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ABSTRACT

We analyze whether second-generation immigrants have different political preferences relative to observationally identical children of citizens in the host countries. Using data on individual voting behavior in 22 European countries between 2001 and 2017, we characterize each vote on a left-right scale based on the ideological and policy positions of the party receiving the vote. In the first part of the paper, we characterize the size of the "left-wing bias" in the vote of second-generation immigrants after controlling for a large set of individual characteristics and origin and destination country fixed effects. We find a significant left-wing bias of second-generation immigrants, comparable in magnitude to the left-wing bias associated with living in urban (rather than rural) areas. We then show that this left-wing bias is associated with stronger preferences for inequality-reducing government intervention, internationalism and multiculturalism. We do not find that second-generation immigrants are biased towards or away from populist political agendas.

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1 Introduction

Immigrants differ from natives in several respects. Differences in language, schooling, and skills generate valuable complementarities with natives (Peri and Sparber, 2009; Ottaviano and Peri, 2012). These differences can also generate earning and employment gaps between them, as foreign-accumulated human capital and skills are not perfectly transferable to the host country (Borjas, 1985). Strong economic and social incentives exist for the children of immigrants, known as second-generation immigrants, to assimilate in terms of education, language, skills, and preferences. Several studies have shown that second-generation immigrants have historically caught up with natives in earnings, employment and education levels in the United States (see Abramitzky et al. (2020) for an overview of the literature). Assimilation patterns for the second generation, however, appear slower in several European countries such as France, Germany and the United Kingdom (Algan et al., 2010).

While previous work has studied the rates of economic convergence of second-generation immigrants, we know much less about the degree to which second-generation immigrants' preferences over politics and policies converge towards those of natives. The recent literature on immigration and voting behavior has focused on how the inflow of immigrants (first generation) affects the voting behavior of natives (Edo et al., 2019; Tabellini, 2020; Mayda et al., 2022; Moriconi et al., 2022). In the longer run, however, immigrants can change the political landscape of a country in another important way. Their offspring, who usually have full voting rights, could have systematically different preferences for policies and political parties compared to natives. As immigrants and their children become a larger share of many developed countries' populations, the political preferences of these second-generation immigrants can be an important factor in deciding elections. We know much less about this potential effect of immigration.

This paper seeks to advance our knowledge about the voting behavior and political preferences of second-generation immigrants. First, we compare these second-generation immigrants with observationally similar natives, and in particular, ask whether these second-generation immigrants differ systematically in their political orientation (on a left-right scale) from natives. Then, we analyze whether these differences in political orientation survive after controlling for the preferences of the country of origin of their parents and check if these political differences differ by destination country. Finally, we zoom in on these differences in political preferences by analyzing differences in second-generation immigrants' preferences from natives on specific policies and on key social and individual values.

We use data on the voting behavior and political preferences of 150,000 individuals residing in 22 European Union countries between 2002 and 2018. We combine the European Social Survey (ESS), which reveals which party each individual voted for in their national elections, and the Manifesto Project database (MPD) which uses text analysis to generate standardized information on the content of the political manifesto of parties. This allows us to categorize all political parties along the left-right political spectrum, therefore allows us to do the same for all voters. The ESS also includes information about an array of personal preferences and attitudes on many specific issues. It also includes detailed individual demographic information including the parent's country of birth. This allows us to distinguish between natives, first and second-generation immigrants.

Using these data and simple regression analysis, we show that second-generation immigrants and observationally identical natives hold systematically different political preferences. On average, we find that these second-generation immigrants have a left-wing bias relative to observationally identical natives. This difference persists when accounting for origin-specific factors or even for destination-by-year dummies, where origin refers to the country of birth of their parents. Based on our preferred specification, a second-generation immigrant is about 0.08 more leftist than an observationally equivalent native voter, measured on a left-right scale that we standardize to have variance equal to 1. Such effect is about a twelfth of the difference between the European Social Democrats and the European People's Party. Using data on individuals' specific policy preferences and political values, we document that the "left-leaning" bias of second-generation immigrants corresponds to preferences for government intervention to reduce economic and social disparities and for policies allowing for individual freedom and expression. We also show that second generation immigrants do not show stronger tendency towards party identification or populism than natives.

Our paper makes three important contributions to the literature. First, we use our detailed data to describe and characterize how cultural, social, and institutional factors predict the voting behavior of European individuals. The existing literature points out that differences in policy preferences and voting behaviors are strongly correlated with individual socio-demographic characteristics (such as age, race, education, income, and religiosity) as well as contextual factors related to the residence and location of voters (see Cantoni and Pons, 2022 for a synthesis). This literature has thus far not focused on migration status as one of these key factors. In the first part of our empirical analysis, we examine how being a second-generation immigrant correlates with voting behavior, and we account for the fact that political

preferences may be transmitted from the country of origin of the parents. Second, after identifying a political left-wing bias of second- generation immigrants, we show that this bias is robust to the inclusion of many fixed effects and to the choice of demanding matching techniques to reduce omitted bias due to selected unobservable characteristics (Imbens and Rubin, 2015; Oster, 2019). Finally, we are the first study in the literature to analyze how second-generation immigrants compare to natives in terms of their specific policy preferences and social views.

The economic literature on second-generation (and higher) immigrants has focused mainly on their educational, skill and socio-economic assimilation. Studies of this kind have been conducted in the United States (Borjas, 1993; Card et al., 2000; Smith, 2003; Abramitzky and Boustan, 2017; Duncan and Trejo, 2018), Canada (Kucera, 2008), Israel (Deutsch et al., 2006) and in a subset of European Countries (Algan et al., 2010, 2013). As a noteworthy exception, Giavazzi et al. (2019) study the cultural convergence of immigrants' descendants in the United States using the Generalized Social Survey data. By exploiting different dimensions of culture, they show that the speed of convergence towards natives' norms varies by trait. The sociology literature, on the other hand, by describing the assimilation process as a rational choice, highlights different factors that can directly influence immigrants' offspring choice and preferences, such as natives' attitudes, local culture, family ties and origin-specific factors (Portes and Rumbaut, 2001; Alba and Nee, 2009; Luthra et al., 2018).

Very few papers provide evidence on the effect of immigration on electoral outcomes through the direct participation of immigrants in the elections. Chevalier et al. (2018) study the impact of immigration on public policy setting, exploiting as a natural experiment the sudden arrival of eight million forced migrants in West Germany after World War II. The authors find that local German governments responded to this migration inflow by raising local taxes and welfare spending. The authors interpret these results as consequence of the votes of this group of immigrants who had full voting rights and eligibility for social welfare. Some papers adopt a cultural economics approach that compares emigrants to natives from their country of origin. Luttmer and Singhal (2011) show that migrants coming from countries with strong preferences for redistribution support parties with similar preferences. Similarly, Giuliano and Tabellini (2021) find that US immigrants originating from countries where social reforms had been enacted in the 1800's shifted the political preferences in US destination counties, in the long run, towards more social spending and public education. To the best of our knowledge, our paper provides unique and novel evidence of the differences in voting behaviors between second-generation immigrants and natives in the

destination country, after controlling for origin-specific preferences. We are also the first to characterize differences in preferences for specific policies and political values.

2 Data and Variables

Our primary data source is the *European Social Survey (ESS)*, which was administered in 9 waves (once every two years) in 36 countries between 2002 and 2018. It is a repeated cross-section of individuals, representative of the national adult population in each country. The data include detailed socio-demographic information on personal and family characteristics, including parental background.

We restrict our sample to 22 OECD countries that participated in economic integration processes in Europe (i.e. EU or EFTA).[1] The final sample includes a set of countries belonging to the European Union (Austria, Belgium, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Lithuania, Netherlands, Poland, Portugal, Slovakia, Slovenia, Spain, and Sweden), plus Norway, Switzerland and the United Kingdom. This is a balanced sample of economically integrated European democracies at a similar stage of economic development, plus some Central Eastern countries, who went through the economic integration and democratisation process more recently.

ESS records the electoral participation and voting behavior of respondents in each wave in the *most recent* national elections in the country.[2] In the 22 countries of our sample, the waves of 2004-2018 cover the elections held during 2001-2018.[3] Survey respondents are asked the following question: "*which party did you vote for in the last national election?*". Individuals respond by identifying party names. We link these responses to the corresponding information on each party's political agenda from the *Manifesto Project Database (MPD)* (Budge et al., 2001; Klingemann et al., 2006).[4] Among political manifesto variables, we focus on the *left-to-right* index proposed by Budge and Laver (2016). This is constructed

[1] In practice, we exclude non-OECD countries in Europe (Bulgaria, Croatia, Kosovo, Romania, Russia, and Serbia) and non-European OECD countries (Turkey, Israel, and Cyprus). We exclude Latvia and Luxembourg, for which we observe only one electoral event during the sample period, and Italy, due to the extremely small share of migrants' children reported.

[2] Table A-1 reports the number and year of elections covered for each country in columns (1) and (2), and the number and years of the surveys in columns (3) and (4).

[3] Since some consecutive survey rounds have been conducted without any electoral occurrence between them, the respondents to different waves may provide voting preferences associated with the same electoral event.

[4] The MPD identifies through text analysis the sentence fragments related to each specific political topic as a fraction of all sentences in the manifesto. This fraction (between 0 and 1) is the measure of the relevance of the topic in the party's political agenda. Additionally, MPD provides the share of favorable and unfavorable mentions, which allow them to give a positive or negative direction to the parties' stance on that topic. The MPD includes all parties that participated in national elections and obtained at least one seat in their country's parliament over the 1945-2017 period. It covers all democratic countries in the OECD and Eastern Europe.

as the difference between a party positive stance on free markets, importance of economic incentives, importance of traditional values and morality (associated with the political right), and its positive stance on welfare state, public education, market regulations and workers' rights (associated with the political left). The raw index takes values between -74 (radical left-wing party) to +91 (radical right-wing party). This index represents a synthetic measure of a key political dimension across parties.[5] In addition to the left-right divide, we also explore the role of parties' preferences towards fundamental political issues such as their views on the welfare state, public education, labor rights, traditional values, internationalism, and multiculturalism.

For each party, we compute a time-invariant average of the left-right index over our sample.[6] This way, our measure capture voters' changes across parties and not changes in parties' political stances. We standardize the left-to-right index with mean zero and standard deviation equal to one to facilitate the interpretation of the variable.

[Insert Figure 1 here]

Figure 1 shows the index for a subset of leading political parties across the considered countries[7]. Left-wing parties are characterized by negative values like the *Socialist Party* in France (-1.30), the *PSOE* in Spain (-1.16), *Syriza* in Greece (-0.64) or the *SPD* in Germany (-0.34), while right-wing parties hold positive values of the index, like the *CDU* in Germany (1.31), the *Conservative Party* in United Kingdom (0.94), the *FPÖ* in Austria (0.61) or the *PP* in Spain (0.33). An advantage of the index is that it allows a comparison of the left-to-right position of parties across countries. Moreover, using the composition[8] of the two major European political groups, the *Socialist & Democrats (S&D)* and the *European People's Party (EPP)*, we construct their left-to-right index by computing the average over the parties belonging to each group. The two European political families are located almost symmetrically along the left-to-right index: -0.54 for the *S&D* coalition and 0.65 for the *EPP* coalition.

[5]The left-right divide is the most recognized divide between political actors. Another potential political cleavage is the split between populist and not-populist parties. MPD does not provide a synthetic index of such divide, but we will characterize it later.

[6]In a robustness check, we use the index measured at the beginning of the considered period for each party

[7]The full distribution of parties is depicted in Figure A-1. Around 80% of existing parties range from -1.3 to 1.3 in their left-to-right position.

