Supplementary Material

Appendix A1: Full multi-level logistic regression model

Table 1: Multi-level logistic regression model of party membership with controls

Party membership	**Model 1: Persons without immigrant origin**	**Model 2: Persons with immigrant origin** (first and second generation combined)
Index of democracy in the country of residence	0.7242* (0.3289)	
Index of democracy in the country of origin		0.0860* (0.0412)
Integration Policy	-3.3883 (2.013)	0.7010* (0.3037)
Internal efficacy	1.3152** (0.0385)	1.1399** (0.0871)
External efficacy	0.3011** (0.0425)	0.1267 (0.0950)
Cross-level interaction terms		
Index of democracy in the country of residence#integration	0.3893 (0.2419)	
Index of democracy in the country of origin#integration		-0.1119** (0.0388)
Internal efficacy#Integration	-0.0660 (0.035)	-0.0219 (0.0803)
External efficacy#integration	-0.1254** (0.0406)	-0.1540 (0.0921)
Controls		
Attachment to country	- 0.1337 (0.0155)	-0.0208 (0.0334)
Duration of residence		0.0279 (0.0404)

Age	0.0157**	0.0108*
	(0.0019)	(0.0049)
Occupational status: Employed	0.0204	0.0723
	(0.0357)	(0.080)
Gender: Male	0.1254*	-0.1828
	(0.0624)	(0.1447)
Education	0.0331**	0.0169
	(0.0082)	(0.0184)
Citizenship: yes		0.4228*
		(0.1964)
Intercept	-10.8605**	-5.4355**
	(2.6795)	(0.5348)
Countries	25	25
N	29,210	5,961

* $p < 0.05$ ** $p < 0.01$

Note: duration effects are joint effects of duration and age/year of migration. Age in the native population does not have the same interpretation as age in the immigrant population as the model for the latter group includes the duration variable.

Appendix A2: Descriptive overview dependent variable

Table 2: Party Members by Immigrant Status in 25 European Democracies (ESS 2018)

Worked in a party or political organization in the past 12 months	First-generation immigrant	Second-generation immigrant	First and second generation immigrant	No migratory background	Total
Yes	109	141	250	1,389	1,639
	2.49%	*4.34%*	*3.28%*	*3.88%*	*3.77%*
No	4,264	3,107	7,371	34,439	41,810
	97.51%	*95.66%*	*96.72%*	*96.12%*	*96.23%*
Total	4,373	3,248	7,621	35,828	43,449
	100%	*100%*	*100%*	*100%*	*100%*

ESS Country	Obs.	Obs. Party membership	Obs. Party membership natives	Obs. Party membership immigrants
Austria	2484	130	114	16
Belgium	1756	76	64	12
Bulgaria	2122	26	26	0
Croatia	1799	89	72	17
Cyprus	779	39	32	7
Czech Republic	2373	89	79	10
Estonia	1890	71	52	19
Finland	1745	65	61	4
France	1983	53	38	15
Germany	2338	110	94	16
Hungary	1635	10	10	0
Ireland	2201	94	75	19
Italy	2724	30	29	1
Latvia	905	17	13	4
Lithuania	1809	46	45	1
Netherlands	1669	67	59	8
Norway	1400	112	100	12
Poland	1489	42	40	2
Portugal	1049	67	60	7
Slovakia	1075	22	21	1
Slovenia	1310	51	47	4
Spain	1661	100	88	12
Sweden	1528	82	59	23
Switzerland	1531	99	67	32
UK	2194	52	44	8

Table 2 provides a brief summary of those respondents of the 2018 ESS who stated they had worked in a political party (or similar organization) in the past twelve months. The table shows that approximately 3.77% of all respondents in the 25 European democracies stated that they had been members of a political party or similar organization. If we aggregate citizens of immigrant origin in the first or second immigrant generation, the percentage of party members in this group is slightly below (3.28%) the overall value, whereas it is slightly above this value for people without migratory background (3.88%). Table 2 also shows that the difference results largely from the distribution among first-generation immigrants in our

sample. Only 2,49% in this group had been members of a political party. Despite this more striking difference between first-generation immigrants and the rest of the population, we opted to amalgamate first-generation and second-generation immigrants in our estimations, largely because of the small number of first-generation immigrants amongst party members and in some countries. This strategy also makes better use of the heterogeneity among citizens of immigrant origin in terms of relevant personal characteristics such as resources, efficacy or citizenship.

