Immigrants, Trust, and Political Institutions: The Case of European Muslims

THESIS

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Marta Joanna Kolczynska

Graduate Program in Sociology

The Ohio State University

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Master's Examination Committee:

J. Craig Jenkins, Advisor, Edward Crenshaw, Vincent Roscigno
Abstract

Given the constant increase in the share of Europe’s population made up of individuals with immigrant origin, understanding political engagement and attitudes among the migrant population becomes crucial for the stability of European regimes. This paper integrates theories of political participation with literature on immigrant incorporation to examine factors that shape trust in institutions among immigrants in Western Europe. Results of analyses using cross-national survey data from the European Social Survey and country-level indicators of quality of governance show that among immigrants trust in institutions is positively associated with the difference in quality of governance between the residence country and the country of origin, but the magnitude of these effects varies between the foreign-born and second generation migrants. Additionally, controlling for quality of governance, having former colony origin has a negative effect on trust. Surprisingly, adherence to Islam has a positive effect of political trust above and beyond other individual- or country-level factors. This striking finding may be partially due to selection dynamics, which could operate differently for migrants from different religious-cultural backgrounds. By improving the understanding of factors shaping levels of political trust, this research has practical implications for immigration and diversity-management policies in Western Europe.
Acknowledgments

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Finally, I thank all my friends for constantly reminding me that *życie jest dla przyjemności*, and helping me stay sane, *zumindest pak a shumë*.
Vita

2007..............................................................M.A. Economics, Warsaw School of Economics

2009..............................................................M.A. Cultural Studies, University of Warsaw

2013 to present ...........................................Graduate Associate, Department of Sociology, The Ohio State University

Publications


Fields of Study

Major Field: Sociology
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Introduction

In recent years, immigration and the challenges of incorporation have become an urgent issue in Western Europe. In particular, the growing number of Muslim immigrants and their consequently expanding share of the population has led to concern about the potential threat to European identity, culture and political stability (Cantle 2001, Andrews 2009, Putnam 2007, cf. Sarrazin 2010). This concern has been rooted, in part, in the notion of the alleged incompatibility of Islam and democracy (Esposito and Voll 1996, Huntington 1996, Ross 2001, Diamond et al. 2003). At the same time, immigration has been cited as one of the possible reasons for the decline in political trust in Western societies towards the end of the 20th century (Fenemma and Tillie 2001, Kesler and Bloemraad 2010). By improving our understanding of the religious underpinnings of political attitudes, this research has practical implications for immigration and diversity-management policies in Western Europe.

Theories of minority populations generally predict lower levels of political trust due to their marginalization (Crowley 2001, Landman 2006) or limited access to resources (McLaren and Johnson 2005). At the same time, immigration theories and the opportunity structure hypothesis both posit that enhanced opportunities in receiving
countries relative to countries of origin\(^1\) will lead to more positive evaluations of the host country and its institutions. This is amplified by the self-selection into migration and overall spirit of optimism among most immigrants (Maxwell 2010a, 2010b and 2013, Röder and Mühlau 2011, cf. Dancygier and Saunders 2006, Alba and Nee 2003, de la Garza et al. 1996, Waters 1999). On the other hand, segmented assimilation emphasizes negative consequences of discrimination on migrants’ assimilation into the receiving society (Portes and Zhou 1993). Research has shown that, in case of first-generation immigrants, positive effects outweigh the negative (e.g. Wenzel 2006, also Michelson 2003, Bilodeau and Neritte 2003), but the opposite seems to be true for second-generation migrants (Alba and Nee 2003, Maxwell 2013). Moreover, these theories cannot fully explain why Muslim immigrants in Europe seem to be more trusting of state institutions than non-Muslims, both in comparison to general country populations and other immigrant or religious groups (Maxwell 2010, Röder and Mühlau 2012).

Building on prior research in the areas of political participation and migrant incorporation, I integrate these two bodies of literature to provide a more comprehensive analysis of factors that undermine or enhance immigrant trust in institutions. Using cross-national survey data and country-level indicators of quality of governance, I analyze contextual effects of the receiving country and sending country to test if they can explain the variation in levels of institutional trust among immigrants of different religions.

Secondly, drawing from the literatures on social capital and the sociology of religion, I

\(^1\) I use “reference country”, “origin country” and “sending country” interchangeably referring to the country of birth of first generation immigrants or the country of birth of parents in case of second generation immigrants. When talking about the country of current residence at the time the survey was conducted, I use terms “residence country”, “receiving country” or “host country”.
focus on associations between individual characteristics and political trust. Although attitudes and political participation among non-Western European immigrants in Europe have been topics of growing research interest, there is still very little systematic research on the interaction between religion, religious participation, immigrant status, and its effects on political engagement.

This study contributes to the literature in several ways. On the theoretical level, my argument highlights the complex but important intersection of religion, religious participation and immigrant status in relation to political trust. Here, I synthesize distinct theoretical approaches from disparate specialty areas of our field. Extant studies have found that Muslim immigrants to Europe declare higher levels of political trust than other religious groups or the non-religious. Yet, to my knowledge there exists no attempt to explain this “trust bonus” by factors such as characteristics of the country of origin and religious participation. Additionally, existing studies typically do not distinguish between migrants from within and from outside the European Union. This is arguably problematic in so much as the experiences between these two groups of migrants are likely quite distinct. Indeed, it can even be disputed whether within-EU migration qualifies as international migration at all. In order to avoid pitfalls of jointly analyzing qualitatively different phenomena, I focus specifically on immigrants from outside of the European Community.

Secondly, this study, unlike most prior research on this topic, covers fifteen European countries that vary significantly with regard to their experience with non-Western European immigration, thus providing more robust tests of proposed hypotheses. In this
regard, I take into account immigrants’ dual frame of reference and specifically attributes of both the receiving and sending country. The combined macro-micro approach I propose and test offers a clearer understanding of the individual and contextual factors that shape levels of trust in institutions in the increasingly heterogeneous and mobile societies of the contemporary world.
Theory

Political Trust

Trust, defined as confidence that one’s “own interests would be attended to even if the authorities were exposed to little supervision or scrutiny” (Easton 1975: 447),\(^2\) is essential to sustain and strengthen political institutions (Putnam 1993, 2000, Brehm and Rahn 1997, Norris 2002). Since in democratic societies citizens’ decisions about how to vote are made under conditions of uncertainty about the motivations and future actions of politicians, trust in state institutions is one of the key sources of stability and legitimacy for the political system (Gibson 1997, Klingemann 1999, Seligson 2002). In this way, trust in institutions may be considered both a form of political engagement (Tomescu-Dubrow and Slomczynski, forthcoming) and a measure of political integration (Morales and Giuni 2011).\(^3\) At the same time, research shows that lower levels of political trust are associated with higher acceptance of illegal behavior (Marien and Hooghe 2011).

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\(^2\) For the purpose of this project I will be using the terms of “trust” and “confidence” interchangeably, following the definition by Barnes and Gill (2000: 1) that trust is “the level of confidence citizens have in their government (both politicians and public officials) to ‘do the right thing’, to act appropriately and honestly on behalf of the public”.

