

Diversity does not harm public support for political systems

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Abstract

Diversity has been linked to several pathologies, including increased conflict, reduced social capital, the rise of authoritarian populists, and even the breakdown of democracy itself. At the heart of this complex is a question relating to diversity and political culture: whether sustained immigration and growing diversity erode the attitudes which sustain and legitimize democratic political systems. We take a time-series, cross-sectional approach to this question by analyzing the effects of a comprehensive set of measures of immigration and diversity on dynamic latent estimates of institutional trust, democratic satisfaction, and democratic support. Our results show that immigration and diversity have little to no harmful effects on public support for political systems across our European sample. Indeed, there is some evidence that diversity and immigration increase satisfaction and institutional trust.

Keywords: diversity, immigration, support for democracy, satisfaction with democracy, political trust, Europe, public opinion

Words: 9,096

1. Introduction

Two broad trends are apparent in Western democracies today. First, their societies have become significantly more diverse over the past few decades, primarily due to immigration (de Haas, Castles, and Miller 2019). Second, their democratic systems have themselves begun to face challenges, with the zeitgeist being decreasing satisfaction with democratic systems (Foa et al. 2020) and reduced trust in democratic institutions (Valgarðsson et al. 2022).

Could these phenomena be linked? Could immigration and diversity have undermined evaluations of democratic systems? While scholars have examined related questions, such as the effects of diversity on democracy itself, or the effects of immigration on the rise of conservative or authoritarian political movements, the direct effect of immigration and diversity on democratic support, trust in one's political institutions, and satisfaction with one's democracy have received little attention.¹

Significant literatures on three related topics suggest, however, that diversity may indeed erode support for political systems. First, a diverse society has long been thought unpropitious ground for democracy (Horowitz 1985; Levitsky and Ziblatt 2018), whether because of conflict (Montalvo and Reynal-Querol 2005) or poor governance (Alesina, Baqir, and Easterly 1999). Second, diversity has been linked with lower social trust (Alesina and Ferrara 2000; 2002; Putnam 2007) and immigration concerns with lower political trust (McLaren 2012; 2015). Third, growing diversity has led to a conservative or authoritarian backlash according to some scholars (Abrajano and Hajnal 2015; Norris and Inglehart 2019; Ignazi 1992), which encompasses not only hostility to immigration and diversity, but also support for undemocratic actors and actions.

We focus in this paper on this question of whether growing diversity erodes the attitudes which sustain and legitimize democracies. Our regional focus is Europe – where mass immigration has created significantly more diverse societies over the past few decades. Our approach is time-

¹The links between immigration perceptions and political trust have been the topic of some research (see Macdonald 2021; Macdonald and Cornacchione 2021; McLaren 2012; 2015).

series, cross-sectional, with the longitudinal dimension being especially important to tease apart the deeply intertwined links between diversity and political cultures. As explanatory variables, we include several measures of immigration and diversity, using both objective measures of immigrant inflows and stocks of foreign-born residents as well as attitudinal measures of immigration perceptions. As outcome variables, we include all three varieties of support for political systems which exist in the scholarly literature: trust in the national political institutions, satisfaction with one's democracy, and support for democracy in principle. These TSCS measures of opinion are produced using all available cross-national survey data and Claassen's (2019) Bayesian latent variable model, which has previously been used to measure democratic mood (Claassen 2020), democratic satisfaction (Claassen and Magalhães 2021) and immigration perceptions (Claassen and McLaren 2021).

Despite this comprehensive approach, we find little to no evidence that diversity and immigration harm system support. If anything, larger foreign-born shares of national populations tend to be positively, not negatively associated with democratic satisfaction, support, and trust. While immigration flows show negative (although usually insignificant) short-run effects in certain specifications, the long run effects are neutral to positive given the strong role played by immigration in increasing diversity. Moreover, immigration flows from Muslim-majority countries – arguably the most threatening form of immigration for nativist Europeans – in fact exhibit neutral to positive short run effects on democratic satisfaction and institutional trust. We conclude that democratic polities can reap the economic benefits of immigration without harming the public attitudes which sustain their political systems.

2. Existing Research on Diversity and Democratic Attitudes

Theory and evidence from three literatures suggests that diversity might present challenges to democratic attitudes. The first of these literatures considers whether diversity might increase the risks of democratic breakdown. In a second literature, Putnam and others have argued that diversity has negative consequences on social capital and trust. Third, the diversity which arises because of

immigration has been claimed to trigger a conservative and authoritarian backlash. We consider each of these lines of argument in turn.

2.1. Diversity and democratic breakdown

Scholars have long been concerned that democracy struggles to take root and thrive in diverse societies, with such views evident in early works such as Almond (1956), Dahl (1971), and Rabushka and Shepsle (1972). The mechanism by which diversity is thought to threaten democracy is conflict. Specifically, diversity is believed to hinder compromise, erode tolerance, lead to a politics of ethnicity, and ultimately to increase the likelihood of intergroup conflict (Fish and Brooks 2004). All of these factors undermine democracy or prevent democratization.

Countervailing evidence has emerged, however (e.g., Fearon and Laitin 2003). Some have argued that religious diversity threatens democracy while linguistic diversity does not (Gerring, Hoffman, and Zarecki 2018). Others have claimed that high levels of diversity per se are not a problem; rather, it is situations of polarization – in which society is divided into two large groups – which should prompt concern (Montalvo and Reynal-Querol 2005). Indeed, cases where a dominant group is faced by a large, and possibly growing minority, tend to also be cases where democracy breaks down, or fails to emerge (Horowitz 1985). As Levitsky and Ziblatt (2018, 208–9) note, in discussing the future of American democracy, “[i]t is difficult to find examples of societies in which shrinking ethnic majorities gave up without a fight.”

And what might the symptoms of such a “fight” be? Before democracy itself is eroded, it seems plausible that publics would lose faith in democracy: become dissatisfied with their democratic systems, mistrust the institutions which have permitted this demographic shift, and perhaps lose support for democracy itself. In other words, it seems quite plausible that the pernicious effects of diversity on democracy, which have been proposed by numerous authors, might extend to public evaluations of democracy as well.

We have discussed the role the conflict plays in a potential link between diversity and the breakdown of democracy (and by extension democratic attitudes). Yet other mechanisms exist

which may account for such a link. These include the quality of governance, economic performance, and social capital. Looking at the quality of governance and economic performance (we'll consider social capital in the next section), there is evidence that both are harmed by diversity (Alesina, Baqir, and Easterly 1999; Alesina and LaFerrara 2005; Easterly and Levine 1997). And there is also evidence that both the quality of governance and economic performance, in turn, affect democratic attitudes such as political trust and democratic support. Trust, for example, is thought to be bolstered by economic growth and high quality governance (Torcal 2017; Rothstein and Teorell 2008). Support for democracy, while relatively impervious to economic indicators (Claassen and Magalhães 2021), is believed to be shaped by the quality of the political process (Mattes and Bratton 2007), including perhaps the effectiveness of governance (Magalhães 2014). Both economic performance and the quality of governance may then act as mechanisms whereby increasing diversity erodes democratic attitudes.

