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DOI: <https://doi.org/10.1080/1369183X.2018.1550152>

Posted at the Zurich Open Repository and Archive, University of Zurich

ZORA URL: <https://doi.org/10.5167/uzh-168913>

Journal Article

Accepted Version

Originally published at:

Davidov, Eldad; Seddig, Daniel; Gorodzeisky, Anastasia; Raijman, Rebeca; Schmidt, Peter; Semyonov, Moshe (2020). Direct and indirect predictors of opposition to immigration in Europe: individual values, cultural values, and symbolic threat. *Journal of Ethnic and Migration Studies*, 46(3):553-573.

DOI: <https://doi.org/10.1080/1369183X.2018.1550152>

**Direct and Indirect Predictors of Opposition to Immigration in Europe:
Individual Values, Cultural Values, and Symbolic Threat**

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This is an electronic version of an article published online in ***Journal of Ethnic and Migration Studies*** on 22-Feb-2019. This journal is available online at: www.tandfonline.com.
The definitive publisher-authenticated version of this article is available online under
<https://doi.org/10.1080/1369183X.2018.1550152>

Acknowledgements

The first author would like to thank the University of Zurich Research Priority Programme “Social Networks” for their support. The authors would like to thank Lisa Trierweiler for the English proof of the manuscript.

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Direct and Indirect Predictors of Opposition to Immigration in Europe: Individual Values, Cultural Values, and Symbolic Threat

Abstract

The current study examines the following questions: (1) the extent to which individual basic human values are linked with attitudes towards immigration; (2) whether symbolic threat by immigration mediates this relation; and (3) whether cultural values moderate the relations between individual values, threat, and attitudes towards immigration. The empirical analysis relies on the 2014/2015 data from the immigration module of the European Social Survey (ESS) for West and East European countries. We find that universalistic individuals expressed lower threat due to immigration and higher support of immigration while conservative individuals displayed the opposite pattern. Symbolic threat mediated the association between values and immigration attitudes, but in most countries the mediation was partial. The associations between values, symbolic threat, and attitudes towards immigration were stronger in countries characterised by higher levels of intellectual and affective autonomy and weaker in countries characterised by higher levels of cultural embeddedness. The findings provide support for the centrality of human values in the formation of threat and attitudes towards immigration.

Keywords: individual basic human values; cultural values; universalism and conservation; cultural embeddedness; affective and intellectual autonomy; symbolic threat; attitudes towards immigration; mediation; European Social Survey (ESS)

1. Introduction

The influx of immigrants to Europe in recent years has intensified the debate on the acceptance of newcomers into European countries, the changing fabric of European societies, and the threat posed by immigrants to members of the host society. It is thus not surprising that the literature on attitudes towards immigrants and minorities has multiplied in recent years (Ceobanu and Escandell 2010; Hainmueller and Hopkins 2014; Fitzgerald and Awar 2018). This literature suggests that negative attitudes are either on the rise or on a high level (Semyonov, Raijman, and Gorodzeisky 2006; Meuleman, Davidov, and Billiet 2009, 2018; Meuleman et al. 2018) and that Europeans perceive immigration as a threat to the social order, social cohesion, and traditions and norms. Consequently, the increasing popularity of right-wing and populist parties is evidenced in the mounting support for such parties across countries such as France, Germany, Italy, and Poland (see, e.g., Arzheimer 2009; Schmidt, Darowska, and Gloris 2018; Werts, Scheepers, and Lubbers 2013).

The growing literature on the subject suggests that negative attitudes towards immigrants and immigration are affected by both individual-level and country-level factors. At the individual level, studies focused on socio-demographic characteristics as determinants of attitudes towards immigrants. These studies suggest that a vulnerable socio-economic position, unemployment, low income, or low levels of education may increase the perception of economic threat due to immigration (Coenders and Scheepers 2003; Gorodzeisky 2011; Kunovich 2004; Raijman, Semyonov, and Schmidt 2003; Semyonov, Raijman, and Gorodzeisky 2008). In addition, it is argued that right-wing ideology and political conservatism are important predictors of immigrants' derogation (e.g., Semyonov, Raijman, and Gorodzeisky 2006). Proponents of this approach contend that right-wing political ideology mobilises negative attitudes towards newcomers, which results in rejection and discrimination of these groups via perception of symbolic threat. Furthermore, some authors

show that members of the host society overestimate the size of the immigrant population which in turn results in more negative attitudes towards them (see, e.g., Gorodzeisky and Semyonov 2018, in this issue; Schneider 2008).

The studies that focused also on country-level explanations of immigrants' rejection underscore a series of structural societal attributes that influence anti-immigrant sentiment. The country-level attributes include size of the immigrant population and economic conditions (Quillian 1995, 1996; Scheepers, Gijsberts, and Coenders 2002; Semyonov, Raijman, and Gorodzeisky 2006; Kuntz, Davidov, and Semyonov 2017; Meuleman, Davidov, and Billiet 2009), media coverage of immigration (Schlueter and Davidov 2013; Schlueter, Masso, and Davidov 2018, in this issue), country integration policies (Schlueter, Meuleman, and Davidov 2013; Schlueter, Masso, and Davidov 2018, in this issue, Green et al. 2018, in this issue), or major events occurring in the country like terrorist attacks (Schlueter, Masso, and Davidov 2018, in this issue). It is suggested that large or increasing immigration flows, deteriorating economic conditions, policies that are not aimed at strengthening integration of immigrants, negative media reports related to immigration, or negative events such as terrorist attacks may all result in more negative attitudes towards immigration in a country.

Notwithstanding the importance of the structural explanations, socio-demographic characteristics of individuals, and their political ideology, several studies noted that individual human values have a paramount importance for the explanation of negative sentiments towards immigrants (Beierlein, Kuntz, and Davidov 2016; Davidov and Meuleman 2012; Davidov et al. 2008a, 2014; Sagiv and Schwartz 1995; Schwartz 2006a, 2007). These researchers demonstrated that basic human values are associated with attitudes towards minorities in general and immigrants in particular. They show that the effect of values is significant and substantial and quite consistent in different societal contexts thus underlining the importance that general motivations in life may have in the formation of attitudes towards

minorities. The relation between human values and opposition to immigration is particularly intriguing when taking into account that values are considered to be the most general predictor of opposition to immigration under the assumption that several mediators are positioned between values and attitudes.¹

In this study we suggest that perceived symbolic threat² due to immigration is a major mediator between values and attitudes towards immigration. In other words, whereas human values may be considered as ultimate causes of opposition to immigration, symbolic threat may serve as a more proximate cause, so that human values would be considered *the cause of the cause* of opposition to immigration (see, e.g., Marmot and Allen 2014). Thus, and in line with the logic of Figure 1 in the introduction to the special issue, the current study has two major aims: (1) to examine the mediating role played by symbolic threat in the association between human values and negative attitudes towards immigrants; (2) to explore, for the first time, differences across countries in this mediation and to try to explain such differences using cultural values at the societal level. For the empirical analysis we will rely on the 2014/2015 data from the immigration module in the European Social Survey (ESS) and examine West and East European countries. In the following, we will present the theoretical background and our propositions for the study.

