ELSEVIER

Belonging or estrangement—The European Refugee Crisis and its effects on immigrant identity

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ARTICLE INFO

ABSTRACT

This study examines the impact of the 2015 European Refugee Crisis on the ethnic identity of resident migrants in Germany. To derive plausibly causal estimates, I exploit the quasi-experimental setting in Germany, by which refugees are allocated to different counties by state authorities without being able to choose their locations themselves. This study finds that higher shares of refugees in a county increased migrants' attachment to their home countries, while not affecting their perceived belonging to Germany. Further analyses uncover strong heterogeneities with respect to country of origin and suggest that concerns about xenophobia, experiences of discrimination, and the consumption of foreign media contributed to these effects. Lastly, I find that changes in ethnic identity coincide with the political polarization of migrants.

1. Introduction

In the last decades, immigration has increasingly become a politically salient and hotly discussed topic in many Western countries. Not only has it galvanized voters in the 2016 US presidential election and the UK Brexit referendum, but it has also fueled populist movements in virtually all European countries (Inglehart and Norris, 2016). One of the most impactful events in recent times was the European Refugee Crisis (ERC) in 2015. It polarized the political landscape in many European countries, with concern about the safety and welfare of refugees on one side and fear and worry about them on the other (Hangartner et al., 2018; Rodrik, 2020). These dynamics were particularly pronounced in Germany, where over the span of only a few months close to a million asylum seekers arrived. At first, many Germans were accommodating, with a broad spectrum of society helping to provide immediate aid and support for the incoming. Yet over time, critical voices grew louder, leading to vocal anti-immigrant movements and culminating in far-right *Alternative für Deutschland* (AfD) entering into the *Bundestag* (German national parliament) in 2017 (Arzheimer and Berning, 2019).

While public and scientific discourse was often mainly focused on either the integration of refugees or the concerns of the German population (Gehrsitz and Ungerer, 2017; Aksoy et al., 2020), little attention has been paid to the reaction of migrants already living in Germany. Yet, migrants are an important and growing group in Germany, who may be distinctly affected by the newly arrived refugees, as they compete for the similar jobs and resources in society. Moreover, many European countries still struggle to integrate parts of their immigrant community, resulting in far worse labor market outcomes for migrants compared to natives (e.g., Dustmann et al., 2013). While researchers have studied which factors affect migrant integration, increased attention has been paid to the importance of identity in recent years, and more specifically, the effects of ethnic identity[1] (e.g., Battu and

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[1] In the economics literature, sometimes the terms national identity or social identity are also used while sociologists and social psychologists often use more general terms such as group identification or belonging.

Zenou, 2010; Casey and Dustmann, 2010; Manning and Roy, 2010). Adding to this literature, this study examines the effects the 2015 ERC had on already resident migrants, looking at how it affected their attachment to Germany and their original home country, respectively.

Theoretically, this study builds on a social psychological framework called intergroup threat theory (Stephan et al., 2008, 2015), which states that members of ingroups can perceive threats from outgroups and may change their behavior accordingly. In the context of the ERC, migrants may perceive threats from two groups: either from refugees themselves or from natives, who in response to refugee inflows engage in xenophobic or discriminatory behavior against all migrants. Such threats can be realistic (affecting the ingroup's resources or welfare) or symbolic (affecting self-image, values and belief systems). Among other consequences, Stephan et al. (2015) argue that perceiving threats against the group can lead ingroup members to increase their group cohesion, which in the case of this study would translate to increased home country attachment.

To test this theory, I examine the 2015 European Refugee Crisis, which offers a quasi-natural experiment in the form of an arguably exogenous migration shock. Starting on 5 September 2015, Germany allowed refugees stuck in other European countries to cross its border, leading to a sudden and very strong increase of asylum seekers in Germany of approximately 890,000 refugees until the end of 2015 (BAMF, 2016b). After arrival, refugees were unable to choose their locations themselves, but were placed by the authorities to individual states, counties, and municipalities. The distribution to different states (*Bundesländer*) followed a pre-determined quota called the "Königstein Key" (*Königsteiner Schlüssel*), which is based on state population and tax revenue (Stips and Kis-Katos, 2020). Within states, refugees were placed to counties according to rules set by each state. For example, nine of 16 states allocated refugees according to the population size of counties, while others had fixed and previously agreed upon quotas (Geis and Orth, 2016). Importantly, residents in neighborhoods, where refugee reception facilities were established, had no influence on the allocation of asylum seekers. This was particularly true for migrants, who – by virtue of being a minority in society and oftentimes ineligible to vote – have little voice in these decisions.

In this study, I exploit the plausibly exogenous variation that arose from the placement of asylum seekers during the ERC, an approach which has previously been used in studies like Tomberg et al. (2021) and Torres (2022). Thereby, I am interested in how the inflow of a large outgroup, the refugees, affected the ethnic identity of resident migrants, which in the context of this study is the ingroup. In other words, I ask: How did the change in the local refugee share impact migrants' attachment to Germany and their connection to their or their parents' home country? To arrive at arguably causal estimates, I employ a variant of a difference-in-differences approach, regressing the two mentioned measures of ethnic identity on an interaction of the change in refugees over population per county (*Kreis*) between 2014 and 2015.

In my estimations, I use individual-level data from the German Socio-Economic Panel (SOEP), a representative longitudinal household survey, that provides time-varying information on migrants' identity measures. Due to its panel structure, it allows me to include individual fixed effects, which capture any time-constant differences across individuals. Attachment to Germany is measured through the question, to what extent migrants feel German, while the other outcome is captured by asking how connected migrants feel to their own or their parents' home country. For the main explanatory variable, I use administrative end-of-year data on the recipients of asylum seekers' benefits per county, which reflect actual refugee inflows very well.

To argue that the ERC offers an arguably exogenous migration shock requires the explanatory variable to be unaffected by the outcomes of interest and any confounding factor in the error term. There are three potential threats to the identification. First, migrants' identification with their home or host country itself could affect placement more or less directly. Testing whether my outcome variables influenced the placement of refugees directly, I find no effect of migrants' ethnic identity on refugee allocation. Second, refugees could be placed where immigrants generally integrate faster socially and economically. If better integrated migrants identify more with Germany and less with their home country, this could bias results. Nevertheless, I show that the placement of refugees per county was independent of a host of integration outcomes of migrants, including social, economic, and demographic measures. Lastly, there could be other confounding factors that are not controlled for in my main estimation equation. To assess this possibility, I include a myriad of further controls into my regression.

Overall, I find that increases in refugee concentration led to an increase in migrants' attachment to their home countries, while having no significant impact on their identification with Germany, on aggregate. Results imply that a mean increase in counties' asylum seeker share of .77 percentage points increased the number of respondents identifying strongly or very strongly with their home country by 2.18 percentage points. Using an event-study analysis, I can also show that there does not appear to be a pre-trend, suggesting that respondents in counties with higher inflows were not on a different trajectory than respondents in other counties.

My results are robust to a range of different specifications and possible objections, most importantly the regression method, scaling of the dependent variable, the exclusion of outliers, and sample selection, but also omitted variable bias, clustering of standard errors, and different specifications of the treatment variable.

In further analyses, I find substantial heterogeneities in these effects along migrants' country of origin. On one side, migrants from Eastern European countries, particularly those who are not ethnic Germans (*Aussiedler*), became significantly less attached to Germany and more attached to their home countries the more asylum seekers were placed in their county. On the other side, I observe opposite (albeit insignificant) effects for Western migrants, who increased their attachment to Germany while decreasing the connection to their home countries. Lastly, migrants from Turkey, the Middle East, and North Africa (TMENA) became less attached to Germany, with no change in their home country attachment in response to the treatment.

In this study, I argue that these results indicate that migrants perceived a threat from refugee placement, which differed between migrant groups. Examining the underlying causes of migrants' threat perceptions, I find that migrants' concerns about crime, job

security, and immigration did not increase in counties that housed more asylum seekers. Rather, I identify two potential factors: First, worries about xenophobia increased in areas with more refugees and treatment effects only appear for migrants who had previous experiences of discrimination. Both indicate that migrants may have perceived an indirect threat from refugee placement, not coming from refugees but as a potential backlash from natives. Second, I find that only immigrants, who consumed foreign-language media, experienced significant treatment effects. On one side, Eastern European media, including social media (Sablina, 2021), was often much more critical of Germany's handling and more hostile towards refugees than Western media (Georgiou and Zaborowski, 2017). This likely contributed to migrants feeling directly threatened by refugees. Media from TMENA countries, on the other side, was more empathetic towards refugees but often invoked narratives of state control (Sert and Danış, 2021). This likely stood in contrast with experiences of viewers in Germany, who may have feared that the German government would be unable to protect them from xenophobia and discrimination.

In a last extension, I check whether the ERC also had an impact on other outcomes that could be associated with migrants' ethnic identity, as a number of studies have stressed its importance on the labor market (e.g., Battu and Zenou, 2010), in school (e.g., Baysu et al., 2011) but also in shaping political preferences and voting behavior (Teney et al., 2010; Baysu and Swyngedouw, 2020; Mayer et al., 2023). While the placement of refugees does not appear to have already affected labor market and educational outcomes of migrants, it seems to have had an impact on political preferences. For once, migrants became more interested in politics in areas with higher relative inflows. Moreover, preferences for political parties increased in response to the treatment, too, with Western migrants leaning more strongly towards moderately left-wing parties, while Eastern European and TMENA migrants increasingly preferred the far-right AfD and the socialist *Die Linke* (The Left), respectively, indicating some kind of political polarization. This shift in preferences would be in line with each migrant group's threat perception: Eastern European migrants particularly felt threatened by refugees themselves, which motivated some to favor the anti-refugee party. TMENA migrants felt more threatened by xenophobic actions from natives, therefore some started supporting a party more vocally opposed to anti-Muslim xenophobia.

This study contributes, first, to the evolving literature on identity (Akerlof and Kranton, 2000; Shayo, 2009) and, more specifically, ethnic identification in economics (Constant and Zimmermann, 2008; Georgiadis and Manning, 2013; Bisin et al., 2016). While group identification and measures of belonging have already been studied intensively in sociology and social psychology (Berry, 1997; Ellemers et al., 2002), economists have more recently become interested in this topic. Although there are some extant studies that descriptively investigate the determinants of ethnic identity (e.g., Dustmann, 1996; Manning and Roy, 2010), we know only little about the causal factors determining why some migrants identify more or less with their home and host countries. This study tries to at least partly ameliorate that by exploiting the quasi-random setting of the ERC in Germany, examining whether the large-scale refugee inflows causally affected the ethnic identity of existing migrants in the short term. Second, this study adds to the literature on ethnic identity and the assimilation of migrants. Although its exact effects often depend on the specific circumstances, previous studies have found that ethnic identity affects labor market outcomes, with some finding evidence that host country identification relates positively to labor market outcomes (e.g., Nekby and Rödin, 2010; Piracha et al., 2021), while the opposite is the case for home country attachment (e.g., Battu and Zenou, 2010; Bisin et al., 2011; Monscheuer, 2020).[2] Furthermore, it is transmitted across generations (Casey and Dustmann, 2010), affecting second-generation educational, social, and labor market outcomes (Schüller, 2015; Monscheuer, 2020). As refugee inflows of the ERC impacted the ethnic identity of migrants, this may in extension influence labor market outcomes and overall assimilation in the long run. Third, my study adds to existing studies that exploit the dispersal policy of asylum seekers in Germany more generally (Glitz, 2012; Jaschke et al., 2022), and more specifically for the case of the ERC,[3] being one of the first to focus on the effects on already resident immigrants.[4] Fourthly, my study adds to the literature on the interactions between different minority groups in society. While some studies have looked at potentials of inter-group solidarity (Glasford and Calcagno, 2012), others have focused on sources of tension, particularly between African Americans and immigrant groups in the US (Gay, 2006; Fouka et al., 2022), but also different minority groups in Europe (Hindriks et al., 2014; Leidig, 2019). Lastly, my findings also contribute to the literature on the determinants of immigrants' and other minorities' political preferences (e.g., Dancygier and Saunders, 2006; Abrajano and Singh, 2009; Bergh and Björklund, 2011), including the literature on migrant groups preferring right-wing and far-right parties (Wüst, 2004; Hansen and Olsen, 2020).

The remaining parts of the paper are structured as follows. In Section 2, I lay out some theoretical considerations motivated by intergroup threat theory, followed up by an overview of the ERC and the institutional background in Germany in Section 3. I then describe the data used, introduce my methodological approach and provide evidence for the exogeneity of my empirical strategy (Section 4). Section 5 presents my main results and shows that the are robust to a number of possible objections. In this section, I also examine the roles of several migrant concerns, past experiences of discrimination, and media consumption, and look at whether further outcomes were affected by the ERC. In the final section, I conclude my study.

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[2] Newer studies on Australia (Piracha et al., 2021), Canada (Islam and Raschky, 2015), China (Cai and Zimmermann, 2020), Denmark (Gorinas, 2014) and Italy (Carillo et al., 2021), that partly use instrumental variables to deal with endogeneity, also do not come up with clear patterns, either finding slightly positive (negative) or negligible effects of host country (home country) identification.

[3] Examples include the effects the ERC had on crime (Dehos, 2017; Huang and Kvasnicka, 2019), rental prices (Kürschner Rauck and Kvasnicka, 2018), hate crimes against foreigners (Entorf and Lange, 2019), attitudes towards immigration (Sola, 2018; Torres, 2022), support for right-wing parties (Schaub et al., 2021), and electoral outcomes (Gehrsitz and Ungerer, 2017; Bredtmann, 2022).

[4] Thematically, the most similar study to this one is Deole and Huang (2020), who, among other outcomes, study how the ERC affected the economic and social assimilation of immigrants from Turkey, the Middle East, and North Africa (TMENA). Using data from the German Socio-Economic Panel, they find no change in migrant identification with Germany, while the connection to their home country increased.

2. Theoretical considerations

To understand the mechanisms of the ERC affecting resident migrants in Germany, this study builds on the intergroup threat theory (Stephan et al., 2015). This framework argues from the basis that people, wherever they are, sort into groups, as this gives them a shared identity, self-esteem and social support as well as structure through shared values and norms (Tajfel and Turner, 2004). Members of ingroups have a preference for their own group, as favoring it reinforces the positive benefits they receive from group membership. Yet, while this ingroup preference does not necessarily translate into hostility towards members of the outgroup (Brewer, 1999), it is frequently the case that ingroups and outgroups compete, particularly if they pursue the same outcomes, such as resources or power, or if they perceive threat (Amira et al., 2021; Jardina, 2021).

In intergroup threat theory, groups can perceive two kinds of threat: realistic and symbolic threat. Realistic threats concern groups' material interests, i.e., their resources and position in society. This means that they might encounter more competition on the labor market, might be the victims of crime or that they might have less voice in political decision-making. In contrast, symbolic threats are less tangible as they pertain to groups' values, norms, religion, and esteem in society. In this case, groups' might fear that their way of life is threatened. Importantly, both types of threat need only be perceived, meaning they need not be carried out, to already lead to a reaction by ingroups. While the type of reaction to threats can differ depending on the circumstances, ranging from increased prejudice (Velasco González et al., 2008) to outright hostility or even dehumanization, ingroups may become more cohesive as members' attitudes towards it become more favorable (Stephan et al., 2015, p. 270–271). While, theoretically, both realistic and symbolic threat can lead to this reaction, more studies have focused on the latter, showing that symbolic threat can lead to ingroup-affirming behavior (e.g., Wohl et al., 2010; Matthews and Levin, 2012).

In the context of the ERC, I argue that some migrants perceived increasing refugee shares in their vicinity as a threat to their ingroup. On one hand, this threat comes from refugees directly. Particularly in the beginning, refugees received governmental support and resources in the form of housing, public utilities and transfers, which otherwise may have benefited migrants. Later, refugees might compete for the same jobs as migrants, especially lower-skilled ones. Moreover, migrants may fear rising crime or even terrorist events. These threats would be realistic. Yet, refugees may also pose a symbolic threat to migrants, as they come from different cultures, practice other religions and hold values that may differ from some migrant groups, in particular non-Muslim migrants. On the other hand, there may be an indirect threat, as accommodating asylum seekers can spur anti-immigrant hostilities from natives. These can take the form of protests, but also discrimination or even violence. While refugees might be primarily targeted by these hostilities, migrants would likely become victims of such aggressions themselves, which may pose a realistic and symbolic threat to migrants.