2.2. Diversity and social capital

As mentioned above, another possible mediator between increasing diversity and weakening democratic attitudes is social capital. In the first rigorous analyses of the diversity-social capital connection, Alesina and LaFerrara find that individuals living in more diverse communities tend to participate less frequently in social groups (2000) and show lower levels of trust in other people (2002). However it was Putnam's essay (2007) and book that became the touchstone of this literature. He argued that diversity caused (American) citizens to "hunker down", harming social solidarity, trust in others and associational life. A number of contradictory studies have emerged in the large literature which followed Putnam (see van der Meer and Tolsma 2014), but there is substantial evidence that diversity can present challenges to the social capital of communities.

There is, moreover, a connection between social capital and democratic attitudes, notably in the shared focus on trust, whether social or political (Newton, Stolle, and Zmerli 2018; c.f., Uslaner 2018). Indeed, although not his primary focus, Putnam (2007) presented evidence that diversity is correlated not only with lower social trust, but also with lower trust in (local) government. This

possible link between diversity and political trust has been further investigated in several studies. McLaren finds, in several articles and a book, that public concern about the negative effects of immigration is associated with lower levels of trust in political institutions. Immigration concern is thought to undermine trust because it weakens the “connections” between citizens on the one hand and “elites and institutions” on the other (McLaren 2015, 1). Although the analysis is largely cross-sectional – involving pooled European Social Survey data – McLaren (2012) reaches similar findings in tests using British Election Study panel data. Citrin, Levy, and Wright (2014) make an analogous argument, showing that opposition to immigration is associated with less satisfaction with democracy as well as lower trust, again using pooled ESS data.

One of the issues with analyzing the effects of perceptions of diversity and immigration, rather than actual administrative data on flows and stocks, is that perceptions might become distorted when citizens are dissatisfied or distrustful.² In other words, the causal effect may run in reverse direction (or indeed, both directions). Macdonald (2021) finds evidence consistent with this point. Using longitudinal and experimental data, he argues that it is political trust which causes an increase in support for immigration. Low political trust, it is claimed, renders citizens “less willing to support a larger role for government in formulating immigration policy, as they are less likely to trust its ability to manage this policy effectively” (Macdonald 2021, 1403). Macdonald and Cornacchione (2021) extend these conclusions to a European setting using cross-sectional and panel survey data.

In sum, diversity is argued by many scholars to have deleterious effects on social trust and cohesion. Closer to the topic at hand, a more recent set of studies extends this line of thinking to argue that perceptions of immigration – if not diversity itself – additionally has negative effects on

²McLaren (2015) argues against focusing on actual numbers of immigrants for this very reason, i.e., that perceptions of immigrant numbers are inaccurate. Yet when it comes to analyzing the effects of diversity and immigration, their inaccurate nature might suggest that perceptions should instead be treated with caution.

institutional trust and democratic satisfaction.

2.3. Diversity and conservative backlash

While the first two literatures focus on diversity – and ethnic diversity in particular – the third literature we consider examines the effects of immigration. That is, the focus shifts from population stocks of some outgroup to annual flows.

Several authors have identified a trend of “cultural backlash” (Norris and Inglehart 2019), “white backlash” (Abrajano and Hajnal 2015) or “silent counter-revolution” (Ignazi 1992). These backlashes in essence comprise conservative or authoritarian reactions to the overall liberalizing trajectory of popular values and public policies. Immigration, and the demographic changes that follow, are a particular source of threat and anxiety to conservative or traditionally-minded native-born citizens. Backlashes may be triggered by the perception (or reality) of a liberal policy overreach, which, in turn, arises because of a “spiral of silence” dynamic whereby policies drift too far from what the “silent” majority perceive to be majority values (Norris and Inglehart 2019).

These backlashes manifest most obviously in increased support for anti-immigrant and far-right parties and candidates. Indeed, a large number of studies have investigated the links between diversity and immigration, on the one hand, and support for far-right and populist parties, on the other. This link is, for the most part, robustly supported, with both stocks and flows of immigrants being correlated with greater support for the far right (Arzheimer 2018; 2009; Golder 2003; c.f., Hill, Hopkins, and Huber 2019).

This link between immigration and authoritarian populist parties may also have consequences for support for political systems, our focus in the present paper. Populist parties have been implicated in many of the cases of democratic backsliding we have observed over the past decade (e.g., Levitsky and Loxton 2013; Houle and Kenny 2018). Support for such parties is furthermore associated with lower political trust (Hooghe, Marien, and Pauwels 2011; Rooduijn 2018). It may well be the case that immigration harms system support at the same time that it engenders support for far-right or authoritarian populist parties.

Another relevant avenue explored in this this backlash literature is the link between diversity, immigration, and immigration opinion. To the extent that backlash and authoritarian populist support is driven by immigration, we should see evidence of public hostility to immigration rising in response to high levels of immigration (and / or diversity). In turn, hostility to immigration may then erode political trust and other democratic attitudes. Yet the evidence for an effect is mixed, with differing effects apparently in play. Noting that immigration may both create threat and backlash, as well as tolerance and acceptance, Kaufmann (2014) describes two countervailing effects of “backlash” and “habituation”. (Claassen and McLaren 2021) find evidence for such effects. Rates of immigration have a negative, “backlash” effect on immigrant opinion. However this effect dissipates over time, even if immigration remains high. It does so because immigration ultimately increases diversity, and diversity has a positive, “habituating” effect on immigration opinion.

Therefore while immigration appears to trigger a backlash, particularly when it comes to voting for authoritarian and populist-right parties, it has diverging effects on public opinion regarding immigration itself. Indeed, Dennison and Geddes (2019) note that it is the salience of the issue of immigration — or concern about immigration – rather than hostility to immigration itself that is most closely related to populist-right support.

When it comes to support for political systems, we therefore have some reason to expect a backlash effect. But effects may be more complex, perhaps playing out differently over time. This indicates the need for a dynamic approach and time-varying data. We discuss these matters further in the methods section.

2.4. The Present Paper

While little research has directly tackled the question of how diversity affects support for political systems, three substantial literatures indirectly suggest that diversity may prove harmful to such attitudes. First, diversity may harm system support by eroding intergroup cooperation and increasing intergroup conflict. Second, diversity is thought by many to have harmful effects on social trust. These effects may well spill over to political trust and democratic evaluations, as some have

argued. Finally, diversity may prompt an authoritarian backlash, which appears to bolster populist parties and may also erode evaluations of democratic systems.

