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# **CULTURAL INTEGRATION OF FIRST- AND SECOND-GENERATION IMMIGRANTS IN EUROPE: EVIDENCE FOR SOCIAL TRUST**

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# **Abstract**

Immigration and subsequent integration of newcomers is one of the most pressing issues of the 21<sup>st</sup> century. Whilst the public and political debate is heavily centred around cultural integration, scientific contributions made by economists have focussed more on the structural dimensions of integration (e.g., income) and have mostly looked at the United States. This master thesis has aimed to identify the extent to which cultural assimilation occurs in Europe and the influence of various background characteristics on the assimilation pathway of the migrant. Cultural assimilation was operationalised as the diminishing influence of the origin-country context and/or the increasing influence of the destination-country context on a migrant's personal social trust level. Comparing first and second-generation migrants pointed out that cultural assimilation does occur over time, but that migrants remain influenced by their country of origin. Furthermore, education, employment, religion, and primary language spoken at home all influence the extent to which an immigrant assimilates. Cultural assimilation is thus a lengthy process that can take up to at least the third generation and has vastly different trajectories from individual to individual. Policymakers are strongly recommended to understand and further research this complexity and heterogeneity before constructing (new) integration policies based on assimilation theory.



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# 1 Introduction and Research Questions

For centuries, people have migrated across the globe. To create a better life, to flee from war or in search of a new challenge (European Commission, 2015). However, the great emphasis on immigration in the social and political debate is a characteristic of the 21<sup>st</sup> century. Especially the unfolding of a large-scale refugee crisis in 2014 and the increasing unease around Muslim fundamentalism catapulted immigration to the centre of the national and European policy agenda (European Parliament, 2017; European Parliament, 2021; van der Brug et al., 2015). The question if, and how we should tackle the immigration issue subsequently enlisted a variety of responses and has been a considerable force of polarisation and political tension (Van der Brug et al, 2015; Gattinara & Morales 2017). Thus, dealing with increasing heterogeneity is one of the most pressing policy challenges of the 21<sup>st</sup> century (Algan, Bisin, Verdier, 2012).

## *1.1 Acculturation Strategies*

Disregarding the notion that some parties wish to limit immigration rates to zero, many countries have developed some kind integration strategy (European Commission, 2018). These approaches have varied across time and space but taking a broader perspective of the normative assumptions behind them allows us to define four distinct approaches, the so-called acculturation strategies (Berry, 1990;1997). Berry uses two considerations to distinguish the four approaches: (1) The degree in which the migrant is encouraged to maintain his own cultural identity and (2) the degree to which the migrant is encouraged to emerge themselves into the majority culture. The four resulting acculturation strategies are presented in figure 1.



**Figure 1: Acculturation Strategies as in Berry (1990, 1997)<sup>1</sup>**

		<i>Emerge in majority culture</i>	
		<i>Yes</i>	<i>No</i>
<i>Maintaining own culture</i>	<i>Yes</i>	Integration-strategy <sup>2</sup>	Separation
		<i>Multiculturalism</i>	<i>Segregation</i>
	<i>No</i>	Assimilation	Marginalisation
		<i>Melting Pot</i>	<i>Exclusion</i>

We see various incarnations of these strategies throughout time. Integration in the 1960's was centred around separation (van Mol & de Valk, 2016 ). The temporary nature of residency created the notion that it would be easier for migrants to return to their origin countries if they adhered to their own customs and lived among their own kind. As it became clear that Europe would have to deal with immigrants on a more permanent basis, the focus shifted on how to best incorporate newcomers into society (European Commission, 2020). Here, we see different perspectives emerge. Some believe it to be best if immigrants completely or largely give up their cultural heritage and distance themselves from their immigrant identity, in order to fully emerge into the culture of the host country (Berry 1990;1997) This is referred to as cultural-assimilation, or a melting pot strategy. Carried by the idea that unbridgeable cultural differences create friction between majority and minority groups and prevents migrants from truly being part of a new society (Scholten & Holzhacker, 2009; Larin, 2019). From this perspective, cultural assimilation is a necessity to stimulate the social mobility of immigrants and to prevent erosion of social cohesion and solidarity (Gieling, Thijs & Verkuyten, 2014). Moreover, research indicates that cultural assimilation might be an important prerequisite for the well-being of migrants (Angelini, Casi & Corazzini, 2015). Others express the belief that migrants should emerge themselves into the dominant culture to an extent but should also be allowed to express their cultural heritage (Berry, 1990;1997). Acknowledging that a sense of common belonging is fundamental to generate a shared national identity (Modood, 2007), but that the cultural heritage of an immigrant is a large part of

<sup>1</sup> The italicised terms refer to the approach as seen by the majority or dominant group, the terms in regular font refer to the approach from the minority or immigrant's perspective

<sup>2</sup> Note that integration-strategy is not the same as the broad concept of integration.



their social identity and completely suppressing it may lead to frustration and distrust (Larin, 2019). Furthermore, multiculturalism may enrich not only the lives of immigrants, but that of natives as well (Benet-Martínez, 2012). Policies from this perspective focus more on employment opportunities, education, and language learning and less on cultural adaptation (Larin, 2019). Currently, the increased presence of Muslim individuals in Europe and the perceived surge of Muslim fundamentalism has given way to a more central role for the assimilation perspective in contemporary policy (Sniderman & Hagendoorn, 2007; Gieling, Thijs & Verkuyten, 2014).

### ***1.2 Integration through a Cultural Lens***

Integration thus has a significant cultural aspect, especially at this point in time. Something that is acknowledged in country and European level strategies focusing on fostering inclusive and cohesive communities (European Commission, 2020). Yet, when we talk about successful or unsuccessful integration we often refer to concepts like labour market participation, educational attainments, criminal behaviour, or civic participation (CBS, 2020; European Commission, 2020). Even if we do specifically address cultural integration, focus resides on objective metrics like language comprehension (Ersanilli & Koopmans, 2012). Within economic research the cultural focus has been lacking as well (Algan, Bisin, Verdier, 2012), its focal point laying with market-influenced outcomes of immigration such as labour market distortions (Kahanec & Zimmermann, 2008). However, the fact that somebody participates in society does not necessarily mean that somebody is fully emerged or culturally integrated in said society. Especially since you could argue that labour is vital to generate an income and provide basic needs, whereas cultural integration is less obligatory. This idea fits with Gordon's (1964) distinction between structural and cultural assimilation. It is important to not only focus on the structural dimension, but also understand the cultural integration of immigrants, as this has implications for societal cohesion and conflict (Diehl et al., 2016). Increasing levels of cultural heterogeneity may affect trust levels among citizens or decrease their sense of community (Alesina et al, 2004; Putman, 2007). This in turn impacts the feasibility of certain economic structures such as social welfare, as those systems are grounded in a sense of solidarity with society as a whole. Lastly, economic, and cultural integration might reinforce each other (Amit, 2010).



Thus, despite the impact cultural integration may have on society, research using deeper, psychological indicators is lacking. Laurensyeva & Venturini (2017) have provided an overview of different metrics used to measure (cultural) integration. Some research has focused on more objective indicators such as family arrangements and fertility rates (Algan et al, 2012). Others use a certain aspect of cultural identity, such as religious intensity (Bisin et al., 2008). Whilst these indicators avoid reporting biases due to their relative objectivity, one could question to what extent they truly measure the integration of an immigrant in the host country. Another possibility is to examine social preferences and how they change over time after immigration (Cameron et al, 2015). A substantial body of literature suggests that social preferences differ across cultures (Henrich et al., 2005; Alesina & Guiliano, 2011). Western, Educated, Industrialised, Rich, and Democratic countries show a unique pattern of social preferences (Henrich, Heine & Norenzayan, 2010; Henrich et al., 2010). They are more impersonally prosocial, more individualistic and have a greater preference for fairness. Thus, the cultural integration of a migrant in Europe can be defined as the degree to which a migrant's psychology is influenced more by this unique cultural context after immigration. This brings me to my first research question:

*To what extent do migrants culturally integrate into the society of the destination country.*

### ***1.3 Introducing the Research Strategy***

This research uses social preferences as an indicator for cultural integration. More specifically, it looks at social trust. Not only are trust level in Western countries uniquely distinguished from trust levels elsewhere, but social trust also forms the fabric for many societal and economic processes. In a nutshell, social trustors are better citizens (Putnam, 2000). They often enjoy a higher level of well-being and cooperate more easily with others, which promotes social cohesion. On the country level, high levels of social trust are believed to contribute to economic success (Beugelsdijk, De Groot & van Schaik, 2004) and increased civic participation (Putnam, 2000). It is the glue that keeps modern societies together and allows them to function properly (Fukuyama, 1996). Whilst other cultural values like individualism and collectivism also have a prominent place within cultural economic research, the fundamental nature of trust makes it a more suitable operationalisation of cultural integration. Some research already strived to map differences in social trust among immigrants (Togeby, 2004; Dinesen & Hooghe, 2010 Moschion & Tabasso,



2014; Cameron et al, 2015). Nonetheless, these studies are often very context specific, looking at only one country and/or a specific group of migrants. I The main contribution of this research is thus expanding this framework to the European context. Europe is unique in the sense that it only became a destination of net-immigration a little over 70 years ago, whereas both Australia and the United States have been welcoming large shares of immigrants since their discovery by the Western World (European Commission, 2022). The high population density and the interplay between national and supra-national migration regulations and aspirations further contribute to the complexity of the European situation. It is thus important to specifically look at Europe, to better understand the process of cultural integration within the continent.

I do so by comparing social trust levels between first- and second-generation immigrants throughout Europe, using survey data. Comparing both generations functions as a tool to estimate the relative importance of the destination- and origin-country context on the trust levels of the migrant over time. Hence, in this research cultural integration is defined as the increased importance of the destination-country context and/or the decreasing importance of the origin-country context in explaining personal social trust. This is done under the assumption that as an immigrant let's go of its origin-culture and takes hold of the destination culture, cultural integration will be increased (Berry, 1990).

### ***1.4 Understanding Cultural Integration***

Besides establishing whether or not assimilation occurs within Europe, it is important to understand what aspects can encourage or hinder cultural integration. It is safe to assume that acculturation is not a homogenous process (Neidert & Farley, 1985; Ersanilli & Koopmans, 2012) and may be multidimensional (Portes & Zhou, 1993; Bulut & Ebaugh, 2014). In literature this is known as segmented or selective acculturation (Portes & Zhou, 1993). In short, it is presumed that the influence of the origin country might remain stronger for some migrants, whereas for others the destination country rapidly begins to exert more influence. Zooming in on characteristics of migrants may help to better understand the results and apply some nuance. With regards to policy, it may help to identify groups that show low degrees of cultural integration and provide pointers around which to develop integration policies further.