2. Theoretical overview

2.1 Basic human values

Individual basic human values are defined as “desirable, transsituational goals, varying in importance, that serve as guiding principles in the life of a person or other social entity”

¹ The relations between values and opposition to immigration can be seen in Figure 1 in the introduction to this special issue (Heath et al. 2018, in this issue).

² Although it may make sense theoretically, the 2014/2015 ESS data do not allow differentiating clearly between economic and symbolic threat because the measures correlate too highly (Davidov et al. 2018). Cognitive interviews may shed more light about how strongly respondents differentiate between different types of threat. Running the model with economic threat items in addition to symbolic threat items produced similar results.

(Schwartz 1994, 21). The main goal in the development of the human values theory was to come up with a comprehensive framework that encompasses transsituational values shared by individuals across the globe and ordered by these individuals hierarchically (e.g., Inglehart 1990; Rokeach 1973). Based on dozens of samples, Schwartz defined 10 values that are expected to not only be shared across the globe but also to vary in importance across individuals and cultures: universalism, benevolence, tradition, conformity, security, power, achievement, hedonism, stimulation, and self-direction. In this study we are going to focus on three values which have been shown to be of particular relevance for the explanation of negative attitudes towards immigrants: tradition, conformity, and universalism. In empirical studies, it was often not possible to differentiate between conformity and tradition values, especially when only two items per construct were used to measure each of them. Therefore, they have often been combined into a single value, conformity/tradition (Davidov 2008; Davidov, Schmidt, and Schwarz 2008b). Each value underlies a different motivation. For example, the motivations underlying conformity and tradition values are the restraint of actions, inclinations, and impulses that are likely to upset or harm others and violate social expectations or norms, as well as respect, commitment, and acceptance of the customs and ideas that are imbued by traditional culture or religion. The motivation underlying the universalism value is understanding, appreciation, tolerance, and protection for the welfare of all people and for nature.

In the next section we explain why these values are of particular relevance for the first hypotheses.

2.2 Universalism, conformity, tradition, and opposition to immigration

Values are general basic beliefs which refer to general situations, whereas opposition to immigration or threat thereof are much more specific inclinations towards a specific social

phenomenon—immigration. Values are limited in number, display high stability over time, and are formed early in life (Hitlin and Piliavin 2004). By way of contrast, opposition to immigration may be considered more time and context specific. Therefore, theoretically, one may expect a causal direction operating from values to opposition to immigration or perceptions of threat, although the other direction of causality may not be categorically excluded. The mechanism through which such a causal effect might operate could be derived from the assumption of the value theory that individuals try to engage in activities or embrace certain attitudes and beliefs that help them to accomplish certain values they hold. If the activities or attitudes are in agreement with their values, they are more likely to perform these activities or express these attitudes (Davidov and Meuleman 2012; Davidov et al. 2008a; Sagiv and Schwartz 1995).

Immigrants can be considered as a group of people coming into the country with undoubtedly different customs and traditions than those of the host society members. Following the logic of the value theory, universalistic individuals who are motivated by the need to *understand other people and show tolerance towards them* are more likely to express lower levels of symbolic threat due to immigration and to endorse immigration. By way of contrast, conservative people who are motivated by the need to *protect customs and traditions* and *resist violations of social expectations or norms* are more likely to express higher levels of symbolic threat due to immigration and to reject it. Indeed, the motivations underlying conformity and tradition and universalism values are highly associated with cultural elements and are thus likely to be particularly related to symbolic threat.³ Therefore, and in line with previous studies on the issue (Beierlein, Kuntz, and Davidov 2016; Davidov and Meuleman

³ As indicated earlier, the 2014/2015 ESS data do not allow differentiating clearly between economic and symbolic threat because the measures correlate too highly (Davidov, Cieciuch, and Schmidt 2018). Running the model with economic threat items in addition to symbolic threat items produced similar results.

2012; Davidov, Schmidt, and Schwarz 2008b, Davidov et al. 2014; Sagiv and Schwartz 1995), we arrive at the following hypotheses:

(H1) Universalism values are likely to reduce symbolic threat, and (H2) to increase support for immigration.

(H3) Conservation values (conformity and tradition) are likely to increase symbolic threat due to immigration, and (H4) decrease approval of immigration.

2.3 Symbolic threat and opposition to immigration

Literature on formation of negative sentiments towards immigrants and immigration has repeatedly emphasised the important role played by feelings of threat due to immigration in general, and symbolic threat in particular, for the rise of negative attitudes towards immigrants and immigration (Blumer 1958; Blalock 1967; Bobo and Hutchings 1996; Meuleman, Davidov, and Billiet 2018; Scheepers, Gijsberts, and Coenders 2002). Symbolic threat may express fear of loss of the cultural homogeneity, the in-group's values, and the national identity of the host society (Fetzer 2000; Raijman and Semyonov 2004; Raijman et al. 2008; Sniderman, Hagendoorn, and Prior 2004). It is expected that individuals who are symbolically threatened by immigration are more likely to oppose immigration. Thus, we expect to find:

(H5) Symbolic threat due to immigration to reduce endorsement of immigration (see also Heath et al. 2018, and Green et al. 2018, in this issue). Figure 1 portrays our theoretical expectations.

Please insert Figure 1 about here

Previous studies did not examine the mediating role which may be played by perceived symbolic threat (simply denoted threat hereafter). Thus, it remains to be empirically

studied whether and to what extent threat acts as a mediator, fully or partially, in the association between values and opposition to immigration. In other words, we will examine whether human values—after introducing threat into the model—still directly predict attitudes towards immigration. We take the current study a step further not only by analysing this mediation, but also by systematically examining differences in the pattern of associations across European countries.

2.4 Country differences and cultural values

Schwartz (2006b) views the existing value emphases in a society as the most central feature of a *culture* which characterise it and provide justification for social institutions and economic systems. These value emphases are different from his 10 individual basic values because the former characterise a society rather than individuals. Schwartz proposed seven *cultural* value emphases which express shared conceptions of what is good and desirable in a culture.

Davidov et al. (2014) reasoned that *cultural* values (Schwartz 2006b) may provide important explanations for differences in the relations between individual basic human values and opposition to immigration. We assume that such cultural values could be helpful to understand country variations in the current model as well. We would like to focus on three of them which are most likely to explain country differences in individual value effects: cultural embeddedness, affective autonomy, and intellectual autonomy. Cultural embeddedness is a social and cultural situation in which people are considered as entities that are deeply embedded in the society. As a result, the sense of one's life is a function of social relationships within the collective as well as solidarity and identification with the collective and inspirations to reach the goals of the collective rather than one's own goals. By way of contrast, in less embedded and more autonomous societies, the individual's self plays a more important role in life, people are more autonomous and tend to express their own views and

preferences, and they are more prone to accomplish their individual motivations and goals in life. Schwartz (2006b) differentiated between two types of autonomy: intellectual and affective. Whereas intellectual autonomy motivates group members to accomplish their intellectual directions and ideas independently, affective autonomy motivates them to follow affectively positive experiences.

