

Ethnic Identity, Residential Segregation, and Labor-Market Outcomes of Immigrants in Europe

by

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Abstract

Using data from the European Social Survey on most EU countries, we look at the relationship between ethnic identity, segregation and employment prospects, as well as at the individual characteristics associated with a strong ethnic identity. Different measures of ethnic identity are considered. We find that a strong attachment to ethnic customs and traditions seems to be associated with a lower probability of being employed. Contrarily to the presumptions often exposed by commentators and media, we also find that strong ethnic identities are not fostered in ethnically segregated neighborhoods and that they do not seem to be significantly associated with political activism. When we differentiate between first and second generations of immigrants, our evidence reveals signs of an economic and cultural integration of immigrants in Europe. Interestingly, contrary to the US where ethnic minorities are mainly concentrated in inner large cities, in Europe immigrants populate mostly small towns and the countryside.

Key words: ethnic identity, ethnic enclaves, employment, first- and second-generation immigrants.

JEL Classification: A14, J15, J18, Z19.

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1 Introduction

An intense political and intellectual debate is taking place in Europe around migration issues. Rather than being centered on the economic costs and benefits of such inflows, the debate has instead focused on the perceived costs and benefits of cultural diversity.⁵ This debate has been particularly intense after the series of violent disturbances in various cities and towns in England (e.g. Oldham, Leeds, Burnley, Bradford) in the spring and early summer of 2001, involving young British Asian men, and the riots in Paris' suburbs in November 2005 where most of the rioters were the French-born children of immigrants from African countries.

Though a range of potential explanations were proposed, three received considerable attention in political circles and also in the media. First, the lack of a shared civic *identity* to bring together diverse communities. Second, increasing *segregation* of ethnic communities on economic and geographic lines. Third, *negative labor market outcomes*. In this paper, we will mainly focus on the possible links between these three factors.

The attention paid to these three factors (ethnic identity, segregation, and labor-market outcomes of ethnic minorities) is relatively novel in Europe and does represent a departure from the long-standing debate which has tended to emphasize racial discrimination as the key force in driving ethnic disadvantage. The debate in the US, at both a policy and academic level, on these types of issues is of longer standing. One theme that has emerged from the academic literature is that some individuals in ethnic groups may “choose” to adopt what are termed “oppositional” identities, that is, some actively reject the dominant ethnic (e.g., white) behavioral norms while others totally assimilate to it (see, in particular, Ainsworth-Darnell and Downey, 1998). Studies in the US have found, for example, that African American students in poor areas may be ambivalent about learning standard English and performing well at school because this may be regarded as “acting white” and adopting mainstream identities (Fordham and Ogbu, 1986; Wilson, 1987; Delpit, 1995; Akerlof, 1997; Ogbu, 1997; Austen-Smith and Fryer, 2005; Fryer and Torelli, 2005; Selod and Zenou, 2006; Battu et al., 2007). In some instances, oppositional identities produce significant economic and social conflicts and can lead to adverse labor-market

⁵ Huntington (1996)'s notion of clash of civilization has served as a focal point for those who believe multi-cultural societies are simply not feasible. In his book, Sen (2000) has opposed these views.

outcomes for ethnic minorities. This is a good example that can explain why a strong ethnic identity can lead to adverse labor-market outcomes.

In the present study, we contribute to such a debate by providing some further evidence on the relationship between *ethnic identity*, *geographic segregation*, and *labor-market outcomes* of the immigrants in the European Union. Using data from the *European Social Survey* (ESS), we are able to differentiate between first and second generation of immigrants and collect some suggestive results on patterns of cultural and economic integration of immigrants in Europe. Specifically, we will answer the three following questions: What affects an ethnic identity? What is the relationship between ethnic identity and geographical segregation? Does ethnic identity affect labor-market outcomes of ethnic minorities?

Section 2 discusses the relationship with the literature. Section 3 describes the ESS data and details how we identify the different generations of immigrants and, in particular, how we measure ethnic identity. Section 4 investigates what individual characteristics correlate with having a strong ethnic identity. In Section 5, we look in detail at the relationship between ethnic identity and geographical segregation. Section 6 examines the relationship between ethnic identity and employment outcomes. Finally, in Section 7, we discuss the policy implications of our findings.

2 Related literature

2.1 What affects an ethnic identity?

There is a large literature in economics, sociology and anthropology, that documents how ethnic traits are transmitted from parents to children and how ethnic identity is adopted (see, in particular, Akerlof and Kranton, 2000; Alba, 1990; Bisin and Verdier, 2000; Bernal and Knight, 1993; Boyd and Richerson, 1985, Cavalli-Sforza and Feldman, 1981; Phinney, 1990). In particular, according to Akerlof and Kranton (2000), identity is a person's sense of self or self image and "his or her identity is bound to social categories; and individuals identify with people in some categories and differentiate themselves from those in others." (page 720). In other words, identity is associated with the social environment and expected respective behaviors (a prescription or norm for behavior). Deviations from the prescription generate disutility. Examples of social

categories include racial and ethnic designations and ethnic identity is then the extent to which members of a particular ethnic group associate themselves with their ethnic background or culture.

Berry (1997) has developed a *two-dimensional structure* for cultural adjustment where the identification with the majority culture and the minority culture are treated as separate concepts. This gives a flexible identity model where individuals are, for example, given the possibility of simultaneously identifying with both the majority culture and cultural background. Four cultural identities are identified in this structure: *Assimilation*, which means a strong relationship with the majority culture but a weak relationship with the original culture; *Integration*, which means close ties with both the original and the majority culture; *Separation*, which means a weak connection with the majority culture but a strong connection with the original culture; *Marginalization*, which means a weak connection with both the majority and the original culture.

In the economics literature, there are few papers that try to decipher what is behind an ethnic identity. Constant et al. (2006), which study the degree of minority identity and German identity among foreign-born in Germany, find that education that has been acquired before immigration has a negative effect on how immigrants identify with German culture while education that has been acquired after immigration is of no importance. A similar study by Zimmermann et al. (2007) examines how identity emerges among foreign-born individuals in Germany. The results show the age when immigrating to be of importance. Younger immigrants identify more strongly with German culture by showing a higher degree of integrated or assimilated identity as compared to older immigrants.

Casey and Dustmann (2009) also examine ethnic identity in Germany. They address the question to what extent “identity” in the parent generation of immigrants transmits to the next generation. They find that children of immigrants identify more strongly with their home country than with the host country. Both mothers and fathers have a very weak sense of German identity and identify quite strongly with their native country. They also find that the time spent in Germany increases the probability of reporting a German identity.

Nekby and Rödén (2009) analyze the question of ethnic identity in Sweden. Their results indicate that the feeling of togetherness with the Swedish majority culture is not systematically connected to the probability of feeling a strong connection with the minority

culture. This means that the identification with the cultural background does not differ between those who consider that they have a connection with Swedish culture and those who do not. Apart from this, there are no other systematic differences between different national groups.

For the case of England, Battu and Zenou (2009)⁶ found that it is more likely that ethnic minorities who have been subjected to racial attacks have a more negative attitude to British culture and everything that is related to it, such as for example mixed marriages. But it does not reinforce the affiliation with the own group. A good knowledge of the language is crucial for the choice of identity. In particular, those who speak fluent English seem to have a less oppositional identity. Language control helps individuals in adopting the majority norm values in the choice of identity. It is less likely for a person who was born in Britain to develop an oppositional identity. The longer an individual remains in Britain, the smaller is the probability that he/she rejects the British culture. There is a positive relation between arranged marriages and oppositional identity. To be married to someone from a different culture is a sign of accepting the white norm and considering oneself to be British; something which is less popular among people who have made arranged marriages.

2.2 Segregation and ethnic identity

In most industrialized countries, there are substantial differences in the residential distribution of minority and majority groups. Most American cities, for example, exhibit a high level of racial segregation and stark socioeconomic disparities between neighborhoods (Cutler et al., 1999). Cutler and Glaeser (1997) estimate that a 13 percent reduction in residential segregation would eliminate one third of the black/white gap in schooling, employment, earnings, and unwed pregnancy rates.

There is a natural connection between housing segregation and ethnic identity. Indeed, if an individual with a foreign background lives isolated from people in the majority group, it is difficult for him/her to become integrated. The incentives to learn the language are small and “local” social norms are strong. This means that there is a high probability that this individual will be “separated” and be outside the labor market.

⁶ See also Bisin et al. (2008) and Manning and Roy (2009).

There are few studies that look directly at the relationship between segregation and ethnic identity. One exception is Battu and Zenou (2009) who find that housing segregation plays a crucial role for ethnic identity in the UK. Those who live in immigrant-dense areas (more than a third of the local population in areas that belong to the same ethnic group) do have a higher probability of rejecting the “white” culture. They do not feel British and have a strong identification with their cultural background.

2.3 Segregation, ethnic identity, and labor-market outcomes of ethnic minorities

Let us examine the relationship between segregation, identity and outcomes. There is a very large literature based on the “spatial mismatch hypothesis” that was initiated by Kain (1968). Kain argued that residing in urban segregated areas distant from and poorly connected to major centers of employment growth, minority workers face strong geographic barriers to finding and keeping well-paid jobs. In particular, white city dwellers experience much better labor market outcomes than blacks.

