Political Trust and Support for Immigration in the European Mass Public

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Abstract

What factors shape European opinion on immigration? Past work has largely pointed to evaluations of various immigrant groups and the cultural, criminal, and/or economic threats they may pose to society, but has overlooked how evaluations of the broader political system matter. Using cross-sectional and panel data from the European Social Survey (ESS), we find that higher levels of political trust are associated with increased public support for allowing a variety of different groups to immigrate, including non-Europeans, Muslims, and Roma. We also find that political trust is positively associated with support for a generous and accommodating refugee policy. We attribute these findings to greater mass confidence in the political system's ability to protect the native population from any perceived immigration-related threats. Overall, these findings suggest that political trust, which is near historic lows, has important implications for understanding public opinion toward immigration, a highly salient issue in contemporary European politics.

Immigration is a highly salient and important issue in contemporary European politics. The recent refugee crisis, rapid demographic change, and the challenges of assimilation have brought immigration to the political forefront (e.g., Dancygier, 2010; Geddes & Scholten, 2016; McLaren, 2015; Norris & Inglehart, 2018). Given immigration's political salience, its role in fueling the rise of the radical right (Golder, 2016), and the challenges it poses to European integration (Hobolt & de

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Vries, 2016), it is important to better understand the sources and nature of public opinion toward immigration.

Past research has generally focused on peoples' perceptions of various immigrant groups, and the cultural, criminal, and/or economic threats they (potential immigrants) may pose ().[1] For example, citizens' feelings toward specific groups such as high vs. low-skilled laborers, Whites vs. non-Whites, and native vs. non-native speakers (e.g., Bansak et al., 2016; Hainmueller & Hopkins, 2015; Valentino et al., 2019), worries about crime and/or terrorism (e.g., Böhmelt et al., 2020; Fitzgerald et al., 2012; Lahav & Courtemanche, 2012; Solheim, 2021), as well as peoples' evaluations of the macro-economy, and to a lesser degree their own economic self-interest (e.g., Dancygier & Donnelly, 2013; Malhotra et al., 2013; Pardos-Prado & Xena, 2019; Sides & Citrin, 2007), have all been shown to shape public opinion toward immigration.

While valuable and informative, past work has largely overlooked how evaluations of the political system can matter. Past work has shown that Europeans' concerns over immigration can reduce political trust (Citrin et al., 2014; McLaren, 2012a, 2012b), but has not fully explored the opposite relationship, i.e., how political trust may shape public support for immigration. Here, we build upon existing research in the United States (Macdonald, 2020) by examining how political trust, defined here as peoples' attitudes toward the broader political system (political parties, the domestic parliament, and politicians in general), shapes European public support for immigration.

We build upon past work that found a robust relationship between political trust and support for immigration in the United States (Macdonald, 2020), making several novel contributions. First, we show that this relationship is present in different contexts, datasets, and across multiple countries, suggesting that the theory "travels." Second, we show that political trust predicts support for allowing a variety of different groups to immigrate (U.S. surveys typically only ask about general immigration preferences or about Hispanics). Finally, we show that political trust predicts immigration support among people living under center, left, and right governments. This suggests that politically trustful citizens do not simply "follow the leader" on immigration policy. Rather, trust seems to bolster citizens' support for immigration, regardless of their domestic government's stance.[2]

We argue that politically trustful individuals are more likely to support increased levels of immigration and an accommodating policy toward refugees. We attribute this to greater confidence in the political system's ability to protect the native population from perceived threats stemming from immigration. We test this with cross-sectional and panel data from the European Social Survey (ESS). Overall, we find that Europeans who possess higher levels of political trust are less likely to view immigrants as a threat to the native population, and are, as a consequence, more likely to support increased levels of immigration and more willing to accept

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[1] See Ceobanu and Escandell (2010) and Hainmueller and Hopkins (2014) for relevant review articles.

[2] The Supplemental Appendix and the replication code/data are publicly available in the *Political Behavior* Dataverse. https://dataverse.harvard.edu/dataverse/polbehavior.

refugees. This suggests that when Europeans are considering their support for immigration, they are not only evaluating potential immigrant groups and the perceived economic, criminal, and/or cultural threats they may pose (e.g., Quillian, 1995; McLaren, 2003; Sides & Citrin, 2007; Sniderman et al., 2004); but they are also considering the political system's ability to effectively manage the policy of immigration.

These findings underscore the relevance of political trust, suggesting that Europeans' historically low levels of trust (McLaren 2015; Norris, 2011) have important policy implications, constraining politicians' ability to enact accommodating immigrant and refugee policies and hindering their ability to peacefully assimilate a large migrant population, something that is relevant to both domestic and European Union politics (Dancygier & Laitin, 2014).

Why Political Trust Matters for Immigration Support

Political trust plays an important role in democratic societies (e.g., Citrin & Stoker, 2018; Easton, 1965; Norris, 2011), facilitating political compromise, citizen law compliance, and effective governance (Fairbrother, 2019; Hetherington & Rudolph, 2015; Marien & Hooghe, 2011). We argue that it also matters for immigration. We recognize that political trust is notoriously difficult to conceptualize (Citrin & Stoker, 2018). We follow past work that views political trust as an individual's evaluation of the overall political system (Hetherington, 2005; Hetherington & Husser, 2012). We measure this concept by using three questions that ask peoples' general trust in political parties, their domestic parliament, and politicians in general. This conceptualization is distinct from evaluations of specific political leaders, and is also distinct from support for democracy, i.e., it is possible to have low political trust but still support free and fair elections and the existence of independent courts.

