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Social capital, national values and attitudes towards immigrants: Empirical evidence from the European Union and Neighbouring Countries

Eve Parts

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Social capital, national values and attitudes towards immigrants: Empirical evidence from the European Union and Neighbouring Countries

Eve Parts

University of Tartu
Narva Road 4 – A210, 51009 Tartu, Estonia
Tel: + 372 737 5841, Fax: +372 737 6312
Email: eve.parts@ut.ee

Abstract

This study first maps the basic socio-economic characteristics of immigrant population in Europe, followed by the analysis of the importance of national values and attitudes towards immigrants comparatively in three country groups – old EU members (WE), new member states (NMS) since 2004 and neighbouring countries (NC). Main focus of the analysis is on the relationship between immigration attitudes and social capital. Empirical analysis is based on EVS 4th wave data. The share of immigrants is highest in WE and this has lead also to more negative attitudes towards them. Although most of the WE immigrants are in working age and their employment rate (but also unemployment!) is higher than among natives, local people in this region are less afraid that immigrants take away their jobs as compared to NMS and NC respondents. Immigrants in WE and NC subsamples reported also higher income and educational levels as compared to natives, but at the same time they have less social capital (with some exceptions regarding trust measures). Regarding immigration attitudes, it can be generalised that native people in WE worry more about the possible threats to economic and social welfare as a result of immigration, while natives in NC worry more about threats to local culture and customs. Finally, correlation analysis provided several robust results: 1) respondents having more social capital are less afraid of the possible negative effects of immigration on host country's economic and social life, 2) higher levels of social capital associate with higher importance to respect host country's political institutions and to speak local language, and 3) stronger national values are related to lower general trust and less formal networks, but with more institutional trust and stronger social norms.

Keywords

Social capital, immigration, attitudes, national values, Europe

JEL Classification

Z13, J61, A13, O52

1. INTRODUCTION

Developed economies are faced with aging population and declining growth rates, which creates a need to find new (re)sources for ensuring further economic development. One possibility to confront this challenge is to rely on immigrant workforce. As a result of opening EU labor markets and increasing migration flows, European societies are becoming more and more diverse with regard their population. At the same time, many nations are experiencing an increase in negative attitudes towards immigration, blaming immigrants for all negative aspects of life. These changes raise a need for adequate policy measures in order to sustain peaceful business climate, to ensure tolerance towards immigrants and to guarantee that their economic potential would be fully utilized. An important factor that helps both to increase the productivity of labor and decrease anti-immigrant attitudes is social capital. It works through encouraging cooperation among economic entities and thus lowers transaction costs of business activities, on the one hand (Knack and Keefer 1997, Paldam 2000), and helps to increase social cohesion in the society as a whole, on the other hand.

Here we reach to an important research question – which are the relations between immigration and social capital? Theoretically it could be assumed that migration flows increase the ethnic and cultural heterogeneity thus leading to larger social distance and lower levels of social capital in host countries. On the other hand, the human capital of immigrants should act in the opposite direction, thus making it important to attract, first of all, well-educated and high-skilled immigrant labour.

Current study first maps the basic socio-economic characteristics of immigrant population in Europe, followed by the analysis of the importance of national values and attitudes towards immigrants in three country groups – old EU members (WE), new member states (NMS) and neighbouring countries (NC). Comparison of different groups of countries in Europe constitutes an important contribution of this study. Empirical analysis is based on EVS 4th wave data and covers altogether 45 European countries. The focus of analysis is on the following research questions: how do national values and attitudes towards immigrants influence different aspects of social capital among immigrant population in Europe? And vice versa, which is the influence of immigration on native people's immigration attitudes? Does social capital increase tolerance towards immigrants or not? Are there any differences between EU old and new member states and neighbouring countries due to their different immigration history and path-dependence?

Rest of the paper is organized as follows. The second part gives short theoretical overview of the research problem, highlighting the possible relationships between social capital and immigration and mapping earlier empirical studies in this field. In the third part of the paper, data and methodology are introduced. Fourth, socio-economic and demographic characteristics of immigrant population in Europe are investigated. Fifth part of the paper comprises major empirical analysis of the national values and immigration attitudes and their relations with social capital. Final section discusses the result and concludes.

2. THEORETICAL BACKGROUND

Active research on the relationship between social capital and immigration started in 1990s, when the topic was studied mainly in the context of Latin-American (especially Mexican) and South-Asian immigration to U.S. (Espenshade and Hempstead 1996, Espinosa and Massey 1997, Chandler and Tsai 2001). Similar research in Europe is more recent (e.g. Husfeldt 2004, Nannestad et al 2008, Masso 2009, Hooghe et al 2009, Rustenbach 2010) and related to the opening EU labor markets and resulting increase in migration flows, especially from new member states to more wealthy "old" Europe since 2000s. Still, there is no well-defined framework for assessing the links between immigration, social cohesion and social capital, although some authors (e.g. Cheong et al 2007) have tried to fill this cap in the literature. Majority of earlier studies attempt to explain factors behind anti-immigrant attitudes (see Rustenbach 2010 for exhaustive overview of possible explanations). However, we start our overview from another angle, clarifying first the concept of social capital and relating this to different outcomes of immigration.

Social capital in its broadest sense refers to the internal social and cultural coherence of society, the trust, norms and values that govern interactions among people and the networks and institutions in which they are embedded (Parts 2009). As an attribute of a society, social capital can be understood as a specific characteristic of social environment that facilitates people's cooperation. The key idea of this argument is that communities can provide more effective and less costly solutions to various principal-agent and collective goods problems than can markets or government interventions (Durlauf 2004). Also, social capital helps to reduce transaction costs related to uncertainty and lack of information. As such, it can be said that social capital gives "soft", non-economic solutions to economic problems. Theoretical literature mostly distinguishes between two dimensions of social capital: structural dimension is related to different types of social interaction where more formal and informal contacts and networks are identified, while cognitive dimension contain various norms and

values – especially trust and trustworthiness – which predispose people to act in s socially beneficial way.