In the US context, where jobs have been decentralized and blacks have stayed in the central part of cities, the main conclusion of the spatial mismatch hypothesis is to put forward the distance to jobs as the main culprit for the high unemployment rates and low earnings among blacks. Since the study of Kain, hundreds of studies have been carried out trying to test the spatial mismatch hypothesis⁷ (see, in particular, the literature surveys by Holzer, 1991; Kain, 1992; Ihlanfeldt and Sjoquist, 1998; Gobillon et al., 2007). The usual approach to test the spatial mismatch hypothesis is to relate a measure of labor market outcomes (employment or earnings), based on either individual or aggregate data, to a measure of job access, typically some index that captures the distance from residences to centers of employment. The bulk of the evidence shows that indeed job access is crucial in explaining adverse-labor market outcomes of ethnic minorities.

⁷ Most empirical studies are using US data. Very few are European. Exceptions include Thomas (1998) and Patacchini and Zenou (2005), for the UK, Dujardin et al. (2008) for Belgium, Gobillon et al. (2009) for France, Åslund et al. (2009) for Sweden.

There is thus a strong effect of segregation on labor-market outcomes.⁸ What about ethnic identity? Few studies have in fact studied the connection between ethnic identity and labor market outcome for individuals with a foreign background.

In the studies cited above about Germany (Constant et al., 2006; Zimmermann et al., 2007; Casey and Dustmann, 2009), the connection between the different categories of identity (i.e. integration, assimilation, separation and marginalization) and the probability of being employed is investigated. They find no systematic differences in employment between assimilated and integrated men, but they do between assimilated and integrated women, at the advantage of the latter. At the same time, the results show that the probability of being employed, independent of sex, is significantly lower for those who are separated and marginalized as compared to those who are assimilated. This can be interpreted as a strong minority identity not having any negative effect on the chances of being employed, given that it is combined with a strong majority identity.

Just like the identification with the German majority culture can increase the probability of being employed, being employed might increase the feeling of affinity with German culture. Results showing that those who identify with the majority culture are employed to a larger extent might simply be due to these individuals having had a good labor market situation in a historical perspective. First, this might have increased the probability of identifying with the majority culture and second, it might have increased the probability of future employment.

Nekby and Rödin (2007) also study the relation between cultural identity and employment in Sweden. The results show that there are only small differences in employment between individuals with an integrated identity and those with an assimilated identity. Those who are integrated have a three percentage point lower chance of being employed as compared to those who are assimilated. But individuals with the separated identity have considerably lower chances of becoming employed and an eight percentage point lower probability of being employed than those who are assimilated. The differences in employment between different cultural identities are a male phenomenon. The results

⁸ There is also evidence, at least for Europe, that ethnic enclaves have a positive impact on labor market outcomes of immigrants. Using a natural experiment (i.e. a spatial dispersal policy under which refugees were randomly dispersed across locations), Edin et al. (2003) and Damm (2009), for Sweden and Denmark, respectively, find strong evidence that the size of ethnic enclaves are positively correlated with earnings and job finding. These authors explain these results by the fact ethnic networks disseminate job information, which increases the job-worker match quality and thereby the hourly wage rate.

for men are similar to those that apply for the whole group while the results for women do not show any systematic differences between the different cultural identities as concerns employment. The differences among men are small between the integrated and the assimilated identity while the separated identity has considerably lower chances of employment (9.5 percentage points) as compared to the assimilated identity.

Finally, for the UK, Battu and Zenou (2009) undertake a simple empirical investigation of the relationship between an oppositional identity and employment in the labor market in Britain. Their results indicate that the social environment of individuals has an influence on their identity choice and that those non-whites who have preferences that accord with being oppositional are likely to experience an employment penalty. They actually have a seven percentage point lower possibility of being employed as compared to those who are not oppositional. However, there is no “penalty” on the labor market for individuals strongly identifying with their cultural background. There is also a cost of being against mixed marriages; people who care about whether a close relative would like to marry a white person also have a lower probability of being employed.

All studies imply that there is a strong identification with the majority culture that is important in order to succeed on the labor market and that the degree of identification with the cultural background is less important. Since housing segregation affects ethnic identity, there is also a strong relation between segregation and economic integration. Åslund et al. (2009) have shown that those immigrants who became located in areas with a lack of jobs located close by in 1990-91 had a lower level of employment in 1999. Thus, there is a long-run effect of being located in a certain type of environment since having a short distance to jobs affects the possibility of becoming employed. The living environment is therefore crucial both for ethnic identity and outcomes.

We will now investigate the relationships between ethnic identity, segregation, and labor-market outcomes of ethnic minorities. The main difference with the previous studies is that we will use data on most of the 25 European countries (and not on only one country) and, as a result, be able to draw some general policy implications for Europe. The drawback is that the information on some variables is not as good as in the dataset presented above.

3 Data and definitions of ethnic identity

We use data from the European Social Survey (ESS). The ESS is a European Union funded survey conducted in most EU-25 countries every two years from 2002, containing detailed information on socio-economic characteristics of individuals, identity and religion issues as well as labor-market outcomes of both immigrants and natives. The questionnaire comprises ‘core’ items (which are repeated in all rounds) aiming at monitoring change and continuity in a wide range of socio-economic, socio-political, socio-psychological and socio-demographic variables and ‘rotating’ items (which vary from round to round) aiming instead at deepening the understanding of special topics. A supplementary questionnaire is also administered to all respondents, asking questions on human values.⁹ Because the ESS does not oversample ethnic minorities, the main data source of our analysis will be the *cumulative* ESS data, which pools the common information from the first to the third ESS round. This will guarantee that sample sizes of ethnic minorities are not too small. Our dataset includes countries participating at least in two rounds, ending up with a total of 24 countries and information on roughly 125,000 individuals. It also provides quite large sample sizes within countries that allow us to control for country-specific effects. The countries included in this data are: Austria, Belgium, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Luxembourg, Netherlands, Norway, Poland, Portugal, Slovakia, Slovenia, Spain, Sweden, Switzerland, UK, and Ukraine.

We classify the respondent as immigrants if one or both parents are born outside the country. We then define first generation immigrants if born outside the country and second generation immigrants if born in the country.

The information provided by the ESS allows us to capture different dimensions of ethnic identity. In particular, it contains direct questions about the importance to follow traditions and customs, the importance of religion and the language most often spoken at home. It does not contain, however, information on the relationship between the ethnic identity and the “majority identity” where this person lives. For example, Bisin et al. (2008) as well as Battu and Zenou (2009) use the Fourth National Survey of Ethnic Minorities

⁹ The European Social Survey is academically led and, as a result, has used a methodologically rigorous multinational design that guarantees representativeness. A slightly modified formulation of the main questions is also administered to a sub-sample of respondents in order to determine measurement errors and the reliability of the items.

(FNSEM) collected in 1993/94 by the Policy Studies Institute (PSI), which deliberately over-samples ethnic groups and contains extensive information on various issues surrounding ethnic identity and preferences. For example, in this dataset, ethnic minorities had to choose between “Strongly agree”, “Agree”, “Disagree”, “Strongly disagree”, “Neither disagree or agree” to answer the following questions: “In many ways I think of myself as British” and “In many ways I think of myself as[Respondent’s ethnic group]”. In that case, one can define an ethnic identity using the definition of Berry (1997) exposed in Section 2.1. We will not be able to do that here.

We use three dimensions of ethnic identity by considering the importance of “traditions and customs”, “religion attachment” and the “language spoken at home” for each individual. Specifically, the ESS section on human values asks the following question: “How much like you is this person? Tradition is important to him. He tries to follow the customs handed down by his religion or his family.” The possible answers are: (1) “Very much like me”, (2) “Like me”, (3) “Somewhat like me”, (4) “A little like me”, (5) “Not like me”, (6) “Not like me at all”. We measure the intensity of ethnic identity using a dichotomous variable (*traditions are important*) taking value 1 if the reported value is equal to 1 (i.e. “very much like me) or 2 (i.e. “like me”) and 0 otherwise. We also propose a more extreme definition of ethnicity by considering a dichotomous variable (*traditions are very important*) which takes value 1 if the reported value is equal to 1 (i.e. “very much like me) and 0 otherwise.¹⁰

“Religious attachment” can be derived using the direct ESS question: “How religious would you say you are?”, with a scale 1 to 10, with 0 being “not religious at all” and 10 “very religious”. We use a dichotomous variable (*religion is important*) taking value 1 if the reported value is (strictly) greater than 5 and 0 otherwise. We also single out persons with a very strong attachment to religion with a dichotomous variable (*religion is very important*) taking value 1 if the reported value is (strictly) greater than 8 and 0 otherwise. Observe that using religion as a measure of ethnic identity can be controversial. In the case

¹⁰ In the ESS, there are other interesting questions related to ethnic identity, such as those asking opinions on, for example, if it is good for a country if almost everyone shares the same customs and traditions or if immigrants should be allowed to educate their children in their own separate schools if they wish. Unfortunately, these questions are only available in the first wave (special module on immigration), whereas we need to pool all 3 waves to get enough sample sizes (here immigrants are not oversampled and we also want to distinguish between first and second generation) and control for unobservable country-specific effects. However, such information will be used when searching for a valid instrumental variable estimation strategy in Section 6.

of the United States, it is a well-established that religion activities have an important impact on Blacks' sense of identity. Indeed, the Black church is the anchoring institution in the African American community (Lincoln and Mamiya, 1990; Myrdal, 1944). The church acts simultaneously as a school, a benevolent society, a political organization, a spiritual base, etc. Black churches are significantly more likely than White congregations to participate in civil rights activities. For example, using data from the 1979-1980 national Survey of Black Americans, Ellison (1993) shows that participation in church communities fosters positive self-perception of blackness through the interpersonal supportiveness and positive reflected appraisals of coreligionists. For Europe, it seems reasonable to assume that the attachment to religion is a measure of identity, especially for groups like Muslims, Sikhs and Buddhists where religion is a way to keep traditions from the home country (Bisin et al., 2008).

