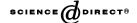


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Social structural position and prejudice: an exploration of cross-national differences in regression slopes

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Abstract

Group-threat theorists suggest that increases in the collective threat posed to dominant ethnic and racial groups increase average levels of prejudice and intensify the relationships between individual characteristics and prejudice. However, group-threat theorists focus attention more on differences in the average levels of prejudice across geographic regions and/or time than on differences in the relationships between individual characteristics and prejudice. The purpose of this article is to explore in greater detail possible differences in these relationships—that is, to identify the conditions that intensify or even dampen the relationships between individual characteristics and prejudice. I use relative group size and economic conditions—as suggested by theories of prejudice—to explain variation in the effects of three social structural variables on prejudice (labor market position, education, and income). I use hierarchical linear modeling to analyze multi-level data from 17 East and West European countries. Results indicate that the effects of labor market position, education, and income differ across countries and that the effects are weaker in Eastern Europe compared to Western Europe, largely because of poor economic conditions. There is some support for group-threat theory in that the effect of student status is stronger in countries with larger immigrant populations. However, in opposition to group-threat theory, countries with poor economic conditions have weaker relationships between the social structural variables and prejudice. Thus, results suggest a revision of group-threat theory—indicators of group-threat have different effects on the relationships between individual characteristics and prejudice. © 2003 Elsevier Science (USA). All rights reserved.

Keywords: Prejudice; Intolerance; Racial attitudes; Immigrants; Group-threat theory; Split labor market theory; Ethnic competition theory; Hierarchical linear modeling

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1. Introduction

One of the most basic purposes of cross-national research is to test theory in multiple settings to establish the generality of findings. Scholars are often interested in comparing the relationships between individual-level variables across countries to see if predictor variables have similar effects on outcomes despite differences in the social context. Despite this, there are few cross-national studies that statistically model variation in regression slopes. Scholars typically focus on the relative strength of the predictor variables across a small number of countries, which are usually selected based on qualitative typologies (e.g., high liberal democracy versus low liberal democracy).

Within the field of ethnic and racial relations, social structural variables including labor market position, education, and income are key predictors of prejudice. These variables indicate who is more likely to compete with ethnic and racial outgroups and, thus, who is more likely to express prejudice toward them. Scholars have used these variables to explain differences in prejudice across individuals (Case et al., 1989; Gibson and Duch, 1993; Jackman and Muha, 1984; Kunovich and Hodson, 1999; McIntosh et al., 1995; Maykovich, 1975), differences in prejudice across geographic regions—for example, countries in Europe or regions in the United States (Quillian, 1995, 1996; Scheepers et al., 2002; Taylor, 1998), and differences in prejudice across time (Quillian, 1996). However, to my knowledge, there have been only two attempts to identify and explain cross-national differences in the *effects* of individual-level variables on prejudice (see Quillian, 1995; Scheepers et al., 2002).

Group-threat theorists suggest that the relationships between individual characteristics and prejudice are intensified with increases in the collective threat (e.g., an increase in the relative size of competing groups or poor economic conditions). Those who are most likely to compete with ethnic and racial out-groups are expected to express even greater prejudice as the collective threat increases. However, the intensification of relationships is only one possibility. A second possibility is the reduction of relationships between individual characteristics and prejudice. For example, members of the dominant ethnic or racial group might redirect hostility toward economic and political elites as economic conditions deteriorate and, thus, express less prejudice toward immigrants.

The purpose of this article is to test systematically for country differences in the effects of labor market position, education, and income on prejudice and to model such variation. Using multi-level data from 17 European countries and hierarchical linear modeling, I answer the following questions: Do social structural variables—labor market position, education, and income—affect anti-immigrant prejudice in Europe? Do the effects of these predictors vary across the countries and regions of

¹ An individual-level variable, such as education, can explain geographic and/or temporal differences in an outcome, such as prejudice, if the average level of the individual variable differs across the geographic regions or time and if the individual-level variable has a strong effect on the outcome. Such effects are known as composition effects (see Raudenbush and Bryk, 2002, pp. 139–141).

Europe (i.e., across Eastern and Western Europe)? If so, do the relative size of the immigrant population and general economic conditions—as suggested by theories of ethnic and racial prejudice (see Quillian, 1995, 1996; Taylor, 1998)—explain the cross-national differences? A major goal of the article is to shift the focus from explaining differences in average levels of prejudice to explaining differences in the *relationships* between individual characteristics and prejudice, which has received far less attention in empirical studies.