Of course, there are many personal, unique characteristics that can influence someone's ability and willingness to adapt to a new cultural context. Generation captures some of these differences within it, but it cannot provide the justified depth in itself. Unfortunately, it is beyond the scope of this research to dive into all possibilities. I have selected a few explanatory approaches that I deem to be most relevant; length of stay, language spoken at home and religious identity. Though other factors like inter- or intra-ethnic contact are also prominent explanations in research and policy (Portes & Sensenbrenner, 1993; Nannestad, Svedsen & Svedsen, 2004; Ooka & Wellman, 2006), the empirical possibilities of these variables are somewhat lacklustre. Besides, aspects such as religion have a principal place in the public debate around cultural integration and national identity (Sniderman & Hagendoorn, 2007; Gieling, Thijs & Verkuyten, 2014). In fact, religion is one of the of the major causes of the policy shift from integration towards assimilation in the 21<sup>st</sup> century. To make a constructive contribution to that debate, it is important to consider if cultural integration is actually hampered by religious identity or beliefs. Similarly, language is a key facet of integration policy in many countries, but mostly for practical reasons. The link between language spoken at home and integration is underexplored, but language may be a crucial factor in explaining differences in cultural integration. Finally, length of stay is included as an additional measure of acculturation over time, which allows for the further exploration of the role socialisation plays in cultural integration. This brings me to my second research question:

***To what extent can differences in cultural integration between migrants be explained by length of stay in the destination country, the language spoken at home and/or their religious identity***



## 2 Theory and Hypotheses

### *2.1 Measuring Cultural Integration*

As mentioned in the introduction of this research, cultural integration shall be conceptualised using social trust. Social trust is quite a fickle concept that can be embedded into the broader research field of social capital. In essence, social trust forms a requirement for the establishment and maintenance of social relationships, economic transactions, collective action, and cooperation (Putnam 1994; Adler & Kwon, 2002). Trust in this regard is defined as having faith in generalised others, or somebody you have not met before. It distinguishes itself from particular trust, which only extends itself to your close social network (Uslaner, 2002). Intuitively people do not wish to trade or cooperate with somebody that they do not trust (Arrow, 1974). If trust levels are underdeveloped within a society, its social and economic functions start to deteriorate (Zak & Knack, 2001). As generalised trust levels vary between cultures (Henrich, Heine & Norenzayan, 2010) one way to identify cultural integration is to see if the trust levels of the destination country become more important in determining the migrants' personal trust level than the trust levels of the origin-country.

### *2.2 The Difference Between First- and Second-Generation Migrants*

In this research the relative importance of the origin country and the destination country in explaining personal trust levels are mapped. Key theoretical mechanisms in explaining the shifting importance of each context are socialisation and exposure. Our values and psychology are influenced by the context we reside in and the people we interact with (Durkheim, 1972). Socialisation theory expresses that the greater the intensity of exposure to certain norms and values, the greater its influence our behaviour and attitudes. Especially if these influences occur during childhood when we are most malleable. This is also known as cultural transmission (Boyd & Richerson, 1985), which distinguishes between two key socialisation forces: (1) direct, vertical socialisation which deals with the intergenerational transmission from parent to child and (2) oblique, horizontal socialisation which contains the influences of peers and social learning. For each individual, their level of trust will thus be influenced by their contextual socialisation, as well as certain personal characteristics (Alesina & La Ferrara, 2002).



For migrants, two sets of contexts exert influence over their individual trust level. First generation migrants are unique in the sense that they are exposed to distinct cultural contexts before and after immigration. However, a considerable part of the contextual socialisation has taken place in the origin country during childhood. Thus, the impact of the origin-country context is likely to be larger for first generation immigrants, especially for those who immigrated more recently and/or at a later age. However, longer exposure to the new cultural context over time will likely increase the importance of the destination-country context. Second generation immigrants lack direct exposure to the origin-country context, as they were born in the destination country. However, through intergenerational transmission by their parents, the origin-country values may still be transferred to the second generation and thus affect their trust levels (Moschion & Tabasso, 2014). The influence of the origin country thus reflects the intergenerational transmission of cultural values for second generation immigrants. However, second generation immigrants are also exposed to the destination-country context from an early age. This exposure is believed to contribute to stronger cultural integration (Cameron et al., 2015). What is more, they are more firmly embedded in institutions that transfer culture, such as the educational system, during their formative years (Crul & Vermeulen, 2003). Therefore, I expect that the trust level in the origin country still matters for second generation immigrants, but that the effects of the destination-country trust level will become stronger for second compared to first generation immigrants. Moreover, whilst the origin-country context will matter more for first generation immigrants, I expect that its influence is to deteriorate the longer somebody has been removed from that context. This brings me to my first two hypotheses:

*H1: The trust level of an immigrant will be determined by the destination-country and origin-country social trust level, but (a) the effect of the destination country will be more important for second generation immigrants, whereas (b) the effect of the origin country will be more important for the first generation*

*H2: The trust level of a first-generation immigrant will be determined by the destination-country and origin-country social trust level, but the longer the first-generation immigrant has been residing in the destination country, (a) the stronger the impact of the destination country and (b) the weaker impact of the origin country will become.*



## ***2.3 Explaining Differences in Cultural Integration***

In this paragraph I explore the notion of segmented assimilation (Portes & Zhou, 1993), a theory that describes that assimilation may be encouraged or discouraged by belonging to a certain segment of society. Therefore, acculturation outcomes are not identical for everyone, as the various characteristics of the immigrant contribute to their successful or unsuccessful cultural integration. I dive into the mechanisms behind the impact of language, religious identity, and religiosity on social trust. Other important background characteristics such as education or employment are included as control variables in the analyses but will not be discussed in detail here.

### ***2.3.1 Language***

Language and culture are two intimately related concepts, and both are dimensions of assimilation. For assimilation to occur, newcomers ought to participate and emerge themselves into all facets of society. Substandard language proficiency can form a barrier for migrants in that trajectory. Language is key to communicate with the native population and build meaningful relationships with them (Nakhaie, 2020). Relationships that provide vital resources to immigrants that can help them find footing in a new country. Moreover, without a good understanding of the destination country's language, it becomes nearly impossible to fully grasp the more intricate aspects of their culture and thus to fully assimilate (Nakhaie, 2020). Lastly, language may also reflect a willingness to assimilate, as it requires the immigrant to investigate a significant amount of time and effort into a key aspect of the destination country (Depalo, Fairi & Venturini, 2006). Especially if the migrant is speaking the destination language at home, this may reflect a sense of dedication. It is therefore expected that speaking the destination language at home positively contributes to cultural integration for migrants.

*H3: Immigrants that speak the destination country language at home, (a) will be less influenced by the origin-country trust level and (b) be more influenced by the destination-country trust level than immigrants who speak another language at home*



### 2.3.2 Religious Identity and Tradition

The role of religion in cultural acculturation has been somewhat underexplored, and results have been mixed. Some studies find that religion may contribute to assimilation (Hirschman, 2004; Bulut & Ebaugh, 2014), because it provides a sense of social security and important resources that prevent newcomers from falling into anomie. Others see religion as an obstacle on the assimilation pathway, due to cultural differences (Molteni & Dimitriadis, 2021). One explanation for these discrepancies is the cultural context of the host country. Papers looking at the United States often find positive effects of religious identity on (cultural) integration (Hirschman, 2004; Alumkal, 1999). The importance of religion in American society might be the underlying reason for these findings. Cultural values and social life are closely tied to religious institutions and practices in the United States. Religion thereby forms an important socialisation factor that help facilitate cultural integration, especially for Christian practitioners. In North-Western Europe on the other hand religious identity seems to be negatively correlated with (cultural) integration (Bisin et al., 2008), which may be explained by its high levels of secularism. This increases the cultural distance between religious and non-religious individuals compared to the United States, which complicates cultural integration (Ljunge, 2012; Molteni & Dimitriadis, 2021). Furthermore, research indicates that subscribing to a “foreign religion” may increase identification with the origin country and weaken identification with the destination country (Saroglou & Mathijssen, 2007). The religious social identity being akin to one’s identity as an immigrant makes their foreign culture more salient. Religion may also provide the possibility to remain connected with traditions from the origin country. This brings me to my first hypothesis on religion:

*H4: For immigrants that consider themselves to be a part of a religious denomination, (a) the influence of the origin-country trust level will be stronger than for non-religious immigrants whereas (b) the influence of the destination-country trust level will be weaker than for non-religious immigrants.*

However, the role of religion in cultural assimilation is likely to be more complex than can be explained by belonging alone. It is relevant to see what mechanisms lie behind the possible differences between religious and non-religious individuals. Therefore, I have considered two alternative operationalisations of religious identity. Firstly, religion might decrease an individual’s flexibility to culturally adapt. Scholars stress the importance of cognitive flexibility adapt to new



or changing situations and context, such as adjusting to a foreign culture (Cools & Robbins, 2004; Shen et al., 2013). Most religions emphasize the importance of traditions and customs. They provide a set of rules on how to behave and a set of rituals that guide followers through everyday life and important rites of passage (Zmigrod et al., 2018). These practices are complementary to the rigid world view most religions tend to adopt. Clear distinctions are being made between what is true and what is false, what is right and what is wrong (Vail et al., 2010; Zmigrod et al., 2018). Thus, through mental rigidity religious adherence may limit the likelihood of an individual to culturally assimilate, as religion encourages holding on to the origin-country culture and opposes to emerging oneself into a new culture.

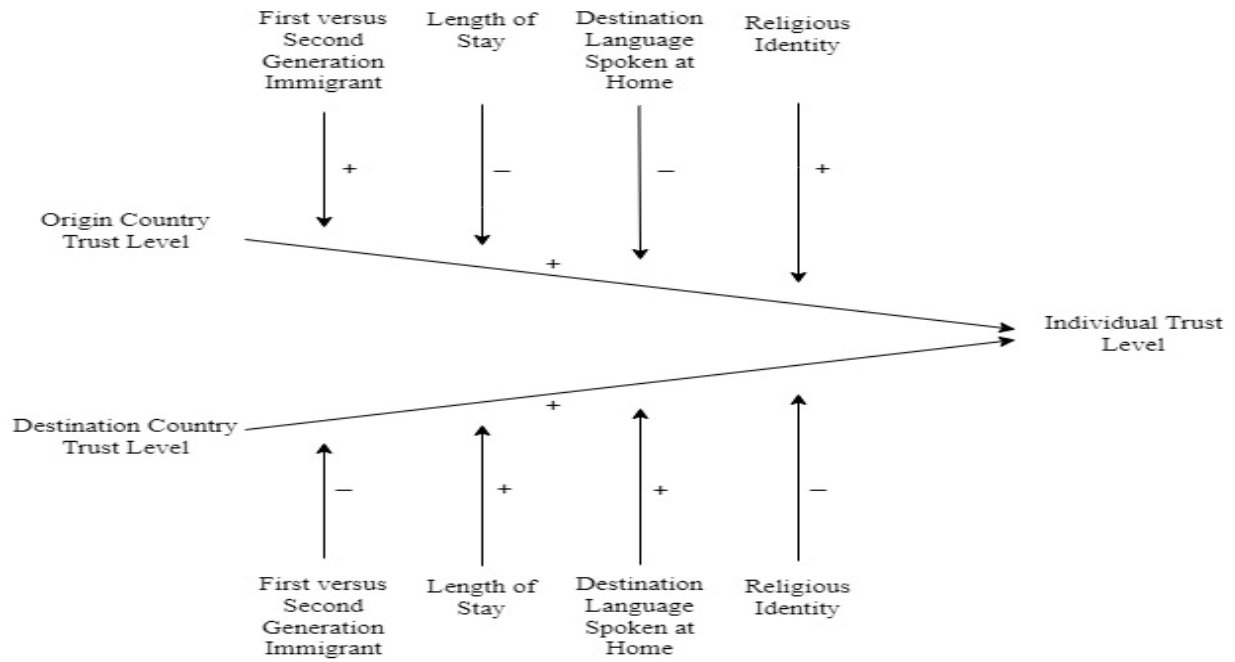
*H5: The more a migrant values traditions and customs , (a) the stronger influence of the origin- country trust level will be and (b) the weaker influence of the destination-country trust level will be*

Lastly, contemporary research in the field of religion points at the widening gap between believing and belonging (Davie, 1990). The former referring to one identifying themselves to be part of a religious group, whereas the latter refers to that individual actually participating in religious activities. An increasing number of people in modern society belong, but do not believe. The transferal of norms and values, such as emphasis on traditions from the origin country are facilitated by socialisation within organisations (Durkheim, 1972). The more heavily exposed to a certain norm, the stronger the internalisation of it. Thus, in order for religion to influence one's ability to culturally adapt active participation within the organisation might be essential. This brings me to my final hypothesis:

*H6: Stronger religious identity hampers the cultural integration of immigrants, as such (a) the influence of the origin-country trust level on an immigrant's trust level will be stronger and (b) the influence of the destination-country trust level will be weaker as that immigrant is more religious.*



**Figure 2: Conceptual Model of Hypotheses**





## 3 Data, Variables, and Method

### 3.1 *Data*

This research uses a quantitative, comparative research design. Meaning that large amounts of data, collected from a representative sample of the research population are used to draw conclusions about the plausibility of the hypotheses. A large survey-based methodology is highly complementary to the descriptive nature of the research question. In this research I do not consider time-based effects and therefore have constructed a cross-sectional design using the European Social Survey (ESS) as my main secondary data source.