Finally, our last indicator of ethnic identity is a dichotomous variables (*foreign language at home*) taking value 1 if the language most often spoken at home is different from the national language and 0 otherwise.¹¹

Table 1 contains the corresponding summary statistics on our sample, distinguishing between generations of immigrants. Irrespective of the measure of ethnic identity considered, the table shows that the strength of ethnic identity is lower for second generation immigrants.

[Insert Table 1 here]

4 What affects ethnic identity?

We now turn to collect some evidence on the characteristics of immigrants showing a strong ethnic identity.

Following Section 2, we will try to decipher what affects a strong ethnic identity by looking at variables such as the individual's characteristics (i.e. age, gender, education, mother and father education, residential area, years since arrival) and answers to questions about public and political trusts, political interest, political activism, civic activism, life

¹¹ There are a couple of papers that emphasize the importance of English language fluency (Chiswick, 1978; McManus et al. 1983; Borjas, 1994; Dustmann and Fabbri, 2003) and religion and culture (Iannaccone, 1998; Lazear, 1999; Brown, 2000) in ethnic identity.

satisfaction, happiness, and social activism. The Data Appendix of this paper contains the precise definitions of such variables as well as descriptive statistics on our sample. Including these attitudinal variables in an ethnic identity regression is new and it has not been done before. We include them because we have this information and because we believe that the more ethnic minorities are participating to public and civic actions in the host country, the better integrated they are and the more likely they have a weaker ethnic identity. We will look more precisely at the relationship between ethnic identity and geographical location in the next section.

We thus regress the probability of having a strong ethnic identity (as defined in Section 3) on the above listed characteristics. The results are contained in Table 2, where the different columns report the results that are obtained when using our different measures of ethnic identity as dependent variables.

As in most empirical papers testing for ethnic identity (see Section 2.1), we are fully aware that simultaneity and endogeneity issues are a problem here and we will therefore be very cautious in interpreting the results. It is extremely difficult to find good instruments (see e.g. Battu and Zenou, 2009) and, most researchers have been interpreting correlations between variables rather than causal relationships.

[Insert Table 2 here]

Looking at the correlations between the different variables, we see from Table 2 that we have the standard results already obtained in previous research (see Section 2.1). The more educated people are and/or the more educated the mother is and/or the longer the time spent in the host country, the weaker is one's ethnic identity. Interestingly, and consistent with Casey and Dustmann (2009), we find that second-generation immigrants have a weaker ethnic identity than their parents. We also find that females tend to be more attached to ethnic traditions and religion than males.

Concerning the specific variables on participation to public and civic life, we find mixed results and often not statistically significant. Public trust is the only variable that has a negative and statistically significant coefficient in all columns, which would mean that ethnic minorities who trust other people living in the host country are more integrated than those who don't and, therefore, have a weaker ethnic identity. The results for the other variables are mixed even though the signs are more often negative, as one would predict.

To conclude this section, we have seen that immigrants in Europe tend to show a pattern of not only economic but also cultural integration over time. Interestingly, we see a

substantial difference in the magnitude of the effects when distinguishing between the probability of having a strong and that of having an *extremely* strong ethnic identity. The decrease in the probability of having a strong ethnic attachment for the second generation immigrants is about 23 percent, whereas the decrease in the probability of having a very strong ethnic attachment is only 13-14 percent. This evidence seems to reveal that the sense of ethnic identity does attenuate for the second generation, but intense ethnic identities are more persistent. This is again consistent with Casey and Dustmann (2009) who find that there is a strong intergenerational transmission of ethnic identity from one generation to the next in Germany. Finally, we also find that immigrants living in cities have more intense ethnic identities. In the next section, we will look in more detail at the relationship between segregation and ethnic identity.

5 Identity and ethnic geographical segregation

We first investigate the residential location patterns of immigrants in Europe. Figure 1 displays the distribution of immigrants by type of residential location, distinguishing between residing in a big city (*big city*), in suburbs or outskirts of a big city (*suburb of a big city*), in a town or small city (*town or small city*), and in a country village, farm or home in the country side (*country village or countryside*).

[Insert Figure 1 here]

Contrary to the US where ethnic minorities are mainly concentrated in the central part of big cities (see, e.g. South and Crowder, 1997, Table 2), in Europe, immigrants mostly live in small cities. This is an important and up-to-now not enough emphasized peculiarity of the European immigration. This can potentially have important policy implications.

Our data, however, does not allow us to investigate in more detail the relationship between living in a big city and the strength of ethnic identity, in particular because they do not offer a valid strategy to address a possible endogeneity of location choices for people that choose to locate in cities rather than in small towns or in the countryside.

To investigate further the relationship between ethnic identity and location, we analyze how ethnic geographic segregation affects identity at the level of residential neighborhood. Indeed, the first round of the ESS (ESS1) contains a special module deepening issues about immigration, which allows us to identify the effects of ethnic

enclaves on the intensity of ethnic identity. Specifically, we can answer the question on whether stronger ethnic identities are fostered in more ethnic segregated neighborhood.

The first round of the ESS covers 22 countries and contains information on roughly 42, 000 individuals. Specifically, the countries participating in the first ESS round are: Austria, Belgium, Czech Republic, Denmark, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Israel, Luxembourg, Netherlands, Norway, Poland, Portugal, Slovenia, Spain, Sweden, Switzerland, UK.

Table 3 reports our empirical evidence on the relationship between the probability of having a strong ethnic identity and living in ethnic enclaves. We construct a dummy variable (*many minorities*) taking value 1 if many minorities live in the residential neighborhood and 0 otherwise. The results suggest that people living in areas with many minorities tend to show a stronger identity. This indicates that there may be peer effects and complementarities in identity, meaning that more ethnic families strengthen one's identity.

[Insert Table 3 here]

These results have to be interpreted with caution since no causality can be claimed because of the obvious endogeneity of residential location. It may well be that families with strong identities select themselves in areas with a lot of ethnic families. This is a classical problem in the location literature. To tackle this issue, some have used a natural experiment (Åslund et al., 2009, Damm, 2009) and others have only focused on families living in *public housing*, claiming that their residential locations can be considered as exogenously determined (see e.g. Gurmu et al., 2008, or Patacchini and Zenou, 2009).

In the present paper we will adopt a different strategy to tackle the endogeneity issue of location choices. Our empirical strategy is as follows.

The main endogeneity problem affecting such an analysis can be addressed by comparing information on the *reported ideal ethnic neighborhood composition* and the *actual ethnic composition of the residential neighborhood* where an individual live. The precise questions in the ESS1 are the following: (i) "Suppose you were choosing where to live, which of the three types of area would you ideally wish to live in?", with possible answers: "An area where almost nobody was of a different race or ethnic group from most [country] people", "Some people were of a different race or ethnic group from most [country] people", "Many people were of a different race or ethnic group", "It would make no difference". (ii) And now, "how would you describe the area where you currently live?", with possible

answers: “An area where almost nobody is of a different race or ethnic group from most [country] people”, “Some people are of a different race or ethnic group from most [country] people”, “Many people are of a different race or ethnic group”.

Among the sample of immigrants, we select those depicting as the “ideal” residential neighborhood the one with almost no ethnic population and investigate what happens to their ethnic identity when they live in highly segregated neighborhood (i.e. with many ethnic minorities). In this case, the residential location of an individual can be considered as exogenous with respect to ethnic preferences because if this person would have chosen his/her location, then he/she would have resided in a less ethnically populated neighborhood. In other words, if this ethnic person declares that he/she wants to live in a mostly “white” neighborhood and, in fact, lives in a mostly “ethnic” neighborhood, this means that he/she could not choose where to live (for example, because of financial constraint) and his/her choice of location was driven by other factors than ethnicity.

Does an ethnically segregated neighborhood, which implies a higher level of interaction with the ethnic population, increase the strength of an ethnic identity? Our empirical results are contained in Table 4. Contrarily to our previous results (see Table 3), the results show that there is now a *negative* effect associated with the ethnic composition of the residential neighborhood, which is statistically significant for two out of our three measures of ethnic identity. In other words, without choosing it, living in an ethnic enclave and thus being exposed to many other ethnic minorities does not seem to increase the strength of ethnic identity. On the contrary, it seems to decrease the strength of one’s ethnic identity. This evidence may confirm the fact that the previous results (Table 3) were mainly due to selection and our new results (Table 4) may indicate that people living in an ethnic neighborhood do not feel threatened by the majority values and thus have a weak identity. This may also indicate that these ethnic minorities, who prefer mixed or white neighborhoods, do not interact very much with other minorities and are just upset to live there. As a result, the more “ethnic” is the neighborhood, the weaker is their ethnic identity.