[8]Our measure is constructed using the composition described by the political groups in their website in January 2022

2.1 Second-generation immigrants: Definition and descriptive statistics

We focus on second-generation immigrants, which we define as those born in the country were they reside *and* whose father was born abroad (Fernandez and Fogli, 2009).[9] We focus on second-generation immigrants since they are more comparable to natives and usually have full voting rights, just as natives' descendants do. More than 95% of second-generation immigrants have citizenship rights in our sample (see Figure A-2 in the Appendix).[10] We remove from each of the 22 countries in the sample the origin groups with less than 10 observations in order to avoid noise driven by small and unrepresentative groups. Our final sample includes 156248 individuals (all of them born in the country of residence), of which 5219 are second-generation immigrants from 46 origin countries that span a large range of locations and levels of economic development.[11]

Second-generation immigrants in our sample are more likely to be female, younger and are more likely to live in urban areas than natives. They also have higher average family income levels than natives. At the age of 14 years old, they were also less likely to have a working, highly-educated father compared to natives (see Table A-2, columns (1)-(3)). In the empirical analysis, we control for these variables to reduce concerns regarding omitted variable bias. To better account for compositional differences, we additionally constructed a matched sample according to the covariates matching methodology described by Imbens and Rubin (2015). This method selects a control sub-sample, which is more balanced in terms of covariates relative to the treated sample of second-generation immigrants. To do so, we match second-generation immigrants and natives using the *Mahalanobis Metric Matching* method, and use all observed covariates to compute and minimize the distance between individuals (Zhao, 2004; Docquier et al., 2020; Turati, 2020).[12] Columns (4) to (6) of Table A-2 show that after our matching procedure, the distribution of covariates becomes more balanced between natives and second-generation immigrants. In the empirical section, we use the matched sample to perform a robustness check of our analysis.

[9] In Table B-3, we present evidence showing that having a foreign-born father is more correlated with political preferences compared to having a foreign-born mother. While the mother often provides an effective transmission channel for other traits from the culture of the origin country on the children's preferences (Rodríguez-Planas and Sanz-de Galdeano, 2019), political preferences seem to be more dependent on the father's country of origin.

[10] Voting behaviors of the first generation immigrants involves issues of selection that are significantly reduced among second-generation immigrants.

[11] The final set of origin countries combines the set of countries included as destinations, Greece excluded, plus the following 25 countries: Algeria, Angola, Bosnia and Herzegovina, Belarus, Canada, Chile, Croatia, Cyprus, India, Indonesia, Italy, Jamaica, Latvia, Morocco, Nigeria, Pakistan, Republic of Congo, Romania, Russia, Serbia, Suriname, Tunisia, Turkey, Ukraine and the United States.

[12] A particular property of the *Mahalanobis Metric Matching* method is that the resulting set of matches is invariant to affine transformations of the covariates. Such matching process does not involve the dependent variable at any point.

In the Appendix, we present additional figures and descriptive statistics for our sample of second-generation immigrants. In some cases, we find it useful to present figures for first-generation immigrants (i.e. living in the country of residence but born abroad) as a relevant comparison group. This descriptive evidence shows the size of the population of second-generation immigrants (relative to the native population) is highly correlated geographically with the relative size of the population of first-generation immigrants. The relative population size of second-generation immigrants is also larger in Western European countries with a strong colonial background, like France, the United Kingdom and Belgium. Additionally, we see that that the overall size of second-generation immigrant population has increased over time, particularly in Western Europe (cfr. Figures A-3 to A-5).[13] Around 60% of the second-generation immigrant population has European origins. Russia is the most represented country of origin, which accounts for the 14% of the second-generation immigrant population in our sample, followed by Germany and Italy. The largest non-European country of origin is Turkey, which is the country of origin for 6% of the second-generation immigrants in our sample (cfr. Figure A-6). Finally, raw comparisons of political preferences reveal that second-generation immigrants are more likely, on average, to be to the left of natives in terms of both self-declared political preferences and voting behavior (cfr. Figure A-7).

3 Empirical Framework and Estimates of Immigrant-Native Differences in Voting Behavior

3.1 Framework

What factors drive persistent differences in political preferences between immigrants and natives? Thus far, the migration literature has provided little insight into the patterns of political assimilation of migrants, since the focus has largely been on their economic assimilation (Abramitzky et al., 2020; Borjas, 1993; Hammarstedt, 2009; Algan et al., 2010; Duncan and Trejo, 2018).[14] An exception is Giavazzi et al. (2019), which investigate assimilation of US immigrants up to the fourth generation, in terms of several traits . Using data from the General Social Survey, they argue that political attitudes are particularly persistent across generations. This paper, however, does not focus on voting behavior.

[13] Figure A-5 shows Central Eastern European countries were characterized by a change in the distribution of young second-generation immigrants in the 2005-2008 period, potentially caused by high emigration towards European Union countries after the access to the Schengen Area with the 2004 EU Enlargement.

[14] Luttmer and Singhal (2011) explores immigrants' preferences and voting behaviours on redistributive issues, but they explore the origin-specific effect rather than comparing the behaviours of immigrants and natives.

The sociological literature, particularly in the US context, broadly summarized by Luthra et al. (2018), advances the "Segmented Assimilation" hypothesis (Portes and Rumbaut, 2001), which focuses on two factors that could affect the assimilation rate of individuals from immigrant families. First, the local context, such as native attitudes, immigration policies and the co-ethnic community, influences the rate of assimilation of second-generation immigrants. Second, family-level strategies (choice of schools, language spoken at home) can influence directly the children's behaviours and process of assimilation. Alba and Nee (2009) point out a rational and selfish component behind second-generation immigrants' assimilation choice.

In our analysis we include controls related to parental background to account for family-level effects and we control for origin country characteristics to capture cultural transmission. Then county of residence-by-year fixed effects capture the specific context of the receiving country. The focus of our analysis is the remaining difference in political behavior and policy preferences between second-generation immigrants and natives after controlling for these factors. The second generation of immigrants should be similar to natives in terms of economic and political opportunities once we control for those factors (Steinhardt, 2012; Bean et al., 2015; Gathmann and Keller, 2018). The remaining differences in voting preferences between natives and second-generation immigrants, as a group, can reveal differences in preferences possibly related to the migratory experience itself and to the needs of their families to integrate and overcome certain hurdles.The common experience of being outsiders in a society, and observing one's family struggle for integration can be the key commonality explaining our findings.

3.2 Estimation Strategy

In order to identify the average difference between second-generation immigrants and natives in the left-right voting index, after controlling for all observable characteristics as well as for destination- and origin-specific unobservable, persistent characteristics, we estimate the following specification:[15]

$$Y^{\pi}_{i,o,c,e} = \alpha + \beta Mig^{2nd}_{i,o,c,e} + \gamma \mathbf{X}_{i,o,c,e} + \theta_{c,e} + \theta_o + \epsilon_{i,o,c,e}. \tag{1}$$

The dependent variable $Y^{\pi}_{i,o,c,e}$ measures the left-to-right index of party π voted for by individual i

[15] Algan et al. (2013) considers a similar specification, which investigates differences of first and second-generation immigrants by origin group with respect to natives in a number of cultural dimensions. We depart from that analysis in two ways. First, we omit first generation immigrants, who generally do not have voting rights in their destination countries. Second, in equation (1) we control for origin-specific factors instead of analyzing heterogeneous voting behaviors by origin groups.

living in country c with family origin from country o in election e. Later in the analysis, we consider other important dimensions of political preferences as outcome variables. The main variable of interest is $Mig^{2nd}_{i,o,c,e}$, a dummy variable which takes a value of one if the voter has a foreign-born father. The vector $\mathbf{X}_{i,o,c,e}$ includes a set of individual-level characteristics, including age, gender, education, family background and whether the individual lives in a urban area. Country-by-election-year fixed-effects ($\theta_{c,e}$) capture time-variant country of residence-specific factors and account for economic and institutional factors in the destination that affect the voting behavior of both natives and immigrants. Origin-specific time-invariant factors are captured by the origin fixed effect (θ_o). They are typically associated with culture of origin, and may be persistent factors of different voting behavior between second-generation immigrants and natives.

The coefficient β captures the average immigrant-native differences in voting behavior, conditional on individual characteristics, parental background, destination-by-year and country-of-origin fixed-effects.

Conditional on this set of controls and fixed effects, immigrants are observationally similar to natives. Nevertheless, to minimize concerns regarding unobserved heterogeneity across origin countries, through the analysis we gradually restrict the set of immigrants to more homogeneous countries of origin (e.g. OECD and EU21 countries).

Besides origin-specific persistent factors, we address concerns of unobserved heterogeneity between natives and second-generation immigrants. This heterogeneity would imply that disparities in the distribution of covariates between natives and second-generation immigrants may not be fully accounted for by the control variables. This may reduce the accuracy of our estimates and if there is selection along the unobservable dimensions, this can bias our estimates. Imbens and Rubin (2015) show that large distributional differences magnify the sensitivity of the estimated coefficients to minor changes in the specification. We address this issue by implementing a covariate matching technique. Namely, we construct a balanced sample in terms of observed covariates. Table A-2 shows that our matched sample of natives and second-generation immigrants have a similar distribution of covariates. Additionally we estimate our empirical model on the balanced sample. An additional reason for different preferences are regional factors, affecting local economies. Therefore we control for the role of location-specific factors which may affect the assimilation rate of immigrant families by estimating equation (1) with regional time-invariant regional fixed-effects and a set of time-varying regional controls, such as GDP per capita, the unemployment rate and the fertility rate. Such a demanding specification would then control for contextual factors at the

local level that may affect the differences between natives and immigrants.

In this specification, the estimated $\hat{\beta}$ captures the average difference in political opinion and vote, everything else equal, between people with immigrant families and people with native families. These differences likely derive from the "emigration experience" lived by second-generation immigrants within their family. Children of families that experienced the need to assimilate, may have developed a specific political preference for some values and policies. Their preferences may also be affected by the family's integration success (e.g the economic integration of parents) and the intensity family's role in the second-generation immigrant's life. We will try to capture some of these channels in later analyses.[16]

4 Empirical Results

4.1 The basic left-wing bias estimate

Table 1 reports the baseline set of estimates for equation (1). For comparison, we show estimates from a simplified version of equation (1) where we omit the origin-specific fixed effect θ_o. Those fixed-effects measure the persistent origin-specific averages that should capture culture-driven differences by origin country. Controlling for them will eliminate the potential political bias deriving from specific origin countries.

The different estimates across columns of Table 1 originate from the fact that we consider three different origin country samples (of the parents second-generation immigrants). Columns (1) and (2) are estimated on an unrestricted sample, including all 46 available countries of origin, some of which have very different institutions and economic conditions compared to the destination countries. The coefficients in columns (3) and (4) are estimated on a sample of second-generation immigrants whose parents come from OECD countries, which feature relatively similar institutions and economic structures to the 21 destination countries. Finally, in columns (5) and (6), we consider the squared matrix of countries, including only those that appear as both origin and destination countries in our data. This final specification uses a balanced sample of 21 European countries (EU21).[17]

Selecting countries of origin that are increasingly similar to the destination countries (and eventually

[16] For comprehensive discussions on the comparison of formal and informal institutions affecting immigrants' cultural assimilation see North, 1991, and Alesina and Giuliano, 2015

[17] From our original set of 22 destination countries, we remove Greece, since in our sample we do not have second-generation migrants with Greek origin across the other destinations, and second-generation immigrants in Greece are from not European countries of origin.

identical) attenuates concerns about common unobserved features of countries of origin, related to institutional, structural or economic characteristics that differ from destination countries and produce this average difference in the political orientation of second-generation immigrants. Additionally, it allows identification of a country of origin effect using both non-migrants and migrants.

[Insert Table 1 here]

Table 1 also shows the estimated coefficients of individual characteristics, the partial correlations of those characteristics with left-leaning preferences. These estimates align with the results found in the existing literature that studies the individual and contextual determinants of voting behavior, usually within a single country (see e.g. Cantoni and Pons, 2022). Being a male voter, religious, married, having at least one child, having higher economic status (i.e. employed in a full time job, higher household income), and having an advantaged family background (father working, and in high-skilled occupation when the respondent was 14 years old) are each associated with voting for more right-wing parties (which have a larger positive index). Conversely, having a degree beyond primary education,[18] living in an urban area, and being older increase an individual's propensity to vote for a left-leaning party. The coefficient on the second-generation immigrant dummy is precisely estimated and consistently has a negative, statistically significant sign (at the 1% or 5% level). As we move from the heterogeneous set of migration origin countries, featuring all 46 origins, to our preferred sample, which considers the same origin and destinations inside Eu21, the estimated coefficient is stable as long as origin country fixed effects are included. The stability of this estimated coefficient suggests that immigrant-native differences are not fully driven by unobserved factors related to specific immigrant origin countries. Once we control for those, the second-generation immigrants as a group are still significantly more left-wing than observationally equivalent natives.