One of the cornerstones of the concept of social capital is general(ized) trust, which assumes abstract trust to unknown members of society. According to Levi (1996) general trust is context dependent and influenced by personal and collective experiences; indicating the potential readiness of citizens to cooperate with each other (Rothstein and Stolle 2002). It has been claimed that general trust extends also to people from different cultural or ethnic backgrounds (Herreros and Criado 2009), helping thus to overcome prejudice and shape more positive attitudes towards immigrants. However, the radius of trust which actually matter for civic attitudes varies considerably across countries and is difficult to measure (Fukuyama 2001, Delheya et al 2011). Also, there are differences in the levels of general trust among natives and immigrants, which can be largely attributed to immigrants' relatively disadvantaged socio-economic positions in society (de Vroome et al 2013). Additionally, Dinesen (2013) has examined how immigrants' general trust is affected by the culture of their country of origin as well as institutional quality in their host country, and found that both factors have a highly significant impact on trust. In a similar vine, Rive and Feldman (1997) have found that the Americans who descend from nations with highly civic populations tend to hold relatively civic attitudes, while those who descend from nations with less civic populations tend to hold relatively less civic attitudes.

Another type of trust – trust in institutions – determines how citizens experience feelings of safety and protection from state institutions, how they make inferences from the system and public officials to other citizens, and how they experience discrimination against themselves or close others (Rothstein and Stolle 2002: 27). Shortly, institutional trust shows how people perceive how well the institutions are operating. It can be generalized that institutional trust includes trust in social system (Luhmann 1988, Hayoz and Sergeyev 2003) and towards public institutions, positions and officers (Hardin 1998). What makes institutional trust especially important is its changeable nature – unlike general trust, institutional trust can be partly influenced by policy measures, first of all by increasing the trustworthiness and effectiveness of public institutions. Several studies have explored the role of institutional trust in shaping the attitudes towards immigrants. Basic result of such studies (e.g. Husfeldt 2004, Halapuu et al 2013) is that trust in institutions tends to reduce negative attitudes towards immigrants.

As regards networks as a basic structural component of social capital, it is assumed that immigrants have more bonding social capital which binds them to narrow social group, as opposed to bridging

social capital which connects an individual to the broader social structure. However, the study of Nannestad et al (2008) on non-Western immigrants in Denmark showed a positive relationship between the levels of bridging and bonding capital, suggesting that bonding social capital in the immigrant group does not impede the establishment of the bridging social capital needed for integration.

There is also some evidence on the tensions between ethno-cultural diversity, national values and social capital, which depend partly on the way of national self-definition. It has been suggested that "civic" nations are less likely to suffer reduced social capital in response to increased diversity, while "ethnic" nationalism goes hand-in-hand with reduced social capital and thus increases the negative social impact of diversity (Reeskens and Wright 2013).

3. DATA AND METHODOLOGY

Empirical analysis is based on the European Values Survey (EVS) 4th wave data, which are collected mostly in year 2008 (for some countries in 2009) and are available since year 2010 (EVS 2010). EVS database was preferred to most often used European Social Survey (ESS) data because the former includes the information for much higher number of EU neighbouring countries. In the context of this paper, another advantage of using EVS stems from the fact that it covers larger variety of immigration attitudes (8 items as opposed to only 3 in ESS). However, as EVS is performed only in every 9 years (ESS in every second year) and earlier rounds did not cover so many neighbouring countries and new member states, it was not possible to investigate the changes in immigration attitudes and social capital over time. This should be considered as a limitation of the current study.

Altogether the sample includes information of 20 Western European countries (WE) including 15 "old" EU members plus 5 other countries from the region, 12 new member states (NMS) including 10 post-communist countries from Central and Eastern Europe (NMS) plus Cyprus and Malta, and 15 neighbouring countries (NC), mostly from CIS and Balkan[1]. The complete list of countries analysed can be found in Appendix yy. Total sample includes more than 66 600[2] observations from 45

[1] In this study, Croatia who is the EU member since July 2013 is classified among neighboring countries, as this reflects correctly its position at that time when the data were collected for empirical analysis.
[2] The exact number of observations varies in different steps of analysis due to different number of missing values. Also, the number of observations analysed is smaller than total number of observations in selected countries because only observations which enabled to define respondent's immigrant status were included.

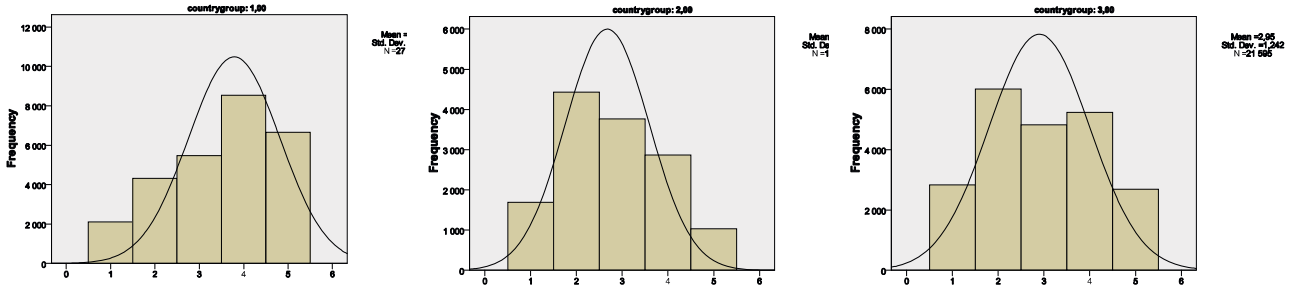
countries. However, the sample size of different country groups is rather different: there were approximately 27 800 respondents from WE, 15 200 from NMS and 23 600 from NC countries.

Cross-section analysis combines the information from the above-defined three country groups and two population categories – immigrants and non-immigrants. There were two possible proxies to distinguish between immigrant and non-immigrant population in EVS dataset. The first is answer to the question "Have you born in country?" and the second "Do you have country's nationality?" Sample shares of different population groups are presented in Table 1. However, although the shares of population not having born in country (7.6% in total sample) and not having resident/host country's nationality (4.8% in total sample) are relatively similar in all country groups, these are still different concepts as suggested also by rather low correlation between these indicators (r=0.545, p=0.000). As the answer to the first question corresponds more exactly to the meaning of immigration, in following analysis mostly this grouping variable is used. The share of immigrant population is highest in WE countries (10.2%), while in NMS (5.4%) and NC (5.9%) it is almost two times lower. These differences are pretty well reflected in attitudes towards the share of immigrants: higher share of immigrants associate with more negative attitude towards them (see Figure 1).