Here, we argue that political trust plays an important role in shaping mass support for immigration. We draw on work in American politics by Marc Hetherington and colleagues to make this argument. Hetherington (2005) theorizes that political trust serves as a simple decision rule that helps citizens decide whether to support public policies, particularly those that involve a prominent role for the government, and entail risks, without providing clear, widely-shared benefits to population. Hetherington argues that political trust is "activated" when citizens are asked to support policies that entail risks but do not provide clear, tangible benefits. Hetherington and Globetti (2002) illustrate this in their study of Americans' attitudes toward government programs that provide aid to Blacks. They find that political trust positively influences Whites' attitudes toward these race-targeted policies, but makes no difference for Blacks—the group that received the benefit. Politically trustful Whites are more willing to support aid to Blacks, affording government the leeway and flexibility to enact and implement a policy that entails risk, i.e., one that could be ineffective, costly, and wasteful, while not conferring direct, tangible benefits upon them.

We argue that immigration is a policy that entails risk, but does not, in many citizens' minds, confer widely shared and tangible benefits, e.g., improved infrastructure, a cleaner environment, or a monthly pension. European political

discourse and media coverage, particularly when far-right parties are running, often links immigrants and refugees with crime and terrorism, competition for jobs, increased burdens on social services and the welfare state, and threats to national unity and cultural life. For instance, Marine Le Pen cited increased immigration as a source of crime and conflict, calling it a "threat to French values" (Warren, 2018), while British politician Nigel Farage has blamed many of the UK's problems on immigrants, including traffic congestion, saying that immigration was making the country "unrecognizable" (Stone, 2016). In a particularly extreme example, Hungarian leader Viktor Orbán declared that his job is to "protect Christian Europe from Muslim invaders" (Kakissis, 2018). Despite some heterogeneity and pro-immigration stances by European political elites, such as Angela Merkel arguing that turning away migrants is not in keeping with "the spirit of Europe" (De La Baume, 2017), media coverage is often negative (Eberl et al., 2018), and there is at least *some* linkage by the mass media and European political elites of immigrants with criminal, economic, and/or cultural threats to the native population.

This elite rhetoric and media coverage is not lost on the European mass public. For example, a Spring 2016 poll from Pew Research Center (Poushter, 2016) shows that across 10 European countries (Greece, Italy, Hungary, Poland, the Netherlands, Germany, Great Britain, Sweden, France, and Spain), a majority of people (59%) said they were concerned refugees would increase domestic terrorism. Half of citizens (50%) also stated that they believed refugees would be an economic burden, taking jobs from natives and straining social services. Across these nations, a minority of citizens (ranging from 10% in Greece to 36% in Sweden), stated that growing diversity makes their country a better place to live. Gallup data from 2012 and 2014 show that 52% of Europeans want to see immigration decreased, compared to just 8% who wanted to see it increased and 30% who wanted to keep it at its present level (Esipova et al., 2015) .

In short, many Europeans are skeptical of immigration, and perceive considerable immigrant and refugee-related threats to the native population without perceiving clear tangible benefits from increased immigration. Policies that increase immigration, permit refugees, and allow immigrants stay and work in the country, come along with few direct, obvious benefits for the native population, and may entail perceived risks, i.e., increased crime, competition for jobs, and burdens on social services. Thus, immigration can be viewed as a policy that entails risk, and one that should "activate" political trust. Accordingly, politically trustful citizens should be more willing to afford domestic governments greater latitude, leeway, and flexibility in managing immigration policy, confident that the political system can do so in a manner that protects the native population from perceived immigration-related threats. Alternatively, those low in political trust should be less confident in the political system's ability to effectively manage the immigration and to protect the native population from any perceived immigration-related threats. Formally, we hypothesize the following:

Hypothesis People who possess higher levels of political trust will be more likely to favor increased levels of immigration.

Table 1 Political trust and Europeans' perceptions of immigration's consequences

Political trust	Higher values = more positive perceptions					
	Crime	Jobs	Services	Economy	Culture	Place to live
Low	3.3	4.1	3.8	4.1	4.9	4.2
Med-low	3.7	4.7	4.4	4.8	5.5	4.9
Med-high	4.0	5.2	4.7	5.4	6.0	5.4
High	4.2	5.6	5.2	6.0	6.6	6.0

Shows mean perceptions of immigrants' societal consequences across the observed range of political trust. Higher (lower) values (all range 0–10) indicate beliefs that immigrants: make crime problems better (worse), create (take away) jobs, contribute to (burden) taxes and social services, are good (bad) for the economy, enrich (undermine) cultural life, and make the country a better (worse) place to live. Political trust ranges from 0 to 1. Low = (0.0-0.2); Medium-low = (0.2-0.4); Medium-high = (0.4-0.6); High = (0.6-1.0). Source is the 2014–2015 ESS, survey weights (*pweight* and *pspwght*) applied. Observations from Israel are omitted. N ranges from 7,366 to 10,654

If our argument is incorrect, then we would not expect to find a difference between politically trustful and distrustful individuals' perceptions of immigration's societal consequences. However, Table 1 shows, using data from the 2014–2015 ESS (European Social Survey), that more politically trustful Europeans are indeed less likely to believe that immigration has negative societal consequences. We attribute this to greater confidence in the political system and in domestic governments' ability to effectively manage the policy of immigration and to protect the native population from any perceived threats emanating from increased immigration. These data suggest a positive relationship between political trust and support for immigration. However, this relationship may be spurious. For example, more ideologically liberal and/or more cosmopolitan individuals may possess higher levels of political trust *and* more positive attitudes toward immigration. We test our hypothesis more rigorously in the following sections, primarily using cross-sectional data from the 2014–2015 (7th round) of the ESS. We supplement these cross-sectional analyses by using panel data (spanning 2016–2018), also available from the ESS.

