Table SM1: Summary statistics for the contextual variables by countries

Country	Log GDP per capita	GDP growth	Unemployment	Inflation	Gini index	Migrant stock	Net immigration rate
Norway	11.42	2.32	4.16	1.88	25.80	16.13	5.27
Switzerland	11.26	1.80	4.80	0.53	29.90	29.94	6.14
Denmark	11.05	2.04	5.83	1.15	26.20	12.52	2.65
Sweden	10.96	2.57	6.72	1.79	26.30	19.98	4.03
Iceland	10.84	4.55	2.74	1.76	24.90	15.46	1.13
Austria	10.80	2.48	5.50	2.08	27.60	19.88	7.35
Japan	10.79	2.17	2.80	0.47	31.90	1.97	0.56
Finland	10.78	3.10	8.64	0.75	25.90	6.93	2.54
Germany	10.76	2.47	3.75	1.51	29.40	15.72	6.57
France	10.67	2.29	9.40	1.03	29.60	12.80	0.56
Hong Kong	10.54	3.79	3.09	1.48	40.70	39.57	3.99
New Zealand	10.54	3.16	4.70	1.85	32.80	22.34	3.15
Italy	10.47	1.67	11.21	1.23	33.80	10.36	2.46
Spain	10.38	2.89	17.22	1.96	32.9	13.07	0.86
Cyprus	10.33	4.36	11.05	0.53	30.50	16.01	4.22
South Korea	10.22	3.16	3.65	1.94	33.80	2.27	0.23
Slovenia	10.16	4.83	6.56	1.43	24.60	12.18	0.96
Greece	10.05	1.51	21.49	1.12	32.00	11.57	-1.52
Czechia	10.03	4.35	2.89	2.45	24.70	4.80	2.07
Slovakia	9.89	3.05	8.13	1.31	23.00	3.44	0.27
Estonia	9.86	5.75	5.76	3.41	31.50	14.35	2.96
Lithuania	9.73	4.25	7.07	3.72	36.2	4.25	-11.60
Hungary	9.67	4.32	4.16	2.35	27.90	5.29	0.62
Poland	9.67	4.94	4.89	2.08	28.70	1.73	-0.78
Croatia	9.64	3.14	11.21	1.13	29.70	12.54	-1.92
Turkey	9.61	7.47	10.82	11.14	40.20	7.04	3.49
Chile	9.60	1.19	6.96	2.18	45.80	4.96	6.02
Russia	9.35	1.83	5.21	3.68	32.40	7.98	1.25
Brazil	9.31	1.32	12.82	3.45	47.90	0.38	0.10
Romania	9.31	7.11	4.93	1.34	33.50	2.39	-3.78
Kazakhstan	9.29	4.10	4.90	7.44	25.80	19.97	-0.99
Mexico	9.24	2.12	3.42	6.04	43.10	0.83	-0.48
Bulgaria	9.03	3.51	6.16	2.06	37.30	2.41	-0.68
Montenegro	8.97	4.72	16.07	2.38	38.80	11.30	-0.77
Colombia	8.94	1.36	8.87	4.31	47.80	2.27	4.16
Iran	8.85	3.76	12.10	8.04	37.90	3.23	-0.68
Serbia	8.79	2.05	13.48	3.13	33.60	9.35	0.45
Belarus	8.76	2.53	5.65	6.03	22.90	11.31	0.92
Peru	8.75	2.52	3.35	2.80	45.10	2.41	3.12
Thailand	8.72	4.07	0.83	0.67	39.80	5.22	0.28
Azerbaijan	8.66	0.15	5.00	12.94	29.60	2.53	0.12
Bosnia	8.66	2.12	20.53	0.81	38.70	1.08	-6.43
Iraq	8.64	-2.49	13.02	0.18	32.20	0.94	0.21
North Macedonia	8.58	1.08	22.38	1.35	33.10	6.30	-0.48
Ecuador	8.56	2.37	3.84	0.42	42.10	2.20	2.15
Albania	8.49	3.80	13.62	1.99	39.90	1.71	-4.85
Georgia	8.41	4.84	13.94	6.04	38.70	1.98	-2.50
Tunisia	8.38	1.92	15.33	5.31	39.10	0.49	-0.35
Armenia	8.34	7.50	17.70	0.97	37.30	6.43	-1.70
Indonesia	8.32	5.07	3.88	3.81	46.90	0.13	-0.37
Guatemala	8.10	3.02	2.46	4.42	45.50	0.46	-0.54
Philippines	8.02	6.93	2.55	2.85	41.00	0.20	-0.63
Ukraine	8.00	2.47	9.50	14.44	26.70	11.28	0.23
Egypt	7.94	4.18	11.74	29.51	42.10	0.50	-0.39
Bolivia	7.82	4.20	3.65	2.82	42.1	1.36	-0.84
Nigeria	7.79	0.81	8.39	16.52	42.80	0.63	-0.31
Nicaragua	7.58	4.63	3.30	3.85	43.30	0.64	-3.31
Vietnam	7.52	6.81	1.87	3.52	34.60	0.08	-0.84
Myanmar	7.30	6.40	1.56	4.57	34.20	0.14	-3.05
Bangladesh	7.03	7.28	4.37	5.70	34.80	1.34	-2.30
Kyrgyzstan	6.98	4.74	6.89	3.18	32.50	3.12	-0.64
Whole sample	**9.30**	**3.45**	**7.47**	**3.72**	**35.14**	**7.94**	**0.67**

