APPENDIX

Appendix A: Question wording and Summary statistics

Below is the exact wording of the main items included in the analysis:

1. Public support for the EU:
   a. In general, does the EU conjure up for you a very positive, fairly positive, neutral, fairly negative or very negative image?
   b. I would like to ask you a question about how much trust you have in certain institutions. For each of the following institutions, please tell me if you tend to trust it or tend not to trust it: The European Union.

2. Public support for EU institutions:
   a. Please tell me if you tend to trust or tend not to trust these European institutions: The European Parliament, The European Commission, The European Central Bank.

3. Anti-immigrant sentiment:
   a. For each of the following statements, please tell me whether you totally agree, tend to agree, tend to disagree or totally disagree: Immigrants contribute a lot to (OUR COUNTRY).

4. Assessment of EU economy:
   a. Retrospective evaluation: How would you judge the current situation in each of the following? The situation of the European economy (Very good, Rather good, Rather bad, Very bad).
   b. Prospective evaluation: What are your expectations for the next twelve months: will the next twelve months be better, worse or the same, when it comes to...? The economic situation in the EU.

5. Assessment of national economy:
   a. Retrospective evaluation: How would you judge the current situation in each of the following? The situation of the (NATIONALITY) economy (Very good, Rather good, Rather bad, Very bad).
   b. Prospective evaluation: What are your expectations for the next twelve months: will the next twelve months be better, worse or the same, when it comes to...? The economic situation in (OUR COUNTRY).

6. Assessment of household finances:
   a. Retrospective evaluation: How would you judge the current situation in each of the following? The financial situation of your household (Very good, Rather good, Rather bad, Very bad).

b. Prospective evaluation: What are your expectations for the next twelve months: will the next twelve months be better, worse or the same, when it comes to...? The financial situation of your household.

7. Ideology:
   a. In political matters people talk of 'the left' and 'the right'. How would you place your views on this scale? 1Left - 10 Right

8. Other social and demographic attributes are measured using the standard wording described in the Eurobarometer, e.g., https://search.gesis.org/research_data/ZA7649 .

Table A1. Summary statistics of main variables

	Mean (pooled)	SD (pooled)	Mean (Greece)	SD (Greece)	Mean (Italy)	SD (Italy)
Support EU	0.422	0.319	0.358	0.312	0.484	0.313
Support EC	0.431	0.495	0.299	0.458	0.561	0.496
Support EP	0.466	0.498	0.368	0.482	0.563	0.495
Support ECB	0.364	0.481	0.249	0.432	0.478	0.499
Support EU inst.	0.397	0.420	0.299	0.399	0.493	0.418
Anti-immigration	0.649	0.244	0.682	0.227	0.616	0.255
National econ.	0.322	0.255	0.246	0.238	0.396	0.248
EU economy	0.455	0.241	0.439	0.246	0.471	0.234
H/h finances	0.463	0.245	0.381	0.248	0.544	0.212
Ideology	0.476	0.205	0.473	0.200	0.478	0.209
Female	0.518	0.499	0.514	0.499	0.523	0.499
Age	0.418	0.207	0.419	0.209	0.418	0.205
Education	0.146	0.168	0.145	0.162	0.147	0.174
Social class	0.353	0.225	0.296	0.228	0.409	0.207

Note: *Entries are mean values of main variables of analysis and the respective standard deviations. All variables are rescaled to range from 0 to 1.*

Appendix B: Polychoric and Pearson's Correlations

Figure B1. Correlation matrix (pooled sample)