#### 3.1.1 *Data Sources*

The European Social Survey is a cross-national survey that has been conducted every two years since 2002. Its primary goal is to provide measurements on the attitudes, beliefs, and behaviour patterns in different European countries (ESS, n.d.). Thirty-eight countries have participated in at least one wave and 24 countries have participated in all 9 waves conducted thus far. The survey consists of a core and rotational set of questions. As a result, the ESS contains information on a broad range of topics, whilst also providing a sense of continuity and comparability over time. The ESS is a cross-sectional data source, ergo a fresh sample is drawn for each subsequent wave. Whilst this allows researchers to draw conclusions about national and European trends, it is not possible to track individual changes over time or answer life course related questions.

However, as the name suggest, the ESS only contains information about a selection of European countries. Therefore, relying solely on this data source would limit the number of origin countries that can be examined. To retrieve information on the origin- and destination-country trust levels the World Value Survey (WVS) was consulted. This survey has been conducted since 1981 in 120 countries and enquires its respondents about their attitudes on a wide variety of societal and cultural issues (WVS, n.d.). Thus far, seven waves have been made available to the public. All of these waves were combined to create the largest possible sample. This is especially important for countries that have a lower response rate, so that the aggregated social trust score does reflect a representable picture of the population.



### *3.1.2 Sample and Response*

ESS Data collection takes place on the national level by an independent Survey Agency (ESS, n.d.). New respondents are selected for each wave by means of a random sample, set out under all individuals over 15 living in a private household. No other background characteristics are considered, though countries are free to either use simple randomisation, stratification, or multi-stage sampling techniques according to their preferences. This enables each country to choose a method that will be most effective given their unique context. Each country should have an effective sample size of at least 1500 respondents, or 800 respondents for countries with a population under two million people. This warrants that the eventual sample is not biased.

Each ESS wave contains a large sum of respondents. However, since this research is focused on immigrants, only 10% of the total sample can be utilised. To ensure the analyses have enough statistical power, multiple waves are to be combined, which is an effective and common way to increase the sample size. Waves 1 through 9 were combined during which only the relevant items were maintained in the datafile. The combined datafile consist of 430,870 respondents. After selecting only first and second-generation migrants as valid respondents and after some listwise deletion during variable construction, the eventual sample size comes down to 41,806 respondents.

### *3.1.3 Representativeness and Weights*

Comparing multiple countries that utilize unique sampling strategies inherently means that the likelihood and the magnitude of potential selection bias may differ as well. However, this research does not intent to provide country level descriptives but seeks to establish the occurrence of cultural integration. So, the use of population weights can be omitted, as the regression results are mere estimations aimed at comparing effect sizes. Moreover, as this research is exclusively looking at a specific sub-sample, the results are not generalizable to other populations anyway. It is also worth noting that the migrant population may be inherently biased to begin with. The decision to migrate may not be random, but influenced by certain characteristics (Feliciano, 2015) which also influence the likelihood of culturally integrating into a different society. This is unfortunate, but an inherent problem of the field of study. A more critical reflection on the migrant bias and its impact on this study can be found in the discussion chapter.



## 3.2 *Variables and Measures*

### 3.2.1 *Dependent Variable*

Within this research cultural integration is operationalised using social trust. A common and well-established measure of social trust is the following question: “*Generally speaking, would you say that most people can be trusted or that you cannot be too careful in dealing with people?*”. (Gleaser et al., 2000; Stone, 2001). Respondents can place themselves on a ten-point scale. A score of 1 indicating that you cannot be too careful, reflecting low generalised trust, and 10 indicating that most people can be trusted, a signal of high generalised trust.

Only a few respondents had a missing value on the dependent variable. Dealing with missing variables is a balancing act between estimating pure effects and maintaining as much information as possible. Furthermore, it is of the utmost importance not to create bias by removing respondents from the sample on a non-random basis. However, using tools like mean substitution on the dependent variable does not provide any useful information. The main benefit of this technique is that it allows to estimate the relation between the dependent variable and the independent variables on which the respondent does have a valid score. But since it is the dependent variable we are discussing here; mean substitution would just cause additional noise. Moreover, the number of missing respondents is small, rendering the impact of removing them minimal. These respondents have therefore been removed with listwise deletion.

### 3.2.2 *Independent Variables*

#### 3.2.2.1 *Origin- and Destination-Country Trust Levels*

The two main independent variables are the trust level in the origin country and the destination country. Since the ESS only contains information on European countries, the WVS had to be consulted as an additional data source. Multiple waves have been combined to ensure the representativeness of the aggregated values and to increase the number of origin countries included. As social trust is assumed to be stable over time (Bjørnskov, 2006), the notion of time-based effects can be safely discarded. For each country, the average trust level was constructed by aggregating the information of the individuals residing in that country. Specifically, the question “*Most people can be trusted*” was used to which respondents could either answer that (1) *Most people can be*



*trusted* or (2) *You cannot be too careful*. The dichotomous nature of the trust question in the World Value Survey means that the aggregated trust scores are based on a 0-1 scale. This information was subsequently transferred to the combined ESS datafile. Using the available information on the destination and origin country of the migrants and their parents, each migrant got a score on the newly created origin- and destination-country trust-level. However, the ESS and WVS differ slightly in the European countries they include, meaning that for some countries there was no data to match. Moreover, for some respondents it was not possible to define their country of origin. In both of these cases the respondents unfortunately had to be removed due to a lack of viable imputation options. Nonetheless, the remaining sample size of 41.806 should be sufficient to conduct the necessary analyses with a reasonable degree of certainty. In total, 25 destination countries and 106 origin countries are taken into account.

### 3.2.3 Moderating Variables

#### 3.2.3.1 First- and Second-Generation Immigrants

In order to test the first hypothesis a distinction between first- and second-generation immigrants had to be made. The European Commission distinguishes the two as follows: “*a first-generation immigrant is a person born in a country other than their country of residence and whose residence in the host country is expected to be at least 12 months. A second-generation immigrant is a native-born person with at least one foreign-born parent.*” (Eurostat, 2016, Prelude). Using the item enquiring whether a respondent was native born combined with the question on the origin country of their mother and father, a generational identification variable was created. First generation immigrants function as the reference category on this variable. About 55% of the sample consists of first-generation immigrants, the other 45% are second generation immigrants.

#### 3.2.3.2 Length of Stay

For first-generation immigrants ESS also provides the possibility to identify how long they have lived in the origin country. By subtracting the year of immigration from the year the survey was conducted, a linear variable measuring length of stay was created. This variable shall be used to test hypothesis 2. The variance in length of stay ranges from 0 to 104. On average a first-generation immigrant has spent 30 years in the destination country at the moment the survey was conducted. This is not entirely unsurprising given that the average age of the sample is about 48.



### 3.2.3.3 *Language Spoken at Home*

Another variable aimed to unpack the heterogeneity of the immigrant population is the language spoken at home. This has been operationalised by comparing the language spoken at home with the dominant language in the destination country. Resulting in a dummy variable on which a value of 1 indicates that the language spoken at home matches the dominant language of the destination country and a value of 0 indicates that they differ. 70% of the migrant sample predominantly speak the dominant language of the destination country at home, whilst the remaining 30% mainly speaks another language at home.

### 3.2.3.4 *Religion*

Religious identity is a complex latent construct to measure. In order to include the diverse aspects of religion and different mechanisms through which it may operate, four different operationalisations are used: (1) Religious Identity, (2) Religious Denomination, (3) Adherence to traditions and (4) Religiosity. The operationalisation process for each of these variables is described here.

#### *Religious Denomination*

The ESS contains a wealth of information on the religious identity of individuals and various measures are equipped in this research. First of all, it is considered whether or not an individual considers themselves to be religious, and if so to which denomination they subscribe. The first operationalisation distinguishes (0) *non-religious individuals* from (1) *Religious individuals*. The second operationalisation consists of nine dummy variables to further distinguish between different denominations: (1) *Atheist*, (2) *Roman Catholic*, (3) *Protestant*, (4) *Eastern Orthodox*, (5) *Other Christian* (6) *Jewish*, (7) *Islamic* (8) *Eastern Religions* (9) *Other non-Christian religions*. For both operationalisations, an additional dummy was included to account for people that did not have a valid response on either question. Multiplying each dummy with the origin- and destination-country trust variable creates the possibility to see if the influence of the origin or destination country differs of various religions, compared to non-religious individuals. Some religions are more represented than others, as can be seen in table 1. About one third of the sample considers themselves to be atheist, the other two thirds belong to some kind of denomination of which Judaism, Roman Catholicism and Eastern Orthodox are the most common.



### *Adherence to traditions*

One of the possible mechanisms through which religious identity impacts cultural assimilation is its instilment of mental rigidity on its followers, by emphasizing tradition and rules. In order to operationalize this, one of the items from Schwartz's Cultural Dimensions (Schwartz, 1994) was taken: *"It is important to follow traditions and customs"*. This matches one of the ten values he distinguishes. Respondents could score themselves on this question between (1) *Very much like me* and (6) *Not at all like me*. The variable was recoded so that a higher score reflects a higher degree of traditionality. The majority of the respondents report that this statement is either like them, very much like them or somewhat like them.

### *Religiosity*

The last mechanism through which religious identity is operationalised is religiosity. A growing group of people identifies themselves as religious but does not practice.. ESS contains allows to distinguish believing and belonging with the inclusion of these three variables: (1) *How religious are you*, (2) *how often do you attend religious services apart from special occasions* and (3) *how often do you pray apart from religious services*. A principal component analysis was conducted to see if these variables measure the same latent construct, religiosity<sup>3</sup>. Only one dimension was found, with an eigenvalue well above 1. This indicates that the explanatory power of the latent construct religiosity is higher than the sum of its individual components. Suitable communalities and an explained variance of 76,7% also suggest that this is a valid instrument (Abdi & Williams, 2010). Lastly the religiosity scale was checked for reliability, Using the Cronbach's alpha with a value of 0,814, the scale can be considered very reliable (Cortina, 1993). Furthermore, deleting one of the items does not contribute to the reliability of the scale. Due to the different scale ranges of the three variables a standardised scale was constructed to account for this. This scale has a mean of zero and a standard deviation of 1, cancelling out effect differences due to scale differences in the analyses.

<sup>3</sup> Full details of the PCA can be found in Appendix A



### *3.2.4 Control Variables*

As briefly indicated before, social trust is affected not only by contextual variables but also by personal level characteristics (Alesina & La Ferrara, 2002). Omitting these variables could bias the results, as the variables that are included in the regression could pick up some of the effects that are in reality induced by the omitted variable. This would result in wrong conclusions and harm the integrity of this research. In order to eliminate as many alternative explanations as possible, several control variables have been added to the model. This is especially relevant since the migrant sample derived from the ESS databased might be biased due to underlying migration predictors. Based on literature the following factors have been identified as possibly important. I will now shortly discuss their construction and relevance.