\(^3\) It is worth emphasizing that the positive association between political trust and quality of democracy refers only to regimes that can be called democratic at all, and where authorities are appointed through free and fair elections and are accountable to the electorate and the law. This comment is in order, because the highest levels of trust in institutions have been observed in non-democratic or only nominally democratic countries (Hardin 2006: 160).
Although researchers differ considerably with respect to the definition of trust, and even more so about its operationalization and measurement,⁴ it seems that there is general consensus that trust is a desirable feature of individuals and societies, and more trust is better than less. In the recent years numerous studies have been pointing to declining levels of trust in Western societies towards the end of the 20th century, both country studies and cross-national analyses (Lipset and Schneider 1983, Putnam 1995a and 1995b, Dalton 1996 and 1999, Klingemann 1999, Newton and Norris 2000, Levi and Stoker 2000). Such declines have aroused wide concern about the future of democratic governance, and inspired debate about the causes of this decline, and - consequently – about determinants of trust on the individual and societal levels. One of the potential reasons for dwindling trust mentioned in the debate was the decrease in political stability in the late 1980s and 1990s following the collapse of the bipolar political system, intensified competition and globalization (Newton and Norris 2000). Another attributes declining trust to higher population mobility and breaking of ties (Putnam 1995a), and increased heterogeneity of communities and societies (Putnam 2007).

**Trust and Institutional Performance**

That in democratic countries better institutional performance - whether perceived or actual – is associated with higher levels of political trust is a long established finding in

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⁴ For example, Citrin (1974) and Lipset and Schneider (1983) argue that standard survey questions about political trust measure support for particular governments and their policies, while Miller (1974) and Miller and Listhaug (1990) claim that they rather capture general support for impersonal institutions and the political system. Erber and Lau (1990) write that both views are correct. For a discussion of what is captured by standard political trust questions, see Glaeser et al. (2000).
the social sciences (Miller 1974, DeHoog, Lowery, and Lyons 1990, Glaser and Hildreth 1999, Huseby 2000, Mishler and Rose 2001, for a review see Vigoda-Gadot and Yuval 2003). The positive influence of institutional performance on trust has also observed among immigrants (Röder and Mühlau 2011), although less attention has centered on the extent to which such trust is formulated in relative terms—that is, relative to the immigrants’ countries of origin. A recent study by Röder and Mühlau (2012) rightly points out that immigrants’ expectations are likely shaped not only by their host country but also by past experiences in their sending country. Moreover, it shows that first generation immigrants coming from less developed countries tend to express more trust in the institutions of the receiving country, but this effect of “dual frames of reference” cannot be observed in the second generation.

*Trust and Immigration*

In the context of institutional trust and migration, existing theory offers two competing explanations. Theories of minority populations emphasize marginalization, exclusion and discrimination against “individuals and groups based on one or many different social attributes or elements of social identity” (Landman 2006: 19; also Crowley 2001, Sidanius et al. 2004). As a result, migrants are denied access to resources and would be unable to participate in important spheres of economic, social, cultural or political

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5 The performance approach is one of the three major theoretical approaches to explaining origins of political trust. The other two are the psychological approach within which trust is a matter of personality types (Gamson 1986, Gabriel 1995, Newton and Norris 1999), and the socio-cultural approach that emphasizes the role of community cohesion around shared values (Almond and Verba 1963, Inglehart 1990, 1997, Ostrom 1990, Rose 1994, Mishler and Rose 1997, Newton 1997, Rose, Mishler and Haerpfer 1998).
activity available to the majority group (Levitas et al. 2007: 25). In the political sphere, immigrant minorities would be subject to double marginalization stemming not only from less “numerical strength” (Crowley 2001: 103), but also from restricted access to citizenship and full political rights. In a similar vein, group conflict theory predicts that out-groups would be perceived as competition for power and resources (Sherif and Sherif 1969, Kinder and Sears 1978, Quillian 1995) and subject to stereotyping and stigmatization due to the in-group’s efforts to maintain their privileged status (Sherif 1967, Spears 2011). The lower socioeconomic status of immigrants making them eligible for generous benefits from European welfare states would increase the level of perceived threat among the majority population, as would divergent cultural practices and expectations (Andresen and Bjørklund 1990, Bay and Pedersen 2006, Goodwin 2011, Oesch 2008, Sides and Citrin 2007). Resulting discrimination of immigrants likely has negative consequences on their integration into the receiving society (Portes and Zhou 1993), and can reasonably be expected to have an adverse effect on immigrants’ trust in institutions. Taken together, these forces would lead to lower levels of institutional trust among immigrants.

The opportunity structure hypothesis offers a different and indeed opposite prediction. The argument here is that the relatively greater opportunities offered by host countries compared to the sending country will increase trust in institutions among immigrants from less developed regions, which – in case of migration to Europe – coincides with greater cultural distinctness (Ford 2011). Enhanced opportunities in this regard refer to both economic and political spheres. This presumed positive effect will be further
amplified by the fact relocation for immigrants is a conscious, voluntary decision associated with optimism and hopes for a better future (Maxwell 2010 and 2013, Röder and Mühlau 2012, also Dancygier and Saunders 2006, Alba and Nee 2003, de la Garza et al. 1996, Waters 1999). In the same vein, high immigration barriers to entry from outside of the European Union would lead to a positive selection of immigrants with regard to their observable and unobservable characteristics.

Empirical research has contributed to our understanding of how these opposite forces operate together and their net effect on different groups of immigrants. Numerous studies have shown, for instance, that first generation immigrants have higher levels of institutional trust than natives (Mexicans in the US: Wenzel 2006, also Michelson 2003; Canada: Bilodeau and Nevitte 2003).\(^6\) This “trust bonus” diminishes in the second generation, bringing them close to the level of the majority population (Alba and Nee 2003, Maxwell 2013). For first generation immigrants, the positive effects appear to outweigh the negative. That is, the benefits of the comparatively advantageous opportunity structure in the receiving country are able to overshadow potentially negative consequences of discrimination and marginalization that may accompany immigration.

The pattern and process for second generation may be distinct. Children of immigrants have no memories of less favorable conditions in their parents’ country of origin, and it therefore provides a much weaker reference point in evaluating opportunities available to them. At the same time, for second generation migrants – especially those whose

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\(^6\) The “immigrant advantage” in the first generation and its erosion over time and in the second generation is not limited to political trust. Literature on population health observes the same pattern in many health outcomes among Black and Latino immigrants to the United States. See e.g. Read and Emerson 2005, Riosmena, Wong, and Palloni 2013.
difference from the majority is readily apparent - their “otherness” is not a choice. Instead, it is an inescapable fact of life and they have to bear the consequences regardless. Mary Waters (1999) makes this point based on her research among Caribbean immigrants in New York City. She argues that the social capital that first generation immigrants bring with them erodes in the second generation, leading to weaker educational and occupational outcomes. Similarly, a study of political trust among Mexicans in the United States by Michelson (2003) attributed the drop in political trust observed among second generation migrants to assimilation and ethnic competition. On the one hand, these individuals started to resemble the native population in their critical attitudes toward the government. At the same time, ethnic competition, racism and discrimination made them painfully aware that they would never be considered equal members of the American society (Michelson 2003: 928). Additionally, second generation immigrants report higher rates of discrimination than the foreign-born (Voas and Fleischmann 2012, Fleischmann, Phalet and Klein 2011). This aligns with the finding that over time, immigrants tend to acquire a more skeptical opinion of state institutions, thus mirroring the attitude of the majority population (Abrajano and Alvarez 2010).