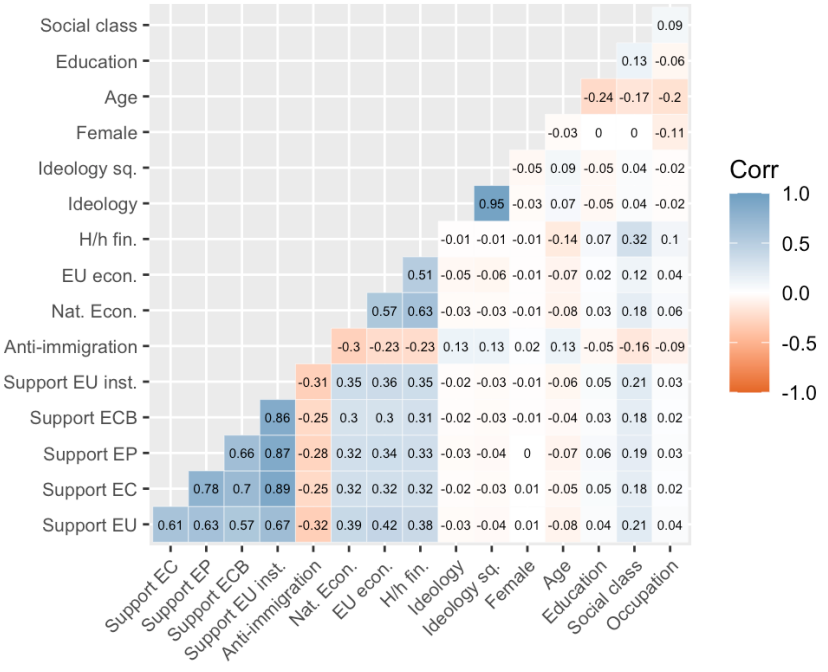

Figure B2. Correlation matrix (Greece)

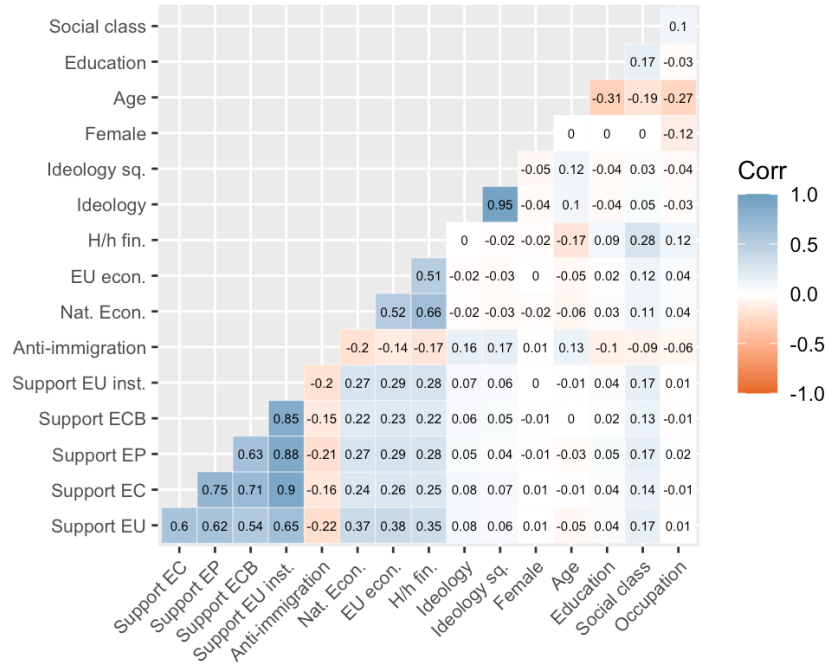

Figure B3. Correlation matrix (Italy)