These considerations lead us to expect individuals in less embedded and more autonomous societies (whether characterised by intellectual and/or affective autonomy) to be more inclined to activate their personal human values, follow them, and live by them by pursuing actions and holding beliefs or attitudes that are more in accordance with the motivations underlying these values. Thus, in this type of society, personal values are more likely to play a role in the formation of attitudes or behaviour. By way of contrast, individuals in more embedded and less autonomous societies are expected to be less prone to follow their own goals because they prefer following the goals of their group. Therefore, even though these individuals hold certain value preferences, we expect them to follow these values to a lesser degree. Thus, we expect the following cross-level interaction:

(H6) Universalism and conformity/tradition values will have weaker associations with threat perceptions and opposition to immigration in more embedded and less autonomous societies.

A previous study (Davidov et al. 2014) provided empirical support for the moderating role played by embeddedness on the relation between values and opposition to immigration. No study examined the moderating role of cultural embeddedness, affective autonomy, and intellectual autonomy on the relation between values and threat due to immigration.

Does this expectation lead us to also predict an East-West divide in the differences of the association patterns in Europe? Heath and Richards (2018, in this issue) suggest such a divide in which the level and homogeneity of attitudes towards immigrant minorities vary

between Eastern European and Western European or Nordic countries. Schwartz (2006b) found that although East European countries are low in embeddedness compared to countries in the Middle East, Asia, and Africa, they score much higher than countries in Western Europe. In contrast, countries in Western Europe score higher on affective and intellectual autonomy compared to Eastern Europe. Thus, it could well be the case that we would find differences in the links with values and in the mediation pattern along this divide with East European countries displaying weaker associations between values and symbolic threat and opposition towards immigration. In the following section we are going to test our hypotheses empirically by employing data drawn from the immigration module in the ESS.

3. Data, measures, and method of analysis

3.1. Data

In this study we utilised data from the 7th round of the ESS (2014/2015). This round included both questions measuring human values as well as a rotating module on the topic of attitudes towards immigration which covered measures of symbolic threat due to immigration and opposition to immigration. It was fielded in 21 countries (in Eastern and Western Europe and in Israel) with a total sample size of 40,185 respondents. We excluded Israel from our analysis because of the special character of (mostly Jewish) immigration in this country, and Lithuania because it was not possible to discriminate between universalism and conformity/tradition values in this country, after which the total sample size reduced to 35,373. Respondents were selected by means of strict probability samples of the resident populations aged 15 years and older and were interviewed face-to-face in most cases. The following countries (with country abbreviation and sample sizes in parentheses) were included in the analysis: Austria (AT: 1,795), Belgium (BE: 1,769), Switzerland (CH: 1,532), the Czech Republic (CZ: 2,148), Germany (DE: 3,045), Denmark (DK: 1,502), Estonia (EE: 2,051), Spain (ES: 1,925), Finland

(FI: 2,087), France (FR: 1,917), the United Kingdom (GB: 2,264), Hungary (HU: 1,698), Ireland (IE: 2,390), the Netherlands (NL: 1,919), Norway (NO: 1,436), Poland (PL: 1,615), Portugal (PT: 1,265), Sweden (SE: 1,791), and Slovenia (SI: 1,224). For further documentation on the module and the data collection, see the introduction to this volume (Heath et al 2018, in this issue) and the ESS website (www.europeansocialsurvey.org).

3.2. Measures

The dependent variable ‘Allow’ was measured by three indicators inquiring to what extent respondents believed a country should allow people of the same race or ethnic group, of a different race or ethnic group, or from poorer countries outside Europe to come and live in the country.⁴ The response categories ranged between 1 (*allow many*) and 4 (*allow none*) and were recoded so that higher scores indicated a lower opposition to immigration and a higher willingness to allow immigrants.

Symbolic threat was measured by three questions. Two questions inquired whether respondents found that cultural life and the religious beliefs and practices in the country were generally undermined or enriched by immigrants. The third question asked respondents whether they thought that immigrants make the country a worse or a better place to live. The response categories ranged between 0 (*undermined, worse*) and 10 (*enriched, better*) and were recoded so that higher scores indicated a higher level of threat.

Universalism, conformity, and tradition values were measured by the Portrait Value Questionnaire (PVQ) 21, a modification of the PVQ-40 (Schwartz 2007), which has been

⁴ We preferred using these items to measure Allow because they also appeared in other ESS rounds, they correlated highly, and they have been shown to load strongly on a single factor, thus, tapping into a single dimension. Furthermore, previous studies demonstrated that they are measurement invariant across ESS countries (Davidov et al. 2015). Running the model with the item ‘people from poorer countries in Europe’ instead of the item ‘people of the same race or ethnic group’ produced similar results. However, no data was collected for ‘people from poorer countries in Europe’ in CZ. Therefore, this country was excluded from the robustness analysis.

included in the ESS since its inception. It describes portraits of different people and asks respondents to evaluate how similar this portrait is to them. Two universalism items tapped into the importance of equality and understanding other people, two conformity items measured the importance of following rules and behaving properly, and two tradition items measured the importance of being modest and following customs and religion. Responses ranged from 1 (*very much like me*) and 6 (*not like me at all*) and were recoded so that high scores indicated a high importance of the value.

We included several control variables. Age was measured in years, gender was a dummy variable (with 1 = male and 2 = female), education ranged between 0 (*no primary education*) and 5 (*tertiary education*), income was a subjective rating of respondents' ability to live on the combined household income ranging between 1 (*very difficult*) and 4 (*comfortably*). Placement on the left-right scale ranged between 0 (*left*) and 10 (*right*). Religiosity ranged between 0 (*not at all religious*) and 10 (*very religious*). Previous studies have shown that conformity and tradition values, threat due to immigration, and opposition to immigration were lower and universalism values higher among younger, more educated individuals with higher (perceived) income and a left political orientation (e.g., Davidov and Meuleman 2012; Meuleman et al. 2012). Table 1 lists the items measuring each construct (with their means and standard deviations), their question formulation, and response categories.

Please insert Table 1 about here

Scores of cultural embeddedness, affective autonomy, and intellectual autonomy were obtained from responses of urban school teachers and university students to the Schwartz Value Survey (Schwartz 2006b; see also Davidov et al. 2014). Schwartz (2006b) suggested using measures of the following 15 values to create a country index of societal/cultural

embeddedness: social order, tradition, forgiveness, obedience, politeness, being moderate, honouring elders, national security, cleanliness, devoutness, wisdom, self-discipline, protection of one's public image, family security, and reciprocation of favours. Schwartz (2006b) suggested using the values exciting life, varied life, enjoying life, and pleasure to measure societal affective autonomy, and the values broadmindedness, creativity, and curiosity to measure societal intellectual autonomy. The scores for each of the cultural values embeddedness, intellectual autonomy, and affective autonomy were aggregated on the country level. They reflected how people believed they should relate to each other in a culture. These cultural value scores were validated empirically using multidimensional scaling (Schwartz 2006b, 2008).⁵

The average rate of missing values in our data was 2.6%, with most variables displaying less than 5% missing values. We thus implemented the full information maximum likelihood procedures in the analyses that allow to deal with this problem in an efficient way (Schafer and Graham 2002). Confirmatory factor analysis (CFA) (Bollen 1989; Jöreskog 1971) demonstrated that the Allow questions (Davidov et al. 2015), the symbolic threat questions (Davidov, Cieciuch, and Schmidt 2018), and the value questions (Cieciuch et al. 2017) loaded positively and strongly on their respective construct with most factor loadings beyond 0.5 and none below 0.3 (Brown 2015). Furthermore, all items displayed sufficient levels of comparability for allowing meaningful cross-country comparisons (see Cieciuch et al. 2017; Davidov, Cieciuch, and Schmidt 2018).

