

Supplementary Materials:

Diversity does not harm public support for political systems

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1. Survey questions used to measure institutional trust

Institutional trust is measured using nationally-aggregated survey responses to questions asking about trust or confidence in: national parliaments or MPs, political parties, and the judiciary or legal system. Questions asking about trust in other actors or institutions are not included, because these operate at the sub- or supra-national levels (e.g., trust in the EU), focus on governments, not regimes (e.g., trust in government), or are not generally perceived as political actors or institutions (e.g., trust in the civil service, police, religious authorities).

The following questions are included:

1. Trust in National Parliaments

- (a) Consolidation of Democracy in Eastern and Central Europe: In order to get ahead people need to have confidence and to feel that they can trust themselves and others. To what degree do you think you trust the following totally, to a certain point, little, or not at all – The Parliament ('Totally'; 'To a certain point' coded as 1; otherwise 0)
- (b) Central and Eastern Eurobarometer: I would like to ask you a question about how much trust you have in certain institutions. For each of the following institutions, please tell me if you tend to trust it or tend not to trust it? – The [country] parliament ('Tend to trust' coded as 1; otherwise 0)
- (c) European Social Survey: Using this card, please tell me on a score of 0-10 how much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust – [Country]'s parliament (6-10 coded as 1; otherwise 0)
- (d) Eurobarometer: I would like to ask you a question about how much trust you have in certain institutions. For each of the following institutions, please tell me if you tend to trust it or tend not to trust it? – The (nationality) parliament ('Tend to trust' coded as 1; otherwise 0)
- (e) Eurobarometer: Please tell me how much you personally trust each of the following institutions using a scale from 1 to 10 where 1 means you do not trust the institution at all and 10 means you trust it completely – The (nationality) parliament (6-10 coded as 1; otherwise 0)
- (f) European Values Study: Please look at this card and tell me, for each item listed, how much confidence you have in them, is it a great deal, quite a lot, not very much or none at all? – Parliament ('a great deal', 'quite a lot' coded as 1; otherwise 0)
- (g) International Social Survey Programme: How much confidence do you have in – Parliament ('Complete confidence', 'A great deal of confidence', and 'Some confidence' coded as 1; otherwise 0).
- (h) World Values Survey: Please look at this card and tell me, for each item listed, how much confidence you have in them, is it a great deal, quite a lot, not very much or none at all? – Parliament ('a great deal', 'quite a lot' coded as 1; otherwise 0)

2. Trust in the Legal / Justice System

- (a) Central and Eastern Eurobarometer: I would like to ask you a question about how much trust you have in certain institutions. For each of the following institutions, please tell me if you tend to trust it or tend not to trust it? – The justice (the [national] legal) system ('Tend to trust' coded as 1; otherwise 0)

- (b) Eurobarometer: Please tell me how much you personally trust each of the following institutions using a scale from 1 to 10 where 1 means you do not trust the institution at all and 10 means you trust it completely – The justice (the [national] legal) system ('Tend to trust' coded as 1; otherwise 0)
- (c) International Social Survey Programme: How much confidence do you have in – Courts and the legal system ('Complete confidence', 'A great deal of confidence', and 'Some confidence' coded as 1; otherwise 0).
- (d) New Europe Barometer: To what extent do you trust each of these political institutions to look after your interests? Please indicate on a scale with 1 for no trust at all and 7 great trust – Courts (5-7 coded as 1; otherwise 0)

3. Trust in Political Parties

- (a) Central and Eastern Eurobarometer: I would like to ask you a question about how much trust you have in certain institutions. For each of the following institutions, please tell me if you tend to trust it or tend not to trust it? – Political parties ('Tend to trust' coded as 1; otherwise 0)
- (b) European Social Survey: Using this card, please tell me on a score of 0-10 how much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust – Political parties (6-10 coded as 1; otherwise 0)
- (c) Eurobarometer: I would like to ask you a question about how much trust you have in certain institutions. For each of the following institutions, please tell me if you tend to trust it or tend not to trust it? – Political parties ('Tend to trust' coded as 1; otherwise 0)
- (d) European Values Study: Please look at this card and tell me, for each item listed, how much confidence you have in them, is it a great deal, quite a lot, not very much or none at all? – The political parties ('a great deal', 'quite a lot' coded as 1; otherwise 0)
- (e) New Europe Barometer: To what extent do you trust each of these political institutions to look after your interests? Please indicate on a scale with 1 for no trust at all and 7 great trust – Political parties (5-7 coded as 1; otherwise 0)
- (f) World Values Survey: Please look at this card and tell me, for each item listed, how much confidence you have in them, is it a great deal, quite a lot, not very much or none at all? – The political parties ('a great deal', 'quite a lot' coded as 1; otherwise 0)

