

ATTITUDES TOWARDS IMMIGRANTS. A MULTILEVEL ANALYSIS ON EUROPEAN REGIONS

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1. Introduction

As result of increasing in immigration rates, European countries have grown their ethnical diversity over the past decades. This change has alimeted the debate on the effect that the rise in ethnic differences can have on cohesion in immigrant-receiving societies. The focus here is on the relationship between the spread of prejudices against immigrants and the resilience of social cohesion that is, certainly, a multi-semantic construct whose definition is particularly complex (Berger Schmitt 2002; Chan *et al.* 2006; Cheong *et al.* 2007). However, there are three main components of social cohesion: social inclusion; social capital and mobility (Oecd 2011). Consequently, the interventions of the governments should be effective and aiming at maintaining social stability, which is undermined also by the emergency linked to European migratory flows. Since this paper's aim is exactly analysing the social cohesion traits that have a significant relationship with the discrimination of immigrants, our hypothesis is that there are three main features concerning social cohesion with a strong influence on prejudice towards immigrants (Kumlin *et al.* 2010).

Firstly, individual confidence is here measured considering both trust in people and trust in institutions. These dimensions are important predictors of social cohesion and, in particular, as social capital (Putnam 2007; Berger-Schmitt 2002; Chan *et al.* 2006).

Furthermore, we noticed the importance of individual satisfaction, specified as complacency towards the democratic system, individual economic well-being and general life satisfaction. This dimension includes also the positive perception of the economic condition of the country. From this point of view, individual financial availability seems to be a particularly important predictor (Dinesen and Sønderskov 2015; Ziller 2015).

A further factor, known for its negative impact on confidence in immigrants, is the right-wing political orientation, which is a well-known indicator of political intolerance and authoritarian orientation (Crawford and Polanski 2014) and this is the reason why it is worth to take it into account, assessing whether the diffusion of

right or left orientation affects the spread of prejudices against immigrants, on a contextual level.

2. Theoretical background

The three dynamics here considered are connected and tend to reinforce each other, producing more or less cohesive contexts that can be distinguished both at the supranational level and, which is particularly interesting, at the national level, detecting regional differences. One of the key themes is whether general trust can be maintained despite an increasing in social and cultural differences (Putnam 2007; Kumlin *et al.* 2010). The other is the specification of individual and contextual effects. In fact, the dynamics that can be detected at contextual level do not necessarily coincide with those detected at the individual one. However, several studies show the presence of specific relationships on both levels. At an individual level, social trust is associated with institutional trust (Chan *et al.* 2006; Bo and Eek 2009) and pro-social behaviours (Dinesen and Sønderskov 2015) while at the aggregate level it is spread in contexts with higher institutional trust (Putnam 2000) but even with higher economic growth (Bjørnskov 2009; Ziller 2015).

Hence, the relation between ethnic tolerance, trusting attitudes and the economic situation is certainly essential for understanding the reasons of resilience in cohesion nowadays (Kumlin *et al.* 2010). Under this point of view, the negative correlation between prejudices and mistrust is evident. These remarks are confirmed by many works (Eger 2000; Stichnoth 2012; Laurence 2011). The other factor that affects ethnic prejudice and has an impact on cohesion is certainly the economic deprivation, which can be considered as a covariate able to explain the behaviour of individuals, less inclined to accept those who perceive as a potential competitor for the acquisition of limited resources (Koopmans *et al.* 2015). The economic condition can also affect the contextual level, producing forms of segregation with more comfortable areas better-situated, with high-trusting people *versus* less comfortable ones, deprived, low-trusting and disengaged (Alesina and La Ferrara 2002; Crowder *et alii* 2011). At the same time, for some scholars, the role of economic deprivation could be overestimated. Ethnic diversity may, in fact, leads to a short-term decline in cohesion but it produces a long-term increase in innovation and economic prosperity (Twigg *et al.* 2010; Koopmans *et al.* 2015). Consequently, immigration leads to an increasing resilience in cohesion. However, at the individual level the continuation of an economically deficient condition negatively impacts on the perception of immigrants, whereas economic well-being becomes, instead, a moderating element of intolerance and distrust (Ziller 2015).