#### *3.2.4.1 Education*

The effect of education on social trust has puzzled social scientist for quite some time. Some noteworthy arguments are that the educational system exposes us to dissimilar others and the normative assumption that social trust is valuable (Uslaner, 2002; Huang et al, 2011). Another argument focusses more on the link between economic success and educational attainment, in which education forms a barrier between an individual and harmful experiences that would impair their degree social trust (Huang et al., 2011). In each country, respondents were asked to their highest attained educational degree. The unique educational systems of each country were then placed within the EISCED framework, which seeks to compare educational attainments across countries. A linearity test was conducted to see if the variable could be included linearly into the regression. Whilst the variable is linear for all EISCED levels, a considerable number of respondents could not be satisfactory placed within the framework. To still include these respondents seven dummy variables were created to measure educational attainment where the seventh dummy accounts for missing values on education.

#### *3.2.4.2 Employment*

Employment: A wide body of research points towards the scaring effects episodes of unemployment can have on an individual. Mewes et al. (2021) find that unemployment also affects social trust over time. Some suggested mechanisms are lower satisfaction with the current income, declining frequency of social contact and lower institutional trust induced by unemployment.



Respondents were presented a variety of questions on their activities in the last 7 days. Respondents could choose from eight different possibilities, listed in table 1. Whilst most theoretical considerations point at the importance of unemployment, all activities are included for good measure.

#### 3.2.4.3 *Age & Gender*

Though no conclusive effects have been found between age, gender, and social trust, these two basic background variables are included as control variables in all models. The inclusion of age also eliminates compositional differences between generations as an alternative explanation. ESS provides a precalculated item reflecting the age of the respondent. There are no missing values on this variable. As for gender, respondents were asked about their gender identification. The variable is categorised into *(0) Male* or *(1) Female*.

#### 3.2.4.4 *Experienced Discrimination & Life Satisfaction*

Lastly, both experienced discrimination and life-satisfaction are factors that contribute to personal social trust levels. Studies examining the social trust levels of immigrants find that low social trust levels are often partially mediated by experiences of discrimination or racism (Wilkes & Wu, 2019; Dierckx, Valcke & van Hiel, 2021). As for life satisfaction, Fredrickson (2001) theorised that experiencing positive emotions and satisfaction may encourage individuals to focus more attention on others and engage in prosocial behaviour, stimulating social trust. This argumentation has found both empirical and experimental support (Dunn & Schweitzer, 2005; Zanin, 2017). However, unlike educational attainment and employment status, the place of these explanations in the chain of causality is not as clear. Both life satisfaction and experienced discrimination may be an outcome of cultural integration, thus including them as a control might actually weaken the empirical model. To justify both arguments I have included these two controls in the robustness analyses, but not in the main empirical model.

ESS enquires its respondents about their experience with various forms of discrimination. For each of the different categories a respondent can check the box if they have been discriminated on this ground or leave it open if they have not experienced this. Types of discrimination considered are *(1) colour or race, (2) nationality, (3) religion, (4) language, (5) ethnic group, (6) age, (7) gender,*



(8) *sexuality*, (9) *disability*, (10) *other grounds*. A PCA<sup>4</sup> analysis distinguishes four dimensions of discrimination: (1) Race, religion, and ethnicity, (2) Age, gender, and disability, (3) Nationality and Language and (4) Sexuality and other grounds. Dimension 1 is included as it speaks most to the types of discrimination immigrants would face specifically and the reliability of this scale is substantially higher than that of the third dimension. The result is a scale 0 and 1 that indicates to what extend a respondent has felt discriminated against.

To control for life satisfaction the question: *"In general, how satisfied you with life as are a whole"* was used as a control. Respondents could rate their overall life satisfaction between 0 and 10. Respondents that did not gave a valid answer were assigned the average level of life satisfaction in order to include them into the analyses.

### 3.3 Empirical Method & Estimation Technique

#### 3.3.1 Empirical Model

The next chapter puts the following empirical model to the test:

$$\begin{aligned}
 & Trust_{iod} \\
 &= \beta_0 + \beta_1 T_o + \beta_2 T_d + \beta_3 GEN_i + \beta_4 T_o GEN_i + \beta_5 T_d GEN_i + \beta_6 T_d LoSTAY_i + \beta_7 T_o LoStay_i \\
 &+ \beta_8 T_d LoStay_i + \beta_9 LANG_i + \beta_{10} T_o LANG_i + \beta_{11} T_d LANG_i + \beta_{12} REL_i + \beta_{13} T_o REL_i \\
 &+ \beta_{14} T_d REL_i + \beta_{15} \sum X_i + u_d + u_o + e_{iod}
 \end{aligned}$$

Thus, the trust level of an individual can be explained by the trust levels of the origin and destination country on the macrolevel. On the microlevel generation, the amount of time spent in the destination country, the language spoken at home and religious identity are used to explain differences in trust levels. Furthermore, I expect the effects of the country level context' to vary for first versus second generation immigrants, for those who have been residing in the destination country for longer, for those who speak the destination country language at home versus those who do not and for religious versus non-religious individuals. Though presented in one equation here, for the sake of interpretation each hypothesis has been given its own model. This approach has been selected due to the conditional nature of interaction models, which apply to all six hypotheses.

<sup>4</sup> Full details of the PCA can be found in Appendix A



If all hypotheses were to be estimated simultaneously, the main effects would bear no meaningful interpretation Table 2 thus presents model 1 through 6, each of which correspond to the hypotheses they aim to test.

### *3.3.2 Estimation Technique*

The linear nature of the dependent variable makes an Ordinary Least Squares model a suitable tool to test the four hypotheses. This type of modelling can be used to make inferences about the change in the dependent variable for a one unit change in the independent variable, keeping constant for all other variables included in the model. Using interaction parameters, it is also possible to determine if the effects differ in strength and size for different groups of individuals.

Because the ESS sample contains various countries, it is important to take country level differences into account. Differences between first- and second-generation migrants might be larger in some countries due to compositional effects of these groups between countries. Similarly, the cultural context of the destination country will be different depending on the culture of that country. In short, it is likely that individuals within a destination or origin country are more similar than a true random sample. This can be accounted for using multilevel modelling. However, another option is two-way clustering, provided by the *cgm-regression* Stata extension (Cameron & Miller, 2015). This estimation technique acknowledges the nested structure of the data and calculates robust standard analyses to account for it. Meanwhile, it omits certain strict assumptions that multilevel modelling requires. For example, each level should have sufficient observations and include enough relevant variables to estimate reliable slopes (Hox et al., 2002). However, this research limits itself to mostly microlevel explanatory variables and includes countries with only a few respondents. Besides, this study does not intent to examine differences between countries other than comparing aggregated trust scores. Thus, a two-way clustering is a sufficient way to avoid the problem of observation non-independence without adding unnecessary complications.



**Table 1: Descriptive Statistics**

	Average	Standard Deviation	Minimum	Maximum
Social trust	5.030	2.440	0	10
Generation	0.452	0.143	0	1
Origin-country trust level	0.268	0.109	0.04	0.70
Destination-country trust level	0.330	0.143	0.08	0.70
Length of stay	30.875	20.205	0	102
Speaking destination country language at home	0.701	0.458	0	1
Religious identity				
<i>Non-religious</i>	0.327	0.469	0	1
<i>Religious</i>	0.702	0.518	0	1
<i>Missing religion</i>	0.030	0.169	0	1
Religious denomination				
<i>Atheist</i>	0.327	0.469	0	1
<i>Roman Catholic</i>	0.151	0.358	0	1
<i>Protestant</i>	0.066	0.249	0	1
<i>Eastern Orthodox</i>	0.145	0.352	0	1
<i>Other Christian</i>	0.014	0.117	0	1
<i>Jewish</i>	0.192	0.398	0	1
<i>Islamic</i>	0.063	0.243	0	1
<i>Eastern religion</i>	0.009	0.094		
<i>Other non-Christian</i>	0.004	0.061	0	1
<i>Missing religion</i>	0.030	0.170		
Adherence to tradition	2.69	1.382	1	6
Religiosity	0.025	0.996	-1.35	2.32
Gender	0.555	0.498	0	1
Age	47.720	18.049	13	114
Main activity past 7 days				
<i>Paid work</i>	0.530	0.499	0	1
<i>Education</i>	0.097	0.296	0	1
<i>Unemployed, actively looking</i>	0.050	0.224	0	1
<i>Unemployed, not actively looking</i>	0.020	0.151	0	1
<i>Permanently sick or disabled</i>	0.040	0.193	0	1
<i>Retired</i>	0.240	0.427	0	1
<i>Community or military service</i>	0.010	0.071	0	1
<i>Housework, looking after children or others</i>	0.160	0.363	0	1



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<i>Other</i>	0.020	0.123	0	1
<i>Missing activity</i>	0.003	0.051	0	1
Education				
<i>ISCED-01</i>	0.081	0.272	0	1
<i>ISCED-2</i>	0.149	0.356	0	1
<i>ISCED-3</i>	0.369	0.482	0	1
<i>ISCED-4</i>	0.051	0.220	0	1
<i>ISCED-56</i>	0.343	0.475	0	1
<i>Other education</i>	0.003	0.053		
<i>Missing education</i>	0.008	0.086		
Life satisfaction	6.733	2.406	0	10
Experienced discrimination	0.029	0.099	0	1

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Source: ESS (2001-2018) enriched with WVS (1981-2020) N = 41,806 (N = 22,861 for length of stay)



## 4 Analyses & Results

This chapter presents the regression results and discuss their implication on the hypotheses. All models include both dummy and continuous variables. In order to make inferences about the effect size of the continuous variables, they have all been standardised. The coefficients should thus be interpreted as follows: the value B shows how many standard errors the dependent variable increases or decreases given a one standard error increase in the respective independent variable. The bigger the coefficient, the larger the effect.

### 4.1 Baseline Results

#### 4.1.1 Hypotheses 1: The Moderating Effect of Generation on Country Level Predictors of Social Trust

**Table 2: The Influence of the Origin- and Destination-Country Trust Level on Personal Social Trust and the Moderating Effect of Generation.**

	Model 0		Model 1	
	B	Std. Err.	B	Std. Err.
Constant	-0.096**	0.041	-0.089*	0.043
Origin-country trust level	0.048***	0.015	0.058***	0.013
Destination-country trust level	0.161***	0.028	0.145***	0.026
Generation				
<i>First generation</i>			Ref.	
<i>Second generation (0/1)</i>			-0.010	0.032
<b>Moderators</b>				
Origin-country trust level * Second generation			-0.026*	0.015
Destination-country trust level * Second generation			0.040*	0.02
<b>Control Variables</b>				
Age	0.067***	0.013	0.067***	0.137
Gender				
<i>Male</i>	Ref.		Ref.	
<i>Female</i>	-0.013	0.014	-0.013	0.014
Activity				
<i>Paid work</i>	Ref.		Ref.	