4. Trust in MPs

- (a) New Europe Barometer: To what extent do you trust each of these political institutions to look after your interests? Please indicate on a scale with 1 for no trust at all and 7 great trust – Members of Parliament (5-7 coded as 1; otherwise 0)

2. Survey questions used to measure democratic satisfaction and support

We use Claassen's estimates of democratic satisfaction and support. The newest versions are available at <http://chrisclaassen.com/data.html>. See the supplementary materials to Claassen (2020a) and Claassen (2020b) for the survey questions that are used for each.

3. Method used to produce long-run simulations of immigration and increasing diversity

We use simulations to show how the short-run effects reported in our regression models unfold and accumulate (or dissipate) over time (see Table 2 in the main paper). These simulations follow the method laid out by (Williams and Whitten 2012; see also Claassen and McLaren 2021) for simulating long run effects in a TSCS context. We begin by setting all independent variables to zero, which is the country mean given our use of country fixed effects. We plug these values into each model and run the system of equations for 100 time periods (i.e., years). This allows predicted effects in one time period to feed into the next period's equation via the lagged dependent variables.

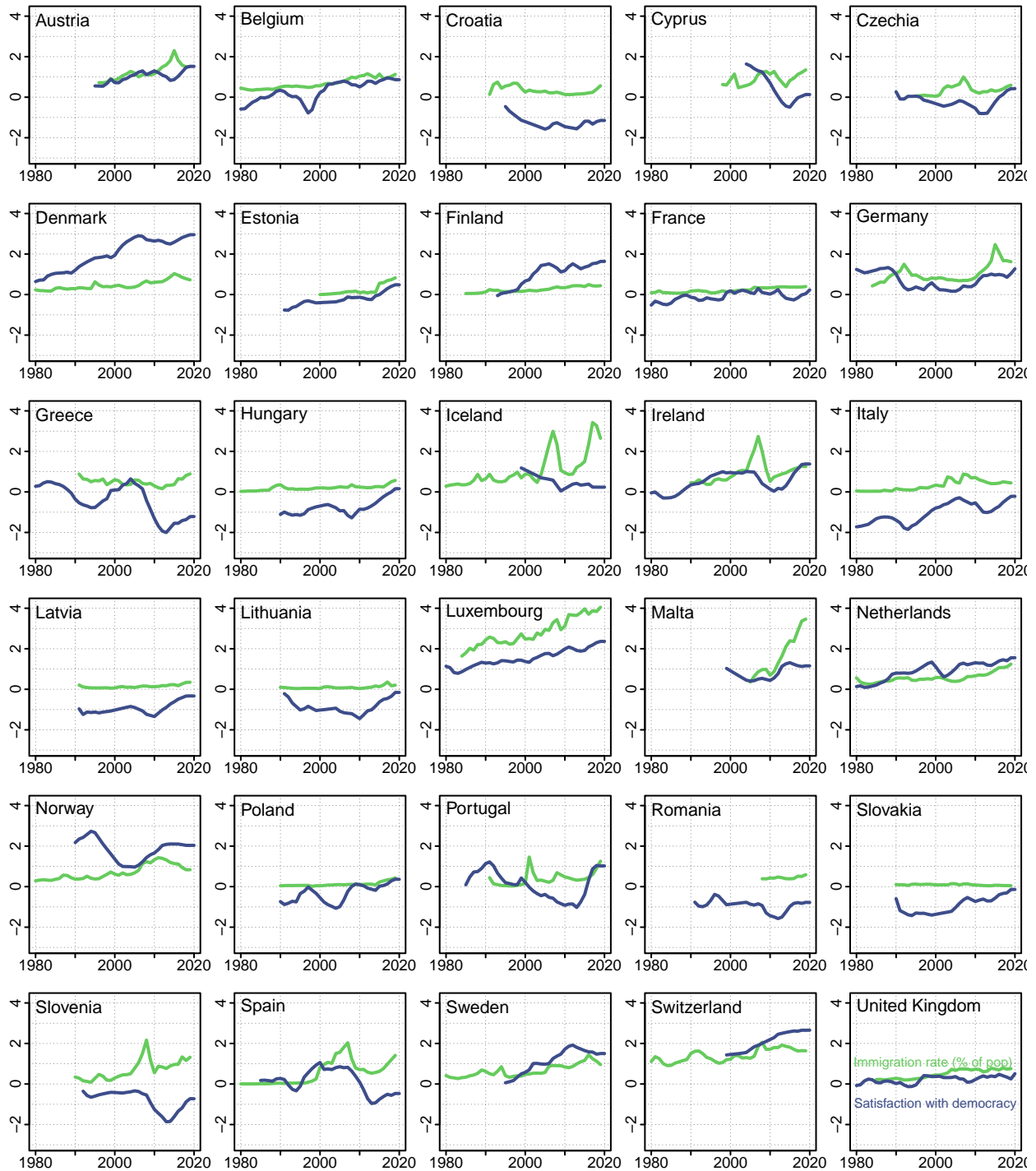
Given that increases in immigration mechanically produce increases in diversity, we further allow the latter to rise each year based on estimates obtained from a simple demographic model, which estimates the foreign born population share (i.e., diversity) at a particular time as a function of the previous year's foreign born population share and immigration rate, as well as country fixed effects.