Table 1. Share of respondents in different groups: valid percent and frequency

Country group	Respondent born in country		Having countries nationality	
	yes	no	yes	no
WE N=27810	89.8% 24973	10.2% 2837	93.2% 25995	6.7% 1863
NMS N=15212	94.6% 14386	5.4% 826	95.4% 14511	4.6% 696
NC N=23624	94.1% 22229	5.9% 1395	97.4% 22977	2.6% 617
Total sample N=66646	92.4% 61588	7.6% 5058	95.2% 63483	4.8% 3176

Source: composed by the author based on EVS round 4 statistics



WE countries (mean=3.49) NMS countries (mean=2.79) NC countries (mean=2.95)

Figure 1. Frequencies of answers to the survey question "Immigrants living in your country: there are too many" (answers on scale 1 = "strongly disagree" … 5 = "strongly agree")

The analysis covers following steps:

(i) Description of the immigrant population as compared to non-immigrant population with regard to age, income, education and labour market status;

(ii) Comparison of the attitudes towards immigrants and importance attached to different aspects of nationality;

(iii) Comparison of the levels of social capital;

(iv) Correlation analysis of the relations between social capital and immigration attitudes.

4. SOCIO-ECONOMIC CHARACTERISTICS OF IMMIGRANTS

First we compare some most important socio-economic and demographic characteristics of immigrant and non-immigrant population, including age, education, income and labour market status. These characteristics are selected because of their theoretically expected influence on economic growth both directly and through social capital[3].

Age is an important characteristic for finding out whether immigrants potentially contribute to host country labour force or, instead, increase pressure on welfare system. As compared to native people, the share of working-age population among immigrants is smaller in NMS and NC country groups but larger in WE (see Table 2). NMS countries are in specially bad situation, as less than 5% of immigrants are younger than 30 years (among natives the share of age group 15-29 is over 20%) while

[3] See also the author's report for WP 5.1 about the determinants of social capital in Europe.

over 70% are 50 years or older. The situation is much better in WE countries, where younger people form over 20% and older people about 30% of total immigrant population.

Table 2. Share of respondents in different age groups (valid %)

Variables	Respondent born in country			Respondent not born in country		
	WE	NMS	NC	WE	NMS	NC
Age (3 intervals)						
15-29 years	16.8	20.4	28.5	23.4	4.9	17.9
30-49 years	33.9	33.5	37.9	44.9	23.7	33.1
50 and more years	49.3	46.1	33.5	31.6	71.4	49.0
Working/non-working age						
Working age (15-64)	76.7	79.5	87.5	88.3	62.4	78.7
Non-working age (65+)	23.3	20.5	12.5	11.7	37.6	21.3

Source: author's calculations on the basis of EVS 4th wave data (EVS 2010)

Table 3 illustrates immigrants' **labour market status** as compared to native people. It appears that the share of unemployed is slightly higher among immigrants in WE and NMS country groups, but lower in NC (where, however, the average rate of unemployment is more than two times higher as compared to other groups of countries). In WE, quite a high proportion (7.2%) of non-working immigrants are students, while the share of foreign students in NMS countries is only 1.3%.

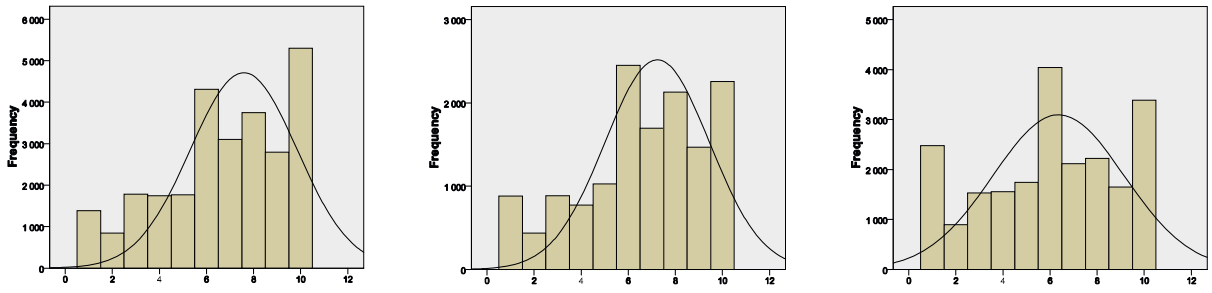
Table 3. Share of respondents according to their labour market status (valid %)

Variables	Respondent born in country			Respondent not born in country		
	WE	NMS	NC	WE	NMS	NC
Employed	53,7	53,3	44,7	59,9	44,7	46,8
full time (≥30h a week)	39,8	45,8	32,8	46,6	38,7	36,2
part time (<30h a week)	7,7	3,1	4,9	9,2	2,9	5,4
self employed	6,2	4,5	7,0	4,1	3,2	5,2
Not employed						
retired/pensioned	24,4	27,6	16,2	13,0	41,7	27,3
housewife	9,4	4,3	11,2	10,3	2,9	7,0
student	5,1	6,6	7,6	7,2	1,3	4,0
unemployed	4,8	5,4	19,1	6,5	6,4	13,4
Other	2.5	2.8	1.2	3.1	2.9	1.5

Source: EVS 4th wave data (EVS 2010).

The share of full-time or part-time employed is highest among NMS and WE native people, followed by immigrants in WE, NMS and NC, and lowest in NC native people (whose unemployment share is

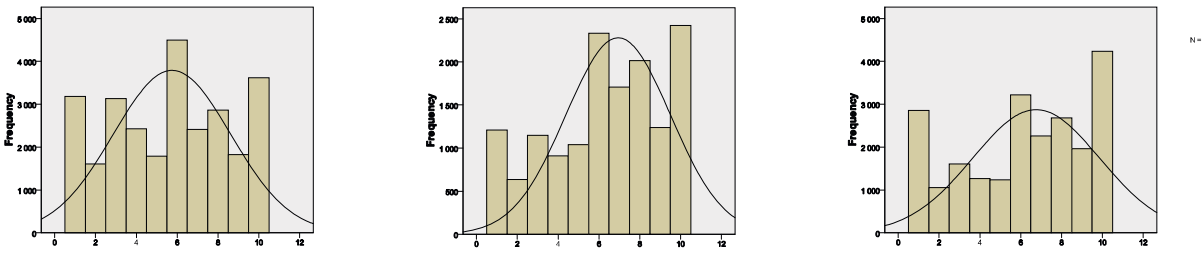
highest). Finally, shares of self-employed as a proxy for entrepreneurship indicate that immigrants are less enterprise than those born in country.