There are considerable cross-national differences in party membership both among citizens without and with immigrant origin and a considerable amount of variation from very low numbers below 1.0% in some countries to a maximum of approximately 8.0 per cent in Norway. The observation of considerable cross-national variation of party membership found in the ESS is corroborated in an in-depth study of party membership in the 28 EU member states (2007-2009). This study demonstrates considerable differences in aggregate party membership overall: On average, approximately 4.65 per cent of all persons eligible to vote were members of a political party in the 28 EU member states (Van Biezen, Mair, and Poguntke 2012: 28/van Biezen, Ingrid, Peter Mair, and Thomas Poguntke. 2012. "Going, Going,...Gone? The Decline of Party Membership in Contemporary Europe." European Journal of Political Research 51(1): 24–56).

Appendix A3: List of covariates

Table 3: Individual-level covariates

Individual-level covariates				
Data set	**Variable code in ESS**	**Question in interview guide**	**Variable name**	**Note**
ESS 2018	wrkprty	There are different ways of trying to improve things in [country] or help prevent things from going wrong. During the last 12 months, have you done any of the following? Have you... ...worked in a political party or action group?	Party membership	
ESS 2018	livcenta	What year you first came to live in country	Duration of residence	Year when interview was conducted –livcenta = Duration of residence
ESS 2018	isco08	isco08_1 What is/was the name or title of your main job? isco08_2 In your main job, what kind of work do/did you do most of the time? isco08_3 What training or qualifications are/were needed for the job?	Occupation status	Using the ISCO guide recoded 4-digit ISCO08 numeric codes to 4 ISCO skill levels variable

ESS 2018	eduyrs	About how many years of education have you completed, whether full-time or part-time? Please report these in full-time equivalents and include compulsory years of schooling.	Education	
ESS 2018	atchctr	How emotionally attached to [country]	Attachment to country	
ESS 2018	actrolga; cptppola; psppsgva; psppipla; frprtpl; gvintcz	- How confident are you in your own ability to participate in politics? - How able do you think you are to take an active role in a group involved with political issues - How much would you say that the political system in [country] allows people like you to have an influence on politics? - How much would you say the political system in [country] allows people like you to have a say in what the government does?	Internal efficacy; External efficacy	Variables developed with factor analysis

		- How much would you say that the government in [country] takes into account the interests of all citizens? - How much would you say that the political system in [country] ensures that everyone has a fair chance to participate in politics?		
ESS 2018	gndr	Gender of the respondent	Gender	
ESS 2018	agea	Age of the respondent – calculated	Age	Note: age in the native population does not really have the same interpretation as age in the immigrant population as the model for the latter group includes the duration variable
ESS 2018	ctzcntr	Are you citizen of [country]?	citizenship	

Table 4: Macro-level contextual covariates

Macro-level contextual covariates			
v2x_libdem	Source: Varieties of Democracy: https://www.v-dem.net/en/	migrants: index of democracy in the country of origin non-migrants: index of democracy in country of residence	For each country: mean of last ten years (2008-2018)
MIPEX uses 167 policy indicators on migrant integration to develop one overall MIPEX core on immigrant integration policies and 8 scores for integration in each polity area. In particular MIPEX develops the following scores: Score on Labor market mobility (for more information how the score is constructed see on https://www.mipex.eu/labour-market-mobility); Score Education (for more information how the score is constructed see https://www.mipex.eu/education); Score on Political participation (for more information how the score is constructed see https://www.mipex.eu/political-participation); Score on Access to nationality (for more information how the score is constructed see https://www.mipex.eu/access-nationality);		MIPEX-fac: integration	Variables developed with factor analysis

Score on Family reunion https://www.mipex.eu/family-reunion); Score on Health (for more information how the score is constructed see https://www.mipex.eu/health); Score on Permanent residency (for more information how the score is constructed see https://www.mipex.eu/permanent-residence); Score on Anti- discrimination (for more information how the score is constructed see https://www.mipex.eu/anti-discrimination)		

Appendix A.4: Descriptive Statistics I

Table 5: Descriptive Statistics

Variable	*Variable code*	*Obs.*	*Mean*	*Min.*	*Max.*
party membership	*workprty*	*43.665*	*.0376732*	*0*	*1*
Education	*eduyrs*	*43.231*	*12.99005*	*0*	*60*
Attachment to country	*atchctr*	*43.633*	*7.849449*	*0*	*10*
Gender	*gndr*	*43.843*	*.4598225*	*0*	*1*
Age	*agea*	*43.625*	*48.6849*	*16*	*92*
Citizenship	*citizencountry*	*43.810*	*.9488701*	*0*	*1*
Occupation status	*Occupation_status (isco08)*	*39.890*		*1*	*4*
Duration of residence	*livecnta*			*1930*	*2019*
	MIPEX_score	*43,843*	*52.81258*	*31*	*78*
	FamReunion	*43,843*	*60.91429*	*33*	*90*
	Education	*43,843*	*38.84223*	*3*	*77*
	PolitPart	*43,843*	*43.10921*	*6*	*82*
	PermRes	*43,843*	*61.57197*	*37*	*86*
	AccNation	*43,843*	*47.77864*	*17*	*86*
	AntiDiscrim	*43,843*	*63.39956*	*31*	*89*