[Insert Table 4 here]

Interestingly, when we perform the symmetric exercise, which means selecting ethnic minorities considering as “ideal” a residential neighborhood with a high level of ethnic population (i.e. with many or at least few ethnic minorities) and inspect what happens when they live in a mixed neighborhood, we find no statistically significant

estimated impact associated with the ethnic composition of the residential neighborhood for none of our proxy of ethnic identity. Here the dummy variable used in the regression analysis (*few minorities*) takes value 1 if almost no or as the most few minorities live in the residential neighborhood and 0 otherwise. In this exercise, we deal with people who reveal a strong ethnic identity but still live in a mixed neighborhood. In this case, the residential neighborhood can also be considered as exogenous with respect to ethnic preferences because if these people would have chosen their location, then they would have certainly resided in a more ethnically populated area. Our results are contained in Table 5. They do not show any tendency towards cultural assimilation. The sign is even positive in some cases, indicating that more mixed neighborhoods may trigger stronger ethnic identity. Bisin et al. (2009a,b) have developed an overlapping-generation model where ethnic parents put effort in transmitting their cultural values (such as identity) to their kids and show that the more mixed is the neighborhood, the more intense are ethnic identities and the stronger is the ethnic socialization effort on the part of ethnic parents. They test their results using British data and find, indeed, that more ethnic neighborhoods generate weaker ethnic identity.

[Insert Table 5 here]

To investigate further this issue, in Figure 2, we display the distribution of immigrants with a strong ethnic identity by neighborhood ethnic composition in Europe as a whole and for all the different European countries separately. It appears that they are not mainly located in highly segregated neighborhood. On the contrary they appear to mostly live in areas populated by few or almost no minorities. And this is true in almost all European countries.¹² This may again indicate that mixed neighborhood trigger stronger ethnic identity.

[Insert Figure 2 here]

¹² Figure 2 uses “religion attachment” as a measure of ethnic identity. We have plotted similar figures for the other measures of ethnic minority and we find similar evidence.

6 Ethnic identity and employment outcomes

We now turn to investigate the relationship between ethnic identity and employment. This literature has been surveyed in Section 2.3 and the results show that, in some cases, there is a penalty in terms of employment to have a strong identity.¹³

Table 6 displays simple descriptive statistics from our data on immigrants' probability of being unemployed with respect to natives in each European country and in Europe as a whole. We consider here individuals between 16 and 64 years and use a dummy equal to 1 if the individual is unemployed and 0 otherwise. Even if in all countries unemployment is larger among individuals who have immigrated than for the native population (apart from Italy), there are large differences between countries, however. In Luxembourg, for example, immigrants are more than 4 times more unemployed as compared to the natives. The corresponding figure for the UK is 1.52. If we take Europe as a whole, then this ratio is 1.38 for the years 2002-2006. It is interesting to notice that the gap between immigrants and natives reduces by about 15% for the second generation of immigrants.

[Insert Table 6 here]

A relevant question is whether having a strong ethnic identity is associated with an economic penalty in terms of employment prospects for the immigrants in Europe and whether such an association is different between first and second generation immigrants.

Using our entire sample of immigrants, we then regress the probability of being employed on the strength of ethnic identity and immigrant status (i.e. whether being first or second generation immigrant). We still consider individuals between 16 and 64 years and use as dependent variable a dummy equal to 1 if the individual is employed and 0 otherwise. We control for gender, age, education and, importantly, also for years since arrival in the country. The results are contained in the different columns of Table 7, with and without the inclusion of country dummies. The use of country dummies might be essential in this context because of the large differences between European countries in terms of institutions, especially in the labor market.¹⁴

[Insert Table 7 here]

¹³ See Battu et al. (2007) for a theoretical model explaining why there might be a negative correlation between ethnic identity and employment outcomes.

¹⁴ Unfortunately, the not large within country sample sizes prevent us to include a richer set of controls.

In line with the expectations, we find that the probability of being employed first increase and then decrease with age, it is lower for females than for males and it is higher for more educated people. It then appears that having a strong ethnic identity is associated with an employment penalty between 3 and 5 percent, depending on the proxy of ethnic identity chosen. This is very close to what Battu and Zenou (2009) have found for the UK. The penalty when the ethnic identity is particularly strong increases up to 10 percent. Interestingly, we find that the more the immigrants spend time in the host country, the higher is the probability of finding a job and that second-generation immigrants have a much higher probability of being employed. These results seem to point towards the presence of an economic integration process of immigrants in Europe. They are however only indicative and call for further investigations about the type and nature (i.e. whether temporary or not) of the jobs covered by immigrants, as well as for more accurate estimates of the speed of this possible integration process, possibly differentiating the analysis by country of origin and destination of immigrants. Our results change only minimally with and without country dummies, suggesting that the relationship between employment probability and ethnic identity is not different between and within EU countries.

We next focus on the first and the second generation immigrants separately. The results are contained in Tables 8 and 9, which have exactly the same structure as Table 7. A comparison between Tables 8 and 9 reveals the following evidence. Not surprisingly, language differences do not seem to matter anymore for the second generation immigrants, but, for these people, all the other measures of ethnic identity are associated with a higher penalty in the labor market. Having in mind the evidence collected in Table 1, the picture seems to be that second generation immigrants have lower levels of ethnic identity with respect to their parents, but, when such feelings are preserved, they are associated with more difficulties in finding a job.

[Insert Tables 8 and 9 here]

One obvious problem with what we have done so far is that the strength of an individual's identity may in fact be endogenous. A lack of success in the labor market may induce or encourage some to adopt identities that are out of kilter with majority values. Dealing with this issue especially in this context is difficult. One standard approach is to undertake a two-stage instrumental variable estimation, where in the first stage the intensity of ethnic identity is estimated with appropriate instruments. In the second stage, the

predicted values are included into the employment equation. Valid instruments are variables that do not affect the probability of being in employment other than through the effects of these variables on the probability of having a strong ethnic identity, and that are not caused by employment status. Unfortunately, the pooled ESS dataset does not offer any suitable instrument. The special module on immigration of the first ESS round, however, asks detailed questions about opinions. In particular, it is asked how much the respondent agrees or disagrees with the statements: (i) It is better for a country if almost everyone shares the same customs and traditions; (ii) Communities of people who have come to live here should be allowed to educate their children in their own separate schools if they wish. The answers to these questions (denoted respectively *country customs* and *separate schools*) are used as instruments in our analysis. They are coded 1 to 5, with 1 meaning “agree strongly” and 5 “disagree strongly”. In addition we also use our indicator of “public trust”, which was found to be a good predictor of ethnic identity.

In our analysis the ethnic identity equation (with instruments) and the employment equation are estimated jointly by maximum likelihood, which allows the errors of the two equations to be correlated.

One needs, however, to take care in interpreting the results from this type of analysis and perhaps cautious in making strong claims of causality, even with instruments. These results, be they from two stage least squares or maximum likelihood estimation, are an indication of the relationship between identity choices and employment but by no means the final word.

Tables 10 reports our estimates and diagnostic tests (in the last lines). The chi-squared test for exogeneity (Wooldridge, 2002) confirms that the errors in the two equations are indeed correlated. No evidence of misspecification is revealed. All of our instruments have a negative and significant relationship with all of our indicators of ethnic identity. Interestingly, this indicates that immigrants with stronger ethnic identities tend to agree with the statement “it is better for a country if almost everyone shares the same customs and traditions”, but at the same time they would like to have the possibility to educate their children in their own separate schools. “Well integrated” ethnic minorities, as captured by our indicator on public trust, tend to have a weaker ethnic identity.

Table 11 reports the marginal effects for the employment equation to ease the interpretation of these IV results and make them comparable with the OLS evidence in Table 7.¹⁵ We still find the same qualitative results as before, namely that there is a price to pay in terms of employment for people having a strong identity but the magnitude of the effects is much higher.. At face value, it suggests that having a strong ethnic identity is associated with an employment penalty of roughly 50 percent, which is a huge effect of identity. Besides the statistical uncertainty, there are reasons to be skeptical about such a large effect given the assumptions regarding the exclusion restriction and given also the reduced sample size in this exercise, as well as the lack of the possibility to include a more extensive set of controls. The necessity to run this check on the immigrants surveyed in the first round of the ESS only also prevents us from running this analysis for first and second generation immigrants separately.

[Insert Tables 10 and 11 here]

7 Policy implications and concluding remarks

We would like now to discuss some policy implications of our findings. As stated above, it is difficult to interpret all our results in terms of causality but we can still suggest some policy implications based on our revealed correlations. Let us first summarize our main results. We find that: (a) the more educated people are, and the longer they spend time in the host country, the weaker is their ethnic identity and the higher is their employment probability; (b) second-generation immigrants have a weaker ethnic identity than their parents and a higher chance to obtain a job; (c) when second-generation immigrants have a very strong ethnic identity, they have a lower chance to get a job as compared to second-generation immigrants who have a weaker identity; (d) public trust (i.e. trusting other people living in the same host country) has a negative association with the strength of one's ethnic identity; (e) living in an ethnic enclave may weaken one's ethnic identity; (f) generally, having a strong ethnic identity is associated with an employment penalty that varies between 4 percent and 10 percent.