Examining differences in the sources of prejudice across a variety of European countries is important for several reasons. Some argue that levels of prejudice in Eastern Europe may be detrimental to the consolidation of democracy (Hill, 1994; Jowitt, 1992). Research in comparative political tolerance contradicts these ideas (see Karpov, 1999). However, there are no cross-national comparisons of prejudice or intolerance in Eastern Europe that focus on more than a few countries. Moreover, it is not clear that social structural position influences attitudes and behavior in Eastern Europe as it might in Western Europe because of the speed and uncertainty of social change. A comparative study of prejudice across Europe in the mid 1990s allows us to better understand the sources of prejudice during a period of tremendous political, economic, and social change. Also, rather than accepting differences in the effects of individual-level variables, I explore cross-level interactions that account for such differences. Thus, this article links macro and micro explanations for an important sociological outcome—prejudice.

2. Anti-immigrant prejudice

I define prejudice as "an antipathy based on a faulty and inflexible generalization" (Allport, 1954, p. 9). I focus on anti-immigrant prejudice because immigration has become a highly controversial topic throughout Europe as countries deal with the disintegration of Communist political systems that severely restricted migration, large refugee flows resulting from ethnic violence in the Balkans, and the implementation of the Schengen (Open Borders) Agreement, which increases the ease of movement between Schengen area countries.

3. Social structural sources of prejudice: labor market position, education, and income

A social structure is defined as a "persisting and bounded pattern of social relationships (or pattern of behavioral interaction) among the units (that is, persons or positions) in a social system" (House, 1981, p. 542). Labor market position, education, and income—key indicators of one's position in the social structure—are expected to affect attitudes, such as anti-immigrant prejudice, because they influence the life chances and, therefore, the interests of individuals (Kiecolt, 1988).

Split labor market theory (Bonacich, 1972, 1976; Boswell, 1986; Brown, 2000; Brown and Boswell, 1995; Olzak, 1989) is a dominant perspective on the sources of ethnic and racial antagonism, mobilization, and conflict. A split labor market

exists when the price of labor differs across ethnic or racial groups (Bonacich, 1972). Typically, those in the dominant ethnic or racial group seek to prevent direct competition in the labor market by excluding ethnic or racial groups who might be willing to perform comparable work for less money. Thus, prejudice is more common among dominant ethnic or racial group members who are competing directly with ethnic or racial minorities. Split labor market theory also implicates employers in the development of ethnic and racial antagonism as they often manipulate ethnic and racial divisions to prevent widespread unionization and the crystallization of class interests (Brown, 2000).²

Education is a commonly used predictor of prejudice. However, there is considerable debate on the nature of the relationship between education and prejudice (see Jackman, 1978; Jackman and Muha, 1984). The "education-as-liberator view" (Jackman and Muha, 1984) suggests that education decreases prejudice, including both the abstract principle of prejudice and applied prejudice (Converse, 1964; Greeley and Sheatsley, 1974; Prothro and Grigg, 1960; Stouffer, 1955). Scholars from this perspective argue that there is a negative association between education and prejudice because institutions of education teach democratic norms, because education causes psychological changes in individuals (e.g., education reduces dogmatism), and because education is an indicator of social status. By contrast, the "education-as-superficial commitment view" (Jackman and Muha, 1984) suggests that any relationship between education and tolerance is the result of measurement bias (Jackman, 1973; Jackman and Senter, 1980; Peabody, 1961) or that education creates only a superficial level of support for tolerance (Jacob, 1957; Jackman, 1978; Merelman, 1980). From this perspective, those with more education might be less likely to express prejudiced attitudes, but they are no more likely to support specific policies, such as support for racial busing or affirmative

Income is another important social structural variable that is often used to predict prejudice. Scholars argue that income protects people from competition with others. In other words, those with more income are expected to be less prejudiced because they have more resources and, thus, feel secure in their social position.

In sum, labor market position, education, and income are key indicators of social structural position. Specifically, they indicate who is more likely to compete directly with immigrants and who is more vulnerable to competition (e.g., blue-collar workers, those with less education, and those with less income).

² Neo-Marxian perspectives within the split labor market framework shift the focus from that of employers who benefit from racism simply by behaving rationally and employing cheap labor to employers who actively manipulate ethnic and racial antagonism to weaken the bargaining position of labor (Brown, 2000; Cummings, 1977; Reich, 1977, 1981; Roemer, 1979; Szymanski, 1974, 1976; Wilson, 1980). This approach is also discussed by Jackman (1994) who argues that support for racial policies (or the lack thereof) results from ideology created to defend the interests of the dominant group's interests (Krysan, 2000).