After 100 time periods, we calculate the effects of an increase in immigration (and therefore also diversity) by increasing the value of the immigration rate by one standard deviation and allowing both the opinion and demographic equations to run for 30 further years. Predicted effects of opinion and diversity feed forward via the inclusion of lagged dependent variables and the inclusion of simulated estimates of diversity in the opinion equation.

To incorporate uncertainty, we repeat this process 10,000 times, with each iteration being based on an independent draw from a multivariate normal distribution with the expectation being the vector of regression model coefficients and variance being the robust covariance matrix. This includes the uncertainty associated with model coefficients, which is appropriate for the in-sample counterfactual prediction we make here. Because we are also forecasting future values of demographics based on current values of immigration change, we additionally include the out-of-sample uncertainty for these demographic models; specifically, we add uncertainty based on the regression standard error for the demographic model.

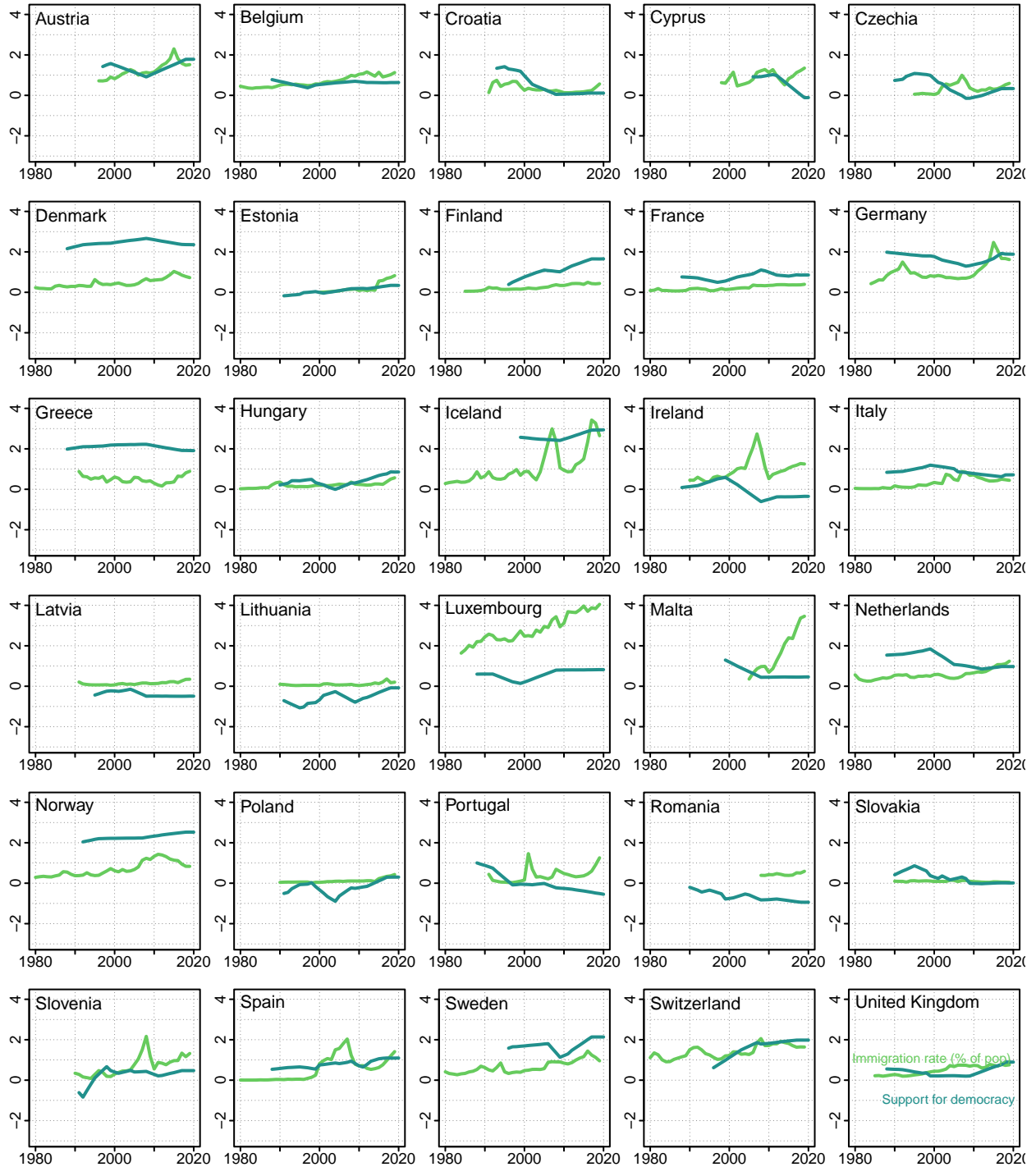
4. Additional tables and figures

Figure S1. Immigration rates and democratic satisfaction across Europe



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

Figure S2. Immigration rates and democratic support across Europe



The annual rate of immigration as a percent of the national population is shown in green. Annual levels of democratic support shown in teal — this variable is standardized to have mean of zero and standard deviation of one.

