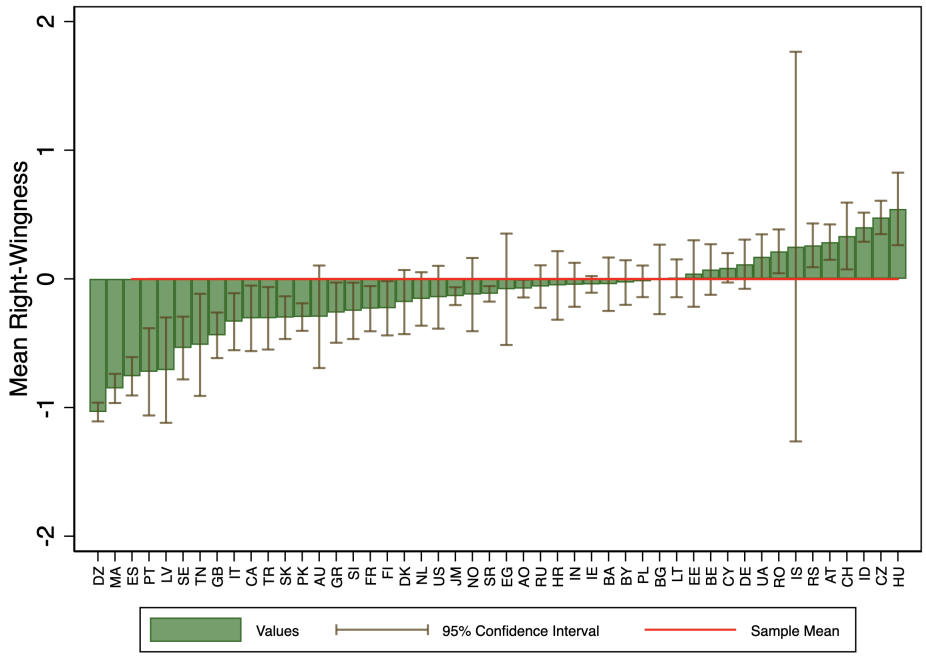
$$Y^{\pi}_{i,o,c,e} = \alpha + \beta Mig^{2nd}_{i,o,c,e} + \gamma \mathbf{X}_{i,o,c,e} + \theta_{c,e} + \theta_o + \epsilon_{i,o,c,e}. \quad (2)$$

$Y^{\pi}_{i,o,c,e}$ are the usual outcomes for the party π voted by individual i (migrant or native), with the father coming from origin country o, in destination country c at election e (origin is equal to destination for native individuals). $\mathbf{X}_{i,o,c,e}$ is the vector including the same set of individual and parental background characteristics, while θ_o are the country-of-origin fixed effects and $\theta_{c,e}$ are the country-of-destination-by-election-year fixed effects.

If the origin-specific factors matter, then we should estimate in equation (2) a set of $\hat{\theta_o}$ which are significantly different from zero. Figure 8 plots the estimated origin-specific fixed-effects once we use as dependent variable the index of right-wing political ideology. In general, the origin fixed effects are estimated rather precisely, and feature a wide heterogeneity of political cultures across the 48 countries of origin in our sample.[14] The wide range of estimated

[14]These are in prevalence developed economies from EU28-EFTA, but we also have other OECD (non-EU28 or

Figure 8: Right-wing political inclination



fixed effects feature a majority of leftist origin countries: 2^{nd} gen. immigrants with parents from these cultures (e.g. featuring Mediterranean countries inside and outside Europe) carry over more leftist views compared to natives in the sample, on average, as shown by the orange horizontal line in Figure 8. These oppose to a minority of right-wing cultures (e.g. characterizing immigrants from some Central Eastern European countries). Figure C-2 in the Appendix shows a very similar picture when we look at the four indicators of political openness and government intervention: 2^{nd} generation immigrants with a more left-wing origin tend to carry over very open and interventionist political views in their host country compared to right-wing ones, who tend to support conservative and less interventionist political agendas instead.

If origin-specific factors co-determine migrant-to-native differences highlighted in Section 3, the inclusion of country of origin fixed effects θ_o should directly influence such difference, affecting either the size or the precision of the estimated partial correlation $\hat{\beta}$ between the voter's status (i.e. natives or 2^{nd} gen. immigrants) and voting preferences. Table 9 reports these estimates for the five main indicators (the synthetic left-to-right political index and the four synthetic indexes related to parties' political openness and government intervention). From Panel A to D we report the estimates after imposing a gradual restrictions on the sample of country of origins of the 2^{nd} gen immigrants. Namely, we gradually reduce the potential cultural and political distance between origin and destination countries in each panel. In Panel A, we include all 2^{nd} gen. immigrants from our sample, featuring 48 countries from all the world. In Panel B, we drop immigrants coming from non-OECD countries. In Panel C, we drop immigrants coming

EFTA countries) and non-OECD countries. In order to avoid outliers we have dropped all origins featuring less than 10 immigrants observations in the sample (across all destinations).