In consequence, both, the threat from refugees and the threat from natives, likely have an impact on migrants' group cohesion, leading to an increase in home country attachment. In the case of threat from natives, we may also observe decreased belonging to Germany, as migrants feel pushed out of the German society.

3. Institutional background

3.1. Historical background

The 2015 European Refugee Crisis was the culmination of several dynamics preceding this event. First, the Syrian Civil War starting in 2012 led to the spread of millions of Syrians fleeing war, hunger, and persecution, with parts of them heading to Europe. There, they were joined by other migrant groups, fleeing political and other forms of persecution, oppression, and lack of economic opportunity, from countries such as Afghanistan, Iraq, but also from Balkan countries such as Albania and Kosovo, African countries like Eritrea, and other Asian countries. Lastly, the European Union's system of registering and distributing asylum seekers across member states was already dysfunctional and subject of heated debate (Niemann and Zaun, 2018). Unprepared and overwhelmed, the EU was unable to properly manage this groundswell of refugees, leading to thousands of people being stranded in countries such as Serbia and Hungary.

Faced with this situation, the German government headed by Chancellor Angela Merkel decided to suspend Dublin regulations and allow refugees stuck in Budapest to cross the border to Germany on 5 September 2015 (Herbert and Schönhagen, 2020). This led to the *de facto* removal of border controls and resulted in the arrival of hundreds of thousands more refugees seeking protection and opportunity in Germany. At the end of the year, a total of approximately 890,000 asylum seekers were received in Germany according to federal authorities (BAMF, 2016b), with the vast majority arriving in the last few months of 2015 (BAMF, 2015a).

In the following, I briefly describe how asylum seekers are registered and distributed across counties in Germany.[5]

3.2. Registration of asylum seekers

Generally, when refugees arrive in Germany, they have to notify state authorities, which can happen either directly while crossing the border or later on at several state institutions, e.g., a refugee reception center or a local police station. There, they are initially recorded using the so-called EASY system (*"Erstverteilung der Asylbegehrenden"*). This declaration initiates the asylum process, whereby asylum seekers are provided with a proof of arrival, entitling them to reside in Germany and receive asylum seekers'

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[5] More extensive overviews of these processes can be found, e.g., in Geis and Orth (2016) or Huang and Kvasnicka (2019).
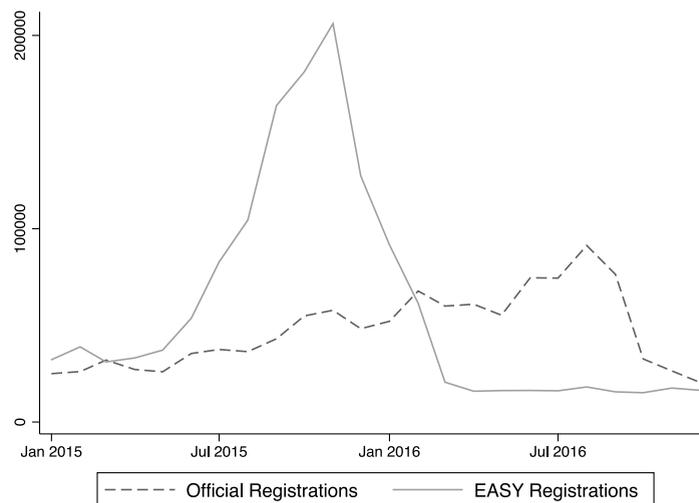
Fig. 1. Registration of asylum seekers in Germany. *Note:* Official asylum seeker registration data over time compared to data captured through the EASY system (*Erstverteilung der Asylbegehrenden*).
Source: Data by BAMF (2015b, 2016a).

benefits. Later, refugees have to officially register and apply for asylum at the Federal Office for Migration and Refugees (*Bundesamt für Migration and Flüchtlinge*, BAMF). Under normal circumstances, the official registration mostly occurs relatively quickly. However, because of the large number of arriving refugees during the ERC, authorities struggled to register asylum seekers in due time, leading to delays of weeks and sometimes even months.

This discrepancy in arrival and registration can be seen in Fig. 1. Official registrations (dashed line) suggest that refugees arrived gradually over time, barely exceeding 100,000 within a month and maintaining their inflow until the fall of 2016. In contrast, the EASY registration data (solid line) show that the inflow of refugees was actually much more sudden, reaching its peak in late 2015, and subsiding quickly thereafter. Comparing both lines clearly shows that official statistics severely lagged the EASY statistics, making its use inappropriate for my analysis.[6]

3.3. Distribution of asylum seekers

After receiving their proofs of arrival, refugees are distributed to one of the 16 states in Germany according to the "Königstein Key" (*Königsteiner Schlüssel*). This is a predetermined quota based on tax revenues (with a weight of two thirds) and population size (weighted by one third) of each state (Geis and Orth, 2016), which is supposed to ensure a fair and proportional allocation of asylum seekers across Germany.[7] While under normal circumstances, the quota is followed relatively closely, over time, as refugee inflows strained existing capacities of some states, the availability of vacant accommodations became an increasingly important concern during the ERC (Gehrsitz and Ungerer, 2017).

After being allocated to a state, refugees were then further distributed to counties (*Kreise*) within the state according to state-specific rules. Each of the sixteen German states pursues its own allocation regime, which can range from a 1-Stage to a 3-Stage process. In a 1-Stage allocation process, asylum seekers are directly placed in accommodations by the state. In 2-Stage processes, they are usually first placed in a state reception center and then moved to each county or municipality. Lastly, in 3-Stage allocation regimes, refugees typically are moved from central reception facilities to a *Regierungsbezirk* (governmental district) and then moved to each county or municipality.[8] Table A.1 gives an overview over the allocation regime in each state.

Moreover, the table also shows that each state followed its own within-state distribution quota of asylum seekers. In 2015, for nine of 16 states, decisions were based on county population size (Geis and Orth, 2016),[9] meaning that counties received asylum seekers proportional to the number of residents. In other states, the distribution of asylum seekers mostly followed previously fixed, permanent quotas or took other factors like area size into account (Stips and Kis-Katos, 2020).

Upon arrival in the allotted reception center, refugees had to stay there for at least six weeks and up to three months (later six months) (Stips and Kis-Katos, 2020). Moreover, they also had to remain within a designated area, often within the borders of

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[6] It should be noted, that I am not working with the monthly EASY data, but with an end-of-year registry of recipients of asylum seekers' benefits. Nevertheless, the end-of-year registry builds upon the EASY data and reflects the sudden inflow of refugees presented in Fig. 1 well.

[7] To determine how many refugees are allocated to each state, data collected through the initial asylum seeker declarations are used.

[8] Rules and mechanisms can differ depending on the state.

[9] Technically, in one of the nine states, Brandenburg, not only population size, but also the share of employed people subject to social security contributions by county influenced refugee allocation.

Table 1
Summary statistics of treatment variable.

	Mean	SD	Min	P25	Median	P75	Max	N	Counties
Ref_share 2015	1.20	0.73	0.02	0.94	1.11	1.33	11.05	5384	261
Ref_share 2014	0.43	0.16	0.05	0.34	0.42	0.50	2.67	5384	261
Δ Ref_share	0.77	0.69	−0.44	0.54	0.65	0.84	9.23	5384	261

Note: Summary statistics of refugee share per county in 2015 (Ref_share 2015), in 2014 (Ref_share 2014) and the change in refugee share between 2014 and 2015 (Δ Ref_share) in percentage points in the sample: means, standard deviations, minimums, first, second, and third quartiles, maximums, numbers of observations, and numbers of counties included.

the county itself, in the first three months of the asylum process, severely restricting their freedom of movement. Restrictions were eventually lifted when an asylum seeker was permanently allowed, tolerated or permitted to stay in Germany for three months. However, residence restrictions could be placed on refugees relying on government aid, which was very often the case.

Fig. A.2 in the Appendix gives an impression of the spatial distribution of refugees in Germany. It depicts the share of asylum seekers in the 401 counties in Germany at the end of 2015.[10] Counties are sorted by decile, with darker colors indicating higher relative inflows. Generally, there is variation in the distribution of asylum seekers across counties, yet counties with higher refugee shares in excess of 1.5 percent of the county population remained the exception.

4. Data & methodology

4.1. Data

In this study, I primarily work with two sources of data. First, to measure local refugee shares, I use administrative data on the recipients of asylum seekers' benefits. Second, to capture migrants' ethnic identity, I employ high-quality panel data from the German Socio-Economic Panel (SOEP).

I work with data on the recipients of asylum seekers' benefits due to severe distortions of official statistics on refugee numbers, as outlined in Section 3.2. The statistics on asylum seekers' benefits are publicly available and provided by the statistical offices of the *Bundesländer* (states of Germany).[11] The data sets include the total number of asylum seekers in every German county, as well as their gender and age composition. In this study, I mainly use end-of-year data for 2014 and 2015 to construct a measure of change in the share of asylum seekers divided by total county population between both years. This is a conservative measure to gauge the actual inflows of asylum seekers during the ERC, as it eliminates the risk of double counting[12] at the expense of undercounting the actual refugee inflows.

Table 1 provides summary statistics for this measure (Δ Ref_share) as well as for the asylum seeker shares per county in 2014 and 2015 for the sample used in the estimations. Generally, most counties saw similar increases in their refugee shares with first and third quartiles at .54 and .84, respectively, the median at .65 and the mean at .77. There are a number of outliers to the right, though, which can be better seen in Fig. A.1 in the Appendix. This figure plots the change in refugee shares by county against the size of the county, gauged by the number of observations in the sample. There are three counties that saw much larger increases of refugees shares than other counties with values of 9.2, 7.1, and 4.1 percentage points, respectively. To illustrate the variation of the refugee placement across Germany, Fig. 2 maps the change in asylum seeker shares by county. The map is generally very similar to Fig. A.2, which emphasizes the magnitude of the ERC.

Data from the SOEP provide information on the ethnic identity of migrants. The SOEP is a representative longitudinal household survey that is conducted annually since 1984. Because of the panel structure of the data set, I can include individual fixed effects in my estimations. These capture time-constant individual characteristics, thereby helping me to control for a lot of unobserved information. This is particularly advantageous when studying measures like ethnic identity, as it is probably interpreted differently between, but not within individuals over time.

In my analysis, I exclude native Germans without foreign-born parents, and solely look at respondents with either direct (born abroad) or indirect migration background (one or both parents born abroad). As main outcomes, I am interested in two variables, which are generally surveyed every two years: First, respondents with a migration background are asked: *"To what extent do you feel German?"* Second, to elicit respondents' identification with their original home country, they are also asked: *"How connected do*

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[10] This is the number of counties in Germany at the end of 2018. There have been numerous territorial reforms of counties over time, with the last major one happening in 2021 in Thuringia, merging two counties. Therefore, there are 400 counties in Germany, as of 2023.

[11] The data can be accessed publicly and free of charge via *regionalstatistik.de*.

[12] In 2014, Asylum seekers could receive asylum seekers' benefits for up to 48 months (Wendel, 2014). After a reform in early 2015, this period has been shortened to 18 months. Therefore, it is possible for asylum seekers who arrived in Germany in 2014 to be counted in the total in 2015.
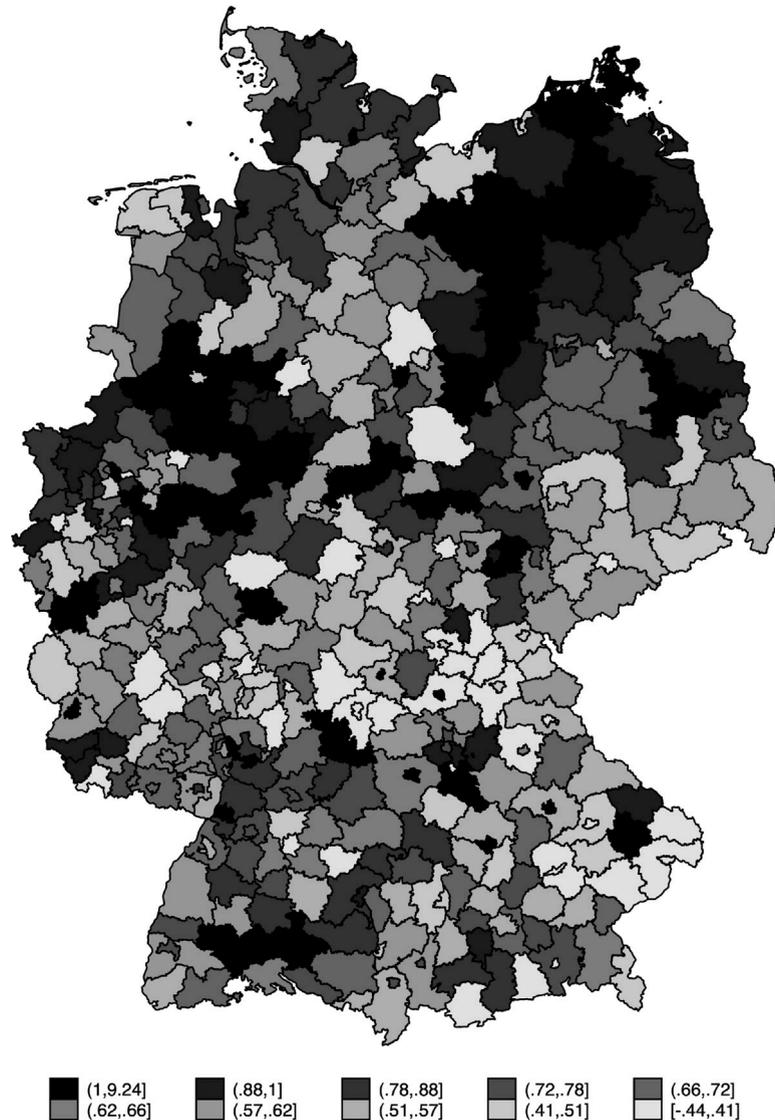
Fig. 2. Change in the spatial distribution of asylum seekers. *Note:* County-level percentage change of recipients of asylum seekers' benefits between 2014 and 2015.
Source: Statistical offices of the *Bundesländer*.

you feel to your country of origin?"[13] Both variables are ordinally-scaled from 0 ("not at all") to 4 ("completely"/"very strong").[14] In this study, both variables are used for the years 2012, 2014, 2016, and 2018.[15][16]

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[13] Before these questions are asked, the questionnaire states: "When we use the term "country of origin" below, we are referring to the country where you were born if you immigrated to Germany, as well as to the country where your parents or grandparents were born if you are the child or grandchild of immigrants to Germany".

[14] In the original data set both variables are scaled inversely from 1 ("completely"/"very strong") to 5 ("not at all"). I rescaled them to make results more easily interpretable.

[15] Both outcome variables have been captured in some years before, however, there is a large gap between 2003 and 2010 and the sample size in 2010 is much smaller than the sample size of the following years. Therefore I exclude observations before 2012.

[16] The 2020-wave of the SOEP includes a question on both dimensions of ethnic identity. However, because the response options were altered from a five-point- to an eleven-point-scale, I unfortunately could not use this new information for this study.

Table 2
Descriptive statistics.

		2012	2014	2016	2018	Total
Feel German	(-) *No Answer*	9	10	12	9	40
	(0) *Not at All*	75	53	39	35	202
	(1) *Barely*	126	106	91	81	404
	(2) *In Some Respects*	343	362	343	335	1383
	(3) *For the Most Part*	373	421	414	417	1625
	(4) *Completely*	420	394	447	469	1730
	Mean	2.701	2.746	2.854	2.901	2.800
	(SD)	(1.168)	(1.085)	(1.052)	(1.034)	(1.089)
Connect Home	(-) *No Answer*	9	12	10	12	43
	(0) *Not at All*	157	153	153	157	620
	(1) *Barely*	224	220	213	216	873
	(2) *In Some Respects*	440	424	447	451	1762
	(3) *Strong*	334	354	347	346	1381
	(4) *Very Strong*	182	183	176	164	705
	Mean	2.120	2.145	2.135	2.108	2.127
	(SD)	(1.191)	(1.191)	(1.178)	(1.172)	(1.183)
	N	1346	1346	1346	1346	5384

Note: Outcome frequencies, means, and standard deviations of the two main variables feeling German and attachment to home country for the years 2012, 2014, 2016, and 2018. Both outcomes are scaled from 0 to 4.