Data and Methods

To test the relationship between political trust and public support for immigration, we primarily make use of the 7th round (2014–2015) of the European Social Survey (ESS).[3] This is a large, multi-country, in-person survey of the European mass public that has been conducted every two years since 2002. This particular round includes more immigration-related questions than a typical ESS survey. As such, it is particularly useful for our purposes. There are 21 countries included in this survey (Austria,

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[3] This survey was fielded in 21 countries between August, 2014 and December, 2015. The response rates ranged from 31.4% (Germany) to 67.9% (Czech Republic). https://www.europeansocialsurvey.org/data/deviations_7.html.

Belgium, Switzerland, Czech Republic, Germany, Denmark, Estonia, Spain, Finland, France, Hungary, Ireland, Israel, Lithuania, Netherlands, Norway, Poland, Portugal, Sweden, Slovenia, and the United Kingdom). The sample sizes for each country range from 1,224 (Slovenia) to 3,045 (Germany).[4]

Most interviews in the 2014–2015 ESS were completed before the height of the 2015 migration crisis.[5] This should provide a "harder test" of our hypothesis, as the relationship between political trust and issue attitudes tends to be stronger when that particular issue is more salient in the mass media (Hetherington & Husser, 2012). While immigration has long been an important issue, it was especially salient in mid-2015. In short, by using data that was (mostly) collected prior to the height of the migration crisis, it should be harder to find a relationship between political trust and support for immigration.

We supplement our cross-sectional analyses by using panel data from the ESS CRONOS study (Cross-National Online Survey). This panel study, which began in December of 2016 and concluded in February of 2018, recruited a subset of respondents from the 8th round (2016–2017) of the ESS to participate in a 7-wave panel study. A total of 2,437 ESS respondents from three countries, Estonia, Great Britain, and Slovenia, participated in this study. We use data from two waves that queried *both* immigration attitudes and political trust. We use these panel data to examine the direction of the trust-immigration relationship, specifically whether trust drives immigration support, or if the reverse is true. We describe these panel data in greater detail in a later section. Immediately below, we describe the main variables used in our cross-sectional analyses of the 2014–2015 ESS.

Dependent Variables - Support for Immigration

We use six questions from the 2014–2015 ESS (7th round) to test our hypothesis. Five inquire about specific groups, specifically asking: *to what extent do you think [R's country] should allow [group] to come and live here*? The five groups are: (1) people from poorer countries in Europe, (2) people from poorer countries outside Europe, (3) Muslims, (4) Roma, and (5) Jewish people. A sixth question (6) inquires about refugees, specifically asking *how much do you agree or disagree that the government should be generous in judging people's applications for refugee status*? Following past work (Hainmueller & Hiscox, 2007), we dichotomize the responses. The first five questions are coded: (0 = allow none/allow a few; 1 = allow some/allow many). The sixth (refugee) question is coded: (0 = strongly disagree/disagree/neither agree nor disagree; 1 = agree/strongly agree).[6]

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[4] Because we are interested in the European continent, we omit observations from Israel (N = 2,562) from all ESS analyses. However, the results are nearly identical if all 21 countries are included instead.

[5] Most of the ESS interviews (58%) began and ended in 2014. The vast majority of ESS interviews (80%) were completed before the end of April, 2015, when the migration crisis became especially salient. https://www.unhcr.org/en-us/news/stories/2015/12/56ec1ebde/2015-year-europes-refugee-crisis.html.

[6] Given the importance of immigrant characteristics such as skill level, country of origin, and religion in shaping public support for immigration (e.g., Bansak et al., 2016), we opted to examine attitudes toward these questions separately rather than combining them into a single index. ESS respondents in the Czech
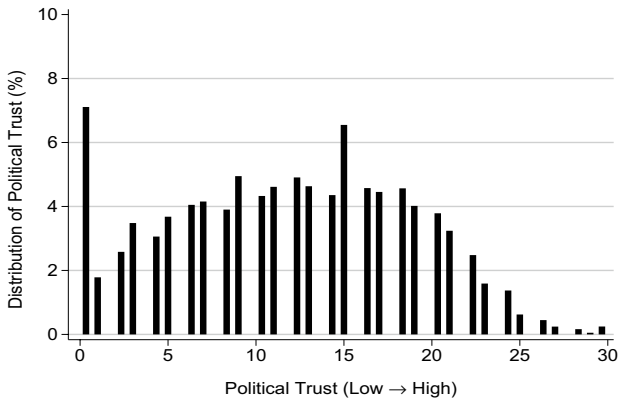
Fig. 1 Histogram of Political Trust in the European Mass Public. *Note*: Shows the (unweighted) distribution of political trust among 2014–2015 ESS (7th round) respondents, omitting observations from Israel. N = 36,416

Independent Variable—Political Trust

We measure political trust using three questions. These questions range from 0 to 10 ("no trust at all" to "complete trust"), and ask respondents to rate *how much they personally trust the following institutions*: (1) the country's parliament, (2) politicians, and (3) political parties. The use of these questions to measure political trust in Europe follows past research (e.g., Citrin et al., 2014; McLaren, 2012b) and importantly they *do not* ask about specific individuals such as a prime minister or party leader nor do they make explicit references to the incumbent government. These three questions form a highly reliable scale ($\alpha = 0.901$), ranging from 0 to 30 (mean = 11.7; sd = 6.8), with higher values reflecting greater political trust. We re-scale this 3-question index to range between 0 and 1 (mean = 0.391; sd = 0.228). Figure 1 presents a histogram of responses using data from the 2014–2015 ESS. This histogram show that while political trust is generally low, there is a good deal of variation among the European mass public.