Table 9: Origin-specific effect

	Right Inclined Ideology		Open Foreign Relations		Conservative Societal Views		Market Regulation		Welfare State Intervention	
	(1) Without Origin FE	(2) With Origin FE	(3) Without Origin FE	(4) With Origin FE	(5) Without Origin FE	(6) With Origin FE	(7) Without Origin FE	(8) With Origin FE	(9) Without Origin FE	(10) With Origin FE
A) Unrestricted Sample										
2^{nd} gen Imm.	–0.142***	–0.057*	0.136***	0.044**	–0.095***	–0.076**	0.115***	0.024	0.130***	0.045*
	(0.023)	(0.032)	(0.029)	(0.019)	(0.026)	(0.030)	(0.017)	(0.022)	(0.022)	(0.026)
Observations	140999	139532	140999	139532	140999	139532	140999	139532	140999	139532
B) OECD Sample										
2^{nd} gen Imm.	–0.120***	–0.065*	0.105***	0.059***	–0.088***	–0.089***	0.088**	0.028	0.115***	0.056**
	(0.030)	(0.037)	(0.029)	(0.017)	(0.020)	(0.031)	(0.032)	(0.025)	(0.028)	(0.025)
Observations	135475	135475	135475	135475	135475	135475	135475	135475	135475	135475
C) EU28 + EFTA Sample										
2^{nd} gen Imm.	–0.122***	–0.073**	0.090***	0.063***	–0.087***	–0.090***	0.084***	0.031	0.107***	0.062**
	(0.028)	(0.031)	(0.028)	(0.019)	(0.022)	(0.028)	(0.024)	(0.021)	(0.020)	(0.023)
Observations	137912	137912	137912	137912	137912	137912	137912	137912	137912	137912
D) ESS Sample origins (25 countries)										
2^{nd} gen Imm.	–0.096***	–0.081**	0.078**	0.065***	–0.068***	–0.095***	0.070**	0.036*	0.083***	0.066***
	(0.028)	(0.031)	(0.033)	(0.018)	(0.020)	(0.029)	(0.027)	(0.020)	(0.021)	(0.022)
Observations	137617	137617	137617	137617	137617	137617	137617	137617	137617	137617

Notes: Unrestricted sample includes all natives and 2nd-gen immigrants. OECD sample includes natives and 2nd-gen immigrants from OECD origin countries. Panel C includes natives and 2nd-gen immigrants from EU28 or EFTA origin countries. Panel D includes natives and 2nd-gen immigrants from origin countries included among the set of 25 destination countries. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election. Robust standard errors clustered at the destination country level. Significance levels: *: 10% **: 5% ***: 1%.

from outside the European Countries and EFTA. Finally, in Panel D, we include only immigrants coming from the 25 countries (partly EU and partly EFTA) that are also available as destination countries in our ESS sample (see country list in Table 1). For each indicator, we report in the even columns results without the origin FE (which summarize baseline results from equation (1) reported in Panel B of Tables 3-5), while we report the estimates including the origin countries fixed-effects in the even columns.[15]

Results from Table 9 suggest two important conclusions. The first is that origin-specific factors are very relevant determinants of migrant-to-native voting differences: including the origin-specific fixed effect reduces the estimated migrant-to-native difference by about two thirds in four out of five voting dimensions. For instance, the estimates related to the right-inclined ideology passes from -0.142 without origin FE to -0.057, with origin FE (col. (1)-(2), Panel A). After the inclusion of origin fixed effects, there are still migrant-to-native differences in voting for leftist political agenda and in supporting issues related to political openness.[16] Conversely, after accounting for origin fixed effects, differences between migrants and natives in Panel A of Table 9 fade away when it comes to voting on government intervention, particularly market regulation. The second result that emerges from Table 9 is that both migrant-to-native difference and origin-specific factors matter less when we restrict the attention to more homogeneous groups of origin countries, which are also closer to destination countries in several characteristics, like economic development

[15]Notice that point estimates from baseline results in Table 9 slightly differ from those reported in Tables 3-5) as they are obtained from a smaller number of observations. In fact, to estimate more precisely the origin-specific fixed effects reported in Figures C-2 and 8, we drop country of origins with less than 10 emigrants. This is a standard practice in the cultural economics literature featuring the epidemiological approach (see e.g. Fernandez and Fogli, 2009).

[16]Origin-specific factors seem to have little explanatory power for the conservative societal views. In fact the coefficient for migrant-to-native remains quite stable with and without origin fixed effects in Table 9, Panel A.

or institutions. Moving down from Panel A to D, migrant-to-native differences become smaller in the specification without origin specific FE, with a reduction on average of the estimates of 35,4%, and differences with and without origin FE shrink (e.g. for right-wing ideology the coefficient passes from -0.096 without origin FE to -0.081 with FE effects with in Panel D). These results suggest that the origin-specific factors matters less once natives and 2^{nd} gen. immigrants share a closer institutional and historical background.

Table 10: Origin-specific effect (Origin Controls OECD)

	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention
2^{nd} gen Imm.	–0.102***	0.081**	–0.067*	0.065***	0.081***
	(0.036)	(0.037)	(0.037)	(0.021)	(0.026)
GDP Per-Capita (2000)	0.004	–0.002	0.003	–0.003	–0.003
	(0.003)	(0.003)	(0.002)	(0.002)	(0.002)
Tertiary Education Share	–0.006	0.007**	–0.007**	0.006*	0.009***
	(0.005)	(0.003)	(0.003)	(0.003)	(0.003)
Weighted Political Preferences	0.531***	–0.030	0.296*	0.127**	0.224***
	(0.170)	(0.082)	(0.163)	(0.046)	(0.057)
Religious Population Share	0.027	0.118	0.051	0.095	–0.243***
	(0.127)	(0.096)	(0.142)	(0.107)	(0.075)
Government Effectiveness (2000)	0.177***	–0.005	0.051	–0.015	–0.219***
	(0.045)	(0.054)	(0.037)	(0.059)	(0.071)
Observations	135475	135475	135475	135475	135475

Notes: The sample includes all natives, and only immigrants from OECD origin countries. GDP per-capita (WDI, World Bank), government effectiveness index (World Bank), tertiary education share (Barro and Lee, 2013) and religious population share (World Value Survey, 2017) for the year 2000 was used. Weighted political preferences was computed from the Manifesto project data. All specifications also include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE. Robust standard errors clustered at the destination country level. Significance levels: *: 10% **: 5% ***: 1%.

