

ONLINE APPENDIX

Does immigration boost public Euroscepticism in EU member states?

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European Union Politics

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Appendix A: Additional information on the variables and datasets

For the analysis based on Instrumental Euroscepticism, the Eurobarometer surveys used are 71.3 (2009), 73.4 (2010), 75.3 (2011), 79.5 (2013), 84.1 (2015), 86.1 (2016), and 88.1 (2017). There are no Eurobarometer surveys in 2012 and 2014 that contain both questions that are used to construct the dependent variable for Instrumental Euroscepticism.

For the analysis based on Affective Euroscepticism, the Eurobarometer surveys used are 73.4 (2010), 77.3 (2012), 79.3 (2013), 81.4 (2014), 83.3 (2015), 85.2 (2016), and 87.3 (2017). There are no Eurobarometer surveys in 2011 that contain both questions that are used to construct the dependent variable for Affective Euroscepticism. There is one survey in 2009 that contains these questions, but in that survey the question on national identity is different from that in other surveys.

Table 1 details the sources of the individual-level control variables used in this study. For the *University* variable, there may be, admittedly, some measurement error as Eurobarometer surveys do not directly ask the respondents whether they have obtained a university degree or not. I consequently leverage the question “How old were you when you stopped full-time education?”—whose responses include “still studying” and “no full-time education”—as well as the respondent’s age to measure whether a respondent has a university degree. Respondents who stopped full-time education at 22 or older, or who were still studying and already 22 or older at that time, are classified as university degree holders. For the *Strong National Identity* variable, I use the question “In the near future, do you see yourself as [nationality] only (1); [nationality] and European (2); European and [nationality] (3); or European only (4)?” to measure whether a respondent has a strong national identity. Respondents who chose their own nationality *only* are classified as those who have a strong national identity.

Summary statistics of the variables with Instrumental Euroscepticism as the dependent variable are provided in Table 2. Summary statistics of the variables with Affective Euroscepticism as the dependent variable are provided in Table 3.

Table 1. Sources of individual-level control variables.

Variable	Variable Name in Eurobarometer	
	Instrumental Euroscepticism	Affective Euroscepticism
Female [1 = female]	v665 (2009), v555 (2010), v615 (2011), d10 (2013, 2015–2017)	v555 (2010), d10 (2012–2017)
Age	v666 (2009), v556 (2010), v616 (2011), d11 (2013, 2015–2017)	v556 (2010), d11 (2012–2017)
University [1 = university degree]	v663 (2009), v553 (2010), v613 (2011), d8 (2013, 2015–2017)	v553 (2010), d8 (2012–2017)
Difficulty Paying Bills [0 = least difficulty; 2 = most difficulty]	v696 (2009), v576 (2010), v645 (2011), d60 (2013, 2015–2017)	v576 (2010), d60 (2012–2017)
Community Size [0 = rural area or village; 2 = large town]	v671 (2009), v561 (2010), v623 (2011), d25 (2013, 2015–2017)	v561 (2010), d25 (2012–2017)
Occupation [desk employee as the baseline group]	v669 (2009), v559 (2010), v619 (2011), d15a (2013, 2015–2017)	v559 (2010), d15a (2012–2017)
Left-Right Placement [0 = most left; 9 = most right]	v659 (2009), v548 (2010), v607 (2011), d1 (2013, 2015–2017)	N/A
Life Satisfaction [0 = least satisfied; 3 = very satisfied]	N/A	v91 (2010), qa1 (2012–2014), d70 (2015–2017)
Trust in National Government [1 = tend to trust]	N/A	v271 (2010), qa13_2 (2012), qa12_2 (2013), qa9_2 (2014), qa8a_6 (2015), qa8a_7 (2016–2017)
Strong National Identity [1 = strong]	N/A	v441 (2010), qd5 (2012), qd4 (2013), qd3 (2014), qd2 (2015–2016), qd3 (2017)

Table 2. Summary statistics of variables with Instrumental Euroscepticism as the dependent variable, before standardization.