The estimates in column (6) imply that a second-generation immigrant in a Eu21 country tends to be 8.3% more leftist than a Eu21 native voter with the same individual, family, and parental characteristics. The magnitude is comparable to the leftist shift of a reduction in (log) income by one standard deviation (equivalent to a reduction of monthly household income by 1150 euros). It is also comparable in size

[18]The coefficients of secondary and tertiary education go in opposite directions. However the negative coefficient of secondary education is much larger than the positive coefficient of tertiary education. This suggests that educated voters are on average more left-leaning than voters with a primary education degree.

with the leftward shift associated with obtaining a secondary education degree, and only a bit smaller than the coefficient associated with living in an urban neighbourhood. Comparing the magnitude of the estimates with the evidence of Figure 1, the estimated effect is equivalent to one fifth to one sixth of the difference in political preferences between a perfect centrist (standardized leftism =0) and one voting for the European social-democrat party, S&D-EU (standardized leftism =-0.5). This is a sizeable magnitude, which suggest that migration status is an important "identity" of individual voting behavior, as much as many other individual characteristics studied by the literature. Cantoni and Pons (2022) show that overall, individual-level factors explain roughly the 63% of the variation in turnout and party affiliation preferences in the United States.

While an individual's migratory status is a significant and relevant dimension of their voting behavior, the estimated left-wing bias is unlikely to generate large political shifts, even in conjunction with a significant increase of second-generation immigrants in the European electorate. In Appendix C we use the estimated $\hat{\beta}$ coefficient to perform a simple simulation exercise. Based on observed and projected shares of second-generation immigrants, in the total population of each country. This exercise suggests that the estimated left-wing bias of second-generation immigrants, by itself, is likely to have only a limited impact on the political outcomes of most Western European countries, even in scenarios where second-generation immigrants may become as large as 30% of the total population – the largest share observed in any country. (see Table C-1).

In Table B-1, we present important checks of robustness. For comparison purposes, in column (1) we report our preferred specification (from Table 1, column (6)). The first two robustness exercises concern the sample used in the analysis. Column (2) presents robust results after focusing on the sample of Western European countries. In column (3), we present results on the balanced sample obtained after implementing the Mahalanobis Metric Matching technique, which corrects for the different distributions of observable characteristics between second-generation immigrants and natives evidenced in Table A-2 (see columns (3) and (6)).

Our results are robust to the inclusion of time-invariant regional factors through regional fixed effects (column (4)), regional fixed effects plus time-varying regional controls (column (5)) or time-varying regional fixed effects (column (6)). These fixed effects capture specific aspects of the local regional context (economy, demography, culture, and local institutions) that may affect the integration of second-generation immigrants or their preferences. Finally, in columns (7) and (8), we address the concern that significant

selection on unobservables could bias our coefficient by computing the degree of selection at different levels of R_{max}. The value of $\tilde{\delta}$ from the Oster (2019) test is higher than 1, indicating that we would need a larger degree of selection on unobservables than on observables to make the estimated coefficient insignificant.[19] Table B-2 in the Appendix provides additional consistent results after performing the following robustness checks: (i) removing Estonia and Portugal, the countries with the highest and lowest share of second-generation immigrants, from the sample; (ii) removing countries not belonging to the European Union; (iii) dropping the first and last electoral event per country; (iv) removing second-generation immigrants with German origins, since they are the most highly represented in our restricted sample; and (v) removing the Jus Sanguinis countries from the sample, which may limit access to citizenship for second-generation immigrants relative to countries characterized by Jus Soli, where such access should be granted. Appendix Table B-3 considers an alternative definition of second-generation immigrant based on the origin country of the mother (rather than the father). The negative coefficient is still present, but its size drops by half. This suggests that the immigrant experience that leads to one to develop left-leaning preferences seems stronger when it relates to the father, likely the bread winner of an immigrant family and more subject to local economic and social interactions. These results are confirmed by the results in column (3) and (4) of the Table B-3 where we explore the role played by presence or absence of parents in the second-generation immigrants' household during adolescence. We find that if the father has died before the child's teenage years, this corresponds with a milder left-wing stance for the immigrant in the future, while the mother's death does not have this effect.

4.2 Differences on individual political issues

In this section, we look beyond the left-right index and explore more detailed characteristics of second-generation immigrants' voting preferences. The left-right definition is an aggregate of position on several topics. How do second-generation immigrants differ from natives in their specific policy and value preferences ?

[Insert Table 2 here]

[19] To give more insights behind the statistic, a $\tilde{\delta} = 5$ would imply that selection on unobserved factors should be five times more important than selection on observed factors to generate an estimated partial correlation between second generation dummies and voting preferences equal to zero. On the other hand, a value of $\tilde{\delta} = 0.5$ would imply that the degree of selection on unobservables should be half as important as selection on observables to invalidate our estimate. For this reason, a general rule of the thumb of $\tilde{\delta} > |1|$ is accepted to minimize concerns on selection on unobservables.

We present the results in Table 2. We start by investigating immigrant-native differences in political attitudes, ideological views, beliefs about institutions (e.g. EU, government policies), and the society as a whole based on replies to ESS survey questions. These opinions are directly elicited in the survey, not inferred from vote in the election. We find that second-generation immigrants are significantly more interested in politics than natives, even though they do not vote in elections more frequently than natives (see columns 1 and 2). Relative to natives, second-generation immigrants have more tolerant views towards different sexual preferences, and they believe more in the enriching role of immigration in the host society (columns 3 and 4). They have higher support than natives for the EU integration process as well as for government intervention to improve education and health, and to reduce income inequalities (columns 5-8). These results suggest that immigrants vote for left-wing parties because they exhibit specific policy preferences that line up with these parties. Column 9 shows that their self-reported ideological views exhibit only a weak left-wing bias and that they tend to identify less with a specific party compared to natives (column 10). Taken together, these results suggest that the left-wing bias of second-generation immigrants derives more from their policy preferences than to a political identity or party identification.[20]

In the lower part of Table 2 we analyze how these differences in policy and value preferences translate into voting behavior by quantifying each political party's support for these policies and values using content analysis of the Manifesto Project database. We use as dependent variable the voted-party support for specific policy-related positions and values-related positions.[21] Compared to natives, second-generation immigrants are more likely to vote for parties that support expansion of the welfare state and the education system and for parties that support workers. As far as societal views, these immigrants vote less for parties that emphasize nationalist and conservative views, while supporting parties that favor multiculturalism. Finally, we explore if immigrants are more likely to vote for right-wing or left-wing parties (a more discrete version of our earlier index) and if they vote for 'populist' parties. In this analysis we rely on the set of indicators developed by Docquier et al. (2022).[22] Populism emphasize anti-establishment sentiment,

[20] Gonnot and Lo Polito (2021) find similar results for preferences for redistribution of first-generation immigrants.

[21] Using the share of quasi-sentences related to each specific topic as a fraction of all sentences in the manifesto and adding the favorable mentions while subtracting the unfavorable mentions, we can construct the net position of each political party on each issue.

[22] Docquier et al. (2022) defines right-wing, left-wing, populist, right-wing populist parties and left-wing populist parties over the whole MPD sample. Parties on the bottom and top tercile of the left-to-right index distribution available in MPD are defined as left wing/right wing, respectively. Parties are defined as "populist" if their populism score is above a specific threshold. See Appendix B for details.

negative attitudes towards the EU, protection of internal markets and national sovereignty (see Mudde, 2004; Morelli et al., 2021 for details). Results in columns (16) and (17) confirm that second-generation immigrants are more prone to vote for a left-wing party and less inclined to vote for right-wing parties compared to natives. Columns (18)-(20) suggest that these immigrants are less likely to vote for populist parties: they are less likely than natives to vote for right-wing populist parties, while they are not more likely to vote for left-wing populist parties.

[Insert Table 3 here]

One interpretation of these results is that immigrants vote for policies they consider useful to overcome potential barriers to their (or their fellow immigrants') full integration. Their parents experience of skill downgrading, segregation into low-wage jobs, or discrimination (e.g. based on nationality, race or ethnicity) may contribute to these preferences. We explore this interpretation in Table 3. The dependent variable is the left-right index as in Table 1. In column (1), we extend the immigrant-native comparison to include individuals with only a migrant mother and with two migrant parents. Results from this analysis confirm that it is mainly the presence of a foreign-born father (who is more likely to work) that produces the left-wing bias in second-generation immigrants. In column (2) we check whether immigrants and natives are affected differently by a past experience of their father being in a "downgraded" occupation. We include a dummy variable equal to one if the father was in a job for which he was overqualified when the respondent was 14 years old and zero otherwise (negative mismatch), and another dummy for the father being under-qualified for his job when the respondent was 14 years old (positive mismatch). We interact these two dummies with the second-generation immigrant dummy to see whether issues relating to labor market integration for the immigrant father strengthened the left-leaning bias of second-generation immigrants.

Our results show that having an immigrant father with negative job mismatch (the interaction between the mismatch and second-generation dummies) increases the left-wing bias of second-generation immigrants relative to natives by a factor of four. Conversely, the experience of having a father in a positively mismatched job shifts preferences towards right-wing parties and has no interaction effect with being second-generation immigrant. In column (3), we perform a similar heterogeneity exercise using a dummy equal to 1 if the respondent identifies herself as belonging to a discriminated group (Fouka,

2019).[23] Neither the dummy nor its interaction with the main variable of interest turn out to be statistically significant. Finally, in column (4), we consider the job mismatch and discrimination dimensions simultaneously, showing that only the first significantly affects the left-leaning bias of immigrants.

[Insert Figure 2 here]

Finally, we estimate the immigrant-native difference in voting behavior shown in Table 1 separately across destination countries. We explore the heterogeneity across destination countries by estimating equation (1) separately on each country in our sample, including the usual set of individual characteristics, origin fixed effects and election fixed effects.[24] Figure 2 plots the estimated destination-specific immigrant-native differences. In all but three countries, the estimated coefficients are negative, implying a left-leaning bias for second-generation immigrants. The coefficients turn out to be positive for only three countries (France, Sweden, and Czech Republic) and, in those cases, they are never statistically different from zero. This suggests that left-wing bias is a common feature of the "second-generation" experience, in most destination countries. We find significant heterogeneity in the size of this bias, however, with a larger left-wing bias in Western Continental Europe (Netherlands, Austria, Belgium, Switzerland). The immigrant-native difference in countries such as the Netherlands, Austria and Belgium is close to 80 percent of one standard deviation in the aggregate range of left-right preferences.

5 Conclusions

This paper uses an original dataset which combines information from the European Social Survey (ESS) and the Manifesto Project database (MPD) to compare the voting behavior of second-generation immigrants to that of natives across a large sample of European countries. We consider the differences in a left-to-right index of political preferences as well as in preferences for particular key policies. In the first part of the paper, we show significant second-generation immigrant-native differences in the left-to-right index, which are robust to the inclusion of destination-by-year fixed effects and origin fixed effects, capturing both the effects of formal institutions in the destination and culture in the origin country of the

[23] The dummy variable has a value equal to one if the respondent recognize himself as "*member of a group discriminated against in this country*".

[24] To maximize sample size, these country-specific regressions are carried out including the unrestricted sample of origin countries.

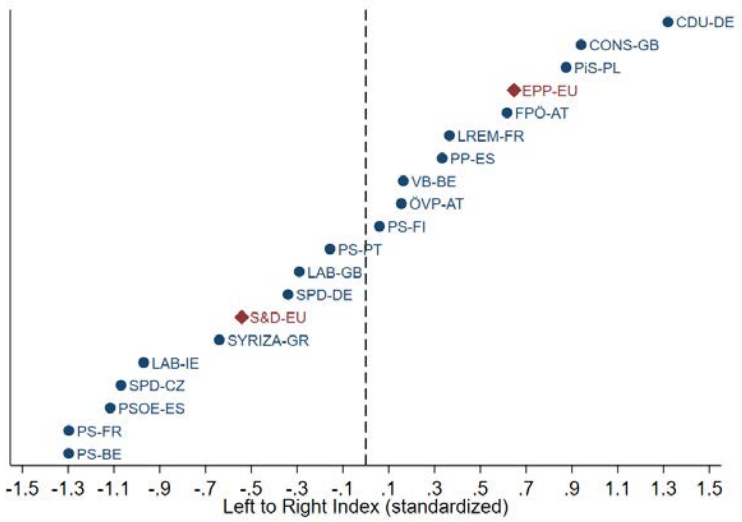
immigrants. We show that on average, the offspring of immigrants in European destinations voted for more left-wing parties compared to local natives, and that this association is quantitatively sizeable, similar in magnitude to the association between achieving a secondary school degree and voting preferences.