In addition to the main outcomes of interest, the SOEP data also provide a broad spectrum of further information, such as interview and household characteristics, and importantly, place of residence including county.[17]

In 2013 and 2015, the SOEP introduced two additional migration samples with the aim of acquiring more insights on migrants and improve their representation in empirical research. However, as this changed the sample composition and size drastically between 2012 and 2014, I have removed these two samples from my main estimations and constructed a balanced panel of 1504 respondents for the years between 2012 and 2018. This panel includes only those respondents, who answered both of the questions stated above in 2012, 2014, 2016, and 2018.[18] To keep effects of the treatment consistent over time, respondents who moved between counties in those years are removed, limiting the number of respondents to 1346 per year and 5384 observations in total.

Table 2 displays the number of times each answer is given in each year to both questions. Moreover, the table also shows the total number of observations per year coupled with means and standard deviations. On aggregate, respondents feel more German over time, with increases for the two highest categories ("Completely" and "For the Most Part"), and decreases for the two lowest. This is also reflected by the yearly means, which steadily increase from around 2.7 in 2012 to 2.9 in 2018. Therefore, it seems as if migrants identified more with Germany, the longer they stayed in the studied time period, in line with the literature (Dustmann, 1996; Manning and Roy, 2010). On the other side, there is hardly any dynamic visible for home country attachment, as means hover around 2.1.

In an extension of my main analysis, I also sort migrants by country of origin. To reach sufficiently large samples, I distinguish between three main groups: Western countries, Eastern Europe, and TMENA (Turkey, Middle East and North Africa). Moreover, there is an additional category for Balkan countries, which is relatively small.[19] Lastly, for further analyses, I split the Eastern European category in ethnic Germans, also called resettlers, (*Aussiedler*) and non-resettlers. Ethnic Germans are a large and important immigrant group, who predominantly lived in Poland, Romania and the former Soviet Union, before coming to Germany, particularly, after the Fall of the Berlin Wall in 1989. In Appendix B, I explain how classifications into each group were made and which countries are included in each group. Moreover, I also provide descriptive statistics in Table B.2.

4.2. Empirical strategy

In my main specification, I estimate a variant of a difference-in-differences regression of the following form:

$$y_{ict} = \beta_0 + \beta_1 Post_t + \beta_2 Post_t \cdot \Delta Ref\_share_{c14-15} + X'_{ict}\gamma + \rho_i + \tau_t + \epsilon_{ict}. \tag{1}$$

The outcome y_{ict} – which is either feeling German or the attachment to home country – for respondent i in county c at time t is regressed on the treatment dummy $Post_t$, which indicates the start of the treatment (which I define to be 5 September 2015, the date of chancellor Merkel's announcement mentioned in Section 3.1.), as well as the interaction of this dummy with the change in county refugee share $\Delta Ref\_share_{c14-15}$. The latter term is calculated by taking the difference in the number of refugees in 2014 and 2015 by county and dividing it by county population in 2012 ($\frac{\#Refugees_{c,2015} - \#Refugees_{c,2014}}{Population_{c,2012}}$).[20] I additionally include plausibly

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[17] Because regional data including the respondent's county of residence is sensitive and restricted in the SOEP, I have used the SOEPremote system to work with this information.

[18] The panel also includes respondents, who were asked both questions, but who declined to answer at least one of them in one or more years.

[19] A relatively small number of respondents from countries not included in these categories are grouped into a very heterogeneous "Rest of World" category. It would be very hard to interpret results for this group meaningfully, therefore they are left out.

[20] The population size is fixed at 2012 levels, i.e., clearly before the treatment started, to avoid issues of endogeneity.

exogenous control variables (X_{ict}), as well as individual (ρ_i) and time fixed effects (τ_t). The main coefficient of interest is β_2, which measures the arguably causal effect of refugee inflows on the identification measures.

As events such as marriage or childbirth may affect respondents' ethnic identity, I include time-varying household controls, namely marriage status, a dummy indicating whether the respondent is the household head as well as the number of children and adults in the household. Moreover, to control for interview effects, dummies for month, weekday, and mode of the interview are also included. Following Abadie et al. (2017), standard errors are clustered at the county level—the level of the treatment. However, results are also robust to other forms of clustering.

4.3. Causal identification

In order to estimate potentially causal effects, the relation of refugee placement and ethnic identity would have to be absent of any confounding factor not included in the regression that could be correlated with both the dependent and main independent variable. There are three potential risks to the identification.

The first issue may arise if immigrants' identification outcomes may have an effect on the placement of asylum seekers. While placement was rule-based in the beginning (see Section 3.3), this became less tenable as the refugee crisis continued, leading to more discretionary allocation. Although it is unlikely that migrants' home- and host-country attachment would directly influence decision-makers, it could be correlated with cultural and social outcomes that are hard to capture statistically in the data. Therefore, state authorities might place refugees in accordance with the cultural assimilation of immigrants. Unfortunately, it is hard to test this possibility, as there are not any aggregate data for migrant ethnic identity by county for Germany. However, I can use the SOEP data to check whether any of the identification outcomes in the past is correlated with refugee allocation thereafter. In order to test this, I estimate six different regressions, using the change in host (home) country connection between 2010 and 2012, 2012 and 2014, and 2010 and 2014 (Δy_{ict}) as main regressors and the change in refugee concentration per county between 2014 and 2015 ($\Delta Ref\_share_{c14-15}$) as dependent variable. Using this approach, which is similar to the one used in Halla et al. (2017) and Dustmann et al. (2019), I arrive at the following first-differences regression equation:

$$\Delta Ref\_share_{c14-15} = a_0 + a_1 \Delta y_{ict} + X'_{ict} a_2 + e_{ict}. \tag{2}$$

The controls used (X_{ict}) are the same covariates as in Eq. (1). Moreover, in order to achieve sufficiently large sample sizes, I use unbalanced SOEP data.

Results are provided in Table A.2 in the Appendix, with columns (1) to (3) (4 to 6) presenting results when using changes in feeling German (home country attachment). In all six columns, the coefficients of interest are insignificant, indicating that migrant host and home country attachment did not affect placement.

Another possible risk to identification is that the states may have allocated refugees to counties where migrants are generally better integrated or integrate faster. While integration and identification are not congruent concepts, it is likely that migrants who feel more attached to Germany are also better integrated. If the placement decisions were made according to these considerations, this could potentially distort estimates, likely biasing results upwards in the case of host- and downwards in the case of home-country attachment. To test whether this was the case up until the ERC, I run a host of fixed effects regressions of the following form:

$$Ref\_share_{ct} * 100 = \alpha_0 + \alpha_1 int\_measure_{ct} + \lambda_c + \pi_t + \eta_{ct}. \tag{3}$$

The regressions include asylum seeker concentration Ref_share_{ct} in county c in year t[21] as the outcome which is regressed separately on different integration measures ($int\_measure_{ct}$), as well as time (π_t) and county (λ_c) fixed effects. Standard errors are clustered at the county level. Integration measures include a number of social and economic integration outcomes. First, I introduce constructed measures for intermarriage and naturalization shares of migrants as well as their representation among *Gymnasium* students, Germany's academic secondary school track. Thereafter, I look at foreigner unemployment rate, their share in employment that is subject to social insurance contributions, as well as the shares of foreigners receiving different kinds of social security benefits. Lastly, I examine whether there were any differences in the demographic composition of counties, namely the foreigner share of the population and migrant nationality. The data, again, are from the statistical offices of the *Bundesländer*.

The results in Tables A.3 to A.5 (Appendix) show that asylum seekers were not placed in areas where migrants had integrated faster. First, there is no indication that any of the social outcomes (intermarriage, naturalization, *Gymnasium* student representation) influenced placement, as all coefficients are insignificant. Second, there was no influence of migrants' economic integration, with estimates for both unemployment rate as well as employment share being insignificant. Third, it also does not appear as if asylum seekers were placed according to the demographic composition of migrants. Both the coefficient for foreign population share and those for all nationality groups are insignificant (Table A.4). The only category that jumps out is social security benefits in Table A.5, with the share of foreigners receiving *Mindestsicherung* (minimum income guaranteed), *Grundsicherung* (basic social security, mostly paid to low-income retirees) and *Hilfe bei besonderen Lebenslagen* (assistance for sick or disabled people or those facing social hardships) having a negative association with the share of refugees in a county. It is unclear, however, whether these coefficients actually capture differences in the integration of migrants, as differences in unemployment rates did not affect the distribution of refugees. Rather, it appears more likely that they are the result of fiscal considerations as some of the social benefits had to be paid

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[21] With t representing the years 2010, 2011, 2012, 2013, 2014.

by local governments. This would mean that refugees were placed less often in areas where social expenditures for foreigners were already growing.

So what determined the governments' allocation decisions, and thereby, the differences in refugee concentration by county? While Aksoy et al. (2020) found that, overall, county population size was the main determinant in refugee placement, this cannot explain the variation observed here, as it is relative to population size. Rather, one major reason can probably be found when looking at the states' allocation regimes. As presented in Section 3.3, each state had distinct allocation rules and quotas, leading to higher asylum seeker concentration in some counties compared to others. Moreover, it is likely that a notable number of refugees were still stuck between different allocation stages and housed in one of the initial reception facilities (*Erstaufnahmeeinrichtung*), which may have led to some additional variation. Moreover, as shown above, fiscal considerations may have also played some role, leading to a lower concentration of asylum seekers in areas that already experienced increases in social security expenses for foreigners. Lastly, another potential determinant may also be found in Table A.4, in column (7), namely the share of asylum seekers hosted in a county in the year before. Refugee allocation in the past appears to be highly decisive for allocation decisions in the future, with a percentage point increase in refugee shares in the past being associated with around half a percentage point increase in the future. This indicates that some counties may have existing structures and facilities to be better equipped to host larger numbers of refugees.

Overall, it appears as if refugees were not placed according to factors correlated with the identification or integration of migrants. Rather, determining factors in the allocation of refugees were legal frameworks and the organizational facilitation of the allocation in each state, as well as the existence of facilities and structures that are capable of handling the inflow of refugees. However, I cannot completely rule out that there are other possible confounders determining both refugee allocation and migrants' ethnic identity. Therefore, I include a number of individual and regional controls that are not strictly exogenous in further specifications of my main regressions. Rather, these covariates run at the risk of being "bad controls", meaning that they are also affected by the treatment (Angrist and Pischke, 2008).

5. Results

5.1. Main results

The main results for the effect of the treatment on the two outcome variables are shown in Table 3, with Panel A (Panel B) laying out results for feeling German (home country connection). Column (1) shows the results for the simplest specification, which only includes individual and time fixed effects and no further covariates. The other columns incrementally add controls. In column (2), only plausibly exogenous controls related to interview and household characteristics are added. This is the preferred specification, that is also used for most additional analyses. Further individual,[22] and then regional controls[23] are gradually included in columns (3) and (4) to check whether there might be indications of some omitted variable bias.

Results for the first outcome variable, feeling German, are presented in Panel A. The coefficient *Post* is highly significant and positive at around 0.2 across the first three specifications, indicating that the attachment to Germany increased after 5 September 2015. These outcomes are along the lines of the descriptive statistics in Table 2 and the findings in previous research (e.g., Dustmann, 1996; Manning and Roy, 2010).[24]

The coefficient of interest is the interaction of *Post* and change in refugee concentration between 2014 and 2015 (Post * Δ Ref_share), shown in the second row. It is negative, close to zero and insignificant in all specifications. The estimate decreases somewhat after including more controls in (3) and (4), but still remains insignificant at conventional levels. This indicates that, on aggregate, there was no effect of the local presence of refugees on host-country identification.

In Panel B, estimates in the first row indicate no significant change of home country attachment after the treatment started. However, the coefficient in the second row, representing the main treatment effect, is positive and highly significant in all specifications. Values range from 0.05 without controls to around 0.0639 in column (3).

Due to the estimation approach employed – treating the ordinal dependent variable as if it was cardinally scaled – these coefficients are hard to interpret directly. Therefore, I estimated multiple logit fixed effects regressions in Table 4. Because of the scaling of the outcome variables, results for different cutoffs are shown. In column (1), I take the three most affirmative responses for both outcomes and code them as 1, with all other responses being 0. For the second (third) cutoff, I code the two (one) most affirmative response option(s) as 1, and the others as 0. As logit regressions with fixed effects are computationally intensive and usually require large sample sizes to work well, I estimate the two regressions without any controls, but only include individual and time fixed effects and clustered standard errors at the county level (which corresponds to the specification in Table 3, column 1). The results of the three logit regressions point in a similar direction as the previous results, showing insignificant values that are close to zero for all regressions in Panel A. Values for home country connection in Panel B, on the other hand, are positive and weakly significant for the medium and high cutoff. Taking the coefficient in column (2) implies that a mean increase in asylum seeker concentration of .77 percentage points raises the likelihood to report either a "strong" or "very strong" attachment to the home country by 2.18 percentage points or 5.5 percent,[25] which is a noteworthy increase.

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[22] These include the respondent's logged individual labor income, annual hours worked, years of education and employment status.

[23] Regional controls include the county's GDP per capita, unemployment rate, population size, number of foreigners, and female population share.

[24] As a note of caution however, coefficients are likely inflated, as this panel exclusively consists of people who were present in Germany in all the observed periods between 2012 and 2018. Therefore, effects for other respondents, such as those who re-emigrated, would likely have been lower.

[25] The share of respondents reporting either "strong" or "very strong" connection to their home country in 2012 is 39.89 percent of all respondents. Therefore, an increase of 2.18 percentage points raises the likelihood of having a "strong" or "very strong" home country attachment by (2.18/39.89 =) 5.5 percent.

Table 3
Main regression results.

	(1)	(2)	(3)	(4)
Panel A: Feel German				
Post	0.205***	0.202***	0.209***	0.105
	(0.036)	(0.038)	(0.037)	(0.085)
Post ∗ Δ Ref_share	−0.009	−0.007	−0.013	−0.021
	(0.013)	(0.015)	(0.015)	(0.014)
Panel B: Connect Home				
Post	−0.051	−0.048	−0.042	−0.072
	(0.037)	(0.036)	(0.036)	(0.086)
Post ∗ Δ Ref_share	0.050***	0.063***	0.064***	0.052***
	(0.018)	(0.018)	(0.018)	(0.019)
Basic Controls		Yes	Yes	Yes
Additional Indiv. Controls			Yes	Yes
Regional Controls				Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Mean Feel German	2.72	2.72	2.72	2.72
Mean Connect Home	2.13	2.13	2.13	2.13
N	5384	5384	5384	5384

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): Simple fixed effects regression without controls. Column (2): Also includes plausibly exogenous regressors, mentioned in Section 4.2 Column (3): Adds further individual controls mentioned in footnote 22. Column (4): Adds regional controls mentioned in footnote 23. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

(a) Feeling German   (b) Home Country Connection
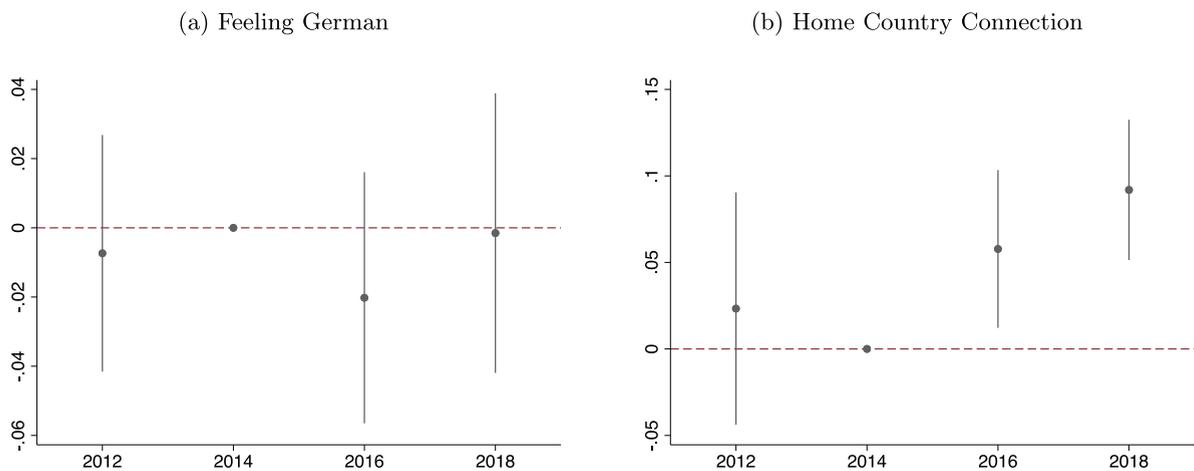
Fig. 3. Event study analysis. *Note:* Effects of refugee placement on outcomes over time. Coefficients are for the interactions of refugee share and year dummies (base year 2014) in fixed-effects regressions including the controls mentioned in Section 4.2.