Variable	Number of Observations	Mean	Standard Deviation	Minimum	Maximum
<i>Individual-Level</i>					
Instrumental Euroscepticism	180,697	1.306	1.488	0	4
Year [0 = year 2009]	188,083	4.125	2.854	0	8
Female	188,083	0.547	0.498	0	1
Age	188,083	49.652	18.283	15	99
Age ²	188,083	2799.656	1852.263	225	9801
University	184,982	0.241	0.428	0	1
Left-Right Placement	150,887	4.312	2.191	0	9
Left-Right Placement ²	150,887	23.391	20.69	0	81
Difficulty Paying Bills	184,904	0.513	0.694	0	2
Community Size	187,814	0.937	0.779	0	2
Homemaker	188,058	0.061	0.240	0	1
Student	188,058	0.070	0.255	0	1
Unemployed	188,058	0.079	0.270	0	1
Retired	188,058	0.303	0.460	0	1
Agricultural Worker	188,058	0.009	0.096	0	1
Professional Worker	188,058	0.042	0.201	0	1
Shop Owner	188,058	0.027	0.163	0	1
Business Proprietor	188,058	0.020	0.139	0	1
Top Manager	188,058	0.010	0.102	0	1
Middle Manager	188,058	0.068	0.251	0	1
Travel Employee	188,058	0.030	0.170	0	1
Service Employee	188,058	0.070	0.255	0	1
Supervisor	188,058	0.009	0.092	0	1
Skilled Manual Worker	188,058	0.088	0.284	0	1
Unskilled Manual Worker	188,058	0.032	0.175	0	1
<i>Country-Level</i>					
Immigration from EU	189	0.504	0.661	0.047	3.813
Immigration from Non-EU	189	0.398	0.305	0.017	1.821
GDP Growth Rate	189	0.836	4.184	-14.814	25.163
Inflation Rate	189	1.617	2.270	-1.7	15.3
Unemployment Rate	189	9.408	4.561	3.7	26.5
Tertiary Educational Attainment	189	24.852	7.447	10.7	39.6
Social Protection Expenditure (log)	189	8.470	0.814	6.791	9.828
Right-Wing Chief Executive	189	0.386	0.488	0	1
Left-Wing Chief Executive	189	0.275	0.448	0	1
National Election Year	189	0.339	0.474	0	1
Government Effectiveness	189	3.640	0.569	2.140	4.751

Table 3. Summary statistics of variables with Affective Euroscepticism as the dependent variable, before standardization.

Variable	Number of Observations	Mean	Standard Deviation	Minimum	Maximum
<i>Individual-Level</i>					
Affective Euroscepticism	188,452	1.873	0.937	0	4
Year [0 = year 2010]	191,441	3.917	2.209	0	7
Female	191,441	0.546	0.498	0	1
Age	191,441	49.738	18.26	15	99
Age ²	191,441	2807.187	1849.745	225	9801
University	188,325	0.248	0.432	0	1
Difficulty Paying Bills	188,509	0.520	0.701	0	2
Community Size	191,292	0.934	0.776	0	2
Life Satisfaction	190,886	1.940	0.802	0	3
Trust in National Government	181,714	0.337	0.473	0	1
Strong National Identity	191,441	0.408	0.491	0	1
Homemaker	191,441	0.058	0.233	0	1
Student	191,441	0.070	0.225	0	1
Unemployed	191,441	0.088	0.283	0	1
Retired	191,441	0.303	0.460	0	1
Agricultural Worker	191,441	0.009	0.093	0	1
Professional Worker	191,441	0.042	0.201	0	1
Shop Owner	191,441	0.028	0.165	0	1
Business Proprietor	191,441	0.020	0.139	0	1
Top Manager	191,441	0.011	0.103	0	1
Middle Manager	191,441	0.067	0.250	0	1
Travel Employee	191,441	0.029	0.169	0	1
Service Employee	191,441	0.070	0.255	0	1
Supervisor	191,441	0.008	0.091	0	1
Skilled Manual Worker	191,441	0.085	0.279	0	1
Unskilled Manual Worker	191,441	0.031	0.173	0	1
<i>Country-Level</i>					
Immigration from EU	193	0.511	0.669	0.042	3.813
Immigration from Non-EU	193	0.392	0.298	0.016	1.821
GDP Growth Rate	193	0.807	4.126	-14.814	25.163
Inflation Rate	193	1.308	1.573	-1.7	5.8
Unemployment Rate	193	10.013	4.821	4	27.5
Tertiary Educational Attainment	193	25.611	7.290	11.2	39.6
Social Protection Expenditure (log)	193	8.466	0.821	6.791	9.828
Right-Wing Chief Executive	193	0.383	0.487	0	1
Left-Wing Chief Executive	193	0.259	0.439	0	1
National Election Year	193	0.342	0.476	0	1
Government Effectiveness	193	3.636	0.563	2.140	4.741