It is necessary to underline that the three factors considered are evaluated taking into account dynamics linked to the context and, specifically, these dimensions are measured both as individual propensity and at a regional level. Particularly relevant

is, in this sense, the possible economic deprivation of an area which is assumed to also affect the spread of a climate of generalized distrust and on the overall reduction of social capital (Portes and Vickstrom 2011). These dynamics, therefore, would have a positive impact on the increase of prejudices towards immigrants, in some contexts more than in others (Crawford and Polanski 2014).

3. Materials and methods

Considering some social cohesion dimensions, in accordance with the above explained theoretical background, this paper aims at catching if, and to what extent, these dimensions affect the stance towards migrants. Moreover, considering also the role of the context in determining the stance under analysis, we agreed multi-level models to be the best option (De Leeuw and Meijer 2007). Hence, the objective becomes twofold: on the one side, it needs to be tested the explanatory ability of the chosen dimensions (institutional trust, spread trust – or trust towards the others- and personal satisfaction) at both levels of analysis but also it needs to be understood how much the context determines differences in how migrants are seen.

Data are taken from the last available wave at the European Social Survey (ESS) (Stoop *et al.* 2010), published in 2018 and referred to interviews given in 2016 to 52.147 people belonging to 274 regions of 23 European countries. While respondents are considered first level units, regions are second-level units.

The selected variables are those European Social Survey items who mirror the chosen dimensions, as described in the next paragraph.

For compiling such variables, we have been using Categorical Principal Component Analysis (CPCA) which allowed to synthesize several ordinal scale variables in a unique indicator (Fehrman *et al.* 2019). Moreover, this method is such to allow giving each extracted dimension a score for each individual. Such score will be used in the multi-level linear model. Specifically, the application of a multilevel regression model makes it possible to control effects due to both the individual and contextual levels. In such a way, it is possible to highlight the role that each contest plays in triggering an intolerance stance (Dražanová, 2019; Ziller *et al.*, 2019; Rapp, 2017; Milligan *et al.*, 2014; Weldom, 2006).

4. Building the dimensions of analysis

In order to measure Europeans' stance towards migrants we chose six items.

Table 1 shows both the list of European Social Survey (ESS) selected items and their degree of correlation to the obtained dimension (using CPCA).

The first three items are measured on a scale that goes from 0 = *Allow none* to 4 = *Allow many*. The remaining three – referring to tolerance – are measured on a growing isotonic scale ranging from 0 – 10.

Finally, Cronbach's alpha indicates a good level of consistency among items, which indicates the variable to be trustable. Furthermore, the percentage of explained variance (63,8%), obtained dividing the Eigenvalue by the number of items, suggests that the encompassing level of the dimension is enough to synthesise them all.

Table 1 – Correlation among the selected items and the obtained dimension: *Tolerance*.

ITEM	Dimension
Allow many/few immigrants of same race/ethnic group as majority	0,8
Allow many/few immigrants of different race/ethnic group from majority	0,908
Allow many/few immigrants from poorer countries outside Europe	0,879
Immigration bad or good for country's economy	0,707
Country's cultural life undermined or enriched by immigrants	0,736
Immigrants make country worse or better place to live	0,735
Model summary	
Cronbach' alpha	0,887
Eigenvalue	3,833
% of Variance explained	63,8

The new obtained variable has an average value of -0.05 and a standard deviation of 1,06. The highest value may be found in the Swedish region of Kronobergs län (1,59), while the lowest in the Hungarian region of Győr-Ménfőcsanak (-1,95). If we move to countries, it is exactly Hungary which has the lowest average tolerance among the 23 considered countries (-1,02). Iceland, on the other hand, appears to be the most tolerant country (0,94).

Once having merged the six above-mentioned variables into a unique tolerance indicator, we set this to be our dependent variable.

Using the same process, we picked those European Social Survey variables linked to the concept of spread trust – trust towards people – and synthesized all of them in one.

In the same way as table 1 does, Table 2 shows both the list of the items we choose and their correlation with the dimension under analysis.

In this case, however, in order to maintain the growing isotonic scale (towards a trusting stance), the direction of both the first and the third item has been inverted. After the inversion, they can all be considered as measured on a growing scale ranging from 0 = max. distrust to 10 = max. trust.

The obtained indicator has an average value of -0,02 and a standard deviation of 1,03. The region with the lowest degree of trust is Ciudad Autónoma de Ceuta (-1,43) in Spain, while the one with the highest degree of trust is Kronobergs län in Sweden (1.05). At a higher degree – among countries – Poland has the lowest degree of trust (-0,59), while Norway the highest (0,82).