Overall, the estimates in Table 9 suggest that the country-of-origin specific factors can explain a significant part of migrants-to-natives difference in political preferences. Nevertheless, the inclusion of origin-specific fixed effects reveals one limitation and one shortcoming. The limitation is that origin-specific fixed effects are still unable to fully explain all the migrants-to-natives differences, which suggest that other factors could play a role. The shortcoming is related to the nature of the origin-specific fixed effects, which are a "black-box" from a statistical point of view, capturing all the origin-specific characteristics. To unveil some of the potential factors captured by the origin-specific fixed effects, Table 10 presents the estimates after removing the origin-specific fixed effects and including a set of relevant origin countries characteristics. We proxy the level of development and human capital by including the level of GDP per capita and the share of tertiary educated individuals, respectively. To capture origin country political preferences we compute and include the average political preference of each dependent variable in the origin country as weighted average of the parties in the origin country, using the share of votes gained as weights. Given the potential implication of religion and religiosity on the society and on politics, we include the share of religious individuals computed from the World Value Survey.[17] Finally, we include the Government Effectiveness Index from the World Bank to capture

[17]It has been shown that religion and religiosity are not only related to individual openness to innovation and economic growth (Bénabou et al., 2015; Campante and Yanagizawa-Drott, 2015), but also to the evolution of the political dimension of societies (Norris and Inglehart, 2011).

the quality of the public sector and policy credibility of the origin countries. For exposition simplicity, we focus on the OECD origins only, while we report the estimates associated to the other samples of origin countries in the Appendix.[18] Overall, results in Table 10 confirm that migrant-to-native voting differences are not solely determined by origin-specific factors. Size and statistical significance of coefficients for the 2^{nd} gen. immigrant dummy remain stable we include the whole set of origin-specific controls. Among these controls, the proxy of origin countries political preferences displays a positive significant correlation with the voting behavior of 2^{nd} gen. immigrants abroad. The correlation is precisely estimated concerning the left-to-right political index and political preferences associated to active government intervention in the society. This finding extends to voting behaviors the general result of Luttmer and Singhal (2011) for preferences for redistribution, using the same epidemiological approach. Besides political preferences in the origin, also the share of tertiary educated individuals and the indicator of government effectiveness (proxying the quality of institutions) matter somehow for the voting behavior of immigrants. Conversely, other economic and cultural factors (captured by GDP per capita and share of religious people) appear relatively less important.

4.2 Migrant experience: selection and migration status

In this section we explore a complementary explanation to the migrant-to-native differences found in Section 3: being a migrant would lead to a distinctive set of political preferences compared to people left-behind. Such distinctive set could arise from a selection process that generate systematic differences in political views between emigrants (regardless of their destination) and people that decide to stay in their country of origin or by developing a novel set of preferences due to the background of being son or daughter of a foreign-born. According to this interpretation, estimated migrant-to-native differences reported in Tables 3-5 would arise if emigrants were a selected group of voters compared to people left-behind, characterized by systematically more leftist views, and characterized by stronger political openness and government intervention, on average. If the migration experience generates a distinctive set of political preferences (either through selection or living as migrants abroad), the im/emigration phenomena in each country of our sample would induce a distribution of preferences with immigrants and their descendants and natives in the two opposite sides. Notice that this type of cultural selection is not new in the literature on migration and culture. For example, Docquier et al. (2020) shows that aspiring migrants from the MENA region to high-income countries are significantly less religious and share more gender-egalitarian views compared to stayers in their home country. Moriconi and Peri (2019) argue that emigrants within Europe are more committed to work compared to native stayers in their origin country.

To investigate this hypothesis, we estimate the following equation on the combined sample of second generation emigrants and native stayers in their country of origin:

$$Y^{\pi}_{i,o,c,e} = a + b_2 Emig^{2nd}_{i,o,c,e} + c\mathbf{X}_{i,o,c,e} + \theta_{o,e} + \theta_c + \epsilon_{i,o,c,e}. \tag{3}$$

[18] Tables C-3 and C-2 report the results focusing on the restricted samples of EU 25 and EU 28 + EFTA origin countries.

This is fully symmetric to equation (2) where we replace origin-by-year to destination-by-year fixed effects (i.e. $\theta_{o,e}$ in place of $\theta_{d,e}$). We also include destination fixed effects, θ_c, in place of the origin fixed effects in equation (2). This controls for all factors that may have affected emigrants political behavior in the destination, i.e. as a consequence of the migration decision. Thus, the inclusion of the destination fixed effect allows to interpret b as the difference in political preferences between natives and 2^{nd} gen migrants with the same country of origin, after controlling for effects associated to the country of residence of 2^{nd} gen immigrants. For instance, we are comparing the voting preferences of Germans in Germany with the sons and daughters of Germans' fathers across the European countries. A (positive) statistically significant b coefficient would indicate that the descendants of Germans in other European countries vote for e.g. more leftist parties, featuring more open political views and a more interventionist government compared to Germans in Germany. The set of dependent variables is the exactly the same as the previous sections. The comparability across political manifestos is allowed both by the inclusion of the stringent set of fixed-effects and by the nature of the data, since political manifesto data are acknowledged among the best measures to compare political preferences across societies (Laver and Garry, 2000; Klemmensen et al., 2007). The comparison of voting outcomes of emigrants, who voted in country d and native stayers, who voted in country of origin o would not be possible, if we only knew the name of the party voted by individuals, without comparative information on parties political agendas.