In addressing the question of how diversity affects democratic evaluations, we draw three additional lessons from these literatures. First, the key dimension of ethnic diversity which appears salient here is the divide, created by mass immigration, between people who were born in a particular country and people who have arrived from elsewhere to settle. We should therefore focus on this divide rather than others, e.g., religious and linguistic divides. Although the latter are historically important in many European countries, these conflicts have generally been settled in Western Europe (Lijphart 1977)³

Second, we should consider both stocks and flows of people who are foreign born, i.e., both diversity and immigration, since each may have different effects. Although immigration perceptions may play a mediating role, the main focus should be objective measures of diversity and immigration. These are the social changes which globalization has wrought and to which politics and policy responds. The need for objective administrative measures of diversity and immigration indicates furthermore that the national level of analysis is desirable.

Finally, with mixed and contradictory evidence being widespread in these literatures – not least because the direction of effects is often an issue of dispute – we should use longitudinal data. Such data provide stronger grounds for drawing causal conclusions than cross-sectional data. With long-running panel surveys of these topics being rare, our preference for a longitudinal design again indicates the need for a national (or time-series, cross-national) level of analysis.

3. Methods

3.1. Measuring Support for Political Systems

There are three main “objects” of political support according to the classic Eastonian typology: the government, the regime, and the nation. It is the intermediate object, support for the regime, that

³In Eastern Europe, things are less settled.

is the focus here. A lack of support for and trust in the regime (or the “system,” as many citizens might understand it) is regarded to be a hazardous situation for a democracy (van der Meer and Zmerli 2018).

There are then three widely-used measures of support for and trust in the regime: principled support for democracy (and rejection of authoritarian rule); satisfaction with the functioning of democracy; and trust in the institutions of the regime (Norris 1999, e.g.). We use all three as dependent variables to provide a comprehensive test of the effects of diversity on support for political systems.

Because existing survey measures of political trust, and support for, and satisfaction with democracy are fragmented across multiple questions and survey projects, we use Claassen’s Bayesian latent estimates of support for and satisfaction with democracy (Claassen and Magalhães 2021). We supplement these with new national estimates of institutional trust which are obtained using Claassen’s (2019) method.

These new estimates of institutional trust are described below (see Claassen and Magalhães (2021) for a description of democratic support and democratic satisfaction). We included survey measures of trust in national parliaments, legal systems (or courts), and political parties.⁴ Survey measures of trust in these institutions were collected from cross-national survey projects which fielded surveys more than once in more than one country. There were eight such survey projects: (1) the Consolidation of Democracy in Central and Eastern Europe project; (2) Central and Eastern Eurobarometer; (3) European Quality of Life Surveys; (4) European Social Surveys; (5) Eurobarometer; (6) European Values Study; (7) World Values Survey; and (8) the International Social Survey Programme.⁵

⁴Although data on trust in other institutions (e.g., civil service and police) were gathered, examination of the item classification curves showed that these items fit the latent variable rather poorly, with discrimination parameters negative or close to zero.

⁵See the supplementary information for the list of items which are included.

We used a raw dataset of 4,809 nationally-aggregated responses to 20 survey questions on institutional trust, fielded in 2,101 national surveys in 55 countries from 1981 until 2020.⁶

3.2. Measuring Diversity and Immigration

We measure diversity as the proportion of a country's population in any given year that was born in a foreign country. Such data are available for many European countries and for a considerable range of time. We prefer this measure to another that is also widely available: the proportion of a country's population who are not citizens. Although the two indicators are highly correlated, the citizenship measure focuses on rights while the birth measure skews more to identity. The latter seems to us to be more central to the question at hand, i.e., whether diversity is harmful to support for political systems.

The proportion foreign-born is also, in our estimation, a superior measure of diversity for our research question than other widely-used measures of diversity, such as the various fraction-alization indices capturing the ethnic, linguistic, or religious demography of particular countries. Proportion foreign-born captures differences in nationality and (implicitly) national identity. In the period of the study, the most significant divides in Europe as a whole were situated along the nationality axis. For the most part, these divides sprung into prominence in the post-war era, and – in many cases – in recent decades (e.g., de Haas, Castles, and Miller 2019). They were a consequence of sustained immigration into European states. While the older religious and linguistic divides within European states have settled (Lijphart 1977), the diversity created by immigration remains a source of political mobilization.

⁶Note that the inclusion of the World Values Survey (WVS) means that many non-European countries were included in the estimation. This is desirable because it allows for more accurate estimation of the item parameters pertaining to the WVS. With sparse trust estimates (and typically no reliable diversity and immigration data) these non-European estimates were dropped from the analysis.

Measures of proportion foreign-born are available from the OECD and Eurostat. We used the Eurostat data as a starting point; where values were missing, we included the OECD estimate by means of a multilevel linear model with intercepts and slopes varying by country. This allows the two datasets to be combined in a flexible way without overfitting for cases where time-series are short. Missing values were interpolated for Greece, Ireland, Norway and Germany. One value (Romania in 2019) was extrapolated based on previous years' foreign born stocks.

Another way of understanding of diversity is to focus on (in)flows of some salient outgroup rather than their stocks in the population. According to this perspective, it is not the absolute size of the foreign outgroup that harms democratic attitudes, but the annual change therein. We use several measures of immigration flows. Our primary measure is the immigration rate, which is simply the number of immigrants arriving each year as a share of the population. A secondary measure is net migration, the number of immigrants less the number of emigrants (citizens or not) as a share of the population. A third measure is immigration flows from Muslim-majority countries, which helps establish whether the source of immigrants matters as much as their numbers. Data on these three measures are available from three sources: the OECD, Eurostat, and the DEMIG database. These are integrated as described above and missing values interpolated in a few cases (France and Malta for net migration; Croatia, Latvia, and Lithuania for Muslim inflows). No values are extrapolated.

Finally, we also include time-series, cross-sectional measures of immigration opinion; specifically, public concern about immigration as an issue. This allows us to evaluate whether immigration concern affects democratic attitudes over and above the brute facts of demographic flows. We extend the "immigration concern" estimates employed by Claassen and McLaren (2021) up until 2020. These measures are created by using Claassen's Bayesian latent variable model to integrate various survey measures of immigration as the most important political issue.

3.3. Sample of Countries

Although Claassen's estimates of democratic mood and satisfaction are available for 141 and 132 countries respectively, we restrict our analysis to Europe, including both the long-established migrant-receiving countries of Western Europe as well as the newer migration destinations of Eastern Europe. This is an excellent selection of cases for the question at hand, for four reasons.

First, in the period of analysis (which runs from the 1990s to 2020 for most cases), European states experienced high rates of immigration, leading to rapidly increasing diversity. In some countries, this rate of migration occurred against the backdrop of an already diverse population; in others, it commenced when the national population was initially rather homogeneous. At the same time, the Great Recession of 2008-2012 disrupted and changed migration flows, allowing within country variation that is crucial. The so-called refugee crisis of 2015, prompted by the Syrian civil war, again increased migration. These variations in diversity and rates of immigration grant us the variation needed to identify their effects on system support.