Control Variables

We follow past work (e.g., Davidov & Meuleman, 2012; Hainmueller & Hiscox, 2007; Herreros & Criado, 2009; Homola & Tavits, 2018; Maxwell, 2019; McLaren, 2003; Sides & Citrin, 2007; van der Linden et al., 2017) to identify appropriate control variables.

Footnote 6 (continued)

Republic were not asked the first question (poorer countries in Europe). This is the only immigration question that is not asked of all ESS respondents.

To account for differences in life experiences and socialization, we control for gender, education (tertiary vs. not), age (in years), household income (10 deciles), residence in a big city, whether either of the respondent's parents were foreign-born, and whether the respondent is an ethnic minority in their country. We also control for national economic satisfaction, ideological self-placement, social trust, and two Human values, important predispositions that widely shape political behavior and attitudes (Goren et al., 2016; Schwartz, 1994). These values are self-transcendence, reflecting tolerance of diversity and empathy toward others, and conservation, reflecting a desire for security, social order, and conformity.[7] Importantly, we also control for satisfaction with the national government to help ensure that our measure of political trust, which is intended to tap attitudes toward the broader political system, is not actually capturing attitudes toward the incumbent government.[8]

In each model, we include country fixed effects (a dummy variable for each country in the 2014–2015 ESS, excluding Israel). Because our data are cross-sectional, the inclusion of country fixed effects can account for *all* country-level factors that may shape European public opinion toward immigration, e.g., per-capita income, the size of the country's foreign-born population, and the unemployment rate.

Main Results

Table 2 displays the results from a series of probit regression models using data from the 2014–2015 ESS. Consistent with our hypothesized expectations, we find a positive and statistically significant relationship between political trust and support for immigration. We attribute this finding to greater confidence in the political system's ability to effectively manage the influx and assimilation of immigrants/refugees and to protect the native population from any perceived immigration-related threats. This relationship is robust to a large battery of control variables, and is substantively significant, approximating the magnitude of other variables (e.g., education, ideology, social trust, economic evaluations, and values), that have been strongly linked with immigration attitudes by past research.[9]

Because the probit coefficients in Table 2 are not directly interpretable, we plot the predicted probabilities in Fig. 2, holding the other control variables (in Table 2) constant at their observed values (Hanmer & Ozan Kalkan, 2013). Consistent with past work (e.g., Bansak et al., 2016; Hainmueller & Hiscox, 2007), there is variation

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[7] National economic satisfaction, national government satisfaction, and ideological self-placement are single-item questions. Social trust, self-transcendence, and conservation are indices constructed from multiple questions (α ranges from 0.707 to 0.760). All of these attitudinal variables are re-scaled to range from 0 to 1; this can facilitate comparison between coefficients. See Supplemental Appendix A for greater detail.

[8] National government satisfaction is correlated, but not perfectly so (Pearson's $r = 0.647$), with our measure of political trust. This suggests that these concepts are related, but not synonymous.

[9] Human values, which have an especially large "effect" on immigration support, are likely capturing additional unobserved variables such as personality traits and/or feelings toward various social groups and other cultures.

Table 2 Political Trust and European Public Support for Immigration

	(1) Europe	(2) Non-Europe	(3) Muslims	(4) Roma	(5) Jewish	(6) Refugees
Political trust	0.675***	0.574***	0.765***	0.709***	0.496***	0.772***
	(0.091)	(0.087)	(0.090)	(0.088)	(0.092)	(0.086)
Female	− 0.019	0.008	− 0.137***	− 0.116***	− 0.087***	0.022
	(0.028)	(0.027)	(0.028)	(0.028)	(0.029)	(0.027)
Age	− 0.004***	− 0.004***	− 0.005***	− 0.006***	0.000	0.004***
	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)
Tertiary education	0.327***	0.324***	0.353***	0.372***	0.431***	0.119***
	(0.034)	(0.033)	(0.034)	(0.033)	(0.037)	(0.032)
Income	0.021***	0.024***	0.034***	0.007	0.038***	− 0.003
	(0.005)	(0.005)	(0.005)	(0.005)	(0.006)	(0.005)
Live in a big city	− 0.016	0.017	0.137***	0.025	0.193***	0.083**
	(0.038)	(0.036)	(0.038)	(0.037)	(0.040)	(0.034)
Parents foreign born	0.007	− 0.021	0.103**	0.022	0.026	0.110***
	(0.043)	(0.042)	(0.044)	(0.042)	(0.047)	(0.040)
Ethnic Minority	0.141*	0.231***	− 0.051	0.121	− 0.009	0.166**
	(0.080)	(0.078)	(0.079)	(0.075)	(0.082)	(0.072)
Economic satisfaction	0.411***	0.331***	0.265***	0.153*	0.330***	0.157*
	(0.087)	(0.085)	(0.089)	(0.088)	(0.092)	(0.082)
Government satisfaction	0.092	0.003	0.055	0.018	0.019	0.078
	(0.091)	(0.087)	(0.091)	(0.089)	(0.094)	(0.085)
Ideological identification	− 0.733***	− 0.853***	− 0.825***	− 0.997***	− 0.462***	− 0.777***
	(0.070)	(0.067)	(0.070)	(0.071)	(0.072)	(0.065)
Social trust	0.789***	0.762***	0.803***	0.719***	0.738***	0.624***
	(0.095)	(0.091)	(0.096)	(0.095)	(0.098)	(0.091)
Self− transcendence	1.853***	2.043***	2.201***	2.181***	1.691***	1.835***
	(0.130)	(0.124)	(0.131)	(0.137)	(0.130)	(0.124)
Conservation	− 1.558***	− 1.693***	− 1.914***	− 1.896***	− 1.277***	− 0.996***
	(0.106)	(0.100)	(0.105)	(0.104)	(0.113)	(0.097)
Country fixed effects	✓	✓	✓	✓	✓	✓
Observations	23,533	24,595	24,452	24,444	24,384	24,602
Pseudo R^2	0.139	0.147	0.190	0.163	0.152	0.110

