Online Appendix: Robustness Checks

One could reasonably argue about some of the coding decisions that underlie the final version of the geopolitical threat scale on which the main analysis is based. There is also room for interpretation as to which dimensions should be included in such a scale, the possibility that influential observations are driving the results, the question of whether our strategy to generate an additive scale based on four dimensions makes sense, and the issue of whether our results are as time invariant as our argument would predict. We took all these issues into account and present results of the resulting robustness checks here.

1. Coding of geopolitical threat (Appendix Table 1: Rows I through III)

Ambiguous cases and dimension specification: Before settling on our geopolitical threat scale and the specific scores of individual countries, we went through twelve iterations by probing different threat dimensions for inclusion and by changing the score of ambiguous cases—e.g. scoring Poland as a case of territorial loss; scoring France as a case of recurrent internal conflict due to Corsica (results not shown). Some of the resulting alternative scales performed better, in terms of its statistical association with anti-immigration attitudes, than the results presented in the main text, and some worse. But all were strongly significant in a statistical sense and substantively significant in terms of effect size.[1] In the end, we settled on what we think is the most compelling dimension specification and accurate coding. That all these other iterations of the geopolitical threat scale performed well bolsters our confidence that our analysis does not rely on our decisions regarding the coding of more difficult or ambiguous cases.

Recently independent countries: We coded the threat variable differently by adding two threat points to recently independent countries (such as Latvia) whose citizens might feel especially insecure in the international environment. After all, a dozen countries in our analysis have only recently gained independence and their geopolitical fate is therefore far from settled. We do not think that the population of younger countries are necessarily more anti-immigrant than those of other countries—given identically traumatic histories of nation-state formation—which is why our coding system does not account for the years since independence. If we nevertheless add two points to the geopolitical threat scale values of these young countries, the results still hold, as the first row of Appendix Table 1 shows.

[1] For attitudes towards potential immigrants of a different ethnicity or race the coefficient for the geopolitical threat scale ranges from 0.18 to 0.30 with the version we chose in 8th place. When ranking results in terms of the statistical robustness of the association, the version we chose has the second lowest z-score. The ranking is similar when looking at the results for attitudes towards immigration from poor countries outside Europe.

World War II: We did not count the occupation by Nazi-Germany as a threat because these occupations happened within a context in which the entire population of Europe was threatened geopolitically, in one way or another, even if only some were occupied. That said, we conducted a robustness test to see if this decision might influence our results. We recode the geopolitical threat scale adding one threat point (loss of sovereignty) to all countries formally occupied by Nazi-Germany during World War II. As the second row of Appendix Table 1 shows, results are not only robust, but would have been more favorable to our hypothesis.

Colonial Wars: According to our theory, threats to the sovereignty and territorial integrity of the core nation-state translate into anti-immigration sentiment, while wars fought in the colonies against anti-imperial guerillas, however traumatic, never threatened to divide the metropolitan territory (say of Great Britain) or end in foreign rule. To evaluate this conjecture empirically, we create a scale that counts loss of overseas colonial territory as an additional point on the geopolitical threat scale and adds an additional point if this loss was accompanied by an anti-colonial war of liberation, such as in Algeria. Again, as shown in row III-A of Appendix Table 1, results are robust to this alternative specification of the core independent variable.

Treatment of loss of territory: A related issue in our coding decisions is the question of what constitutes the core "homeland" and thus what constitutes loss of territory. Should we only count territories demographically dominated by the core nation as loss or should we also count other, contiguous territories once under the control of a country, as we did in the main version of the coding scheme?
Since coding logics are always open to debate, we test an alternative, which only codes a loss if the territory in question was considered part of the nation's heartland. We recoded the UK as not having lost the territory of Northern Ireland due to a failure of union (-1), and Austria, Turkey, Hungary, and Russia also as not having lost territory (-2) since most of the lost domains were not populated by German, Turkish, Hungarian, and Russian speakers respectively. Results are unchanged (row III-B). In addition we tested a version of the scale that does the above recodes but also codes Ireland as having lost territory (+2) which again does not affect our results (row III-C).

2. Influential Observations (Appendix Table 1: Rows IV through VI)

Given the small sample size at the country level, we wanted to make sure that our results are not driven by a handful of cases. For example, what happens when countries that scored the highest or lowest on

the geopolitical threat scale are dropped from the analysis? As rows four and five of Appendix Table 1 show, the geopolitical threat scale's substantive and statistical significance remains intact when those highest or lowest on the scale are removed from the analysis. The same is true if we exclude the two countries that might be interpreted as influential from the bivariate graphs, Sweden and the United Kingdom (row VI).