Second, there is also considerable variation in our dependent variables of democratic support, satisfaction, and trust across the region, as well as variation across time within the region. Eastern Europe has also been particularly vulnerable to democratic backsliding. This suggests that there should be sufficient variation in democratic evaluations to identify any effect of diversity, should there be any. Third as McLaren (2015) argues, European nations have not traditionally viewed themselves as nations of immigrants, unlike settler colony states such as the Australia, Canada, and the United States. If immigration and diversity does indeed harm support for political systems, then it seems likely that this effect will be evident in Europe, as well as perhaps elsewhere.

Finally, Europe is also the region with the most abundant and reliable annual measures of diversity and immigration flows, which are our main independent variables.

3.4. Descriptive Results

With main dependent and independent variables described, we present some descriptive results. We focus on one of our dependent and one of our independent variables: institutional trust and the

immigration rate (see Figure 1).⁷

We note three descriptive findings. First, institutional trust is relatively volatile for a measure of system support. In this way, it is closer to satisfaction with democracy than support for democracy (see the supplementary information). This malleability suggests that macro-trust can in principle react to exogenous shocks, such as increased immigration.

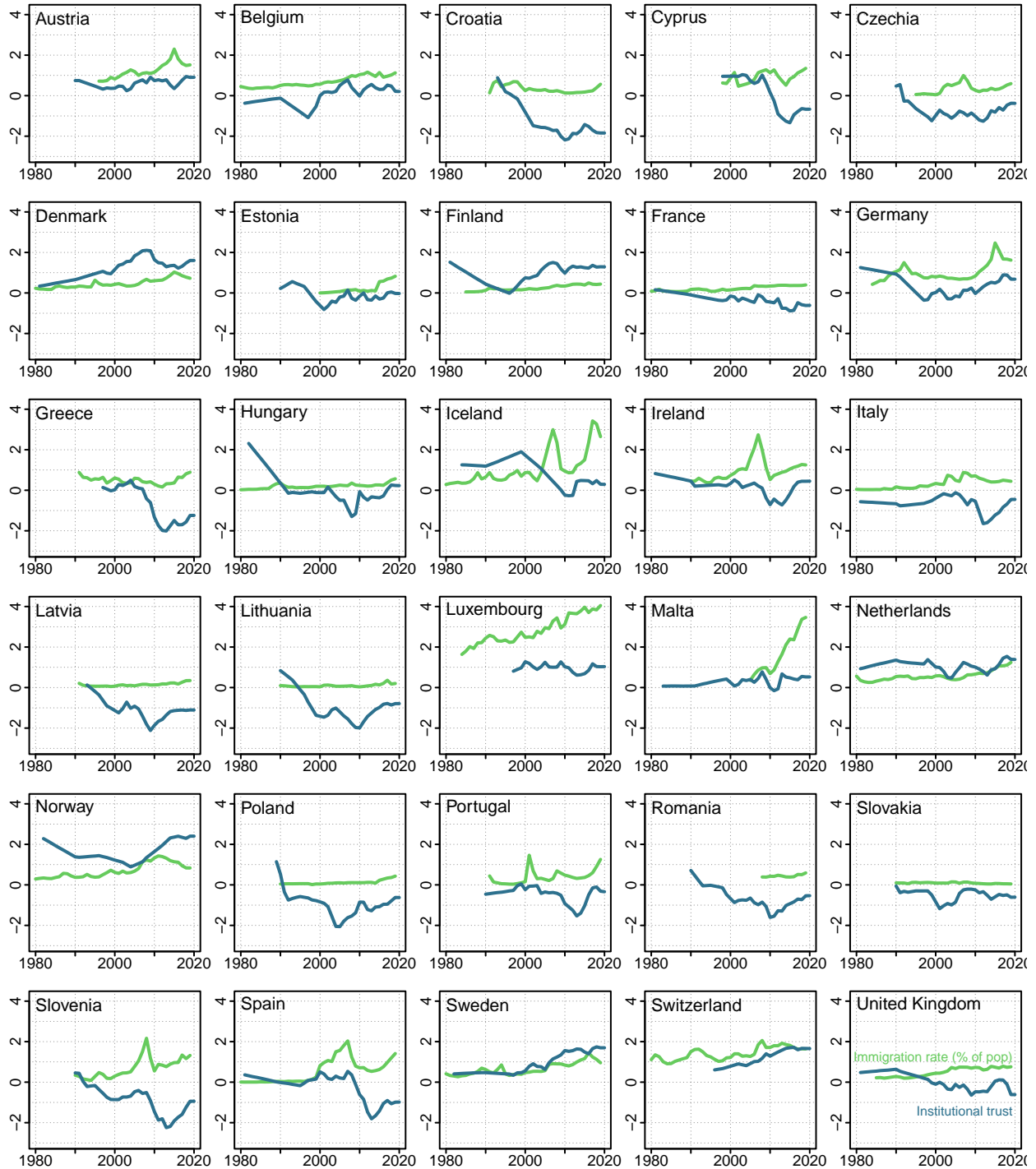
Second, we indeed see evidence of trust reacting to one such exogenous shock: the economic crisis of the Great Recession of the late 2000s. In countries which experienced this recession most severely – Portugal, Ireland, Italy, Spain, and Greece – we see commensurate collapses in institutional trust. In some cases, these recessions also reduced immigration flows, as we would expect, suggesting that the economic climate is an important confound to be considered when unpicking the relationship between immigration and institutional trust.

Finally, this plot allows us to examine the trust and immigration time-series for any *prima facie* relationship between the two series. There is little suggestion from this evidence that such a relationship exists. Focusing on moments when immigration increased dramatically reveals, at best, a mixed impact. The influx of refugees into Germany in 2015 significantly increased the rate of immigration, but did not harm institutional trust. The same inflow of refugees did appear to dampen trust slightly in Austria. In the years leading up to the great recession several countries – e.g., Iceland, Ireland, Spain, Portugal and Slovenia – experienced immigration spikes. In Iceland and Ireland, decreases in trust are not easy to untangle from the direct effects of the recession itself. In Portugal and Slovenia, trust remains unharmed, with only Spanish trust appearing to decrease slightly during the immigration spike of the early 2000s.

In sum, we see that trust fluctuates, particularly in response to economic crises. The evidence regarding the impact of immigration is far more muted. In only two cases (Austria in the mid 2010s and Spain in early 2000s) is increasing immigration apparently associated with decreasing trust. To more clearly unpick these effects we turn to dynamic fixed effects models, which we

⁷See the supplementary information for the corresponding plots of immigration, on the one hand, and satisfaction with and support for democracy, on the other.