If the objective of the European Union is to increase employment, especially for ethnic minorities, then our results suggest that strong ethnic identity can have negative

¹⁵ We cannot include here country dummies because of the limited size of the ESS1 immigrant sample.

effect and should be “weakened”. Our results indicate that ethnic enclaves are not “bad” (similar results have been found by Edin et al., 2003, and Damm, 2009) in the sense that they are associated with weaker ethnic identity and (this has to be proved) maybe higher employment rates. Our findings can also explain why the different integration policies implemented in Europe have had small effects on the labor-market outcomes of ethnic minorities because they may induce more intense ethnic identities and stronger ethnic socialization efforts on the part of ethnic parents.

To conclude, it would nice to deepen our analysis by investigate in more detail different groups of ethnic minorities. Here, we put together all minorities. But, we know that there are very large (cultural and economic) differences between different groups, especially between Chinese, Indians and Blacks. We hope in the future to obtain better data on this issue so that a more refined analysis can be performed.

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Table 1 Sample description

Traditions are important		Traditions are very important		Religion is important		Religion is very important		Foreign language at home	
All immigrants		All immigrants		All immigrants		All immigrants		All immigrants	
0.50		0.20		0.44		0.13		0.35	
(0.50)		(0.40)		(0.50)		(0.34)		(0.48)	
[16,255]		[16,255]		[17,758]		[17,758]		[17,814]	
1 st gen	2 nd gen	1 st gen	2 nd gen	1 st gen	2 nd gen	1 st gen	2 nd gen	1 st gen	2 nd gen
0.55	0.46	0.23	0.18	0.48	0.39	0.16	0.10	0.46	0.23
(0.50)	(0.50)	(0.42)	(0.38)	(0.50)	(0.49)	(0.37)	(0.30)	(0.50)	(0.42)
[8,122]	[8,116]	[8,122]	[8,116]	[9,021]	[8,718]	[9,021]	[8,718]	[9,035]	[8,759]

Notes: Mean values, standard deviations (in parentheses) and number of observations (in square brackets) are reported. Differences in means are statistically significant for any pair of groups. Differences in total numbers of observations are due to missing values in variables.

Table 2: Ethnic Identity and Attitudes

Probit estimation results

Dep. Var: Probability of having a strong ethnic identity, measured by:					
	Traditions important	Traditions very important	Religion important	Religion very important	Foreign language at home
Public trust	-0.0133*** (0.0034)	-0.0095*** (0.0028)	-0.0060* (0.0033)	-0.0049** (0.0020)	-0.0118*** (0.0030)
Political trust	0.0024 (0.0034)	-0.0010 (0.0028)	0.0158*** (0.0033)	-0.0015 (0.0020)	-0.0072** (0.0031)
Political interest	-0.0059 (0.0087)	-0.0066 (0.0071)	0.0014 (0.0085)	-0.0018 (0.0050)	0.0037 (0.0079)
Political activism	0.0310 (0.0373)	-0.0110 (0.0307)	0.0202 (0.0357)	0.0040 (0.0207)	-0.1093*** (0.0322)
Civic activism	0.0379* (0.0228)	0.0159 (0.0188)	-0.0061 (0.0220)	-0.0381*** (0.0127)	0.1480*** (0.0234)
Life satisfaton	-0.0043 (0.0042)	-0.0030 (0.0034)	0.0150*** (0.0041)	0.0021 (0.0024)	-0.0292*** (0.0038)
Happiness	0.0107** (0.0050)	0.0054 (0.0039)	0.0039 (0.0049)	0.0093*** (0.0031)	-0.0085* (0.0044)
Social activism	-0.0046 (0.0051)	0.0034 (0.0041)	-0.0018 (0.0050)	-0.0045 (0.0030)	-0.0154*** (0.0045)
Female	0.0287* (0.0147)	0.0287** (0.0118)	0.0932*** (0.0141)	0.0368*** (0.0082)	-0.0060 (0.0132)
Age	-0.0007 (0.0036)	-0.0086*** (0.0029)	0.0033 (0.0035)	-0.0015 (0.0021)	-0.0019 (0.0032)
Age2	0.0000 (0.0000)	0.0001*** (0.0000)	-0.0000 (0.0000)	0.0000 (0.0000)	0.0000 (0.0000)
Education	-0.0095*** (0.0021)	-0.0049*** (0.0017)	-0.0042** (0.0020)	-0.0050*** (0.0013)	-0.0110*** (0.0019)
Father education	-0.0056 (0.0060)	-0.0013 (0.0050)	-0.0018 (0.0058)	-0.0019 (0.0036)	-0.0030 (0.0053)
Mother education	-0.0218*** (0.0066)	-0.0266*** (0.0057)	-0.0192*** (0.0064)	-0.0108*** (0.0041)	0.0237*** (0.0058)
Second generation	-0.2328*** (0.0372)	-0.1474*** (0.0301)	-0.2302*** (0.0355)	-0.1329*** (0.0215)	-0.2509*** (0.0333)
City	0.0114 (0.0148)	0.0267** (0.0120)	0.0112 (0.0143)	0.0167** (0.0084)	0.0403*** (0.0133)
Years since arrival	-0.0348*** (0.0094)	-0.0194*** (0.0072)	-0.0311*** (0.0089)	-0.0159*** (0.0049)	-0.0278*** (0.0083)
Observations	10522	10522	11373	11373	11354
Pseudo-Rsquared	0.0308	0.0364	0.0354	0.0543	0.0876

Notes: Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Table 3: Ethnic Identity and Ethnic Geographical Segregation

Probit estimation results –All immigrants-

Dep. Var: Probability of having a strong ethnic identity, measured by:					
	Traditions important	Traditions very important	Religion important	Religion very important	Foreign language at home
Many minorities	0.0306 (0.0336)	0.0438 (0.0273)	0.0083 (0.0316)	0.0394* (0.0202)	0.0806*** (0.0249)
Female	0.0368 (0.0254)	0.0376* (0.0200)	0.1488*** (0.0237)	0.0431*** (0.0138)	0.0012 (0.0180)
Age	-0.0010 (0.0040)	-0.0026 (0.0030)	-0.0013 (0.0037)	-0.0029 (0.0022)	0.0001 (0.0028)
Age2	0.0000 (0.0000)	0.0000 (0.0000)	0.0000 (0.0000)	0.0000 (0.0000)	-0.0001* (0.0000)
Education	-0.0080** (0.0037)	-0.0100*** (0.0030)	-0.0031 (0.0035)	-0.0068*** (0.0023)	-0.0059** (0.0028)
Father education	-0.0134 (0.0115)	0.0122 (0.0098)	-0.0096 (0.0106)	0.0050 (0.0069)	-0.0114 (0.0084)
Mother education	-0.0299** (0.0130)	-0.0417*** (0.0116)	-0.0225* (0.0120)	-0.0214*** (0.0081)	-0.0128 (0.0094)
Second generation	-0.1277*** (0.0261)	-0.0812*** (0.0208)	-0.1239*** (0.0249)	-0.0805*** (0.0151)	-0.2748*** (0.0190)
City	0.0177 (0.0271)	0.0331 (0.0215)	0.0342 (0.0256)	0.0210 (0.0149)	0.0479** (0.0198)
Country dummies	yes	yes	yes	yes	yes
Observations	4192	4192	5061	5061	3714
Pseudo-Rsquared	0.0753	0.0725	0.0699	0.1073	0.2340

Notes: Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Table 4: Ethnic Identity and Ethnic Geographical Segregation**-EXOGENOUS CHOICE OF NEIGHBORHOOD-**

Dep. Var: Probability of having a strong ethnic identity, measured by:					
	Religion important	Religion very important	Traditions important	Traditions very important	Foreign language at home
Many minorities	-0.1987*** (0.0683)	-0.0756*** (0.0272)	-0.1352 (0.0830)	-0.0489 (0.0673)	-0.1302** (0.0563)
Female	0.1039** (0.0495)	0.0743** (0.0303)	0.0342 (0.0513)	0.0645 (0.0454)	0.0132 (0.0423)
Age	0.0038 (0.0076)	-0.0058 (0.0049)	0.0160** (0.0082)	0.0095 (0.0068)	-0.0005 (0.0062)
Age2	-0.0000 (0.0001)	0.0001 (0.0000)	-0.0001 (0.0001)	-0.0001 (0.0001)	-0.0001 (0.0001)
Education	-0.0121 (0.0076)	-0.0067 (0.0047)	-0.0104 (0.0078)	-0.0164** (0.0065)	0.0068 (0.0060)
Father education	-0.0041 (0.0190)	0.0056 (0.0132)	0.0120 (0.0213)	-0.0176 (0.0195)	-0.0132 (0.0161)
Mother education	-0.0298 (0.0237)	-0.0294 (0.0214)	-0.0322 (0.0246)	-0.0092 (0.0238)	-0.0214 (0.0181)
Second generation	-0.0978* (0.0514)	-0.0473 (0.0342)	-0.1302** (0.0528)	-0.0962** (0.0490)	-0.1826*** (0.0448)
City	-0.0204 (0.0518)	-0.0201 (0.0306)	0.0584 (0.0519)	0.0976** (0.0473)	0.0681 (0.0438)
Observations	1305	1305	1105	1105	1307
Pseudo-Rsquared	0.0554	0.0684	0.0616	0.0621	0.0655