One important condition for the applicability of a difference-in-differences approach is the common trend assumption. To evaluate its validity, Fig. 3 shows the treatment effects over time for feeling German (a) and home country connection (b) as an event study analysis. The graphs depict the coefficients and the 95% confidence intervals of the interaction of refugee share and year dummies, with base year 2014.[26] For both, feeling German and connection to home country, there is no significant difference between 2012 and 2014, indicating that counties that received more refugees were not on a different trajectory than those that received less. Furthermore, while coefficients for feeling German are never statistically different from the value in 2014, coefficients for connection to home country are both significantly different from 2014.[27] This indicates that home-country attachment became and remained significantly larger after time in areas with higher refugee concentration.

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[26] Regressions are similar to those in Table 3, column (2), as they include time- and individual fixed effects, as well as the control variables mentioned in Section 4.2.

[27] Taking 2012 as the base year, the difference to 2016 is insignificant. However, the coefficient for 2018 is significantly different at the 10% level.

Table 4
Binary logit regressions.

	(1) Low cutoff	(2) Medium cutoff	(3) High cutoff
Panel A: Feel German			
Post ∗ Δ Ref_share	−0.016	0.006	0.010
	(0.020)	(0.009)	(0.027)
Panel B: Connect Home			
Post ∗ Δ Ref_share	0.027	0.028*	0.022*
	(0.021)	(0.015)	(0.013)
Basic Controls			
Individual FE	Yes	Yes	Yes
Time FE	Yes	Yes	Yes
Mean Feel German	0.87	0.60	0.30
Mean Connect Home	0.72	0.40	0.14
N (Panel A)	1280	2216	1932
N (Panel B)	1892	2296	1424

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): The three most affirmative responses ("In Some Respects", "For the Most Part"/"Strong", "Completely"/"Very Strong") are coded equal to 1, and all other options coded equal to 0. Column (2): The two most affirmative responses ("For the Most Part"/"Strong", "Completely"/"Very Strong") are coded equal to 1, and all other options coded equal to 0. Column (3): The most affirmative response ("Completely"/"Very Strong") is coded equal to 1, and all other options coded equal to 0. All logit regressions include individual and time fixed-effects. *Post* indicates time after September 5 2015, *Post* ∗ Δ *Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Overall, these results appear to support the idea that increased refugee inflows were seen as a threat by migrants. As a response, migrants' group cohesion was raised in the form of more attachment to the home country.

5.2. Robustness

In this section, I evaluate the robustness of my results, starting first with the sample selection and the presence of extreme values or outliers. Thereafter, I briefly touch on matters of scaling of the dependent variable, omitted variable bias, clustering of standard errors, and alternative treatment specification, which are all further discussed in Appendix C.

To check whether my results hold for different sample selections, I first test, whether results are driven by regions or particular states. In column (1) of Table 5, results remain largely the same when excluding East German counties. In an additional test to check whether individual states drive results (not shown), I estimate my regressions while selectively excluding one state at a time. Again, coefficients remain in line with previous results.[28] Next, as many labor economists are interested in the effects on working age adults, as they are the primary actors on the labor market, I exclude respondents, who were not of working age in 2012. Again, results change only little (2). Thereafter, I examine, whether results still hold, when I include all respondents, who moved between different counties after 2012. For that, I fix treatment effects for counties where respondents lived in 2014.[29] Results in column (3) show that including respondents who moved does not change coefficients a lot; if anything, the effect on home country attachment is even larger. Lastly, for my main regressions, I use a balanced panel of respondents who have regularly participated in the survey. This could lead to a selective sample, that might differ from the original sample. E.g., respondents dropping out over time might differ in important characteristics from those remaining, potentially biasing results. To check whether this could be a potential issue, I run the same regressions as in column (2) of Table 3 on the unbalanced sample. Results in Table 5, column (4) show that, while the coefficient for connection to home country loses a bit of its significance, it actually increases in size. Moreover, the coefficient for feeling German becomes more negative, while still remaining insignificant. Again, this supports the idea that the baseline results are robust.

Another concern regarding my estimation approach may be that I rely on a relatively small number of observations per county. Therefore, relatively large counties, i.e., those with many respondents, could have an outsized influence on the estimates. Table 6 shows, however, that this is not the case, as dropping those large counties (columns 2 and 3) barely affects estimates. Similarly, dropping very small counties (4 and 5), meaning those with few respondents, and constructing county averages for both outcomes (6) leads to similarly large and significant results as in the baseline specification.

Yet even though particularly large or small counties do not appear to have outsized influence on estimates, there may still be a problem that counties, which received disproportionately more asylum seekers, may drive results. As Fig. A.1 illustrates, there are a few counties that received a much higher share of asylum seekers than others. Tables C.1 and C.2 reveal, however, that while the coefficients are somewhat sensitive to the trimming and winsorizing of these outliers, they remain positive and largely significant.

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[28] When excluding Bavaria, the effect on home country connection becomes nearly twice as large.

[29] This can be problematic, if respondents moved between 2014 and the start of the treatment. However, results barely change, when I look at the treatment effects for counties, where respondents lived in 2016.

Table 5

Sample selection.

	(1) West Germany	(2) Working Age Pop.	(3) +Moved Resp.	(4) Extended Sample
Panel A: Feel German				
Post	0.196***	0.217***	0.187***	0.165***
	(0.039)	(0.041)	(0.036)	(0.031)
Post * Δ Ref_share	−0.006	−0.015	0.001	−0.028
	(0.016)	(0.013)	(0.015)	(0.021)
Panel B: Connect Home				
Post	−0.037	−0.047	−0.062*	−0.085**
	(0.038)	(0.039)	(0.035)	(0.041)
Post * Δ Ref_share	0.064***	0.066***	0.079***	0.085**
	(0.020)	(0.020)	(0.024)	(0.039)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Mean Feel German	2.72	2.73	2.73	2.64
Mean Connect Home	2.13	2.13	2.10	2.17
N	5140	4868	6012	20 058

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Column (1): Sample restricted to respondents from West Germany (incl. West-Berlin). Column (2): Sample restricted to respondents, who were of working age, meaning between 18 and 64, in 2012. Column (3): Sample including respondents who moved to another county between 2012 and 2018. Treatment fixed by county, in which respondent lived in 2014. (4) Unbalanced sample including all respondents who did not move between 2012 and 2018. *Post* indicates time after September 5 2015, *Post * Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

$^*p < 0.10$, $^{**}p < 0.05$, $^{***}p < 0.01$.

Table 6

Dropping large or small counties.

	(1) Baseline	(2) <100 obs	(3) <75 obs	(4) >12 obs	(5) >20 obs	(6) County mean
Panel A: Feel German						
Post	0.202***	0.205***	0.213***	0.207***	0.190***	0.204***
	(0.038)	(0.038)	(0.039)	(0.043)	(0.047)	(0.036)
Post * Δ Ref_share	−0.007	−0.006	−0.009	−0.015	−0.010	−0.008
	(0.015)	(0.015)	(0.014)	(0.017)	(0.019)	(0.014)
Panel B: Connect Home						
Post	−0.048	−0.041	−0.058	−0.030	−0.068	−0.041
	(0.036)	(0.041)	(0.040)	(0.043)	(0.046)	(0.036)
Post * Δ Ref_share	0.063***	0.059***	0.057***	0.072***	0.079***	0.054***
	(0.018)	(0.017)	(0.015)	(0.027)	(0.027)	(0.018)
Basic Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes	Yes
Mean Feel German	2.72	2.74	2.76	2.68	2.67	2.72
Mean Connect Home	2.13	2.12	2.10	2.15	2.15	2.13
N (Panel A)	5384	4700	4196	4308	3700	5344
N (Panel B)	5384	4700	4196	4308	3700	5341

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): Baseline estimation as in Table 3, column (2). (2): Drops counties with at least 100 observations. (3): Drops counties with at least 75 observations. (4): Drops counties with 12 observations or less. (5): Drops counties with 20 observations or less. (6): Uses county means for feeling German and connection to home country as dependent variables. *Post* indicates time after September 5 2015, *Post * Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

$^*p < 0.10$, $^{**}p < 0.05$, $^{***}p < 0.01$.

In my main regressions, I treat my dependent variables as if they were cardinally scaled, which might be problematic. Although I already showed that the results generally hold when using binary logit methods, I additionally estimate the regressions using ordinal logit methods (Table C.3), finding similar results as in my main regressions.

Table 7
Effect on feeling German by country of origin.

	(1) TMENA	(2) Western	(3) E Europe	(4) EE + Balk.	(5) Aussiedler	(6) No Aussiedler
Panel A: Feel German						
Post	0.069	0.193***	0.244***	0.225***	0.184***	0.359***
	(0.094)	(0.071)	(0.053)	(0.047)	(0.063)	(0.088)
Post ∗ Δ Ref_share	−0.072**	0.076	−0.044**	−0.038**	−0.020	−0.074***
	(0.029)	(0.055)	(0.021)	(0.018)	(0.027)	(0.026)
Panel B: Connect Home						
Post	−0.026	0.042	−0.026	−0.075	−0.039	0.016
	(0.099)	(0.078)	(0.053)	(0.048)	(0.067)	(0.107)
Post ∗ Δ Ref_share	0.020	−0.055	0.095***	0.108***	0.081**	0.134***
	(0.037)	(0.046)	(0.025)	(0.026)	(0.040)	(0.042)
Basic Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes	Yes
Mean Feel German	2.40	2.53	3.02	2.80	3.16	2.63
Mean Connect Home	2.49	2.51	1.67	2.00	1.48	1.95
N	952	1376	2056	2680	1364	692

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents from Turkey, Middle East and North Africa. Column (2): Western Europe, USA, Canada, Australia, New Zealand. Column (3): Eastern Europe, meaning former Warsaw Pact countries. Column (4): Eastern Europe and Balkan countries. Column (5): Eastern Europe, only resettlers. Column (6): Eastern Europe, only non-resettlers. *Post* indicates years after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

p < 0.10, **p* < 0.05, ***p* < 0.01.

Next, I address issues regarding omitted variable bias. While results in Table 3 already show that the inclusion of bad controls barely changes the main coefficients, I include a host of further potential confounders such as tragic events, regional migration and political outcomes in Tables C.4 and C.5 and region-time fixed effects in Table C.6. Overall, results remain robust to the inclusion of these factors.

As described in Section 4.1., I have constructed my treatment variable relatively conservatively, taking the change in asylum seeker share between 2014 and 2015. To evaluate the robustness of using this treatment variable, I estimate the baseline regressions with a number of different treatment variables, namely the share of asylum seekers in 2015, the combined shares of asylum seekers in 2014 and 2015, the change in refugee share between 2013 and 2015, and, lastly, dividing the number of refugees by working age population (Table C.7). Results overall remain robust.

Lastly, results also remain robust to different clustering of standard errors, namely at the state, individual, and household level in Table C.8.

5.3. Heterogeneities

Taken together, the previous sections showed that migrants felt more connected to their home countries as a response to perceived threat emanating from higher refugee concentration. However, treating migrants as one homogeneous group could potentially overlook the diversity and variety of viewpoints in the immigrant community, which may impact their threat perception.

Therefore, to further investigate these potential heterogeneities, I look at the origin country of migrant respondents. Hereby, I face a trade-off between potentially matching dissimilar migrants into the same group and maintaining meaningfully large sample sizes. Trying to balance both objectives, I categorize most migrants into Westerners, Eastern Europeans – who can be split into resettlers and non-resettlers – migrants from Balkan countries, and migrants from Turkey, Middle East and North Africa (TMENA).

In the following, I employ the same estimation approach as before, but estimate separate regressions for each migrant group. As these regressions rely on smaller sample sizes, we should note, that coefficients are less precisely estimated and extreme values may have even more influence on the effect sizes. We should therefore be cautious in interpreting the estimated coefficients.

The results for the effects by origin group are displayed in Table 7, with Panel A presenting results for feeling German and Panel B those for home country connection. The regressions are specified as in Table 3, column (2). Looking at Panel A, we see that refugee concentration has a significantly negative impact on the outcome for migrants from the TMENA region (column 1). Using binary logit regressions[30] (not shown), this implies that a mean increase in refugee shares of .77 lowers attachment to Germany by up to 4 percentage points. This stands in contrast to Western migrants (2), who feel more German, albeit insignificantly, when surrounded

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[30] Again, due to the lack in statistical power, regressions are estimated without further controls apart from individual and time fixed effects.

by more asylum seekers. Results for Eastern Europeans in columns (3) to (6) are for the most part negative and significant, with coefficients of about -.04 for Eastern Europeans overall (3), implying that a mean increase in refugee shares lowers attachment to Germany by around 1.7 percentage points when using binary regressions. Including migrants from the Balkans in column (4) cuts the coefficient down only a bit. More interestingly, there appears to be a difference in the reaction of resettlers and non-resettlers (columns 5 and 6), with the former actually experiencing no effect overall, while the impact on the latter is negative and comparable in size to the one for TMENA migrants.

When looking at the second outcome, home country connection, in Panel B, the effects on Westerners (2) again point in the opposite direction compared to Eastern Europeans (3 to 6). While home country attachment for the former is (statistically insignificantly) decreasing in counties with higher refugee shares, the opposite is true for Eastern Europeans, where the negative effects are large and highly significant across the board. Coefficients are around .1 for Eastern Europeans overall and a little higher when including migrants from the Balkans. Using binary logit regressions, this implies that a mean increase in refugee shares raises home country belonging for this group by up to 6 percentage points. Again, there is a difference between non-resettlers and resettlers, with the effect for the former group being larger than for the latter. The only group that does not show any clear effect in either direction are the TMENA migrants (column 1).

Overall, these results support the idea that individual migrant groups were differently affected by refugee inflows. In particular, Eastern Europeans appear to be the most affected, suggesting that they felt the most threatened. This would be in line with previous findings, as, for example, a poll by the Boris Nemtsov Foundation in 2016 showed that more than 70 percent of Russian–Germans thought that there were terrorists among the refugees (Boris Nemtsov Foundation, 2016). Moreover, Sablina (2021) describes how anti-immigrant and Islamophobic statements and content were spreading on Russian-language social media platforms after 2015, lamenting the German immigration policy and arguing that refugees posed a risk to residents. These dynamics also were important in the infamous *Fall Lisa* (criminal case of Lisa): Therein, a Russian–German teenager falsely claimed to have been sexually abused by refugees. Promulgated by Russian media, this led to mass protests in Germany and even diplomatic disputes between Russia and Germany (Schmalz, 2019).

Western migrants did not show any significant treatment effects; if anything, the coefficients point in the other direction. This indicates that their level of perceived threat was presumably quite low, which might be explained by better labor market and cultural integration among Western migrants (Aleksynska and Algan, 2010; Kogan, 2011). The level of integration likely also played an important role, as Tables A.6 and A.7 show. Only migrants, who were foreign born and arrived as adults, who arrived later, and who had lower education experienced treatment effects. Lastly, effects for TMENA migrants are mixed, with only a decrease in host country belonging.[31] As I elaborate further in the following section, this might be explained by an indirect threat caused by refugee placement.

5.4. Factors shaping threat perception

In the previous section, I have laid out that different migrant groups were distinctly affected by the ERC, which was likely driven by differences in threat perceptions. Therefore, in this section, I examine which factors influenced this perception.

First, I check whether refugee inflows altered migrants' concerns in various domains, which are captured in the SOEP.[32] First, I check whether higher inflows made migrants more worried about crime and job security, two realistic threats. Then, I test whether worries about immigration changed, which may encompass both realistic and symbolic threat. Lastly, I examine worries about xenophobia, which would represent the sense of an indirect threat, not coming from refugees but from hostile natives.

Thereby, I use the same regression approach and sample as for the main analysis, but employ the respective worries as outcome variables. Table A.8 displays results, indicating that neither worries about crime (1) nor job security (2) increased the more refugees were accommodated in respondents' counties. Moreover, worries about immigration (3) were also unaffected. These results suggest that migrants may not have perceived a realistic threat coming directly from refugees. Interestingly though, the coefficient in (4) is positive and weakly significant, revealing that migrants had higher worries about xenophobia in counties with more refugees. Separate estimations by migrants' origin (not shown) indicate that migrants had more concerns about xenophobia regardless of their origin. This indicates that they may have perceived an indirect threat from natives (Gould and Klor, 2015; Elsayed and de Grip, 2017).