4. The relative size of competing groups, economic conditions, and the heterogeneity of regression slopes

Regression slopes typically vary across geographic regions. However, until recently, it has not been possible to appropriately model this variation. Previous research on prejudice in the US suggests that the context affects relationships between variables—that is, contextual and individual-level predictors of prejudice interact (see Christie and Garcia, 1951; Hoge and Carroll, 1973; Middleton, 1976; Pettigrew, 1959; Quillian, 1995; Rhyne, 1962; Siegman, 1958). In the prejudice literature, most scholars focus on cultural characteristics in the region of residence to explain differences in effects. Scholars argue that individual-level characteristics—usually related to personality (e.g., authoritarian personality)—have weaker effects on prejudice in regions where the dominant culture favors prejudice (Middleton, 1976). However, scholars do not clearly define culture and they test the hypothesis by interacting a Southern residence dummy variable with all individual-level variables. The basic problem with this approach is that any structural or cultural difference between the North and South could explain the differences in effects.

To my knowledge, there have been only two attempts to appropriately model variation in the effects of individual-level variables on prejudice (see Quillian, 1995; Scheepers et al., 2002). Quillian (1995) and Scheepers et al. (2002) argue that individual characteristics interact with contextual characteristics, such that the individual-level predictors have different effects on prejudice in different social contexts. Quillian (1995), for example, uses group-threat—indicated by the relative size of immigrant populations and the state of the economy—to explain variation in regression slopes across 12 West European countries.³ Quillian (1995) states:

Threat and the effect of individual characteristics on expressions of prejudice, then, are not completely separate...Individuals with particular characteristics may feel threats particularly acutely because the threats affect them more directly, or they may be under psychological influences that make them more likely to express prejudice when they perceive threats (p. 591).

Quillian (1995) and Scheepers et al. (2002) test the hypothesis that individual-level characteristics have *stronger* effects on prejudice as group-threat increases. For example, if education has a negative effect on prejudice, then the effect of education should be more strongly negative in countries with larger immigrant populations and poor economic conditions. By contrast, if alienation increases prejudice, then the effect of alienation should be more strongly positive as group-threat increases. Thus, countries characterized as having greater collective threats should have regression coefficients that are further from zero (i.e., more positive or more negative).

³ The general state of the economy and the relative size of competing groups are fundamental macrolevel/structural variables that have been used to predict a number of ethnic and racial outcomes, such as prejudice (Allport, 1954; Blalock, 1967; Blumer, 1958; Quillian, 1995, 1996; Taylor, 1998), inequality and segregation (Burr et al., 1991; Emerson, 1994; Frisbie and Neidert, 1977; Pettigrew, 1957; Tienda and Lii, 1987; Wilcox and Roof, 1978), and ethnic conflict (Olzak, 1992).

Quillian's (1995) analysis lends some support to group-threat theory. For antiimmigrant prejudice, five out of 20 cross-level interactions are significant and in the expected direction. The positive effects of change in economic status and having other races in the neighborhood are more positive in countries with larger immigrant populations and poor economic conditions. Also, alienation has an increasingly positive effect on prejudice in countries with larger immigrant populations. However, group-threat has a different effect on the education and age slopes. The negative effect of education on anti-immigrant prejudice is less negative and the positive effect of age is less positive in countries with poor economic conditions.

Scheepers et al.'s (2002) analysis lends no support to the idea that the relationships between individual characteristics and prejudice are intensified by collective threats. First, the effects of only two individual characteristics—'manual worker' and 'lives in a large city'—varied across the 15 European Union countries included in the study. Second, none of the country-level variables (including the proportion of: NonEU citizens, asylum seekers, change in asylum seekers, unemployed, and change in unemployed) affect the two regression slopes. In sum, previous research lends only limited support to group-threat theory in Western Europe.

Quillian's (1995) and Scheepers et al.'s (2002) analyses are among the first to systematically explore sources of variation in the relationships between individual characteristics and prejudice. However, the intensification of relationships is only one possibility. Another possible outcome is that the relationships between individual characteristics and prejudice could become weaker—that is, regression slopes could become closer to zero. As an alternative to group-threat theory, I suggest that collective threats may *dampen* the relationships between individual characteristics and prejudice. In other words, disadvantaged groups may express less prejudice and advantaged groups may express greater prejudice as collective threats increase. A finding that regression coefficients approach zero (i.e., they become less positive for disadvantaged groups and less negative for advantaged groups) as collective threats increase would be consistent with this perspective.

Disadvantaged groups may express less prejudice with increases in collective threats for a variety of reasons. First, they may react to high levels of group-threat with despair rather than hostility directed toward immigrants. Scholars have long argued that aggression is only one possible reaction to frustration. For example, Bandura (1969) states:

Frustration may elicit a wide variety of responses. When thwarted, some people become dependent and seek help and support, some display withdrawal and resignation, some experience psychosomatic dysfunctions, some seek refuge in drug-induced experiences and anaesthetic doses of alcohol, some respond aggressively, and most simply intensify constructive efforts to overcome the obstacles they face (p. 384).