Table 11: Migration experience - Migrant-to-native difference with the same origin

	Right Inclined Ideology		Open Foreign Relations		Conservative Societal Views		Market Regulation		Welfare State Intervention	
	(1) Without Dest FE	(2) With Dest FE	(3) Without Dest FE	(4) With Dest FE	(5) Without Dest FE	(6) With Dest FE	(7) Without Dest FE	(8) With Dest FE	(9) Without Dest FE	(10) With Dest FE
A) 1st-gen Emigrants	–0.023	–0.210***	0.913**	0.170***	0.021	–0.246***	–0.154	0.047	0.439**	0.115**
	(0.292)	(0.040)	(0.328)	(0.053)	(0.158)	(0.042)	(0.176)	(0.061)	(0.178)	(0.050)
Observations	136608	136608	136608	136608	136608	136608	136608	136608	136608	136608
B) 2nd-gen Emigrants	–0.146	–0.072	0.828**	0.072**	–0.026	–0.132***	–0.000	–0.035	0.539***	0.007
	(0.203)	(0.051)	(0.372)	(0.033)	(0.141)	(0.034)	(0.100)	(0.056)	(0.172)	(0.037)
Observations	137692	137692	137692	137692	137692	137692	137692	137692	137692	137692

Notes: 1st-gen emigrants is a dummy equal to 1 for all individuals who themselves nor their father were not born in the destination country but have lived in the destination country for more than 20 years. 2nd-gen emigrants is a dummy equal to 1 for all individuals who were born and have lived in the destination country for more than 20 years but whose father was not born in the destination country. The sample only includes emigrants from origin countries included among the set of 25 destination countries. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country origin-by-election FE. Robust standard errors clustered at the country origin level. Significance levels: *: 10% **: 5% ***: 1%

Table 11 presents estimates for equation (3) in the five dimensions of interest. Moreover, we test the difference in political preferences not only between stayers and 2^{nd} gen. migrants from the same country of origin, but also the difference between stayers and 1^{st} gen. migrants abroad with the right to vote. This test will allow us to unveil whether such difference in political preferences would hold across generations. In Panel A, we compare native stayers with the actual movers from their country of origin i.e. first generation emigrants that were born in the country of origin, and took the decision to move to a different residence. In Panel B, we turn to the comparison with second generation emigrants instead. For each political outcome, we present two sets of estimates, respectively without and with the destination fixed effect. Comparing these two sets of estimates gauges the relative importance

of destination-specific factors in shaping emigrants' preferences compared to natives in their origin country. Two evidence arises from Table 11. First, compared to natives from their country of origin and without accounting for emigrants' country of residence, emigrants (both first and second generation) vote for parties that are more favorable to open foreign relations and to welfare state expansions. No significant migrant-to-native differences emerge in the other voting dimensions. The comparison of estimated coefficients between Panels A and B allows to point out that there are not significant differences in voting behavior between first and second generation migrants (relative to natives). This evidence suggests that voting preferences of emigrants are transmitted almost unchanged to their off springs. Second, once we account for destination country specific effect, the estimates presented in the even columns show that emigrants tend to vote for parties with less conservative societal views (col. (6)) compared to natives from the same country of origin. First generation emigrants, who experience the most the status of migrants, tend to vote for more left-oriented parties compared to people from the same country of origin. Moreover, the size of the coefficients associated to open foreign relations and welfare state intervention is reduced and become even statistically not significant (col. 10), suggesting that part of the effect is explained by destination specific factors.

Table 12: Migration experience - Debunking the destination-specific effect

	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention
A) 1st-gen Emigrants	0.111	0.346**	–0.032	0.032	0.152
	(0.376)	(0.153)	(0.275)	(0.134)	(0.218)
GDP Per-Capita (2000)	–0.006	–0.017**	–0.005	0.004	0.013
	(0.010)	(0.007)	(0.010)	(0.005)	(0.008)
Tertiary Education Share	–0.013	0.028	–0.049*	–0.001	0.071**
	(0.042)	(0.025)	(0.024)	(0.025)	(0.031)
Weighted Political Preferences	0.559	0.294	0.040	0.337*	0.235
	(0.571)	(0.258)	(0.651)	(0.187)	(0.191)
Religious Population Share	1.612**	–1.018**	0.028	–0.118	–0.542
	(0.577)	(0.436)	(0.341)	(0.302)	(0.700)
Government Effectiveness (2000)	0.696	0.783**	0.594	–0.353*	–0.588
	(0.598)	(0.303)	(0.475)	(0.179)	(0.389)
Observations	129877	129877	129877	129877	129877
B) 2nd-gen Emigrants	–0.068	0.307*	–0.085	0.061	0.180
	(0.098)	(0.151)	(0.139)	(0.104)	(0.130)
GDP Per-Capita (2000)	–0.013***	–0.014*	–0.011*	0.005	0.004
	(0.003)	(0.007)	(0.006)	(0.003)	(0.006)
Tertiary Education Share	0.019	0.002	0.008	–0.004	0.035*
	(0.025)	(0.024)	(0.035)	(0.017)	(0.019)
Weighted Political Preferences	0.603**	–0.025	1.374*	0.035	0.385***
	(0.238)	(0.112)	(0.693)	(0.122)	(0.119)
Religious Population Share	1.603***	–1.117***	0.272	–0.382	–0.630*
	(0.166)	(0.341)	(0.300)	(0.240)	(0.322)
Government Effectiveness (2000)	0.652***	1.029***	0.469	–0.247	–0.061
	(0.212)	(0.364)	(0.309)	(0.186)	(0.244)
Observations	130916	130916	130916	130916	130916

Notes: 1st-gen emigrants is a dummy equal to 1 for all individuals who themselves nor their father were not born in the destination country but have lived in the destination country for more than 20 years. 2nd-gen emigrants is a dummy equal to 1 for all individuals who were born and have lived in the destination country for more than 20 years but whose father was born in the destination country. The sample only includes emigrants from origin countries included among the set of 25 destination countries. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country origin-by-election FE. Robust standard errors clustered at the country origin level. Significance levels: *: 10% **: 5% ***: 1%

As for the origin-specific effect analysed in Section 4.1, Table 12 use the same set of country characteristics used in Table 10 but now associated to the destination country to better understand whether there are specific characteristics which influence the political differences between emigrants and stayers. A striking result from Table 12 is that the inclusion of such set of destination country specific controls undermines almost completely the significant difference between emigrants and natives. Although the share of religious individuals and the proxy for government effectiveness seems to play a relevant role, we could not identify a common pattern across different political preferences. Overall, it seems that a relevant part of the difference between emigrants and stayers from the same country of origin is explained by contextual factors associated to the country of residence of emigrants.