Source: Authors' calculations using World Bank (2020), SWIID (Solt, 2020), United Nations (2019a, 2019b).

Table SM2: Correlation among contextual variables

	Log GDP per capita	GDP growth	Unemployment	Inflation	Gini index	Migrant stock	Net immigration rate
Log GDP per capita	1.00						
GDP growth	-0.30	1.00					
Unemployment	-0.07	-0.19	1.00				
Inflation	-0.39	0.07	0.07	1.00			
Gini index	-0.54	0.12	0.06	0.22	1.00		
Migrant stock	0.70	-0.16	-0.11	-0.26	-0.42	1.00	
Net immigration rate	0.60	-0.30	-0.28	-0.12	-0.23	0.59	1.00

Source: Authors' calculations using World Bank (2020), SWIID (Solt, 2020), United Nations (2019a, 2019b).

Table SM3: Influence of educational level on the opinion about immigrants' impact, depending on the context of the country of residence.

	Dependant variable: IMM_IMPACT			
	Model 4A	Model 4B	Model 4C	Model 4D
Variables	Interactions with GDP per capita	Interactions with Migrant stock	Interactions with Net immigration rate	Interaction with Gini index
Highest educational level attained				
Lower	Ref.	Ref.	Ref.	Ref.
Middle	-0.13*(0.07)	0.02 (0.01)	0.02*** (0.01)	0.26***(0.05)
Upper	-0.78***(0.08)	0.04***(0.01)	0.07***(0.01)	0.66***(0.05)
Log GDP per capita	-0.05 (0.07)	-0.01 (0.07)	-0.01 (0.07)	-0.01 (0.07)
Gini Index	0.00 (0.01)	0.01 (0.01)	0.01 (0.01)	0.01 (0.01)
Migrant stock	0.00 (0.01)	0.00 (0.01)	0.00 (0.01)	0.00 (0.01)
Immigration rate	-0.01 (0.02)	-0.01 (0.02)	-0.01 (0.02)	-0.01 (0.02)
Interactions with education				
Lower	Ref.	Ref.	Ref.	Ref.
Middle	0.02***(0.01)	0.00 (0.00)	-0.01** (0.00)	-0.01***(0.00)
Upper	0.09***(0.01)	0.01***(0.00)	0.01***(0.00)	-0.02***(0.00)
Constant	2.70***(0.79)	2.32***(0.79)	2.33***(0.80)	2.01***(0.79)
σ_e^2	0.838	0.839	0.839	0.838
Log-likelihood	-103194.26	-103250.16	-103247.29	-103206.85
VPC	0.1370	0.1377	0.1386	0.1370
Sample size	77433	77433	77433	77433
Countries	61	61	61	61