To examine this further, I look at whether respondents reported having experienced discrimination in the past, which may have informed these worries. Stephan et al. (2015) argue that discrimination makes people more alert to threat. Moreover, in social psychology, acts of discrimination are considered to not only threaten each individual, but also devalue and thereby threaten their social group (Branscombe et al., 1999). Such identity threat may have long-lasting effects and may also trigger a reaction from migrants during the ERC as they may fear future discrimination. I therefore split the sample of migrants depending on whether they experienced discrimination or not, based on information in the SOEP from the 2013.[33] Overall, about 40 percent of immigrants state that they have experienced discrimination due to their origin in Germany, while the rest did not.

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[31] The latter observation stands in contrast to the findings in Deole and Huang (2020), who find increased home country attachment for TMENA migrants, with no effects on feeling German.

[32] All worries are captured on a 0 to 2 scale, with 0 indicating that the respondent is "not concerned at all", 1 that they are "somewhat concerned", and 2 that they are "very concerned".

[33] The SOEP asked respondents with a migration background, how often they have felt disadvantaged due to their ethnic origin in the previous two years (never, rarely, often). This variable was also captured in 2017, however, as responses for 2017 were already affected by the treatment, I only use information for 2013.

Table 8
Experience of discrimination.

	(1) No discrimination	(2) Experienced discrimination
Panel A: Feel German		
Post	0.137***	0.329***
	(0.041)	(0.067)
Post ∗ Δ Ref_share	0.027	−0.071**
	(0.017)	(0.029)
Panel B: Connect Home		
Post	−0.040	−0.055
	(0.044)	(0.065)
Post ∗ Δ Ref_share	0.035	0.105**
	(0.024)	(0.041)
Basic Controls	Yes	Yes
Individual FE	Yes	Yes
Time FE	Yes	Yes
Mean Feel German	2.88	2.48
Mean Connect Home	2.08	2.23
N	3104	2052

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents reported in 2013 that they never felt disadvantaged in the last two years due to their ethnic origins. Column (2): Respondents reported in 2013 that they seldom or often felt disadvantaged in the last two years due to their ethnic origins. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table 8 displays that migrants, who reported discrimination, had significantly higher home country and lower host country attachment in counties with higher shares of refugees. Effects for non-discriminated migrants, on the other side, are small and insignificant. These patterns are also observable when I distinguish between country of origin in Table A.9. There, overall effects are visible for Eastern European and TMENA migrants.[34] However, while host (home) country attachment decreased (increased) for Eastern Europeans, who reported discrimination against them, TMENA migrants only became significantly less attached to Germany.

These results suggest that migrants likely perceived an indirect threat from refugee placement coming from natives. As accommodating refugees can provoke backlash in the form of protests by natives but also crime against migrants (Entorf and Lange, 2019), migrants may have feared that they become the target of such violence. Such fears were seemingly much stronger among previously discriminated migrants, as they are probably more sensitive to these threats.

Another factor influencing threat perception may run through media consumption. Many immigrants, particularly those born and socialized abroad, often still consume television or newspapers from their countries of origin. In my sample, over sixty percent of respondents consumed at least some media from their country of origin. While media consumption is to a large extent a reflection of already held attitudes and beliefs (Gentzkow and Shapiro, 2010), it still likely affects consumers' views (e.g., DellaVigna and Kaplan, 2007).[35] This is probably even more the case for those, who trust foreign media more than domestic news outlets, which, e.g., is the case for about a third Russian–Germans (Boris Nemtsov Foundation, 2016). Georgiou and Zaborowski (2017) report strong differences in how mainstream media covered the European Refugee Crisis in different European countries. While the reporting in Western Europe often also incorporated sympathetic coverage, emphasizing the plight of the refugees, news media in Eastern Europe was generally much more sceptical, and often downright hostile. Media in Turkey and other MENA countries also differed in the way they covered the ERC. E.g., while Turkish media was generally empathetic with the refugees and their dire situation (Sunata and Yıldız, 2018), images of state control were frequently invoked in the press (Sert and Danış, 2021). Moreover, as outlined in the previous section, foreign-language social media use may have also influenced migrants. It is therefore likely that differences in media consumption between migrants have influenced their threat perception, particularly in areas where refugees are more present, as issues surrounding refugees are more visible in everyday life.

The SOEP data provide information about the language in which migrants consume news media for the year 2014.[36] In Table 9, I employ this information and compare migrants who exclusively consume German news coverage (column 1) with those who at least

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[34] Too few Western migrants reported discrimination due to their origins to be able to run meaningful regressions.

[35] Because of strong issues of simultaneity and selection, research on the effects of media consumption on political views has for a long time been highly contested. However, some more recent studies, that exploit different natural experiments, generally find significant effects. Examples include Enikolopov et al. (2011), DellaVigna et al. (2014), Adena et al. (2015), and Durante et al. (2019).

[36] Respondents are given five options, ranging from only consuming German media to only consuming media in the language of their home country. There is also a sixth option for those who do not consume news media at all. However, only very few respondents selected this option in 2014.

Table 9
Language of media consumed.

	(1) Only German media	(2) At least some foreign media
Panel A: Feel German		
Post	0.167***	0.236***
	(0.047)	(0.048)
Post * Δ Ref_share	0.026	−0.029
	(0.023)	(0.020)
Panel B: Connect Home		
Post	−0.078	−0.038
	(0.064)	(0.045)
Post * Δ Ref_share	−0.019	0.111***
	(0.030)	(0.029)
Basic Controls	Yes	Yes
Individual FE	Yes	Yes
Time FE	Yes	Yes
Mean Feel German	3.26	2.42
Mean Connect Home	1.67	2.39
N	1844	3384

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents reported in 2014 that they only consumed news media in German. Column (2): Respondents reported in 2014 that they consumed at least some foreign media/media in the language of their country of origin. *Post* indicates time after September 5 2015, *Post * Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
$*p < 0.10$, $**p < 0.05$, $***p < 0.01$.

consume some foreign media (2). The results in Table 9 show strong differences between the groups. While differences in media consumption do not lead to significant differences in attachment to Germany, they lead to striking differences in home country attachment. For those who consume no foreign news, the effect is virtually zero, while it is close to double the size of the baseline coefficient for those who consume at least some news in a foreign language.

A similar pattern can be observed for Eastern European and TMENA migrants. Even though sample sizes are quite small, Table A.10 shows that there was no treatment effect for members in both groups, who only consumed German media, while effects were large and significant for consumers of foreign media. The opposite of these effects can be observed for Western migrants. For this group, estimates for consumers of foreign media, while being insignificant, are large and point in the opposite direction, implying that they – if anything – became more attached to Germany and less attached to their home countries.

To make sure that these patterns are not solely due to differences in language use more generally, I run additional regressions, splitting the sample by the language spoken with family members and friends. In Table A.11, overall effects are not driven by respondents who predominantly talked with their family or their friends in the language of their home country. Rather, effects for this group are smaller than for other migrants and statistically insignificant.

These findings suggest that differences in news media consumption likely also played an important role in shaping migrants' threat perception. Migrants from Eastern Europe, who consumed foreign-language media, may have perceived a symbolic threat coming from refugees. This then led to a rise in their home country attachment and, to a smaller extent, a decrease in feeling German. The reaction of TMENA migrants, who consumed home country media, on the other side, is less clear and could be driven rather by a fear that the German state could not properly protect them against xenophobia and discrimination. As home country media stressed the importance of state control, this may have contrasted with TMENA migrants' worries about being the target of nativist hostility and discrimination, leading to an estrangement from Germany and stronger belonging to their home countries.

5.5. Related outcomes

There have been a number of studies pointing to a connection between ethnic identity and labor market success (e.g., Battu and Zenou, 2010), educational attainment (e.g., Baysu et al., 2011) or political preferences (e.g., Mayer et al., 2023). In this section, I therefore look at whether the placement of refugees has affected these outcomes, starting with the labor market and education.

We know that the arrival of a large amount of immigrants can lead to increased competition on the labor market—particularly for the lower-skilled. While this may result in lower wage growth and higher unemployment (Hunt, 1992; Dustmann et al., 2013), labor market adjustments may also lead to opposite effects or no real changes (Kerr and Kerr, 2011). Testing whether increased refugee inflows lead to changes in income, annual hours worked or employment, I find no changes overall (Table A.12). I additionally check for differential effects on education, finding no changes, either.

This is not particularly surprising, as asylum seekers in Germany are not allowed to work right away, but rather have to wait until they get a work permit. Moreover, many jobs require foreigners to provide language certificates, guaranteeing at least some

Table 10
Effects on party preferences.

	(1) Pol. Int.	(2) Pref.	(3) CDU/CSU	(4) SPD	(5) Grüne	(6) FDP	(7) Linke	(8) AfD
Post	−0.001	0.005	0.011	−0.018	−0.012*	0.011***	0.001	0.017***
	(0.020)	(0.018)	(0.013)	(0.014)	(0.007)	(0.003)	(0.007)	(0.006)
Post ∗ Δ Ref_share	0.018**	0.015**	−0.020***	0.004	0.006**	−0.002	0.016***	0.010**
	(0.008)	(0.007)	(0.006)	(0.010)	(0.002)	(0.001)	(0.006)	(0.004)
Basic Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Outcome Mean	0.34	0.29	0.11	0.09	0.04	0.01	0.02	0.00
N	4885	5384	5384	5384	5384	5384	5384	5384

Note: Apart from dependent variable, all regressions are linear probability models specified as those in Table 3, column (2). Column (1): Outcome is whether respondent is moderately or very interested in politics (=1) or not (=0). Column (2): Outcome is whether respondent has a preference for a political party (=1) or not (=0). Column (3): Outcome is whether respondent prefers *CDU* or *CSU*. Column (4): Outcome is whether respondent prefers *SPD*. Column (5): Outcome is whether respondent prefers *Bündnis 90/Die Grünen*. Column (6): Outcome is whether respondent prefers *FDP*. Column (7): Outcome is whether respondent prefers *Die Linke*. Column (8): Outcome is whether respondent prefers *AfD*. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for each outcome for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

knowledge of German. Refugees generally acquire these by visiting language classes for a substantial amount of time. In addition, due to the regulated nature of the German labor market, many jobs require apprenticeships or training, which usually last about three years. While we do not have data about the employment rates of asylum seekers specifically, employment rates[37] of migrants from the eight main source countries (such as Afghanistan and Syria) were still relatively low at 24.9 percent in January 2018 (Bundesagentur für Arbeit, 2018), compared to foreigners (47.7 percent) and Germans (68.1 percent). As a further factor, it appears unlikely that changes in the ethnic identity of migrants would already make themselves visible in labor market outcomes in such a short amount of time. It is more likely, that, if they have consequences at all, they will manifest themselves over time.

Next, I look at the political preferences of migrants and how they were affected by refugee inflows. Previous studies have shown that perceived threat can impact voting behavior (Enos, 2016). Moreover, there have been a number of studies emphasizing the link between ethnic identity and voting behavior (Dancygier and Saunders, 2006; Teney et al., 2010; Bergh and Bjørklund, 2011; Baysu and Swyngedouw, 2020). Motivated by the notion of a "linked fate" (Dawson, 1995), which leads migrants to integrate the interest of their ingroup in their decision-making, this can lead to group voting among migrants.

Historically, naturalized immigrants from Eastern Europe, in particular resettlers, voted mostly for the conservative CDU and CSU parties, while Western and TMENA migrants were predominantly left-leaning (Wüst, 2004). These preferences have diversified after the refugee crisis, though. The election study of immigrant voters by Goerres et al. (2018) showed that while the CDU/CSU still had plurality support among Russian–Germans (25 percent) and the SPD among Turkish–Germans (35 percent), the support was much lower than even a decade ago, when both parties routinely had majority support from the respective constituencies (Wüst, 2004). While Turkish–Germans still predominantly favored left-wing parties, support for far-right AfD among Russian–Germans was already at 15 percent, higher than their support among natives.

As Hansen and Olsen (2020) showed that Russian–Germans favored the AfD because of hostility towards new refugees, this could also be interpreted as a reaction to perceived threat. Moreover, Mayer et al. (2023) expanded on this analysis and found that a strong Russian–German ethnic identity and lower levels of integration also made Russian–Germans more likely to prefer the AfD. Motivated by these recent findings, I check whether changes in ethnic identity were also accompanied by changes in political preferences.

Thereby, I use simple fixed effects linear probability models that are specified as in Eq. (1), testing whether the inflow of refugees leads to changes in political interest and preferences for political parties. To examine the first, which is scaled from 0 ("completely disinterested") to 3 ("very interested") in the SOEP, I transform this information into a binary variable, coded 1 if the respondent is at least "moderately" interested, and 0 if else. For party preference, the SOEP asks two questions, first, whether respondents lean towards any party at all, and second, which party that is.

Overall, the political interest of migrants is relatively low, with only a third being at least moderately interested. This is also reflected by the political preferences, as 70 percent of migrants had no preference for any party before 2015. This can at least partly be explained by the fact that over 40 percent of immigrants in the sample do not have a German citizenship, which precludes them from voting in most elections.[38]

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[37] These statistics only factor in employment subject to social security contributions.

[38] Citizens of EU countries are allowed to participate in European and local elections, but not federal and state elections. All other foreigners are ineligible to vote.

It appears, however, that the inflow of refugees led to an increase in political interest and party preference. As Table 10 shows, immigrants in counties, which received relatively more refugees, experienced clear increases in both outcomes. While political interest rises by close to 2 percentage points for every percentage point increase in the share of refugees (column 1), stating a preference went up by 1.5 percentage points (2). These increases are noticeable, considering the overall low levels of political engagement. Looking at the major German parties in question, we can see that those parties, that had either very pro- (*Grüne*, *Linke*) or anti-refugee (*AfD*) stances, benefited most in counties with more refugee inflows. Support for more moderate parties did not change (*SPD*, *FDP*) or even decreased (*CDU/CSU*). Although we should be careful in interpreting the coefficients, considering the low number of respondents actually reporting a preference, the effects appear very large. Take the party *Die Linke* as an example: While before, only about two percent of all respondents had a preference for this party (about seven percent of respondents with a preference), raising the share of refugees by .77 percentage points increased the preference for them by 1.2 percentage points.

Lastly, I check how political interest and preferences changed by country of origin in Table A.13. For that, I group moderately conservative (*CDU/CSU* and *FDP*) and moderately left-wing (*SPD* and *Grüne*) parties together, but keep the most left- (*Die Linke*) and right-wing (*AfD*) parties separate.

Overall, the increase in political interest and preference appears to be predominantly driven by TMENA migrants. Hereby, it appears as if the threat TMENA migrants perceived coming from natives may have motivated them to actually become more politically engaged (Miller and Krosnick, 2004). Furthermore, we can see that the three groups react very differently to the refugee inflows. Westerners, who experience – if anything – more attachment towards Germany, show increases in preferences for moderately left-wing parties. In contrast, party preferences of Eastern Europeans and TMENA migrants show strong polarization: While the former increasingly leans towards right-wing *AfD* at the expense of moderately conservative parties, the latter exhibits increasing preference for the left-wing *Die Linke*, moving away from more moderate left-wing parties, in response to the treatment.

These results suggest that both Eastern Europeans and TMENA migrants perceived a threat from refugee placement. Yet, because the reason why both groups perceived threat was different, this led them to different changes in party preferences. On one side, Eastern Europeans, mostly perceived a symbolic threat from refugees. These feelings may have been amplified by foreign-language news coverage and social media, moving those voters towards the AfD, who supplied anti-immigrant positions that played to these fears. On the other side, those TMENA migrants, who felt more of indirect threat from refugee placement, as they feared increased hostility and discrimination from natives, might look for a party with policies strongly and vocally opposed to (anti-Arab and anti-Muslim) xenophobia. While other left-wing parties also supply such policies, previous studies have shown that Turkish migrants moved towards more left-wing parties, when they felt disappointed with the status quo (Aktürk, 2010), which the more moderate left-wing parties represent.

Nevertheless, these findings still provide ample ground for future research, looking at the effects of the European Refugee Crisis on political attitudes and intentions of migrants from different origins.

6. Conclusion

This study explores how the 2015 European Refugee Crisis – which led to a sudden and strong increase in asylum seekers in late 2015 – affected host- and home-country attachment of resident migrants in Germany. Using administrative and longitudinal survey data, I examine whether migrants in counties with higher increases in the share of asylum seekers had stronger changes in these outcomes. In order to arrive at arguably causal estimates, I exploit the quasi-experimental setting whereby refugees who arrived in Germany were allocated to counties by state authorities according to fixed quotas and rules.

In this study, I build on intergroup threat theory (Stephan et al., 2015), which argues that ingroups, in this case migrants, can feel threatened by an outgroup, which may increase their group cohesion. Hereby, I test whether migrants perceived such a threat from increased accommodation of refugees in their counties. My findings support intergroup threat theory, finding that migrants' attachment to their home country increased due to refugee inflows, while host country belonging was unaffected.