WE countries (mean=6.72) NMS countries (mean=6.57) NC countries (mean=5.98)

Figure 2. Frequencies of answers to the survey question "Immigrants are a strain on welfare system" (answers on scale 1 = "are not a strain" … 5 = "are a strain")

Answers to the survey question about whether immigrants are a strain on welfare system or not (see Figure 2) give some highlight how people is host country perceive the threat of immigrants. In this respect, the attitudes towards immigrants are most hostile in WE countries – entirely 19.8% of the respondent selected highest score as an answer to this question, as compared to 16.1% in NMS and 15.7% in NC. However, this is understandable as social benefits for those in material need are also higher in WE. On the other hand, respondents in Western European countries are least afraid that immigrants take away their jobs and their answers to respective survey question are divided quite smoothly (see Figure 3), while people in NMS worry about their jobs most.



WE countries (mean=5.62) NMS countries (mean=6.29) NC countries (mean=6.15)

Figure 3. Frequencies of answers to the survey question "Immigrants take away jobs from local people" (answers on scale 1 = "do not take" … 5 = "take away")

If we look at **education** and **income** as socio-economic characteristics that are confirmed to play an important role in social capital creation, on the one hand, and which are possible to influence with certain policies, on the other hand, we can see several differences between immigrant and non-immigrant population groups (see Table 4).

Table 4. Mean values of education and income (standard deviations in parenthesis)

Variables	Respondent born in country			Respondent not born in country		
	WE	NMS	NC	WE	NMS	NC
Education*	4.75 (2.03)	5.04 (1.78)	5.16 (1.94)	5.06 (2.10)	4.85 (1.93)	5.61 (1.80)
Income**	1.96 (1.45)	0.94 (1.01)	0.58 (0.65)	2.12 (1.57)	0.74 (0.61)	0.74 (0.88)

Source: author's calculations on the basis of EVS 4th wave data (EVS 2010)

* Education is measured by highest educational level attained, divided into 8 categories: 1) inadequately completed elementary education, 2) completed (compulsory) elementary education, 3) incomplete secondary school: technical/vocational type, 4) complete secondary school: technical/vocational type/secondary, 5) incomplete secondary: university-preparatory type/secondary, 6) complete secondary: university-preparatory type/full secondary, 7) some university without degree/higher education - lower-level tertiary, 8) university with degree/higher education - upper-level tertiary.

** Income is measured by monthly household income (x1000), corrected for PPP in euros.

In WE and NC, respondents who are not born in country or do not have country's nationality have higher incomes as compared to non-immigrant population. Although this might seem surprising at the first glance, the picture becomes clear if we look at educational levels, which are also higher among immigrant population. These results show the dominance of high-quality labour migration in these country groups, and also increasing returns to human capital. However, in NMS countries the situation is opposite: non-immigrant population has in average higher educational levels and also higher incomes.

When comparing country groups by education and income levels, it appears that among immigrants the educational levels are highest in NC countries and lowest in NMS countries, while among those born in country the lowest average level of education is in WE country-group. The picture is more logical regarding incomes, which are highest in WE and lowest in NC countries in case of both immigrants and non-immigrants (to be more precise, average income of immigrants in PPP terms is equal in NMS and NC).

5. IMMIGRATION ATTITUDES AND SOCIAL CAPITAL

Attitudes towards immigrants are measured by two groups of questions in EVS. First of them asks respondents directly how they value different threats that immigrants could pose on host country's economy, culture, safety etc. Initial variables in this group were recorded in a way that higher values of the new variables correspond to more negative attitudes towards immigrants. Another group of questions evaluates immigration attitudes in more indirect way, exploring the importance attached to different aspects of nationality (higher value refers to higher importance). Exact survey questions and measurement scales together with the mean values of immigration attitudes in three country groups, the latter drawn separately from immigrant and non-immigrant sub-populations, are presented in Appendix Table A1.

First it appears expectedly that immigrants attach lower importance to national values as compared to natives (see Figure 4). This is true in all three country groups as well as in case of all respective survey questions. If we look at different values, immigrants attach higher importance to respect political institutions and laws of host country, and also to speak local language. These values were most important among respondents (both immigrants and natives) in old Europe and least important in neighbouring countries. Least valued national values among immigrants include the importance to be born in country and to have host country's ancestry. These values (together with the importance to have lived in host country for a long time) were, vice versa, more important in NC sub-sample and least important in WE sub-sample.

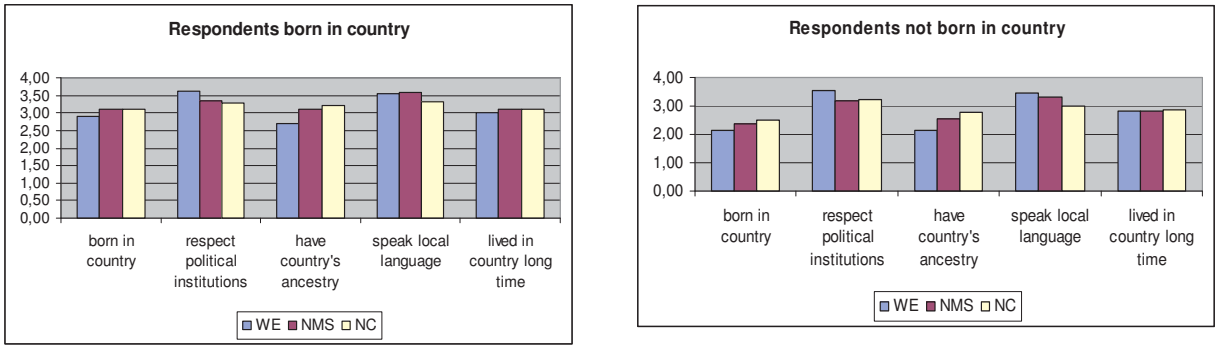


Figure 4. Importance of national values: mean factor scores of country groups (author's figure on the basis of Appendix Table A1)

Regarding the attitudes towards immigrants (see Figure 5), respondents were least concerned with that there are too many immigrants in the country and that they feel like strangers. Also, people did not worry much about that immigrants undermine host country's culture. In case of other possible threats of immigration the fear was equally higher. All these results followed similar pattern in all three groups of countries and in all sub-samples (i.e. immigrants, natives and total sample).

Despite of similar response patterns, the mean values of national values and immigration attitudes were different among immigrant and native sub-samples (see Appendix Table A1). Although the assumption of equal variance was not satisfied in case of most survey questions (Sig of Levene test = 0.000), results of the t-test (equal variance not assumed) revealed that majority of the means values of immigration attitudes differ statistically significantly (p=0.000) between native and immigrant respondents. Only in case of question "immigrants maintain their own customs" the means were relatively similar (t=1.97, p=0.049).