Figure 1. Immigration rates and institutional trust across Europe



The annual rate of immigration as a percent of the national population is shown in green. Annual levels of institutional trust shown in blue – this variable is standardized to have mean of zero and standard deviation of one.

describe in the next subsection .

3.5. Empirical Strategy

With key independent and dependent variables that vary across time as well as across country, we use methods of panel data analysis. In particular, we rely on dynamic fixed effects models. These models focus on within-country variation and jettison any between-country variation in measures of political support and diversity; this is desirable as such variation may be confounded by country-specific historical events which jointly shaped national identities, nation-states, and democratic cultures.

We lag each covariate one year, except for opinion covariates, which are specified as exerting contemporaneous effects on our opinion dependent variables. Two lags of each dependent variable are also included. These absorb much of the serial correlation on our political support opinion series. They also control for the possible “reverse” effects of political support on immigration flows. We specify our dependent variables as first differences rather than levels; in other words, we use the error-correction form of the dynamic panel model (this only affects the coefficients for the first lag of dependent variables).

To tackle time-varying confounds we include several control variables (the country fixed effects control for all time-invariant, country-varying factors). Most notably, we take care to control for the confounding effect of economic growth and recession, which has already been shown (in Figure 1) to be correlated with both immigration and institutional trust. Specifically, we include two lags of economic growth (data from the World Bank), in the form of the lagged level of economic growth and its immediate change between year $t-1$ and the present year. We also include the lagged unemployment rate (data also from the World Bank). Given that our dependent variables focus on the political system, we include two control variables which capture aspects of the institutional quality of this system: corruption and (liberal) democracy indices (both from Varieties of Democracy). Since rates of immigration are possibly affected by the immigration regime and the political climate of government, we include two additional controls in certain models: the share

of lower house seats occupied by far right parties (data from the PopuList project) and an index measuring the extent to which immigration policy attempts to integrate immigrants.⁸

To conduct certain robustness tests, we use a smaller panel created using European Social Survey (ESS) data. This allows us to examine the effects of diversity on the democratic attitudes of the native-born, among other tests. Since there are only 7-8 waves of ESS trust and democratic satisfaction data available, we use a more limited modeling framework. Retaining country fixed effects, we drop the lagged dependent variables. We now proceed to discuss the results of these analyses.

4. Results

Our main analyses are laid out in three tables, Tables 1 through Table 3, focusing respectively on the three dependent variables of institutional trust, democratic satisfaction, and support for democracy. Our measure of diversity in all models is the proportion of the population in each country-year observation who were born outside their country of residence. The main measure of immigration is the annual rate of immigration inflow as a percentage of the national population.

Beginning with our measure of diversity, we see that the proportion foreign born tends to be positively associated with subsequent change in support for political systems. This is most evident in models 1 and 3 in each table, in which basic controls are included. As a reminder, this association is due to within-country changes only. This effect disappears when additional covariates are included in Models 3-7, although some of these additional covariates (e.g., immigrant integration policy) are likely an effect of diversity as well as a potential cause / confound).

Turning to the results of our measures of immigration, we see that the rate of immigration

⁸We use the Bayesian migration policy index from (Rayp, Ruysen, and Standaert 2017). Since this only extends to 2014, we extrapolate to 2019 by using multilevel linear models and the 2020 Migrant Integration Policy Index provided by MIPEX (their earlier index is one of the measures included in the Bayesian migration policy index).

Table 1. Diversity, immigration, and institutional trust

| | Model 1 | Model 2 | Model 3 | Model 4 | Model 5 | Model 6 | Model 7 |
|--|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| Institutional trust _{<i>t</i>-1} | .091* (.035) | .133* (.041) | .085* (.035) | .043 (.030) | -.041 (.043) | .089* (.039) | .049 (.032) |
| Institutional trust _{<i>t</i>-2} | -.264* (.032) | -.278* (.030) | -.257* (.029) | -.250* (.034) | -.222* (.048) | -.260* (.033) | -.251* (.036) |
| Δ GDP growth per capita _{<i>t</i>0} | .012* (.004) | .012* (.003) | .013* (.004) | .013* (.004) | .011* (.004) | .011* (.004) | .012* (.005) |
| GDP growth per capita _{<i>t</i>-1} | .019* (.003) | .017* (.003) | .019* (.003) | .021* (.004) | .019* (.004) | .017* (.004) | .018* (.004) |
| Unemployment rate _{<i>t</i>-1} | -.006 (.004) | -.003 (.003) | -.005 (.004) | -.006 (.005) | -.005 (.005) | -.001 (.005) | -.001 (.007) |
| Corruption _{<i>t</i>-1} | -.521 (.374) | -.527* (.235) | -.476 (.377) | -.324 (.352) | .341 (.484) | -.602 (.415) | -.583 (.375) |
| Liberal democracy _{<i>t</i>-1} | -.337* (.146) | -.362* (.113) | -.336* (.149) | -.314 (.243) | .016 (.183) | -.404* (.140) | -.372 (.205) |
| % foreign-born _{<i>t</i>-1} | .894* (.332) | | .727* (.315) | -.227 (.331) | .059 (.499) | .434 (.343) | -.481 (.362) |
| Immigration rate _{<i>t</i>-1} | | .028 (.016) | .023 (.023) | .023 (.022) | .035 (.028) | | |
| Far right seat share _{<i>t</i>-1} | | | | .043 (.151) | -.000 (.196) | | .074 (.149) |
| Immigrant integration policy _{<i>t</i>-1} | | | | .092* (.030) | -.024 (.061) | | .082* (.036) |
| Concern about immigration _{<i>t</i>0} | | | | | .071* (.021) | | |
| Muslim immigration rate _{<i>t</i>-1} | | | | | | .362* (.084) | .321* (.093) |
| Country fixed effects | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| <i>N</i> observations | 578 | 772 | 577 | 548 | 442 | 511 | 482 |
| <i>N</i> countries | 30 | 30 | 30 | 30 | 28 | 28 | 28 |
| Adjusted <i>R</i> ² | .202 | .208 | .201 | .215 | .261 | .167 | .177 |
| Regression standard error | .169 | .166 | .169 | .171 | .174 | .168 | .170 |
| Wooldridge AR(1) test p-value | .803 | .186 | .805 | .800 | .437 | .906 | .904 |

**p* < 0.05. Dynamic fixed effects error correction models of institutional trust, with Driscoll-Kraay standard errors in parentheses. *T* ranges from 5-24 years (Model 7) to 12-31 years (Model 2).

has a generally weak and insignificant association with subsequent change in institutional trust, democratic satisfaction, and democratic support. In one model (model 5 for democratic satisfaction) this negative association is significant. However, this model includes covariates which are possibly a consequence of immigration as well as a cause (e.g., far right seat share).