Table S1. Diversity, immigration, and institutional trust, Western Europe

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7
Institutional trust _{<i>t</i>-1}	.095* (.044)	.140* (.056)	.093* (.043)	.038 (.039)	-.103 (.056)	.122* (.052)	.068 (.050)
Institutional trust _{<i>t</i>-2}	-.260* (.045)	-.244* (.047)	-.257* (.046)	-.240* (.046)	-.195* (.059)	-.277* (.056)	-.256* (.054)
Δ GDP growth per capita _{<i>t</i>0}	.012* (.005)	.010* (.004)	.012* (.005)	.013* (.005)	.012* (.004)	.009 (.006)	.011 (.006)
GDP growth per capita _{<i>t</i>-1}	.029* (.004)	.026* (.005)	.029* (.004)	.032* (.004)	.032* (.005)	.028* (.005)	.031* (.005)
Unemployment rate _{<i>t</i>-1}	-.007 (.005)	.002 (.003)	-.006 (.006)	-.008 (.008)	-.011 (.010)	-.002 (.006)	-.002 (.008)
Corruption _{<i>t</i>-1}	-.763 (.584)	-.083 (.401)	-.721 (.644)	-.277 (.579)	.944 (.590)	-1.056 (.917)	-.659 (.851)
Liberal democracy _{<i>t</i>-1}	.661 (1.032)	-.356 (.690)	.742 (1.019)	.344 (1.036)	1.013 (.916)	.878 (1.028)	.368 (1.039)
% foreign-born _{<i>t</i>-1}	1.132* (.322)		1.000* (.376)	.117 (.394)	.508 (.531)	.601 (.443)	-.293 (.470)
Immigration rate _{<i>t</i>-1}		.037 (.020)	.016 (.028)	.015 (.029)	.012 (.032)		
Far right seat share _{<i>t</i>-1}				.239* (.108)	.251* (.125)		.217 (.118)
Immigrant integration policy _{<i>t</i>-1}				.083* (.033)	-.029 (.058)		.087* (.036)
Concern about immigration _{<i>t</i>0}					.098* (.028)		
Muslim immigration rate _{<i>t</i>-1}						.299* (.083)	.266* (.093)
Country fixed effects	✓	✓	✓	✓	✓	✓	✓
<i>N</i> observations	426	534	426	397	311	373	344
<i>N</i> countries	20	20	20	20	18	18	18