In the context of Western Europe, the term “immigrant” requires further clarification. Because of increasing integration within the European Union and close cooperation with non-EU countries such as Switzerland and Norway through a number of bilateral treaties, migration within that area is associated with a transfer of certain political and economic rights (EU 2012). The similarity of institutional structures and harmonization of legal frameworks is associated with greater familiarity with the receiving environment already
upfront, and reduces uncertainty inherent in migration. The emergence of a European public sphere and the popular elections to the European Parliament where deputies are organized in parliamentary groups built around policy goals and ideas and not national interests of member states create a level of political engagement that transcends national boundaries within the EU (Koopmans and Statham 2010). Migrants within the European Union are a priori better economically, socially, and politically integrated into the receiving society (Dronkers and Fleischmann 2010, Fleischmann and Dronkers 2010). Intra- and extra-EU immigration is also perceived differently by the EU citizens themselves. Negative sentiment is directed mainly against immigrants from outside of the region as reflected in results of recent European Parliament elections and significant support for far right parties. As a result migration within the Western European region constitutes a fundamentally different experience than coming from outside of the region. This is why in this paper I focus on immigrants from outside of the European Community.

Trust and Muslims

Are country-level factors and immigrant generation sufficient, in and of themselves, to explain differences in political trust between natives and immigrants in Europe? Empirical studies in select countries (UK, Germany, the Netherlands and Canada) have shown that Muslims tend to have higher levels of institutional trust than both non-religious people and members of other religious communities (Maxwell 2010, Doerschler and Jackson 2011, de Vroome et al. 2013). Single comparative analyses found the same
result in Western Europe (Maxwell 2010b, Doerschler and Jackson 2012) and beyond
(Guiso et al. 2003). For example the latter, based on data from 67 countries and territories
included in the World Values Survey in waves 1984, 1993, and 1997, shows that
compared to any other religion, Muslims declare highest or second-highest (after
Buddhists) levels of trust in the country’s government and legal system (but not
generalized social trust), controlling for country and year effects and regardless of current
religiosity (Guiso et al. 2003).
This is surprising given that adherence to Islam in the Western European context
constitutes a “bright boundary” (Alba 2005) and a major barrier to integration (Foner and
Alba 2008). Since Muslims in Western Europe are predominantly immigrants from
outside of that region, this prompts the question of the role of religion in political trust. I
am not aware of a study that analyzes both religion and country-level predictors in
the dual reference framework. Thus, it remains unclear whether European Muslims are
more trusting of state institutions because of or in spite of their immigrant status. Perhaps
the low level of economic development and undemocratic character of sending countries
explains the “trust bonus” among Muslims in Europe. The question itself is particularly
important in the context of the high levels of anti-Muslim sentiment in many Western

Hypotheses

Prior research has shown that, in line with the institutional performance hypothesis,
individuals in countries with more democratic governance tend to express higher levels of
political trust. I expect my analysis to replicate this result. However, because the link between real or perceived institutional performance and trust requires some level of experience with the institutional setup of the receiving country, I expect the net effect of quality of governance in the country of residence to be weaker in case of first generation immigrants than the rest of the population.

Since immigrants likely make assessments of institutions and trust in relative terms, I suspect that those from countries with less reliable institutions will report higher levels of political trust in their new destinations compared with those from more developed countries. This effect should be stronger in the case of first generation immigrants who have personal memories of their home country. The effect will likely persist among second generation immigrants whose reference country is their parents’ country of birth, although perhaps will be a little weaker.

If lack of acculturation explains – at least in part – the higher levels of political trust among first generation immigrants, exposure to the culture of the receiving country and familiarity with its institutions could be expected to reduce the “immigrant bonus” in trust. This would be the case for immigrants from former colonies of the respective dominion. Thus an immigrant from Algeria to France or from India to the United Kingdom, given the historical colonial relationships, would already share a lot of characteristics with majority populations of host countries upon arrival. This includes knowledge of the language, some degree of shared history and culture, and certain familiarity with the general institutional setup. Additionally, the formation of a postcolonial identity, which emphasizes the opposition to the identity of the colonizer,
could also reduce the “immigrant bonus”. For example, postcolonial identity in Algeria was constructed as an antithesis of France, both culturally, historically and – through arabicization - linguistically (Vince 2009). Decolonization was often accompanied by violence, either in form of liberation wars, or inter-communal conflict or political rebellion (Lange and Dawson 2009). Among immigrants from former colonies, these memories and the negative image of former colonial powers, would translate into more skeptical and distrustful attitudes towards the receiving country and its institutions. Although being from a former colony often facilitates the acquisition of citizenship, it does not eliminate other barriers to full participation in the civic or economic sphere on equal terms with natives, e.g. access to professions or politics (Glick Schiller and Caglar 2008). In this way, formal citizenship comes without substantive citizenship, which is associated with understandable frustration among groups in question. Furthermore, as observed by Koopmans et al., “the legacy of colonialism may also include deep-seated racism and paternalism with regard to former colonial subjects, which may counteract the integrative effects of cultural linkages” (2005: 113). For example, Antillean immigrants to the Netherlands tend to be less politically incorporated than other foreign groups (Tillie 2004, Jacobs and Tillie 2004, Sharpe 2014). Fennema and Tillie (2001) explain low political trust and engagement among Caribbean immigrants in Amsterdam with the history of dependence and colonialism. But given the organizational weakness of post-colonial immigrants, they are often reduced to becoming consumers of integration policies designed by those in power, rather than collaborators of effective policies (Horta 2004). Finally, another mechanism which can potentially decrease the “immigrant
bonus” of those from former colonies is preferential immigration and/or citizenship policies, which reduce positive selectivity by allowing immigrants with less human capital to enter former colonial powers (Bellot and Hatton 2012). Altogether, it is plausible that being an immigrant from a former colony is associated with lower levels of political trust.

Are measures of the quality of governance in the reference and receiving country enough to explain the trust gap? Characteristics of the sending and receiving countries are no doubt important factors in shaping opinions and attitudes of immigrants. However, beyond the effect of country contexts, I expect individual factors relating to immigrant acculturation, religious affiliation and participation to play a role in determining the level of political trust. In the context of political trust, acculturation proceeds on several levels. First, it means increased familiarity with the political system and knowledge of its shortcomings. Secondly, with time immigrants start to resemble the native population and share their skepticism towards state institutions (Michelson 2001, 2003, Wenzel 2006, Röder and Mühlau 2012). Finally, length of stay in the host country is associated with greater exposure to discrimination and higher rates of perceived discrimination partly stemming from better understanding of ethnic stereotypes and anti-immigrant sentiment among in the host population (Portes 1984). All these mechanisms should lead to less trust among second generation migrants than in the foreign-born population.