3. Adding, removing, or alternatively specifying control variables (Appendix Table 1: Rows VII through XI)

Finally we examine models that add additional country-level variables to test alternative hypotheses and the robustness of our measures. We also estimate models that drop non-significant control variables to see whether over-specification is an issue.

Share of immigrants from countries that posed geopolitical threat: Our argument is that it is not antagonisms towards immigrants from specific countries that link geopolitical experiences to restrictive attitudes on immigration but that such past experiences lead to an increased salience of national identities and more restrictive attitudes towards foreigners in general.

As an additional test of this hypothesis, we estimate whether higher levels of migration from such past-threat countries lead to more restrictive attitudes towards immigrants in general. To do so, we constructed a variable that measures the share of the population in each country that are immigrants from countries that posed a specific geopolitical threat in the past, using the same list of historical threats on which the geo-political threat variable is based.

For the number of immigrants we draw on data from the OECD and the United Nations Statistical yearbooks and standardize the total by the country's population. When we include this variable as an additional regressor, we do not find any statistically significant effects and the coefficient for the geopolitical threat variable is unaffected (see row VII of Appendix Table 1).

Ethnic diversity: The models presented in the paper employ the share of immigrants to control for the possibility that existing stocks of migration lead to more restrictive attitudes towards immigration. However, this measure does not well account for ethnic diversity. To test a potential confounding influence of ethnic diversity, we estimated a set of models that adds the ethnic fractionalization index of each country as a country-level variable. The data are based on the Soviet Atlas and taken from Fearon

and Laitin's (2003)[2]. The index is defined as one minus the Herfindahl index of linguistic concentration and expresses the probability that two randomly chosen individuals belong to different language groups. In short, higher values correspond to more diversity. As the results summarized in row VIII show, the coefficient on the geopolitical threat variable remains unaffected. While ethno-linguistic fractionalization is indeed associated with higher levels of restrictionism (across all three dependent variables), the association does not reach statistical significance at conventional levels.

Influence of the Soviet Union: Another alternative hypothesis is that the Soviet Union had a unique influence on attitudes towards immigration in its satellite states. Possible mechanisms include both a lack of exposure to multicultural and anti-racist ideologies and an education regime that some argue in fact promoted xenophobia (e.g. Tromly 2014).[3] To check whether these types of processes might explain our result we include a country-level dummy variable for those countries who were part of the Soviet Union or considered satellite states. The coefficient of this dummy variable does not approach statistical significance for either of the measures of anti-immigration sentiment nor does its inclusion affect the coefficients of the geopolitical threat variable (row IX of Appendix Table 1).

Drop Globalization Index and GINI: When we drop these two non-significant variables the coefficients for the geopolitical threat variable in the model for attitudes towards different race-ethnicity immigrants and those from poor countries outside Europe are smaller than in our original model, but they retain a very high level of statistical significance. The results are substantively unchanged (row X).

Different Measure for presence of foreigners (Pct. Foreign Born): We tested whether our way of measuring the control variable, foreign born, adequately captures the perceived level of foreigner presence. It might be that rather than the foreign born, it is visible minorities that are perceived as an existing "threat". To address this concern we follow a procedure outlined in Gorodzeisky and Semyonov, (2015, footnote 4)[4] to calculate the share non-EU immigrants and second-generation in each country's population. This alternative control variable measurement does not affect our results (row XI).

[2] http://fsi.stanford.edu/publications/ethnicity_insurgency_and_civil_war

[3] Tromly, Benjamin. 2014. "Brother or Other? East European Students in Soviet Higher Education Establishments, 1948–1956." *European History Quarterly* 44(1): 80-102.

[4] Gorodzeisky, Anastasia and Moshe Semyonov. 2015. "Not Only Competitive Threat But Also Racial Prejudice: Sources of Anti-Immigrant Attitudes in European Societies." *International Journal of Public Opinion Research* 28 (3): 331-354.