Although the rate of immigration occasionally has a negative (albeit typically insignificant) effect on support for political systems, this is a short run effect. In the longer run, an increase in the immigration rate will continue to exert an effect many years after the fact, due to our use

Table 2. Diversity, immigration, and satisfaction with democracy

| | Model 1 | Model 2 | Model 3 | Model 4 | Model 5 | Model 6 | Model 7 |
|--|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| Satisfaction with democracy _{<i>t</i>-1} | .466* (.037) | .496* (.031) | .467* (.037) | .417* (.038) | .372* (.044) | .447* (.047) | .398* (.047) |
| Satisfaction with democracy _{<i>t</i>-2} | -.563* (.034) | -.582* (.028) | -.564* (.034) | -.541* (.033) | -.497* (.038) | -.545* (.044) | -.524* (.043) |
| Δ GDP growth per capita _{<i>t</i>0} | .007* (.001) | .007* (.001) | .007* (.001) | .007* (.002) | .006* (.002) | .006* (.001) | .006* (.002) |
| GDP growth per capita _{<i>t</i>-1} | .006* (.002) | .003 (.002) | .006* (.002) | .007* (.002) | .008* (.003) | .003 (.002) | .005* (.002) |
| Unemployment rate _{<i>t</i>-1} | -.002 (.003) | .000 (.002) | -.002 (.003) | -.003 (.003) | -.001 (.003) | -.001 (.003) | -.001 (.003) |
| Corruption _{<i>t</i>-1} | -.391* (.196) | -.281* (.128) | -.390* (.197) | -.304 (.206) | .043 (.264) | -.455* (.175) | -.416* (.180) |
| Liberal democracy _{<i>t</i>-1} | -.349* (.114) | -.194* (.076) | -.347* (.113) | -.334* (.121) | -.162 (.107) | -.432* (.112) | -.439* (.111) |
| % foreign-born _{<i>t</i>-1} | .527* (.212) | | .623* (.205) | .017 (.201) | .162 (.387) | .386 (.203) | -.173 (.227) |
| Immigration rate _{<i>t</i>-1} | | .014 (.012) | -.011 (.010) | -.013 (.009) | -.025* (.005) | | |
| Far right seat share _{<i>t</i>-1} | | | | .044 (.061) | -.022 (.083) | | .038 (.052) |
| Immigrant integration policy _{<i>t</i>-1} | | | | .084* (.019) | .037 (.025) | | .074* (.020) |
| Concern about immigration _{<i>t</i>0} | | | | | .043* (.008) | | |
| Muslim immigration rate _{<i>t</i>-1} | | | | | | .127* (.045) | .109* (.053) |
| Country fixed effects | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| <i>N</i> observations | 569 | 761 | 568 | 548 | 442 | 502 | 482 |
| <i>N</i> countries | 30 | 30 | 30 | 30 | 28 | 28 | 28 |
| Adjusted <i>R</i> ² | .387 | .391 | .387 | .404 | .408 | .324 | .338 |
| Regression standard error | .107 | .107 | .107 | .106 | .105 | .107 | .105 |
| Wooldridge AR(1) test p-value | .863 | .691 | .901 | .878 | .671 | .667 | .936 |

**p* < 0.05. Dynamic fixed effects error correction models of satisfaction with democracy, with Driscoll-Kraay standard errors in parentheses. *T* ranges from 5-24 years (Model 7) to 12-31 years (Model 2).

of dynamic models. Although the marginal effect diminishes over time, the total effect could in principle accumulate to something substantial. A related, but more subtle point, is that an increase in the rate of immigration will also have effects on the share of the population that is foreign-born, which we include in our models as a measure of diversity. The effects of immigration and diversity are ultimately intertwined (e.g., Claassen and McLaren 2021). And both may play out over time.

To evaluate both these considerations, i.e., the long run effects of an increase in the rate of immigration, and the indirect effects of such an increase on democratic attitudes via changing di-

Table 3. Diversity, immigration, and democratic support

| | Model 1 | Model 2 | Model 3 | Model 4 | Model 5 | Model 6 | Model 7 |
|--|---------|---------|---------|---------|---------|---------|---------|
| Democratic support _{<i>t</i>-1} | .618* | .566* | .618* | .598* | .611* | .601* | .572* |
| | (.064) | (.062) | (.064) | (.067) | (.066) | (.072) | (.075) |
| Democratic support _{<i>t</i>-2} | -.687* | -.629* | -.688* | -.673* | -.700* | -.673* | -.651* |
| | (.059) | (.052) | (.058) | (.061) | (.057) | (.064) | (.068) |
| Δ GDP growth per capita _{<i>t</i>0} | .001 | .001 | .001 | .001 | .001 | .002 | .002 |
| | (.001) | (.001) | (.001) | (.001) | (.001) | (.001) | (.001) |
| GDP growth per capita _{<i>t</i>-1} | -.002* | -.002* | -.002* | -.001* | -.002* | -.002 | -.001 |
| | (.000) | (.000) | (.001) | (.001) | (.000) | (.001) | (.001) |
| Unemployment rate _{<i>t</i>-1} | -.001 | .000 | -.001 | -.002* | -.001* | -.000 | -.001 |
| | (.001) | (.001) | (.001) | (.001) | (.001) | (.001) | (.001) |
| Corruption _{<i>t</i>-1} | -.016 | .063 | -.003 | -.028 | .033 | .022 | -.045 |
| | (.065) | (.045) | (.067) | (.067) | (.040) | (.096) | (.102) |
| Liberal democracy _{<i>t</i>-1} | -.080 | -.045 | -.078 | -.015 | .032 | -.082 | -.025 |
| | (.052) | (.037) | (.051) | (.036) | (.031) | (.058) | (.041) |
| % foreign-born _{<i>t</i>-1} | .133 | | .182* | .172 | .176 | .113 | .103 |
| | (.070) | | (.088) | (.126) | (.101) | (.088) | (.107) |
| Immigration rate _{<i>t</i>-1} | | .007 | -.005 | -.006 | -.007 | | |
| | | (.005) | (.006) | (.006) | (.006) | | |
| Far right seat share _{<i>t</i>-1} | | | | .049* | .021 | | .054* |
| | | | | (.019) | (.018) | | (.019) |
| Immigrant integration policy _{<i>t</i>-1} | | | | .002 | .011 | | .001 |
| | | | | (.008) | (.009) | | (.008) |
| Concern about immigration _{<i>t</i>0} | | | | | .010* | | |
| | | | | | (.004) | | |
| Muslim immigration rate _{<i>t</i>-1} | | | | | | .046 | .044 |
| | | | | | | (.025) | (.026) |
| Country fixed effects | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| <i>N</i> observations | 559 | 748 | 558 | 542 | 438 | 496 | 480 |
| <i>N</i> countries | 30 | 30 | 30 | 30 | 28 | 28 | 28 |
| Adjusted <i>R</i> ² | .491 | .431 | .494 | .495 | .552 | .488 | .488 |
| Regression standard error | .038 | .037 | .038 | .038 | .035 | .039 | .039 |
| Wooldridge AR(1) test p-value | .551 | .410 | .514 | .555 | .656 | .640 | .748 |