Appendix B: Estimation strategy

For the main part of my analysis, two-level hierarchical linear models (HLMs) are estimated, with the individual level treated as the first level and the country level treated as the second. At the individual level, the model is specified as follows:

$$\text{Euroscepticism}_{ijt} = \beta_{0j} + \sum_{k \in K} \beta_{kj} \phi_{ijt,k} + \gamma_{jt} + \varepsilon_{ijt}, \quad (1)$$

where i , j , and t index an individual, a country, and a year respectively. $\text{Euroscepticism}_{ijt}$ is either Instrumental Euroscepticism or Affective Euroscepticism measured on a five-point scale. There are K individual characteristics with $\phi_{ijt,k}$ representing the k -th characteristic ($k = 1, \dots, K$). The country-specific time trend—assumed to be linear—is captured by γ_{jt} . The residual errors ε_{ijt} are normally distributed with zero mean. The coefficient β_{0j} is assumed to follow a multivariate normal distribution, and is modelled by

$$\beta_{0j} = \rho_{00} + \rho_{01} \text{ImmigrationFromEU}_{jt-1} + \rho_{02} \text{ImmigrationFromNonEU}_{jt-1} + \rho'_{03} \mathbf{X}_{jt-1} + u_{jt}, \quad (2)$$

where u_{jt} is the random residual error term at the country level assumed to be independent of ε_{ijt} , and \mathbf{X}_{jt-1} is a vector of country characteristics lagged by a year. Equation (2) predicts the average level of Euroscepticism in a country (intercept β_{0j}) by both the levels of immigration from EU and non-EU member states. Hence, ρ_{01} and ρ_{02} are the coefficients of interest. For example, if ρ_{01} is positive, then the estimate suggests that the average level of Euroscepticism is higher in countries with a higher level of immigration from EU member states.

When estimating the HLM characterised by equations (1) and (2), I allow the slopes of $\text{ImmigrationFromEU}_{jt-1}$ and $\text{ImmigrationFromNonEU}_{jt-1}$ to randomly vary in addition to the intercepts and the year slope. This specification allows the relationship between immigration and Euroscepticism to vary across countries. Moreover, robust standard errors clustered at the country level are used in all estimations.

Since public Euroscepticism can be fluid, year effects are not necessarily linear. Therefore, I also conduct the multilevel analysis by year. For a given year, the model at the individual level is specified as follows:

$$\text{Euroscepticism}_{ij} = \alpha_{0j} + \sum_{k \in K} \alpha_{kj} \phi_{ij,k} + \varepsilon_{ij}, \quad (3)$$

where α_{0j} and α_{kj} follow a multivariate normal distribution. In particular, α_{0j} is modelled by

$$\alpha_{0j} = \tau_{00} + \tau_{01}\text{ImmigrationFromEU}_j + \tau_{02}\text{ImmigrationFromNonEU}_j + \tau'_{03}\mathbf{X}_j + \epsilon_j, \quad (4)$$

where ϵ_j is the random residual error term at the country level assumed to be independent of ϵ_{ij} . In this case, τ_{01} and τ_{02} in equation (4) are our coefficients of interest.

For this set of year-by-year multilevel analysis, all covariances are assumed to be independent. This means that, unlike the HLM characterised by equations (1) and (2), slopes of $\text{ImmigrationFromEU}_j$ and $\text{ImmigrationFromNonEU}_j$ in equation (4) are not made random at the second level. This is because each country only has one value for each variable in the latter case, rendering random variation of the slopes inappropriate (Hox and Wijngaards-de Meij, 2015: 138).¹

Full information maximum likelihood is used for model estimation, with convergence obtained in all models.² All variance estimates are admissible.

Appendix C: Results based on other measures of immigration

As mentioned in the main text, alternative measures of immigration are developed to check the robustness of my results. Specifically, I create two new variables, $\% \Delta \text{ImmigrationFromEU}_{jt}$ and $\% \Delta \text{ImmigrationFromNonEU}_{jt}$, to measure the one-year percentage changes of the numbers of EU and non-EU immigrants in a country in a given year. The purpose of this exercise is to address the concern that public Euroscepticism may be sensitive to the *speed* of demographic transformation due to immigration, instead of the level of immigration in each separate year. Tables 4 and 5 present the regression results.