Variable	*Variable code*	*Obs.*	*Mean*	*Min.*	*Max.*
fac. Integration Policy		*43,843*	*0*	*-1.786*	*1.813*
fac. internal efficacy		*39,380*	*0*	*-1.293*	*2.724*
fac. external efficacy		*39,380*	*0*	*-1.944*	*2.697*
Index of democracy in the country of origin		*43,843*	*0.752*	*.006*	*0.869*

Appendix A.5: Descriptive Statistics II

Table 6: MIPEX Scales for 30 European Democracies, 2015

Country	MIPEX Score	Family Reunion Index	Education Index	Political Participation Index	Permanent Residence Index	Access to Nationality Index	Anti-discrimination Index
Austria	50	50	47	38	57	26	57
Belgium	67	72	61	57	86	69	78
Bulgaria	42	64	3	13	67	21	89
Croatia	43	69	15	13	65	31	61
Cyprus	35	39	27	25	37	37	50
Czech Republic	45	57	38	21	51	49	48
Denmark	59	42	49	64	74	58	50
Estonia	46	67	58	21	71	18	32
Finland	69	68	60	79	70	63	77
France	54	51	36	53	48	61	77
Germany	61	57	47	63	60	72	58
Greece	44	55	36	30	54	34	60
Hungary	45	61	15	23	68	31	83
Ireland	52	40	30	73	49	59	66
Italy	59	72	34	58	65	50	61
Latvia	31	55	17	13	53	17	34
Lithuania	37	59	17	16	59	35	43
Luxembourg	57	65	48	81	64	68	49
Malta	40	48	19	25	50	34	51
Netherlands	60	56	50	52	55	66	73
Norway	69	63	65	82	70	52	59
Poland	41	65	20	6	66	56	52
Portugal	75	88	62	74	68	86	88
Romania	45	67	20	0	57	34	78
Slovakia	37	56	24	16	54	35	72
Slovenia	44	80	26	23	61	41	67
Spain	60	90	37	54	74	48	49
Sweden	78	78	77	71	79	73	85
Switzerland	49	48	42	58	51	31	31
UK	57	33	57	51	51	60	85

Appendix A.5: Factor analysis

Table 7: Factor analysis of MIPEX Scores (after varimax rotation)

Variable	Factor1: integration	Factor2
FamReunion		0.9401
Education	0.7974	
PolitPart	0.9002	
PermRes		0.9335
AccNation	0.8798	
AntiDiscrim	0.4730	

Note: We reported factor scores greater than 0.3 only.

Table 8: Factor analysis for external and internal efficacy (factor scores based on ESS items, after varimax rotation)

Variable	Factor1: external efficacy	Factor2:internal efficacy
psppsgva	0.6909	
actrolga	0.5992	0.4698
psppipla	0.7582	
cptppola	0.5760	0.4734
frprtpl	0.6834	
gvintcz	0.6506	-0.3302

Note: We reported factor scores greater than 0.3 only.

Appendix A.6: Validation of the Dependent Variable (formal versus informal party membership)

Recognizing that European political parties have exploited digital means to reduce the cost of formal membership, we checked our findings for validity by constructing a broader index of loose party membership developed from several ESS items.

We conducted an explorative factor analysis using items wrkprty contplt badge sgnptit pbldmn bctprd pstplonl from the ESS dataset. All of these are indicators of some form of political participation representing varying degrees of involvement, as well as forms of classical and new forms of participation. Ideally, the factor analysis would result in one factor for classical forms of participation, such as party work, and one factor for new forms such as online activism and the signing of petitions.

However, the initial factor analysis run in stata using all of the variables mentioned above indicates no more than one factor, as only Factor1 has an Eigenvalue > 1 (Stata-Output 1). This interpretation is also supported by the scree plot showing a distinct kink after the first factor. Although the rotated solution hints at a second factor, there is still no sufficient Eigenvalue to support this interpretation.