5 Conclusions

This paper used an original dataset which combines information from the European Social Survey (ESS) and the Manifesto Project database (MPD) to analyze the voting behavior of 2^{nd} generation immigrants in comparison to that natives, in important specific policy domains. In the first part of the paper we identified significant differences in the political values embraced by natives and second generation immigrants in the destination country on the left-to-right political spectrum and in important domains of government policy. On average, the offspring of migrants in European destinations vote for more left-wing parties compared to local natives. They support more parties emphasizing open foreign policy relationship, and multiculturalism as opposed to nationalism and tradition. Moreover, they also vote for parties that put forward government intervention in the economy through market regulations and welfare state expansions. We show these migrant-to-native differences are not determined by different individual characteristics of immigrants and natives, contextual factors or living conditions. Exploiting the relevant degree of heterogeneity at individual level, we show that the differences are enhanced among the young cohorts, less educated and among the ones who had the opportunity to interact with his/her father.

We explored the potential determinants of such differences, establishing a link between migrants' voting behavior and the country of origin. We found that origin-specific differences in political views are an important determinant of migrant-to-native differences. Accounting for these factors reduces estimated migrant-to-native differences in the destination by roughly two-thirds, in four out of the five dimensions of interest. We also find some support to a complementary explanation, which stress the migration experience as source of a novel set of political preferences compared to the people in the origin countries, either through a process of selection or by experiencing a different country. Emigrant/movers are significantly different from native/stayers from the same country of origin in an handful of political preferences. These effects are somewhat smaller for second generation emigrants, compared to first generations, and are almost entirely explained by destination countries characteristics.

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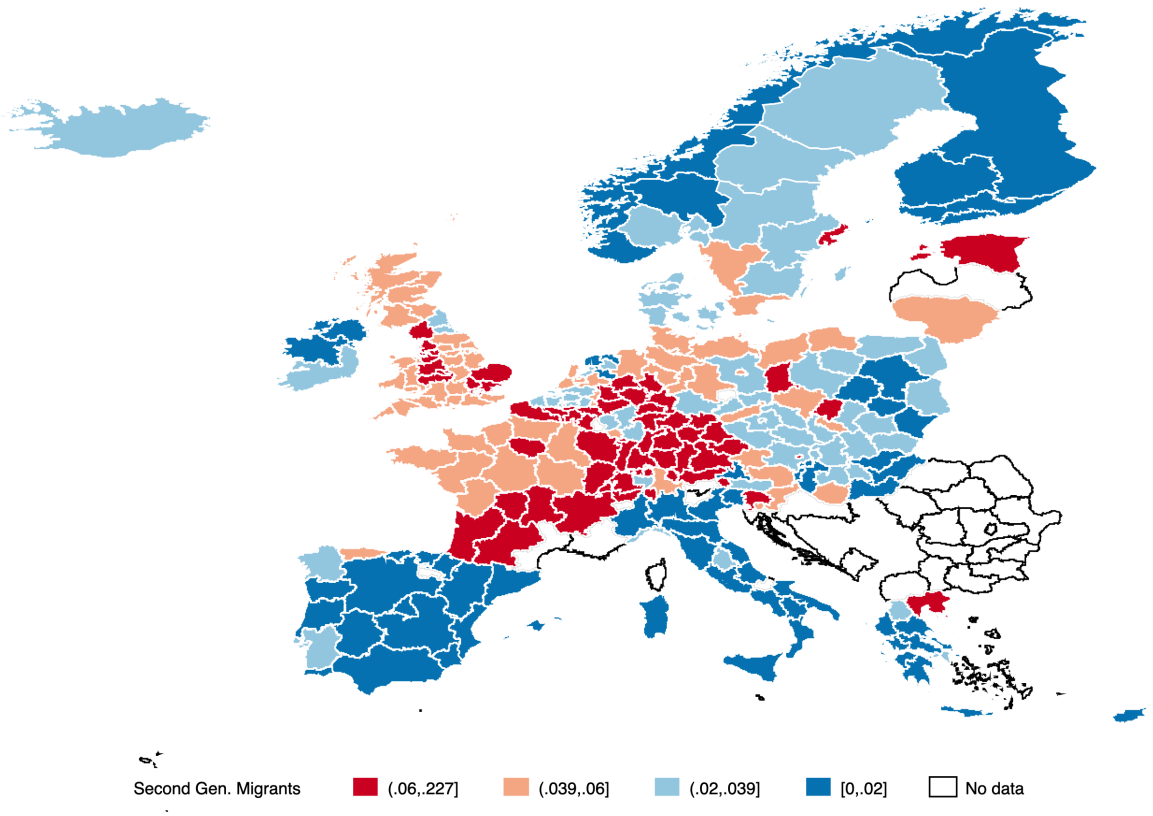
Appendix A Descriptive Stats

Figure A-1: Immigration Distribution - NUTS 2 Level



Note: authors' calculation on ESS data. The figure plots the average share of second-generation immigrants over the total population at NUTS 2 level over the 2004-2018 period.