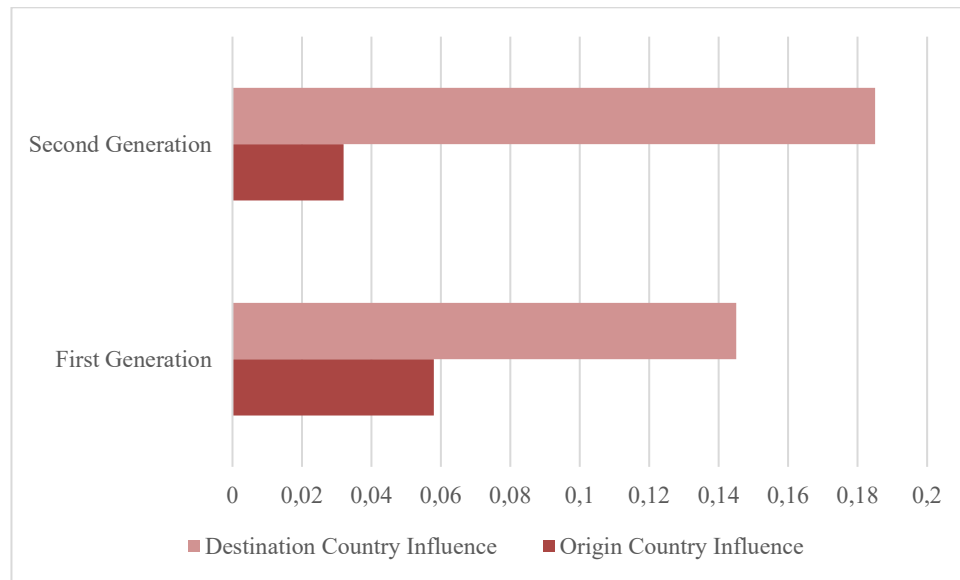
<i>Education</i>	0.176***	0.019	0.175***	0.020
<i>Unemployed, actively looking</i>	-0.143***	0.016	-0.143***	0.015
<i>Unemployed, not actively looking</i>	-0.133***	0.036	-0.133***	0.036
<i>Permanently sick or disabled</i>	-0.171***	0.026	-0.171***	0.026
<i>Retired</i>	-0.123***	0.024	-0.124***	0.024
<i>Community or military service</i>	0.140*	0.070	0.138	0.071
<i>Housework, looking after children or others</i>	-0.058	0.032	-0.058	0.031
<i>Other</i>	0.034	0.041	0.035	0.040
<i>Missing activity</i>	-0.217	0.137	-0.217	0.140
Education				
<i>ISCED-01</i>	Ref.		Ref.	
<i>ISCED-2</i>	-0.027	0.040	-0.029	0.040
<i>ISCED-3</i>	0.071	0.050	0.072	0.047
<i>ISCED-4</i>	0.176***	0.050	0.177***	0.047
<i>ISCED-56</i>	0.320***	0.067	0.319***	0.065
<i>Other education</i>	-0.001	0.069	0.001	0.068
<i>Missing education</i>	0.023	0.057	0.020	0.057
Adjusted R-squared	0.061		0.062	
N	41,806		41,806	

Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.05$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).

A first observation from model 1 is that both a higher origin-country trust level and destination-country trust level contribute to a higher personal social trust level among immigrants. Whilst the destination country exerts a bigger impact for both first- and second-generation immigrants, the effect of the destination-country context becomes even larger for second generation immigrants whilst the effect of the origin-country context declines. This is visualised in figure 3. Interestingly enough, the difference in personal social trust levels between first- and second-generation immigrants is negligible. Second generation immigrants thus do not trust more than their parents, but their trust level is influenced to a greater extend by the cultural context of the destination country. These findings support the first hypothesis.



**Figure 3: Influence of the Origin- and Destination-Country Context for Each Generation Visualised**



Source: ESS (2001-2018) enriched with WVS (1981-2020). Results based on model 1.

#### 4.1.2 Hypotheses 2 & 3: The Moderating Effect Length of Stay and Language Spoken at Home on Country Level Predictors of Social Trust

For the second hypotheses, only first-generation immigrants are considered. After all, they are the only ones with a valid score on the length of stay variable, as second-generation immigrants are per definition born in the destination country. Surprisingly, immigrants that have resided in their destination country for longer are not more or less influenced by the origin- or destination-country cultural context than migrants that have only arrived shortly. Meaning that hypothesis 2 is to be rejected. This implies that just being exposed to the destination country for longer is not in itself enough to facilitate cultural integration. This could mean that the difference between first- and second-generation immigrants is also more nuanced than just difference in exposure. Another possibility is that the sample contains a disproportionate number of migrants that have had at least some time to adjust to the cultural context, as it may be hard to include newer immigrants in large surveys like the ESS.

Model 3 discusses the impact of language on cultural assimilation. Once again, both origin-country trust levels and destination-country trust levels influence the personal trust level of the migrant. For individuals that primarily speak the language of the destination country, as opposed to



predominantly speaking the language dominant in their country of origin, the influence of the origin country decreases quite significantly. Interestingly enough, speaking the native language of the destination country does not increase the impact of the destination country's culture. Identification with the destination country may require more than language, but with respect to the origin-country culture it may be one of the few cultural components that can be carried over after migration.

**Table 3: The Influence of the Origin- and Destination-Country Trust Level on Personal Social Trust and the Moderating Effects of Length of Stay and Language Spoken at Home**

	Model 2		Model 3	
	B	Std. Err.	B	Std. Err.
Constant	-0.050	0.046	-0.120*	0.057
Origin-country trust level	0.059***	0.012	0.087***	0.018
Destination-country trust level	0.148***	0.027	0.136***	0.033
Generation				
<i>First generation</i>	Ref.		Ref.	
<i>Second generation</i>			-0.026	0.027
Length of stay	-0.007	0.007		
Language spoken at home			0.057	0.061
<b>Moderators</b>				
Origin-country trust level * Length of stay	-0.005	0.008		
Destination-country trust level * Length of stay	0.005	0.007		
Origin-country trust level * Language spoken at home			-0.051***	0.012
Destination-country trust level * Language spoken at home			0.036	0.037
<b>Controls</b>				
Age	0.078***	0.017	0.063***	0.013
Gender				
<i>Male</i>	Ref.		Ref.	
<i>Female</i>	-0.009	0.020	-0.013	0.015
Activity				
<i>Paid work</i>	Ref.		Ref.	
<i>Education</i>	0.140***	0.026	0.175***	0.019
<i>Unemployed, actively looking</i>	-0.133***	0.032	-0.141***	0.015
<i>Unemployed, not actively looking</i>	-0.207***	0.049	-0.131***	0.036
<i>Permanently sick or disabled</i>	-0.147***	0.022	-0.171***	0.026
<i>Retired</i>	-0.125***	0.030	-0.121***	0.024
<i>Community or military service</i>	0.049	0.063	0.139*	0.067



<i>Housework, looking after children or others</i>	-0.042	0.031	-0.061	0.034
<i>Other</i>	0.039	0.056	0.033	0.042
<i>Missing activity</i>	-0.138	0.217	-0.216	0.136
Education				
<i>ISCED-01</i>	Ref.		Ref.	
<i>ISCED-2</i>	-0.050	0.039	-0.030	0.041
<i>ISCED-3</i>	0.028	0.046	0.679***	0.048
<i>ISCED-4</i>	0.149**	0.050	0.178***	0.050
<i>ISCED-56</i>	0.258***	0.058	0.316	0.064
<i>Other education</i>	-0.028	0.093	0.002	0.070
<i>Missing education</i>	-0.050	0.046	0.027	0.058
Adjusted R-squared	0.058		0.063	
N	22,861		41,806	

Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.05$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).

#### 4.1.3 Hypotheses 4, 5 & 6: The Moderating effects of Religion on Country Level Predictors of Social Trust

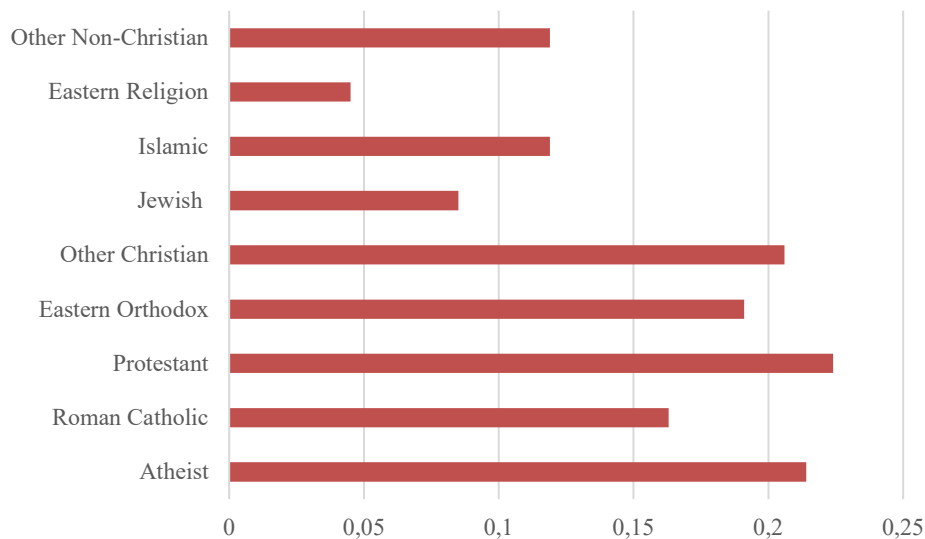
Model 4A looks at the difference between religious and non-religious individuals. It shows that people who affiliate themselves with any kind of religion are not more or less trusting than non-religious individuals. Religious individuals are however influenced slightly less by the trust level of the destination country. The origin culture seems to exert a comparable influence on religious and non-religious immigrants. Remarkably, people with a missing value on religious belonging are slightly more trusting, implying that these missing variables may not be random. In conclusion, hypothesis 3 can only be partially accepted.

Yet, the dichotomous categorisation of religious identity does not provide a lot of nuance, since different denominations vary in beliefs and practices. Therefore, the way in which they affect cultural adaptability may also differ. Furthermore, the positive effects of one denomination might be cancelled out by the negative effects of another resulting in distorted results. Model 4B includes nine different denominations and compares them with individuals identifying as atheists. Note that this model only includes interactions with the destination-country variable. The reason behind this is cell sparsity. Increasing the number of dummies in the model also increases the possible combination of values the regression is estimating. Since the origin-country trust level has a wider



range, the number of observations on some of the combinations is simply too low to estimate a reliable coefficient. The result is quite similar to a model that suffers from multicollinearity. The programme does not have information to estimate robust coefficients. In turn, it has to inflate the standard errors to such an extent the model is rendered useless. This issue could only be solved by increasing the sample size or by transforming the origin-country trust variable into a categorical variable. The first option is not feasible, as all waves and as many countries as possible are included in the sample. The second option would lose information and create arbitrary distinctions between categories, which harms the validity of the instrument. Thus, I shall only make inferences on how the influence of the destination country varies for different denominations. This is unfortunate, but inevitable.

**Figure 4: The Influence of the Destination-Country Context on Personal Trust Levels  
Split out per Denomination**



Source: ESS (2001-2018) enriched with WVS (1981-2020). Results based on model 4B

For the destination-country model, we see that the main effect of the destination country far surpasses that of the origin country. Meaning that for non-religious individuals the pull of the destination-country context is especially strong. However, several of the interaction effects are non-significant meaning that the effects of the destination country are equally strong for Protestants, Eastern Orthodox, other Christians, other non-Christian believers, and those with a missing value on religious denomination. For Muslims, Jews and people who affiliate with an Eastern Religion the effect of the destination country is significantly less strong. For the latter, the



interaction term almost completely cancels out the positive effect of the destination country. Roman Catholics are also less influenced by their destination country, although this effect not as strong as for the other three cases. This implies migrants belonging to these four religions are less likely to culturally assimilate than their non-religious counterparts. Another interesting observation is that Protestants, Jews, people with an Eastern Religion and those with a missing value on religious denomination are more trusting than atheist. However, for Jewish and Eastern Religion individuals this trust seems to wither if they immigrate to a country with above average social trust levels.