In the next section we will perform multigroup structural equation modeling (SEM) (Bollen 1989; Schumacker and Lomax 2016) across 19 countries to examine the pattern of relations between values, perceived symbolic threat, and support of immigration in each

⁵ East European countries in our sample scored significantly higher on cultural embeddedness ($r = 0.86$) and significantly lower on affective autonomy ($r = -0.74$) and intellectual autonomy ($r = -0.55$).

country separately, and to evaluate similarities and differences in the associations across countries. Multigroup SEM is particularly useful for analysing mediation and direct and indirect effects, because it allows considering both direct and indirect paths between latent variables, estimating these paths simultaneously across many groups, and examining them country by country (Schumacker and Lomax 2016).⁶ For the analysis we use the software package Mplus 8.1 (Muthén and Muthén 1998-2017). Before turning to the models, we provide a short descriptive overview.

4. Results

4.1 Descriptive overview

Table 1 provides the means and standard deviations for all items, and Figure 2 displays the levels of willingness to allow immigrants into the country and perceived symbolic threat in each of the 19 countries in this comparison ordered by the size of perceived symbolic threat. The figure shows that the level of perceived threat is highest in the Czech Republic, Hungary, the United Kingdom, and Austria, whereas the Czech Republic and Hungary are also the countries with the lowest level of willingness to accept immigrants. Furthermore, it is interesting to note that countries which displayed low levels of perceived threat (e.g., Norway and Sweden) also tended to score higher on their willingness to accept immigrants. Thus, the data suggest a substantial correspondence between the aggregate perceived threat levels in a country and its opposition to immigration.

Figure 3 displays the cultural value scores in different countries ordered by the size of the gap between embeddedness and intellectual autonomy. East European countries displayed higher scores on cultural embeddedness and lower scores on affective autonomy and intellectual autonomy. For example, Poland and Estonia scored highest on cultural

⁶ For this reason we decided to run multigroup analyses rather than a multilevel analysis which would not allow us to examine the associations country by country.

embeddedness and lowest on affective autonomy and intellectual autonomy. By way of contrast, West European countries displayed lower scores on cultural embeddedness and higher scores on affective autonomy and intellectual autonomy. Germany, Austria, and Switzerland scored lowest on cultural embeddedness, France, Denmark, Austria, and Switzerland scored highest on affective autonomy, and France and Sweden scored highest on intellectual autonomy.

Please insert Figure 2 about here

Please insert Figure 3 about here

4.2 Multigroup analysis

In this section we examine (1) whether and to what extent country variations in the level of opposition to immigration and perceived threat can be accounted for by the level of universalism and conformity/tradition values, (2) whether the effect of universalism and conformity/tradition is fully or only partially mediated by perceived threat, and (3) the extent to which these patterns differ across countries. Two models were estimated. The first model did not include perceived symbolic threat as a mediator; it examined only the direct relations between universalism, conformity/tradition values, and support of immigration (i.e., Figure 1 without the threat variable). The second model included perceived symbolic threat as a partial mediator and inspected the associations between values, perceived threat, and support of immigration in each country using a multigroup SEM.⁷ In Model 2 we examined whether

⁷ We controlled in Models 1 and 2 for age, education, gender, perceived income, political orientation, and religiosity. The control variables displayed the expected relations with younger, more educated individuals with higher (perceived) income and a left political orientation scoring higher on universalism values and support of immigration and lower on conformity/tradition values and threat. We also acknowledge here the possibility that threat and opposition to immigration may affect the values. However, we do not have panel data to examine this possibility, and therefore we try to minimize the causal language in this manuscript. A detailed output on the effects of age, education, gender, perceived income, religiosity, and political orientation may be obtained from the second author upon request.

perceived symbolic threat was a full mediator and whether values still had a direct effect on attitudes towards immigration, as Figure 1 visualises. The two models displayed a good fit to the data (Model 1: RMSEA = 0.059, CFI = 0.906, SRMR = 0.059; Model 2: RMSEA = 0.051, CFI = 0.926, SRMR = 0.052; see Hu and Bentler 1999; Marsh, Hau, and Wen 2004). Table 2 presents the unstandardised and standardised direct effects of the core variables (values, threat, and Allow) in the two models in 19 countries.⁸

Please insert Table 2 about here

As expected, Model 1 suggested that conformity/tradition values had a negative association with Allow in 16 countries and universalism values a positive association with Allow in all countries. This result is consistent with previous findings (e.g., Davidov et al. 2008), providing support for the second and fourth hypotheses. The findings suggested that values are highly predictive of people's position towards immigration: Attitudes towards immigration were significantly more positive among more universalistic individuals and more negative among conservative respondents.

Did perceived symbolic threat intervene in this mechanism? Model 2 in Table 2 shows that values predicted perceived symbolic threat in a similar way across countries, but the effect size varied across countries. Conformity/tradition values had a positive association with perceived symbolic threat in all but two countries (Estonia and Hungary), and universalism values exerted a negative association with perceived threat in all but one country (Hungary).

⁸ In the four East European countries we observed high correlations between conformity/tradition and universalism values (CZ: $r = .84$; EE: $r = .71$; HU: $r = .83$; PL: $r = .77$). We interpreted this correlation as a multicollinearity problem (Grewal, Cote, and Baumgartner 2004). The consequence of allowing the two values to correlate in the multigroup SEM model was that the effects of the two values and their respective standard errors were severely inflated in these countries. Therefore, to circumvent this problem, we decided to omit the correlation. The effects of the values on Allow were then much more in line with our theoretical expectations and, in addition, very similar to the coefficients obtained when only conformity/tradition or universalism were used as single predictors of Allow. The difference in model fit between the two models (with and without a correlation) was minimal.

Thus, in almost all countries, perceived threat was higher among more conservative and less universalistic individuals, supporting the first and third hypotheses. Secondly, in all countries, perceived symbolic threat corresponded with a lower willingness to accept immigrants into the country, providing support for the fifth hypothesis. The association between the two was strong and consistent. Constraining the associations between values and perceived threat, values and Allow, and perceived threat and Allow to be equal across countries resulted in a marginal deterioration of fit implying that these relations were rather similar across Europe but not identical (see Appendix A).