Note: * $p<0.10$, **$p<0.05$, ***$p<0.01$. Standard error into brackets. The estimations all include the same individual variables as models displayed in Table 2. To save on space, coefficients are not reported but are similar to those obtained in Model 3, Table 2. Source: Authors' calculations using EVS/WVS (2021), World Bank (2020), SWIID (Solt, 2020), United Nations (2019a, 2019b).

Table SM4: Influence of income level on the opinion about immigrants' impact, depending on the context of the country of residence.

	Dependant variable: IMM_IMPACT			
	Model 5A	Model 5B	Model 5C	Model 5D
Variables	Interactions with GDP per capita	Interactions with Migrant stock	Interactions with Net immigration rate	Interaction with Gini index
Household income	-0.03***(0.01)	0.00 (0.00)	0.01***(0.00)	0.04*** (0.001)
Log GDP per capita	-0.04 (0.07)	-0.01 (0.07)	-0.01 (0.07)	-0.01 (0.07)
Gini Index	0.01 (0.01)	0.01 (0.01)	0.01 (0.01)	0.01 (0.01)
Migrant stock	0.00 (0.01)	0.00 (0.01)	0.00 (0.01)	0.00 (0.01)
Immigration rate	-0.01 (0.02)	-0.01 (0.02)	-0.03 (0.02)	-0.01 (0.02)
Interactions with household income	0.00***(0.00)	0.00***(0.00)	0.00***(0.00)	-0.00***(0.00)
Constant	2.53***(0.80)	2.35***(0.79)	2.32***(0.79)	2.18***(0.80)
σ_e^2	0.840	0.839	0.839	0.840
Log-likelihood	-103265.02	-103259.23	-103249.44	-103263.11
VPC	0.1385	0.1377	0.1377	0.1385
Sample size	77433	77433	77433	77433
Countries	61	61	61	61

Note: ***p<0.01. Standard error into brackets. The estimations all include the same individual variables as models displayed in Table 2. To save on space, coefficients are not reported but are similar to those obtained in Model 3, Table 2. Source: Authors' calculations using EVS/WVS (2021), World Bank (2020), SWIID (Solt, 2020), United Nations (2019a, 2019b).

Table SM5: Influence of education level on the opinion about immigrants' impact, for different levels of countries' income.

	Dependant variable: IMM_IMPACT		
	Model 4A	Model 4A	Model 4A
Variables	Lower-middle income countries	Upper-middle income countries	High income countries
Highest educational level attained			
Lower	Ref.	Ref.	Ref.
Middle	0.44 (0.33)	-0.34 (0.36)	0.58***(0.28)
Upper	-0.36 (0.39)	-0.07 (0.35)	-0.46 (0.30)
Log GDP per capita	-0.05 (0.35)	-0.30 (0.25)	0.48*** (0.18)
Interactions GDP per capita with education			
Lower	Ref.	Ref.	Ref.
Middle	-0.06 (0.04)	0.04 (0.04)	-0.05* (0.03)
Upper	0.04 (0.05)	0.01 (0.04)	0.06**(0.03)
Constant	3.23 (2.01)	4.53**(2.24)	-4.15*(2.30)
σ_e^2	0.949	0.880	0.718
Log-likelihood	-24581.43	-39467.59	-38542.81
VPC	0.0989	0.1364	0.0818
Sample size	17636	29089	30708
Countries	13	22	26

Note: * p<0.10, **p<0.05, ***p<0.01. Standard error into brackets. The estimations all include the same individual variables as Models 3 and 4A. To save on space, coefficients are not reported but are similar to those obtained in Model 4A for the whole sample. Source: Authors' calculations using EVS/WVS (2021) and World Bank (2020).