In the second part of the paper, we consider the difference between second-generation immigrants and natives in their preferences towards specific policy issues. We show that second-generation migrants support policies for redistribution, public education, and government welfare. They do not exhibit strong party affiliation and they have a lower propensity for voting for populist parties, particularly right-wing ones. These results have two interesting political implication. First they suggest that being a second-generation immigrant is a trait that generates some commonality in political views. This group of people could be considered as more sensitive to some issues and messages than the generic population. Second, the specific analysis shows that second-generation immigrants are a pragmatic and policy-oriented group who seem to be swayed more by policy proposals more than by ideological affiliation or anti-establishment motives.

Additionally, however, simulations that shown in the Appendix indicate that the while left-wing bias of this group is non-trivial, it is likely not large enough to significantly alter the left-right distribution of the electorate in most European countries. Even if we project the second-generation immigrant population growing to as large as 20-30% of the total population (comparable to the US at its peak during the 20th century) this will only produce a fraction of a one percent shift in the average left-right ideology index in most EU countries.

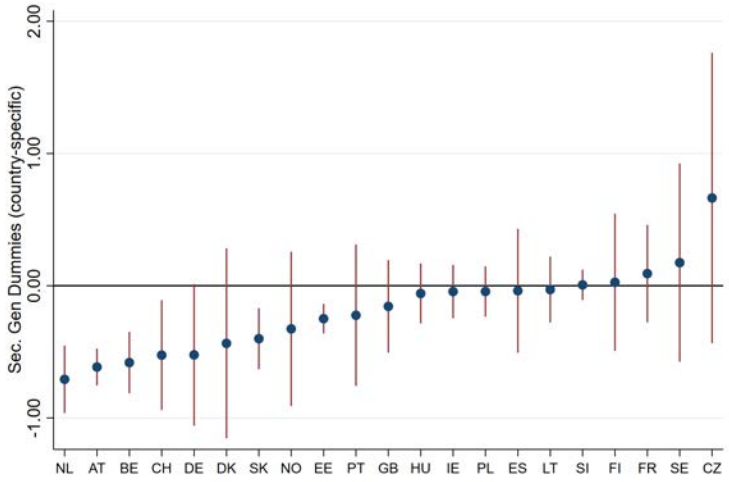
Tables and Figures

Figure 1: Left-to-Right Index - Relevant Parties



Note: Author's calculations using MPD . The figure plots the standardized left-to-right index associated with a selected pool of political parties, and the average left-to-right index of parties belonging to the S&D and EPP European Political families. The dashed line shows the average value over our sample

Figure 2: Migrant to native difference in left-to-right voting: country-specific regressions



Note: authors' calculations on ESS and MPD. Each dot shows the estimated coefficient of migrant to native difference in voting preferences and the associated 95% interval of confidence, estimated on the country-specific sample. Each regression includes the full set of individual controls, origin and election year fixed effects.

Table 1: Migrant to native difference in left-to-right voting
Origin-specific effect and sample selection

	Unrestricted Sample		OECD Sample		EU21 Sample	
	(1) Without Origin FE or Controls	(2) With Origin FE or Controls	(3) Without Origin FE or Controls	(4) With Origin FE or Controls	(5) Without Origin FE or Controls	(6) With Origin FE or Controls
2nd-gen Immigrants	–0.140***	–0.073**	–0.117***	–0.083***	–0.076**	–0.083***
	(0.026)	(0.033)	(0.027)	(0.029)	(0.033)	(0.020)
Age	–0.013***	–0.013***	–0.013***	–0.013***	–0.014***	–0.014***
	(0.004)	(0.004)	(0.004)	(0.004)	(0.004)	(0.004)
Age^2	0.000***	0.000***	0.000***	0.000***	0.000***	0.000***
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
Female	–0.076***	–0.076***	–0.076***	–0.076***	–0.075***	–0.075***
	(0.011)	(0.011)	(0.011)	(0.011)	(0.011)	(0.011)
Secondary Edu.	–0.093***	–0.094***	–0.093***	–0.094***	–0.097***	–0.097***
	(0.025)	(0.024)	(0.026)	(0.025)	(0.027)	(0.027)
Tertiary Edu.	0.021**	0.021**	0.022**	0.022**	0.018	0.018
	(0.009)	(0.009)	(0.010)	(0.010)	(0.011)	(0.011)
Married	0.053***	0.054***	0.052***	0.053***	0.055***	0.055***
	(0.015)	(0.015)	(0.015)	(0.015)	(0.015)	(0.015)
At least 1 child	0.024*	0.024*	0.026**	0.026**	0.025**	0.025**
	(0.012)	(0.012)	(0.012)	(0.012)	(0.012)	(0.012)
Urban Area Resident	–0.122***	–0.119***	–0.121***	–0.120***	–0.121***	–0.121***
	(0.034)	(0.034)	(0.034)	(0.034)	(0.035)	(0.035)
Log Household Income	0.088***	0.086***	0.086***	0.085***	0.086***	0.087***
	(0.025)	(0.024)	(0.025)	(0.025)	(0.025)	(0.025)
Employed	0.027***	0.026***	0.028***	0.028***	0.031***	0.031***
	(0.009)	(0.009)	(0.009)	(0.009)	(0.009)	(0.009)
Prays Everyday	0.206***	0.210***	0.213***	0.214***	0.219***	0.218***
	(0.051)	(0.051)	(0.049)	(0.050)	(0.052)	(0.052)
Father Working	0.042***	0.040***	0.041***	0.041***	0.040**	0.040***
	(0.013)	(0.012)	(0.013)	(0.013)	(0.014)	(0.014)
Father High Skilled	0.050*	0.049*	0.048*	0.047*	0.047*	0.047*
	(0.024)	(0.025)	(0.026)	(0.026)	(0.026)	(0.026)
Observations	130911	130911	129361	129361	126373	126373
R2	0.205	0.207	0.204	0.206	0.206	0.206
Destination#Year F.E.	✓	✓	✓	✓	✓	✓
Origin F.E.		✓		✓		✓

Notes: Unrestricted sample includes all natives and 2nd-gen immigrants. OECD sample includes natives and 2nd-gen immigrants from OECD origin countries, and the EU21 sample includes destination and origin countries from the restricted origin-destination countries available from our dataset (square matrix). All specifications also include destination country-by-election, and in even columns country of origin fixed-effects. Robust standard errors are clustered at country level. Significance levels: *: 10% **: 5% ***: 1%.

Table 2: Migrant to native difference in Voting and Political Preferences - EU21 Sample

	Participation to Politics		Society and Openness		
	(1) Voting	(2) Interested in Politics	(3) Gay and Lesbians free to live	(4) Immigrants Enrich Culture	(5) EU Integration go further
2nd-gen Immigrants	0.007	0.073**	0.109***	0.078**	0.049**
	(0.010)	(0.009)	(0.026)	(0.033)	(0.022)
R2	0.117	0.213	0.237	0.154	0.109
Observations	180465	180157	124482	124087	105672
	Public Sector and Redistribution			Ideological Intensity	
	(6) Satisfied Education Sys.	(7) Satisfied Health Sys.	(8) Government reduce income differences	(9) Self-declared Ideology	(10) Feel Close to a Party
2nd-gen Immigrants	–0.142***	–0.061**	0.073**	–0.061*	–0.023
	(0.025)	(0.027)	(0.026)	(0.034)	(0.014)
R2	0.145	0.184	0.109	0.071	0.059
Observations	122886	125760	125510	121909	126359
	Voting: Economic-related Stances			Voting: Values-related Stances	
	(11) Welfare Expansion	(12) Education Expansion	(13) Support Workers	(14) National Way of life	(15) Multiculturalism
2nd-gen Immigrants	0.064**	0.137**	0.076**	–0.092***	0.052**
	(0.026)	(0.052)	(0.027)	(0.022)	(0.022)
R2	0.54	0.46	0.45	0.18	0.25
Observations	126373	126373	126373	126373	126373
	Right/Left Party		Populist Party		
	(16) Right Wing	(17) Left Wing	(18) All	(19) Right Wing	(20) Left Wing
2nd-gen Immigrants	–0.033***	0.018**	–0.011*	–0.005**	0.002
	(0.009)	(0.008)	(0.006)	(0.002)	(0.003)
Observations	126225	126225	126225	126225	126225
R2	0.12	0.18	0.15	0.15	0.09
Individual Controls	✓	✓	✓	✓	✓
Destination#Year F.E.	✓	✓	✓	✓	✓
Origin F.E.	✓	✓	✓	✓	✓

Notes: 2nd-gen immigrants are respondents who are born in the destination country but whose father is not born in the destination country. All specifications include controls for age, logarithm of income, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for praying everyday, dummy for employment status, dummy for father's employment status and two dummies for father's occupational skill. Dependent variable is a dummy equal to one if individuals voted in the last election (col. 1) and a variables capturing respondent's interest in Politics (col. 2). Cols. (3) and (4) reports estimates on individual's attitudes towards a positive stance towards gays and lesbians and towards the positive contribution of immigration on local culture. Col. (5) shows estimates on individual's attitudes towards a stronger EU integration. Cols. (6) and (7) reports estimates associated to individual's satisfaction on the education and health system. Col. (8) shows results on individual's attitudes towards a stronger government intervention in reducing income differences. Col. (9) reports results on individual's self-declared left-to-right ideology, while col. (10) shows whether respondent feel close to a specific party. Col.s (11) to (15) report results using alternative parties' political dimension as dependent variables. Col.s (16) to (20) dependent variables are voted party probability to be a right-wing party, a left wing party, a populist party, a right-wing populist party and left-wing populist party. All the measures are taken from Docquier et al. (2022). Robust standard errors clustered at country level. Significance levels: *: 10% **: 5% ***: 1%

Table 3: Migrant to native difference in left-to-right voting- EU21 sample
Discrimination & Mismatch

	(1) Migrants' Parents	(2) Father Mismatch	(3) Personal Disc.	(4) Father Mismatch and Personal Disc.
2nd-gen (Father)	–0.092***	–0.077***	–0.077***	–0.072***
	(0.023)	(0.022)	(0.021)	(0.021)
2nd-gen (Mother)	–0.038			
	(0.039)			
2nd-gen (Father) x 2nd-gen (Mother)	0.080			
	(0.125)			
2nd-gen (Father) x Pos. Mismatch		–0.047		–0.045
		(0.116)		(0.116)
2nd-gen (Father) x Neg. Mismatch		–0.248***		–0.245***
		(0.050)		(0.049)
Pos. Mismatch		0.091***		0.088***
		(0.025)		(0.022)
Neg. Mismatch		0.024		0.025
		(0.019)		(0.019)
2nd-gen (Father) x Discriminated			–0.088	–0.105
			(0.078)	(0.078)
Discriminated			0.003	–0.023
			(0.044)	(0.037)
Pos. Mismatch x Discriminated				0.039
				(0.059)
Neg. Mismatch x Discriminated				–0.020
				(0.033)
R2	0.206	0.208	0.206	0.208
Observations	125107	100977	125107	100977
Individual Controls	✓	✓	✓	✓
Destination#Year F.E.	✓	✓	✓	✓
Origin F.E.	✓	✓	✓	✓

Notes: All specifications include controls for age, logarithm of income, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for praying everyday, dummy for employment status, dummy for father's employment status and two dummies for father's occupational skill. *Pos. Mismatch* is a dummy that takes value of 1 if the skill content of father's occupation is higher than his education, while *Neg. Mismatch* is a dummy that takes value of 1 if the skill content of father's occupation is lower than his education. *Discriminated* is a dummy variable which report whether the individual perceive to belong to a discriminated group within the country. All specifications also include destination country-by-election FE and origin FE. Robust standard errors clustered at the country destination level. Significance levels: *: 10% **: 5% ***: 1%

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Appendix

A Data Appendix

Our primary data source is the *European Social Survey (ESS)*. Established to monitor social change in Europe, the survey was administered in 9 waves/rounds (one every two years) in 36 countries between 2002 and 2018. The ESS is a repeated cross-section of a random sample of individuals which are representative of the national population over 18 in each country. On average, each wave contains around 1,500 individuals for each country. The data include detailed socio-demographic information on personal and family characteristics such as age, gender, education, marital status, number of children in the family, place of birth, labor market characteristics such as employment status, and NUTS2 region of residence.[25] It also includes detailed information on parental background, such as parents' education, employment status, occupation when the respondent was 14 years old, and their own country of birth.