Religion and religious participation have been found to be linked to political satisfaction and political engagement in a complex way. In a recent study Just, Sandovici, and Listhaug (2014) found that compared to first-generation Muslim immigrants in Western
Europe, second-generation migrants were more religious, less politically satisfied, and more likely to undertake political action, but only of non-institutionalized character. This would mean that being a devout believer of a religion that is considered foreign and less accepted by the majority population encourages political participation, but in a more adversarial way. In such a case, more religious participation in minority religious communities leads to social distance with the majority, hampering integration into the receiving society and arguably increasing the likelihood of exclusion. In this vein, one recent study found that reactive religiosity among second generation Muslims tends to coincide with heightened religious boundaries, such as Berlin and Antwerp (Phalet, Fleischmann and Stojčić 2012). Additionally, research shows that at least in some Western European countries Muslim religious leaders are often not very well integrated into society either, and tend to be more conservative than Muslims in general (Frégosi 1988, Boender and Kanmaz 2002, van Bruinessen 2003, Ceylan 2010). Taken together, the interaction between high religious participation and adherence to Islam may very well be associated with lower levels of political trust.

My hypotheses can be formalized as follows:

H1: Higher quality of governance in the receiving country will be associated with higher levels of trust in institutions of that country, ceteris paribus.

H2: Lower quality of governance in the country of origin will be associated with higher levels of trust in institutions of the receiving country, controlling for the quality of governance in the receiving country and all other factors.
H3: The effect of quality of governance in the sending country will be stronger among first generation immigrants than among second-generation immigrants, net of other factors.

H4: Having a former colony of the receiving country as country of origin will have a negative effect on immigrants’ level of trust in institutions in the receiving country, other factors held constant.

H5: The interaction of adherence to Islam and high religious participation will be negatively associated with political trust, holding all other factors constant, while in case of other religions there will be no such effect.

In the analysis I control for other determinants of political engagement whose association has been established in the literature. These are: education (e.g. Bäck and Kestilä 2009, Hooghe Marien de Vroome 2012), employment (Hudson 2006, Mishler and Rose 2001), economic status (Berg and Hjerm 2010), age, and gender. A measure of generalized social trust will help avoid confounding trust in political institutions with a more general disposition to trust others. I will also be controlling for discrimination, which has been shown to influence immigrants’ integration and trust.
Data

To test these hypotheses I will use data from the European Social Survey (ESS), rounds 2-6, covering the period 2004-2012. The ESS is an academically-driven cross-national survey of European countries that has been administered every two years since 2002. According to the survey documentation, it applies equivalent sampling strategies in all countries to produce comparable estimates based on full coverage of the eligible respondent population aged 15 and above. Despite the comprehensiveness and high quality of the data, the number of immigrant respondents in each country is essentially small due to the sample being representative of the overall population. In order to assure a sufficient number of cases from each immigrant*religion*country cell, I am pooling all available data while controlling for year of survey.

From the 36 countries that have ever participated in ESS, I chose 15 that meet the following criteria: (a) they were surveyed at least three times – to ensure that all countries are relatively equally represented, (b) they are members of the European Union or European Free Trade Association, and (c) they have at least 10 Muslim immigrant respondents each in the cumulative file. These countries are: Belgium, Denmark, Finland, 

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7 Round 1 of the European Social Survey, fielded in 2002, did not include the question on confidence towards political parties. Because the choice of three state institutions fundamental in democratic regimes – the parliament, the legal system, and the political parties – is important for the interpretations of the results, I preferred to exclude Round 1 instead of replacing the “trust in political parties” item with “trust in politicians”.
France, Germany, Greece, Ireland, Netherlands, Norway, Portugal, Slovenia, Spain, Sweden, Switzerland, and the United Kingdom.

The main advantage of using ESS data is high data quality and methodological rigor with which the survey is carried out, rich choice of attitudinal indicators available in unchanged form in all survey waves, and large country sample sizes which usually provide enough cases in most immigrant and religious categories. However, the ESS is not a survey specifically targeted at the immigrant population, so using it to study immigrants is associated with the risk of bias stemming, among others, from the administration of the survey in official country languages and by interviewers being mainly native residents of the respective country. Both of these issues could lead to the overrepresentation of native versus immigrants, and among the latter – of those who are relatively better integrated into their host societies (cf. Maxwell 2013, Morgan 2014).

In this analysis I am including only immigrants coming from outside of the European Union or the European Free Trade Association (EFTA). As explained earlier, migration within this region constitutes a qualitatively different phenomenon than immigration from outside, both in terms of the experience for the immigrant, and with regard to the perception of the receiving society and challenges posed to the receiving state.

Additionally, most of European Muslims are immigrants, and majority of them come from outside of the EU or EFTA. This is reflected in the ESS data: over 93% Muslims in
ESS 2004-2012 are immigrants, of whom over 97% have a non-EU/EFTA as country of origin. As a result, I decided to eliminate migrants from within the EU/EFTA area. The final sample after eliminating missing values on the dependent variable and key independent variables includes 141,602 individuals, of whom 19,385 are immigrants. Among immigrants roughly half (9,830) are EU/EFTA-migrants, that is individuals who were born or whose parents were born in one of the 28 EU countries, Iceland, Liechtenstein, Norway or Switzerland. They are excluded from the final sample. I also deleted observations with missing values on the dependent variable or the main independent variables. The final sample comprises 7,842 people coming from 146 countries or territories.

**Measurement**

*Measuring Trust in institutions*

I measure trust in political institutions using a scale derived from responses to three items asking respondents directly about their level of trust in three institutions - the country’s parliament, legal system, and political parties. This measure is frequently used in research on political trust and has proven have high validity and cross-national equivalence (Saris and Gallhofer 2011). The resulting factor is standardized to have a mean of 0 and

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8 For the purpose of this project Croatia was not treated as a EU member state, because its accession resulted in 2013 while data covers the years 2004-2012. For simplicity, Bulgaria and Romania which joined in 2007, were treated as EU members and hence immigrants from these countries were excluded from the analysis.

9 This trust in institutions scale is not the only measurement of political trust used in the literature. For a review see: Marien 2011.
standard deviation of 1 in the whole sample. The measurement model of trust in institutions is presented in Table 1.

Table 1. Factor Analysis of Trust in Institutions.

<table>
<thead>
<tr>
<th>Items</th>
<th>Mean</th>
<th>SD</th>
<th>All countries</th>
<th>Country with highest value</th>
<th>Country with lowest value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Trust in parliament</td>
<td>4.921</td>
<td>2.573</td>
<td>0.797</td>
<td>0.848 (Gr Britain)</td>
<td>0.735 (France)</td>
</tr>
<tr>
<td>Trust in justice system</td>
<td>5.554</td>
<td>2.635</td>
<td>0.699</td>
<td>0.770 (Slovenia)</td>
<td>0.572 (Ireland)</td>
</tr>
<tr>
<td>Trust in political parties</td>
<td>4.008</td>
<td>2.409</td>
<td>0.744</td>
<td>0.790 (Gr Britain)</td>
<td>0.634 (Switzerland)</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Items</th>
<th>Factor loadings</th>
</tr>
</thead>
<tbody>
<tr>
<td>Eigenvalue</td>
<td>1.676</td>
</tr>
<tr>
<td>% of explained variance</td>
<td>55.86%</td>
</tr>
</tbody>
</table>

Data source: ESS Rounds 2-6.