Dependent variables are coded so that a value of "1" indicates the more pro-immigration/pro-refugee position and a value of "0" indicates the less pro-immigration/pro-refugee position. Probit coefficients with robust standard errors in parentheses. Source is the 2014–2015 ESS (7th round), survey weights (*pweight* and *pspwght*) applied. Observations from Israel are omitted

***p < 0.01; **p < 0.05; *p < 0.1, two-tailed

in the baseline level of support for allowing different groups to immigrate. For example, Europeans are, on average, more supportive of allowing people from poor European countries and Jews to work and live in their countries than people from poor countries outside of Europe, Roma, and Muslims. These baseline differences aside, the results in Fig. 2 show that political trust has a consistently positive and significant relationship with support for allowing *all* of these groups to immigrate.
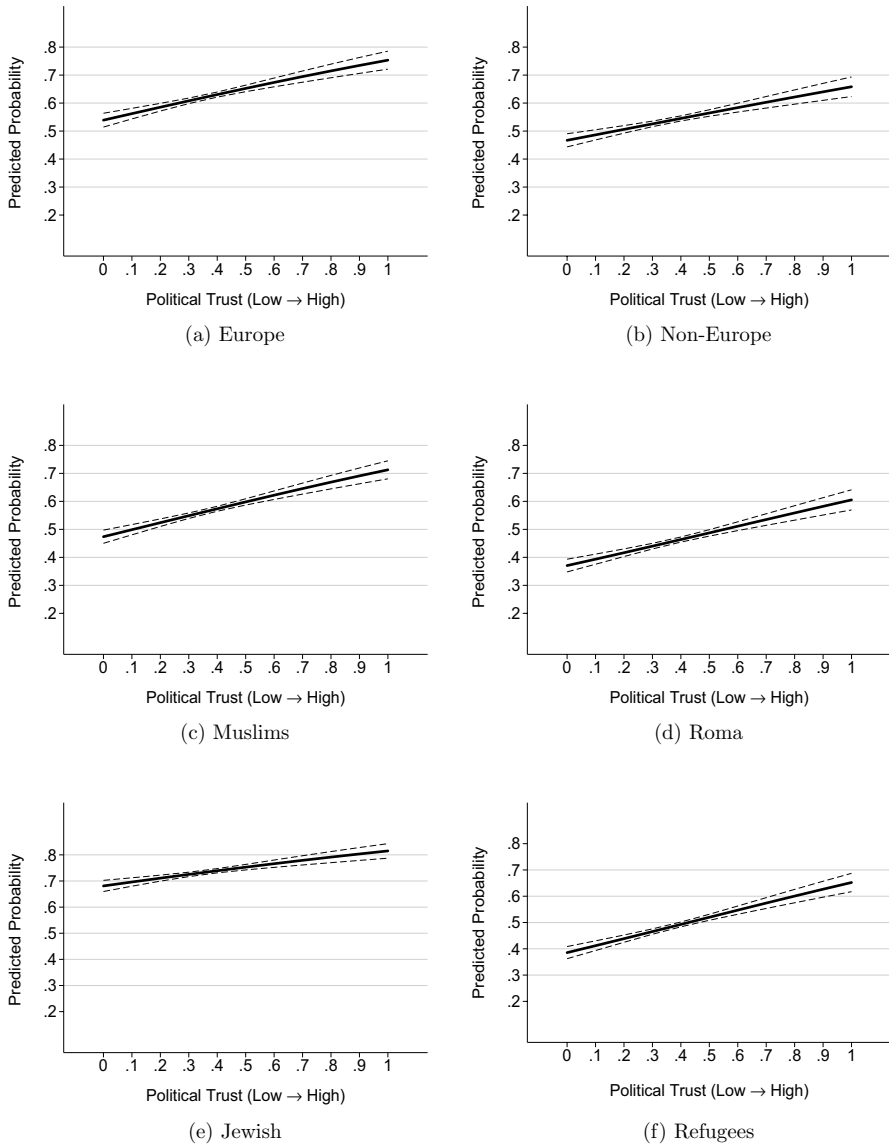
Fig. 2 Political trust and European public support for immigration. *Note*: Shows the predicted probability of choosing the more pro-immigration/pro-refugee option (0 vs. 1) across the observed range of political trust. Based on the probit regression models in Table 2. Dashed lines represent 95% confidence intervals.

Political trust is also is positively and significantly associated with support for an accommodating (instead of a restrictive) policy toward refugees.

Robustness of Main Findings

In this section, we briefly discuss two robustness tests associated with our main analyses. First, we show that our results are robust to alternative measures of political trust. Some may be concerned that one question in our index, "trust in the country's parliament," makes too explicit a reference to the incumbent government. While we believe that the question is general enough to avoid this issue, we do acknowledge potential concerns. As such, we replicate our main (ESS) analyses using a measure of political trust that omits this question, i.e., a two-item index constructed from trust in politicians and trust in parties. The results of these models show that there is still a positive and significant relationship between political trust and immigration support. We present these results in Appendix Table B1.

Second, we show that the results hold when we cluster our standard errors by country. Our main ESS models simply use conventional robust standard errors along with country fixed effects and individual-level controls. We do this because we only have, at most, 20 countries in our sample. This is at or below the lower bound of what is traditionally viewed as an acceptable number of clusters; ideally the minimum should be closer to 50 (Angrist et al., 2009). Nevertheless, to demonstrate the robustness of our results and to be conservative in our estimates, we run additional models that cluster standard errors by country. The results of these models show that there is still a positive and statistically significant relationship between political trust and support for immigration. We present these results in Appendix Table B2.