When specifically examining the mediation of perceived threat between values and attitudes towards immigration country by country, it becomes clear that it did not behave similarly across countries. This was evident in the differential *direct* associations of values with opposition to immigration in Model 2. Once perceived symbolic threat was included in the model, the direct relations of values with Allow became considerably weaker in all countries. In several countries the effects were still considerable and significant, but in some other countries the direct relations of the values with Allow even disappeared, so that only an indirect association between the values and Allow remained.⁹ Conformity/tradition values were now directly related with support of immigration in only seven countries in Model 2. Universalism nonetheless had a direct association with attitudes towards immigration in 14 of the 19 countries.

While the findings still generally supported our second and fourth hypotheses, the value effects became weaker when we inserted perceived threat as a mediating factor. The findings suggested that fear and perceived threat to the cultural homogeneity of the country played an important role through which especially conformity/tradition values operated in the explanation of immigration support. However, perceived symbolic threat did not encircle the

⁹ See Appendix B for the indirect and total effects in Model 2 for each country.

whole story underlying the association between *universalism* and attitudes towards immigration. Notwithstanding the important mediating role of perceived threat, universalism remained in many countries a meaningful direct predictor of opposition to immigration beyond the effect of perceived threat. Apparently, the mechanism relating universalism to attitudes towards immigration is likely to be multifaceted, covering complex and diverse motivations beyond fear, such as caring for and understanding of others.

4.3. Evaluating similarities and differences across countries

Next, we attempted to explain cross-country variability in the associations between values, perceived symbolic threat, and attitudes towards immigration by examining whether the cross-country variability in these associations is linked to the variability in the cultural value scores in these countries. The multigroup approach allowed us not only to look at the effects in the countries case by case, but also to examine how associations across countries may be linked to other country characteristics. To this end, we evaluated the *correlations* between the *cultural values* embeddedness, affective autonomy, and intellectual autonomy, and the *size* of the unstandardised (b) effects of conformity/tradition and universalism values on perceived symbolic threat and Allow as reported in Model 2 in Table 2. In other words, we examined how the *individual value effects* on perceived symbolic threat and Allow are related to the *cultural value scores* across the set of 19 countries. We expected to find *stronger relations of perceived threat and Allow with the individual values* in *autonomous* countries and *weaker* relations in *culturally embedded* ones. These correlations are presented in Table 3.¹⁰

Please insert Table 3 about here

¹⁰ We examined the cross-country variation of the unstandardised effects, because metric invariance allows comparing unstandardised but not standardised coefficients (Steenkamp and Baumgartner 1998).

Table 3 provided support for the sixth hypothesis asserting that the direct relation of the individual values with perceived threat and Allow are weaker in culturally embedded and less autonomous societies. In culturally embedded societies, the positive effect of conformity/tradition values on perceived threat turned out to be smaller (i.e., lower and closer to zero) and the negative effect of universalism values on perceived threat was smaller (i.e., higher and closer to zero). By way of contrast, in both affective and intellectually autonomous countries, the effects of individual values on perceived threat were stronger, with conformity/tradition displaying even more positive associations and universalism exerting even more negative associations with perceived threat. The cross-country variability patterns for the direct effects of values on Allow were similar, although none of the correlations of the effects with cultural values were significant. In the next section, we will discuss the implications of the findings.

5. Summary and discussion

Immigration in Europe in recent decades has been on the rise, but it has also been coupled with widespread objections of host society members to the arrival of immigrants. This made it crucial to identify sources of such negative attitudes towards immigration and to try to understand them. While a large body of the literature that studied negative attitudes towards immigration focused on various potential determinants such as socio-demographic characteristics (like economic vulnerability or political ideology) on the individual level, or state policies, economic conditions, and media coverage on the country level, only few examined the role of basic human values in the explanation of how negative attitudes towards immigration come about. Indeed, values are general, basic beliefs that may bear high relevance for understanding the sources of opposition to immigration. Thus, in the current study, we set the goal of looking at the association between basic human values and attitudes

towards immigration in detail across European countries. We postulated that symbolic threat due to immigrants would mediate this association, suggesting that human values would be the direct and proximate cause of symbolic threat which would then be the direct and proximate cause of opposition to immigration. For the empirical analysis, we relied on the 2014/2015 data from the immigration module in the ESS and inspected both West and East European countries.

The results can be summarised in the following way: (1) Universalistic individuals expressed lower threat due to immigration and higher support of immigration; (2) conservative individuals displayed the opposite pattern; (3) symbolic threat mediated the association between values and immigration attitudes in all countries, but in many cases the mediation was only partial; (4) mediation for the association of conformity/tradition with Allow was full in most countries; (5) mediation for the association of universalism with Allow was full in only a few countries; and (6) the associations between values, perceived threat, and attitudes towards immigration were stronger in countries characterised by higher levels of intellectual and affective autonomy and weaker in countries characterised by higher levels of embeddedness. In other words, values were important predictors of individuals' position on the immigration controversy in all countries. However, the mechanism relating individual values, particularly conformity/tradition, to the immigration debate was partly resting on people's feeling of symbolic threat due to the arrival of immigrants into their country. This threat was higher for conservative individuals who opposed societal change and lower for universalistic individuals who strived to follow principles of justice and understanding. This finding suggested that values are highly relevant for the formation of immigration attitudes and that feelings of threat and danger spelled out their effect to a high degree, especially that of conformity/tradition values. In many countries, universalism remained a meaningful direct predictor of opposition to immigration beyond the effect of symbolic threat. Apparently, the

mechanism relating universalism to attitudes towards immigration is likely to be multifaceted, covering complex and diverse motivations beyond fear, such as caring for and understanding of others.

The cultural context in which individuals function moderated the formation of negative attitudes by value preferences, allowing values to act more dominantly in autonomous cultures where people are encouraged to follow their own motivations and world views. East European countries were more culturally embedded and less autonomous compared to countries in West Europe. It could well be the case that where individuals are encouraged, to a lesser extent, to follow their preferences and value priorities, the root of immigrants' derogation and threat would be identified to a higher degree in group processes maintaining the status quo rather than in individual value priorities.

Attitudes towards immigration are a complex phenomenon whose emergence is a result of complex and diverse processes. These processes entail not only objective individual social positions but also subjective convictions and motivations in life that find their expression in individuals' basic human values. They do not operate uniformly in European countries but are also a function of the cultural context in which people live.