A.6.1 Unrotated solution of the initial factor analysis

```
. factor  wrkprty contplt badge sgnptit pbldmn bctprd pstplonl, bl(0.3)
(obs=43,157)

Factor analysis/correlation                    Number of obs    =     43,157
    Method: principal factors                  Retained factors =          3
    Rotation: (unrotated)                      Number of params =         18

    ------------------------------------------------------------------------------
        Factor  |  Eigenvalue   Difference        Proportion   Cumulative
    ------------+-----------------------------------------------------------------
        Factor1 |      1.55270      1.38153            1.3240       1.3240
        Factor2 |      0.17117      0.15443            0.1460       1.4699
        Factor3 |      0.01674      0.10826            0.0143       1.4842
        Factor4 |     -0.09152      0.03164           -0.0780       1.4062
        Factor5 |     -0.12316      0.04323           -0.1050       1.3011
        Factor6 |     -0.16639      0.02040           -0.1419       1.1593
        Factor7 |     -0.18679            .           -0.1593       1.0000
    ------------------------------------------------------------------------------
    LR test: independent vs. saturated:  chi2(21) = 3.4e+04 Prob>chi2 = 0.0000

Factor loadings (pattern matrix) and unique variances

    ------------------------------------------------------------
        Variable |  Factor1   Factor2   Factor3  Uniqueness
    -------------+----------------------------------------------
          wrkprty |   0.4025                      0.7684
          contplt |   0.4083                      0.7985
            badge |   0.4934                      0.7454
          sgnptit |   0.5604                      0.6608
           pbldmn |   0.4578                      0.7839
          bctprd |   0.4614                      0.7515
         pstplonl |   0.4940                      0.7509
    ------------------------------------------------------------
    (blanks represent abs(loading)<.3)
```

A.6.2 Rotated solution of the initial factor analysis

```
. rotate, blank(0.3)

Factor analysis/correlation                      Number of obs    =     43,157
    Method: principal factors                    Retained factors =          3
    Rotation: orthogonal varimax (Kaiser off)    Number of params =         18
```

Factor	Variance	Difference	Proportion	Cumulative
Factor1	1.08318	0.45017	0.9236	0.9236
Factor2	0.63301	0.60858	0.5398	1.4634
Factor3	0.02443	.	0.0208	1.4842

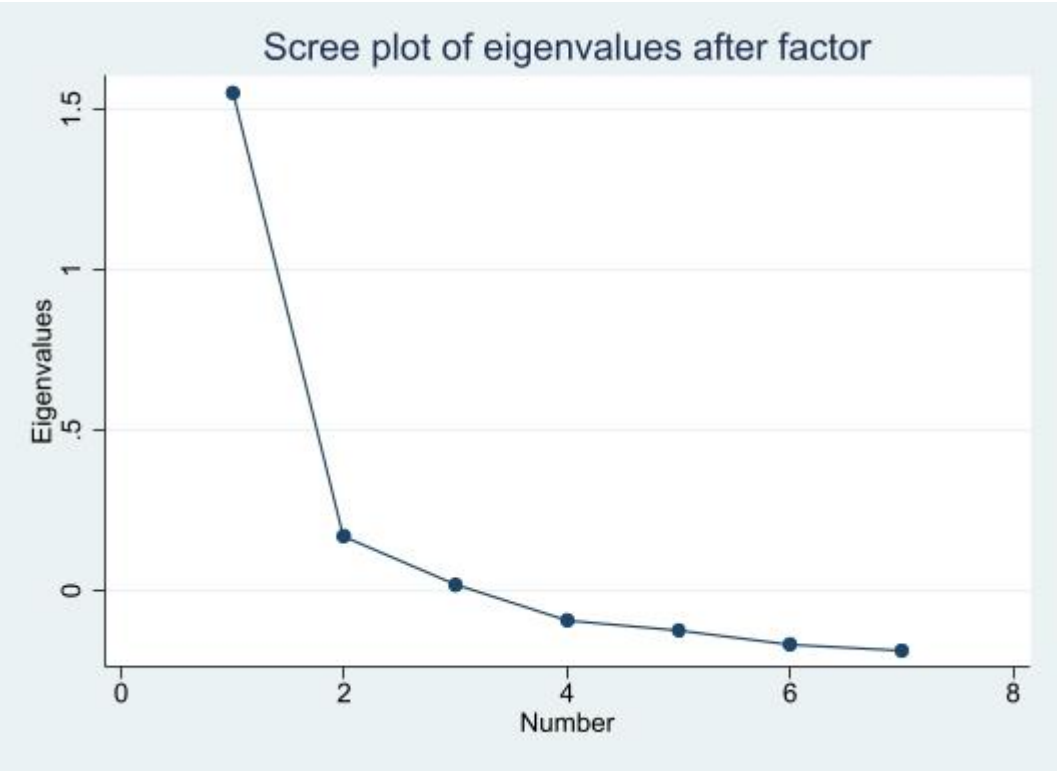
LR test: independent vs. saturated: chi2(21) = 3.4e+04 Prob>chi2 = 0.0000