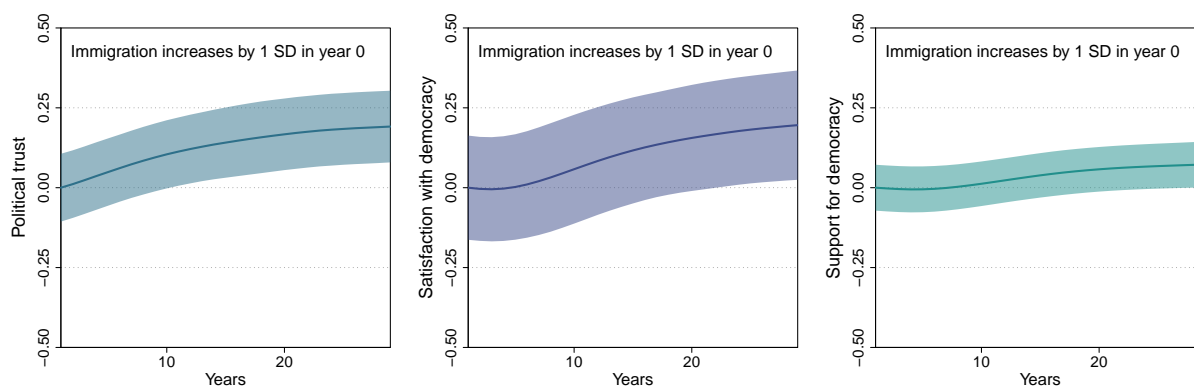
**p* < 0.05. Dynamic fixed effects error correction models of support for democracy, with Driscoll-Kraay standard errors in parentheses. *T* ranges from 5-24 years (Model 7) to 12-31 years (Model 2).

versity, we turn to the simulated dynamic effects shown in Figure 2.⁹ These simulations reveal that any small detrimental effect of an increase of immigration on, e.g., democratic satisfaction (second plot) is quickly counterbalanced and reversed by the beneficial effect of diversity on satisfaction. Indeed, after little more than 20 years, an increase in immigration has a significantly positive effect on democratic satisfaction (second plot); after 30 years it also significantly increases democratic

⁹See the supplementary materials for a description of the method.

support (third plot).

Figure 2. Long run effects of changes in immigration rates



Simulated long run effects of a one standard deviation increase in within-country rates of immigration. Based on Model 3 from Tables 1 to 3. The effects of immigration on the subsequent stock of foreign born residents are included via a separate demographic model. Being a within-sample analysis of a counterfactual, rather than a forecast, uncertainty in regression coefficients and lags, but not error variances is included.

Thus far, our analyses have revealed no negative consequences of immigration and diversity on support for political systems. However this finding may be affected by our measures of immigration, which include migrants from all source countries. Some researchers have argued that immigration might have different effects across various source countries. In particular, there is considerable evidence that immigrants from Muslim-majority countries are the most threatening to native-born citizens of many European countries (e.g., Adida, Laitin, and Valfort 2016; Strabac and Listhaug 2008).

Following this logic, Models 6 and 7 in Tables 1 to 3 focus specifically on the effects of immigration from Muslim-majority countries. In fact, our results show that this measure of immigration tends to be positively associated with changes in democratic attitudes, significantly so in the case of institutional trust. Greater within-country inflows of migrants from Muslim-majority countries are therefore associated with higher, not lower levels of institutional trust and democratic satisfaction (there is no significant association with democratic support).

The same positive and significant association can be seen between public concern about immigration and the three dependent variables. Net the effects of actual immigration flows, within-

country increases in concern about immigration are associated with greater institutional trust, democratic satisfaction, and democratic support.¹⁰

The national samples we use to estimate system support include both native-born citizens as well as immigrants and other foreign-born residents. Yet if immigration has differential effects on the political attitudes of these groups, our conclusions that diversity does not harm system support might be misleading. For example, if immigration reduces native-born citizens' trust in national institutions but increases foreign-born residents' trust, then the net effect might be close to zero and insignificant – which is generally what we observe in our results.

Our solution is to examine the effects of diversity and immigration on the democratic attitudes of native born citizens only. Since few cross-national survey projects ask respondents if they were born in their current country of residence, we use data only from the European Social Survey (ESS) for this analysis, aggregating these data to the national level. The ESS includes most of the countries which feature in our larger panel. But there are only seven to eight waves of data (for institutional trust and democratic satisfaction respectively). This reduction in the T dimension of our panel has implications for our modeling strategy. The inclusion of both lagged dependent variables and country fixed effects is inadvisable when the T -dimension is limited in this way, because Nickell bias increases as T decreases. We therefore do not include lagged dependent variables, but we retain country fixed effects. To address the increased serial correlation which results from the former, we used Beck-Katz panel-corrected standard errors clustered by country.

These results are reported in Tables 4 (trust) and 5 (satisfaction). To allow us to more readily compare the effects when using the entire sample versus only native-born respondents, we include

¹⁰While a full interpretation of this association is beyond the scope of this paper, it seems possible that it is due to concern about immigration being a fair-weather attitude. Citizens list immigration as the most important issue when there are no major crises on the political arena. When conditions are placid, citizens are also likely to offer more positive evaluations of their political systems, creating a within-country correlation with immigration concern.

Table 4. Diversity, immigration, and institutional trust, ESS only

| | All respondents | | | Native-born respondents | | |
|---|------------------|-------------------|------------------|-------------------------|------------------|------------------|
| | Model 1 | Model 2 | Model 3 | Model 4 | Model 5 | Model 6 |
| Δ GDP growth per capita _{<i>t</i>0} | .026* (.005) | .025* (.005) | .021* (.004) | .025* (.005) | .024* (.005) | .020* (.004) |
| GDP growth per capita _{<i>t</i>-1} | .032* (.006) | .032* (.006) | .024* (.006) | .032* (.006) | .031* (.006) | .023* (.006) |
| Unemployment rate _{<i>t</i>-1} | -.028* (.007) | -.028* (.006) | -.024* (.006) | -.029* (.007) | -.028* (.006) | -.024* (.007) |
| Corruption _{<i>t</i>-1} | .561 (.680) | .685 (.642) | .420 (.626) | .656 (.698) | .754 (.651) | .500 (.652) |
| Liberal democracy _{<i>t</i>-1} | -.927* (.401) | -.858* (.368) | -.734* (.370) | -.933* (.411) | -.877* (.375) | -.724 (.386) |
| % foreign-born _{<i>t</i>-1} | 1.850 (1.185) | 2.188* (1.098) | 1.859 (1.063) | 1.606 (1.207) | 1.990 (1.125) | 1.669 (1.098) |
| Immigration rate _{<i>t</i>-1} | .054 (.048) | | .003 (.040) | .050 (.049) | | -.002 (.041) |
| Muslim immigration rate _{<i>t</i>-1} | | .292 (.151) | | | .290 (.154) | |
| Evaluations of immigration _{<i>t</i>0} | | | .088 (.081) | | | .084 (.081) |
| Life satisfaction _{<i>t</i>0} | | | .624* (.151) | | | .632* (.158) |
| Country fixed effects | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| <i>N</i> observations | 164 | 153 | 164 | 164 | 153 | 164 |
| <i>N</i> countries | 28 | 27 | 28 | 28 | 27 | 28 |
| Adjusted <i>R</i> ² | .329 | .345 | .467 | .310 | .329 | .446 |
| Regression standard error | .121 | .115 | .108 | .124 | .116 | .111 |
| Wooldridge AR(1) test p-value | .000 | .004 | .000 | .000 | .004 | .000 |