Factor loadings, i.e. correlation coefficients of indicators with the latent construct, for the pooled sample are very high, 0.797, 0.699 and 0.746 for trust in the parliament, justice system, and political parties, respectively, and the factor explains almost 56% of the total variance. The same procedure carried out for each country produced factors with equally high factor loadings, which drop below 0.6 only in the “trust in justice system” dimension in Denmark, Finland and Ireland. Correlations between the by-country measure and the total sample measure were above 0.99 in all cases, similarly to correlations between the total sample measure and factors by immigrant generation, survey year, and their combinations.
**Country-level independent variables**

I measure institutional performance of the country of residence and the country of reference (for immigrants) with the Worldwide Governance Indicators published by the World Bank (Kaufmann et al. 2009). WGI provides governance scores for most 215 economies of the world, assessing them in six dimension: voice and accountability, political stability and absence of violence, government effectiveness, regulatory quality, rule of law, and control of corruption. The indicator is compiled from a variety of different sources including household and business surveys, commercial business analysts, NGOs, and public sector organizations\(^{10}\). The main advantage over other measures of institutional performance such as the Democracy Index of the Economist Intelligence Unit, is that it is available for almost all countries of the world, and almost all reference countries of respondents in the individual-level dataset. In my analyses I am using scores for 2008, which is the mid-point of the year-range covered by the ESS data. For respondents whose reference country is Yugoslavia, Serbia and Montenegro, Czechoslovakia or the Soviet Union, values of WGI were calculated as averages of the successor countries weighted by their population.

I am using separate measures of quality of governance in the sending and receiving country instead of a single measure of the difference in WGI scores in order to test hypotheses about the differential effect of institutional performance in both countries depending on the immigrant generation. By including two variables I can decompose the

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\(^{10}\) For more information about methodology, as well as country reports and data, see: [www.govindicators.org](http://www.govindicators.org). Values of WGI from 2008 for all countries included in the analysis can be found in the Appendix, Table 5.
performance gap effect into the effect of the effect of the sending and receiving country to better understand factors that determine political trust among immigrants.

Individual-level independent variables

The main individual-level variable of interest is immigrant generation (coding schemes, and descriptives of all variables included in this analysis can be found in Table 2). Per convention, I define first generation immigrants as those individuals, who were born outside of their country of residence, and whose both parents were born outside of that country. Second generation migrants are those born in the country of residence, but with at least one parent born outside of this country. All other categories were excluded from the analysis.

Having former colony origin is a dummy variable specific for every combination of country of residence and country of reference. For example, and individual born in Algeria and living in France or from India living in the United Kingdom would be assigned a “1”, but in case of a person from Algeria who has moved to the United Kingdom or from India to France the value of the former colony variable would be “0”.

Religious affiliation is measured with five dummy variables, for Catholic, Protestant, Muslim, Orthodox, and other, less represented religious groups (Jewish, Buddhist, Other Christian, Free church/ Non-denominational, Hindu, or “other”). Those who declared themselves as not religious constitute the reference category. Religious participation is measured with the question about the frequency of attending religious services, and coded into 7 categories from “never” to “every day”.

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Table 2. Descriptive statistics and coding schemes of all individual-level variables included in the analysis.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Mean</th>
<th>SD</th>
<th>Coding notes</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Dependent variable</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Trust in institutions</td>
<td>-0.000</td>
<td>0.873</td>
<td>Factor score of trust in parliament, trust in justice system, and trust in political parties. All component measures coded 0-10</td>
</tr>
<tr>
<td><strong>Independent variables</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>First generation</td>
<td>0.621</td>
<td>0.485</td>
<td>Respondent and parents not born in the country.</td>
</tr>
<tr>
<td>Second generation</td>
<td>0.379</td>
<td>0.485</td>
<td>Respondent born in the country, at least one of the parents not born in the country. Coded 1 if the Respondent was living in a country that</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>had been a former colonial power of the country of this Respondent’s origin; 0 otherwise.</td>
</tr>
<tr>
<td>Former colony origin</td>
<td>0.224</td>
<td>0.417</td>
<td></td>
</tr>
<tr>
<td>Muslim</td>
<td>0.218</td>
<td>0.413</td>
<td>Self-reported religious denomination if Respondent declared as “belonging to a particular religious denomination.”</td>
</tr>
<tr>
<td>Catholic</td>
<td>0.186</td>
<td>0.389</td>
<td></td>
</tr>
<tr>
<td>Protestant</td>
<td>0.078</td>
<td>0.269</td>
<td></td>
</tr>
<tr>
<td>Orthodox</td>
<td>0.104</td>
<td>0.305</td>
<td></td>
</tr>
<tr>
<td>Other religion</td>
<td>0.076</td>
<td>0.265</td>
<td>Respondents who declared as not belonging to a particular religious denomination.</td>
</tr>
<tr>
<td>No religion</td>
<td>0.338</td>
<td>0.473</td>
<td>Never 0; Less often than on holidays 1; Only on holidays 2; At least once a month 3; Once a week 4; More than once a week 5; Every day 6</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Coded 1 if positive response to any of the items about sources of discrimination: religion, nationality, ethnicity, race, language</td>
</tr>
<tr>
<td>Religious participation</td>
<td>1.764</td>
<td>1.656</td>
<td></td>
</tr>
<tr>
<td>Discrimination</td>
<td>0.175</td>
<td>0.380</td>
<td></td>
</tr>
<tr>
<td><strong>Controls</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Sex</td>
<td>0.494</td>
<td>0.500</td>
<td>Male 1, female 0.</td>
</tr>
<tr>
<td>Age</td>
<td>40.057</td>
<td>16.093</td>
<td>Years.</td>
</tr>
<tr>
<td>Education</td>
<td>12.478</td>
<td>4.352</td>
<td>Years of full time education completed.</td>
</tr>
<tr>
<td>Unemployed</td>
<td>0.101</td>
<td>0.301</td>
<td>Respondent was unemployed in the last 7 days 1; otherwise 0.</td>
</tr>
<tr>
<td>Generalized social trust</td>
<td>4.872</td>
<td>2.353</td>
<td>Scale 0-10</td>
</tr>
<tr>
<td>Feeling about household</td>
<td>2.163</td>
<td>0.904</td>
<td>Living comfortably on present income; Coping on present income; Difficult on present income; Very difficult on present income.</td>
</tr>
<tr>
<td>income</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>ESS Round 2</td>
<td>0.160</td>
<td>0.366</td>
<td>1,251 respondents.</td>
</tr>
<tr>
<td>ESS Round 3</td>
<td>0.165</td>
<td>0.372</td>
<td>1,297 respondents.</td>
</tr>
<tr>
<td>ESS Round 4</td>
<td>0.213</td>
<td>0.410</td>
<td>1,672 respondents.</td>
</tr>
<tr>
<td>ESS Round 5</td>
<td>0.249</td>
<td>0.433</td>
<td>1,956 respondents.</td>
</tr>
<tr>
<td>ESS Round 6</td>
<td>0.212</td>
<td>0.409</td>
<td>1,666 respondents.</td>
</tr>
</tbody>
</table>