Table A-1: Political Dimensions - Countries Variation

	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention
Austria	–0.064	–1.131***	–1.717***	–0.753***	–1.581***
	(0.061)	(0.085)	(0.100)	(0.068)	(0.084)
Belgium	–0.142***	0.638***	–0.024*	0.665***	–0.318***
	(0.023)	(0.019)	(0.014)	(0.023)	(0.026)
Cyprus	–0.149***	–0.097***	–0.103	–0.058	0.120***
	(0.053)	(0.020)	(0.065)	(0.038)	(0.029)
Czech Republic	0.276***	0.310***	–0.032***	–0.007	0.278***
	(0.044)	(0.023)	(0.012)	(0.037)	(0.024)
Denmark	0.181***	–0.140**	0.218**	–0.261***	–0.098***
	(0.049)	(0.059)	(0.086)	(0.040)	(0.030)
Estonia	–0.008	0.020	–0.019	0.030**	0.204***
	(0.017)	(0.015)	(0.031)	(0.015)	(0.023)
Finland	–0.069***	0.294***	–0.157***	0.013	0.323***
	(0.024)	(0.025)	(0.026)	(0.010)	(0.027)
France	–0.859***	0.639***	–0.702***	0.347***	0.101**
	(0.049)	(0.052)	(0.059)	(0.042)	(0.042)
Germany	–0.176***	0.346***	–0.286***	–0.125***	0.170***
	(0.036)	(0.033)	(0.035)	(0.040)	(0.041)
Greece	0.127***	–0.013	0.013	–0.490***	0.230***
	(0.019)	(0.036)	(0.023)	(0.042)	(0.025)
Hungary	–0.096***	0.018	–0.259***	–0.336***	0.335***
	(0.022)	(0.021)	(0.040)	(0.028)	(0.023)
Iceland	0.131**	–0.294**	–0.026**	–0.109**	–0.212**
	(0.058)	(0.131)	(0.012)	(0.049)	(0.094)
Ireland	–0.252***	0.460***	0.036***	–0.458***	–0.086***
	(0.016)	(0.022)	(0.007)	(0.035)	(0.017)
Italy	1.135***	0.525***	0.210***	–0.437***	–0.650***
	(0.073)	(0.054)	(0.027)	(0.023)	(0.049)
Lithuania	0.192***	0.193***	–0.035	–0.157***	–0.228***
	(0.028)	(0.036)	(0.031)	(0.021)	(0.029)
Netherlands	–0.108***	0.058***	0.027	0.187***	0.161***
	(0.029)	(0.018)	(0.024)	(0.029)	(0.022)
Norway	–0.078	0.080*	0.043*	0.047	0.135***
	(0.049)	(0.048)	(0.025)	(0.060)	(0.034)
Poland	–0.006	–0.137***	0.320***	0.437***	0.067***
	(0.016)	(0.022)	(0.038)	(0.028)	(0.017)
Portugal	0.424***	0.140***	0.117***	–0.793***	–0.375***
	(0.034)	(0.022)	(0.015)	(0.080)	(0.031)
Slovakia	0.546***	0.218***	–0.025*	–0.603***	–0.014
	(0.021)	(0.014)	(0.014)	(0.044)	(0.019)
Slovenia	0.186***	0.361***	–0.392***	–0.216***	–0.402***
	(0.043)	(0.026)	(0.032)	(0.045)	(0.030)
Spain	0.612***	0.397***	–0.031	–0.087***	–0.656***
	(0.040)	(0.022)	(0.029)	(0.031)	(0.034)
Sweden	–0.290***	–0.058***	–0.115***	0.300***	0.303***
	(0.042)	(0.018)	(0.013)	(0.029)	(0.040)
Switzerland	0.060	0.326***	–0.244***	–0.083	0.170***
	(0.074)	(0.071)	(0.055)	(0.059)	(0.062)
United Kingdom	–0.183***	0.489***	–0.103***	0.115***	0.164***
	(0.028)	(0.044)	(0.020)	(0.027)	(0.027)
Total	0.008	0.249***	–0.075***	–0.033***	–0.015*
	(0.008)	(0.008)	(0.008)	(0.008)	(0.008)

Notes: For each country, the coefficients are differences between the average values of the indicator between the first and the last electoral event. Standard errors are reported in parenthesis. Significance levels: *: 10% **: 5% ***: 1%

Appendix B PPCA Results

Appendix B.1 Country Openness

Part A: Foreign Relations

	Eigenvalue	Proportion	Cumulative
e1	1.586919	.528973	.528973
e2	.8714036	.290468	.819441
e3	.5416772	.180559	1

	e1	e2	e3
PN_Internat	.6621818	-.0005788	-.749343
PN_EU	.530213	-.7062809	.4690858
P_Peace	.5295181	.7079315	.4673795

Part B: Conservative Societal Views

	Eigenvalue	Proportion	Cumulative
e1	1.489399	.496466	.496466
e2	.9523416	.317447	.813914
e3	.5582591	.186086	1

	e1	e2	e3
PN_NWlife	.6875948	-.0619071	.7234507
PN_TMor	.3928284	.8696671	-.2989398
PN_Multic	-.6106548	.4897414	.6222974

Appendix B.2 Government Intervention

Part A: Market Regulation

	Eigenvalue	Proportion	Cumulative
e1	1.633837	.544612	.544612
e2	.7547013	.251567	.796179
e3	.6114618	.203821	1

	e1	e2	e3
P_FreeMkt	-.5324095	.8302449	.165026
P_ContEcon	.5870626	.5026067	-.6346211
P_National	.6098341	.2409977	.7549983

Part B: Welfare State Intervention

	Eigenvalue	Proportion	Cumulative
e1	1.708505	.569502	.569502
e2	.8302993	.276766	.846268
e3	.4611956	.153732	1

	e1	e2	e3
PN_Welf	.4418178	.8944922	.0684159
P_EqualPos	.641634	-.2617804	-.7209555
PN_LabG	.6269791	-.3624289	.6895959

Appendix C Additional Results

Table C-1: Immigration

	(1) Immigration Positive	(2) Immigrants Assimilation	(3) Immigrants Diversity
Baseline (no individual controls)			
A) 2^{nd} gen Imm. (by father)	0.091***	–0.039*	0.046
	(0.021)	(0.020)	(0.043)
Observations	120597	120597	120597
Baseline			
B) 2^{nd} gen Imm. (by father)	0.075***	–0.033*	0.038
	(0.016)	(0.017)	(0.038)
Delta	264.184	2.973	1.620
R2	0.165	0.493	0.593
Observations	118278	118278	118278
Alternative Definition			
C) 2^{nd} gen Imm. (by mother)	0.078***	–0.038*	0.029
	(0.025)	(0.019)	(0.042)
Observations	118278	118278	118278
Matched Sample			
D) 2^{nd} gen Imm. (by father)	0.076***	–0.035**	0.041
	(0.021)	(0.015)	(0.037)
Delta	222.835	12.510	3.296
R2	0.140	0.405	0.621
Observations	8783	8783	8783