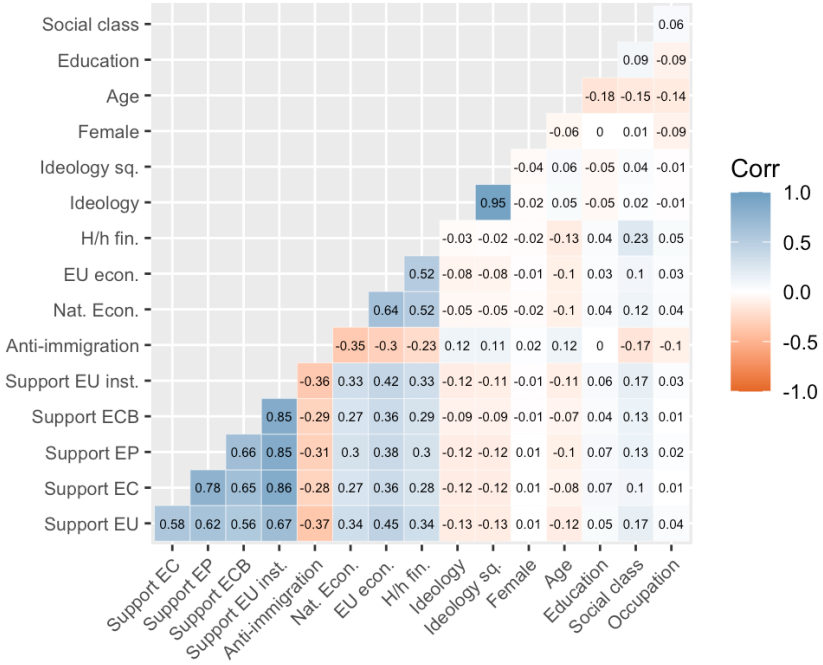

Table B1. Exploratory factor analysis of anti-immigration sentiments

	Factor Analysis of Anti-immigration Sentiments
Immigrants contribute a lot to own country	0.713
Feelings about immigration from outside the EU	0.713
Cronbach's Alpha	*0.674*

Note: *Entries are factor loadings submitted to promax rotation and Cronbach's alpha reliability coefficient.*

Table B2. Exploratory factor analysis of evaluations of national economy

	Factor Analysis of evaluations of national economy
Assessments of the current situation in national economy	0.552
Expectations from national economy for the 12 twelve months	0.552
Cronbach's Alpha	*0.466*

Note: *Entries are factor loadings submitted to promax rotation and Cronbach's alpha reliability coefficient.*

Table B3. Exploratory factor analysis of evaluations of European economy

	Factor Analysis of evaluations of European economy
Assessments of the current situation in European economy	0.521
Expectations from European economy for the 12 twelve months	0.521
Cronbach's Alpha	*0.427*

Note: *Entries are factor loadings submitted to promax rotation and Cronbach's alpha reliability coefficient.*

Table B4. Exploratory factor analysis of anti-immigration sentiments

	Factor Analysis of Anti-immigration Sentiments
Assessments of the current situation in household finances	0.607
Expectations from household finances for the 12 twelve months	0.607
Cronbach's Alpha	*0.538*

Note: *Entries are factor loadings submitted to promax rotation and Cronbach's alpha reliability coefficient.*

Table B5. Exploratory factor analysis of public support for the EU

	Factor Analysis of Support for the EU
Image of the EU	0.733
Truct the EU	0.733
Cronbach's Alpha	*0.699*

Note: *Entries are factor loadings submitted to promax rotation and Cronbach's alpha reliability coefficient.*

Table B6. Exploratory factor analysis of public support for EU institutions

	Factor Analysis of Support for EU institutions
Trust the EC	0.859
Trust the EP	0.902
Trust the ECB	0.774
Cronbach's Alpha	*0.881*

Note: *Entries are factor loadings submitted to promax rotation and Cronbach's alpha reliability coefficient.*

Note: We acknowledge that the Cronbach´s alpha coefficients related to the three scales of economic assessment imply rather low internal consistency. However, we claim this is a statistical artifact due to the suboptimal manner these constructs are measured in the original instruments and not because the items composing the scales actually measure different constructs. This argument is based on three reasons. First, internal consistency is found to be low because the questionnaire includes only two items to measure each of the related constructs. Indeed, Cronbach's alpha increases as more items are added to the test even when there is not unidimensionality and item intercorrelations are modest (Cortina 1993). Second, items are measured with ordinal instead of continuous variables and thus variance is further reduced resulting to lower Cronbach's alpha coefficients. Third, items are not measured in an homogeneous manner, i.e., by using the same scales. This fact further deteriorates the reported level of internal consistency (Tavakol and Dennick 2011). Finally, we highlight the fact that loadings from Exploratoty Factor Analysis are consistently high (above 0.5) across all tests.

References

Cortina, Jose M. 1993. "What Is Coefficient Alpha? An Examination of Theory and Applications." *Journal of Applied Psychology* 78: 98–104. https://doi.org/10.1037/0021-9010.78.1.98.