Second, immigrants may be less threatening to disadvantaged groups if immigrants are disproportionately affected by economic downturns. In other words, native workers may feel that immigrants pose less of a threat because their own economic situation may be less severe in relation to that of the immigrants. Third, disadvantaged groups may redirect hostility from immigrants to economic and

political elites. As a result, the disadvantaged may promote ethnic and racial solidarity to pursue their long-term *class* interests. In other words, poor economic conditions may increase the costs of racial and ethnic antagonism and increase the benefits of class solidarity. This position is consistent with other research that seeks to identify the conditions that facilitate ethnic and racial solidarity rather than antagonism. Some of the conditions identified in this literature include the presence of strong unions and nonrepressive local governments (see Brown and Boswell, 1995; Brueggemann and Boswell, 1998).

Advantaged groups may express greater prejudice toward immigrants because collective threats may increase *perceptions* of competition and threat even though they may not be competing directly with immigrants in the labor market. Most theories of prejudice suggest that perceptions of threat mediate the relationship between competition and prejudice (Bobo and Hutchings, 1996; Kinder and Sanders, 1996; Quillian, 1995; Scheepers et al., 2002; Semyonov et al., 2002). In other words, perceived threat is the mechanism that explains why competition leads to prejudice. In situations characterized by increasing collective threats, advantaged groups may express greater prejudice because collective threats (especially in the form of poor economic conditions) may erode status that normally protects them from competition. In other words, poor economic conditions affect both disadvantaged *and* advantaged groups and may erode a sense of security that comes with greater education, income, and employment in high status jobs.

In addition to exploring the effect of group-threat on the relationships between individual characteristics and prejudice, I also explore the possibility of regional differences in the relationships—that is, differences across Eastern and Western Europe. Previous studies have focused entirely on Western Europe. However, it is important to include the countries of Eastern Europe for several reasons. First, some scholars have suggested that prejudice might prevent the consolidation of democracy (Hill, 1994; Jowitt, 1992) and ultimately prohibit the East's "return to Europe" (i.e., joining the EU, NATO, etc.). Immigration to Eastern Europe is a relatively new phenomenon given the tightly guarded borders of the Communist era. With the collapse of Communist governments, immigration has increased dramatically in Eastern Europe. While levels of immigration are still much lower in Eastern Europe compared to Western Europe, there are no comparative studies of anti-immigrant prejudice across more than a few East European countries.

Second, it is not clear if social structural variables have similar effects on attitudes and behavior during periods of rapid social change. In the context of regime change, democratization, the privatization of state-owned businesses, and the restructuring of the economy, individuals may find it difficult to determine what their interests are (see Slomczynski and Shabad, 1997). Given the transformation of the class structure in Eastern Europe from that of a "flattened landscape" to that resembling the class structure of a capitalist system, increasing income inequality, and changes in access to and the meaning of education, it is not clear whether basic social structural variables have the same effect on prejudice in Eastern Europe.

In sum, I examine cross-level interactions between structural characteristics of countries and individual-level variables. I focus on the effects of relative group size

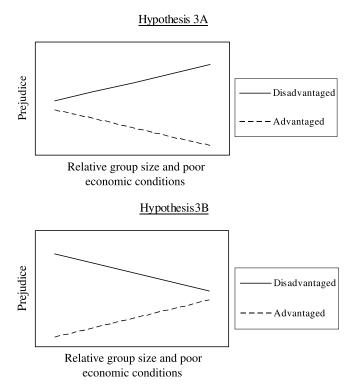


Fig. 1. Relative group size, economic conditions, social structural position, and prejudice: two hypotheses.

and economic conditions on the labor market position, education, and income slopes. The two possible outcomes regarding the cross-level interactions are depicted in Fig. 1. I also explore differences in the relationships across Eastern and Western Europe.

5. Research hypotheses

- H1. Individual-level, social structural variables (i.e., labor market position, education, and income) affect prejudice. Those who are more likely to compete with immigrants (e.g., blue-collar workers, those with less education, etc.) and those who are more vulnerable (e.g., the unemployed, those with less income, etc.) have higher levels of prejudice.
- H2a. The effects of labor market position, education, and income differ across countries
- H2b. The effects of labor market position, education, and income differ across Eastern and Western Europe.
- H3a. (Group-threat theory) The effects of the social structural variables are stronger in countries with larger immigrant populations and poor economic conditions.

H3b. (Alternative to Group-threat theory) The effects of the social structural variables are weaker in countries with larger immigrant populations and poor economic conditions.