**Table 4: The Influence of the Origin- and Destination-Country Trust Level on Personal Social Trust and the Moderating Effect of Religious Belonging and Religious Denomination**

	Model 4A		Model 4B	
	B	Std. Err.	B	Std. Err.
Constant	-0.159**	0.066	-0.122*	0.061
Origin-country trust level	0.056***	0.006	0.040***	0.011
Destination-country trust level	0.208***	0.023	0.214***	0.023
Generation				
<i>First generation</i>	Ref.		Ref.	
<i>Second generation</i>	-0.008	0.029	-0.027	0.025
Religious belonging				
<i>No</i>	Ref.			
<i>Yes</i>	0.074	0.050		
<i>Missing</i>	0.111*	0.049		
Religious Denomination				
<i>Atheist</i>			Ref.	
<i>Roman Catholic</i>			-0.019	0.035
<i>Protestant</i>			0.083*	0.038
<i>Eastern Orthodox</i>			-0.018	0.053
<i>Other Christian</i>			0.033	0.060
<i>Jewish</i>			0.209***	0.056
<i>Islamic</i>			-0.081*	0.043
<i>Eastern religion</i>			0.201**	0.084
<i>Other non-Christian</i>			0.016	0.120
<i>Missing religion</i>			0.113	0.049
<b>Moderators</b>				
Origin-country trust level * Religious	-0.013	0.016		
Destination-country trust level * Religious	-0.070*	0.034		



Origin-country trust level * Missing religious	0.029	0.030		
Destination-country trust level * Missing religious	-0.001	0.046		
Destination-country trust level * Roman Catholic			-0.051*	0.023
Destination-country trust level * Protestant			0.010	0.028
Destination-country trust level * Eastern Orthodox			-0.023	0.059
Destination-country trust level * Other Christian			-0.008	0.035
Destination-country trust level * Jewish			-0.129*	0.071
Destination-country trust level * Islamic			-0.095*	0.041
Destination-country trust level * Eastern religion			-0.169***	0.047
Destination-country trust level * Other non-Christian			-0.095	0.090
Destination-country trust level * Missing religion			0.014	0.040
<b>Controls</b>				
Age	0.064***	0.011	0.041***	0.015
Gender				
<i>Male</i>	Ref.		Ref.	
<i>Female</i>	-0.016	0.014	-0.017	0.015
Activity				
<i>Paid work</i>	Ref.		Ref.	
<i>Education</i>	0.175***	0.019	0.141***	0.020
<i>Unemployed, actively looking</i>	-0.143***	0.015	-0.132***	0.015
<i>Unemployed, not actively looking</i>	-0.131***	0.037	-0.131***	0.036
<i>Permanently sick or disabled</i>	-0.173***	0.025	-0.194***	0.024
<i>Retired</i>	-0.119***	0.023	-0.094**	0.021
<i>Community or military service</i>	0.125	0.078	0.027	0.084
<i>Housework, looking after children or others</i>	-0.058	0.032	-0.046	0.033
<i>Other</i>	0.034	0.040	0.026	0.038
<i>Missing activity</i>	-0.207	0.133	-0.239	0.127
Education				
<i>ISCED-01</i>	Ref.		Ref.	
<i>ISCED-2</i>	-0.018	0.042	-0.027	0.038
<i>ISCED-3</i>	0.083	0.048	0.050	0.041
<i>ISCED-4</i>	0.190***	0.049	0.159***	0.049
<i>ISCED 5-6</i>	0.329***	0.064	0.284***	0.052
<i>Other education</i>	-0.005	0.067	-0.051	0.071
<i>Missing education</i>	-0.003	0.064	-0.004	0.067
Adjusted R-squared	0.064		0.075	
N	41,806		41,806	



Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.05$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).

Next an alternative operationalisation for religious identity is considered. Model 5 aims to see if the influence of the destination and/or origin country changes the more emphasis someone places on tradition and customs. Whilst traditional people are slightly less trusting, valuing traditions does not alter the way the origin-country or the destination-country context interacts with an immigrant's personal trust level. In additional analysis, tradition is also not able to explain away the effect of religious belonging. Including antagonistic values into a similar model also does not alter the results. Thus hypothesis 5 has been rejected.

The final model, which includes religiosity, cell sparsity becomes an issue once again. However, whilst not possible to estimate the interaction terms for the destination country and origin country in a model together, this time it is possible to regress them both in separate models. Model 6A shows the interaction with the origin-country trust levels and model 6B shows the interactions with the destination-country trust levels. Nonetheless, origin- and destination-country trust levels influence an individual's personal trust level, but their effects do not change if a person is more religious in either model. However, people that are more religious are on average more trusting, implying that a sense of belonging may have positive spill over effects on personal social trust. Hypothesis 6 is also rejected.

**Table 5: The Influence of the Origin- and Destination-Country Trust Level on Personal Social Trust and the Moderating Effect of Adherence to Tradition and Religiosity.**

	Model 5		Model 6A		Model 6B	
	B	Std. Err.	B	Std. Err.	B	Std. Err.
Constant	-0.092*	0.044	-0.096*	0.043	-0.097*	0.044
Origin-country trust level	0.047***	0.015	0.050***	0.015	0.050***	0.015
Destination-country trust level	0.158***	0.027	0.161***	0.027	0.161***	0.027
Generation						
<i>First generation</i>	Ref.		Ref.		Ref.	
<i>Second generation</i>	-0.014	0.031	-0.009	0.030	-0.010	0.029
Adherence to tradition	-0.019**	0.008				
Religiosity			0.014**	0.006	0.014**	0.006



**Moderators**

Origin-country trust level * Adherence to tradition	-0.002	0.007				
Destination-country trust level * Adherence to tradition	-0.009	0.009				
Origin-country trust level * Religiosity			0.000	0.005		
Destination-country trust level * Religiosity					-0.005	0.008

**Controls**

## Gender

<i>Male</i>	Ref.		Ref.			
<i>Female</i>	-0.011	0.014	-0.015	0.013	-0.015	0.013
Age	0.068***	0.014	0.066***	0.014	0.066***	0.014

## Activity

<i>Paid work</i>	Ref.		Ref.		Ref.	
<i>Education</i>	0.175***	0.020	0.177***	0.019	0.177***	
<i>Unemployed, actively looking</i>	-0.143***	0.015	-0.144***	0.015	-0.144***	
<i>Unemployed, not actively looking</i>	-0.135***	0.036	-0.133***	0.037	-0.132***	
<i>Permanently sick or disabled</i>	-0.171***	0.027	-0.170***	0.023	-0.170***	
<i>Retired</i>	-0.122***	0.023	-0.123***	0.024	0.123***	
<i>Community or military service</i>	0.139*	0.068	0.140*	0.069	0.139*	0.070
<i>Housework, looking after children</i>	-0.057	0.032	-0.061	0.032	-0.061	0.032
<i>Other</i>	0.033	0.041	0.034	0.041	0.034	0.040
<i>Missing activity</i>	-0.218	0.140	-0.219	0.137	-0.218	0.137

## Education

<i>ISCED-01</i>	Ref.		Ref.		Ref.	
<i>ISCED-2</i>	-0.026	0.040	-0.024	0.040	-0.023	0.040
<i>ISCED-3</i>	0.072	0.048	0.078	0.048	0.078	0.048
<i>ISCED-4</i>	0.177***	0.048	0.183***	0.048	0.183***	0.048
<i>ISCED 5-6</i>	0.317***	0.065	0.326***	0.066	0.327***	0.067
<i>Other education</i>	0.003	0.067	-0.003	0.068	-0.003	0.068
<i>Missing education</i>	0.020	0.056	0.0233	0.057	0.023	0.057

Adjusted R-squared	0.062		0.062		0.062	
N	41,806		41,806		41,806	

Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.05$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).



## 4.2 *Robustness Checks*

A disadvantage of statistical methods as used in this research, is that only a sample of the entire population is taken into account and only a handful of variables are considered. Nevertheless, humankind and its behaviour are vastly complex and heterogenous in nature. In order to increase the likelihood that these results actually apply to the real world, several robustness checks have been performed.

First of all, every model includes multiple important background characteristics to account for omitted variable bias and balance out sample biases. Several of these coefficients are significant, highlighting their importance in the empirical model. However, two controls have been excluded from the main analyses, life satisfaction and experienced discrimination. As they may both be endogenous with the outcome of interest they may introduce bias. Because of their theoretical relevance they have been included in the robustness models. Appendix B contains the same models as discussed in the main text are presented, but this time including life satisfaction and experienced discrimination. Whilst some of the coefficients change slightly. In most cases no major changes are observed, but a few notable changes are discussed.

In model 1, including experienced discrimination and life satisfaction, causes the interaction term between the origin-country trust level and generation to no longer be significant. Running separate models for discrimination and life satisfaction points out that this shift is due to the inclusion of life satisfaction. Suggesting that second generation immigrants are less influenced by the cultural context of the origin country because they are more satisfied with life. For the language spoken at home, under control of experienced discrimination and life satisfaction the interaction term between the destination-country context becomes significant. This implies that the language spoken at home contributes positively to integration, depending on the life satisfaction of the migrant. In model 4B, the influence of the destination-country cultural context no longer differs for Jews and atheists under control of life satisfaction and experienced discrimination. Once again, the main culprit is life satisfaction. Similarly in models 6A and 6B religiosity no longer significantly impacts the social trust level of an individual under control of life satisfaction. Possibly, religious believing provides a sense of content to people which in turn impacts their social trust or perhaps religious individuals are simply more satisfied with life. Thus, not all results in this research are as robust.



However, readers ought to keep in mind that the unclear causation between life satisfaction and social trust makes the models presented in the main text preferable above the robust models. These robust models are shown to provide an idea on how well the hypotheses persevere under strict circumstances. However, before concluding I would like to note the significance of experienced discrimination and life satisfaction in each of these models. People who feel discriminated against on various grounds are less trusting, whilst people who are more satisfied with their life are more trusting. The inclusion of these variables also increases the explained variance of the model, implying that even though most of the hypotheses still hold when controlling for them, they do matter. The implications of these results discussed further in the discussion.



## 5 Discussion

### *5.1 Omitted Explanations and Future Possibilities*

Whilst this research has contributed to our understanding of the occurrence of cultural integration and several of its predictors, some critical reflections on both theory and methodology are in order. First is the notion of omitted explanations. As stated previously, many factors contribute to the cultural integration of individuals. This research has compared first and second-generation immigrants, but many more nuances can be made within these groups. For example, the ethnic groups they belong to. Research in the United States points at the different assimilation trajectories for various ethnic groups (Greenman & Xie, 2008). A compelling notion, which would be interesting to investigate further within the European context. Especially given the, arguably arbitrary, distinction that is being made between different types of migrants in the public debate and the way different ethnic groups are perceived in society (BEPA., 2006).