* $p < 0.05$. Dynamic fixed effects error correction models of institutional trust, with Driscoll-Kraay standard errors in parentheses. Western European states only. T ranges from 5-31 years (Model 7) to 15-31 years (Model 2).

Table S2. Diversity, immigration, and democratic satisfaction, Western Europe

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7
Satisfaction with democracy _{<i>t</i>-1}	.469* (.048)	.476* (.052)	.470* (.049)	.417* (.046)	.378* (.057)	.464* (.055)	.415* (.055)
Satisfaction with democracy _{<i>t</i>-2}	-.568* (.045)	-.561* (.049)	-.568* (.045)	-.542* (.040)	-.508* (.054)	-.555* (.056)	-.529* (.053)
Δ GDP growth per capita _{<i>t</i>0}	.007* (.003)	.007* (.003)	.007* (.003)	.007* (.003)	.006* (.003)	.004 (.003)	.004 (.004)
GDP growth per capita _{<i>t</i>-1}	.007 (.005)	.006 (.004)	.007 (.005)	.009* (.005)	.010 (.005)	-.002 (.005)	.001 (.006)
Unemployment rate _{<i>t</i>-1}	-.002 (.004)	.002 (.003)	-.002 (.004)	-.003 (.004)	-.001 (.004)	-.000 (.005)	-.001 (.005)
Corruption _{<i>t</i>-1}	-.294 (.385)	-.054 (.259)	-.320 (.394)	-.053 (.380)	.249 (.423)	-.140 (.524)	.197 (.510)
Liberal democracy _{<i>t</i>-1}	.431 (.693)	.607 (.675)	.376 (.743)	.212 (.777)	.328 (.707)	-.430 (.726)	-.588 (.763)
% foreign-born _{<i>t</i>-1}	.639* (.235)		.714* (.233)	.207 (.268)	.367 (.501)	.358 (.224)	-.030 (.261)
Immigration rate _{<i>t</i>-1}		.024 (.013)	-.009 (.013)	-.009 (.011)	-.019 (.010)		
Far right seat share _{<i>t</i>-1}				.061 (.066)	.014 (.065)		.025 (.069)
Immigrant integration policy _{<i>t</i>-1}				.071* (.020)	.020 (.031)		.054* (.020)
Concern about immigration _{<i>t</i>0}					.041* (.011)		
Muslim immigration rate _{<i>t</i>-1}						.110* (.041)	.105* (.044)
Country fixed effects	✓	✓	✓	✓	✓	✓	✓
<i>N</i> observations	417	523	417	397	311	364	344
<i>N</i> countries	20	20	20	20	18	18	18