As already mentioned in the previous paragraph, another variable that plays a huge role in determining both social cohesion and trust in migrants is institutional trust.

Table 2 – Correlation among the selected items and the dimension under analysis: *People trust*.

ITEMS	Dimension
Most people can be trusted or you can't be too careful (0-10)	0,819
Most people try to take advantage of you, or try to be fair (0-10)	0,85
Most of the time people helpful or mostly looking out for themselves (0-10)	0,795
Model summary	
Cronbach' alpha	0,759
Eigenvalue	2,02
% of Explained Variance	67,3

Table 3 lists the items used to build a composite indicator of institutional trust. Such items try to cover the whole institutional scope, aiming at highlighting the degree of trust for each of the considered institutions.

Table 3 – Correlation among the selected items and the obtained dimension: *Institutional Trust*.

ITEMS	Dimension
Trust in country's parliament (0-10)	0,829
Trust in the legal system (0-10)	0,816
Trust in the police (0-10)	0,749
Trust in politicians (0-10)	0,81
Trust in political parties (0-10)	0,806
Trust in the European Parliament (0-10)	0,709
Trust in the United Nations (0-10)	0,695
Model summary	
Cronbach' alpha	0,889
Eigenvalue	4,205
% of Explained Variance	60,0

The indicator's distribution has an average of -0,07 and a standard deviation of 1,09. The most trusting region is Oslo og Akershus (0,94) in Norway, while the most distrusting is the polish Swietokrzyskie (-1,17). Still, looking at countries, Slovenes (-0,62) are more distrusting than the Poles (-0,60), while Norwegians are those showing the highest degree of institutional trust (0,79).

The last dimension taken into account is personal satisfaction. In this case, the selected items (Tab. 4) seek to catch personal satisfaction towards various aspects of life, mainly political ones.

The indicator dealing with personal satisfaction shows an average value of -0,06 and a standard deviation of 1,07. The region with the highest degree is Zentralschweiz (1,06) in Switzerland; the most unsatisfied people are located in the French region of Franche-Comté (-1,36). Only in this case regions mirrors countries' stance being Frenchmen the most unsatisfied (-0,71), followed by Italians (-0,57); while Swiss shows the highest level of satisfaction (0,94).

Table 4 – Correlation among selected items and the obtained dimension: *Personal Satisfaction*.

ITEMS	Dimension
How satisfied with life as a whole (0-10)	0,667
How satisfied with present state of economy in country (0-10)	0,836
How satisfied with the national government (0-10)	0,774
How satisfied with the way democracy works in country (0-10)	0,801
Model summary	
Cronbach' alpha	0,774
Eigenvalue	2,384
% of Explained Variance	59,5

5. The models

5.1. Empty model

The first step for a multi-level analysis foresees to estimate an ‘empty’ model with a random intercept:

$$y_{ij} = \beta_{0j} + \varepsilon_{ij} \quad (1)$$

where: y_{ij} is the tolerance score obtained by the i -th model belonging to the j -th region. In this model, the intercept randomly varies across second-level units. Hence, it is possible to write β_{0j} as:

$$\beta_{0j} = \gamma_{00} + u_{0j} \quad (2)$$

where: γ_{00} is the average intercept of the tolerance indicator observed on the whole sample across regions. Substitutions of β_{0j} in (1) with (2), yields:

$$y_{ij} = \gamma_{00} + u_{0j} + \varepsilon_{ij} \quad (3)$$

To sum up, in this first phase the foreseen model is such that tolerance towards migrants is linear function of an average intercept γ_{00} , a random component due to living in a j -th region u_{0j} and a random subjective component ε_{ij} .

Table 5 shows the estimated covariance parameters. As it is possible to notice, the random effects due to the belonging region appear to be statistically significant. Moreover, the ratio between second level variance and total variance, i.e. intra-class correlation coefficient (ICC), suggests a measure of such an effect.

In other words, the 22% circa of the stance towards migrants of the considered sample seems to be conditioned by living in a specific region.

Table 5 – Estimates of covariance parameters. $Y = TOLERANCE$.