ESS is composed of 'rotating modules', which are themes occasionally included across the waves, and a 'core module', which includes themes that are largely the same across rounds. Questions concerning individuals behavior and beliefs on political issues belong to the second group. Specifically on voting, which is the focus of this paper, ESS records individual's participation to national elections and voting choice, by asking the following question: "*which party did you vote for in the last national election?*". Individuals respond by identifying party names, and we link these party names to information on their political agenda obtained from the *Manifesto Project Database (MPD)*. Widely used among political scientists and economists as the most comprehensive and accurate source to compare parties' agenda and ideology across countries and over time (Budge et al., 2001; Klingemann et al., 2006; Moriconi et al., 2022), the MPD analyzes the political manifesto of 1,093 parties over 715 parliamentary elections covering all the countries and the years we consider.[26] Each party's political manifesto is analyzed through a content analysis. Specifically, the MPD provides the share of quasi-sentences related to each specific political topic as a fraction of all sentences in the manifesto. Such share is taken as a measure of the relevance of the political topic (or intensity of that political position) in analysis in the party's political agenda. Additionally, for

[25] ESS data provides information on the location of respondents based on the "Nomenclature for Territorial Units for Statistics" (NUTS) system at the regional level (NUTS2) for all EU countries, with a few exceptions (e.g. Austria, Germany, UK) where the local units identified are larger (NUTS1).

[26] The MPD includes all parties that participated in national elections and obtained at least one seat in their country's parliament over the 1945-2017 period, covering all democratic countries in the OECD and Eastern Europe.

a wide range of topics, MPD provides the share of favorable/positive and unfavorable/negative mentions, which allow to better grasp parties' stance on relevant topics (e.g. Welfare state, societies' values, etc.).

Table A-1: Elections and ESS Rounds by Country and Year

Country	(1) # Elections	(2) Election Years	(3) # Survey Rounds	(4) Survey Years
Austria	5	2002, 2006, 2008, 2013, 2017	7	2004, 2006, 2008, 2010, 2014, 2016, 2018
Belgium	4	2003, 2007, 2010, 2014	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Czech Republic	5	2002, 2006, 2010, 2013, 2017	7	2004, 2008, 2010, 2012, 2014, 2016, 2018
Denmark	4	2001, 2005, 2007, 2011	6	2004, 2006, 2008, 2010, 2012, 2014, (2018)
Estonia	4	2003, 2007, 2011, 2015	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Finland	4	2003, 2007, 2011, 2015	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
France	4	2002, 2007, 2012, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Germany	5	2002, 2005, 2009, 2013, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Greece	3	2004, 2007, 2009	3	2004, 2010, 2012
Hungary	4	2002, 2006, 2010, 2014	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Ireland	4	2002, 2007, 2011, 2016	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Lithuania	3	2008, 2012, 2016	5	2008, 2010, 2012, 2014, 2016, (2018)
Netherlands	5	2003, 2006, 2010, 2012, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Norway	5	2001, 2005, 2009, 2013, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
Poland	3	2005, 2007, 2011	5	2006, 2008, 2010, 2012, 2014
Portugal	5	2002, 2005, 2009, 2011, 2015	7	2004, 2006, 2008, 2010, 2012, 2014, 2016, (2018)
Slovakia	4	2002, 2006, 2010, 2012	5	2004, 2006, 2008, 2010, 2012, (2018)
Slovenia	4	2004, 2008, 2011, 2014	6	2006, 2008, 2010, 2012, 2014, 2016
Spain	4	2004, 2008, 2011, 2016	7	2004, 2006, 2008, 2010, 2012, 2014, 2016, (2018)
Sweden	4	2002, 2006, 2010, 2014	7	2004, 2006, 2008, 2010, 2012, 2014, 2016, (2018)
Switzerland	4	2003, 2007, 2011, 2015	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018
United Kingdom	5	2001, 2005, 2010, 2015, 2017	8	2004, 2006, 2008, 2010, 2012, 2014, 2016, 2018

Note: Column (1) shows the number of elections available from ESS and column (2) the year of each elections. Column (3) shows the number of ESS waves by country and column (4) the year of each round. In parenthesis the year of the waves not available yet. Source: ESS.

We include in our sample only OECD countries that participated to economic integration processes in Europe (i.e. EU or EFTA). In practice, we exclude non-OECD countries (Bulgaria, Croatia, Kosovo, Romania, Russia and Serbia) and non-European OECD countries (Turkey, Israel, Cyprus). We also exclude Latvia and Luxembourg, for which we observe only one electoral event during the sample period, and Italy, given the extremely small share of migrants' children reported. As reported in Table A-1, this process leaves 19 OECD countries belonging to the European Union (Austria, Belgium, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Lithuania, Netherlands, Poland, Portugal, Slovakia, Slovenia, Spain and Sweden), plus Norway, Switzerland and the United Kingdom. This constitutes a balanced sample including economically integrated European democracies at a similar stage of economic development, plus some Central Eastern countries, which have a recent experience with economic integration and democratic institutions.

As ESS data convey information on the vote cast by each respondent in the *most recent* national election, the survey rounds carried out between 2004 and 2018 report the votes of respondents in elections

held during the 2001-2018 period. Since some consecutive survey rounds have been conducted without any electoral occurrence between them, the respondents to different waves may provide voting preferences associated with the same electoral event. This is better understood by looking at Table A-1, which reports the number and year of elections covered by ESS for each country in columns (1) and (2), and the number and years of the surveys in columns (3) and (4).

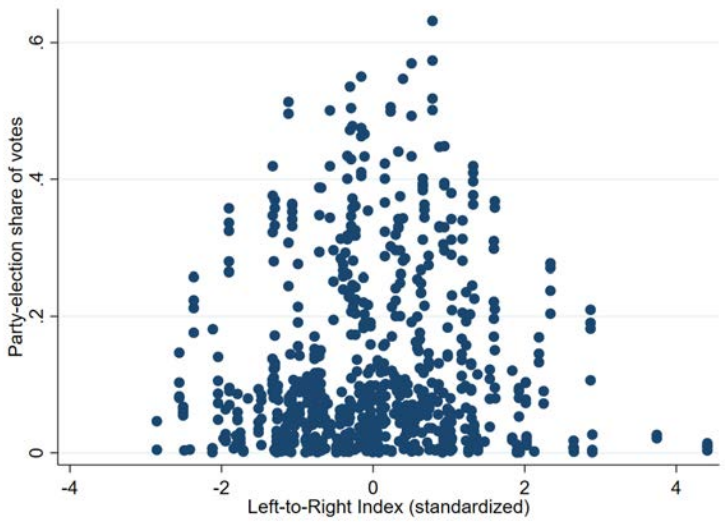
In the case of France, for instance, the survey records respondents *most recent* voting behavior every two years between 2004 and 2018 (column (4)) but there are French national elections only in 2002, 2007, 2012 and 2017. Hence the vote in the 2002 elections was the one recorded both in 2004 and 2006 ESS, the vote in 2007 was recorded in the 2008 and 2010 ESS waves and the vote in 2012 was recorded in 2014 and 2016. When the survey and election years corresponded (e.g. in France in 2012, or Sweden in 2010 and 2014), we use the exact dates of the ESS interviews (i.e. including months and days if needed) to determine which is the most recent national elections in which the respondent participated. Following this procedure, we map countries' election-year into survey years. The time-variation in political indicators, in our analysis is across election-years (rather than survey-years).

Among the several political dimensions available in the MPD, we focus our attention on the *left-to-right* index proposed by Budge and Laver (2016). This index is constructed as the difference between a party positive stance on political preferences associated with the right, such as pro-free market, pro-economic incentives, pro-traditional values and morality, and the positive stance on political preferences associated with the left, such as pro-welfare state, pro-public education, pro-market regulations and workers' rights. The index takes values between -74 (radical left-wing party) to +91 (radical right-wing party). The advantage of using such index is to rely on one synthetic measure that captures a key political dimension across parties.

Additionally, in the analysis we explore the role of parties' preferences towards individual political issues such as favouring the welfare state, public education expansion, support for labor rights, support for traditional values, internationalism and multiculturalism. Following Moriconi et al. (2022) we link measures of parties political preferences with the individual votes expressed through their voting behavior. Given the fact that we want to exploit differences driven by changes in voting preferences, for each party we compute a time-invariant average of the left-right index over our sample, such that variations are driven by voters' changes across parties and not changes in parties political stances. Moreover, to facilitate the interpretation of the variable, we standardize the left-to-right index with mean zero and standard deviation

equal to one.

Figure A-1: Left-to-Righ Index - Full Sample



Note: authors' calculations on MPD and ESS. Each dot shows party's standardized left-to-right index and election-specific votes' share across our sample of national elections.

Figure A-1 shows the distribution of parties over the standardized left-right index and their shares of votes. Parties' characterized by the highest share of votes locate themselves around the mean of the distribution, and around 80% of our parties are characterized by a standardized left-to-right value between -1.3 to 1.3. Nonetheless, there are still relevant parties characterized by both an high share of votes and relevant right wing stance (e.g, the *Swiss People's Party* or the *Slovak Democratic and Christian Union*) or left wing stance (e.g., *Podemos* or *Socialistisk Folkeparti* in Denmark), with a standardized left-to-right index above two in absolute terms.

Since our paper aims at exploring differences in terms of political preferences between natives and second-generation immigrants, a coherent definition of the second group is needed. Following the literature, we define a second-generation immigrant as an individual born in the country of residence *and* with his/her father born abroad (Fernandez and Fogli, 2009).[27] In our final sample, we systematically exclude first generation immigrants from the empirical analysis, since these migrants are less comparable to natives, and they are less likely to hold voting rights in the host country. Additionally, we remove from each of

[27]In Table B-3 we present evidence showing that having a foreign-born father affects more significantly political preferences compared to having a foreign-born mother. The cultural economics literature instead points out that the mother often provides a more effective transmission channel for specific traits of the culture of origin on sons/daughters preferences (Rodríguez-Planas and Sanz-de Galdeano, 2019).

the 22 countries in the sample the origin groups with less than 10 observations based on father's origin, to avoid noise driven by small and not representative groups. Our final sample includes 156248 individuals (all of them born in the country of residence), of which 5219 are second-generation immigrants from 46 origin countries that span a large range of location and levels of economic development.

Table A-2 reports descriptive statistics for the personal characteristics of individuals belonging to our final sample. The first two columns report the mean and standard deviations of each variable for natives and immigrants respectively. The third column reports whether the differences between the two are significant or not. Table A-2 shows significant differences between migrants and natives: second-generation immigrants are on average younger, more likely to live in urban areas, have higher level of income and more likely to be women than natives. Moreover, second-generation immigrants' father was less likely to work and being highly educated when the respondent was fourteen than natives' father. Thus, in the empirical analysis we control for these variables to avoid concerns regarding omitted variable bias.