Heterogeneity Across Countries

We also consider how party control of government may condition our results. Indeed, one might argue that politically trustful citizens will not always support more accommodating immigration policies, but that they will support *whatever* their government's policy is on immigration, be it accommodating *or* restrictive. If this were true, then we should observe a positive relationship between political trust and support for immigration in contexts where governments pursue more accommodating immigration policies and a negative relationship where governments pursue restrictive immigration policies. To test this, we used data from the 2014 Chapel Hill Expert Survey (CHES) (Polk et al., 2017) and split the 2014–2015 ESS sample into two groups: (1) countries whose head governing party is rated as being left or center-left on the issue of immigration and (2) countries whose head governing party is rated as being right/center-right on the issue of immigration.[10]

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[10] We designate governments as either left/center-left or right/center-right on immigration using the CHES expert rating variable IMMIGRATE_POLICY. https://www.chesdata.eu/2014-chapel-hill-expert-survey. This variable ranges from 0 to 10, with 0 indicating that the head governing party is "extreme left" on immigration and 10 indicating that the head governing party is "extreme right" on immigration. Left/Center-Left governments are those in which the head governing party scored from 0 to 5 on this variable. Right/Center-Right governments are those in which the head governing party scored from 6–10. See Supplemental Appendix A for greater detail. In our ESS sample (2014–2015), the following countries had a government headed by a party that was rated as favoring a left/center-left immigration policy (Sweden, Switzerland, Slovenia, Poland, Czech Republic, Austria, Lithuania, France, Finland,
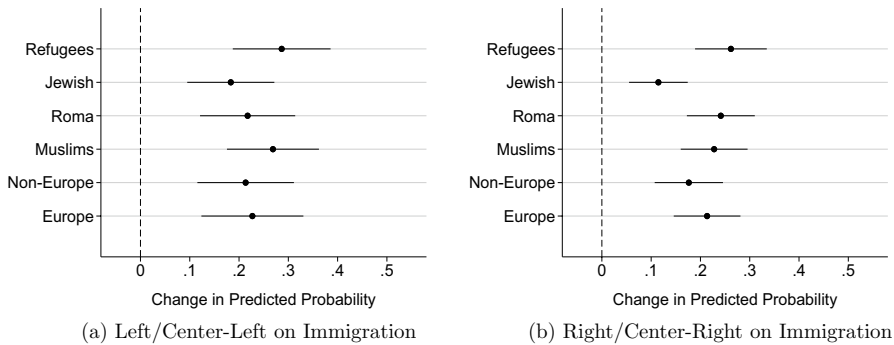
(a) Left/Center-Left on Immigration   (b) Right/Center-Right on Immigration

Fig. 3 Political trust and European immigration support by domestic government immigration policy stance. *Note* Shows the change in the predicted probability of choosing the more pro-immigration/pro-refugee option (0 vs. 1) when political trust is shifted from its minimum to its maximum ($0 \rightarrow 1$) in **a** countries whose government's overall immigration policy is left/center-left and in **b** countries whose government's overall immigration policy is right/center-right. All models include the same control variables as in Table 2. These controls are held at their observed values. Sources are the 2014–2015 ESS (7th round) and the 2014 Chapel Hill Expert Survey (CHES). N ranges from 9,671 to 13,888. Bars represent 95% confidence intervals. See Appendix Tables B3 and B4 for the full models.

For both group of countries, we regressed each of the six immigration policy questions on political trust and the same set of control variables in Table 2. The results of these analyses, displayed graphically in Fig. 3, show that there is a positive and statistically significant relationship among both sets of countries. These analyses show that political trust matters for immigration support continent-wide, not just in a particular subset of countries. Because the observed relationship (between trust and immigration) is positive, regardless of the national government's left-right stance on immigration policy, it further suggests that our measure of political trust is not simply reflecting support for the incumbent government, but rather, is capturing attitudes toward the broader political system.

Heterogeneity Across Individuals

In this section, we briefly consider how the trust-immigration relationship may vary across individual Europeans. Past work has shown that political trust "matters more" that is, more strongly shapes policy support for people who are asked to bear risks and/or make sacrifices without receiving material or ideological benefits from that

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Footnote 10 (continued)

and Estonia). The following countries had a government headed by a party that was rated as favoring a right/center-right immigration policy (Denmark, Germany, Belgium, Ireland, Norway, Portugal, Netherlands, Hungary, United Kingdom, and Spain). We also replicate this analysis by using CHES ratings of these parties' overall government ideology (LRGEN). The results are substantively similar (LRGEN and IMMIGRATE_POLICY correlate at r = 0.747), i.e., there is a positive relationship between political trust and immigration support in countries with both left/center-left and right/center-right governments.

particular policy (Rudolph, 2017). As such, it is possible that the "average effect" in Table 2 is being driven by people who identify with the ideological right. Immigration is a particularly "risky" policy for these individuals, given that they are (1) unlikely to derive material or tangible benefits from increased immigration, and (2) that they tend to believe, more so that their counterparts in the center or on the left, that immigrants pose various societal threats (e.g., Homola & Tavits, 2018; Sides & Citrin, 2007).