Source: ESS Rounds 2-6.
Perceived discrimination reduces life satisfaction (Safi 2010), but its negative effect on institutional trust is also more direct: a lot of discrimination experienced by minorities takes place during interactions with public services and state institutions (FRA 2009). Additionally, any type of discriminatory practice undermines the individual’s confidence in public institutions for not having prevented discrimination from occurring (Kääriäinen 2007). The ESS asks a set of questions about whether the respondent belongs to a group that is discriminated against in the country of residence because of color or race, nationality, religion, language, ethnicity, age, gender, sexuality, disability or other grounds. Of those ten possible reasons for discrimination the first five can be considered immigrant-specific, and in the data they often coincide and are disproportionately present among immigrants. In my analysis I coded discrimination as a dummy variable indicating whether the respondent reported belonging to a group discriminated against because of at least one of the five immigrant-specific factors, and zero otherwise. Gender is coded 0 for women and 1 for men, age is given in years and added as in squared form to control for non-linear age effects. Educational attainment is measured as number of years of full-time education completed, top-coded at 26. Labor market status is a dummy coded 1 for unemployed. Generalized social trust is measured by the standard item asking whether “most people can be trusted or you can’t be too careful,” with responses ranging from 0 to 10, where higher values indicate more trust. Although the European Social Surveys are to a large extent standardized and comparable across waves, some methodological changes along the way have made the lived of researchers a little more complicated. For example, a change from value categories to deciles in the case of
monthly household income has made it almost impossible to generate a single income measure for all ESS waves. This is why, in order to tap into respondents’ economic well-being, I am using satisfaction with own financial situation as a proxy for economic status. Responses to this question are coded in four categories from “living comfortably on present income” to “very difficult on present income.”

Models

The ESS dataset is a two-level data structure, with individuals nested in countries. Ignoring the two-level structure of the data may result in the underestimation of standard errors, and lead to calculation of significant coefficients where they should not be significant. Multi-level models allow for more realistic modeling of complex social phenomena which are related to factors operating on different levels, individual and country, and more appropriate estimation of individual factors taking into consideration the variance characteristic for all levels. All models presented in this paper have been estimated using the xtmixed command in STATA 12.

My analysis is divided into two parts. The first set of models consists of two-level hierarchical linear models to analyze differences between migrants from outside of the European Union of both generations. The structure of this data is complex: individual respondents are nested in two contexts, one of the 15 countries of residence and one of the 146 countries of origin, which makes the second level a 15*146 matrix. One approach to study this kind of data is by employing a cross-classified design, which makes the model computationally intensive and in this particular case provides minimal additional
information (the reference country dimension accounts for only about 1% of the total variation in the dependent variables, and substantive findings of the cross-classified and simple 2-level models remain the same). Hence, I am presenting a simpler, 2-level hierarchical model in which individuals are nested in their countries of residence, while characteristics (quality of governance) of the country of origin is introduces as an individual-level variable without any clustering. Because I am mostly interested in level-2 effects, all variables have been grand-mean centered (cf. Enders and Tofighi 2007). All level-1 coefficients apart from the intercept have been fixed. The full two-level hierarchical model can be written as follows (using the notation employed by Raudenbush and Bryk 2002):

**Level-1 Model**

\[
TRSTINST_{ij} = \beta_{0j} + \beta_{1j} \ast MALE_{ij} + \beta_{2j} \ast AGE_{ij} + \beta_{3j} \ast AGESQ_{ij} + \beta_{4j} \ast YRSEDU_{ij} + \beta_{5j} \ast GENTRST_{ij} + \beta_{6j} \ast HHINCFEEL_{ij} + \beta_{7j} \ast UNEMPLOYED_{ij} + \beta_{8j} \ast FIRSTGEN_{ij} + \beta_{9j} \ast MUSLIM_{ij} + \beta_{10j} \ast CATHOLIC_{ij} + \beta_{11j} \ast PROTESTANT_{ij} + \beta_{12j} \ast ORTHODOX_{ij} + \beta_{13j} \ast OTHERREL_{ij} + \beta_{14j} \ast DISCRIMM_{ij} + \beta_{15j} \ast ATTENDREL_{ij} + \beta_{16j} \ast REFCOLONY_{ij} + \beta_{17j} \ast RWGI_{ij} + \beta_{18j} \ast FIRSTGEN_{ij} + \beta_{19j} \ast ESSROUND2_{ij} + \beta_{20j} \ast ESSROUND3_{ij} + \beta_{21j} \ast ESSROUND4_{ij} + \beta_{22j} \ast ESSROUND5_{ij} + r_{ij}
\]

**Level-2 Model**

\[
\beta_{0j} = \gamma_{00} + \gamma_{01} \ast CWGI_{j} + u_{0j} \\
\beta_{1j} = \gamma_{10} \\
\ldots \\
\beta_{22,j} = \gamma_{22.0}
\]

**Mixed Model**

\[
TRSTINST_{ij} = \gamma_{00} + \gamma_{01} \ast CWGI_{2008j} + \gamma_{10} \ast MALE_{ij} + \gamma_{20} \ast AGE_{ij} + \gamma_{30} \ast AGESQ_{ij} + \gamma_{40} \ast YRSEDU_{ij} + \gamma_{50} \ast GENTRST_{ij} + \gamma_{60} \ast HHINCFEEL_{ij} + \gamma_{70} \ast UNEMPLOYED_{ij} + \gamma_{80} \ast FIRSTGEN_{ij} + \gamma_{90} \ast MUSLIM_{ij} + \gamma_{10.0} \ast CATHOLIC_{ij} + \gamma_{11.0} \ast PROTESTANT_{ij} + \gamma_{12.0} \ast ORTHODOX_{ij} + \gamma_{13.0} \ast OTHERREL_{ij} + \gamma_{14.0} \ast DISCRIMM_{ij} + \gamma_{15.0} \ast ATTENDREL_{ij} + \gamma_{16.0} \ast REFCOLONY_{ij} + \gamma_{17.0} \ast RWGI_{ij} + \gamma_{18.0} \ast RWGI_{ij} \ast FIRSTGEN_{ij} + \gamma_{19.0} \ast ESSROUND2_{ij} + \gamma_{20.0} \ast ESSROUND3_{ij} + \gamma_{21.0} \ast ESSROUND4_{ij} + \gamma_{22.0} \ast ESSROUND5_{ij} + u_{0j} + r_{ij}
\]
where $TRSTINST_{ij}$ is the reported trust in institutions score of individual $i$ living in the country $j$, $\beta_{0j}$ is the mean trust in group $j$, that is among individuals resident in country $j$. Further, $\beta_{1j}$ to $\beta_{17j}$ are coefficients of level-1 predictors: gender, age, age squared, years of education, generalized trust, feeling about one’s household income, the unemployed dummy, the first generation dummy, dummies for religions, discrimination, the measure of religious participation, former colony, and the quality of governance in the reference country. $\beta_{18j}$ is the coefficient of the interaction term between first generation migrant status and quality of governance in the country of origin, $\beta_{19j}$ to $\beta_{21j}$ are time fixed effects represented by survey round dummies, and $r_{ij}$ is the level-1 random effect. In the level-2 model, $\gamma_{0j}$ is the country-specific fixed effect, and $u_{0j}$ is the country-specific random effect.