6. Data, measurement, and methods

6.1. Individual-level survey data

All individual-level data are from *International Social Survey Programme (ISSP)* 1995: National Identity (Zentralarchive, 1998). Comparable data are available for 22 countries from Eastern and Western Europe, North America, Oceania, and Southeast Asia. I use data from the 17 European countries included in the ISSP: Austria, Bulgaria, Czech Republic, Germany, Great Britain, Hungary, Ireland, Italy, Latvia, Netherlands, Norway, Poland, Russia, Slovakia, Slovenia, Spain, and Sweden. I use these data to construct: (1) a comparable scale of anti-immigrant prejudice, (2) variables measuring labor market position, education, and income, and (3) other important control variables measured at the individual level, such as age, sex, citizenship status, and having lived abroad.

I use weights in analyzing the survey data. Internal weights are supplied by the ISSP to achieve distributions on key variables that are consistent with those found in the populations. I also use an external weight for all countries. The purpose of the external weight is to equalize the sample sizes of all countries so that results from any one country do not have a stronger or weaker influence on the overall results than any other country. Thus, the total weight applied to the data is composed of a normalized internal weight designed to increase the representativeness of the data within each country and an external weight designed to equalize the sample sizes across countries. The sample size for the pooled data from Eastern and Western Europe is 21,726 (with 1278 individuals per country).

6.2. Anti-immigrant prejudice

A total of eight items have face validity as indicators of anti-immigrant prejudice. Using exploratory factor analysis, I created the best-fitting, country-specific scales of anti-immigrant prejudice for each of the 17 countries. All country-specific scales are composed of at least five items. Results from the exploratory factor analyses (available from the author) suggest that the items are reliable and valid indicators of prejudice within all countries. Cronbach's α —a measure of internal consistency—is greater than .6 for all countries except for Poland (α = .584).

Next, I ran confirmatory factor analysis and specified a common model of prejudice. The purpose of this step was to create a common prejudice scale that is more

⁴ Listwise deletion of missing data yields a sample size of 17,602. Pairwise deletion of missing data yields a minimum sample size of 18,353. Most of the missing data are from the family income per capita variable.

comparable than the country-specific scales and provides a common metric for all countries. I excluded two of the eight indicators from the confirmatory factor analysis because they are not available in all 17 countries. Confirmatory factor analysis results were obtained from EQS (Bentler, 1989) and are based on covariances between the six common items. Results suggest that all six items have nonzero loadings on the prejudice factor. Results also suggest that the data fit the hypothesized models well (Normed fit index = .953, Nonnormed fit index = .921, and Comparative fit index = .953).

Strong correlations between the country-specific and common prejudice scales suggest that the common scale is valid and reliable in each country—all of the correlations are above .948. This common prejudice scale is preferable to the country-specific scales because the factor scores are the same and the scale includes the same number of items in each country. Thus, the scale is more directly comparable because there is a common metric.

6.3. Labor market position and stratification position

I measure *labor market position* using Erikson, Goldthorpe, and Portocarero's (EGP) nominal class categories (Erikson et al., 1979). The 10 categories include: (1) higher service, (2) lower service, (3) routine clerical/sales, (4) small employers, (5) independent, (6) manual foremen, (7) skilled manual, (8) semi-unskilled manual, (9) farm workers, and (10) farmers/farm managers. ISSP data include detailed occupation codes as well as information on self-employment, the number of employees, and role as supervisor—all of which are used to classify individuals in the EGP categories. Occupation codes for Austria, Bulgaria, Germany, Norway, and Spain are based on the 1968 ISCO schema. Occupation codes for Czech Republic, Hungary, Ireland, Latvia, Poland, Russia, Slovakia, and Slovenia are based on the 1988 ISCO schema. National specific occupation codes are available for Great Britain, Italy, Netherlands, and Sweden.

I use the standard modules and logic developed by Ganzeboom et al. (1989) and Ganzeboon and Treiman (1996) as well as documentation from the International Labour Office (1969, 1990) to derive the EGP categories from the ISSP data. I collapse the 10 EGP categories as follows: (1) higher service, lower service, and routine clerical/sales, (2) small employers and independent, and (3) manual foremen, skilled manual, semi-unskilled manual, farm workers, and farmers/farm managers. Differences in occupation data across countries (i.e., having data based on ISCO 1968, ISCO 1988, and national specific codes) made it necessary to collapse the class categories. I also create three additional categories, which include people who are not active in the labor force: (4) students, (5) unemployed, and (6) homemakers, retirees, and others not in the labor force. The inclusion of these groups is consistent with previous research on the heterogeneity of regression slopes (see Scheepers et al., 2002).

Two variables are available in the data to assess the level of education: years in school and type of education (i.e., complete primary, incomplete university, etc.). I measure *education* with the number of years in school. I replaced missing values

separately for each country using the type of education variable. Estimates for the number of years in school for each education category are available in the ISSP documentation (Zentralarchive, 1998). I replaced the remaining missing values with the grand mean of years in school.