Rotated factor loadings (pattern matrix) and unique variances

Variable	Factor1	Factor2	Factor3	Uniqueness
wrkprty		0.4479		0.7684
contplt		0.3796		0.7985
badge	0.3471	0.3537		0.7454
sgnptit	0.5478			0.6608
pbldmn	0.3821			0.7839
bctprd	0.4841			0.7515
pstplonl	0.4430			0.7509

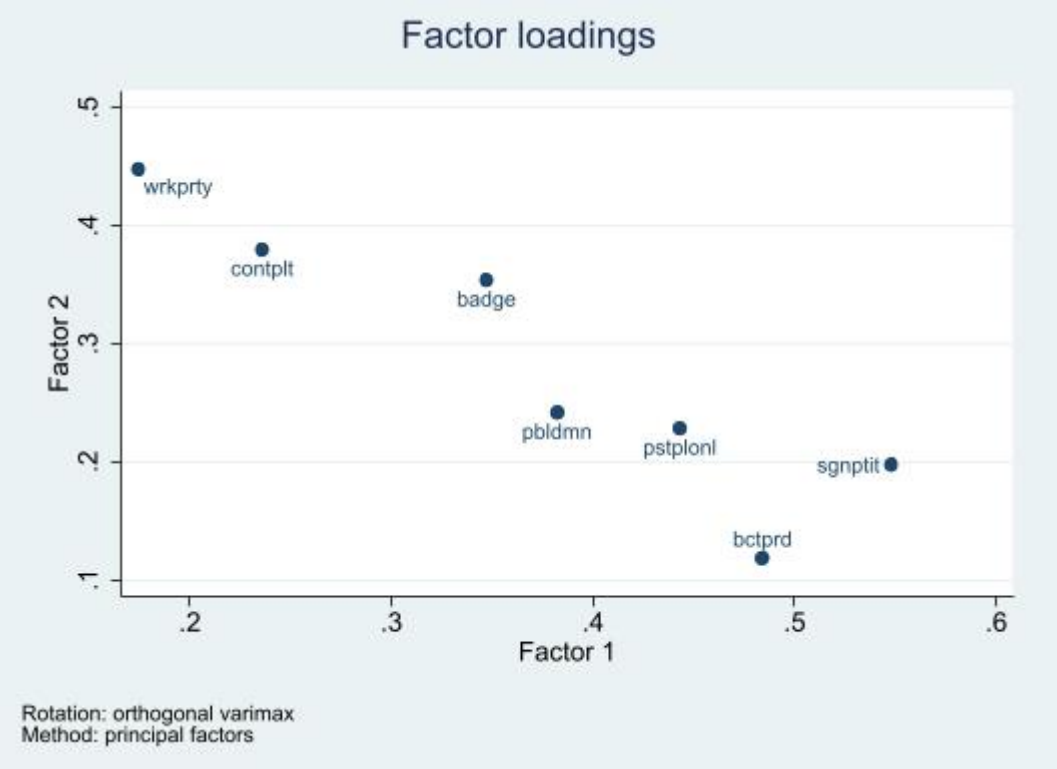
(blanks represent abs(loading)<.3)

A.6.3 Scree plot of the initial factor analysis



Cronbach's Alpha for the proposed two factors is 0.6015 for Factor 1 and 0.4551 for Factor 2 indicating both to be non-reliable. The loadings plot illustrates the badge-variable being in between the two factors. This is theoretically reasonable, as wearing a badge is a low-threshold form of participation that may somehow but not necessarily be associated with party politics.

A.6.4 Factor loadings plot of the initial factor analysis



Leaving out the ambiguous badge variable results in more clear-cut factor limits, but decreases both factors' Eigenvalues below 1 with Factor1 at 0.98 and Factor2 at 0.45. Additionally, Cronbach's Alpha of Factor2 drops to 0.3782 without the badge variable. Even introducing additional variables indicating low-level participation in party politics, such as clsprty and vote, does not increase the Eigenvalue of Factor2 to a sufficient point. Accordingly, we did not discover any suitable factors for the dependent variable of our analysis.

Overall the validation shows, that any latent factor based on these further ESS items is not correlated sufficiently highly with formal party membership, is statistically not very stable and does not produce any additional information for our analysis. We therefore restricted our analyses to formal party membership