Table SM6: Description of variables

Socio-economic personal characteristics:	
Male	Dummy variable that was set to 1 for male respondents, and 0 for females.
Age.	Continuous variable describing respondent's age.
Number of children	Continuous variable describing number of children at home.
Marital status	Categorical variable represented by 5 categories: married (reference group), divorced, separated, widowed and never married.
Education	Categorical variable representing the highest educational level attained: lower, middle, upper. The reference group is lower level.
Employment	Categorical variable including: full time (30 hours a week or more), part time (less than 30 hours a week), self-employed, retired/pensioned, housewife, student, unemployed and others. The reference group is full time.
Household income scale	Categorical variable based in the following question: in an income scale on which 1 indicates the lowest income group and 10 the highest income group in your country, in what group is your household? The reference category is the lowest income group.
Size of town	Categorical variable representing the size of town where respondent live: under 5000, 5000-20000, 20000-100000, 100000-500000, 500000 and more.
Religion attendance	Categorical variable describing respondent's religion attendance: Never, less often, once a year, only on special holy days, on other holy days, once a month, once a week, more than once a week.
Immigrant, a dummy variable that was set to 1 for immigrant respondents.	Dummy variable that was set to 1 for immigrant respondents.
Mother immigrant, a dummy variable equals one if mother's respondent is immigrant.	Dummy variable equals one if mother's respondent is immigrant.
Father immigrant, a dummy variable equals one if father's respondent is immigrant.	Dummy variable equals one if father's respondent is immigrant.
Trust people	Dummy variable based on this question: "Generally speaking, would you say that most people can be trusted or that you need to be very careful in dealing with people?". If respondent answers "most people can be trusted", the variable takes values 1; and if he/she answers "need to be very careful", the variable takes values 0.
Trust other nation	Four-category variable based on the question: "Could you tell me whether you trust people of another nationality completely (1), somewhat (2), not very much (3) or not at all (4)?" We have rescaled this variable with the first category indicating "do not trust at all" and the last category indicating "trust completely"
Trust other religion	Four-category variable based on the question: "Could you tell me whether you trust people of another religion completely (1), somewhat (2), not very much (3) or not at all (4)?" We have rescaled this variable with the first category indicating "do not trust at all" and the last category indicating "trust completely"

Source: EVS/WVS (2021).

Table 7: Descriptive statistics of the individual variables

Variable	Mean	Std. Dev.	Min	Max
Male	0.47	0.50	0	1
Age	45.47	17.03	16	82
Number of children	1.66	1.39	0	5
Marital status				
Married	0.61	0.24	0	1
Divorced	0.06	0.24	0	1
Separated	0.02	0.14	0	1
Widowed	0.08	0.27	0	1
Single/Never married	0.24	0.42	0	1
Education				
Lower	0.28	0.20	0	1
Middle	0.41	0.49	0	1
Upper	0.31	0.46	0	1
Employment				
Full time	0.37	0.23	0	1
Part time	0.07	0.26	0	1
Self employed	0.12	0.33	0	1
Retired/pensioned	0.17	0.37	0	1
Housewife	0.11	0.31	0	1
Student	0.05	0.22	0	1
Unemployed	0.08	0.28	0	1
Other	0.02	0.12	0	1
Household income scale	4.88	2.38	1	10
Size of town	2.86	1.45	1	5
Religion attendance	4.27	2.47	1	8
Immigrant	0.05	0.22	0	1
Mother is immigrant	0.08	0.27	0	1
Father is immigrant	0.08	0.27	0	1
Most people can be trusted	0.26	0.44	0	1
Trust people another nation	2.30	0.87	1	4
Trust people another religion	2.37	0.84	1	4

Source: Authors' calculations using EVS/WVS (2021).