Another important explanation not included in this thesis are inter- and intra-ethnic contact. Migrants that engage in inter-ethnic contact may integrate faster, as cross-cultural relationships expose them to new ideas and cultural practices that influence their behaviour and help them adapt (Boekestijn, 1988; Ward & Kennedy, 1993). Moreover, contact with dissimilar others might help elevate prejudice and aids mutual understanding (Allport, 1954). On the other hand, migrants that limit their network to people from their origin country, may integrate slower (Bauer, Epstein & Gang, 2005). Through these closed social networks, the influence of the origin country keeps reinforcing itself due to the small radius of information someone in such a network is exposed to (Burt, 2004; Nannestad, Svendsen & Svendsen, 2004). In other words, a migrant is not exposed to the culture of the destination country and has no incentive to assimilate to that culture as their social and economic needs can be fulfilled by the intra-ethnic network (Lazear, 1999). Though, other articles point out that these intra-ethnic networks might actually help migrants get on their way and provide useful resources (Guo & Guo, 2011). As the segregation of natives and migrants in neighbourhoods, associations, schools and other facets of social life is still wide spread in many countries (Andersson, Lyngstad & Sleutjes, 2018), it could be an important mechanism in explaining differences within and between migrant groups. Exploring social networks may also provide an explanation for the heterogeneous effects of religious denomination on cultural



assimilation. Research points out that religions with a more hierarchical nature, such as Roman Catholicism or Islam, stimulate more bridging than bonding social capital (La Porta et al., 1996; Zak & Knack, 2001). Thus, the religion dummies may to an extent have picked up for a strong in-group focus within some religious communities. Being part of an inward focused religion where you can connect with people from your origin country would therefore weaken the incentive to assimilate by limiting the benefits associated with it (Lazear, 1999).

## ***5.2 Migrant Selection Bias***

An additional important remark is the notion that the sample utilised in this study might not be random. Global media outlets create the idea that most immigrants are refugees from West Asia or Africa. In reality most migration takes place within EU borders and the most prominent reasons to immigrate are work and education (De Valk, Huisman & Noam, 2012). For people that migrate within the EU cultural assimilation might be a lot easier. It might even be a negative phenomenon if one moves from a high trust to a low trust society. Further research could investigate whether cultural adaptation takes place in both directions by accounting for differences in the migrant's personal trust level compared to the trust levels of the origin- and destination-country. Even for individuals who come from outside of Europe, there may be some factors contributing both to their decision to migrate and their adaptability to a new cultural context. Notably, migrants may not pick a destination country randomly. Colonial ties and cultural proximity are two common reasons to select a specific destination country (Emmer & Lucassen, 2012; Lanati & Venturini, 2018). In turn, the ties between the origin and destination country may aid in the assimilation process due to pre-existing similarities. Future research would do well to account for this bias by including cultural proximity measures, especially when aiming to explain differences between ethnic groups.

## ***5.3 The Limitations of Social Trust and the Macrolevel Perspective***

Furthermore, to stay within the scope of a master thesis this research has chosen to operationalise cultural integration by means of social trust alone and mainly considered individual level predictors of trust. Whilst social trust is a suitable, logical, and theoretically relevant operationalisation of cultural integration due to its fundamental role in many societal processes (Fukuyama, 1996), arguments can be made that alternative operationalisations of cultural integration could provide



further insight, robustness and generalizability to the conclusions drawn here. One notable direction could be examining cultural values. Like social trust, individualism as well as progressive and egalitarian values are also unique characteristics of WEIRD countries (Henrich, Heine & Norenzayan, 2010; Henrich et al., 2010). Thus, a similar model could be estimated to see if different operationalisation of cultural assimilation would render similar results. Whilst it is theoretically unlikely that these operationalisations would show different processes of assimilation, it would be beneficial to test this empirically in order to draw firmer conclusions on the occurrence of cultural assimilation.

Lastly, whilst I tried to include various predictors that represent the degree of flexibility of the migrant to adapt to a new cultural context in order to gain insight into microlevel predictors of social trust, macrolevel variables were largely ignored. However, certain characteristics of the origin and destination country could also explain why some immigrants assimilate more easily than others. For example, the kinds of policies that are carried out with regards to immigration and how they are enforced alter the perceived costs and benefits of assimilation. Countries with stricter integration policies might incentivize stronger assimilation (Lazares, 1999), but it might also result in the opposite (Larin, 2019). Regarding the origin country, it may be worthwhile to investigate how different push-factors align with cultural adaptability. Factors to take into consideration are political stability of the origin country, societal conflict, or economic opportunities in the origin country, among others. Besides including a macrolevel perspective, future research could also further explore the role of cognitive and mental processes in the assimilation process on the microlevel. Especially with regards to religion. Several studies show that the relation between religion and ethnocentrism can be explained by mental attributes like cognitive flexibility (Hunsberger & Jackson, 2005; Zmigrod et al., 2018). These mechanisms may also mediate the relation between religion and successful assimilation as well as play a role in the overall capability of assimilating to a new cultural context.

#### ***5.4 The Future of Assimilation in Theory and Practice***

To conclude this chapter, I would like to address some normative considerations about the desirability of cultural assimilation. Cultural assimilation is a large investment on the side of the immigrant (Lazear, 1999). Assimilation policies require immigrants to balance the desire to be



accepted with the perseverance of their own identity, values and beliefs (Boekstijn, 1988). Whilst some degree of integration is necessary to facilitate the flourishing of both the migrant and the native population (Esser, 2006), some scholars are questioning the validity of assimilation theory. For one, assimilation might facilitate some beneficial outcomes, like better educational performance, but the ethnocentric pressure it brings about may also increase risk-taking behaviour and delinquency (Greenman & Xie, 2008). Moreover, the assumed benefits of cultural assimilation might not apply to each ethnic group (Greenman & Xie, 2008).

This is not entirely unsurprising, as assimilation theory was constructed around a different generation of immigrants (Zhou, 1997) at a time when many countries had to deal with large numbers of migrants for the first time (Gleason, 1984). Many nations believed that the migrant should completely adapt to the destination country. Assimilation is thus built on an ideology of superiority of the destination- country culture and the inferiority of the foreign country's culture, instilling ethnocentric pressure on migrants and breeding social conflict without keeping its promise of undisputed improvement in the lives of immigrants (Rumbaut, 1997; 2015). This can be related to the findings on experienced discrimination, which negatively impacts the social trust of the individual. Policy makers should not only focus on the effort put in by migrants, but also the effort the native population takes to embrace these people into society. Social identity theory points out that the more similar individuals become, the need to positively distinguish ourselves from other individuals and groups make minor differences an even larger instigator of division and prejudice (Tajfel & Turner, 1982; Diehl, 1990). Moreover, if assimilation appears to migrants as an impossible task they might withdraw themselves from society completely and end up in a marginalised position. Assimilation can thus have unforeseen consequences and may breed social conflict instead of social cohesion.

Policy makers should carefully reconsider whether cultural assimilation is a feasible, durable, and desirable strategy. Multiculturalism might be a more sustainable solution, as it is built on inclusion and empowerment of all members of society, by embracing differences instead of forcefully trying to erase them (Ferdman, 2017). Especially in the age of globalisation, where people's identities are becoming increasingly multicultural (Vora et al, 2018) it seems illogical to hold on to a discourse designed to work several decades ago. The comeuppance of the second and third generation immigrants further complicate the question what it means to be part of a certain destination culture.



Even more so since nowadays several European cities have become majority-minority cities and others will follow suit (Crul, 2015). Of course, some degree of mutual identification with other members of society and a shared sense of belonging remains vital to maintain social cohesion and solidarity within society (Gieling, Thijs & Verkuyten, 2014). However, one could question whether the responsibility of maintaining a shared identity relies solely with the migrant and/or if a more selective approach to assimilation might be enough to facilitate this.



## 6 Conclusion

### *6.1 Cultural Assimilation in Europe?*

In this research I have strived to construe the cultural integration of first- and second-generation immigrants within Europe. Using the changing influence of the origin-country trust level and the destination-country trust level on a migrant's personal social trust level as a measure of cultural assimilation. I found no difference in the absolute trust levels between generations, but that they do differ in the way they are influenced by the origin -and destination-country's cultural context. Mainly the destination-country context begins to exert a stronger influence over the second generation. This implies that cultural assimilation does occur over time to some degree. However, the origin country remains relevant for second- and first-generation immigrants alike, most likely due to intergenerational transmission between parent and child. Total assimilation may thus be a long process, which would take at least three generations.

Contrary to expectations, a longer stay in the destination country did not contribute to cultural assimilation at all. This discrepancy in results emphasizes that assimilation is a complex social process and that it may require a transmission of habitus, the unique way people perceive the world around them and react to it, which differs from group to group (Bourdieu, 1986) This form of cultural capital, consisting of tastes, customs, morals and attitudes, would be more difficult to acquire for first generation immigrants even if they have been residing in the destination country for a longer time, as it is transferred through long-term socialisation processes. The subtle and intuitive nature of habitus may make it impossible acquire it as an adult. Second generation migrants are however more embedded in institutions that transfer cultural capital like, the educational system and public associations, during their formative years. This would allow them to assimilate more easily. Thus, true assimilation might only be possible for the second and third generation migrants. As a consequence, assimilation will never be an airtight solution to the migration puzzle as long as new first-generation immigrants keep coming in.



## ***6.2 Segmented Pathways of Assimilation***

Of course, assimilation is far from a homogenous process, as many individual factors can contribute to or interfere with it. Various personal characteristics were considered in order to better understand the different pathways of cultural integration. Migrants who predominantly speak the destination country's language at home seem to be more disconnected with their country of origin, but it does not strengthen the cultural influence of the destination country. Perhaps because language is an aspect of culture that is easy to take with you and can be a way to stay connected to your country of origin. For example, by following local news or staying in touch with friends and family. On the other hand, adapting to the language of the destination country might be practically motivated.

Being religious decreases the likelihood of assimilation, but the extent to which you are religious is unimportant. Furthermore, the effect of religion is not homogenous. Some religions encourage cultural assimilation, whilst others diminish it. Perhaps religion operates through more complicated mechanisms than this research has taken into consideration. Most notably, the social networks they provide and/or the cognitive processes through which they operate may also mediate the relation between religion and successful assimilation. Further research is strongly encouraged to further explore these concepts in order to acquire a better understanding of the unique ways in which cultural assimilation can manifest.



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## Appendix A: Principal Component Analyses

**Tabel I: Dimensions of Religiosity, Principal Component Analyses R-squared = 74,723%**

	Communalities	Component 1: Religiosity
“How religious are you”	0.754	0.868
“How often do you attend religious services apart from special occasions”	0.706	0.840
“How often do you pray apart from religious services”	0.782	0.840
Eigenvalues		2.242

Source: ESS (2001-2018) N=41,806

**Tabel II: Dimensions of Discrimination, Principal Component Analyses R-squared=47,9%**

Discrimination of respondent's group:	Communalities	Component 1: Colour, Religion and Ethnic Group	Component 2: Age, Gender, Disability	Component 3: Nationality and Language	Component 4: Sexuality and Other Grounds
Colour or Race	0.509	0.715	0.003	0.026	-0.015
Nationality	0.657	0.166	0.000	-0.770	-0.032
Religion	0.482	0.689	-0.084	-0.049	0.084
Language	0.712	-0.012	0.081	-0.836	-0.023
Ethnic Group	0.449	0.640	0.048	-0.096	-0.031
Age	0.493	-0.165	0.664	-0.191	0.091
Gender	0.421	0.106	0.630	0.061	0.006
Sexuality	0.522	0.135	0.385	,0.141	-0.557
Disability	0.277	-0.005	0.526	-0.007	-0.011
Other Grounds	0.748	0.132	0.249	0.140	0.826
Eigenvalues		1.917	1.227	1.120	1.004

Source: ESS (2001-2018) N=41,806



## Appendix B: Robustness Analyses

**Table III: The Influence of the Origin- and Destination-Country Trust Level on Personal Social Trust and the Moderating Effects of Generation.**