Table A-2: Descriptive Statistics

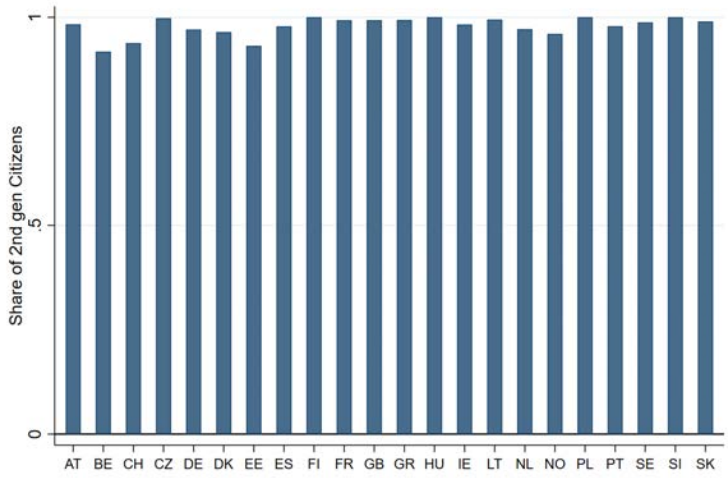
	Full Sample			Matched Sample		
	(1) Natives	(2) Immigrants	(3) Difference	(4) Natives	(5) Immigrants	(6) Difference
Age	51.89	49.39	–2.505**	49.91	49.33	–0.581*
	(16.90)	(15.69)	(0.994)	(15.66)	(15.63)	(0.302)
Female	0.504	0.531	0.026***	0.544	0.532	–0.012
	(0.500)	(0.499)	(0.006)	(0.498)	(0.499)	(0.012)
Tertiary ed.	0.338	0.356	0.018	0.363	0.357	–0.006
	(0.473)	(0.479)	(0.021)	(0.481)	(0.479)	(0.007)
Secondary ed.	0.414	0.459	0.045	0.438	0.459	0.021**
	(0.493)	(0.498)	(0.029)	(0.496)	(0.498)	(0.010)
Married	0.635	0.619	–0.017	0.596	0.620	0.024
	(0.481)	(0.486)	(0.013)	(0.491)	(0.485)	(0.014)
At least 1 child	0.402	0.430	0.028	0.427	0.433	0.006
	(0.490)	(0.495)	(0.021)	(0.495)	(0.496)	(0.013)
Urban Area Resident	0.283	0.374	0.091***	0.381	0.374	–0.007
	(0.450)	(0.484)	(0.033)	(0.486)	(0.484)	(0.020)
Father Working	0.898	0.853	–0.045***	0.845	0.855	0.010
	(0.303)	(0.354)	(0.012)	(0.362)	(0.352)	(0.009)
Father High Skilled	0.205	0.167	–0.039***	0.234	0.168	–0.066***
	(0.404)	(0.373)	(0.012)	(0.423)	(0.374)	(0.014)
Log Household Income	10.07	10.19	0.117**	10.19	10.19	0.009
	(0.862)	(0.821)	(0.052)	(0.829)	(0.817)	(0.021)
Employed	0.554	0.589	0.035	0.600	0.590	–0.010
	(0.497)	(0.492)	(0.023)	(0.490)	(0.492)	(0.022)
Prays Everyday	0.177	0.220	0.043*	0.203	0.215	0.011
	(0.382)	(0.414)	(0.022)	(0.403)	(0.411)	(0.021)
Observations	151029	5219	156248	4533	5127	9660

Notes: authors' calculation on ESS data. Immigrants refers to second-generation immigrants, that is all individuals born in the country of destination but whose father is not born in the destination country. Standard errors reported in parenthesis. The difference column reports robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

In order to understand whether these compositional differences matter for our results, we constructed a

matched sample according to the methodology by Imbens and Rubin (2015). The idea is to select a control sub-sample, which is more balanced in terms of covariates with respect to the treated sample of second-generation immigrants. Although this can be performed using two matching methods - covariates and propensity score matching - we chose to use the former method due to its robustness properties. To do so, we match second-generation immigrants and natives using the *Mahalanobis Metric Matching* method, using all observed covariates to compute the distance between individuals (Zhao, 2004; Docquier et al., 2020; Turati, 2020). Columns (4) to (6) of Table A-2 reports descriptive statistics for the matched sample. The results clearly show that distribution of covariates is more balanced, although significantly trimming the sample. Natives and second-generation immigrants are more alike in the matched sample and differences in terms of average covariates are substantially reduced, excluding for father's education and respondent's secondary education. In the empirical section we perform our analysis also over the matched sample, to increase the robustness of our estimates once we minimize concerns related to covariates disparities.

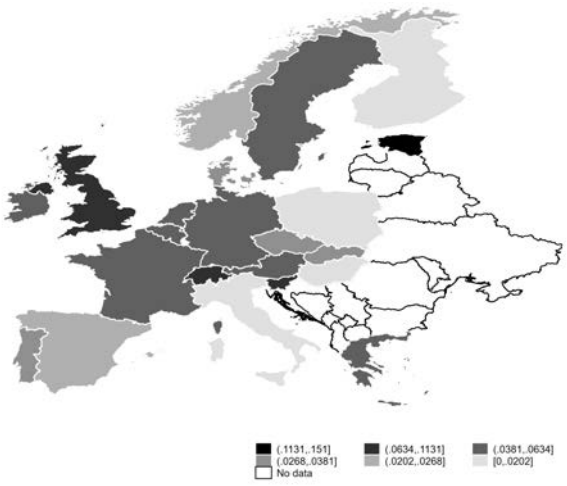
Figure A-2: Share of 2nd-Gen immigrants Citizens



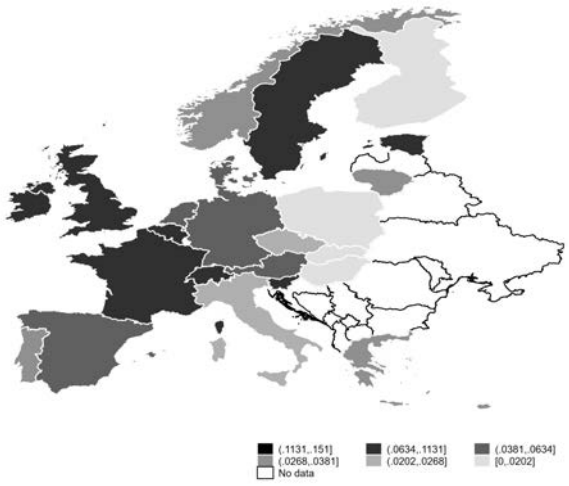
Notes: authors' elaboration using ESS data. The histograms represent the share of 2nd generation migrants that are citizens of the country of residence

Below we present some figures and descriptive statistics for our sample of second-generation immigrants. In some cases, we find it useful to present figures for first generation immigrants (i.e. living in the country of residence but born abroad) too, as a relevant comparison group. Nonetheless, an important relevant factors for our research is that the majority of our sample of second-generation immigrants hold citizenship status (i.e., right to vote). Figure A-2 shows the country-specific share of second-generation migrants with citizenship, which is always close to one.

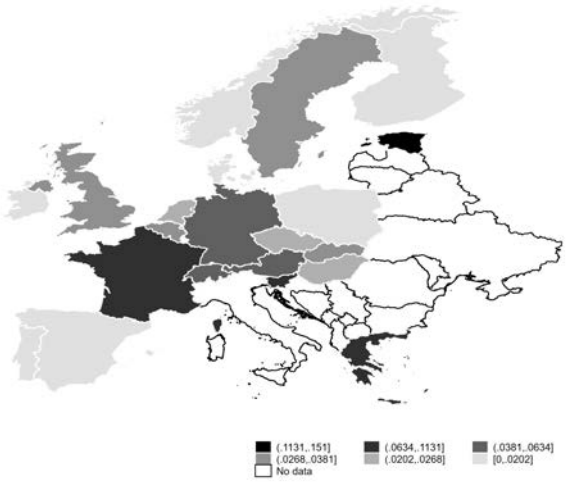
Figure A-3: Immigration Distribution - Country Level



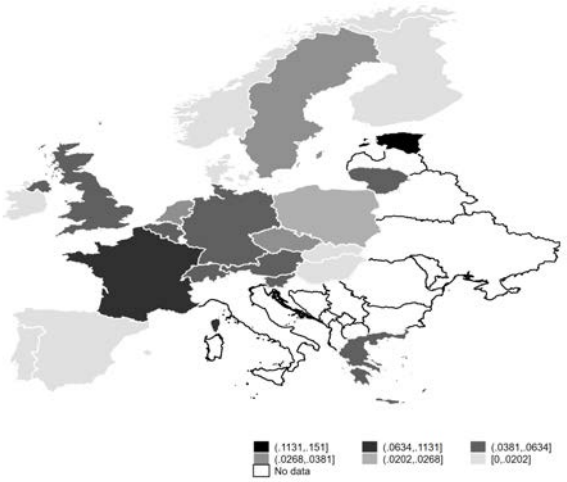
(a) 1^{st} Gen. - Pre 2005



(b) 1^{st} Gen. - After 2009



(c) 2^{nd} Gen. - Pre 2005



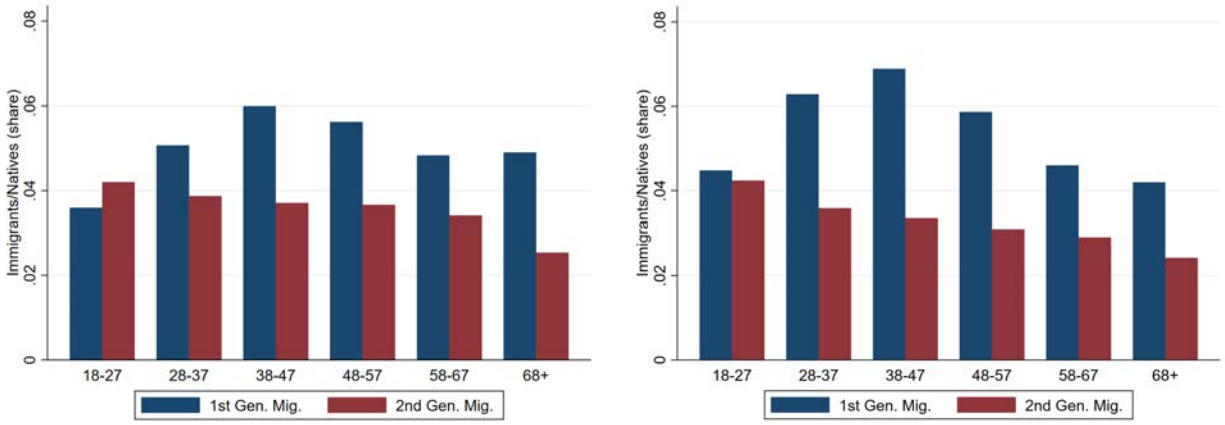
(d) 2^{nd} Gen. - After 2009

Note: authors' calculation on ESS data. The figure plots the average share of first and second-generation immigrants over the total population before 2005 (a, c) included, and after 2009 (b, d) included. The legend is determined by the quartile distribution of 2^{nd} generation immigrants in the period before 2005.

Figure A-3 shows the distribution of the average share of first and 2^{nd} generation immigrants over the native population across our sample of European Countries over the pre 2005 period and the post 2009 period, revealing two main evidence. First, the size of the 2^{nd} generation immigrants population (relative the native population) is highly correlated geographically with the relative size of the first generation (correlation coefficient equal to 0.74), although the population of 2^{nd} generation immigrants is on average smaller than the population of the first generation population (relatively to natives). Estonia is the country with the highest intensity of 2^{nd} generation immigrants, around 12% of the native population, due to the

high number of Russian-born fathers. Countries characterized by a strong colonial background, like France, United Kingdom or Belgium, are also characterized by a sizeable groups of 2^{nd} generation immigrants, equal to 7%- 5% of the native population. Among Southern European countries, only Greece host a relevant group of 2^{nd} generation immigrants (5% of the native population, mainly from not European origins) while countries like Portugal and Spain present a small incidence of 2^{nd} generation immigrants (around 0.02%), compared to first generation immigrants (around 3%). Second, by comparing the pre 2005 period in Figures A-3(a) and A-3(c) with the post 2009 period in Figures A-3(b) and A-3(d), on average the country-specific intensities of first and second-generation immigrants increase over time.