Additional analyses uncover strong heterogeneities by country of origin, which are likely driven by differences in perceived threat. Estimates suggest that while Western migrants became insignificantly more attached to Germany and less to their home countries when surrounded by more refugees in their county, the opposite was true for Eastern Europeans. Effects for migrants from Turkey, the Middle East, and North Africa (TMENA) were somewhere in-between, with decreases in their perceived belonging to Germany, but no changes in home country connection.

Investigating the nature of perceived threat, I find that migrants' worries about xenophobia increased in areas with more refugees, while worries about crime, job security, and immigration were unchanged, likely indicating that migrants did not perceive realistic threats from refugees. Rather, they were worried by an indirect threat, not from refugees themselves but a potential backlash from natives. This is supported by further analyses, uncovering that overall treatment effects only showed for migrants who experienced discrimination in the past, which may have informed worries about future discrimination. Moreover, foreign-language media likely also played a role, as only migrants who consumed non-German media experienced treatment effects. As hostile media portrayal of refugees was common in Eastern European media, this likely contributed to a symbolic threat for some migrants.

Further analyses show that the differential placement of refugees also affected the political preferences of migrants, making Eastern Europeans more likely to lean towards the far right *AfD* and TMENA migrants more likely to prefer the left-wing populist *Die Linke*. These results point towards a possible polarization of the migrant electorate.

This study has provided evidence for the short-term effects of the ERC on migrants' ethnic identity in Germany. To what an extent these results are applicable to other countries and contexts, is *ex ante* not clear. As immigration to Western countries may become even more frequent in the future, it is possible that more entrenched ethnic minorities may perceive this as a threat, and

react accordingly. However, it will depend on the individual circumstances whether they will actually perceive threat. This also becomes clear in the context of this study, as threat perceptions differed vastly between different migrant groups.

Long-term, it will be interesting to see how the presence of refugees will affect it in the future. Will migrants' ethnic identity change again after being in closer contact with refugees? Or will effects accumulate further, possibly alienating some migrants more from Germany? A second question for future research is how the 2015 ERC will affect migrant assimilation. While it appears possible that some groups will actually invest less in host country-specific capital, we will have to see whether changes in ethnic identity are going to lead to substantial changes in labor market outcomes or whether effects will be more ambiguous overall.

Declaration of competing interest

Data availability

The authors do not have permission to share data.

Acknowledgments

Funding

Appendix A. Tables and graphs

See Figs. A.1 and A.2 and Tables A.1–A.13.
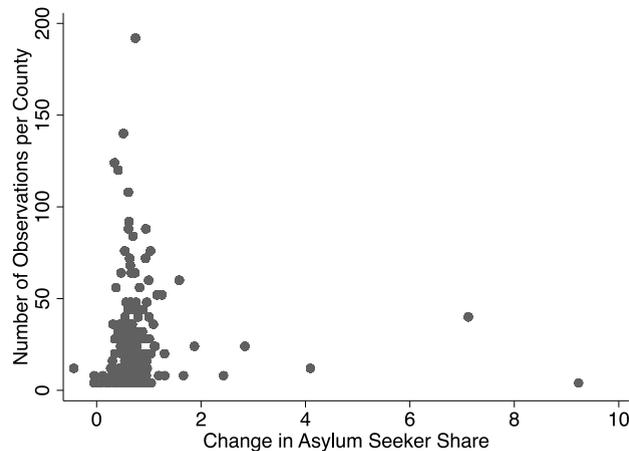
Fig. A.1. Change in Asylum Seeker Share by Number of Observations. *Note:* Scatterplot of change in asylum seeker share in percentage points against number of observations per county. Each dot represents a county, with $N = 261$.
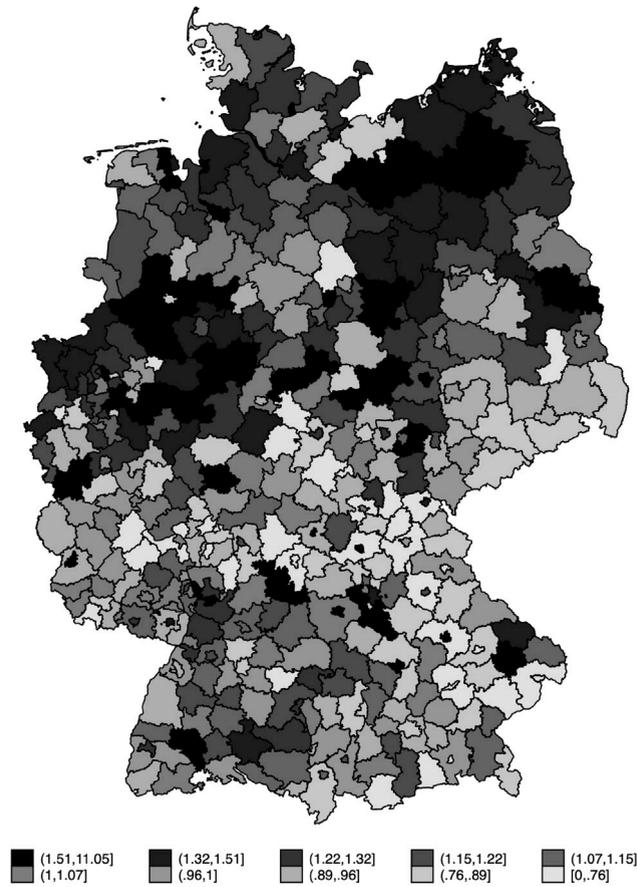
Fig. A.2. Spatial Distribution of Asylum Seekers. *Note:* Distribution of recipients of asylum seekers' benefits at the end of 2015. *Source:* Statistical offices of the *Bundesländer*

Table A.1
Refugee allocation rules by state.
Source: Geis and Orth (2016), and Wendel (2014).

Bundesland	Allocation regime	Quota based on
Baden-Württemberg	3-Stage	Population Size
Bayern	3-Stage	Legal Decree
Berlin	1-Stage	Local Authorities + Non-State Actors
Brandenburg	2-Stage	Population Size + Number of Employees
Bremen	2-Stage	State Law
Hamburg	1-Stage	State Agency
Hessen	2-Stage	Population Size
Mecklenburg-Vorpommern	2-Stage	Population Size
Niedersachsen	2-Stage	Population Size
Nordrhein-Westfalen	2-Stage	Population Size + Area Size
Rheinland-Pfalz	2-Stage	Population Size
Saarland	2-Stage	Population Size
Sachsen	2-Stage	Population Size
Sachsen-Anhalt	2-Stage	Population Size
Schleswig-Holstein	3-Stage	Legal Decree
Thüringen	2-Stage	Legal Decree

Table A.2
Effects of migrant identification on refugee placement.

	(1)	(2)	(3)	(4)	(5)	(6)
$\Delta_{2012-2014}$ Feel German	−0.00760 (0.0123)					
$\Delta_{2010-2012}$ Feel German		−0.0111 (0.0120)				
$\Delta_{2010-2014}$ Feel German			0.00501 (0.0120)			
$\Delta_{2012-2014}$ Connect Home				−0.0114 (0.0114)		
$\Delta_{2010-2012}$ Connect Home					−0.00816 (0.0129)	
$\Delta_{2010-2014}$ Connect Home						−0.00848 (0.0127)
Basic Controls	Yes	Yes	Yes	Yes	Yes	Yes
N	2691	869	897	2691	869	897

Note: Dependent variable is always the change in refugee share between 2014 and 2015. Column (1): Regressed on change in feeling German between 2012 and 2014. Column (2): Regressed on change in feeling German between 2010 and 2012. Column (3): Regressed on change in feeling German between 2010 and 2014. Column (4): Regressed on change in home country attachment between 2012 and 2014. Column (5): Regressed on change in home country attachment between 2010 and 2012. Column (6): Regressed on change in home country attachment between 2010 and 2014. All regressions include plausibly exogenous regressors, mentioned in Section 4.2. Unbalanced sample is used in estimations. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table A.3
Effects of migrant social and economic integration on refugee placement.

	(1)	(2)	(3)	(4)	(5)
Naturalizations	−0.288 (0.926)				
Intermarriages		0.0597 (0.0828)			
Foreign. Gym. Rep.			−0.000245 (0.000445)		
Foreign. Unemp. Rate				−0.00185 (0.00154)	
Foreign. SSC Empl. Rate					−0.00156 (0.00126)
County FE	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes
N	1600	1869	1995	1978	1995

Note: Dependent variable is always the refugee share in county c at time t. Column (1): Regressed on naturalizations over foreign population. Column (2): Regressed on intermarriages over all marriages with at least one foreign spouse. Column (3): Regressed on measure of migrant representation among *Gymnasium* students, with 100 indicating equal representation compared to Germans. Column (4): Regressed on foreign unemployment rate. Column (5): Regressed on rate of foreigners in employment subject to social security contributions. All regressions contain observations for all years between 2010 and 2014 and include county and time fixed effects. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table A.4
Effects of migrant demographics on refugee placement.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Africa %	1.253						
	(0.875)						
Asia %		0.409					
		(0.307)					
Europe %			−0.461				
			(0.299)				
TMENA %				0.948			
				(0.879)			
America %					−1.034		
					(0.849)		
Foreign Pop %						0.864	
						(0.635)	
Asylum Seeker % in t-1							52.17***
							(12.19)
County FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	1963	1963	1963	1963	1963	1995	1995

Note: Dependent variable is always the refugee share in county c at time t. Column (1): Regressed on share of Africans over total foreign population. Column (2): Regressed on share of Asians over total foreign population. Column (3): Regressed on share of Europeans over total foreign population. Column (4): Regressed on share of migrants from Turkey, Middle East and North Africa over total foreign population. Column (5): Regressed on share of Americans over total foreign population. Column (6): Regressed on foreign population share. Column (7): Regressed on share of asylum seekers in period before. All regressions contain observations for all years between 2010 and 2014 and include county and time fixed effects. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. All estimations conducted with Stata 15.1.
$*p < 0.10, **p < 0.05, ***p < 0.01.$

Table A.5
Effects of migrant social security reception on refugee placement.

	(1)	(2)	(3)	(4)
Hilfe zum Lebensunterhalt	−1.217			
	(1.736)			
Hilfe bei bes. Lebensl.		−3.275***		
		(0.869)		
Grundsicherung			−2.996***	
			(0.964)	
Mindestsicherung				−0.424**
				(0.149)
County FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
N	1925	1936	1971	1989

Note: Dependent variable is always the refugee share in county c at time t. Regressed on share of foreigners receiving... Column (1): *Hilfe zum Lebensunterhalt*, assistance for some people who are unable to work. Column (2): *Hilfe bei besonderen Lebenslagen*, assistance for sick or disabled people or those facing special social hardships. Column (3): *Grundsicherung*, basic social security, mostly paid to low-income retirees. Column (4): *Mindestsicherung*, a minimum guaranteed income. All regressions contain observations for all years between 2010 and 2014 and include county and time fixed effects. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. All estimations conducted with Stata 15.1.
$*p < 0.10, **p < 0.05, ***p < 0.01.$

Table A.6

Effect by country of birth and arrival characteristics.

	(1) German-born	(2) Foreign-born	(3) Minor at Arrival	(4) Adult at Arrival	(5) Arrived before 1990	(6) Arrived 1990 or later
Panel A: Feel German						
Post	0.074	0.235***	0.178**	0.280***	0.053	0.346***
	(0.068)	(0.045)	(0.077)	(0.061)	(0.054)	(0.070)
Post * Δ Ref_share	0.002	−0.009	0.011	−0.027	0.107**	−0.045**
	(0.046)	(0.017)	(0.056)	(0.034)	(0.047)	(0.019)
Panel B: Connect Home						
Post	−0.115	−0.012	−0.065	−0.015	0.030	−0.003
	(0.093)	(0.040)	(0.070)	(0.048)	(0.058)	(0.062)
Post * Δ Ref_share	−0.099	0.074***	0.055	0.099***	−0.084*	0.124***
	(0.070)	(0.017)	(0.040)	(0.021)	(0.049)	(0.042)
Basic Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes	Yes
Mean Feel German	3.13	2.61	2.90	2.45	2.71	2.51
Mean Connect Home	2.11	2.14	1.90	2.27	2.18	2.13
N	1180	4204	1304	2816	1780	2340

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents are German-born. Column (2): Foreign-born migrants. Column (3): Foreign-born migrants who came to Germany before they turned 18. Column (4): Foreign-born migrants who came to Germany as adults. Column (5): Foreign-born migrants who came to Germany before 1990. Column (6): Foreign-born migrants who came to Germany in 1990 or later. *Post* indicates time after September 5 2015, *Post * Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

$*p < 0.10, **p < 0.05, ***p < 0.01.$

Table A.7

Effect by education.

	(1) Low	(2) Medium	(3) High
Panel A: Feel German			
Post	0.209**	0.182***	0.306***
	(0.084)	(0.043)	(0.062)
Post * Δ Ref_share	−0.047	−0.004	−0.004
	(0.035)	(0.022)	(0.029)
Panel B: Connect Home			
Post	−0.003	−0.167***	0.029
	(0.078)	(0.051)	(0.068)
Post * Δ Ref_share	0.142***	0.054	0.023
	(0.031)	(0.038)	(0.024)
Basic Controls	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes
Time FE	Yes	Yes	Yes
Mean Feel German	2.52	2.87	2.67
Mean Connect Home	2.21	2.05	2.19
N	1376	2504	1408

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents have low educational attainment, i.e., they have attained a degree from an intermediate secondary school (*Realschule*) or lower or did not graduate. Column (2): Respondents have medium educational attainment, i.e., they have an upper secondary school degree giving access to university studies (*Abitur*), a certificate of aptitude for specialized short-course higher education (*Fachhochschulreife*), they have finished an apprenticeship (*Lehre*) or they have a degree from a specialized vocational school (*Berufsfachschule*). Column (3): Respondents have high educational attainment, i.e., a university degree or similar. *Post* indicates time after September 5 2015, *Post * Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

$*p < 0.10, **p < 0.05, ***p < 0.01.$

Table A.8

Worries.

	(1) Crime	(2) Job security	(3) Immigration	(4) Xenophobia
Post	0.180***	−0.163***	0.419***	0.114***
	(0.035)	(0.020)	(0.031)	(0.033)
Post ∗ Δ Refugee %	0.009	0.009	−0.004	0.035*
	(0.018)	(0.016)	(0.015)	(0.020)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Outcome Means	1.10	0.70	0.80	1.01
N	5384	5384	5384	5384

Note: Apart from dependent variable, all regressions are specified as those in Table 3, column (2). The respective outcome is ... Column (1): worries about crime. (2): worries about job security. (3): worries about immigration. (4): worries about xenophobia. All outcomes are scaled from 0 (not concerned) to 2 (very concerned). *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for each outcome for the years 2012 and 2014. All estimations conducted with Stata 15.1.

*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table A.9

Experience of discrimination by origin.

	(1) E European: No Discrim.	(2) E European: Exp. Discrim.	(3) TMENA: No Discrim.	(4) TMENA: Exp. Discrim.
Panel A: Feel German				
Post	0.200***	0.403***	−0.093	0.150
	(0.065)	(0.095)	(0.142)	(0.134)
Post ∗ Δ Ref_share	−0.008	−0.090***	−0.018	−0.120***
	(0.026)	(0.031)	(0.062)	(0.040)
Panel B: Connect Home				
Post	−0.002	−0.080	−0.048	0.050
	(0.060)	(0.106)	(0.223)	(0.119)
Post ∗ Δ Ref_share	0.032	0.172***	0.116	−0.015
	(0.035)	(0.056)	(0.110)	(0.032)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Mean Feel German	3.22	2.68	2.41	2.40
Mean Connect Home	1.53	1.94	2.46	2.49
N	1200	768	348	576

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents were Eastern Europeans and reported in 2013 that they never felt disadvantaged in the last two years due to their ethnic origins. Column (2): Respondents were Eastern Europeans and reported in 2013 that they seldom or often felt disadvantaged in the last two years due to their ethnic origins. Column (3): As in column (1), but respondents were TMENA migrants. Column (4): As in column (2), but respondents were TMENA migrants. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table A.10
Language of media consumed by origin.