I also analyse the effect of net immigration on public Euroscepticism. Specifically, I create the following variable:

$$\text{NetImmigration}_{jt} = \frac{\text{Number of immigrants in country } j \text{ in year } t - \text{Number of emigrants in country } j \text{ in year } t}{\text{Population of country } j \text{ in year } t} \times 100$$

Tables 6 and 7 show the regression results. Results from Table 6 suggest that higher net immigration levels are *negatively* and statistically significantly associated with Instrumental Euroscepticism. The effect size is, however, relatively small: a one-standard deviation increase in net immigration levels (0.58) is associated with a 0.1-point decrease in Instrumental Euroscepticism (Model 20). In my dataset, the median level of net immigration is 0.13; thus, countries with similar levels of net immigration would need to expand their net immigration levels by more than three times in order to achieve a 0.1-point decrease in Instrumental Euroscepticism, according to my estimates. On the other hand, results from Table 7 suggest a non-relationship between net immigration and Affective Euroscepticism. The coefficient estimates for net immigration are negative, and are very small and statistically insignificant.

Table 4. Results of hierarchical linear models for Instrumental Euroscepticism based on changes in immigration levels.

	Instrumental Euroscepticism (0 = Lowest; 4 = Highest)							
	Model 9		Model 10		Model 11		Model 12	
<i>Fixed Part</i>	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.
%Δ Immigration from EU	0.06	0.04	-0.02	0.04	-0.02	0.04	-0.03	0.03
%Δ Immigration from Non-EU	-0.04**	0.02	-0.01	0.02	-0.01	0.02	-0.00	0.01
Constant	1.31***	0.09	1.25***	0.10	1.25***	0.12	1.20***	0.13
Year	-0.05***	0.01	-0.04***	0.01	-0.03**	0.01	-0.04***	0.01
Female	0.07***	0.02	0.07***	0.02	0.07***	0.02	0.07***	0.02
Age	0.32***	0.07	0.32***	0.07	0.32***	0.07	0.32***	0.07
Age ²	-0.25***	0.07	-0.25***	0.07	-0.25***	0.07	-0.25***	0.07
University	-0.36***	0.03	-0.36***	0.03	-0.36***	0.03	-0.36***	0.03
Left-Right Placement	-0.16***	0.06	-0.16***	0.06	-0.16***	0.06	-0.16***	0.06
Left-Right Placement ²	0.14**	0.05	0.13**	0.05	0.13**	0.05	0.14**	0.05
Difficulty Paying Bills	0.29***	0.02	0.29***	0.02	0.29***	0.02	0.29***	0.02
Community Size	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01
GDP Growth Rate			0.01	0.01	0.01	0.01	0.01	0.01
Inflation Rate			0.06*	0.03	0.07**	0.03	0.07**	0.03
Unemployment Rate			0.15***	0.04	0.17***	0.04	0.17***	0.03
Tertiary Education Attainment					-0.01	0.10	-0.01	0.09
Social Protection Expenditure					0.29***	0.09	0.33***	0.12
Right-Wing Chief Executive							0.10**	0.04
Left-Wing Chief Executive							0.11**	0.05
National Election Year							-0.01	0.03
Government Effectiveness							-0.11	0.08
<i>Random Part</i>	Var.	S.E.	Var.	S.E.	Var.	S.E.	Var.	S.E.
%Δ Immigration from EU	0.04	0.02	0.02	0.01	0.02	0.01	0.02	0.01
%Δ Immigration from Non-EU	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Constant	0.14	0.03	0.19	0.04	0.17	0.05	0.17	0.05
Year	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Residual	1.91	0.07	1.91	0.07	1.91	0.07	1.91	0.07
<i>Number of Observations</i>								
Individual	122,675		122,675		122,675		122,675	
Country	28		28		28		28	
Country-Year	161		161		161		161	

Note: All country-level variables, except for dummies, are standardised. Individual variables for age and left-right placement are also standardised. Estimates for individual variables for occupations are not shown to conserve space. See Table 1 for definitions and sources of the variables. Robust standard errors are clustered at the country level. Wald tests are used to compute the p -values with the following notations: * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table 5. Results of hierarchical linear models for Affective Euroscepticism based on changes in immigration levels.