The second set of models consists of two-level models similar to the first, but estimated separately for first and second generation immigrants. The purpose of these models is to explore individual-level differences between the two groups with regard to the associations between religion and religious participation, and political trust. Because in this part the focus is on individual-level predictors, level-1 variables have been centered around country means (Enders and Tofighi 2007).
Results

Two-level models with first and second generation immigrants

The empty model (Model A0 in Table 3) partitions the total variance into the between country component ($\tau_{00}$), the residual variance ($\sigma^2$). The intraclass correlation coefficients, $\rho = \tau_{00}/(\tau_{00} + \sigma^2)$, informs about the proportion of total variation in the dependent variable that is between countries, or the correlation between trust levels of two individuals from the same country. In general, there is strong evidence for substantial variability of outcome scores between countries with over 15% of total variation in the dependent variable attributable to the country level.

The first conditional model (Model A1) includes only individual-level covariates: immigrant generation, religion and religious participation, perceived discrimination, and former colony origin. Altogether these predictors explain around 40% of country-level variation, and 10% individual-level variation. Coefficients confirm anticipated patterns of associations between these variables and political trust, in particular the positive association between being foreign-born and trust, and negative influence of discrimination. Estimates also show that former colony origin is not a significant predictor of trust when country-level characteristics are not controlled for.
### Table 3. Two-level models with respondents nested in country of residence.

<table>
<thead>
<tr>
<th>Trust in institutions</th>
<th>Model A0</th>
<th>Model A1</th>
<th>Model A2</th>
<th>Model A3</th>
<th>Model A4</th>
</tr>
</thead>
<tbody>
<tr>
<td>Constant</td>
<td>0.055</td>
<td>0.001</td>
<td>0.061</td>
<td>0.005</td>
<td>-0.001</td>
</tr>
<tr>
<td>(0.089)</td>
<td>(0.068)</td>
<td>(0.049)</td>
<td>(0.042)</td>
<td>(0.043)</td>
<td></td>
</tr>
<tr>
<td>First generation</td>
<td>0.208***</td>
<td>0.191***</td>
<td>0.202***</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.019)</td>
<td>(0.020)</td>
<td>(0.020)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Muslim</td>
<td>0.155***</td>
<td>0.143***</td>
<td>0.143***</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.027)</td>
<td>(0.027)</td>
<td>(0.027)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Catholic</td>
<td>0.074**</td>
<td>0.076**</td>
<td>0.074**</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.028)</td>
<td>(0.028)</td>
<td>(0.028)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Protestant</td>
<td>0.025</td>
<td>0.027</td>
<td>0.022</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.036)</td>
<td>(0.036)</td>
<td>(0.036)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Orthodox</td>
<td>-0.012</td>
<td>-0.011</td>
<td>-0.011</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.040)</td>
<td>(0.040)</td>
<td>(0.040)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Other religion</td>
<td>0.073*</td>
<td>0.071</td>
<td>0.071</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.037)</td>
<td>(0.037)</td>
<td>(0.037)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Religious participation</td>
<td>0.027***</td>
<td>0.026***</td>
<td>0.026***</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.006)</td>
<td>(0.006)</td>
<td>(0.006)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Discrimination</td>
<td>-0.166***</td>
<td>-0.167***</td>
<td>-0.166***</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.023)</td>
<td>(0.023)</td>
<td>(0.023)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Origin country colony</td>
<td>-0.046</td>
<td>-0.065*</td>
<td>-0.057*</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.029)</td>
<td>(0.029)</td>
<td>(0.029)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Residence country WGI</td>
<td>0.781***</td>
<td>0.545***</td>
<td>0.540***</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.134)</td>
<td>(0.115)</td>
<td>(0.115)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Origin country WGI</td>
<td>-0.076***</td>
<td>-0.066***</td>
<td>-0.069***</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(0.014)</td>
<td>(0.014)</td>
<td>(0.014)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>First generation * Origin country WGI</td>
<td></td>
<td></td>
<td></td>
<td>-0.081**</td>
<td></td>
</tr>
<tr>
<td>(0.028)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Controls**

| Sociodemographics*   | yes      | yes      | yes      | yes      |          |
| ESS Rounds           | yes      | yes      | yes      | yes      |          |
| Variance components  |          |          |          |          |          |

| var(country) \( \tau_{00} \) | 0.117*** | 0.068*** | 0.035*** | 0.025*** | 0.025*** |
| (0.022)               | (0.026)  | (0.007)  | (0.005)  | (0.005)  |
| var(individual) \( \sigma^2 \) | 0.648*** | 0.573*** | 0.643*** | 0.571*** | 0.570*** |
| (0.005)               | (0.009)  | (0.005)  | (0.005)  | (0.005)  |
| ICC \( \rho \)        | 0.153    | 0.106    | 0.052    | 0.042    | 0.042    |
| Model fit             |          |          |          |          |          |
| AIC                   | 18927.621| 17986.373| 18862.118| 17954.667| 17948.328|
| BIC                   | 18948.5  | 18146.6  | 18924.8  | 18128.8  | 18129.5  |
| -2LL                  | -9460.8  | -8970.2  | -9422.1  | -8952.3  | -8948.2  |
| N(individual)         | 7842     | 7842     | 7842     | 7842     | 7842     |

* Sociodemographics include: sex, age, education, subjective income, social trust, unemployed.
Unstandardized coefficients; standard errors in parentheses.
* p<0.05 ** p<0.01 *** p<0.001.

Source: ESS Rounds 2-6, Worldwide Governance Indicators.
Model A2 includes country-level predictors, quality of governance scores, and ESS Round dummies. Adding only these variables explained over 70% of variation in the between-country variability, while the individual-level variance remained unchanged. As expected, the coefficient for quality of governance is positive and highly statistically significant. Model A3 adds all individual-level controls, which decreased the unexplained residual variance by over 11%, and further reduced unexplained between-country variance as a result of compositional differences between countries. According to this model, each unit increase in the Worldwide Governance Indicator of the residence country is associated with an increase of political trust in that country by 0.842 standard deviation units, controlling for all other factors. This supports Hypothesis 1 that higher quality of governance in the receiving country would be associated with higher levels of trust in institutions.

At the same time the effect of quality of governance in the sending country, is negative, even if not very strong: every unit increase in the quality of governance in the country of origin is associated with a decrease in political trust by around 0.07 of standard deviation, *ceteris paribus*. This means that the bigger the gap in quality of governance between the reference country and residence country, or the greater the improvement of quality of governance experienced by the immigrant after migration, the higher is the “trust bonus”, thereby supporting Hypothesis 2. The significant and negative interaction term between first generation immigrant and WGI in the sending country, added in Model A4, confirms Hypothesis 3 that posits a stronger effect of the quality of governance in the reference country among first generation immigrants than in the second generation. The effect of
coming from a former colony of the current country of residence is above and beyond the effects of quality of governance in the sending and receiving country. Although the effect is not very strong, it is statistically significant, and means that net of all other factors immigrants from former colonies to former colonial powers on average have slightly lower levels of trust than immigrants from outside the colonial network.