I measure *income* with total family income per capita. Family income is measured differently in each country (e.g., pre-tax, post-tax, per month, per year, etc.). To create a comparable measure of family income across countries, I standardized family income within each country separately and then combined the data into one variable. Thus, individuals with family incomes in the 60th percentile within their own country have the same score on the family income variable despite differences in income between countries. I replaced as many of the missing values as possible with estimates based on an ordinal measure of family income. Finally, I divided family income by the total number of people living in the household.

6.4. Control variables

I measure sex with a dummy variable, male (1 = yes). Age is measured in years. I measure marital status with a dummy variable, married or life partner (1 = yes). I measure parents interior <math>interior interior interior interior interior interior interior <math>interior interior interio

6.5. Country-level data

The number of long-term immigrants is available for most countries annually in the *Demographic Yearbook* (United Nations, 1989, 1996a). I collected data on the number of long-term immigrants for as many years as are available from 1985 to 1995 from the 1989 and 1996 *Demographic Yearbook*. I used other data sources to supplement the *Demographic Yearbook* and to check the reliability of the data.⁶ Next, I calculated the five-year (1991 to 1995) moving average for the number of

⁵ I recoded the categories from the ordinal family income variable to the midpoint. For the final openended category, I estimated the midpoint using the Pareto curve/Henson method outlined by Parker and Fenwick (1983). The recoded ordinal variable was then standardized separately within each country. I used the standardized scores as estimates for the missing values.

⁶ Additional sources of immigration data include the *Espana Anuario Estadistico* (Instituto Nacional de Estadistica, 1998), *Europa World Yearbook* (Europa Publications Limited, 1999), *International Migration in Central and Eastern Europe and the Commonwealth of Independent States* (United Nations, 1996b), *Migration in Central and Eastern Europe* (International Organization for Migration and International Centre for Migration Policy Development (1999)), *Migration Statistics* (European Union, 1996), *Statistical Handbook of Social and Economic Indicators for the former Soviet Union* (Commonwealth of Independent States, 1996), and *Trends in International Migration* (Organization for Economic Cooperation and Development, 1993).

Table 1 Measurement of the individual- and country-level variables: definitions, means, standard deviations, and the number of valid cases

Variable	Definition	Mean	Standard deviation	Number of valid cases
Individual-level				
Prejudice	Weighted scale of six prejudice items	.099	.981	21,726
Labor market position Employed				
White-collar	Higher service, lower service, and routine clerical/sales (1 = yes)	.247	.431	21,199
Self-employed	Small employers and independent workers (1 = yes)	.049	.216	21,199
Blue-collar	Foremen, skilled and semi-unskilled manual workers, farm workers, and farmers/farm managers (1 = yes)	.209	.407	21,199
Not in the labor mark	ket			
Student	Those individuals who are currently students $(1 = yes)$.068	.252	21,199
Unemployed	Those individuals who are currently unemployed $(1 = yes)$.072	.258	21,199
Others not in labor market	Homemakers, retirees, and others not in the labor force $(1 = yes)$.356	.479	21,199
Education	Years of education	11.075	3.557	21,726
Income	Total family income (standardized) per capita	080	.476	18,353
Sex	Male $(1 = yes)$.478	.500	21,714
Age	Years of age	44.322	17.120	21,726
Marital status	Married or life partner $(1 = yes)$.646	.478	21,656
Citizenship status of parents	Both parents citizens $(1 = yes)$.933	.250	21,641
Experience living abroad	Ever lived abroad $(1 = yes)$.167	.373	21,488
Length in current residence	Ratio of length in current residence and age	.702	.321	21,555
Country-level				
Relative group size	Ratio of five-year moving average (1991–1995) number of long-term immigrants and five-year moving average (1991–1995) population multiplied times 100	.474	.436	17
(Poor) Economic conditions	The five-year moving average (1991–1995) GDP per capita multiplied times –1	-12,327.200	6300.952	17

long-term immigrants. In countries with missing data, I used as many years as are available to calculate the moving average. To measure the relative size of immigrant populations, I divide the five-year moving average number of long-term immigrants by the five-year moving average (1991–1995) total population and multiple the result times 100.⁷

I measure *economic conditions* with the five-year moving average GDP per capita multiplied times -1. Thus, a high score indicates poor economic conditions. GDP data are available from *World Development Indicators CD-ROM [MRDF]* (World Bank, 1999). I provide a summary of the measurement of these country-level variables, including operational definitions, means, standard deviations, and the number of valid cases, in Table 1. Bivariate correlations are available from the author.