We test this below in Fig. 4 by splitting the 2014–2015 (7th round) ESS sample into three groups, based on respondents' ideological self-identification, and regressing each of the six immigration policy questions on political trust and the same set of control variables as in Table 2.[11] The first group are people who identify with the ideological left (scoring from 0 to 4 on the ESS variable LRSCALE), the second group are people who identify with the ideological center (a score of "5"), and the third group are those who identify with the ideological right (a score from 6–10).[12]

Interestingly, the results in Fig. 4 show that political trust seems to matter for all three groups. That is, political trust is positively and significantly associated with support for immigration among Europeans across the ideological spectrum. There is no clear evidence that it only matters among those on the ideological right or that it is irrelevant for those on the ideological left. This suggests that nearly all Europeans perceive at least *some* risk from increased immigration and/or refugee admission. This further implies that political trust has continent-wide implications for immigration.

Panel Data

Despite a large battery of control variables, problems can still arise when regressing one attitudinal variable on another, as we did in our cross-sectional analyses of the 2014–2015 ESS. One issue in particular is an inability to establish temporal ordering between variables and determining the direction of a particular relationship, here this being political trust and immigration support. It is unclear as to which direction this relationship goes in the European context. Indeed, past work by McLaren (2012a, 2012b) shows that concern about immigration and government's handling of the issue shapes Europeans' political trust. She attributes this to a diminished sense of national identity and shared values, and a belief that government is ignoring native citizens. In contrast, Macdonald (2020) examines the reverse relationship in the U.S. context, that is, how political trust shapes immigration support. His

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[11] Because we split the sample by respondents' ideological self-identification, we omit this as a control variable in the regression models.

[12] The large sample size of the ESS permits us to split the data into three groups and still have a reliable sample size for each (approximately 1/3 of the ESS sample for Left, Center, and Right). We believe that this is a superior approach to interacting political trust and ideological self-identification as it does not make assumptions about linearity (Hainmueller et al., 2019) and also permits the other control variables to differentially shape each of our dependent variables.
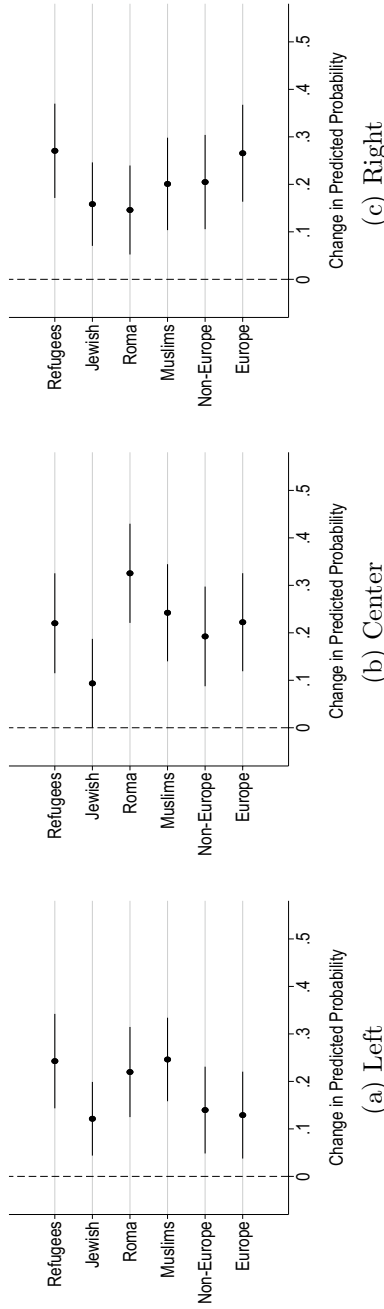
Fig. 4 Political trust and European immigration support by individuals' ideological self-identification *Note* The change in the predicted probability of choosing the more pro-immigration/pro-refugee option (0 vs. 1) when political trust is shifted from its minimum to its maximum (0 → 1) among **a** people who identify with the ideological left, **b** people who identify with the ideological center, and **c** people who identify with the ideological right. All models include the same control variables (except for ideological self-identification) as in Table 2. These controls are held at their observed values. Source is the 2014–2015 ESS (7th round). N ranges from 7,387 to 8,571. Bars represent 95% confidence intervals. See Appendix Tables B5-B7 for the full models.

Table 3 Panel analyses of political trust and European immigration support

	Immigration support (W3)	Political trust (W6)
Political trust (ESS8)	0.281*** (0.055)	0.602*** (0.021)
Immigration support (ESS8)	0.417*** (0.023)	0.005 (0.009)
Country fixed effects	Yes	Yes
Additional controls	No	No
Observations	1,767	1,701
R^2	0.203	0.372

Dependent variables are coded so that higher values = higher political trust/greater support for immigration. OLS coefficients with robust standard errors in parentheses. Source is the ESS CRONOS panel study (Estonia, Great Britain, and Slovenia)

***$p < 0.01$; **$p < 0.05$; *$p < 0.1$, two-tailed

cross-lagged panel analyses show that political trust drives support for immigration, rather than the reverse.

Given these findings, it is prudent to examine the direction of the trust-immigration relationship. We do so by using data from the Cross-National Online Survey (CRONOS) a multi-wave Internet panel study fielded by the ESS.[13] A total of 2,437 respondents (18 and older) from three countries, Estonia, Great Britain, and Slovenia, who participated in the 8th edition of the ESS (2016–2017), were invited to participate in a 7-wave Internet panel that took place after the conclusion of the 8th edition of the ESS. Data from this CRONOS panel was merged with these individuals' responses from the 8th round of the ESS, resulting in an 8-wave panel study that spans September, 2016 through February, 2018.[14]

Unfortunately, not all of these CRONOS waves ask about both political trust *and* immigration. However, we were able to find one, Wave 3, that asked about immigration support and another, Wave 6, that asked about political trust.[15] We combine data from these waves with data from the 8th round of the ESS, resulting in a dataset that measured immigration support at two different points (ESS8 and Wave 3) and political trust at two different points (ESS8 and Wave 6). Ideally these questions would be asked in every single wave, but the CRONOS data still allow for us to run two cross-lagged models, testing whether "past" values of political trust more strongly predict "future" immigration support, or if "past" immigration support more strongly drives "future" political trust.