Notes: Sub-sample of immigrants depicting as the ideal residential neighborhood one with almost no ethnic minorities. Probit estimation results. Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Table 5: Ethnic Identity and Ethnic Geographical Segregation**-EXOGENOUS CHOICE OF NEIGHBORHOOD-**

Dep. Var: Probability of having a strong ethnic identity, measured by:					
	Religion important	Religion very important	Traditions important	Traditions very important	Foreign language at home
Few minorities	0.0328 (0.0459)	-0.0250 (0.0288)	0.0114 (0.0497)	-0.0003 (0.0347)	-0.0254 (0.0356)
Female	0.1687*** (0.0346)	0.0371* (0.0197)	0.0038 (0.0370)	-0.0002 (0.0283)	0.0185 (0.0280)
Age	-0.0005 (0.0054)	-0.0014 (0.0031)	-0.0069 (0.0058)	-0.0098** (0.0041)	-0.0040 (0.0042)
Age2	0.0000 (0.0001)	0.0000 (0.0000)	0.0001 (0.0001)	0.0001** (0.0000)	-0.0000 (0.0000)
Education	0.0006 (0.0048)	-0.0095*** (0.0029)	-0.0044 (0.0051)	-0.0057 (0.0040)	-0.0024 (0.0039)
Father education	-0.0116 (0.0151)	0.0104 (0.0087)	-0.0241 (0.0158)	0.0065 (0.0137)	-0.0249** (0.0122)
Mother education	-0.0399** (0.0170)	-0.0343*** (0.0113)	-0.0371** (0.0181)	-0.0553*** (0.0158)	0.0000 (0.0134)
Second generation	-0.0969*** (0.0357)	-0.0691*** (0.0194)	-0.1099*** (0.0372)	-0.0989*** (0.0290)	-0.2625*** (0.0272)
City	0.0250 (0.0361)	0.0111 (0.0202)	0.0274 (0.0377)	0.0198 (0.0293)	0.0601** (0.0286)
Observations	2023	2023	1770	1770	2029
Pseudo-Rsquared	0.0421	0.0991	0.0390	0.0665	0.114

Notes: Sub-sample of immigrants depicting as the ideal residential neighborhood one with many or at least few ethnic minorities. Probit estimation results. Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Table 6: Unemployment probability for immigrants compared to natives in EU countries, 16-64 years

Country	Unemployment ratio immigrant/native		
	All immigrants	1 st gen	2 nd gen
Austria	1.44	2.13	0.92
Belgium	1.83	1.88	1.78
Switzerland	2.80	2.74	2.87
Czech Republic	2.54	2.34	2.65
Denmark	1.46	1.52	1.39
Germany	2.26	3.79	0.41
Estonia	2.89	2.24	3.34
Spain	2.01	2.59	-
Finland	1.51	1.67	2.15
France	1.64	1.54	1.47
UK	1.52	1.58	1.27
Greece	1.15	1.34	0.70
Hungary	1.07	1.11	1.21
Ireland	1.85	2.31	1.01
Italy	0.54	1.31	1.36
Luxembourg	4.08	3.96	3.48
Netherlands	2.14	2.44	1.68
Norway	2.02	2.48	1.24
Poland	1.34	0.48	1.64
Portugal	1.65	1.68	1.56
Sweden	1.38	1.27	1.69
Slovenia	1.10	1.46	1.53
Slovakia	1.02	1.35	0.92
Ukraine	1.04	0.97	1.08
Europe	1.38	1.50	1.26

Source: Cumulative European Social Survey data, round 1 to 3

Table 7: Ethnic Identity and Employment

Probit estimation results-All immigrants-

Dep. Var.: Probability to be in paid work										
Traditions important	-0.0301** (0.0136)	-0.0261* (0.0138)								
Traditions very important			-0.0622*** (0.0170)	-0.0623*** (0.0173)						
Religion important					-0.0499*** (0.0135)	-0.0469*** (0.0139)				
Religion very important							-0.1031*** (0.0212)	-0.0980*** (0.0216)		
Foreign language at home									-0.0437*** (0.0143)	-0.0578*** (0.0199)
Age	0.0930*** (0.0033)	0.0946*** (0.0033)	0.0928*** (0.0033)	0.0945*** (0.0033)	0.0938*** (0.0032)	0.0954*** (0.0033)	0.0937*** (0.0032)	0.0953*** (0.0033)	0.0935*** (0.0032)	0.0952*** (0.0033)
Age2	-0.0011*** (0.0000)	-0.0012*** (0.0000)	-0.0011*** (0.0000)	-0.0012*** (0.0000)	-0.0012*** (0.0000)	-0.0012*** (0.0000)	-0.0012*** (0.0000)	-0.0012*** (0.0000)	-0.0012*** (0.0000)	-0.0012*** (0.0000)
Education	0.0134*** (0.0018)	0.0140*** (0.0018)	0.0132*** (0.0018)	0.0138*** (0.0018)	0.0146*** (0.0017)	0.0154*** (0.0018)	0.0141*** (0.0017)	0.0149*** (0.0018)	0.0145*** (0.0017)	0.0152*** (0.0018)
Female	-0.1960*** (0.0130)	-0.1985*** (0.0131)	-0.1955*** (0.0130)	-0.1979*** (0.0131)	-0.1950*** (0.0128)	-0.1973*** (0.0129)	-0.1961*** (0.0128)	-0.1983*** (0.0129)	-0.1996*** (0.0128)	-0.2031*** (0.0129)
Second generation	0.1352*** (0.0354)	0.2197*** (0.0375)	0.1342*** (0.0353)	0.2176*** (0.0376)	0.1511*** (0.0346)	0.2350*** (0.0365)	0.1482*** (0.0346)	0.2310*** (0.0366)	0.1480*** (0.0347)	0.2132*** (0.0383)
Years since arrival	0.0254*** (0.0086)	0.0416*** (0.0092)	0.0254*** (0.0086)	0.0414*** (0.0092)	0.0294*** (0.0084)	0.0457*** (0.0090)	0.0293*** (0.0085)	0.0453*** (0.0090)	0.0280*** (0.0085)	0.0409*** (0.0092)
Country dummies	no	yes	no	yes	No	yes	no	yes	no	yes
Observations	13163	13163	13163	13163	14318	14318	14318	14318	14335	14335
Pseudo-Rsquared	0.141	0.152	0.142	0.153	0.144	0.155	0.146	0.156	0.144	0.155

Notes: Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Table 8: Ethnic Identity and Employment

Probit estimation results -First generation immigrants-

	Dep. Var.: Probability to be in paid work									
Traditions important	-0.0077 (0.0195)	-0.0083 (0.0199)								
Traditions very important			-0.0481** (0.0231)	-0.0463** (0.0236)						
Religion important					-0.0427** (0.0190)	-0.0451** (0.0196)				
Religion very important							-0.0771*** (0.0263)	-0.0686** (0.0270)		
Foreign language at home									-0.0589*** (0.0195)	-0.0665*** (0.0225)
Age	0.0881*** (0.0049)	0.0882*** (0.0050)	0.0884*** (0.0049)	0.0885*** (0.0050)	0.0886*** (0.0048)	0.0890*** (0.0049)	0.0885*** (0.0048)	0.0887*** (0.0049)	0.0890*** (0.0049)	0.0899*** (0.0049)
Age2	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)	-0.0011*** (0.0001)
Education	0.0121*** (0.0023)	0.0129*** (0.0024)	0.0116*** (0.0023)	0.0125*** (0.0024)	0.0131*** (0.0022)	0.0143*** (0.0024)	0.0127*** (0.0023)	0.0139*** (0.0024)	0.0131*** (0.0023)	0.0141*** (0.0024)
Female	-0.2431*** (0.0183)	-0.2413*** (0.0185)	-0.2425*** (0.0183)	-0.2407*** (0.0186)	-0.2359*** (0.0180)	-0.2338*** (0.0182)	-0.2359*** (0.0180)	-0.2344*** (0.0182)	-0.2429*** (0.0180)	-0.2423*** (0.0182)
Years since arrival	0.0246*** (0.0094)	0.0473*** (0.0104)	0.0241** (0.0094)	0.0469*** (0.0104)	0.0288*** (0.0092)	0.0511*** (0.0101)	0.0287*** (0.0092)	0.0507*** (0.0101)	0.0254*** (0.0092)	0.0446*** (0.0103)
Country dummies	no	yes	no	yes	no	yes	no	yes	no	yes
Observations	6485	6485	6485	6485	7183	7183	7183	7183	7173	7173
Pseudo-Rsquared	0.133	0.153	0.134	0.154	0.136	0.154	0.136	0.155	0.138	0.158

Notes: Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Table 9: Ethnic Identity and Employment