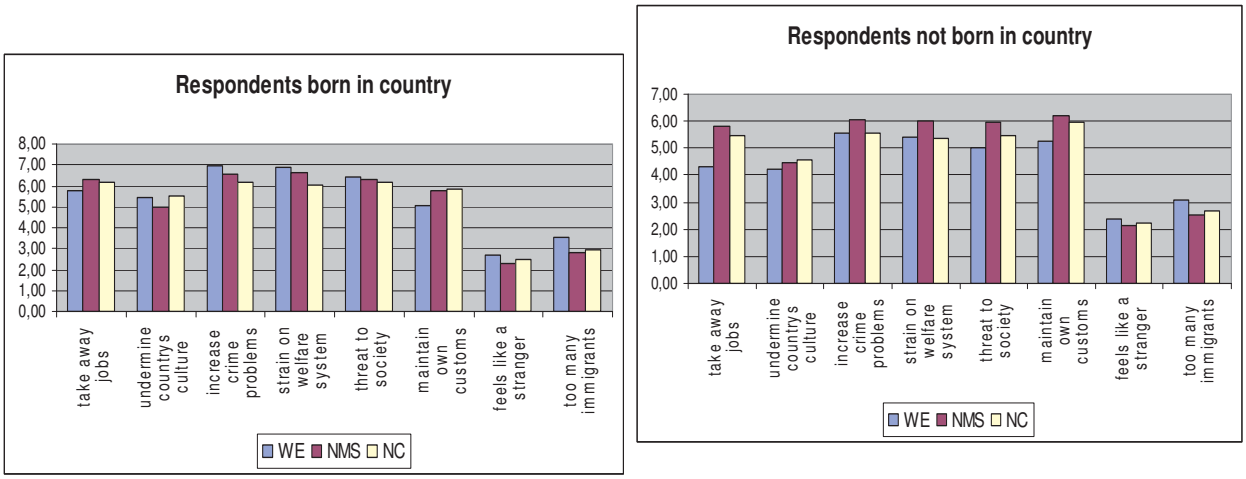


Figure 5. Attitudes towards immigrants: mean values of country groups (author's figure on the basis of Appendix Table A1)

As several immigration attitudes showed similar values in the above analysis, next the exploratory factor analysis was performed in order to further clarify the pattern of immigration attitudes. The results of this analysis are presented in Appendix Table A2. Altogether four components were extracted which explain together 65.4% of the variance in initial indicators. KMO measure of sampling adequacy was 0.86. According to their content the components could be named as follows: F1 – threats of immigration, F2 – national values, F3 – integration, F4 – social distance. Figure 6

presents the mean factor scores of these factors by country groups. These factors are further used in the correlation analysis together with social capital factors. When interpreting the results, one should keep in mind that in case of F1 and F4 higher values of factor scores refer to more negative attitudes towards immigrants, while in case of F2 and F3 higher values of factor scores refer to stronger national values.

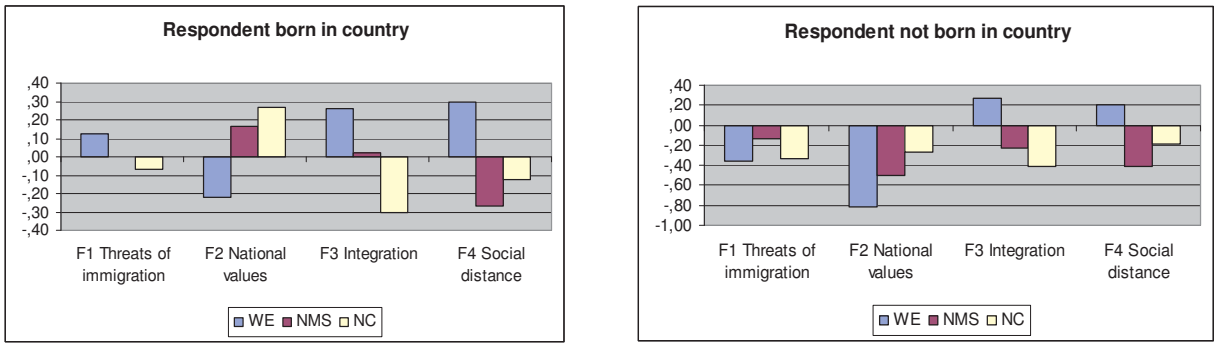


Figure 6. Mean factor scores of immigration attitudes

Source: author's figure on the basis of Appendix Table A3.

Special focus of this study is on the possible relationship between immigration and social capital. As social capital is a multifaceted concept, it is traditionally described by different dimensions instead of one overall index. Following theoretical considerations and data availability, four latent variables of social capital were constructed using confirmatory factor analysis (see Appendix Table A3). Three factors – general trust, institutional trust and social norms – represent cognitive aspects of social capital, while formal networks describe structural dimension of social capital.

Figure 7 confirms well-known fact that the levels of social capital are lower in NMS countries as compared to WE countries, while neighboring countries show relatively higher levels of institutional trust and social norms[4]. Here we can see that similar pattern holds if we distinguish between immigrant and non-immigrant population, with a general rule that immigrants have less social capital than natives in all 3 country groups. However, there are few deviations from this rule. Firstly, WE immigrants have much higher institutional trust than natives. Secondly, immigrants in NMS follow more carefully social norms than natives. Thirdly, general trust is higher among immigrants both in NMS and NC. Although the patterns of social capital are similar in different sub-populations, the

[4] More detailed discussion on this regularity can be found in UTARTU report for SEARCH WP 5.1 (Parts, E., „The dynamics and determinants of social capital in the European Union and neighbouring countries", 2012)

means are still different. T-test confirmed that mean values of social capital factor scores are significantly different between immigrants and natives.