**p* < 0.05. Fixed effects regressions of institutional trust, using aggregate opinion data only from the European Social Survey (2002-2018). First three columns include ESS opinion variables calculated using all respondents; Last three columns include ESS opinion variables calculated using only respondents who were born in their country of residence. Beck-Katz panel-corrected standard errors, clustered by country to account for serial correlation, are reported in parentheses. *T* ranges from 1-8 years (all models).

results for both in each table. As the tables reveal, results are very similar regardless whether we include or exclude foreign-born residents. The effects of diversity are slightly attenuated when we exclude foreign-born residents, although the association remains positive (albeit insignificant in these models). The effects of immigration are virtually unchanged. Although these models do not include lags of our opinion variables, the results shown in Tables 4 and 5 strongly suggest that including foreign-born residents in our measures of democratic attitudes does not dramatically alter the inferences we have drawn thus far.

Table 5. Diversity, immigration, and satisfaction with democracy, ESS only

| | All respondents | | | Native-born respondents | | |
|---|------------------|------------------|------------------|-------------------------|------------------|------------------|
| | Model 1 | Model 2 | Model 3 | Model 4 | Model 5 | Model 6 |
| Δ GDP growth per capita _{<i>t</i>0} | .022* (.006) | .018* (.006) | .015* (.005) | .023* (.006) | .018* (.006) | .015* (.005) |
| GDP growth per capita _{<i>t</i>-1} | .032* (.007) | .028* (.008) | .020* (.007) | .032* (.007) | .028* (.008) | .020* (.007) |
| Unemployment rate _{<i>t</i>-1} | -.018* (.008) | -.022* (.007) | -.009 (.008) | -.019* (.008) | -.022* (.007) | -.010 (.008) |
| Corruption _{<i>t</i>-1} | .442 (.800) | .638 (.732) | -.027 (.771) | .611 (.821) | .790 (.740) | .138 (.800) |
| Liberal democracy _{<i>t</i>-1} | -.368 (.477) | -.247 (.432) | -.386 (.455) | -.332 (.491) | -.218 (.439) | -.315 (.475) |
| % foreign-born _{<i>t</i>-1} | .600 (1.138) | 1.327 (1.029) | -.079 (1.154) | .279 (1.171) | .998 (1.061) | -.275 (1.188) |
| Immigration rate _{<i>t</i>-1} | .082 (.052) | | .039 (.045) | .078 (.053) | | .032 (.047) |
| Muslim immigration rate _{<i>t</i>-1} | | .168 (.166) | | | .184 (.171) | |
| Evaluations of immigration _{<i>t</i>0} | | | .200* (.100) | | | .184 (.101) |
| Life satisfaction _{<i>t</i>0} | | | .638* (.172) | | | .649* (.181) |
| Country fixed effects | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| <i>N</i> observations | 184 | 171 | 184 | 184 | 171 | 184 |
| <i>N</i> countries | 28 | 27 | 28 | 28 | 27 | 28 |
| Adjusted <i>R</i> ² | .095 | .093 | .266 | .084 | .083 | .244 |
| Regression standard error | .151 | .137 | .136 | .155 | .140 | .141 |
| Wooldridge AR(1) test p-value | .001 | .003 | .002 | .001 | .005 | .004 |

**p* < 0.05. Fixed effects regressions of satisfaction with democracy, using aggregate opinion data only from the European Social Survey (2002-2018). First three columns include ESS opinion variables calculated using all respondents; Last three columns include ESS opinion variables calculated using only respondents who were born in their country of residence. Beck-Katz panel-corrected standard errors, clustered by country to account for serial correlation, are reported in parentheses. *T* ranges from 1-9 years (all models).

Our ESS panels afford us other useful analyses. These are the data which McLaren (2015) used to argue that immigration concern undermines trust. We can test the claim using the same data, although now at the national level of analysis. Specifically, we include the measure of evaluations of immigration which was used by McLaren (along with a measure of life satisfaction which McLaren argues may work as a confound). We find no negative effect of public evaluations of immigration on either institutional trust or democratic satisfaction.¹¹

¹¹In the supplementary materials, we show that our results hold when restricting our sample to

5. Conclusion

Decades of mass immigration have created diverse societies in most (West) European democracies. This paper has examined whether such increases in diversity erode the attitudes which sustain and legitimize democratic systems. As Levitsky and Ziblatt (2018, 208–9) note, in discussing the future of American democracy, “[i]t is difficult to find examples of societies in which shrinking ethnic majorities gave up without a fight.” Indeed, scholars have raised concerns that citizens of Western (not only European) countries are less satisfied with how their democracies are working and less trusting in their democratic institutions.

In this paper we find little evidence for a link between these phenomena. Increases in diversity have little to no effect on changes in democratic support, democratic satisfaction, and institutional trust in Europe. This is despite a comprehensive analysis which includes all three major measures of support for political systems, each measured using all available cross-national survey data, as well as several measures of diversity and immigration.

Immigration is presented by some authors as a double-edged sword, a force which may bring economic benefits but which can sever the gossamer strands binding societies and supporting political systems (e.g., Collier 2013; Goodhart 2004). A number of studies have cast doubt on the claim that immigration and diversity are harmful to social cohesion (see van der Meer and Tolsma 2014). This study suggests additionally that immigration poses no threat to the political culture which is required for effective and legitimate democracies.

Of course immigration can still have political effects via the election of far-right and anti-immigrant parties and candidates. This paper has shown however, that any deleterious effects of far-right parties on the political culture cannot be attributed back to immigration and diversity itself. Indeed, the inclusion of such voices in the political marketplace arguably reduces any potential for immigration to harm public evaluations of their democratic systems.

the Western European countries which have longer histories of mass immigration.

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