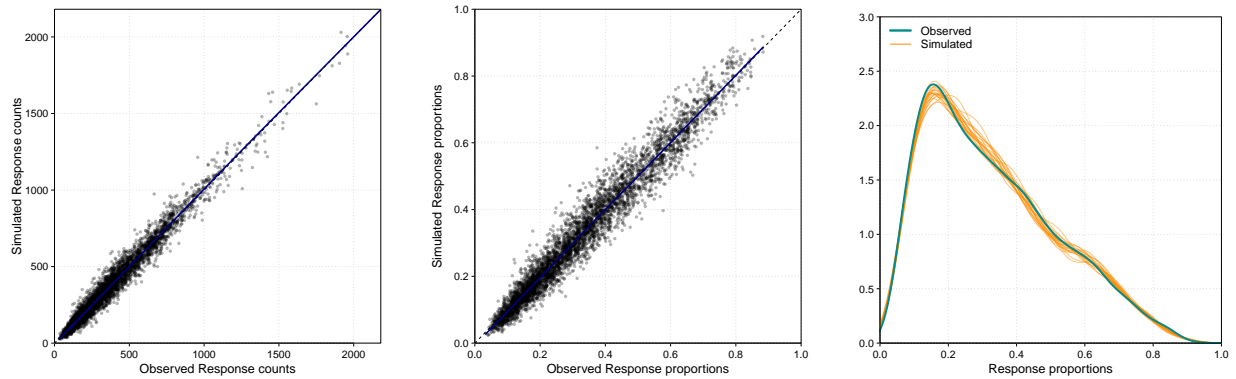
**p* < 0.05. Dynamic fixed effects error correction models of democratic satisfaction, with Driscoll-Kraay standard errors in parentheses. Western European states only. *T* ranges from 5-31 years (Model 7) to 15-31 years (Model 2).

Table S3. Diversity, immigration, and democratic support, Western Europe

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7
Democratic support _{<i>t</i>-1}	.641*	.656*	.641*	.622*	.624*	.600*	.568*
	(.072)	(.074)	(.072)	(.071)	(.065)	(.086)	(.083)
Democratic support _{<i>t</i>-2}	-.704*	-.706*	-.704*	-.691*	-.712*	-.667*	-.645*
	(.065)	(.065)	(.065)	(.063)	(.055)	(.078)	(.075)
Δ GDP growth per capita _{<i>t</i>0}	.001	.000	.001	.001	.001	.001	.001
	(.001)	(.001)	(.001)	(.001)	(.001)	(.001)	(.001)
GDP growth per capita _{<i>t</i>-1}	-.001*	-.001	-.001*	-.001	-.002*	-.002*	-.002
	(.001)	(.001)	(.001)	(.001)	(.001)	(.001)	(.001)
Unemployment rate _{<i>t</i>-1}	-.001	.000	-.001	-.001	-.002*	.001	.000
	(.001)	(.001)	(.001)	(.001)	(.001)	(.001)	(.001)
Corruption _{<i>t</i>-1}	-.074	.089	-.074	-.037	-.034	-.330	-.285
	(.057)	(.099)	(.056)	(.082)	(.084)	(.196)	(.205)
Liberal democracy _{<i>t</i>-1}	-.077	.022	-.077	-.132	-.175	-.199	-.288
	(.183)	(.127)	(.190)	(.171)	(.178)	(.304)	(.292)
% foreign-born _{<i>t</i>-1}	.110		.110	.081	.138	.052	.044
	(.063)		(.082)	(.116)	(.086)	(.089)	(.113)
Immigration rate _{<i>t</i>-1}		.006	.000	-.001	-.007		
		(.004)	(.006)	(.006)	(.008)		
Far right seat share _{<i>t</i>-1}				.045	.045		.067
				(.054)	(.057)		(.053)
Immigrant integration policy _{<i>t</i>-1}				.005	.013		.002
				(.008)	(.008)		(.008)
Concern about immigration _{<i>t</i>0}					.008		
					(.004)		
Muslim immigration rate _{<i>t</i>-1}						.048	.048*
						(.024)	(.024)
Country fixed effects	✓	✓	✓	✓	✓	✓	✓
<i>N</i> observations	413	516	413	395	311	360	342
<i>N</i> countries	20	20	20	20	18	18	18

* $p < 0.05$. Dynamic fixed effects error correction models of democratic support, with Driscoll-Kraay standard errors in parentheses. Western European states only. T ranges from 5-31 years (Model 7) to 15-31 years (Model 2).