Figure A-4: Immigrants by Age Groups



(a) Full Sample

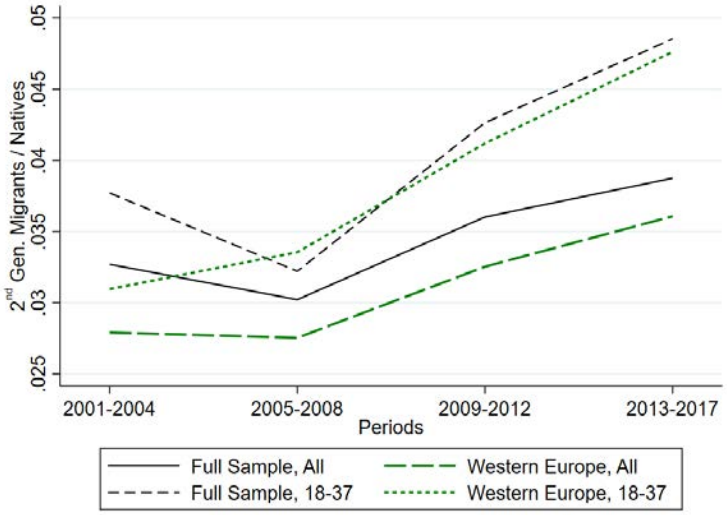
(b) Western European countries

Note: authors' calculation on ESS data. The Figure reports the share of first and second-generation immigrants over natives by age groups. Figure (a) reports the results for our overall sample, while Figure (b) reports the results for the Western European Countries (Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Norway, Portugal, Spain, Sweden, Switzerland, The Netherlands and United Kingdom)

Hence, compared to natives, both immigrant groups are increasing in size over the years. The underlying dynamics are different though for first and second generations. Figure A-4(a) shows the share of the two immigrant groups over natives by age groups. The incidence of 2^{nd} generation immigrants has a linear and declining trend over the age groups, suggesting that the overall size of 2^{nd} generation immigrant population is increasing after each generational change. Compared to 2^{nd} generation immigrants, the incidence of first generation immigrants is higher in almost all age groups (in line with Figure A-3), it reaches its highest value among the 38-47 age group (6%) and it has an hump-shaped distribution over the age groups. The only notable exception is among the youngest cohort (18-27 y.o.) where the 2^{nd} generation

immigrants have a higher incidence compared to first generation immigrants. This suggestive evidence is confirmed once focusing on Western European countries in Figure A-4(b), characterized by a longer and different immigration history compared to Central Eastern countries (Van Mol and Valk, 2016).

Figure A-5: Share of 2^{nd} migrants over different populations



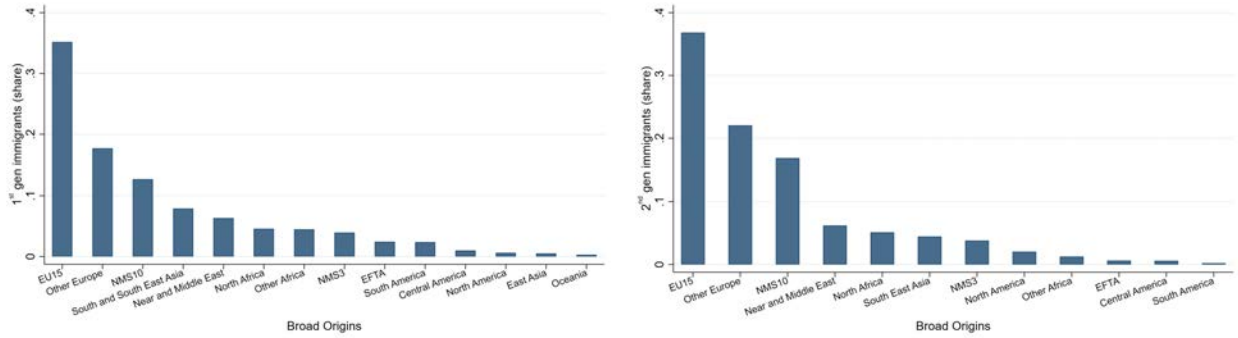
Note: authors' calculation on ESS data. The figure shows the share of 2^{nd} generation immigrants over the natives population between 18 and 37 years old and across all age groups. The figure reports the average over four periods, and over the full sample and Western European countries only.

Figure A-5 confirms the previous highlighted suggestive evidence, by plotting the average ratios between 2^{nd} generation immigrants and natives over different sub-periods. Over our period of analysis the incidence of 2^{nd} generation immigrants is increasing over time, and the growth is stronger among young cohorts (18-37 years old) compared to the overall 2^{nd} generation immigrants population. Moreover, the trend is stronger and more persistent among Western European countries than among Central Eastern European countries. These were characterized by a change in the distribution of young 2^{nd} generation immigrants in the 2005-2008 period, potentially caused by high emigration towards European Union countries after the access to the Schengen Area with the 2004 EU Enlargement.

Figure A-6 plots the broad area-specific average share of first and 2^{nd} generation immigrants over the total respective populations. We define the broad areas of origin by aggregating countries of origin using the same methodology adopted by EULFS statistics. Both distributions show that Europeans origins are the most represented ones, both for first and 2^{nd} generation immigrants: around 60% of immigrant population has European origins. Russian origin is the most represented group, which counts for the

14% of the 2^{nd} generation immigrants population in our sample, followed by German and Italian origins. Among not European countries, Turkish origin accounts for 6% of the 2^{nd} generation immigrants origin.

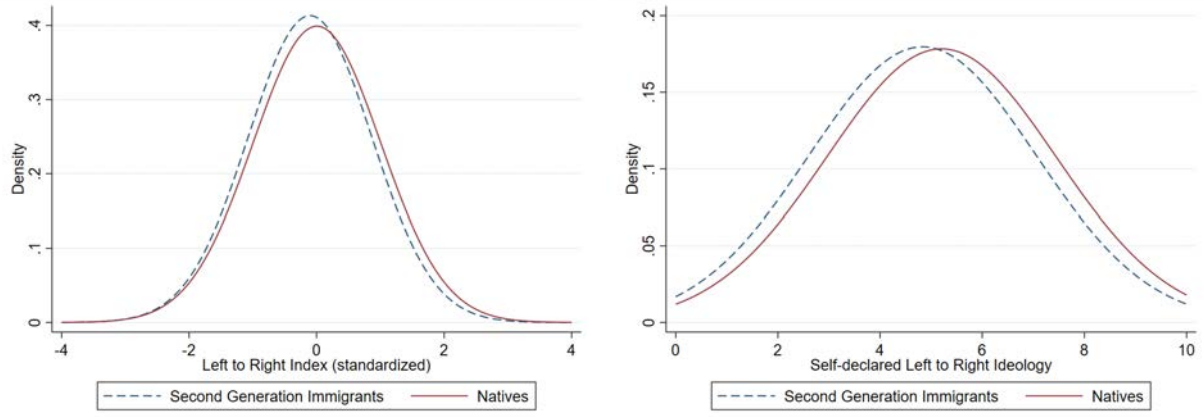
Figure A-6: Distribution by broad origins



(a) 1^{st} Generation (b) 2^{nd} Generation

Note: authors' calculation on ESS data. The figure plots the broad origin-specific share of first-generation (a) and second-generation (b) immigrants over their total population, respectively.

Figure A-7: Left to Right Preferences: voting and self-declared ideology



(a) Voting Ideology (b) Self-declared Ideology

Note: authors' calculation on ESS data. The figure plots the normal density curves of natives and second-generation immigrants concerning the standardized left to right index (a) and self-declared left-to-right wing political stance (b).

Finally, Figure A-7 explores the raw differences in political preferences between natives and 2^{nd} generation immigrants by plotting the normal density distribution of: (a) the standardized left-right index derived from respondent's voting preferences, and (b) the respondent self-placement over the left-to-right index. Both figures suggest that 2^{nd} generation immigrants are more likely to locate themselves on the left-wing political spectrum compared to natives.

B Additional Results: Robustness Checks

In the section we firstly conduct a robustness analysis and produce results with alternative samples, specifications, and methodologies over the more strict sample of EU21 countries (origin and destination). Table B-1 shows results consistent to our benchmark results (presented in column 1) after: (i) focusing on the subsample of Western European destination countries; (ii) focusing on the balanced sample of individuals after the trimming due to the covariates matching technique; (iii) including NUTS2 regional fixed effects; (iv) including NUTS2 regional fixed effects and controls; (v) including NUTS2 time-variant regional fixed effects and (vi) estimating the degree of selection on unobservables using Oster (2019) approach, setting different levels of maximum R2 explained.

Table B-1: Migrant to native difference - EU21 Sample
Robustness Checks

	Benchmark	Alternative Samples		Regional Level			Oster Test	
	(1) Party Voted Ideology	(2) Western EU Sample	(3) Matched Sample	(4) With Time invariant FE	(5) With Time-invariant FE and Controls	(6) With Time variant FE	(7) $R_{max} = 1.3 * R2$	(8) $R_{max} = 3 * R2$
2nd-gen Immigrants	–0.083***	–0.073**	–0.085***	–0.066**	–0.059*	–0.068**	–0.083***	–0.083***
	(0.020)	(0.028)	(0.025)	(0.028)	(0.031)	(0.029)	(0.020)	(0.020)
Delta							–44.948	–6.749
R2	0.206	0.188	0.186	0.238	0.238	0.244	0.206	0.206
R_{max}							0.268	0.619
Observations	126373	98156	5470	126372	104290	126371	126373	126373
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Destination#Year F.E.	✓	✓	✓	✓	✓	✓	✓	✓
Origin F.E.	✓	✓	✓	✓	✓	✓	✓	✓

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. All specifications include controls for age, logarithm of income, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for praying everyday, dummy for employment status, dummy for father's employment status and two dummies for father's occupational skill. Column (1) shows our benchmark specification. Column (2) provides results over the Western European countries. Column (3) uses the same definition as column (1), but only includes respondents in the matched sample which is balanced on observable individual and parental characteristics. Column (4) includes NUTS-2 regional FE and country-by-election FE. Column (5) includes additional NUTS-2 controls - fertility rate, unemployment rate and GDP per-capita. Column (6) includes NUTS-2 time-varying regional fixed effects. Finally, columns (7) and (8) provides the results from Oster (2019) test using different level of R_{max}. Robust standard errors clustered at the region and country level. Significance levels: *: 10% **: 5% ***: 1%

Table B-2 provides additional consistent results after performing the following robustness checks: (i) removing Estonia and Portugal from the sample, countries with the highest and lowest share of second generation migrants, (ii) removing countries not belonging to the European Union, (iii) dropping the first and last electoral event per country, (iv) removing second-generation immigrants with German origins, since they are the most representative in our restricted sample, and (v) removing countries with only Jus Sanguinis (i.e. Hungary, Norway, Switzerland, Poland, Slovenia and Slovakia) in the year 2001 (Bertocchi and Strozzi, 2010), to minimize concerns due to selection.

Table B-2: Migrant to native difference - EU21
Robustness Checks - Subsample Analysis

	(1) No Estonia	(2) No Portugal	(3) No Norway and Switzerland	(4) No 1^{st} Election	(5) No Last Election	(6) No German 2nd Gen	(7) No only Jus Sanguinis Countries
2nd-gen Immigrants	–0.084***	–0.083***	–0.071***	–0.071***	–0.058**	–0.143***	–0.056**
	(0.020)	(0.020)	(0.018)	(0.017)	(0.021)	(0.034)	(0.023)
R2	0.206	0.207	0.210	0.198	0.207	0.206	0.186
Observations	121728	123065	114087	103102	99383	125977	99420
Individual Controls	✓	✓	✓	✓	✓	✓	✓
Destination#Year F.E.	✓	✓	✓	✓	✓	✓	✓
Origin F.E.	✓	✓	✓	✓	✓	✓	✓

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. All specifications include controls for age, logarithm of income, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for praying everyday, dummy for employment status, dummy for father's employment status and two dummies for father's occupational skill. Columns (1) and (2) exclude Estonia and Portugal, respectively, which are the countries with the highest and lowest share of 2nd generation immigrants. Column (3) excludes Norway and Switzerland, which are not part of the European Union. Column (4) excludes from the sample the first election of each country, while column (5) excludes the last election. Column (6) shows the results after removing 2nd generation migrants with German origin, which is the most represented origin among the European ones. Column (7) shows results after removing destination countries with just Jus Sanguinis citizenship law in 2001, according to Bertocchi and Strozzi (2010). Robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

Table B-3 considers an alternative definition of of second generation migrant based on the country of origin of the mother (rather than the father). The negative coefficient is preserved, but its size drops by half, implying that mother's migration status is a less important channel of migrant-native voting differences in the residence country. These results are confirmed once exploring the role of played by parent's absence in the respondent's adolescence: father's absence is associated with a milder left-wing stance compared to mother's absence.

Finally, this section explores whether second-generation immigrants have a distinctive propensity to vote for specific parties and populist platforms. Table B-4 provides the results. Column (1) firstly explores whether second generation migrants are more likely to vote for populist platforms, relying on the continuous measure of populism developed by Docquier et al. (2022). Such party-specific and time-variant measure captures parties' anti-establishment sentiment (e.g. against political corruption and power abuses) and and commitment to protect stances (e.g. protection of internal market and national sovereignty, negative attitudes towards EU institution or international cooperation), dimensions highlighted as essential in the definition of populism by the literature (Mudde, 2004; Morelli et al., 2021). In the same way as we do with the left-to-right index we use in the baseline analysis, we computed the party-specific average over our period of analysis and we standardized it. The results show that immigrants do not vote differently compare to natives on the continuous populism dimension.