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Figure 1. The theoretical model

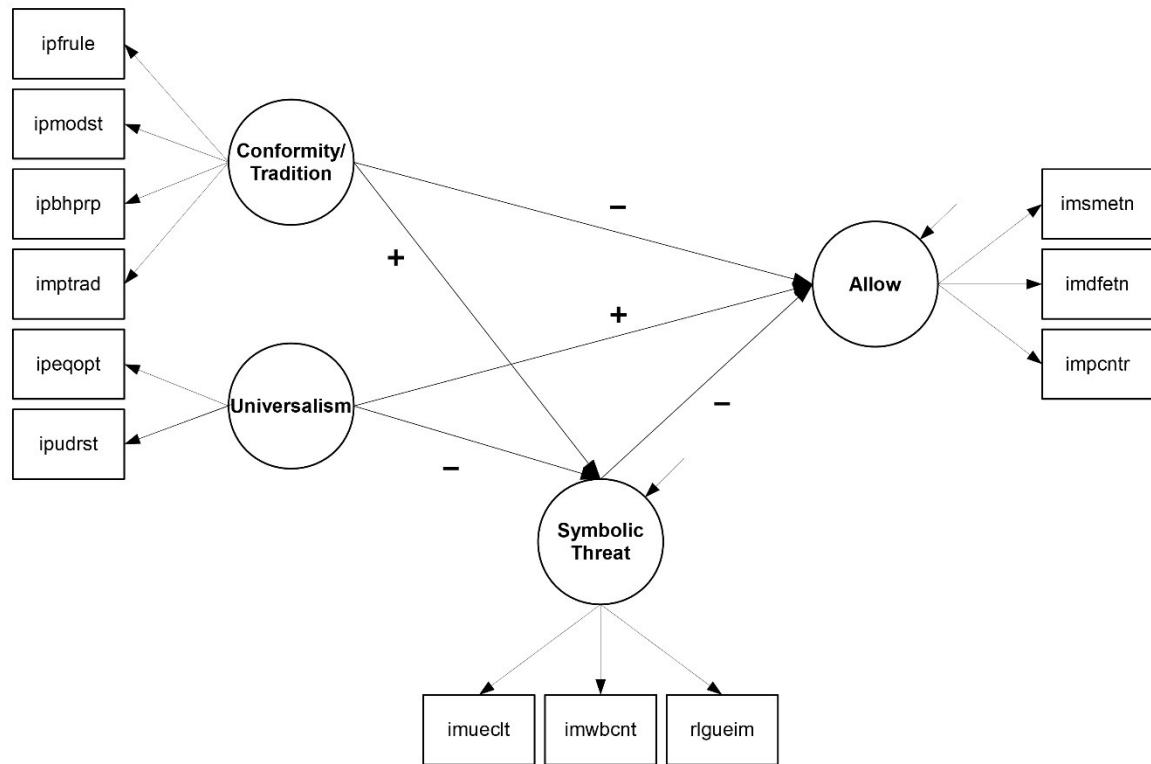
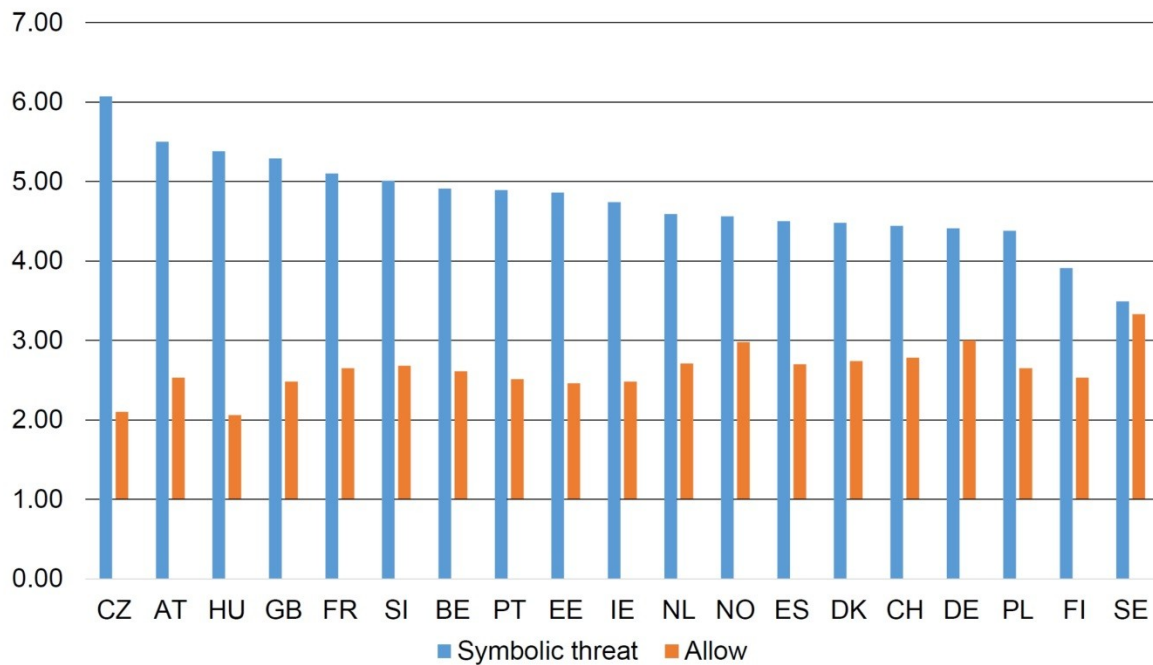
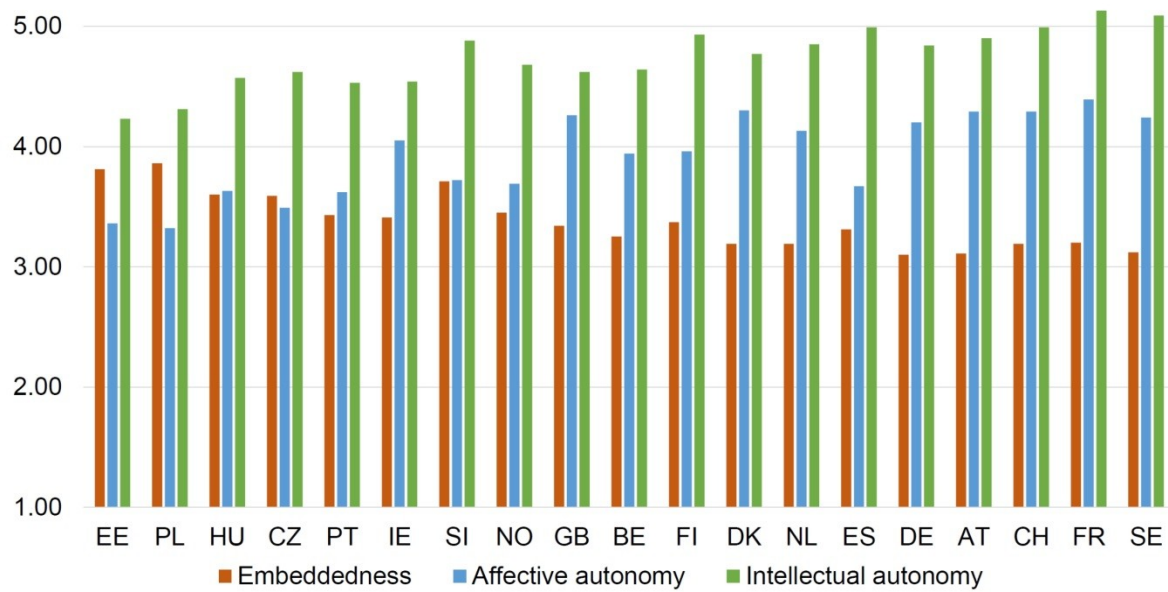


Figure 2. Mean levels of perceived symbolic threat (ST) and willingness to allow immigrants into the country (ALLOW) (countries are ordered by the size of ST).



Note: Additive composite scores were used to calculate the means. The scores for the figure ranged between 0 - 10 for ST and between 1 - 4 for Allow.