Tavakol, Mohsen, and Reg Dennick. 2011. "Making Sense of Cronbach's Alpha." *International Journal of Medical Education* 2 (June): 53–55. https://doi.org/10.5116/ijme.4dfb.8dfd.

Appendix C: Supplementary analysis

Table C1. Fixed-effects conditional OLS models: The interactive effects of opposition to immigration and economic assessments

	European Union	European Commission	European Parliament	ECB	EU Institutions
(Intercept)	0.2 [0.2, 0.2]	0.1 [0.1, 0.2]	0.3 [0.2, 0.3]	0.1 [0.0, 0.1]	0.2 [0.1, 0.2]
Assessment of national economy	0.2 [0.1, 0.2]	0.1 [0.0, 0.2]	0.2 [0.1, 0.3]	0.2 [0.1, 0.3]	0.2 [0.1, 0.3]
Anti-immigrant sentiment	−0.1 [−0.2, −0.1]	−0.2 [−0.3, −0.1]	−0.3 [−0.4, −0.3]	−0.1 [−0.2, −0.1]	−0.2 [−0.3, −0.2]
Assessment of EU economy	0.4 [0.3, 0.4]	0.4 [0.3, 0.5]	0.3 [0.2, 0.4]	0.3 [0.2, 0.4]	0.4 [0.3, 0.4]
Assessment of household finances	0.2 [0.1, 0.2]	0.3 [0.2, 0.4]	0.2 [0.1, 0.3]	0.3 [0.2, 0.4]	0.2 [0.2, 0.3]
Ideology	0.1 [0.1, 0.2]	0.1 [0.0, 0.2]	0.1 [0.0, 0.2]	0.1 [0.0, 0.2]	0.0 [0.0, 0.1]
Ideology (sq.)	−0.1 [−0.2, −0.1]	−0.1 [−0.2, 0.0]	−0.1 [−0.2, 0.0]	−0.1 [−0.2, 0.0]	0.0 [−0.1, 0.0]
Female	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]
Age	0.0 [−0.1, 0.0]	0.0 [−0.1, 0.0]	0.0 [−0.1, 0.0]	0.0 [0.0, 0.1]	0.0 [0.0, 0.0]
Education	0.0 [0.0, 0.0]	0.1 [0.0, 0.1]	0.1 [0.0, 0.1]	0.0 [0.0, 0.1]	0.0 [0.0, 0.1]
Social Class	0.1 [0.1, 0.1]	0.1 [0.1, 0.1]	0.1 [0.1, 0.2]	0.1 [0.1, 0.2]	0.1 [0.1, 0.2]
Assessment of national economy:Anti-immigrant sentiment	−0.1 [−0.2, 0.0]	0.0 [−0.2, 0.1]	−0.2 [−0.3, −0.1]	−0.2 [−0.4, −0.1]	−0.2 [−0.3, −0.1]
Anti-immigrant sentiment:Assessment of EU economy	−0.1 [−0.1, 0.0]	0.0 [−0.1, 0.2]	0.1 [0.0, 0.3]	0.0 [−0.1, 0.2]	0.0 [−0.1, 0.1]
Anti-immigrant sentiment:Assessment of household finances	−0.1 [−0.1, 0.0]	−0.2 [−0.3, −0.1]	0.0 [−0.1, 0.1]	−0.2 [−0.3, −0.1]	−0.1 [−0.2, 0.0]
Num.Obs.	20337	20337	20337	20337	20337
R2	0.284	0.204	0.206	0.197	0.249
R2 Adj.	0.283	0.202	0.204	0.195	0.247
AIC	4577.0	24588.7	24827.1	23603.0	16724.3
BIC	4909.6	24921.4	25159.8	23935.6	17056.9
Log.Lik.	−2246.490	−12252.360	−12371.551	−11759.478	−8320.127
RMSE	0.27	0.44	0.44	0.43	0.36

Note: *Entries are OLS coefficients [and 95% Confidence Interval in brackets]. All models control for respondents' occupation, and wave, year, and country fixed effects. All variables are rescaled to range from 0 to 1.*

Table C2. Fixed-effects conditional OLS models: The interactive effects of country, opposition to immigration and economic assessments