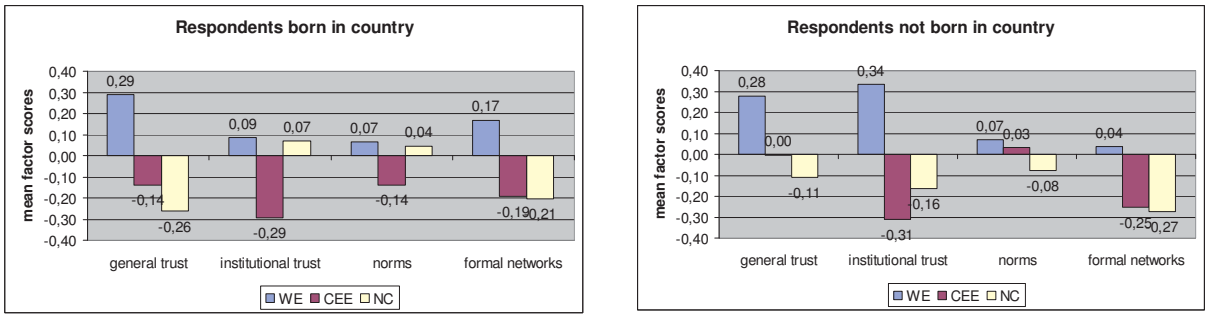


Figure 7. Average factor scores of social capital by country groups[5]

Source: author's calculations on the basis of EVS 4th wave data; see also Appendix Table A4.

Next, correlation analysis was performed between factors of social capital and immigration attitudes, distinguishing between different country groups, immigrant and non-immigrant population, using also different control variables.

Table 5. Correlations between social capital and immigration attitudes factors: country groups

Social capital factors	Country group	F1 threats of immigration	F2 national values	F3 integration	F4 social distance
General trust	WE	-0.286**	-0.237**	0.173**	-0.124**
	NMS	-0.145**	(-0.032**)	0.019*	0.025**
	NC	-0.091**	(-0.030**)	ns	0.044**
Institutional trust	WE	-0.162**	-0.048**	0.133**	-0.111**
	NMS	ns	0.058**	0.098**	0.063**
	NC	ns	0.135**	0.081**	ns
Social norms	WE	-0.020**	-0.017**	0.189**	-0.053**
	NMS	-0.037**	0.055**	0.214**	-0.091**
	NC	ns	0.084**	0.115**	ns
Formal networks	WE	-0.157**	-0.179**	0.098**	-0.063**
	NMS	ns	(-0.030**)	ns	0.036**
	NC	ns	ns	-0.020**	ns

Source: author's calculations on the basis of EVS 4th wave data.

Notes: Pearson correlations. ** Correlation is significant at the 0.01 level (2-tailed). * Correlation is significant at the 0.05 level (2-tailed). Correlations which turned insignificant after controlling for education and income are in parenthesis.

[5] The country mean factor scores of social capital are not presented here for the reason of space, but they can be found in Parts (2012 or 2013).

Results by country groups (Table 5)

In WE countries all correlations between factors of social capital and immigration attitudes were statistically significant, also when controlling for education, income and immigrant status (not born in country) of the respondents. Strongest negative correlations appeared between all social capital factors and threats of immigration, while strongest positive correlations were between social capital and importance of integration. Rest of the immigration attitude factors – national values and social distance – showed also negative correlations with all social capital factors. In NMS sub-sample, the number of statistically significant correlations was smaller and also some signs were different than those in WE sub-sample. Factor of social distance was the only one which correlates significantly with all social capital factors, even after controlling for education, income and immigrant status. However, most of these correlations were positive, except the one with social norms. Also factor of national values showed significant correlations with all social capital factors before implementing controls, but only two of them – with general trust and formal networks – had negative signs similarly to WE, and even these turned insignificant when the controls were implemented. Additionally, significant positive correlations appeared between factors of integration, institutional trust and social norms, and significant negative correlations between threats of immigration, general trust and social norms. In neighbouring countries, there was even smaller number of statistically significant correlations than in NMS. Social capital factors showed significant correlations with factors of integration (except general trust) and national values (except formal networks). Also, general trust was negatively correlated with threats of immigration and social distance.

Table 6. Correlations between social capital and immigration attitudes factors: immigrants vrs natives

Social capital factors	Born in country	F1 threats of immigration	F2 national values	F3 integration	F4 social distance
General trust	yes	-0.163**	-0.185**	0.131**	0.021**
	no	-0.098**	-0.134**	0.133**	ns
Institutional trust	yes	-0.061**	0.028**	0.095**	-0.014**
	no	-0.081**	ns	0.201**	0.081**
Norms	yes	-0.010*	0.028**	0.160**	-0.025**
	no	ns	ns	0.145**	ns
Formal networks	yes	-0.061**	-0.132**	0.059**	ns
	no	(-0.033*)	-0.075**	0.074**	(0.047**)

Source: author's calculations on the basis of EVS 4th wave data.

Notes: Pearson correlations. ** Correlation is significant at the 0.01 level (2-tailed). * Correlation is significant at the 0.05 level (2-tailed). Correlations which turned insignificant after controlling for education and income are in parenthesis.

Results by born/not born (Table 6)

Among native respondents, all correlations (except between social distance and formal networks) were statistically significant and, in general, followed similar pattern as in WE sub-sample (for few differences in the signs, see Appendix Table A6). However, if we look at the correlation results among immigrants, only few of them are statistically significant. For example, social norms correlate only with factor of integration, and formal networks (after controlling for education and income) with national values. General trust and institutional trust are more strongly related to different immigration attitudes (in both cases only one correlation was insignificant). Most remarkable difference between immigrant and non-immigrant population can be seen in correlation between institutional trust and social distance, which is positive among immigrants but negative among natives.

5. DISCUSSION AND CONCLUSIONS

Current study aimed to map basic characteristics of immigrant population as compared to natives, including their endowments of social capital, and to analyse the relationship between social capital components, native values and attitudes towards immigrants. Data from EVS 4th wave were used, which were collected mostly in 2008 and contain information for majority of EU eastern neighbouring countries, enabling thus their comparisons with "old" and "new" EU members. Among EVS respondents, the share of immigrants in total population was highest in Western European countries and lowest in new member states. Subjective attitudes towards the share of immigrants reflect the actual shares pretty well: higher share of immigrants associate with more negative attitude towards them. However, almost 90% of immigrant respondents in WE were in working age (compared to 62% in NMS and 78% in NC), so there are potential benefits from productivity increase and probably not so high pressure on welfare system. Despite of that there is more negative attitude towards immigrants as a strain on welfare system in WE. Data also showed that unemployment is higher among immigrants in WE (also in NMS), so it is understandable why natives in WE are less afraid that immigrants take away their jobs, as compared to NMS and NC respondents. On the other hand, immigrants in WE and NC subsamples reported higher income and educational levels as compared to native respondents, the result suggesting the dominance of high-quality labour migration in these country groups and also higher returns to higher human capital. However, in NMS countries the situation is opposite: immigrant population has in average lower educational levels and also lower incomes.