	(1) Western: Only German	(2) Western: At least some foreign	(3) E Europe: Only German	(4) E Europe: At least some foreign	(5) TMENA: Only German	(6) TMENA: At least some foreign
Panel A: Feel German						
Post	0.188*	0.125	0.160**	0.314***	−0.036	0.163
	(0.096)	(0.120)	(0.061)	(0.075)	(0.172)	(0.113)
Post ∗ Δ Ref_share	0.046	0.188	−0.018	−0.061*	−0.082	−0.185***
	(0.042)	(0.142)	(0.024)	(0.031)	(0.061)	(0.050)
Panel B: Connect Home						
Post	−0.074	0.089	−0.028	−0.021	0.074	−0.061
	(0.135)	(0.108)	(0.074)	(0.078)	(0.360)	(0.110)
Post ∗ Δ Ref_share	−0.047	−0.102	0.021	0.129***	−0.079	0.130*
	(0.052)	(0.108)	(0.048)	(0.042)	(0.049)	(0.066)
Basic Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes	Yes
Mean Feel German	3.14	2.17	3.44	2.72	3.15	2.26
Mean Connect Home	2.09	2.75	1.23	1.97	1.81	2.62
N	480	864	800	1196	144	780

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents were of Western origin and reported in 2014 that they only consumed news media in German. Column (2): Respondents were of Western origin and reported in 2014 that they only consumed at least some foreign news media. Column (3): As in column (1), but for Eastern European migrants. Column (4): As in column (2), but for Eastern European migrants. Column (5): As in column (1), but for TMENA migrants. Column (6): As in column (2), but for TMENA migrants. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table A.11
Language with family and friends.

	(1) German w/Family	(2) HC language w/Family	(3) German w/Friends	(4) HC language w/Friends
Panel A: Feel German				
Post	0.228***	0.153	0.223***	0.126
	(0.038)	(0.096)	(0.035)	(0.140)
Post ∗ Δ Ref_share	−0.019	−0.017	−0.015	0.026
	(0.020)	(0.049)	(0.017)	(0.132)
Panel B: Connect Home				
Post	−0.064	0.062	−0.083**	0.171
	(0.041)	(0.078)	(0.038)	(0.114)
Post ∗ Δ Ref_share	0.066***	0.041	0.067***	−0.018
	(0.018)	(0.044)	(0.016)	(0.122)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Mean Feel German	2.90	2.06	2.85	2.07
Mean Connect Home	2.01	2.57	2.05	2.52
N	4176	1084	4472	788

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. All regressions are specified as those in Table 3, column (2). Subsample regressions. Column (1): Respondents reported in 2015 that they mainly spoke German with family members. Column (2): Respondents reported in 2015 that they mainly spoke with family members in the language of their country of origin. Column (3): Respondents reported in 2015 that they mainly spoke German with friends. Column (4): Respondents reported in 2015 that they mainly spoke with friends in the language of their country of origin. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table A.12

Effects on labor market outcomes.

	(1) Log income	(2) Annual hours	(3) Unemployment	(4) Education in years
Post	0.440***	0.049*	−0.054***	0.162***
	(0.156)	(0.028)	(0.011)	(0.051)
Post ∗ Δ Ref_share	0.028	−0.008	−0.004	−0.010
	(0.125)	(0.014)	(0.004)	(0.018)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Outcome Mean	6.77	1.18	0.10	11.02
N	5384	5384	5384	5384

Note: Apart from dependent variable, all regressions are specified as those in Table 3, column (2). Column (1): Outcome is individual income (logged). Column (2): Outcome is annual hours worked. Column (3): Outcome is whether respondent is unemployed (linear probability model). Column (4): Outcome is years of education. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for each outcome for the years 2012 and 2014. All estimations conducted with Stata 15.1.
$^*p < 0.10$, $^{**}p < 0.05$, $^{***}p < 0.01$.

Table A.13

Effects on party preferences by country of origin.

	(1) Pol. Int.	(2) Pref.	(3) Mod. Cons.	(4) Mod. Left	(5) Linke	(6) AfD
Panel A: Western						
Post	0.009	−0.008	−0.001	−0.072**	0.036**	0.025***
	(0.033)	(0.036)	(0.017)	(0.029)	(0.016)	(0.009)
Post ∗ Δ Ref_share	0.010	0.030*	−0.008	0.051***	−0.003	−0.004
	(0.018)	(0.018)	(0.008)	(0.014)	(0.005)	(0.004)
Panel B: E European						
Post	0.047	0.022	0.013	−0.035*	0.006	0.024*
	(0.032)	(0.026)	(0.022)	(0.019)	(0.007)	(0.013)
Post ∗ Δ Ref_share	0.007	0.001	−0.034***	0.016	0.001	0.018**
	(0.018)	(0.017)	(0.011)	(0.014)	(0.003)	(0.007)
Panel C: TMENA						
Post	−0.059	−0.053	0.013	−0.012	−0.047*	0.008
	(0.040)	(0.052)	(0.025)	(0.044)	(0.024)	(0.007)
Post ∗ Δ Ref_share	0.050***	0.043***	−0.003	−0.023**	0.059***	0.0001
	(0.012)	(0.014)	(0.006)	(0.010)	(0.016)	(0.0003)
Basic Controls	Yes	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes	Yes
Outcome Mean (Panel A)	0.40	0.30	0.09	0.19	0.01	0.00
Outcome Mean (Panel B)	0.29	0.30	0.20	0.07	0.02	0.00
Outcome Mean (Panel C)	0.33	0.28	0.03	0.18	0.04	0.00
N (Panel A)	1276	1376	1376	1376	1376	1376
N (Panel B)	1874	2056	2056	2056	2056	2056
N (Panel C)	847	952	952	952	952	952

Note: Panel A: Sample consists of Western migrants. Panel B: Sample consists of Eastern Europeans. Panel C: Sample consists of TMENA migrants. Apart from dependent variable, all regressions are linear probability models specified as those in Table 3, column (2). Column (1): Outcome is whether respondent is moderately or very interested in politics (=1) or not (=0). Column (2): Outcome is whether respondent has a preference for a political party (=1) or not (=0). Column (3): Outcome is whether respondent prefers a moderately conservative party (*CDU*, *CSU* or *FDP*). Column (4): Outcome is whether respondent prefers a moderately left-wing party (*SPD* or *Bündnis 90/Die Grünen*). Column (5): Outcome is whether respondent prefers *Die Linke*. Column (6): Outcome is whether respondent prefers *AfD*. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for each outcome for the years 2012 and 2014. All estimations conducted with Stata 15.1.
$^*p < 0.10$, $^{**}p < 0.05$, $^{***}p < 0.01$.

Appendix B. Classification into migrant groups

Generally, I split migrants into three main groups: Western, Eastern European, and TMENA migrants (migrants from Turkey, the Middle East, and North Africa). Additionally, there are two smaller groups: migrants from Balkan countries and the residual "rest of world" category. Moreover, I split Eastern Europeans into resettlers and non-resettlers to examine the effects on the large and important migrant group of ethnic Germans.

For the most part, classifications are made using data about the respondents' country of origin and first nationality. Thus, e.g., if a respondent was born in France, I categorize them as 'Western'. Moreover, I do not make a judgement call when a respondent is part of two or more groups. Hence, e.g., if a respondent is a French citizen but born in Algeria, they are categorized as both a Western and a TMENA migrant. If a respondent is German-born with German citizenship, I additionally look at second and past nationality, as well as the father's and mother's nationality and country of origin. Still, 20 respondents could not be matched to one of the groups, as they were reported to be German citizens born in Germany without further information. These were excluded from the subsample analysis, but not the main analysis. To give readers an impression of the countries included in each group and how large each origin group is, Table B.1 displays the number of migrants by country of origin. This, of course, only gives an imperfect overview, as it does not include nationality and other indicators of origin of the migrants. While there is a wide range of countries included, the largest groups of people (after Germany) are from Italy and Austria, Turkey, Kazakhstan, Russia, and Poland.

Table B.2 shows descriptive statistics of the main origin groups mentioned above for host country (Panel A) and home country connection (Panel B). Eastern Europeans are the largest group with somewhat over 2000 observations in total, and also the group that on average feels the most German at around 3.1 (looking at the mean for all years). Two thirds of them are resettlers and one third non-resettlers with mean values of 3.2 and 2.8, respectively. Eastern Europeans are followed by Balkan area migrants (2.9), Westerners at 2.6, and TMENA migrants (2.4). Moreover, the latter are the only that did not show any real upward trajectory while

Table B.1
Migrants by country of origin.

	N	%	Group
Germany	1180	21.92	–
Italy	204	3.79	Western
Austria	108	2.01	Western
Greece	88	1.63	Western
The Netherlands	72	1.34	Western
USA	68	1.26	Western
Spain	64	1.19	Western
France	60	1.11	Western
Great Britain	48	0.89	Western
Switzerland	32	0.59	Western
Portugal	24	0.45	Western
Denmark	20	0.37	Western
Finland	16	0.30	Western
Belgium	16	0.30	Western
Ireland	12	0.22	Western
Sweden	8	0.15	Western
Luxembourg	4	0.07	Western
Turkey	468	8.69	TMENA
Iran	48	0.89	TMENA
Morocco	32	0.59	TMENA
Lebanon	20	0.37	TMENA
Iraq	12	0.22	TMENA
Syria	12	0.22	TMENA
Tunisia	12	0.22	TMENA
Palestine	8	0.15	TMENA
Algeria	4	0.07	TMENA
UAE	4	0.07	TMENA
Kazakhstan	480	8.92	Eastern Europe
Russia	444	8.25	Eastern Europe
Poland	412	7.65	Eastern Europe
Romania	192	3.57	Eastern Europe
Ukraine	92	1.71	Eastern Europe
Czech Republic	44	0.82	Eastern Europe
Kyrgyzstan	44	0.82	Eastern Europe
Hungary	40	0.74	Eastern Europe
Bulgaria	24	0.45	Eastern Europe
Slovakia	24	0.45	Eastern Europe
Tajikistan	16	0.30	Eastern Europe
Azerbaijan	16	0.30	Eastern Europe
Belarus	16	0.30	Eastern Europe
Uzbekistan	8	0.15	Eastern Europe

(*continued on next page*)

Table B.1 (*continued*).

	N	%	Group
Estonia	8	0.15	Eastern Europe
Latvia	8	0.15	Eastern Europe
Lithuania	8	0.15	Eastern Europe
Georgia	4	0.07	Eastern Europe
Serbia	124	2.30	Balkan
Kosovo–Albania	112	2.08	Balkan
Bosnia–Herzegovina	88	1.63	Balkan
Croatia	76	1.41	Balkan
Ex-Yugoslavia	28	0.52	Balkan
Macedonia	28	0.52	Balkan
Albania	20	0.37	Balkan
Slovenia	20	0.37	Balkan
Montenegro	4	0.07	Balkan
Thailand	32	0.59	Rest of World
Philippines	28	0.52	Rest of World
Sri Lanka	28	0.52	Rest of World
Peru	20	0.37	Rest of World
Afghanistan	16	0.30	Rest of World
Argentina	16	0.30	Rest of World
Bangladesh	12	0.22	Rest of World
Brazil	12	0.22	Rest of World
China	12	0.22	Rest of World
Columbia	12	0.22	Rest of World
Cuba	12	0.22	Rest of World
Japan	12	0.22	Rest of World
Cameroon	8	0.15	Rest of World
Ethiopia	8	0.15	Rest of World
Ghana	8	0.15	Rest of World
India	8	0.15	Rest of World
Indonesia	8	0.15	Rest of World
Jamaica	8	0.15	Rest of World
Mexico	8	0.15	Rest of World
Nigeria	8	0.15	Rest of World
Pakistan	8	0.15	Rest of World
Togo	8	0.15	Rest of World
Vietnam	8	0.15	Rest of World
Angola	4	0.07	Rest of World
Cambodia	4	0.07	Rest of World
Dominican Republic	4	0.07	Rest of World
El Salvador	4	0.07	Rest of World
Gambia	4	0.07	Rest of World
Israel	4	0.07	Rest of World
Kenya	4	0.07	Rest of World
Korea	4	0.07	Rest of World
Mauritius	4	0.07	Rest of World
Mozambique	4	0.07	Rest of World
South Africa	4	0.07	Rest of World
Surinam	4	0.07	Rest of World
Uruguay	4	0.07	Rest of World
Venezuela	4	0.07	Rest of World
Zimbabwe	4	0.07	Rest of World
Total	5384	100.00	

Note: List of countries of origin included in the balanced sample with information on total number of observations, share overall, and classification in group.

all other groups reported increased attachment. In Panel B, the differences between groups are basically the opposite of what can be observed in the panel above, with groups who feel a strong belonging to Germany exerting only sparse home country connection, and vice versa. Eastern Europeans show the lowest home country attachment at 1.7 (with mean values of 1.5 for resettlers and 2.0 for non-resettlers), followed by migrants from the Balkans (1.9). The other two groups are somewhat farther apart at around 2.5. Remarkably, there is very little change within most of the groups over time (apart from Balkans), with values stagnating between 2012 and 2018.

Table B.2

Descriptive statistics by country of origin.

Panel A: Feel German		2012	2014	2016	2018	Total
Western	Mean	2.493	2.572	2.643	2.767	2.619
	(SD)	(1.232)	(1.165)	(1.161)	(1.080)	(1.164)
	N	344	344	344	344	1376
Eastern Europe	Mean	2.980	3.063	3.172	3.191	3.102
	(SD)	(1.097)	(0.998)	(0.888)	(0.893)	(0.976)
	N	514	514	514	514	2056
Balkan	Mean	2.853	2.741	2.941	2.982	2.879
	(SD)	(1.070)	(1.039)	(0.953)	(0.970)	(1.011)
	N	170	170	170	170	680
TMENA	Mean	2.426	2.369	2.487	2.441	2.431
	(SD)	(1.131)	(1.033)	(1.070)	(1.104)	(1.084)
	N	238	238	238	238	952
Non-Resettlers	Mean	2.628	2.737	2.947	2.965	2.819
	(SD)	(1.224)	(1.220)	(0.978)	(0.996)	(1.118)
	N	173	173	173	173	692
Resettlers	Mean	3.159	3.226	3.284	3.306	3.244
	(SD)	(0.981)	(0.819)	(0.818)	(0.813)	(0.862)
	N	341	341	341	341	1364
Panel B: Connect Home		2012	2014	2016	2018	Total
Western	Mean	2.523	2.496	2.507	2.506	2.508
	(SD)	(1.044)	(1.044)	(1.022)	(1.020)	(1.031)
	N	344	344	344	344	1376
Eastern Europe	Mean	1.637	1.705	1.725	1.655	1.681
	(SD)	(1.110)	(1.155)	(1.161)	(1.143)	(1.142)
	N	514	514	514	514	2056
Balkan	Mean	1.970	2.035	1.894	1.835	1.934
	(SD)	(1.245)	(1.206)	(1.157)	(1.139)	(1.187)
	N	170	170	170	170	680
TMENA	Mean	2.415	2.572	2.489	2.473	2.487
	(SD)	(1.147)	(1.095)	(1.095)	(1.114)	(1.113)
	N	238	238	238	238	952
Non-Resettlers	Mean	1.953	1.988	2.012	1.935	1.972
	(SD)	(1.251)	(1.188)	(1.223)	(1.126)	(1.196)
	N	173	173	173	173	692
Resettlers	Mean	1.478	1.562	1.581	1.515	1.534
	(SD)	(0.996)	(1.113)	(1.102)	(1.127)	(1.085)
	N	341	341	341	341	1364

Note: Means, standard errors, and observations of feeling German (Panel A) and home country connection (Panel B) for the years 2012, 2014, 2016, and 2018 by country of origin. The outcome is scaled from 0 to 4.

Appendix C. Robustness

In this section, I discuss the other robustness checks of my estimations in more detail, focusing on outliers, omitted variable bias, clustering of standard errors, and alternative treatment definitions.

As Fig. A.1 shows, there are a few counties that received disproportionately more refugees than others. In particular, three counties saw much larger increases in refugee accommodation with 9.2, 7.1, and 4.1 percentage points. Respondents in those counties could have an outsized influence in driving the main results. One possible approach to deal with such outliers is dropping them, even though this is problematic as it introduces statistical bias in the case that the outliers are genuine or at least relatively close to the true values (Ghosh and Vogt, 2012). This is particularly the case in instances where there is not a lot of variation in the explanatory variable, as in the case of refugee placement.