Appendix Table 1: Robustness Tests

Specification	Different Race/Ethnicity		From poor countries outside EU		Same ethnicity		
	Coef.	Z value	Coef.	Z value	Coef.	Z value	
(I) Add 2 points to geopolitical threat scale of all recently independent countries (Bulgaria, Czech Republic, Estonia, Croatia, Hungary, Latvia, Lithuania, Poland, Romania, Slovenia, Slovakia, Ukraine)	0.19	3.23 **	0.21	3.50 ***	0.04	0.64	
(II) Code Nazi occupation as loss of independence (adding one point to threat scale)	0.25	4.63 ***	0.25	3.91 ***	0.08	1.32	
(III - A) Count loss of overseas colonies as one point and anti-colonial wars as an additional point	0.28	3.96 ***	0.27	3.65 ***	0.11	1.21	
(III – B) Change scale -1 for UK, and -2 for Turkey, Austria, Russia and Hungary.	0.27	3.51 ***	0.27	3.08 ***	0.07	1.02	
(III – C) In addition to III-B +2 for Ireland.	0.25	4.12 ***	0.25	3.62 ***	0.07	1.27	
(IV) Drop four countries scoring highest on geopolitical threat scale (Cyprus, Russia, Turkey, and Hungary)	0.19	3.23 **	0.21	3.28 ** (b)	0.08	0.89	
(V) Drop eight countries with geopolitical threat scale score of zero	0.29	3.99 ***	0.27	3.30 ***	0.11	1.75	.
(VI) Remove Sweden and Great Britain from data.	0.26	4.86 ***	0.25	4.08 ***	0.07	1.27	
(VII) Add share of migrants that come from 'threat-countries' as IV	0.26	3.94 ***	0.23	3.45 ***	0.09	1.46	
Coef. for share of immigrants (per 10k)	-0.004	-0.05	0.07	0.95	-0.03	-0.41	
(VIII) Adding Ethnic Fractionalization Index as IV (a)	0.26	4.09 ***	0.25	3.40 ***	0.06	1.03	
Coef. for Ethnic Fractionalization	0.81	1.41	0.96	1.43	0.89	1.51	
(IX) Add dummy variable for Soviet Union	0.26	4.49 ***	0.25	3.95 ***	0.08	1.46	
Coef. for Soviet Union dummy	-0.04	-0.21	0.16	0.59	-0.20	-0.97	
(X) Drop Global. Index & Gini	0.17	2.82 **	0.20	3.35 ***	0.03	0.56	
(XI) Different measure for Pct FB	0.26	4.27 ***	0.25	3.75 ***	0.09	1.66	.

Notes: All models include the full set of covariates as the models presented in the main text. a) Data on Cyprus is missing from the data of the ethnic fractionalization index thus the data for this country is omitted from the regression. (b) This model estimated using ordered logistic regression with clustered standard errors.
*** p<0.001; ** p<0.01; * p<0.05 ; . p <0.1

4. Construction of the aggregate scale

As mentioned in the main text, we lack strong theoretical or empirical reasons to weigh dimensions differently and therefore opted for a simple sum-scale that combines the four dimensions (loss of sovereignty, loss of territory, internal conflict, external conflict) into a single geopolitical threat measure. To assess whether this aggregation strategy is justifiable we used each dimension as a separate independent variable.

We did so in two ways: First we treat each dimension as a scale (with a range of 0 to 2). Treating such narrow ranges as scales might be problematic; therefore, we also estimate a second version where we dichotomize each dimension differentiating countries with 0 from those with scores of 1 or 2. When using the dichotomized version of the scale variable, the mixed effects logistic regression model fails to converge in one dimension and so we opt for a standard ordered logistic regression that uses clustered standard errors to adjust for the hierarchical nature of the data. Results are summarized in Appendix Table 2 (see below). Models include the full set of covariates but we show only the coefficients for the geopolitical threat coding.

Appendix Table 2: Summary of regression models predicting preferred level of migration for those of "different ethnicity or race" entering four dimensions of geopolitical threat scale as individual predictors

		Sub-dimensions as scale. Mixed effects ordered logistic regression.				Sub-dimensions dichotomized 0/1. Ordered logistic regression with clustered standard errors			
		Coeff.	SE	T value		Coeff.	SE	T value	
Loss	Territory	0.32	0.15	2.12	*	0.39	0.21	1.86	.
	Independence	0.14	0.13	1.07		0.28	0.18	1.50	
Conflict	Internal	0.34	0.14	2.43	*	0.60	0.20	2.97	**
	External	0.42	0.18	2.31	*	0.53	0.35	1.52	

Note: All models include the full set of covariates as the models presented in the main text.
*** p<0.001; ** p<0.01; * p<0.05; .<0.1