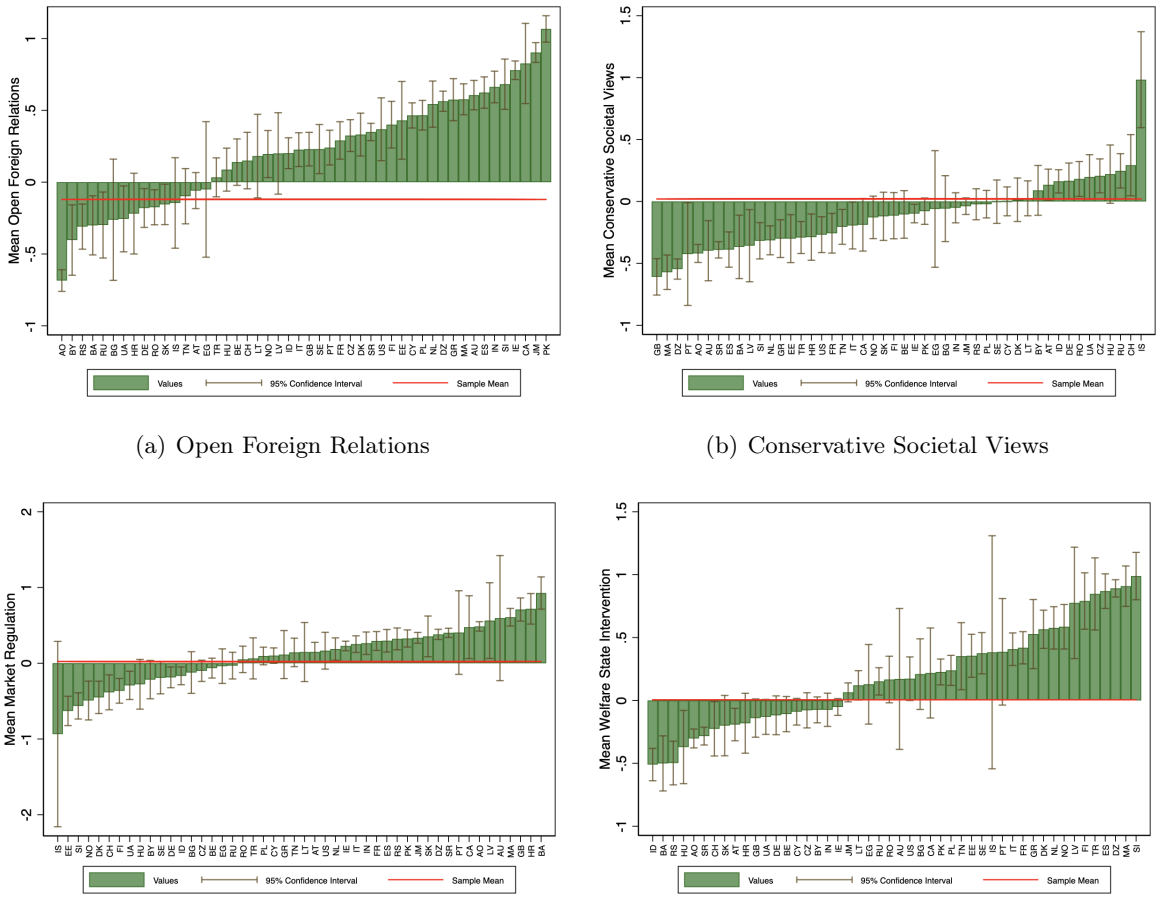
Notes: All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE with robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

Table C-2: Origin-specific effect (Origin Controls EU28 + EFTA)

	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention
2^{nd} gen Imm.	–0.108***	0.107***	–0.085***	0.066***	0.090***
	(0.031)	(0.026)	(0.030)	(0.017)	(0.020)
GDP Per-Capita (2000)	0.005	–0.001	0.003*	–0.003	–0.003*
	(0.003)	(0.003)	(0.002)	(0.002)	(0.002)
Tertiary Education Share	–0.009	0.023***	–0.012	0.006	0.010*
	(0.014)	(0.005)	(0.009)	(0.005)	(0.006)
Weighted Political Preferences	0.490***	0.099	0.533**	0.122***	0.159***
	(0.148)	(0.081)	(0.197)	(0.044)	(0.034)
Religious Population Share	0.029	0.116*	0.091	0.104	–0.193**
	(0.126)	(0.063)	(0.137)	(0.080)	(0.088)
Government Effectiveness (2000)	0.144**	–0.082	0.054	0.012	–0.128***
	(0.068)	(0.053)	(0.048)	(0.072)	(0.039)
Observations	135114	135114	135114	135114	135114

Notes: The sample includes all natives, and only immigrants from EU28 origin countries. GDP per-capita (WDI, World Bank), government effectiveness index (World Bank), tertiary education share (Barro and Lee, 2013) and religious population share (World Value Survey, 2017) for the year 2000 was used. Weighted political preferences was computed from the Manifesto project data. All specifications also include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE. Robust standard errors clustered at the destination country level. Significance levels: *: 10% **: 5% ***: 1%.