Nevertheless, columns (2) to (4) of Table C.1 show results when I gradually drop outliers. In (2), I drop two largest-inflow counties, and in (3), I additionally drop the third largest-inflow county. In the last two columns, I additionally drop counties using rule-of-thumb thresholds. In (4), counties with increases in refugee shares above $mean + 3 * SD (= 2.826)$ are dropped, in (5), counties with shares higher than $mean + 2 * SD (= 2.141)$ are removed. Generally, dropping high-inflow counties has two effects: On one side, the statistical significance declines. This decrease is caused as dropping the outlying observations curtails the variation in the treatment variable considerably. Nevertheless, results remain significant at a 10 percent level. On the other side, the magnitude of the coefficients increases markedly. Thus, as coefficients react rather sensitively to the exclusion of these outliers, they appear to get higher. While we should be careful and not draw too many conclusions from that, it is possible that the treatment effects are not linear but decreasing for higher-inflow counties. This could suggest that dynamics change if refugees are a larger group in the local society and contact between migrants and refugees becomes more likely.

Table C.1
Dropping outliers.

	(1) Baseline	(2) Δ < 5	(3) Δ < 4	(4) Threshold 1	(5) Threshold 2
Panel A: Feel German					
Post	0.202***	0.180***	0.177***	0.183***	0.168**
	(0.038)	(0.050)	(0.057)	(0.066)	(0.067)
Post ∗ Δ Ref_share	−0.007	0.023	0.027	0.017	0.043
	(0.015)	(0.050)	(0.065)	(0.082)	(0.083)
Panel B: Connect Home					
Post	−0.048	−0.095**	−0.110**	−0.114*	−0.114*
	(0.036)	(0.044)	(0.049)	(0.060)	(0.063)
Post ∗ Δ Ref_share	0.063***	0.132**	0.152**	0.157*	0.156*
	(0.018)	(0.052)	(0.066)	(0.086)	(0.092)
Basic Controls	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes
Mean Feel German	2.72	2.72	2.72	2.73	2.73
Mean Connect Home	2.13	2.13	2.13	2.13	2.13
N	5384	5340	5328	5304	5296

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): Baseline estimation as in Table 3, column (2). (2): Drops counties with increase in asylum seekers of at least 5 percentage points. (3): Drops counties with increase in asylum seekers of at least 4 percentage points. (4): Drops counties with increase in asylum seekers of $mean + 3 * SD = .771 + 3 * .685 = 2.826$. (5): Drops counties with increase in asylum seekers of $mean + 2 * SD = .771 + 2 * .685 = 2.141$. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Another possible, though again imperfect, way to deal with outliers is to winsorize them, meaning to cap outliers at a certain level. Table C.2 shows results when outliers are winsorized at the 1% (2), 2% (3), and 5% (4) upper level of the distribution. Again, coefficients increase in magnitude and lose statistical significance the lower the cap.

In my main regression, I treat my outcomes as if they were cardinally-scaled. This may be problematic, as I assume that the degree of difference between the proposed options is identical in the eyes of the respondents, which might not be the case. Although I already showed that the results generally hold when using binary logit methods, it might be prudent to additionally estimate the regressions using ordinal logit methods. Due to the limited sample sizes, I again estimate the two baseline regressions without any controls, and only include individual and time fixed effects.[39] Standard errors, again, are clustered at the county level. The results can be seen in Table C.3. Generally, they are in line with the results in Tables 3 and 4, showing insignificant effects for host country and significantly positive effects for the most affirmative response options regarding home country attachment. At the sample average, respondents became significantly more likely to report either strong or very strong home country connection in counties with higher proportions of asylum seekers.

Next, I discuss further robustness checks, assessing whether omitted variables might be a problem. While I already provide some evidence against it in Table 3, columns (3) and (4), there might be further potential confounders not controlled for. Therefore, I run additional regressions controlling for further potential influences. Results in Table C.4 illustrate that neither the inclusion of interviewer fixed effects, the inclusion of tragic or potentially traumatizing events such as deaths of relatives or separation from partner nor controls for movement within counties meaningfully alter the main coefficients.

To control for selective migration and political climate, Table C.5 shows regressions including information about cross-county in- and out-migration of Germans and foreigners and voting behavior and turnout by county for federal elections. Again the main results barely move, suggesting that the results are generally robust to the inclusion of these potential confounders.

Next, I check, whether results might be driven by region-specific shocks. For that, I include state-year fixed effects in the regressions in column (2) of Table C.6. Overall, this does hardly change the effects for home country attachment.

Going on, I check, whether results also hold when I employ different treatment variables. As mentioned in Section 4.1., I constructed the treatment variable conservatively, taking the change in asylum seeker share between 2014 and 2015 – and not the total number of asylum seekers in 2015 – due to potential double counting. This, however, may lead to a bias in my treatment, if I systematically undercount asylum seekers in some counties. Therefore, I check whether results are robust, when I, first, include the total number of asylum seekers in 2015 (1) and, second, the combined number of asylum seekers in 2014 and 2015 (2). The first two columns of Table C.7 show that results remain robust. On a similar note, it might be problematic to look at the change in refugee share between 2014 and 2015 if some counties have already received a lot of refugees between 2013 and 2014, thereby limiting the number of additional refugees that could be housed in the following years. Therefore, I estimate the main regression

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[39] Estimations are conducted with Stata 15.1 using the *feologit* command created by Baetschmann et al. (2020).

Table C.2
Winsorizing outliers.

	(1) Baseline	(2) Top 1%	(3) Top 2%	(4) Top 5%
Panel A: Feel German				
Post	0.202***	0.198***	0.185***	0.193***
	(0.038)	(0.043)	(0.059)	(0.071)
Post * Δ Ref_share	−0.007			
	(0.015)			
Post * Winsor_Top_1%		−0.002		
		(0.032)		
Post * Winsor_Top_2%			0.016	
			(0.066)	
Post * Winsor_Top_5%				0.005
				(0.090)
Panel B: Connect Home				
Post	−0.048	−0.081**	−0.126**	−0.144**
	(0.036)	(0.038)	(0.052)	(0.071)
Post * Δ Ref_share	0.063***			
	(0.018)			
Post * Winsor_Top_1%		0.110***		
		(0.030)		
Post * Winsor_Top_2%			0.176***	
			(0.068)	
Post * Winsor_Top_5%				0.207*
				(0.106)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Mean Feel German	2.72	2.72	2.72	2.72
Mean Connect Home	2.13	2.13	2.13	2.13
N	5384	5384	5384	5384

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): Baseline estimation as in Table 3, column (2). (2): Winsorizes top 1% highest inflow counties. (3): Winsorizes top 2% highest inflow counties. (4): Winsorizes top 5% highest inflow counties. *Post* indicates time after September 5 2015, *Post * Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

$*p < 0.10$, $**p < 0.05$, $***p < 0.01$.

equations using the change in refugee share between 2013 and 2015. Results in Table C.7, column (3), show that this only affects results slightly, lowering coefficients for home country attachment. In column (4), I divide the number of asylum seekers not by the overall population, but only by the working age population. Again, this hardly changes estimates, only mechanically reducing them with the rate by which changes in refugee concentration are increased due to the smaller denominator of the treatment variable. Overall, results appear robust to using a different treatment variable.

A last issue with my main estimations may lie in the clustering of standard errors I have chosen. While I have followed Abadie et al. (2017) in clustering my standard errors at the level of the treatment before, it might be prudent to examine, whether results hold with other levels of clustering. First, I check whether results change when I employ a more conservative clustering at the state level in Table C.8, column (1). Then I check whether results hold when I cluster at the individual level (2), as in my main estimations, I employ individual fixed effects. Lastly, in columns (3) and (4), I check whether my results still hold when I cluster at the level where the sampling by the SOEP took place, namely the household. Unfortunately, household IDs change whenever respondents move or switch households within counties. Therefore, I first cluster at the level of original household, meaning where the household respondents lived in when they were first surveyed by the SOEP (3). As this may not be adequate for respondents, who have switched households thereafter, I cluster standard errors at the level of the household in which respondents lived in 2014, the year before the treatment started (4). Results are virtually identical when clustering at the level of the household in which respondents lived in 2012, 2016, and 2018 (not shown). Results in Table C.8 show, that, while the significance of the effects is a bit smaller, effects in Panel B are still significant at conventional levels in all columns.

Table C.3
Ordered logit regressions.

	(1) Feel German	(2) Connect Home
No Answer	−0.0001	−0.0021***
	(0.0008)	(0.0007)
Not at All	−0.0005	−0.0208***
	(0.0037)	(0.0073)
Barely	−0.0009	−0.0250***
	(0.0059)	(0.0088)
In Some Respects	−0.0013	−0.0081***
	(0.0089)	(0.0028)
For the Most Part/Strong	0.0008	0.0289***
	(0.0057)	(0.0102)
Completely/Very Strong	0.0020	0.0270***
	(0.0135)	(0.0095)
Basic Controls		
Individual FE	Yes	Yes
Time FE	Yes	Yes
N	3900	4352

Note: Dependent variables are ordered and concern feeling German in column (1), and home country attachment in (2). Coefficients indicate marginal effects of the interaction *Post ∗ Δ Ref_share* for the average respondent, *c.p.*, for the respective level of the dependent variable. All ordered logit regressions include individual and time fixed effects. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table C.4
Adding potential confounders.

	(1)	(2)	(3)	(4)	(5)
Panel A: Feel German					
Post	0.202***	0.184***	0.202***	0.201***	0.201***
	(0.038)	(0.044)	(0.038)	(0.038)	(0.038)
Post ∗ Δ Ref_share	−0.007	−0.004	−0.008	−0.008	−0.007
	(0.015)	(0.017)	(0.015)	(0.015)	(0.015)
Panel B: Connect Home					
Post	−0.048	−0.053	−0.058	−0.052	−0.048
	(0.036)	(0.042)	(0.036)	(0.036)	(0.036)
Post ∗ Δ Ref_share	0.063***	0.058***	0.064***	0.064***	0.063***
	(0.018)	(0.017)	(0.018)	(0.018)	(0.018)
Basic Controls	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes
Interviewer FE		Yes			
Death of Relative Controls			Yes	Yes	
Separation Control				Yes	
Move Controls					Yes
Mean Feel German	2.72	2.72	2.72	2.72	2.72
Mean Connect Home	2.13	2.13	2.13	2.13	2.13
N	5384	5384	5384	5384	5384

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): Baseline estimation as in Table 3, column (2). The following columns include additional potential confounders. (2): Regressions include interviewer fixed effects. (3): Regressions include dummies indicating death of partner, child, mother, father and other household member in last 2 years. (4): Regressions including controls as in (2) and dummy indicating separation from partner in last 2 years. (5): Regressions include dummy indicating if respondent left household and moved within county. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table C.5
Adding potential confounders.

	(1)	(2)	(3)	(4)	(5)
Panel A: Feel German					
Post	0.202***	0.200***	0.204***	0.152	0.132
	(0.038)	(0.041)	(0.042)	(0.123)	(0.122)
Post ∗ Δ Ref_share	−0.007	−0.007	−0.008	−0.006	−0.009
	(0.015)	(0.016)	(0.018)	(0.015)	(0.013)
Panel B: Connect Home					
Post	−0.048	−0.041	−0.041	0.073	0.084
	(0.036)	(0.040)	(0.040)	(0.135)	(0.136)
Post ∗ Δ Ref_share	0.063***	0.063***	0.062***	0.066***	0.068***
	(0.018)	(0.018)	(0.018)	(0.016)	(0.017)
Basic Controls	Yes	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes	Yes
German Mig. Controls		Yes	Yes		
Foreigner Mig. Controls			Yes		
Voting				Yes	Yes
Turnout					Yes
Mean Feel German	2.72	2.72	2.72	2.72	2.72
Mean Connect Home	2.13	2.13	2.13	2.13	2.13
N	5384	5384	5384	5372	5372

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): Baseline estimation as in Table 3, column (2). The following columns include additional potential confounders. (2): Regressions include the number of Germans migrating into and migrating out of the county as a share of German county population. (3): Regressions as in (2), but also including the number of foreigners migrating into and migrating out of the county as a share of foreign county population. (4): Regressions include vote shares for the major parties (CDU/CSU, SPD, Grüne, FDP, Linke, AfD) in the most recent federal election, respectively. (5): As in (4), but also including turnout rates in the most recent federal election. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table C.6
Adding region-specific fixed effects.

	(1) Baseline	(2) State-year FE
Panel A: Feel German		
Post ∗ Δ Ref_share	−0.007	0.002
	(0.015)	(0.014)
Panel B: Connect Home		
Post ∗ Δ Ref_share	0.063***	0.057***
	(0.018)	(0.016)
Basic Controls	Yes	Yes
Individual FE	Yes	Yes
Time FE	Yes	Yes
Year x State FE		Yes
Mean Feel German	2.72	2.72
Mean Connect Home	2.13	2.13
N	5384	5384

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Column (1): Baseline estimation as in Table 3, column (2). Column (2): Regressions also includes state-year fixed effects. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table C.7
Alternative treatment specifications.

	(1)	(2)	(3)	(4)
Panel A: Feel German				
Post	0.209***	0.216***	0.202***	0.202***
	(0.042)	(0.046)	(0.039)	(0.038)
Post ∗ Ref_share (2015)	−0.011			
	(0.015)			
Post ∗ Ref_share (2014 + 2015)		−0.012		
		(0.015)		
Post ∗ $\Delta_{13,15}$ Ref_share			−0.007	
			(0.015)	
Post ∗ Δ Ref_share (WAP)				−0.005
				(0.009)
Panel B: Connect Home				
Post	−0.067*	−0.076*	−0.054	−0.047
	(0.039)	(0.043)	(0.037)	(0.036)
Post ∗ Ref_share (2015)	0.056***			
	(0.017)			
Post ∗ Ref_share (2014 + 2015)		0.046***		
		(0.016)		
Post ∗ $\Delta_{13,15}$ Ref_share			0.058***	
			(0.018)	
Post ∗ Δ Ref_share (WAP)				0.039***
				(0.012)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Mean Feel German	2.72	2.72	2.72	2.72
Mean Connect Home	2.13	2.13	2.13	2.13
N	5384	5384	5384	5384

Note:. In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Apart from using different treatment variables, all regressions are specified as those in Table 3, column (2). Column (1): Treatment variable (TV) is the share of asylum seekers in a county in 2015 (Ref_share (2015)). (2): TV is the share of asylum seekers in a county in 2014 plus 2015 (Ref_share (2014 + 2015)). (3): TV is change in asylum seekers over population between 2013 and 2015 (Post ∗ $\Delta_{13,15}$ Ref_share). Column (4): TV is change in asylum seekers over working age population (between 18 and 64) between 2014 and 2015 (Post ∗ Δ Ref_share (WAP)). *Post* indicates time after September 5 2015. *Post* is interacted with the respective TV. Population size is fixed at 2012 levels. Standard errors (in parentheses) are clustered at the county (*Kreis*) level. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.
*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

Table C.8
Alternative clustering of standard errors.

	(1) State	(2) Respondent ID	(3) Original HH ID	(4) HH ID in 2014
Panel A: Feel German				
Post	0.202***	0.202***	0.202***	0.202***
	(0.040)	(0.033)	(0.035)	(0.036)
Post ∗ Δ Ref_share	−0.007	−0.007	−0.007	−0.007
	(0.010)	(0.021)	(0.022)	(0.022)
Panel B: Connect Home				
Post	−0.048	−0.048	−0.048	−0.048
	(0.041)	(0.037)	(0.039)	(0.040)
Post ∗ Δ Ref_share	0.063**	0.063**	0.063**	0.063**
	(0.024)	(0.028)	(0.031)	(0.031)
Basic Controls	Yes	Yes	Yes	Yes
Individual FE	Yes	Yes	Yes	Yes
Time FE	Yes	Yes	Yes	Yes
Mean Feel German	2.72	2.72	2.72	2.72
Mean Connect Home	2.13	2.13	2.13	2.13
N	5384	5384	5384	5384

Note: In Panel A, the dependent variable is to what extent respondent feels German. In Panel B, the dependent variable is to what extent respondent feels connected to home country. Apart from clustering, all regressions are specified as those in Table 3, column (2). Column (1): Standard errors clustered at state (*Bundesland*) level. Column (2): Standard errors clustered by respondent ID. Column (3): Standard errors clustered by original household ID. Column (4): Standard errors clustered by household ID in 2014. *Post* indicates time after September 5 2015, *Post ∗ Δ Ref_share* is the interaction of *Post* with the change in asylum seekers over population between 2014 and 2015. Population size is fixed at 2012 levels. Outcome means are the averages for both outcomes for the years 2012 and 2014. All estimations conducted with Stata 15.1.

*$p < 0.10$, **$p < 0.05$, ***$p < 0.01$.

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