All dimensions of the scale predict anti-immigration sentiment in the expected direction and three of the four are statistically significant at conventional levels. Moreover, the point estimates of these three

coefficients are of similar size. The coefficient for the "loss of independence" dimension is not statistically significant and lower by about 50% but still of the same order of magnitude as the others. When dichotomizing, standard errors increase, but point estimates remain of the same magnitude. The coefficient for "loss of independence" is larger and roughly on par with the "loss of territory" dimension. Considering the small sample size (n=33) and very limited variation in each dimension of the scale, these results provide strong support for the notion that all dimensions contribute to geopolitical threat in a similar way. We note here that we repeated the same exercise with attitudes towards immigrants from poor countries outside of Europe as the dependent variable and get substantively the same results (not shown here).

5. Pooling multiple years of data and reproducing main results for other survey years

Because our argument emphasizes long-term social processes and relative stability of anti-immigration sentiment over time, our method should not only accurately predict levels of anti-immigration sentiment in a single year, as shown in the main text, but over a range of years and in every single year. To test this, we proceed in two steps.

Pooled analysis: We first aggregate all available ESS rounds by country and year, which gives us a total of 128 observations. Not all countries are represented in all rounds of the ESS: for example France is represented in all five rounds, but Bulgaria only in three. In the analysis summarized in Appendix Table 3 we include all country level variables and add dummy variables for survey years. Except for the Geopolitical Threat Scale, which is time invariant, all other independent variables are updated to reflect the survey year or the closest available data point.

Since the dependent variables, which now represent country average responses to questions on attitudes towards immigration, are continuous, we use a linear regression model. As the summary in Appendix Table 3 shows, the results are consistent with our findings from the multilevel ordered logistic model. The coefficients predicting the effect of the geopolitical threat scale are statistically significant both for the "different ethnicity" and the "poor countries" versions of the question. Each unit increase in geopolitical threat predicts a 0.1 unit increase in the average response to the immigration question. Considering the standard deviations of both variables, this means that a one standard deviation increase in geopolitical threat (1.7 units) translates into roughly one half of a standard deviation increase in average anti-immigration attitudes. The coefficient is much smaller and nowhere near statistical significance in the question about immigrants from the same ethnicity, again consistent with our hypotheses.

Appendix Table 3: Summary of linear regression models that estimate average attitudes towards immigrants at the country level

	Different Ethnicity		From poor countries		Same Ethnicity	
	Coeff.	T values	Coeff.	T values	Coef.	T values
Geopolitical Threat Scale	0.100	2.74 **	0.103	2.63 **	0.015	0.54
Change in GDP	-0.018	-1.52	-0.016	-1.23	-0.020	-1.87 .
Pct. Foreign Born	0.002	0.36	0.004	0.58	-0.006	-0.94
KOF index (Globalization)	0.003	0.58	-0.001	-0.14	0.010	1.45
Post Tax GINI	0.010	0.77	0.009	0.68	0.024	1.98 *
Constant	1.82	2.84 ***	2.18	3.24 ***	0.88	1.14
N	128		128		128	
R2	0.33		0.32		0.27	
R2 Without Geopol. Threat Scale	0.13		0.14		0.26	

Note: Includes fixed effects for survey year. All models include the full set of covariates as the models presented in the main text.
*** p<0.001; ** p<0.01; * p<0.05; .<0.1

The measurement scale of the linear regression coefficient is different from the ordered logistic model we use in the main text. However, we can compare the magnitude across these different types of models if we take the predicted marginal probabilities of the multilevel ordered logistic model (see Table 4 in the main text) and assign numeric values to responses (admit many =1; admit some =2; etc.). The predicted average response in a country with a Geopolitical Threat rating of 4 is 2.80 while the average response for a rating of 5 is 2.91. The difference of 0.11 between the two is very close to the prediction of the linear model based all country-year observations: a one-unit change in geopolitical threat leads to a 0.10 change in anti-immigrant attitudes.

Analysis of other survey years: In a second step, we reproduce the bivariate analysis for each survey year separately, with a varying set of countries depending on where the ESS was administered. Below, we reproduce Figure 2 of the main text for each of the other survey waves. As the plots illustrate, there is a positive (and statistically significant) relationship between geo-political threat and anti-immigrant sentiment in every survey wave. This supports our line of reasoning, which posits a relatively stable relationship between legacies of the past and contemporary attitudes towards immigrants.

Appendix Figure 1: Geopolitical threat and average anti-immigrant attitudes across survey waves