Parameter	estimate	SE	Z di Wald	p-value
Residual	0,8987	0,006	148,505	0,000
Intercept [subject = Region]	0,2642	0,0234	11,103	0,000
Information criteria				
-2 log Likelihood	122196,244			
AIC	122200,244			
ICC	0,223			

5.2. The model with first level covariates

The estimated covariance parameters observed in the empty model suggest to go ahead with the multi-level modelling. The intra-class correlation coefficient, in fact, underlines the role played by the context (regions) in affecting the attitude of interviewees towards migrants.

In the next step we specified a random intercept model adding first level covariates and measuring their fixed effects.

In formula:

$$y_{ij} = \beta_{0j} + \beta_{1j}x_{ij} + \varepsilon_{ij} \quad \text{dove:} \quad \begin{cases} \beta_{0j} = \gamma_{00} + u_{0j} \\ \beta_{1j} = \gamma_{10} + u_{1j} \end{cases} \quad (4)$$

so:

$$y_{ij} = \gamma_{00} + \gamma_{10} x_{ij} + u_{0j} + u_{1j}x_{ij} + \varepsilon_{ij} \quad (5)$$

where γ_{00} and $\gamma_{10} x_{ij}$ represent the fixed effects of the model while the remaining adds the random effects. Following our hypothesis, we choose to insert as first level variables the composite indicators previously built, taking into account the subjective features too. In other words, we have been selecting from the ESS those structural variables that portray individuals, i.e. age, education level – measured in years of studying – gender, religiousness' degree (scaled from 0 to 10) and the economic situation subjectively perceived.

Table 6 shows the estimates of fixed effects. In first place, we noticed the effect of the perceived economic condition on the tolerance level. The higher the perception of the economic condition, the higher the level of tolerance. In this way, our initial hypothesis seems to be confirmed.

Table 6– *Estimates of fixed effects. Y= TOLERANCE.*

Parameter	Estimate	S.E.	t	Sig.
Intercept	-0,679	0,0432	-15,730	0,000
Age	-0,002	0,0003	-7,546	0,000
years of education	0,050	0,0014	36,465	0,000
Male	-0,054	0,0095	-5,682	0,000
Female	0	0,0000		0
Religiousness degree (0-10)	-0,014	0,0017	-8,424	0,000
Living comfortably on present income	0,272	0,0247	11,027	0,000
Coping on present income	0,188	0,0233	8,067	0,000
Difficult on present income	0,115	0,0250	4,608	0,000
Very difficult on present income	0	0,0000		
People trust	0,150	0,0053	28,074	0,000
Trust in Institutions	0,125	0,0056	22,363	0,000
Satisfaction	0,068	0,0059	11,520	0,000

All of the dimensions built through CPCA seem to be statistically significant. People trust appears to have a major and more positive effect among the three considered dimensions. Specifically, it seems that the higher the level of trust in people, trust in institutions and personal satisfaction the higher the level of tolerance. The outcomes suggest that our hypothesis is confirmed. The introduction of first level variables implies both a decreasing first level variance (Tab. 7) - from 0,8987 to 0,7248- and a reduction in the second level variance (0,1747). Moreover, the intra-class correlation coefficient decreases to 0,194.

Table 7 – *Estimates of covariance parameters. Y= TOLERANCE*

Parameter	estimate	SE	Z di Wald	p-value
Residual	0,724816	0,005586	129,751	0,000
Intercept [subject = Region]	0,174745	0,016152	10,819	0,000
Information criteria				
-2 log Likelihood	86372,944			
AIC	86376,944			
ICC	0,194			

5.3. Complete model

In the last step we estimated a complete model; introducing both first (x_{ij}) and second level (z_j) covariates referred to regions.

Hence, the model can be written as:

$$y_{ij} = \beta_{0j} + \beta_{1j}x_{ij} + \varepsilon_{ij} \quad \text{where: } \begin{cases} \beta_{0j} = \gamma_{00} + \gamma_{01}z_j + u_{0j} \\ \beta_{1j} = \gamma_{10} + \gamma_{11}z_j + u_{1j} \end{cases} \quad (6)$$

so:

$$y_{ij} = \gamma_{00} + \gamma_{10}x_{ij} + \gamma_{01}z_j + \gamma_{11}x_{ij}z_j + u_{0j} + u_{1j}x_{ij} + \varepsilon_{ij} \quad (7)$$

Compared to (5) the (7) introduces two other fixed effects $\gamma_{01}z_j$ and $\gamma_{11}x_{ij}z_j$. The first one represents the effect of second level covariates; the second mirrors the effect of the interaction between the two levels. This last aspect is the most relevant

feature of multi-level modelling. In other words, there exist a component which refers ‘specifically’ to the individual, another which affect the individual (context) but it is mainly the interaction between them which plays a fundamental role for determining the individual’s behavior. Table 8 shows the estimates of the fixed effects after the introduction of second level covariates.