Although at first glance it seemed that the attitudes towards possible threats of immigration are similar among native people and immigrants, t-test revealed that in most cases there are statistically significant differences. Expectedly, natives are more concerned with possible negative outcomes of immigration than those not born in country. In general it can be concluded that native people in WE worry more about the possible threats to economic and social welfare as a result of immigration, while natives in NC worry more about threats to local culture and customs. Respondents from NMS countries had average estimates in most aspects of immigration. However, the picture is different if we look at the answers of immigrant population – immigrants in NMS are most and immigrants in WE least concerned with possible negative changes in the host country society as a result of immigration.

As regards social capital, there is a general tendency that immigrants have less social capital than natives, and this holds in all three groups of countries. Two deviations from this rule can be mentioned: in WE immigrants have much higher institutional trust than natives, and in NMS and NC there is higher general trust among immigrants as compared to natives. However, although the analysis showed that social capital follows rather similar pattern in different population and country groups, the mean values of social capital factor scores were significantly different between groups. Following correlation analysis with different controls provided several robust results. Firstly, respondents having more social capital are less afraid of the possible negative effects of immigration on host country's economic and social life. Secondly, higher levels of social capital associate positively with higher importance to respect host country's political institutions and to speak local language. This is the most important result that holds also separately for immigrant population. Finally, stronger national values (importance of being born in country, have lived in country for a long time and having country's national ancestry) associate with lower general trust and less formal networks, on the one hand, and with more institutional trust and stronger social norms, on the other hand. However, these general results are strongly driven by values and attitudes which are common for native population in WE countries. In NMS and NC countries, and also among immigrants there were much less statistically significant correlations between social capital and immigration attitudes, especially when controlling for education and income levels.

Further research it would be useful to investigate whether national values and immigration attitudes have causal role in social capital formation, and whether this role is the same or different in different groups of countries. Also, separate regressions could be run for analysing the determinants of social capital in immigrant and non-immigrant sub-populations.

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Appendix

Table A1. Mean values of people's attitudes towards immigrants by 3 country groups

Variable	Country group	All respondents	Born in country	Not born in country
important: to have been born in country (answers on scale 1 "not important at all"… 4 "very important")	WE	2.84	2.92	2.13
	NMS	3.07	3.11	2.38
	NC	3.09	3.13	2.50
important: to respect political institutions and laws of host country (1 "not important at all"… 4 "very important")	WE	3.61	3.61	3.57
	NMS	3.34	3.35	3.20
	NC	3.28	3.29	3.23
important: to have country main nationality's ancestry (1 "not important at all"… 4 "very important")	WE	2.65	2.71	2.13
	NMS	3.09	3.12	2.54
	NC	3.20	3.23	2.78
important: to be able to speak country's language (1 "not important at all"… 4 "very important")	WE	3.55	3.56	3.43
	NMS	3.58	3.59	3.30
	NC	3.32	3.33	3.02
important: to have lived in country for a long time (1 "not important at all"… 4 "very important")	WE	2.98	3.00	2.80
	NMS	3.10	3.11	2.80
	NC	3.09	3.11	2.88
immigrants take away jobs from [nationality] (1 "do not take" … 10 "take away")	WE	5.62	5.77	4.32
	NMS	6.29	6.32	5.81
	NC	6.15	6.19	5.46
immigrants undermine country's cultural life (1 "do not undermine" … 10 "undermine")	WE	5.35	5.47	4.22
	NMS	4.96	4.99	4.45
	NC	5.48	5.54	4.57
immigrants increase crime problems (1 "do not increase" … 10 "increase")	WE	6.81	6.95	5.57
	NMS	6.51	6.53	6.03
	NC	6.12	6.15	5.57
immigrants are a strain on welfare system (1 "are not a strain" … 10 "are a strain")	WE	6.72	6.87	5.40
	NMS	6.57	6.60	6.03
	NC	5.98	6.02	5.37
immigrants will become a threat to society (1 "will not become a threat" … 10 "will become a threat")	WE	6.29	6.44	5.00
	NMS	6.30	6.32	5.98
	NC	6.13	6.17	5.46
immigrants maintain own/take over customs (1 "take over local customs" … 10 "maintain distinct customs")	WE	5.06	5.04	5.24
	NMS	5.77	5.75	6.19
	NC	5.83	5.82	5.94
immigrants living in your country: feels like a stranger (1 "disagree strongly" … "agree strongly")	WE	2.68	2.72	2.36
	NMS	2.32	2.33	2.16
	NC	2.46	2.47	2.24
immigrants living in your country: there are too many (1 "disagree strongly" … "agree strongly")	WE	3.49	3.54	3.10
	NMS	2.79	2.81	2.51
	NC	2.95	2.97	2.68

Source: author's calculations on the basis of EVS 4th wave data (EVS 2010)

Table A2. Factors of immigration attitudes

Initial variables	Component			
	1	2	3	4
immigrants are a strain on welfare system	**0.832**	0.022	0.133	0.027
immigrants will become a threat to society	**0.818**	0.125	0.044	0.102
immigrants increase crime problems	**0.806**	-0.005	0.164	0.032
immigrants undermine countrys cultural life	**0.769**	0.132	-0.055	0.117
immigrants take away jobs from [nationality]	**0.741**	0.203	-0.108	-0.012
immigrants living in your country: there are too many	**0.546**	0.246	-0.070	**0.545**
important: to have [country nationality]'s ancestry	0.117	**0.817**	0.056	-0.040
important: to have been born in [country]	0.127	**0.810**	0.076	0.078
important: to have lived in [country] for a long time	0.098	**0.710**	0.306	0.040
important: to respect [country nationality] political institutions and laws	0.044	0.085	**0.793**	0.073
important: to be able to speak [country language]	0.062	0.379	**0.672**	0.003
immigrants maintain own/take over customs	0.124	0.165	-0.284	**-0.721**
immigrants living in your country: feels like a stranger	**0.421**	0.238	-0.230	**0.609**
Variance explained (%)	28.36	16.91	10.64	9.46
Total variance explained (%)	28.36	45.27	55.91	65.38

Source: author's calculations on the basis of EVS 4th wave.

Extraction Method: Principal Component Analysis. Rotation Method: Varimax with Kaiser Normalization. KMO=0.857. Factor loadings with absolute values higher than 0.5 are marked bold.