Table B-3: Migrant to native difference - EU21 sample
Parents death & both immigrant parents

	(1) Mother's Definition	(2) Migrants' Parents	(3) Father's Death or Absence	(4) Mother's Death or Absence
2nd-gen (Mother)	–0.038	–0.038		–0.034
	(0.027)	(0.039)		(0.026)
2nd-gen (Father)		–0.092***	–0.079**	
		(0.023)	(0.029)	
2nd-gen (Father) x 2nd-gen (Mother)		0.080		
		(0.125)		
Father Death			0.031*	
			(0.015)	
2nd-gen (Father) x Father Death			0.039	
			(0.147)	
Mother Death				–0.025
				(0.025)
2nd-gen (Mother) x Mother Death				0.400**
				(0.168)
R2	0.206	0.206	0.207	0.207
Observations	125107	125107	123288	124193
Individual Controls	✓	✓	✓	✓
Destination#Year F.E.	✓	✓	✓	✓
Origin F.E.	✓	✓	✓	✓

Notes: All specifications include controls for age, logarithm of income, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for praying everyday, dummy for employment status, dummy for father's employment status and two dummies for father's occupational skill. They also include destination country-by-election and origin FE. Robust standard errors clustered at the country destination level. Significance levels: *: 10% **: 5% ***: 1%

Table B-4: Migrant to native difference - EU21
Populist parties and platforms

	Populism Score	Right/Left Party		Populist Party		
	(1)	(2)	(3)	(4)	(5)	(6)
Parties:	All	Right Wing	Left Wing	All	Right Wing	Left Wing
2nd-gen Immigrants	–0.057	–0.033***	0.018**	–0.011*	–0.005**	0.002
	(0.045)	(0.009)	(0.008)	(0.006)	(0.002)	(0.003)
Observations	126225	126225	126225	126225	126225	126225
R2	0.25	0.12	0.18	0.15	0.15	0.09
Individual Controls	✓	✓	✓	✓	✓	✓
Destination#Year F.E.	✓	✓	✓	✓	✓	✓
Origin F.E.	✓	✓	✓	✓	✓	✓

Notes: 2nd-gen immigrants (by father) are respondents who are born in the destination country but whose father is not born in the destination country. All specifications include controls for age, logarithm of income, dummy for female, two dummies for education, a dummy for marital status, dummy for children, dummy for urban resident, dummy for praying everyday, dummy for employment status, dummy for father's employment status and two dummies for father's occupational skill. Column (1) dependent variable voted party populism score. Columns (2) and (3) dependent variables are voted party probability to be a right-wing and left wing party, respectively. Finally, columns (4) to (6) dependent variables are voted party probability to be a populist party, a right-wing populist party and left-wing populist party. All the measures are taken from Docquier et al. (2022). Robust standard errors clustered at the country level. Significance levels: *: 10% **: 5% ***: 1%

However, populism can take different forms on the left/right political spectrum, stressing more a cultural/identity cleavage (right wing populism) or an economic cleavage (left wing populism) (Rodrik, 2018). We explore these dimensions in columns (2) to (6) by associating to parties dummies on whether they are right wing parties (col. 2), left wing parties (col. 3), populist party (col. 4), populist right wing party (col. 5) and populist left wing party (col. 6) defined by Docquier et al. (2022). The definition of the different dummies is determined on the following criteria: (i) a party is a right (left) wing party if belong to the last (first) tercile of the left-to-right index distribution, and (ii) a party is populist if its populism score is above one standard deviation. we took standardized party-specific average over our period of analysis for these outcome variables too. Results in columns (2) and (3) are in line with our benchmark: second-generation immigrants are more (less) prone to vote left (right) wing parties compared to natives. Nonetheless, results from columns (4) to (6) suggest that they do not have a stronger inclination to vote for left wing populist parties compared to natives, but they are less likely to vote for right wing populist parties. Overall, these results suggest that second-generation immigrants, if any, are more prone to vote for moderate/less populist parties than natives.

C Simulations

To quantify the actual and potential contribution of 2^{nd} generation immigrants to determining voting patterns of European countries, we perform a simulation exercise, based on observed and expected shares of 2^{nd} generation immigrants over the total population of each country. We start by considering an initial time 0, where the degree of leftism of country c is a weighted average of the observed leftism of natives and incumbent 2^{nd} generation immigrants:

$$\widehat{Leftism}_{c,0} = (1 - Share^{2nd}_{c,0})Leftism_{N,0} + (Share^{2nd}_{c,0})Leftism_{M,0}. \tag{C-1}$$

Equation (C-1) can be simplified as follows:

$$\widehat{Leftism}_{c,0} = Leftism_{c,N,0} + Share^{2nd}_{c,0} \times (Leftism_{c,M,0} - Leftism_{c,N,0}), \tag{C-2}$$

where the term in brackets is the average migrant-native difference predicted from equation (1), so that:

$$\widehat{Leftism}_{c,0} = Leftism_{c,N,0} + Share^{2nd}_{c,0} \times \widehat{\beta}. \tag{C-3}$$

$\widehat{Leftism}_{c,0}$ is the predicted average leftist content of voting of the population of country c, at hypothetical national elections taking place at time 0. Equation (C-3) shows this is equal to the leftism of the native population, N, of country c at time 0, plus the contribution of incumbent 2^{nd} generation immigrants, M in the country, weighted by the corresponding share at time 0.

To properly evaluate the relative contribution of 2^{nd} generation immigrants to the actual political outcomes of country c's national elections, we propose a normalization of the indicator $\widehat{Leftism}_{c,0}$, based on the absolute value of the leftism of natives $\|Leftism_{c,N,0}\|$. This is a measure of increasing radicalization of political preferences of the native electorate (either to the right or to the left) in the country of destination. We divide both sides of equation (C-3) by $\|Leftism_{c,N,0}\|$, and obtain a predicted leftism measure normalized by natives' political preferences in country c at time 0, i.e. $\widehat{Leftism}^{Pol}_{c,0} = \frac{\widehat{Leftism}_{c,0}}{\|Leftism_{c,N,0}\|}$ such that:

$$\widehat{Leftism}^{Pol}_{c,0} = \frac{Leftism_{c,N,0}}{\|Leftism_{c,N,0}\|} + \frac{(Share^{2nd}_{c,0} \times \beta)}{\|Leftism_{c,N,0}\|}. \tag{C-4}$$

The first term in equation (C-4) is equal to -1 or $+1$ depending on whether natives of country c are on average left-leaning or right-leaning, respectively. The second term, $\frac{(Share^{2nd}_{c,0} \times \beta)}{\|Leftism_{c,N,0}\|}$, measures the normalized contribution of 2^{nd} generation migrants. In practice, it tells us by how much immigrants reduce the right-wing stance (or increase the leftist stance) of the electorate in country c at time 0.[28]

While equation (C-4) points out the predicted contributions of incumbent migrants at time 0, we can use the same approach to compute some counterfactual scenarios. For example, we can imagine hypothetical scenarios where $Share^{2nd}_{c,EXP} = \{10\%, 30\%, \}$. These are consistent with plausible shares of 2^{nd} generation immigrant population for the US by 2050 according to Pew Research Center (2013):

[28] Recalling that $\beta = -0.083$, when native voters are right-wing on average, $\frac{(Share^{2nd}_{c,0} \times \beta)}{\|Leftism_{c,N,0}\|} = (\widehat{Leftism}^{Pol}_{c,0} - 1)$, incumbent immigrants reduce the right-wing stance of the electorate in country c at time 0. When the native electorate is left-wing on average, $\frac{(Share^{2nd}_{c,0} \times \beta)}{\|Leftism_{c,N,0}\|} = (\widehat{Leftism}^{Pol}_{c,0} + 1)$, migrants further polarize the national electorate, moving preferences of the average voter of country c at time 0 towards more extreme left-wing positions.

$$\widehat{Leftism}^{Pol}_{c,EXP} = \frac{Leftism_{c,N,0}}{\|Leftism_{c,N,0}\|} + \frac{(Share^{2nd}_{c,EXP} \times \beta)}{\|Leftism_{c,N,0}\|} \tag{C-5}$$

Table C-1 reports results from the simulation exercises. We feature as average native preferences and share of immigrants at a hypothetical time 0, the corresponding country-specific averages over the electoral span covered by our ESS sample (e.g. $Leftism_{FR,N,0}$ and $Share^{2nd}_{FR,0}$ are country-specific average preferences and immigrant shares for France over electoral years 2002-2017). Columns (1) and (2) reports the average native leftism and share of 2^{nd} generation migrants at time 0, respectively. The share is below 1% in Southern European countries (Greece being a relevant exception), while it is in the range between 3%-7% for continental European countries (e.g. Germany, France, Austria, Switzerland). Countries from Central Eastern Europe (with the relevant exception of Estonia) present shares comprised between 2% and 5% of the national sample. Generally speaking, these percentages of migrant population do not produce significant departures of the average voter from the voting preferences of the native population (col. 3). The generalized increase in leftist stance is equivalent to up the 3% of native voting stance. Two notable exceptions are Belgium and Estonia. The former country presents a very moderate native population, so that the 5% share of 2^{nd} generation migrants is enough to shift the preferences of the average Belgian voter by the 49% of the native voting stance. The latter country presents a relatively large share of 2^{nd} generation immigrants (11% of the national sample), able to reduce the right-wing stance of the Estonian average voter by the 4% .

Columns (4)-(5) simulate hypothetical shifts of the preferences of the average voter in each country, under the scenarios described above. Two facts seem to emerge very clearly. First, migration has a very limited impact on the average voter of most Western European countries, whose natives exhibit political preferences clearly located on one of the two sides of the left-to-right political spectrum. For instance, Switzerland, Netherlands, or Poland have very right-wing native voters, while Spain, Finland, and France are characterized by very left-leaning voters. In these countries, even the scenario where half of the population is composed of 2^{nd} generation immigrants implies a shift of the preferences of the average voter by no more than 10%. Second, in some Southern and Central European countries such as Slovenia, Lithuania, Czech Republic, Greece, the long-term effects of migration on the average voter may be sizeable: in these countries the high migration incidence scenario is associated with a left-wing

Table C-1: Simulation: country-specific normalization

	$Leftism_{N,0}$	$\widehat{Leftism}^{Pol}_{c,0}$		$\widehat{Leftism}^{Pol}_{c,EXP}$	
	(1)	(2)	(3)	(4)	(5)
		$Sh^{2nd}_{c,0}$ [Avg]		Sh^{2nd} [10%]	Sh^{2nd} [30%]
Norway	-0,736	0,011	-1,00	-1,01	-1,03
Spain	-0,562	0,002	-1,00	-1,01	-1,04
France	-0,537	0,069	-1,01	-1,02	-1,05
Finland	-0,425	0,005	-1,00	-1,02	-1,06
Ireland	-0,380	0,018	-1,00	-1,02	-1,07
Austria	-0,354	0,042	-1,01	-1,02	-1,07
Sweden	-0,162	0,034	-1,02	-1,05	-1,15
Czech Republic	-0,134	0,030	-1,02	-1,06	-1,19
Belgium	-0,009	0,050	-1,49	-1,98	-3,93
Portugal	0,021	0,003	0,99	0,61	-0,17
Slovenia	0,136	0,056	0,97	0,94	0,82
Lithuania	0,165	0,039	0,98	0,95	0,85
United Kingdom	0,209	0,044	0,98	0,96	0,88
Germany	0,233	0,044	0,98	0,96	0,89
Estonia	0,245	0,111	0,96	0,97	0,90
Denmark	0,249	0,013	1,00	0,97	0,90
Hungary	0,455	0,018	1,00	0,98	0,95
Poland	0,525	0,020	1,00	0,98	0,95
Switzerland	0,577	0,048	0,99	0,99	0,96
Netherlands	0,598	0,030	1,00	0,99	0,96
Slovakia	1,122	0,021	1,00	0,99	0,98

Notes: authors calculations. Column (3) reports the results of equation (C-4), while columns (4) and (5) show the results of equation (C-5) with respectively the following shares of second-generation immigrants: 0.10 and 0.30.

shift of the preferences of the average voter by over 15%. In a country like Portugal, where the native population has very moderate political preferences, the leftism of the average voter increases by 117% as 2^{nd} generation migrants touch the 30% of the total population.