6.6. Methodology

Hierarchical data structures exist when one unit of analysis is nested within another unit of analysis. In my case, individuals are nested within countries. Ordinary least squares regression is inappropriate for hierarchical data structures because of the possibility of correlated errors and unequal error variances. Thus, I use hierarchical linear modeling—HLM 5.0 (Raudenbush et al., 2000)—to control for correlated errors and unequal error variances. For a more detailed review of hierarchical linear modeling, see Raudenbush and Bryk (2002).

I estimate three hierarchical linear models—the one-way ANCOVA with random effects model, the random coefficient regression model, and the slopes as outcomes model. The one-way ANCOVA with random effects model with one individual-level variable (e.g., education) is formally defined as

$$Y_{ij} = \gamma_{00} + \gamma_{10}(X_{ij} - \overline{X}..) + u_{0j} + r_{ij}, \tag{1}$$

where Y_{ij} is the prejudice score for person i in country j, γ_{00} is the mean level of prejudice across all countries, γ_{10} is the average effect of education on prejudice across all countries, $(X_{ij} - \overline{X}..)$ is the grand mean centered education score for person i in country j, u_{0j} is the random coefficient associated with country j (the country-level

⁷ There are probably important differences in the composition of immigrant flows to Western and Eastern Europe. Unfortunately, existing data on immigration make it impossible to examine such differences. Basic data on the age, sex, and ethnic/racial composition of immigrant flows are available for some countries of Western Europe. However, the most recent data are typically from the mid 1980s. Given the major political, economic, and social changes beginning in 1989, these more detailed data are outdated. Moreover, there is little immigration data (e.g., beyond the number of long-term immigrants) available for the countries of Eastern Europe. Thus, I use data pertaining to the number of long-term immigrants by year.

⁸ Hierarchical linear modeling provides a useful framework for exploring cross-national differences in regression slopes. However, a few words of caution are in order. First, HLM assumes that the observed level-2 units (e.g., countries) are a random sample from the population of level-2 units. Clearly the countries represented in the ISSP data are not a random sample of all countries. For this reason as well as differences in the context of immigration across Oceania, Southeast Asia, Europe, and North America, I selected only the 17 European countries. In addition, with data for only 17 level-2 units (i.e., countries), I am limited to including only about two country-level predictors in the slopes as outcomes models.

residual after controlling for education), and r_{ij} is the individual-level residual (after controlling for education). This model allows me to examine the average effects of the independent variables on prejudice. Separate error terms for individuals and countries control for correlated errors and heteroskedasticity.

The random coefficient regression model, with one individual-level variable (e.g., education), is formally defined as

$$Y_{ij} = \gamma_{00} + \gamma_{10}(X_{ij} - \overline{X}_{\cdot j}) + u_{0j} + u_{1j}(X_{ij} - \overline{X}_{\cdot j}) + r_{ij}, \tag{2}$$

where $(X_{ij} - \overline{X}_{.j})$ is the group mean centered education score for person i in country j and u_{1j} is the random effect of country j on the slope of education. The random coefficient regression model allows me to test the null hypothesis that the effect of an individual-level variable is the same across all countries. It also provides an estimate of the total variation of the slope, which provides a baseline for calculating the percentage of explained between-country variation in the slope.

The slopes as outcomes model, with one individual-level variable (e.g., education) and one country-level variable (e.g., economic conditions), is formally defined as

$$Y_{ij} = \gamma_{00} + \gamma_{10}(X_{ij} - \overline{X}_{.j}) + \gamma_{11}W_j(X_{ij} - \overline{X}_{.j}) + u_{0j} + u_{1j}(X_{ij} - \overline{X}_{.j}) + r_{ij}, \tag{3}$$

where γ_{11} is the effect of economic conditions on the slope of education, W_j is the economic condition in country j; u_{0j} is the random coefficient associated with country j (the country-level residual after controlling for education and economic conditions), u_{1j} is the random effect of country j on the slope of education, and r_{ij} is the individual-level residual (after controlling for education and economic conditions). The slopes as outcomes model allows me to model variation in the effects of the individual-level variables. Variance components from the slopes as outcomes model can be compared to variance components from the random coefficient regression model to estimate the percentage of variation in the slopes explained by the country-level variables.

7. Results

In Table 2, I present the average effects of the individual-level variables on antiimmigrant prejudice for the 17 European countries. Overall, results suggest that there are differences in the level of prejudice by labor market position, that education decreases prejudice, and that income has a weak negative effect on prejudice. The self-employed, blue-collar workers, the unemployed, and those not in the labor force are significantly more prejudiced than white-collar workers. Students are significantly less prejudiced than white-collar workers. Both education and income have negative effects on anti-immigrant prejudice. Regarding the control variables, men are generally more prejudiced than women, age increases prejudice, those who are married are more prejudiced, those whose both parents are citizens are more prejudiced, those who have ever lived abroad are less prejudiced, and length in current residence increases prejudice. In sum, the results support the first hypothesis.