Figure C-2: Origin-specific Effect



(a) Open Foreign Relations

(b) Conservative Societal Views

(c) Market Regulation

(d) Welfare State Intervention

Table C-3: Origin-specific effect (Origin Controls EU25)

	(1) Right Inclined Ideology	(2) Open Foreign Relations	(3) Conservative Societal Views	(4) Market Regulation	(5) Welfare State Intervention
2^{nd} gen Imm.	–0.107***	0.106***	–0.083***	0.064***	0.088***
	(0.030)	(0.026)	(0.029)	(0.017)	(0.019)
GDP Per-Capita (2000)	0.005	–0.001	0.003*	–0.003	–0.003*
	(0.003)	(0.003)	(0.002)	(0.002)	(0.002)
Tertiary Education Share	–0.008	0.023***	–0.012	0.005	0.009*
	(0.014)	(0.005)	(0.009)	(0.006)	(0.005)
Weighted Political Preferences	0.476***	0.096	0.607***	0.128**	0.148***
	(0.147)	(0.080)	(0.193)	(0.048)	(0.039)
Religious Population Share	0.010	0.127*	0.080	0.129	–0.162
	(0.130)	(0.063)	(0.135)	(0.089)	(0.103)
Government Effectiveness (2000)	0.124*	–0.073	0.047	0.032	–0.107***
	(0.067)	(0.051)	(0.048)	(0.081)	(0.034)
Observations	135084	135084	135084	135084	135084

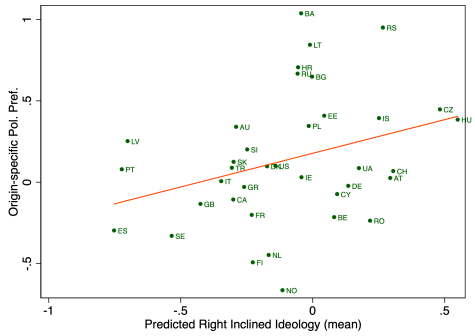
Notes: The sample includes all natives, and only immigrants from origin countries among the set of 25 destination countries. GDP per-capita (WDI, World Bank), government effectiveness index (World Bank), tertiary education share (Barro and Lee, 2013) and religious population share (World Value Survey, 2017) for the year 2000 was used. Weighted political preferences was computed from the Manifesto project data. All specifications also include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE. Robust standard errors clustered at the destination country level. Significance levels: *: 10% **: 5% ***: 1%.

Table C-4: Heterogeneity Analysis

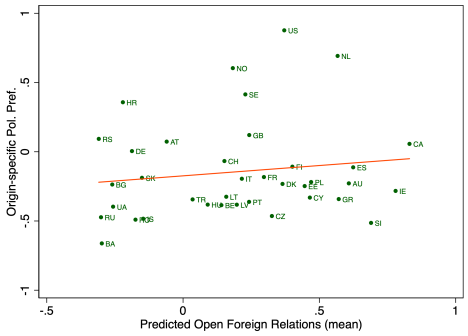
	Country Openness		Welfare State Intervention	
	(1) Foreign Relations	(2) Conservative Societal Views	(3) Market Regulation	(4) Welfare State Intervention
Education				
Not Tertiary	0.203***	-0.155***	0.194***	0.217***
	(0.036)	(0.035)	(0.030)	(0.031)
Observations	93774	93774	93774	93774
Tertiary	0.124*	-0.070	0.113*	0.147**
	(0.056)	(0.042)	(0.054)	(0.055)
Observations	47507	47507	47507	47507
Gender				
Men	0.158***	-0.123**	0.154***	0.187***
	(0.034)	(0.039)	(0.032)	(0.034)
Observations	67925	67925	67925	67925
Women	0.189***	-0.118***	0.180***	0.199***
	(0.038)	(0.031)	(0.038)	(0.040)
Observations	73355	73355	73355	73355
Age Groups				
(< 38)	0.259***	-0.217***	0.252***	0.310***
	(0.044)	(0.040)	(0.046)	(0.043)
Observations	33203	33203	33203	33203
(38-58)	0.148**	-0.114**	0.139***	0.172***
	(0.045)	(0.041)	(0.041)	(0.051)
Observations	51734	51734	51734	51734
(> 58)	0.094**	-0.037	0.097*	0.072
	(0.036)	(0.036)	(0.045)	(0.037)
Observations	56343	56343	56343	56343

Notes: All reported coefficients are for the 2nd generation immigrant dummy variable. All specifications include controls for age, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for father's employment status and two dummies for father's occupational skill. All specifications also include country-by-election FE and region FE at the NUTS2 level. Robust standard errors clustered at the NUTS2 level. Significance levels: *: 10% **: 5% ***: 1%

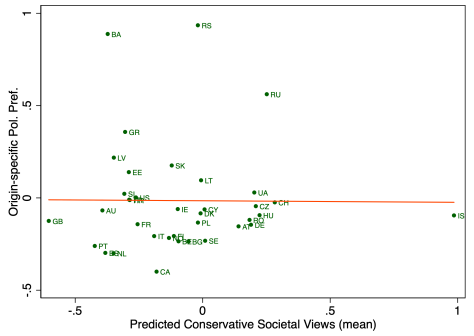
Figure C-3: Origin Effect Scatterplots



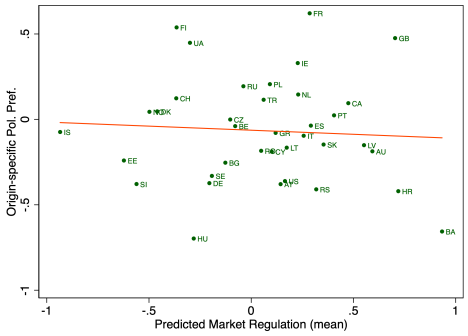
(a) Right-wing Inclination



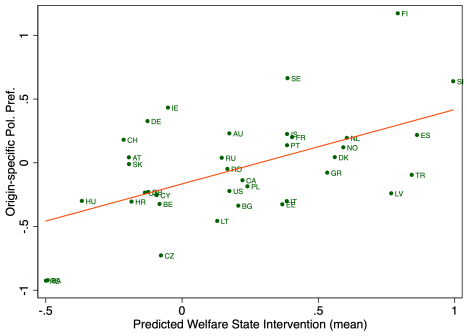
(b) Open Foreign Relations



(c) Conservative Societal Views



(d) Market Regulation



(e) Welfare State Intervention