Table 8 – *Estimates of fixed effects. Y= TOLERANCE*

Parameter	Estimate	S.E.	DF	t	Sig.
<i>Level 1</i>					
Intercept	1,093	0,202	298,891	5,406	,000
Age	-0,002	0,000	33793,290	-7,681	,000
years of education	0,049	0,001	33912,571	36,431	,000
Male	-0,052	0,009	33751,203	-5,607	,000
Female	0	0			
Religiousness degree (0-10)	-0,013	0,001	33943,184	-7,984	,000
Living comfortably on present income	0,266	0,024	33751,706	10,806	,000
Coping on present income	0,185	0,023	33718,244	7,966	,000
Difficult on present income	0,114	0,024	33718,529	4,565	,000
Very difficult on present income	0	0			
People trust	0,148	0,005	33734,629	27,786	,000
Trust in Institutions	0,124	0,005	33844,481	22,291	,000
Satisfaction	0,067	0,005	33920,444	11,381	,000
<i>Level 2</i>					
Social activities	0,043	0,010	287,320	4,210	,000
Economic difficulties	-0,015	0,00	280,947	-3,151	,002
Placement on left right scale (0-10)	-0,348	0,038	280,352	-9,112	,000
People trust	1,323	0,465	309,821	2,840	,005
<i>Interaction between levels</i>					
Placement on left right scale * People trust	-,203707	,086637	305,434	-2,351	,019

Among the three considered dimensions, only ‘people trust’ seems to be statistically significant, both at first and second level. It shows the highest value of the whole model. Even the political climate plays a significant role. It seems that the more the right wing is supported at a regional level the less tolerance those citizens display. ‘Social activities’ – computed as the percentage of interviewees for each region declaring to be committed in social activities more than the majority of people of the same age - does play a role too. Moreover, it needs not to undervalue the significance of economic disadvantage given by the percentage of people with a great deal of economic difficulties per region. Finally, it needs to be noticed the effect of the interaction between ‘people trust’ (first level) and ‘placement on a left-right scale’ (second level) which has a negative impact on tolerance. This appears to confirm the role of the political climate, as well as our hypothesis. The introduction of second level covariates has further reduced the second level variance – from 0,111

to 0,174 – and the intra-class correlation coefficient – from 0,194 to 0,132, confirming the model to be appropriate for the study.

6. Conclusions

The data emerged seem to confirm our hypotheses. Taking into account the first level effects, there is a greater explanatory capacity of economic satisfaction and trust. On the other hand, some contextual factors explain the presence of prejudices by absorbing some first level effect. The hypothesis that a depressed economic context has a negative impact on tolerance is confirmed, as well as the impact of a right-wing political orientation. These results confirm the classical welfare division between a wealthy welfare system, situated in the northern area, and a poor one, concentrated in the south. Both in this last area and in the post-sovietic one, the lack of efficient services and the consequent low level of satisfaction makes it easier to spread an intolerance mood which, in turn, would easily explain the bias of these countries towards a right-wing political system. Finally, trust remains a significant condition as individual trait but, mainly, it is an important predictor as contextual factor.

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Attitudes towards migrants. A multilevel analysis on European Regions

One of the main problems the European context has to deal with is the coexistence of its citizens and migrants. Nowadays, particularly following both the economic and migratory crisis, it has been noticed that intolerance has increased both towards economic migrants and asylums-seekers. This paper aims at highlighting the main factors which may be symptoms of an accepting stance towards people coming from outside the EU. Two levels of analysis have been defined: a micro-level, concerning attitudes, points of view, social and economic conditions of interviewees and a macro-level concerning socio-demographic features observed at regional level. For this purpose, a data-base has been built including both the first-level information obtained from the European Social Survey and a second-level information obtained by aggregation of some first-level information. The analysis has been carried out using multilevel models. They allowed to decompose the variance of attitude towards migration indicator in the two above mentioned components bringing out political role of context in influencing tolerance attitude.

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