	Model 0		Model 1	
	B	Std. Err.	B	Std. Err.
Constant	-0.096*	0.040	-0.092*	0.040
Origin-country trust level	0.044***	0.014	0.052***	0.012
Destination-country trust level	0.129***	0.021	0.114***	0.022
Generation				
<i>First generation</i>	Ref.		Ref.	
<i>Second generation</i>	-0.014	0.021	-0.012	0.023
<b>Moderators</b>				
Origin-country trust level * Generation			-0.024	0.015
Destination-country trust level * Generation			0.042*	0.019
<b>Control Variables</b>				
Age	0.068***	0.010	0.069***	0.009
Gender				
<i>Male</i>	Ref.		Ref.	
<i>Female</i>	-0.005	0.015	-0.006	0.015
Activity				
<i>Paid work</i>	Ref.		Ref.	
<i>Education</i>	0.127***	0.016	0.125***	0.017
<i>Unemployed, actively looking</i>	-0.025	0.018	-0.024	0.018
<i>Unemployed, not actively looking</i>	-0.048	0.033	-0.047	0.032
<i>Permanently sick or disabled</i>	-0.053*	0.023	-0.053*	0.023
<i>Retired</i>	-0.089***	0.026	-0.091***	0.026
<i>Community or military service</i>	0.090	0.069	0.088	0.069
<i>Housework, looking after children</i>	-0.063*	0.032	-0.063*	0.032
<i>Other</i>	0.042	0.038	0.043	0.037
<i>Missing activity</i>	-0.175	0.136	-0.172	0.136
Education				
<i>ISCED-01</i>	Ref.		Ref.	
<i>ISCED-2</i>	-0.028	0.040	-0.031	0.040
<i>ISCED-3</i>	0.062	0.041	0.061	0.040
<i>ISCED-4</i>	0.175**	0.055	0.174***	0.055



<i>ISCED-56</i>	0.291***	0.051	0.289***	0.051
<i>Other education</i>	-0.048	0.064	-0.047	0.062
<i>Missing education</i>	0.017	0.058	0.017	0.058
Life satisfaction	0.222***	0.013	0.223***	0.013
Experienced discrimination	-0.018**	0.006	-0.018**	0.006
Adjusted R-squared	0.108		0.108	
N	41,806		41,806	

Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.05$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).

**Table IV: The Influence of the Origin and Destination Country Trust Level on Personal Social Trust and the Moderating Effects of Length of Stay and Language Spoken at Home**

	Model 2		Model 3	
	B	Std. Err.	B	Std. Err.
Constant	-0.051	0.044	-0.075	0.050
Origin-country trust level	0.053***	0.011	0.090***	0.019
Destination-country trust level	0.118***	0.023	0.093***	0.025
Generation				
<i>First generation</i>			Ref.	
<i>Second generation</i>			-0.011	0.021
Length of stay	-0.007	0.005		
Language spoken at home			-0.019	0.050
<b>Moderators</b>				
Origin-country trust level * Length of stay	-0.005	0.006		
Destination-country trust level * Length of stay	0.006	0.006		
Origin-country trust level * Language spoken at home			-0.061***	0.015
Destination-country trust level * Language spoken at home			0.053*	0.030
<b>Controls</b>				
Age	0.081***	0.016	0.068***	0.009
Gender				
<i>Male</i>	Ref.		Ref.	
<i>Female</i>	-0.002	0.023	-0.006	0.015
Activity				
<i>Paid work</i>	Ref.		Ref.	
<i>Education</i>	0.110***	0.024	0.126***	0.016
<i>Unemployed, actively looking</i>	-0.026	0.032	-0.022	0.018



<i>Unemployed, not actively looking</i>	-0.123*	0.049	-0.046	0.032
<i>Permanently sick or disabled</i>	-0.038	0.022	-0.052*	0.023
<i>Retired</i>	-0.098**	0.032	-0.91***	0.025
<i>Community or military service</i>	-0.009	0.072	0.086	0.069
<i>Housework, looking after children or others</i>	-0.052	0.030	-0.062*	0.037
<i>Other</i>	0.052	0.056	0.041	0.037
<i>Missing Activity</i>	-0.134	0.217	-0.165	0.133
Education				
<i>ISCED-01</i>	Ref.		Ref.	
<i>ISCED-2</i>	-0.057	0.041	-0.032	0.040
<i>ISCED-3</i>	0.017	0.044	0.058	0.040
<i>ISCED-4</i>	0.151*	0.063	0.165***	0.040
<i>ISCED-56</i>	0.232***	0.050	0.282***	0.050
<i>Other Education</i>	-0.071	0.086	-0.050	0.062
<i>Missing Education</i>	0.029	0.068	0.015	0.058
Life satisfaction	0.212***	0.013	0.225***	0.013
Experienced discrimination	-0.021***	0.006	-0.018**	0.006
Adjusted R-squared	0.100		0.109	
N	22,861		41,806	

Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.05$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).

**Table V: The Influence of the Origin and Destination Country Trust Level on Personal Social Trust and the Moderating Effects of Religious Belonging and Religious Denomination**

	Model 4A		Model 4B	
	B	Std. Err.	B	Std. Err.
Constant	-0.126*	0.055	-0.096	0.055
Origin-country trust level	0.047***	0.007	0.035***	0.010
Destination-country trust level	0.161***	0.021	0.166***	0.023
Generation				
<i>First generation</i>	Ref.		Ref.	
<i>Second generation</i>	-0.013	0.022	-0.024	0.020
Religious belonging				
<i>No</i>	Ref.			
<i>Yes</i>	0.028	0.034		
<i>Missing</i>	0.090*	0.042		



**Religious Denomination**

<i>Atheist</i>	Ref.	
<i>Roman Catholic</i>	-0.073*	0.041
<i>Protestant</i>	0.030	0.032
<i>Eastern Orthodox</i>	0.045	0.045
<i>Other Christian</i>	0.009	0.059
<i>Jewish</i>	0.130*	0.060
<i>Islamic</i>	-0.098*	0.048
<i>Eastern religion</i>	0.160*	0.089
<i>Other non-Christian</i>	-0.025	0.126
<i>Missing religion</i>	0.089*	0.043

**Moderators**

Origin-country trust level * Religious	-0.007	0.016		
Destination-country trust level * Religious	-0.049*	0.025		
Origin-country trust level * Missing religious	0.009	0.028		
Destination-country trust level * Missing religious	0.036	0.049		
Destination-country trust level * Roman Catholic			-0.046**	0.020
Destination-country trust level * Protestant			0.016	0.027
Destination-country trust level * Eastern Orthodox			0.023	0.057
Destination-country trust level * Other Christian			0.009	0.035
Destination-country trust level * Jewish			-0.070	0.058
Destination-country trust level * Islamic			-0.070*	0.040
Destination-country trust level * Eastern religion			-0.160***	0.052
Destination-country trust level * Other non-Christian			-0.076	0.088
Destination- country trust level * Missing religion			0.040	0.044

**Controls**

Age	0.067***	0.008	0.052***	0.009
Gender				
<i>Male</i>	Ref.		Ref.	
<i>Female</i>	-0.007	0.016	-0.011	0.014
Activity				
<i>Paid work</i>	Ref.		Ref.	
<i>Education</i>	0.127***	0.016	0.107***	0.015
<i>Unemployed, actively looking</i>	-0.025	0.018	-0.022	0.018
<i>Unemployed, not actively looking</i>	-0.048	0.032	-0.050	0.030
<i>Permanently sick or disabled</i>	-0.055*	0.023	-0.074**	0.026
<i>Retired</i>	-0.087***	0.025	-0.076***	0.022



<i>Community or military service</i>	0.084	0.071	0.025	0.071
<i>Housework, looking after children or others</i>	-0.063	0.033	-0.050	0.031
<i>Other</i>	0.042	0.038	0.040	0.035
<i>Missing activity</i>	-0.165	0.131	-0.184	0.128
Education				
<i>ISCED-01</i>	Ref.		Ref.	
<i>ISCED-2</i>	-0.023	0.040	-0.029	0.036
<i>ISCED-3</i>	0.067	0.040	0.044	0.036
<i>ISCED-4</i>	0.181***	0.055	0.150**	0.049
<i>ISCED 5-6</i>	0.295***	0.051	0.259***	0.045
<i>Other education</i>	-0.050	0.062	-0.077	0.061
<i>Missing education</i>	-0.013	0.069	-0.011	0.071
Life satisfaction	0.220***	0.013	0.213***	0.015
Experienced discrimination	-0.019**	0.006	-0.016**	0.006
Adjusted R-squared	0.109		0.114	
N	41,806		41,806	

Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.05$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).

**Table VI: The Influence of the Origin- and Destination-Country Trust Level on Personal Social Trust and the Moderating Effects of Adherence to Tradition and Religiosity**

	Model 5		Model 6A		Model 6B	
	B	Std. Err.	B	Std. Err.	B	Std. Err.
Constant	-0.095*	0.041	-0.095*	0.040	-0.096*	0.040
Origin-country trust level	0.042***	0.014	0.044***	0.014	0.044***	0.014
Destination-country trust level	0.126***	0.021	0.129***	0.021	0.129***	0.021
Generation						
<i>First generation</i>	Ref.		Ref.		Ref.	
<i>Second generation</i>	-0.017	0.022	-0.014	0.022	-0.015	0.022
Adherence to tradition	-0.026***	0.007				
Religiosity			-0.002	0.005	-0.002	0.005
<b>Moderators</b>						
Origin-country trust level * Adherence to tradition	-0.003	0.007				



Destination-country trust level * Adherence to tradition	-0.008	0.008				
Origin-country trust level * Religiosity			0.001	0.005		
Destination-country trust level * Religiosity					-0.003	0.007
<b>Controls</b>						
Gender						
Male	Ref.		Ref.		Ref.	
Female	-0.002	0.015	-0.005	0.015	-0.005	0.015
Age	0.070***	0.009	0.068***	0.010	0.068***	0.010
Activity						
Paid work	Ref.		Ref.		Ref.	
Education	0.124***	0.016	0.127***	0.016	0.127***	0.016
Unemployed, actively looking	-0.024	0.018	-0.024	0.018	-0.024	0.018
Unemployed, not actively looking	-0.050	0.032	-0.048	0.032	-0.048	0.032
Permanently sick or disabled	-0.053*	0.024	-0.053*	0.023	-0.052*	0.023
Retired	-0.088***	0.026	-0.090***	0.026	-0.89***	0.026
Community or military service	0.089	0.067	0.090	0.068	0.090	0.068
Housework, looking after children	-0.061	0.032	-0.062	0.032	-0.063	0.032
Other	0.040	0.038	0.042	0.038	0.042	0.038
Missing activity	-0.174	0.137	-0.172	0.135	-0.172	0.135
Education						
ISCED-01	Ref.		Ref.		Ref.	
ISCED-2	-0.028	0.040	-0.028	0.040	-0.028	0.039
ISCED-3	0.060	0.041	0.062	0.041	0.062	0.040
ISCED-4	0.173**	0.056	0.174**	0.055	0.175**	0.055
ISCED 5-6	0.285***	0.050	0.290***	0.051	0.290***	0.051
Other education	-0.044	0.062	-0.048	0.063	-0.048	0.063
Missing education	0.015	0.056	0.018	0.058	0.019	0.057
Life satisfaction	0.224***	0.013	0.223***	0.013	0.223***	0.013
Experienced discrimination	-0.017**	0.006	-0.018**	0.006	-0.018**	0.006
Adjusted R-squared	0.109		0.108		0.108	
N	41,806		41,806		41,806	

Source: ESS (2001-2018) enriched with WVS (1981-2020). \* =  $p < 0.5$ ; \*\* =  $p < 0.01$  \*\*\* =  $p < 0.001$  (one sided testing hypotheses, two-sided testing other results).