We present these models below in Table 3. Our first model regresses political trust (Wave 6) on lagged immigration support (ESS8) and lagged political trust

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[13] See the following link for greater detail. https://www.europeansocialsurvey.org/methodology/methodological_research/modes_of_data_collection/cronos.html.

[14] We refer to the 8th round ESS responses as "ESS8" and follow the CRONOS codebook in referring to the subsequent seven internet re-interviews as "Waves 0–6."

[15] Wave 3 took place from June, 2017 - August, 2017. Wave 6 took place from January, 2018 - February, 2018. https://www.europeansocialsurvey.org/docs/cronos/CRONOS_user_guide_e01_1.pdf

(ESS8). Our second model regresses immigration support (Wave 3) on lagged political trust (ESS8) and lagged immigration support (ESS8). We measure political trust (in ESS8 and Wave 6) by combining responses to the same three questions (trust in parties, parliament, and politicians) as our main analyses, scaling this index to range from 0 to 1. Unfortunately, the CRONOS panel only included one question about immigration support, asking (in ESS8 and Wave 3), *to what extent do you think [R's country] should allow people of a different race or ethnic group from/as most [of R's country] to come and live here?*. We coded responses to this question as follows (0 = allow none/allow a few; 1 = allow some/allow many).[16]

The results in Table 3 show, consistent with past work in the U.S. (Macdonald, 2020), that political trust seems to drive immigration support, rather than the reverse. Column 1 (of Table 3) shows that political trust is significantly associated with support for immigration, holding lagged immigration support constant. In contrast, column 2 (of Table 3) shows that immigration support is not significantly associated with political trust, controlling for past levels of trust.[17] These panel data are not a panacea, nor evidence of a precisely estimated causal effect, but they should help to assuage some endogeneity concerns, bolstering the validity of our theoretical argument and main findings.

Conclusion and Political Implications

How does political trust shape Europeans' attitudes toward immigration? The evidence presented here suggests that politically trustful individuals are less likely to view immigrants as an economic, cultural, and/or criminal threat to the native population. They are also, as a result of greater confidence in the political system, more willing to support increased immigration and to support generous refugee policies. Higher political trust would afford domestic governments greater latitude to grant asylum, and allow people from the Middle East, Africa, and Asia to live and work in the country, rather than turning away refugees or restricting migration.

Immigration has important implications for European domestic politics. Opposition to immigration was strongly associated with a "leave" vote in the 2016 Brexit referendum (Clarke et al., 2017) and with opposition to European integration more broadly (e.g., Hobolt & de Vries, 2016; McLaren, 2002). Anti-immigrant sentiment has also fueled the rise of populist and radical right-wing parties (e.g., Dinas et al., 2019; Golder, 2016; Mudde 2013). More broadly, immigration shapes social

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[16] We also tested an alternative coding scheme for immigration support (1 = allow none; 2 = allow a few; 3 = allow some; 4 = allow many), re-scaled to range from 0 to 1. This did not substantively change the main substantive findings of our cross-lagged models in Table 2. That is, our results still show that political trust seems to drive immigration support, rather than the reverse.

[17] Our findings here need not be in conflict with McLaren's past work. Indeed, we believe that people can be both (1) concerned about immigration and/or government's handling of this issue, which can depress trust in the political system (McLaren, 2012a) and (2) have low trust in the political system, which serves to further depress their support for immigration (Macdonald, 2020). Fully examining this possible dynamic relationship is beyond the scope of this paper.

cohesion and interpersonal trust (e.g., Anderson & Paskevicitute, 2006; Hooghe et al., 2009) and influences the size and generosity of the welfare state (e.g., Burgoon, 2014; Crepaz, 2008).

There are several possible avenues for further research. First, it would be valuable to compare countries that are closer to the forefront of the refugee crisis with those that are distant from the Mediterranean; this may provide additional insight into how the trust-immigration relationship operates in different contexts. For example, Germany processes more asylum applications than most other EU states, but countries like Spain, Italy, and Greece tend to be the point of entry for many immigrants from the Middle East and Africa (Hangartner et al. 2019). Second, it would be useful to move beyond attitudes, examining, for instance, whether governments with less politically trustful populations enact more restrictive, anti-immigrant policies than do governments with a more politically trustful population.

The recent influx of refugees into Europe, and efforts to assimilate them, has caused considerable social and political tension (Dancygier, 2010; Dancygier & Laitin, 2014), giving rise to anti-immigrant parties such as the AfD in Germany, the Swedish Democrats, the Spanish Vox Party, Italy's Lega Nord, and Hungary's Fidesz. These parties often politicize immigration and the associated perceived threats, asserting that mainstream governments are not competent to handle the issue. This messaging is likely to resonate with a politically distrustful mass public. Indeed, low citizen trust could bolster support for these xenophobic parties, potentially preventing refugees feeling violence, persecution and oppression, from finding a home in Europe and hindering peaceful, continent-wide assimilation.

Democratic governments need a trusting public in order to function effectively. Today, however, Europeans' political trust is historically low. According to data from a Spring 2017 Pew Research Center Poll, the percentage of citizens who said that they had "a lot" of trust in their national governments to do the right thing ranged from a high of 26% in Germany to a low of just 1% in Italy and Greece (Wike et al., 2017). As migration onto and within the continent continues and as Europe becomes increasingly diverse, domestic governments will be challenged to administer programs to properly process and assimilate immigrants, while continuing to ensure security and prosperity for the native population. These tasks will be made far easier with a politically trustful mass public.

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