	Affective Euroscepticism (0 = Lowest; 4 = Highest)							
	Model 13		Model 14		Model 15		Model 16	
<i>Fixed Part</i>	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.
%Δ Immigration from EU	0.14**	0.06	0.05	0.06	0.04	0.06	0.04	0.05
%Δ Immigration from Non-EU	-0.01	0.04	0.00	0.03	0.00	0.03	-0.00	0.03
Constant	2.19***	0.06	2.07***	0.06	2.05***	0.07	2.04***	0.07
Year	-0.00	0.01	0.02***	0.01	0.03***	0.01	0.03***	0.01
Female	0.00	0.01	0.00	0.01	0.00	0.01	0.00	0.01
Age	0.25***	0.04	0.25***	0.04	0.25***	0.04	0.25***	0.04
Age ²	-0.23	0.04	-0.23***	0.04	-0.23***	0.04	-0.23***	0.04
University	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01
Life Satisfaction	-0.17***	0.01	-0.17***	0.01	-0.17***	0.01	-0.17***	0.01
Trust in National Government	-0.45***	0.02	-0.44***	0.02	-0.44***	0.02	-0.44***	0.02
National Identity	0.43***	0.03	0.44***	0.03	0.44***	0.03	0.44***	0.03
Difficulty Paying Bills	0.07***	0.01	0.07***	0.01	0.07***	0.01	0.07***	0.01
Community Size	-0.01	0.01	-0.01	0.01	-0.01	0.01	-0.01	0.01
GDP Growth Rate			-0.01	0.01	0.00	0.01	0.00	0.01
Inflation Rate			0.08***	0.01	0.08***	0.01	0.08***	0.01
Unemployment Rate			0.09**	0.04	0.11***	0.04	0.08**	0.03
Tertiary Education Attainment					-0.09	0.06	-0.07	0.05
Social Protection Expenditure					0.45***	0.06	0.36***	0.09
Right-Wing Chief Executive							0.08	0.05
Left-Wing Chief Executive							-0.02	0.05
National Election Year							-0.01	0.02
Government Effectiveness							0.02	0.09
<i>Random Part</i>	Var.	S.E.	Var.	S.E.	Var.	S.E.	Var.	S.E.
%Δ Immigration from EU	0.09	0.04	0.07	0.05	0.08	0.06	0.06	0.03
%Δ Immigration from Non-EU	0.04	0.02	0.03	0.01	0.03	0.01	0.03	0.01
Constant	0.07	0.02	0.11	0.03	0.06	0.04	0.05	0.04
Year	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Residual	0.69	0.02	0.69	0.02	0.69	0.04	0.69	0.02
<i>Number of Observations</i>								
Individual	171,577		171,577		171,577		171,577	
Country	28		28		28		28	
Country-Year	190		190		190		190	

Note: All country-level variables, except for dummies, are standardised. Individual variables for age are also standardised. Estimates for individual variables for occupations are not shown to conserve space. See Table 1 for definitions and sources of the variables. Robust standard errors are clustered at the country level. Wald tests are used to compute the p -values with the following notations: * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table 6. Results of hierarchical linear models for Instrumental Euroscepticism based on net immigration levels.

	Instrumental Euroscepticism (0 = Lowest; 4 = Highest)							
	Model 17		Model 18		Model 19		Model 20	
<i>Fixed Part</i>	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.
Net Immigration	-0.25***	0.09	-0.09**	0.04	-0.10***	0.04	-0.10***	0.03
Constant	1.21***	0.11	1.18***	0.11	1.29***	0.19	1.25***	0.16
Year	-0.03***	0.01	-0.02***	0.01	-0.04***	0.01	-0.04***	0.01
Female	0.08***	0.02	0.08***	0.02	0.08***	0.02	0.08***	0.02
Age	0.30***	0.07	0.30***	0.07	0.30***	0.07	0.30***	0.07
Age ²	-0.23***	0.07	-0.23***	0.07	-0.23***	0.07	-0.23***	0.07
University	-0.35***	0.03	-0.35***	0.03	-0.35***	0.03	-0.35***	0.03
Left-Right Placement	-0.18***	0.06	-0.18***	0.06	-0.18***	0.06	-0.18***	0.06
Left-Right Placement ²	0.14***	0.05	0.14***	0.05	0.14***	0.05	0.14***	0.05
Difficulty Paying Bills	0.29***	0.02	0.29***	0.02	0.29***	0.02	0.29***	0.02
Community Size	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01
GDP Growth Rate			-0.03**	0.01	-0.02*	0.01	-0.02	0.01
Inflation Rate			0.03	0.02	0.06**	0.02	0.05**	0.02
Unemployment Rate			0.15***	0.05	0.17***	0.04	0.18***	0.04
Tertiary Education Attainment					0.05	0.06	0.04	0.05
Social Protection Expenditure					1.01***	0.25	0.83***	0.20
Right-Wing Chief Executive							0.03	0.05
Left-Wing Chief Executive							0.07	0.05
National Election Year							-0.03	0.03
Government Effectiveness							-0.07	0.09
<i>Random Part</i>	Var.	S.E.	Var.	S.E.	Var.	S.E.	Var.	S.E.
Net Immigration	0.21	0.59	0.02	0.01	0.02	0.01	0.02	0.01
Constant	0.20	0.06	0.21	0.04	0.93	0.64	0.55	0.53
Year	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Residual	1.91	0.07	1.91	0.07	1.91	0.07	1.91	0.07
<i>Number of Observations</i>								
Individual	142,661		142,661		142,661		142,661	
Country	28		28		28		28	
Country-Year	189		189		189		189	