	European Union	European Commission	European Parliament	ECB	EU Institutions
(Intercept)	0.2 [0.2, 0.3]	0.2 [0.1, 0.2]	0.3 [0.2, 0.3]	0.2 [0.1, 0.3]	0.2 [0.2, 0.3]
Anti-immigrant sentiment	−0.2 [−0.2, −0.2]	−0.2 [−0.3, −0.2]	−0.3 [−0.3, −0.3]	−0.2 [−0.2, −0.2]	−0.2 [−0.3, −0.2]
as.factor(isocntry)IT	0.1 [0.1, 0.1]	0.2 [0.1, 0.2]	0.1 [0.0, 0.1]	0.1 [0.0, 0.1]	0.1 [0.0, 0.1]
Assessment of national economy	0.2 [0.2, 0.2]	0.1 [0.1, 0.2]	0.2 [0.1, 0.2]	0.1 [0.1, 0.2]	0.1 [0.1, 0.2]
Assessment of EU economy	0.3 [0.2, 0.3]	0.3 [0.2, 0.3]	0.3 [0.3, 0.4]	0.2 [0.2, 0.2]	0.3 [0.2, 0.3]
Assessment of household finances	0.1 [0.1, 0.1]	0.1 [0.1, 0.2]	0.2 [0.1, 0.2]	0.1 [0.0, 0.1]	0.1 [0.1, 0.2]
Ideology	0.1 [0.1, 0.2]	0.1 [0.0, 0.2]	0.1 [0.0, 0.2]	0.1 [0.1, 0.2]	0.0 [0.0, 0.1]
Ideology (sq.)	−0.1 [−0.2, −0.1]	−0.1 [−0.2, 0.0]	−0.1 [−0.2, 0.0]	−0.1 [−0.2, 0.0]	0.0 [−0.1, 0.0]
Female	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]	0.0 [0.0, 0.0]
Age	0.0 [−0.1, 0.0]	0.0 [−0.1, 0.0]	0.0 [−0.1, 0.0]	0.0 [0.0, 0.1]	0.0 [0.0, 0.0]
Education	0.0 [0.0, 0.0]	0.1 [0.0, 0.1]	0.1 [0.0, 0.1]	0.0 [0.0, 0.1]	0.0 [0.0, 0.1]
Social Class	0.1 [0.1, 0.1]	0.1 [0.1, 0.1]	0.1 [0.1, 0.2]	0.1 [0.1, 0.2]	0.1 [0.1, 0.2]
Anti-immigrant sentiment:ItalyIT	−0.1 [−0.1, −0.1]	−0.1 [−0.2, −0.1]	−0.1 [−0.1, 0.0]	−0.1 [−0.2, −0.1]	−0.1 [−0.2, −0.1]
as.factor(isocntry)IT:Assessment of national economy	−0.2 [−0.3, −0.2]	−0.2 [−0.2, −0.1]	−0.1 [−0.2, −0.1]	−0.1 [−0.2, −0.1]	−0.1 [−0.2, −0.1]
as.factor(isocntry)IT:Assessment of EU economy	0.2 [0.1, 0.2]	0.2 [0.2, 0.3]	0.2 [0.1, 0.3]	0.3 [0.2, 0.4]	0.2 [0.2, 0.3]
as.factor(isocntry)IT:Assessment of household finances	0.1 [0.0, 0.1]	0.1 [0.0, 0.2]	0.0 [0.0, 0.1]	0.2 [0.1, 0.2]	0.1 [0.0, 0.2]
Num.Obs.	20337	20337	20337	20337	20337
R2	0.288	0.207	0.208	0.203	0.253
R2 Adj.	0.287	0.206	0.206	0.201	0.252
AIC	4463.4	24493.6	24777.6	23445.7	16597.8
BIC	4804.0	24834.1	25118.2	23786.3	16938.3
Log.Lik.	−2188.701	−12203.779	−12345.813	−11679.858	−8255.890
RMSE	0.27	0.44	0.44	0.43	0.36

Note: *Entries are OLS coefficients [and 95% Confidence Interval in brackets]. All models control for respondents' occupation, and wave and year fixed effects. All variables are rescaled to range from 0 to 1.*