Figure 3. Cultural value scores for embeddedness, affective autonomy, and intellectual autonomy (a higher score indicates a stronger cultural emphasis on the value in a country; data source: Schwartz 2006b) (countries are ordered by the size of the gap between embeddedness and intellectual autonomy).



Note: The data source is Schwartz (2008).

Table 1. Items measuring values, symbolic threat, willingness to allow immigrants into country, and control variables with means and standard deviations for the total sample

Construct	Item	Wording	Response Categories	Mean	Std. Dev.
Conformity/ Tradition	ipfrule	Important to do what is told and follow rules	1 (Not like me at all) – 6 (Very much like me)	3.82	1.39
	ipmodst	Important to be humble and modest, not draw attention	1 (Not like me at all) – 6 (Very much like me)	4.35	1.24
	ipbhprp	Important to behave properly	1 (Not like me at all) – 6 (Very much like me)	4.37	1.24
	imprtrad	Important to follow traditions and customs	1 (Not like me at all) – 6 (Very much like me)	4.19	1.36
Universalism	ipeqopt	Important that people are treated equally and have equal opportunities	1 (Not like me at all) – 6 (Very much like me)	4.99	1.02
	ipudrst	Important to understand different people	1 (Not like me at all) – 6 (Very much like me)	4.69	1.04
Symbolic Threat	imueclt	Country's cultural life undermined or enriched by immigrants	0 (Enriched) – 10 (Undermined)	4.32	2.49
	imwbcnt	Immigrants make country worse or better place to live	0 (Better place to live) – 10 (Worse place to live)	4.93	2.26
	rlgueim	Religious beliefs and practices undermined or enriched by immigrants	0 (Enriched) – 10 (Undermined)	5.02	2.15
Allow immigrants into country	imsmetrn	Allow many/few immigrants of same race/ethnic group as majority	1 (Allow none) – 4 (Allow many)	2.87	0.83
	imdfetrn	Allow many/few immigrants of	1 (Allow none) –	2.60	0.87

		different race/ethnic group than majority	4 (Allow many)		
	impcntr	Allow many/few immigrants from poorer countries outside Europe	1 (Allow none) – 4 (Allow many)	2.43	0.92
Age	agea	Age of respondent, calculated		48.45	18.62
Education	eiscd	Highest level of education, ES - ISCED	1 (ES-ISCED I) – 7 (ES-ISCED V2)	3.85	1.84
Gender	gndr	Gender	1 (Male) 2 (Female)	1.52	0.50
Income	hincfel	Feeling about household's income nowadays	1 (Very difficult on present income) – 4 (Living comfortably on present income)	3.10	0.81
Left-right	lrscale	Placement on left-right scale	0 (Left) – 10 (Right)	5.05	2.15
Religiosity	rlgdgr	How religious are you?	0 (Not at all religious) – 10 (Very religious)	4.24	3.05

Note: Descriptive statistics are calculated using country-specific design weights.

Table 2. Multiple-group SEM direct effects

	Model 1 (N = 31,342)				Model 2 (N = 31,355)									
	COTR □ Allow		UN □ Allow		COTR □ ST		UN □ ST		ST □ Allow		COTR □ Allow		UN □ Allow	
	b (SE)	β	b (SE)	β	b (SE)	β	b (SE)	β	b (SE)	β	b (SE)	β	b (SE)	β
Austria	-0.29* (0.04)	-0.27	0.43* (0.04)	0.37	0.27* (0.04)	0.25	-0.41* (0.05)	-0.35	-0.73* (0.05)	-0.59	-0.16* (0.04)	-0.12	0.24* (0.05)	0.17
Belgium	-0.23* (0.05)	-0.20	0.52* (0.07)	0.39	0.22* (0.05)	0.21	-0.49* (0.06)	-0.41	-0.85* (0.07)	-0.60	-0.11 (0.06)	-0.07	0.25* (0.07)	0.15
Czech Rep.	-0.12* (0.04)	-0.13	0.28* (0.05)	0.27	0.14* (0.04)	0.17	-0.14* (0.04)	-0.15	-0.78* (0.05)	-0.57	-0.04 (0.04)	-0.04	0.24* (0.05)	0.19
Denmark	-0.19* (0.03)	-0.21	0.45* (0.05)	0.50	0.19* (0.04)	0.18	-0.54* (0.06)	-0.52	-0.55* (0.05)	-0.51	-0.13* (0.04)	-0.12	0.27* (0.05)	0.24
Estonia	-0.15* (0.05)	-0.16	0.22* (0.05)	0.20	0.08 (0.05)	0.07	-0.23* (0.05)	-0.21	-0.65* (0.04)	-0.54	-0.14* (0.05)	-0.12	0.11* (0.05)	0.08
Finland	-0.20* (0.03)	-0.24	0.45* (0.04)	0.44	0.20* (0.03)	0.26	-0.43* (0.04)	-0.46	-0.77* (0.05)	-0.56	-0.10* (0.03)	-0.10	0.23* (0.04)	0.18
France	-0.19* (0.04)	-0.20	0.30* (0.04)	0.29	0.26* (0.04)	0.27	-0.33* (0.04)	-0.31	-0.73* (0.05)	-0.61	-0.05 (0.04)	-0.04	0.13* (0.04)	0.10
Germany	-0.26* (0.03)	-0.30	0.57* (0.06)	0.43	0.28* (0.03)	0.29	-0.66* (0.07)	-0.46	-0.65* (0.04)	-0.57	-0.15* (0.03)	-0.13	0.29* (0.07)	0.17
Hungary	-0.08 (0.04)	-0.09	0.10* (0.05)	0.10	0.06 (0.04)	0.06	-0.07 (0.05)	-0.07	-0.71* (0.05)	-0.59	-0.06 (0.04)	-0.06	0.08 (0.06)	0.07
Ireland	-0.07* (0.03)	-0.08	0.34* (0.04)	0.29	0.16* (0.03)	0.19	-0.29* (0.04)	-0.26	-0.70* (0.05)	-0.54	0.02 (0.03)	0.02	0.23* (0.04)	0.15
Netherlands	-0.17* (0.04)	-0.17	0.37* (0.05)	0.31	0.17* (0.03)	0.23	-0.37* (0.05)	-0.42	-0.93* (0.07)	-0.56	-0.05 (0.04)	-0.04	0.12* (0.06)	0.08
Norway	-0.12* (0.04)	-0.13	0.38* (0.05)	0.35	0.13* (0.04)	0.14	-0.43* (0.06)	-0.37	-0.62* (0.05)	-0.52	-0.06 (0.04)	-0.06	0.21* (0.06)	0.16
Poland	-0.09 (0.05)	-0.08	0.35* (0.07)	0.27	0.16* (0.05)	0.17	-0.37* (0.07)	-0.33	-0.78* (0.06)	-0.52	0.01 (0.06)	0.01	0.16* (0.07)	0.10
Portugal	-0.04 (0.05)	-0.05	0.14* (0.04)	0.13	0.15* (0.06)	0.17	-0.14* (0.05)	-0.14	-0.85* (0.07)	-0.66	0.07 (0.06)	0.06	0.06 (0.05)	0.04
Spain	-0.26* (0.05)	-0.22	0.30* (0.06)	0.19	0.18* (0.04)	0.21	-0.27* (0.05)	-0.23	-1.00* (0.06)	-0.60	-0.13* (0.05)	-0.09	0.10 (0.06)	0.05
Slovenia	-0.15* (0.06)	-0.13	0.28* (0.08)	0.20	0.28* (0.06)	0.23	-0.36* (0.08)	-0.25	-0.77* (0.06)	-0.60	0.02 (0.06)	0.01	0.09 (0.08)	0.05
Sweden	-0.13* (0.03)	-0.17	0.42* (0.02)	0.40	0.24* (0.04)	0.27	-0.50* (0.06)	-0.43	-0.58* (0.05)	-0.52	-0.03 (0.04)	-0.03	0.24* (0.06)	0.18
Switzerland	-0.20* (0.04)	-0.24	0.31* (0.06)	0.27	0.23* (0.04)	0.26	-0.43* (0.07)	-0.37	-0.56* (0.06)	-0.46	-0.12* (0.05)	-0.12	0.15* (0.07)	0.10
United Kingdom	-0.18* (0.03)	-0.19	0.40* (0.05)	0.35	0.26* (0.04)	0.25	-0.53* (0.06)	-0.40	-0.67* (0.04)	-0.61	-0.05 (0.03)	-0.04	0.15* (0.05)	0.11