Content and names of the factors:

F1 – threats of immigration

F2 – national values

F3 – integration

F4 – social distance

Table A3. Descriptive statistics of the factors of immigration attitudes

Country group	Respondent born in country		F1 Threats of immigration	F2 National values	F3 Integration	F4 Social distance
WE	no	Mean	-0.36	-0.82	0.27	0.21
		Std. Deviation	0.97	0.99	0.96	0.96
	yes	Mean	0.13	-0.22	0.26	0.30
		Std. Deviation	0.93	1.01	0.87	0.93
	all	Mean	0.08	-0.28	0.26	0.29
		Std. Deviation	0.95	1.03	0.88	0.94
NMS	no	Mean	-0.13	-0.51	-0.23	-0.41
		Std. Deviation	1.06	0.93	1.03	0.93
	yes	Mean	0.00	0.17	0.02	-0.27
		Std. Deviation	0.94	0.89	0.95	0.95
	all	Mean	-0.01	0.13	0.01	-0.28
		Std. Deviation	0.95	0.90	0.95	0.95
NC	no	Mean	-0.33	-0.27	-0.41	-0.19
		Std. Deviation	1.08	1.07	1.11	1.03
	yes	Mean	-0.07	0.27	-0.31	-0.12
		Std. Deviation	1.07	0.95	1.08	1.01
	all	Mean	-0.09	0.24	-0.31	-0.13
		Std. Deviation	1.07	0.96	1.08	1.01
Total	no	Mean	-0.32	-0.63	0.01	0.01
		Std. Deviation	1.02	1.03	1.06	1.01
	yes	Mean	0.03	0.03	0.02	0.03
		Std. Deviation	0.99	0.99	0.99	0.99
	all	Mean	0.01	-0.02	0.01	0.03
		Std. Deviation	0.99	1.01	1.00	0.99

Source: author's calculations on the basis of EVS 4th wave.

Table A4. Indicators of social capital

Latent factor of social capital	Initial indicators	Factor loadings	Variance explained	KMO
General trust	People can be trusted/cant be too careful	-0.702	60.76%	0.635
	Most of the time people try to be helpful or mostly looking out for themselves	0.799		
	Most people try to take advantage of you or try to be fair	0.831		
Institutional trust	Confidence in government	0.875	73.30%	0.714
	Confidence in parliament	0.848		
	Confidence in political parties	0.845		
Formal networks	Unpaid work for different voluntary organizations	0.902	81.43%	0.500
	Belonging into different voluntary organizations	0.902		
Social norms	Not justified: cheating on taxes	0.764	52.76%	0.747
	Not justified: avoiding fare in public transport	0.734		
	Not justified: claiming state benefits	0.710		
	Not justified: accepting a bribe	0.696		

Source: author's calculations on the basis of EVS 4th wave (EVS 2010).

Comment: In order to ensure the correct interpretation of the results, the scales were chosen so that larger values reflect a larger stock of social capital.

Table A5. Descriptive statistics of social capital factors

Country group	Respondent born in country		General trust	Institutional trust	Social norms	Formal networks	Total social capital
WE	no	Mean	0.28	0.34	0.07	0.04	0.64
		Std. Dev.	0.96	0.94	0.91	1.06	2.07
	yes	Mean	0.29	0.09	0.07	0.17	0.58
		Std. Dev.	0.99	0.93	0.90	1.09	2.26
	all	Mean	0.29	0.11	0.07	0.15	0.58
		Std. Dev.	0.98	0.93	0.90	1.09	2.24
NMS	no	Mean	0.00	-0.31	0.03	-0.25	-0.50
		Std. Dev.	0.94	0.85	0.94	0.77	1.90
	yes	Mean	-0.14	-0.29	-0.14	-0.19	-0.72
		Std. Dev.	0.94	0.92	1.08	0.84	1.97
	all	Mean	-0.13	-0.29	-0.13	-0.19	-0.71
		Std. Dev.	0.94	0.91	1.07	0.84	1.96
NC	no	Mean	-0.11	-0.16	-0.08	-0.27	-0.59
		Std. Dev.	0.98	1.00	1.08	0.86	1.95
	yes	Mean	-0.26	0.07	0.04	-0.21	-0.33
		Std. Dev.	0.97	1.09	1.06	1.26	2.18
	Total	Mean	-0.25	0.05	0.04	-0.21	-0.35
		Std. Dev.	0.97	1.09	1.06	1.24	2.17
Total	no	Mean	0.13	0.09	0.02	-0.10	0.12
		Std. Dev.	0.98	0.98	0.97	0.97	2.09
	yes	Mean	-0.01	-0.01	0.01	-0.05	-0.06
		Std. Dev.	1.00	1.00	1.00	1.12	2.23
	all	Mean	0.00	0.00	0.01	-0.06	-0.04
		Std. Dev.	1.00	1.00	1.00	1.11	2.22

Source: author's calculations on the basis of EVS 4th wave (EVS 2010).

Table A6. Correlations between social capital and immigration attitudes factors

	F1	F2	F3	F4
WE	threats of immigration	national values	integration	social distance
general trust	-0.286**	-0.237**	0.173**	-0.124**
institutional trust	-0.162**	-0.048**	0.133**	-0.111**
norms	-0.020**	-0.017**	0.189**	-0.053**
formal networks	-0.157**	-0.179**	0.098**	-0.063**

NMS	threats of immigration	national values	integration	social distance
general trust	-0.145**	-0.032**	0.019*	0.025**
institutional trust	-0.012	0.058**	0.098**	0.063**
norms	-0.037**	0.055**	0.214**	-0.091**
formal networks	-0.003	-0.030**	-0.008	0.036**

NC	threats of immigration	national values	integration	social distance
general trust	-0.091**	-0.030**	0.008	0.044**
institutional trust	0.008	0.135**	0.081**	-0.007
norms	0.012	0.084**	0.115**	0.000
formal networks	-0.012	-0.013	-0.020**	-0.008

Immigrants	threats of immigration	national values	integration	Social distance
general trust	-0.098**	-0.134**	0.133**	0.003
institutional trust	-0.081**	0.025	0.201**	0.081**
norms	-0.018	-0.029	0.145**	0.022
formal networks	-0.033*	-0.075**	0.074**	0.047**

Natives	threats of immigration	national values	integration	social distance
general trust	-0.163**	-0.185**	0.131**	0.021**
institutional trust	-0.061**	0.028**	0.095**	-0.014**
norms	-0.010*	0.028**	0.160**	-0.025**
formal networks	-0.061**	-0.132**	0.059**	0.009

**. Correlation is significant at the 0.01 level (2-tailed).
*. Correlation is significant at the 0.05 level (2-tailed).