Probit estimation results -Second generation immigrants-

	Dep. Var.: Probability to be in paid work									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Traditions important	-0.0501*** (0.0190)	-0.0416** (0.0195)								
Traditions very important			-0.0794*** (0.0253)	-0.0788*** (0.0259)						
Religion important					-0.0565*** (0.0193)	-0.0487** (0.0200)				
Religion very important							-0.1498*** (0.0357)	-0.1453*** (0.0363)		
Foreign language at home									-0.0286 (0.0211)	-0.0390 (0.0462)
Age	0.0963*** (0.0044)	0.0982*** (0.0045)	0.0957*** (0.0045)	0.0977*** (0.0046)	0.0971*** (0.0044)	0.0990*** (0.0045)	0.0970*** (0.0044)	0.0990*** (0.0045)	0.0969*** (0.0044)	0.0985*** (0.0045)
Age2	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)	-0.0012*** (0.0001)
Education	0.0152*** (0.0028)	0.0152*** (0.0029)	0.0155*** (0.0028)	0.0154*** (0.0029)	0.0166*** (0.0028)	0.0165*** (0.0028)	0.0162*** (0.0028)	0.0162*** (0.0028)	0.0161*** (0.0028)	0.0162*** (0.0028)
Female	-0.1517*** (0.0184)	-0.1576*** (0.0185)	-0.1510*** (0.0185)	-0.1571*** (0.0186)	-0.1562*** (0.0182)	-0.1619*** (0.0183)	-0.1585*** (0.0182)	-0.1638*** (0.0183)	-0.1600*** (0.0181)	-0.1663*** (0.0182)
Country dummies	no	yes	no	yes	no	yes	no	yes	no	yes
Observations	6678	6678	6678	6678	7135	7135	7135	7135	7162	7162
Pseudo-Rsquared	0.151	0.158	0.152	0.159	0.155	0.161	0.157	0.164	0.152	0.159

Notes: Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Table 10: Ethnic Identity and Employment

Probit estimation results with endogenous identity - All immigrants-

<i>First equation</i>	Dep. Var.: probability of having a strong identity, as measured by:				
	Traditions important	Traditions very important	Religion important	Religion very important	Foreign language at home
Country customs	-0.0409*** (0.0092)	-0.0236*** (0.0069)	-0.0262*** (0.0077)	-0.0140*** (0.0052)	-0.0137* (0.0075)
Separate schools	-0.0154** (0.0074)	-0.0156** (0.0069)	-0.0292*** (0.0097)	-0.0162** (0.0066)	-0.0452*** (0.0071)
Public trust	-0.0092** (0.0037)	-0.0145*** (0.0041)	-0.0054 (0.0038)	-0.0054* (0.0029)	-0.0114*** (0.0033)
Age	0.0016 (0.0032)	-0.0034 (0.0027)	0.0048 (0.0030)	0.0006 (0.0020)	0.0046** (0.0023)
Age2	0.0000 (0.0000)	0.0001* (0.0000)	-0.0000 (0.0000)	0.0000 (0.0000)	-0.0001*** (0.0000)
Education	-0.0124*** (0.0028)	-0.0121*** (0.0025)	-0.0081*** (0.0026)	-0.0105*** (0.0020)	-0.0068*** (0.0022)
Female	0.0225 (0.0214)	0.0251 (0.0176)	0.1270*** (0.0202)	0.0370*** (0.0127)	-0.0121 (0.0158)
Second generation	-0.1219** (0.0593)	-0.0823 (0.0516)	-0.1170** (0.0563)	-0.1320*** (0.0417)	-0.5795*** (0.0559)
Years since arrival	-0.0028 (0.0140)	-0.0001 (0.0125)	-0.0032 (0.0134)	-0.0132 (0.0101)	-0.0918*** (0.0128)
Constant	0.8281*** (0.0959)	0.6365*** (0.0808)	0.6111*** (0.0901)	0.4186*** (0.0666)	1.0372*** (0.0774)
<hr/>					
<i>Second equation</i>	Dep. Var.: Probability to be in paid work				
Traditions important	-1.5474*** (0.2260)				
Traditions very important		-1.8387*** (0.3357)			
Religion important			-1.4904*** (0.3381)		
Religion very important				-2.4578*** (0.5051)	
Foreign language at home					-1.0462** (0.4303)
Age	0.1619*** (0.0292)	0.1660*** (0.0328)	0.1771*** (0.0341)	0.1637*** (0.0405)	0.2087*** (0.0201)
Age2	-0.0019*** (0.0004)	-0.0020*** (0.0004)	-0.0022*** (0.0004)	-0.0020*** (0.0005)	-0.0026*** (0.0002)
Education	0.0159 (0.0124)	0.0159 (0.0146)	0.0326** (0.0144)	0.0164 (0.0173)	0.0477*** (0.0116)
Female	-0.3079*** (0.0830)	-0.3248*** (0.0914)	-0.2002 (0.1310)	-0.2800** (0.1176)	-0.4745*** (0.0679)
Second generation	0.2010 (0.1810)	0.2634 (0.1849)	0.3404 (0.2146)	0.1662 (0.2369)	0.0200 (0.3552)
Years since arrival	0.0650* (0.0382)	0.0748* (0.0391)	0.0928** (0.0424)	0.0616 (0.0464)	0.0244 (0.0650)
Constant	-2.3909*** (0.7824)	-2.7868*** (0.8488)	-3.0944*** (0.9399)	-2.8053*** (1.0469)	-3.6381*** (0.8172)
Observations	5277	5277	6276	6276	6290
Model chi-squared test	1477.77 [0.0000]	1188.49 [0.0000]	1182.00 [0.0000]	1247.33 [0.0000]	710.85 [0.0000]
Exogeneity chi-squared test	14.11 [0.0002]	9.19 [0.0024]	6.37 [0.0116]	6.00 [0.0143]	3.86 [0.0494]

Notes: Full Information Maximum Likelihood estimated coefficients and robust standard errors (in parentheses) are reported. The reported tests are both Wald tests that are used to assess the model fit and the correlation between first and second equation residuals. They are both distributed as chi-squared with degrees of freedom equal to the parameters included and one, respectively (see Wooldridge, 2002 for further details). The associated p-values are reported in squared brackets. *** p<0.01, ** p<0.05, * p<0.1

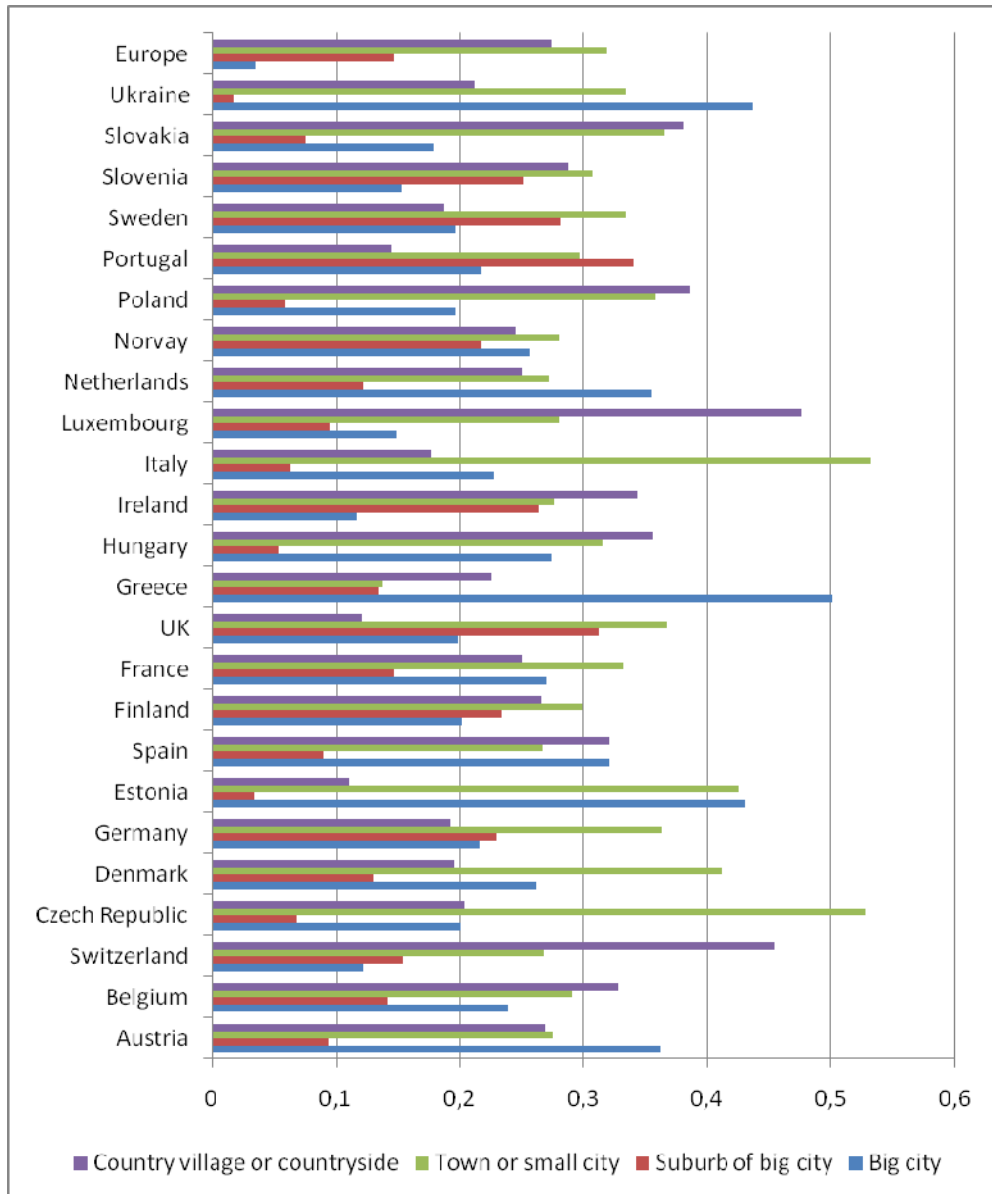
Table 11: Ethnic Identity and Employment