Figure S3. Posterior predictive plots, estimation of institutional trust



(a) Comparison between observed trust survey responses and those simulated from the model, as counts

(b) Comparison between observed trust survey responses and those simulated from the model, as proportions

(c) Comparison between observed distribution of trust survey responses and 20 distributions simulated from the model

Figure S4. Traceplots, selected parameters, estimation of institutional trust

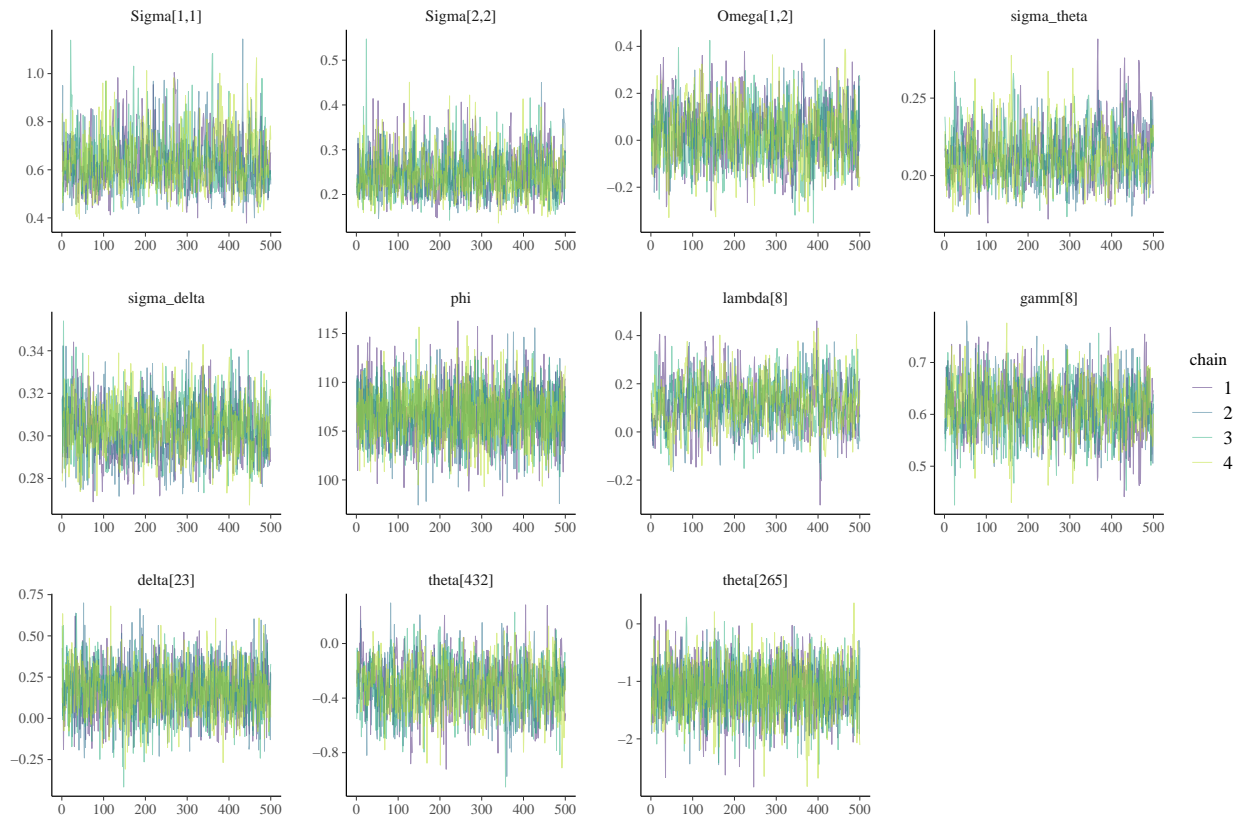
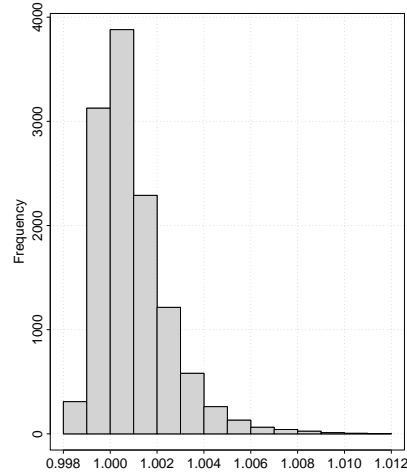


Figure S5. Distribution of R-hat statistics, estimation of institutional trust



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