In all models individual-level controls for the most part confirm findings from prior research. Political trust is positively associated with generalized social trust, which may be seen as supporting theories about common sources of both types of trust. People who are less satisfied with their financial situation tend to have lower levels of political trust. Furthermore, trust decreases with age until about 55 years when it starts increasing again, while sex is not statistically significantly associated with political trust. Somewhat surprisingly, political trust is not significantly associated with education (measured in years of full-time education) and only marginally significantly associated with labor market status (whether the respondent was unemployed in the last 7 days). In the first case, the lack of significance may result from lack of full comparability of educational attainment between immigrants from different countries and its unequal market value. In case of unemployment, it may be the imperfect measure in addition to collinearity of the unemployment indicator and satisfaction with household income.

Two-level models by immigrant generation

To explore individual-level differences between first and second generation migrants, I stratified the sample by immigrant generation and re-estimated the same two-level
models. Estimates are presented in Table 4. In addition to religious affiliation, these models include interactions between each religion and religious participation. Several interesting observation are to be made here. First, as shown in Models B1-F and B1-S, which deal with the first and second generation respectively, only for Muslims are main effects of religious affiliation significantly different than for the not religious.

Table 4. Two-level models of trust in institutions by immigrant generation.

<table>
<thead>
<tr>
<th>Trust in institutions</th>
<th>Generation:</th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>First</td>
<td>Second</td>
<td>First</td>
<td>Second</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Model B0-F</td>
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Continued
Additionally, Muslims are also the only religious group where religious participation changes the magnitude of the association with political trust. The combination of Islam and religious participation is associated with a decrease in trust compared to being Muslims and not participating in religious events, and this decrease is much stronger among second generation immigrants, as proposed in Hypothesis 5.
Conclusion and Discussion

In this paper I used individual-level survey data from 15 Western European countries, combined with country-level indicators of quality of governance, to examine factors that shape trust in state institutions of immigrants from outside of the region. Results show that political trust among immigrants from outside of Western Europe is positively associated with the quality of governance in the country of residence, and negatively associated with the quality of governance in the country of origin. This provides support for the dual frame of reference hypothesis, where immigrants are nested in two institutional contexts, both of which have an impact on political confidence. As a result, political trust is not only influenced by the absolute or perceived performance of state institutions in the country of residence, but also by immigrants’ earlier experience with institutions in the country of origin. This earlier experience serves as a benchmark against which immigrants evaluate institutions of the receiving country, and the lower the benchmark, the more favorable the assessment of the receiving country and the higher the political trust. Additionally, this finding shows that the institutional performance hypothesis, hitherto tested on general populations, applies also to immigrant groups.

The trust-shaping effects of the receiving and sending country are different among first generation immigrants and second generation immigrants. As expected, among foreign-born residents in the 15 Western European countries analyzed in this paper, the effect of
country of origin was much stronger than among children of foreign-born parents. This means that poor government performance in the sending country can translate into more positive evaluations of the receiving country even controlling for the receiving country’s institutional performance. The effect is far weaker among second generation immigrants, who often have little or no first-hand experience of interactions with institutions of the country of birth of parents.

Beyond the effect of quality of governance in the sending and receiving country, coming from a former colony is negatively associated with political trust of immigrants. This provides support for the acculturation hypothesis that the chipper moods among first generation immigrants are in part due to their little knowledge of the receiving country, its culture and institutions. Immigrants who migrate from former colonies to former colonial powers have some level of familiarity with the host country already on arrival, hence the small but significant negative effect on political trust.

The second part of the analysis focused on individual-level determinants of trust in state institutions, religious affiliation and participation in religious services, in order to better understand the source of high political trust identified in previous research. According to the results, the frequency of attending religious services significantly impacts the effect of adherence to Islam, but not to any other religion. Additionally, this interaction effect between being Muslim and religious participation is highly significant only in the second generation. As a result, among second generation Muslim immigrants less participation in religious events is associated with higher political trust, while Muslims who participate frequently have least trust.
The negative association between religious participation and political trust among second
generation Muslim immigrants could be understood as a consequence of segmented
assimilation, where some immigrant Muslims are denied access to participation in
important spheres of social and political life. In reaction, marginalized groups hold on to
one element of their identity that seems safest and is moreover emphasized by the rest of
the society, that is Islam, and close in their local religious communities.

Conclusions drawn based on results of statistical analyses presented in this paper are
essentially limited by the nature of available data. Cross-sectional data do not allow to
test dynamic hypotheses about changes in immigrant attitudes over time, while the lack
of information about the country of birth in earlier European cross-national survey projects makes it impossible to compare today’s second generation immigrants with
foreign-born residents in e.g. the 1980s or 1990s to determine changes from generation to
generation. At the same time qualitative research among immigrant communities would
get us closer to understanding mechanisms of inclusion and exclusion of immigrants from
distant cultural backgrounds and the effect of different trajectories of assimilation of
political attitudes and engagement.

Results of this project show that research on trust in state institutions among immigrants
– a growing group in Western Europe and an emerging phenomenon in Central and
Eastern Europe – can benefit from insights from both theories and immigrant assimilation

\[11\] The European Values Survey added questions about whether the respondent was born in the
country of survey only in the 2008 wave, while the World Values survey, which had these
questions earlier, did not cover Western Europe. Similarly, necessary information are not
included in the International Social Survey Programme or any other cross-national survey that I
am aware of.
and incorporation, and the literature on political attitudes and engagement. These results do not fully explain however why Muslim immigrants to Western Europe on average have higher levels of political trust than any other religious group or the non-religious. Without controlling for the quality of governance in the sending country and religious participation the effect of Muslim self-identification is much stronger, and although it is attenuated with each of these additional factors taken into account, it cannot be fully explained.

One plausible explanation for this “trust bonus” can be the mechanism of immigrant selection, which is often mentioned in literature on immigration, but whose effects on various outcomes remain not very well researched. The mechanism operates in two stages: self-selection and legal immigration barriers. It may be that in case of Muslim immigrants to Europe this mechanism is especially efficient in selecting individuals who are most determined to integrate, accept social, political and economic norms, and adapt to the way of life. In other words, such a mechanism would make immigrants from certain countries less representative of the general population in that countries. On the level of measurement, it could be that the survey situation leads immigrants to self-identify as religious versus atheist at different rates, depending on the religious-cultural background in the country of origin. Another factor could be differences in the magnitude of social desirability bias.

Unfortunately, the examination of these potential explanations of high trust among Muslim immigrants is not possible with available data, so solving the puzzle of high political trust of Muslim immigrants will be up to future research. Whatever the source, it
should be a priority of policy makers to design and implement necessary integration frameworks to make sure this “trust bonus” is not wasted.
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Data

ESS Round 6: European Social Survey Round 6 Data (2012). Data file edition 1.2. Norwegian Social Science Data Services, Norway – Data Archive and distributor of ESS data.


Appendix: Worldwide Governance Indicator scores.
Table 5. Worldwide Governance Indicator scores.

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<th>Country</th>
<th>WGI</th>
<th>Country</th>
<th>WGI</th>
<th>Country</th>
<th>WGI</th>
<th>Country</th>
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* Calculated as averages of successor countries weighted by their population.