-All immigrants-

	Dep. Var.: Probability to be in paid work				
	(1)	(2)	(3)	(4)	(5)
Traditions important	-0.5583*** (0.0672)				
Traditions very important		-0.5573*** (0.0642)			
Religion important			-0.5340*** (0.1010)		
Religion very important				-0.5663*** (0.0470)	
Foreign language at home					-0.3754*** (0.1314)
Age	0.0643*** (0.0115)	0.0659*** (0.0129)	0.0703*** (0.0134)	0.0649*** (0.0159)	0.0826*** (0.0078)
Age2	-0.0008*** (0.0001)	-0.0008*** (0.0002)	-0.0009*** (0.0002)	-0.0008*** (0.0002)	-0.0010*** (0.0001)
Education	0.0063 (0.0049)	0.0063 (0.0058)	0.0129** (0.0057)	0.0065 (0.0069)	0.0189*** (0.0046)
Female	-0.1220*** (0.0326)	-0.1286*** (0.0358)	-0.0794 (0.0516)	-0.1109** (0.0461)	-0.1866*** (0.0261)
Second generation	0.0797 (0.0714)	0.1042 (0.0726)	0.1343 (0.0835)	0.0658 (0.0935)	0.0079 (0.1405)
Years since arrival	0.0258* (0.0152)	0.0297* (0.0155)	0.0368** (0.0168)	0.0245 (0.0184)	0.0096 (0.0257)
Observations	5277	5277	6276	6276	6290

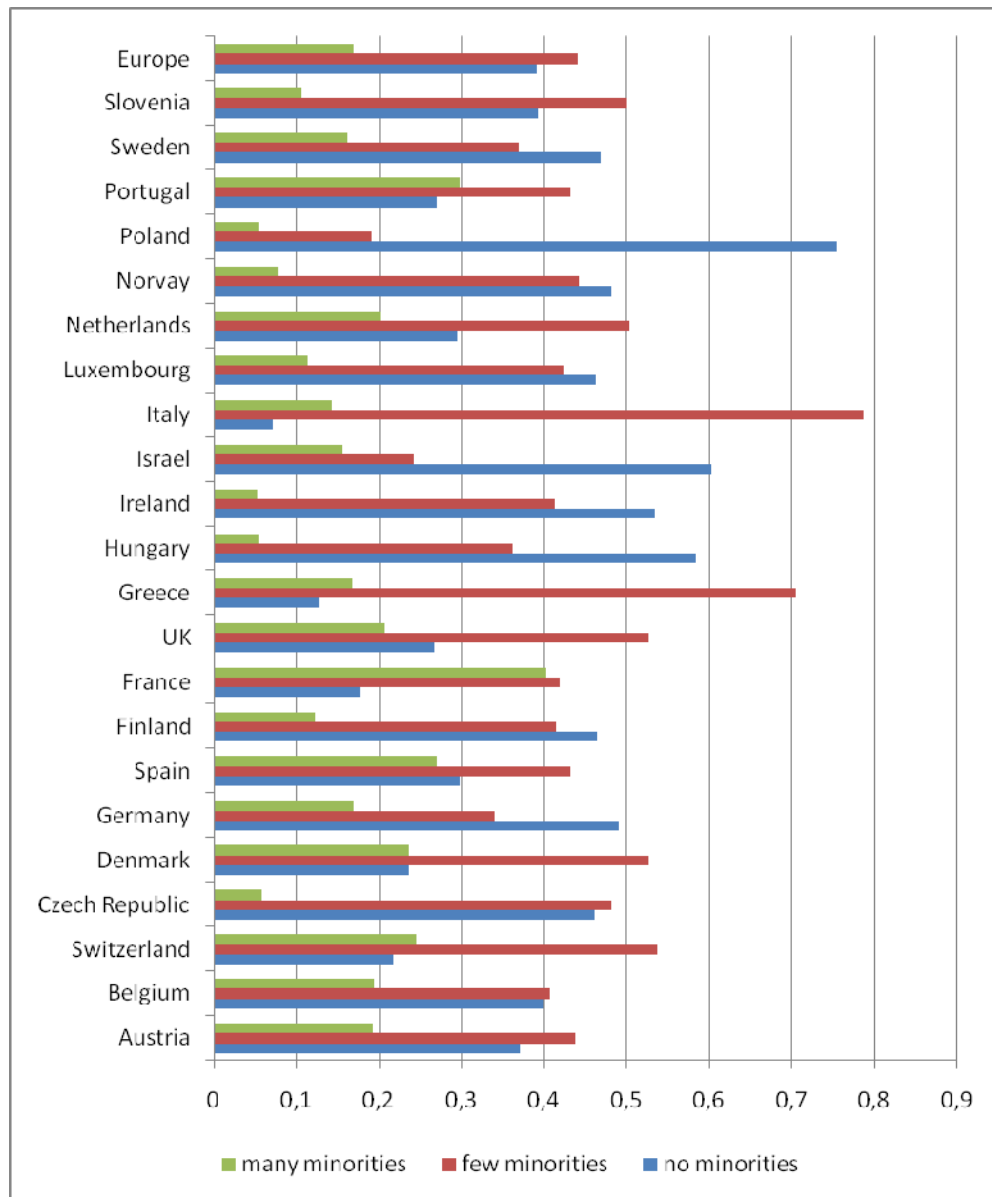
Notes: Marginal effects and robust standard errors (in parentheses) are reported. *** p<0.01, ** p<0.05, * p<0.1

Figure 1:
Distribution of immigrants by residential-area-type



Source: Cumulative European Social Survey data, round 1-2-3.

Figure 2: Distribution of immigrants with strong ethnic identity by ethnic neighbourhood composition



Source: European Social Survey data, round 1, Special Immigration module. Ethnic identity is measured using religion attachment.

DATA APPENDIX

**Table A1: Description of variables
-Sample of immigrants-**

<i>Variable</i>	<i>Explanation of the variable</i>	<i>N. Obs</i>	<i>Mean</i>	<i>St.dev.</i>
Public trust	Answer to the question: Do you think that most people would try to take advantage of you if they got the chance, or would they try to be fair?, coded 1 to 10, with 0 being “most people would try to make advantage of me” and 10 “most people would try to be fair”	14641	5.48	2.35
Political trust	Answer to the question: How much you personally trust politicians, coded 1 to 10, with 0 being “no trust at all” and 10 “complete trust”	14126	3.86	2.37
Political interest	Answer to the question: How interested would you say you are in politics, coded 1 to 4, with 0 being “very interested” and 4 “not at all interested”	14745	2.60	0.92
Political activism	Variable taking value 1 if the respondent has participated in a political party or action group in the last 12 months, and 2 otherwise	14733	1.96	0.20
Civic activism	Variable taking value 1 if the respondent has participated in any other organization or association in the last 12 months, and 2 otherwise	14721	1.87	0.33
Life Satisfaction	Answer to the question: How satisfied are you with your life as a whole, coded 1 to 10, with 0 being “extremely dissatisfied” and 10 “extremely satisfied”	14732	6.81	2.37
Happiness	Answer to the question: How happy would you say you are, coded 1 to 10, with 0 being “extremely unhappy” and 10 “extremely happy”	14710	7.26	2.01
Social activism	Answer to the question: How often do you meet socially with friends, relatives or work colleagues, coded 1 to 7, with 0 being “never” and 7 “every day”	14765	5.07	1.54
Age	Respondent’s age in years	14799	39.35	13.10
Female	Dummy variable taking value 1 if the respondent is female	14785	0.53	0.50
Education	Respondent’s years of full-time of education completed	14625	12.69	3.95
Father education	Higher level of education of the father, with 0 being not completed primary education, 1 being primary or first stage of basic education, 2 being lower secondary or second stage of basic education, 3 being upper secondary education, 4 being post secondary, non-tertiary education, 5 being first stage of tertiary and 6 second stage of tertiary education	12758	2.53	1.69
Mother education	Higher level of education of the mother also coded 0 to 6.	13294	2.17	1.56
City	Dummy taking value 1 if the residential area is in a big city (inner city or its suburb or outskirt)	14743	0.41	0.49
Years since arrival	Answer to the question: How long ago did you first come to live in this country, coded 1 to 5, with 1 being “within last year”, 2 “1-5 years”, 3 “6-10 years ago”, 4 “11-20 years ago”, 5 “more than 20 years ago”	14733	1.94	2.11