Notes: Model 1 = model without symbolic threat, Model 2 = mediation model with symbolic threat, COTR = conformity/tradition, UN = universalism, ST = symbolic threat, Allow = allow immigrants into the country, b = unstandardised coefficient, SE = standard error, β = standardised coefficient, * p < 0.05 (two-sided).

Table 3. *Correlations between the cultural values embeddedness, affective autonomy, and intellectual autonomy, and the effects of universalism and conformity/tradition values on symbolic threat and Allow in the mediation model (Model 2 in Table 2, N = 19)*

	Embeddedness	Affective Autonomy	Intellectual Autonomy
COTR \square ST	-0.58**	0.69**	0.65**
UN \square ST	0.56*	-0.64**	-0.37
COTR \square Allow	0.41	-0.31	-0.24
UN \square Allow	-0.45	0.40	0.16

Notes: COTR = conformity/tradition, UN = universalism, ST = symbolic threat, Allow = allow immigrants into country, * $p < 0.05$ (two-sided), ** $p < 0.01$ (two-sided). The correlations are based on 19 country cases. For example, the interpretation of the top left-hand cell is that there is a negative relation between the level of country's embeddedness and the effect of COTR on ST in a country. In the middle cell of the top row we find a positive association between the country level of affective autonomy and the effect of COTR on ST in a country.

Appendix A.

Model fit when relations between individual values, ST, and Allow are freely estimated

$$\chi^2 (df) = 10,379.817 (1,949)$$

$$RMSEA = 0.051$$

$$CFI = 0.926$$

$$SRMR = 0.052$$

Model fit when direct relations between individual values and ST, ST and Allow, and individual values and Allow are constrained to be equal across countries

$$\chi^2 (df) = 10,754.783 (2,039)$$

$$RMSEA = 0.051$$

$$CFI = 0.923$$

$$SRMR = 0.056$$

Model fit when only the effect of ST on Allow is constrained to be equal across countries

$$\chi^2 (df) = 10,486.563 (1,967)$$

$$RMSEA = 0.051$$

$$CFI = 0.925$$

$$SRMR = 0.053$$

Appendix B. Multiple-group SEM indirect and total effects (Model 2)

	Indirect		Total		Indirect		Total	
	COTR \square ST \square Allow		COTR \square Allow		UN \square ST \square Allow		UN \square Allow	
	b (SE)	β	b (SE)	β	b (SE)	β	b (SE)	β
Austria	-0.20* (0.03)	-0.15	-0.36* (0.05)	-0.27	0.30* (0.04)	0.21	0.54* (0.05)	0.37
Belgium	-0.19* (0.04)	-0.13	-0.29* (0.07)	-0.20	0.42* (0.06)	0.25	0.67* (0.09)	0.40
Czech Rep.	-0.11* (0.03)	-0.10	-0.15* (0.05)	-0.13	0.11* (0.03)	0.08	0.35* (0.07)	0.27
Denmark	-0.10* (0.02)	-0.09	-0.24* (0.04)	-0.21	0.30* (0.03)	0.26	0.57* (0.06)	0.50
Estonia	-0.05 (0.03)	-0.04	-0.19* (0.06)	-0.16	0.15* (0.03)	0.11	0.27* (0.06)	0.20
Finland	-0.15* (0.02)	-0.15	-0.25* (0.03)	-0.24	0.33* (0.03)	0.26	0.56* (0.05)	0.44
France	-0.19* (0.03)	-0.16	-0.24* (0.05)	-0.20	0.25* (0.03)	0.19	0.38* (0.05)	0.29
Germany	-0.18* (0.02)	-0.17	-0.33* (0.03)	-0.30	0.43* (0.05)	0.26	0.72* (0.08)	0.44
Hungary	-0.04 (0.03)	-0.04	-0.10 (0.05)	-0.09	0.05 (0.04)	0.04	0.13* (0.06)	0.11
Ireland	-0.11* (0.02)	-0.10	-0.09* (0.04)	-0.08	0.20* (0.03)	0.14	0.43* (0.05)	0.29
Netherlands	-0.16* (0.03)	-0.12	-0.21* (0.05)	-0.17	0.34* (0.05)	0.23	0.47* (0.07)	0.32
Norway	-0.08* (0.03)	-0.07	-0.15* (0.05)	-0.13	0.26* (0.04)	0.19	0.48* (0.07)	0.35
Poland	-0.13* (0.04)	-0.09	-0.11 (0.06)	-0.08	0.29* (0.05)	0.17	0.44* (0.08)	0.27
Portugal	-0.13* (0.05)	-0.11	-0.05 (0.06)	-0.05	0.12* (0.04)	0.09	0.18* (0.06)	0.14
Spain	-0.18* (0.04)	-0.13	-0.31* (0.06)	-0.22	0.28* (0.05)	0.14	0.38* (0.07)	0.19
Slovenia	-0.21* (0.05)	-0.14	-0.19* (0.07)	-0.13	0.27* (0.06)	0.15	0.36* (0.10)	0.20
Sweden	-0.14* (0.02)	-0.14	-0.17* (0.04)	-0.17	0.29* (0.04)	0.22	0.53* (0.07)	0.40
Switzerland	-0.13* (0.03)	-0.12	-0.25* (0.05)	-0.24	0.24* (0.04)	0.17	0.39* (0.07)	0.27
United Kingdom	-0.17* (0.02)	-0.15	-0.23* (0.04)	-0.20	0.36* (0.04)	0.24	0.51* (0.06)	0.35

Notes: COTR = conformity/tradition, UN = universalism, ST = symbolic threat, Allow = allow immigrants into country, b = unstandardised coefficient, SE = standard error, β = standardised coefficient, * $p < 0.05$ (two-sided).