Note: All country-level variables, except for dummies, are standardised. Individual variables for age and left-right placement are also standardised. Estimates for individual variables for occupations are not shown to conserve space. See Table 1 for definitions and sources of the variables. Robust standard errors are clustered at the country level. Wald tests are used to compute the p -values with the following notations: * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table 7. Results of hierarchical linear models for Affective Euroscepticism based on net immigration levels.

	Affective Euroscepticism (0 = Lowest; 4 = Highest)							
	Model 21		Model 22		Model 23		Model 24	
<i>Fixed Part</i>	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.	Coef.	S.E.
Net Immigration	-0.08	0.05	-0.03	0.07	-0.04	0.06	-0.03	0.06
Constant	2.07***	0.07	2.03***	0.07	2.04***	0.07	2.03***	0.08
Year	0.01	0.01	0.02**	0.01	0.02*	0.01	0.02**	0.01
Female	0.00	0.01	0.00	0.01	0.00	0.01	0.00	0.01
Age	0.25***	0.04	0.25***	0.04	0.25***	0.04	0.25***	0.04
Age ²	-0.23***	0.04	-0.23***	0.04	-0.23***	0.04	-0.23***	0.04
University	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01	-0.06***	0.01
Life Satisfaction	-0.17***	0.01	-0.17***	0.01	-0.17***	0.01	-0.17***	0.01
Trust in National Government	-0.44***	0.02	-0.44***	0.02	-0.44***	0.02	-0.44***	0.02
National Identity	0.43***	0.03	0.44***	0.03	0.44***	0.03	0.44***	0.03
Difficulty Paying Bills	0.07***	0.01	0.07***	0.01	0.07***	0.01	0.07***	0.01
Community Size	-0.01	0.01	-0.01	0.01	-0.01	0.01	-0.01	0.01
GDP Growth Rate			0.01	0.01	0.01	0.01	0.01	0.01
Inflation Rate			0.10***	0.01	0.10***	0.01	0.10***	0.01
Unemployment Rate			-0.03	0.03	0.00	0.03	0.01	0.04
Tertiary Education Attainment					-0.04	0.04	-0.04	0.04
Social Protection Expenditure					0.33***	0.07	0.36***	0.10
Right-Wing Chief Executive							0.02	0.04
Left-Wing Chief Executive							-0.01	0.05
National Election Year							0.00	0.02
Government Effectiveness							-0.03	0.09
<i>Random Part</i>	Var.	S.E.	Var.	S.E.	Var.	S.E.	Var.	S.E.
Net Immigration	0.07	0.03	0.10	0.07	0.09	0.06	0.08	0.05
Constant	0.12	0.04	0.11	0.03	0.07	0.03	0.07	0.03
Year	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Residual	0.69	0.02	0.69	0.02	0.69	0.02	0.69	0.02
<i>Number of Observations</i>								
Individual	173,651		173,651		173,651		173,651	
Country	28		28		28		28	
Country-Year	193		193		193		193	

Note: All country-level variables, except for dummies, are standardised. Individual variables for age are also standardised. Estimates for individual variables for occupations are not shown to conserve space. See Table 1 for definitions and sources of the variables. Robust standard errors are clustered at the country level. Wald tests are used to compute the p -values with the following notations: * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Notes

1. Hox J and Wijngaards-de Meij L (2015) The multilevel regression model. In: Best H and Wolf C (eds) *The SAGE Handbook of Regression Analysis and Causal Inference*. London: Sage, pp. 133–151.
2. As a robustness check, I also used restricted maximum likelihood for model estimation. All results remained unchanged.