Table 2
Regressions of anti-immigrant prejudice on the individual-level variables: HLM one-way ANCOVA with random effects models

Variables	Model 1		Model 2		
	γ	SE	γ	SE	
Intercept	.012	.093	427**	.097	
Labor market position ^a					
Employed					
Self-employed $(1 = yes)$.082*	.029	.076*	.029	
Blue-collar $(1 = yes)$.155*	.019	.146*	.019	
Not in the labor market					
Student $(1 = yes)$	179*	.026	129*	.028	
Unemployed $(1 = yes)$.096*	.026	.117*	.026	
Others not in labor market $(1 = yes)$.141*	.018	.119*	.019	
Education	036*	.002	031*	.002	
Income	018	.014	027*	.014	
Control variables					
Male $(1 = yes)$.038**	.012	
Age			.002**	.000	
Married $(1 = yes)$.031**	.014	
Both parents citizens (1 = yes)			.463**	.026	
Ever lived abroad $(1 = yes)$			150**	.017	
Length in current residence			.135**	.019	
% Within country variance explained	4.0		6.9		
Parameter	Variance	χ^2 (df)	Variance ^b	χ^2 (df)	
χ^2 Table					
Country-level random effect— u_{0j}	.14345*	3753.2 (16)	.14535*	3920.4 (16)	
Individual-level random effect— r_{ij}	.78495		.76123		

^a The reference category for labor market position is white-collar. Education, income, age, and length in current residence have been centered around their grand means. The residual parameter variance for all level-1 coefficients has been set to zero.

Do the individual-level, social structural variables have significantly different effects on prejudice across countries? To answer this question, I estimate eight random coefficient regression models in HLM—one for each social structural variable. These models provide a test of the null hypothesis that the effects of the individual-level, social structural variables are the same across all countries. I present results for these models in Table 3. The slopes of the labor market position dummy variables—with the exception of the slope for the self-employed dummy variable—vary across countries. Both education and income have significantly different effects on prejudice across the 17 countries of study. These results support hypothesis 2a.

^b The variance components from the fully unconditional model are: u_{0i} (.15019) and r_{ii} (.81787).

p < .05 (one-tailed).

^{*} p < .05 (two-tailed).

⁹ I control for all other level-1 variables in each of these models.

Table 3 Variance in the effects of labor market position, education, and income on anti-immigrant prejudice: HLM random coefficient regression models

Variable ^a	Variance component	df	χ^2	Average reliability of slope
Labor market position				
Employed				
White-collar $(1 = yes)^b$.02418*	16	133.5	.878
Self-employed $(1 = yes)$.00189	16	18.4	.131
Blue-collar $(1 = yes)$.01092*	16	59.0	.742
Not in the labor force				
Student $(1 = yes)$.03613*	16	67.9	.766
Unemployed $(1 = yes)$.01534*	16	46.0	.604
Others not in labor force $(1 = yes)$.01519*	16	106.5	.852
Education	.00168*	16	546.3	.965
Income	.01214*	16	84.3	.796

^a Results for each variable are from separate random coefficient regression models in which I allowed the intercept and the slope for the variable under consideration to vary across countries. I control for all other level-1 variables in each of these models.

Are the relationships between the social structural variables and anti-immigrant prejudice different in Eastern and Western Europe? In which region are the effects stronger? Results from the slopes as outcomes models in Table 4, Model 1 suggest that many of the social structural variables have more powerful effects on prejudice in Western Europe compared to Eastern Europe. The base effects presented in the table represent the average effects of the variables for the countries of Eastern Europe. Of the seven variables, only unemployed affects prejudice in Eastern Europe—those who are unemployed have higher levels of anti-immigrant prejudice. The gamma coefficients for the Western Europe dummy variable describe the additional effect for the countries of Western Europe. The negative effects of white-collar status, student status, and education on prejudice, for example, are significantly more negative in Western Europe. By contrast, the positive effects of blue-collar status and "other" not in the labor force status are significantly more positive in Western Europe. Thus, not only do the effects of the social structural variables differ across countries, they are significantly weaker in Eastern Europe. These results support hypothesis 2b. A key objective is, thus, to explain why the relationships differ between Eastern and Western Europe.

Next I regress the slopes of the social structural variables on the relative size of immigrant populations and economic conditions (see Table 4, Models 2–6). Models 2 and 3 include only the relative size of immigrant populations and economic conditions, respectively. In Models 4 and 5, I explore the effects of the relative size of immigrant populations and economic conditions on the slopes *net* of the Western Europe dummy variable in order to explain differences in slopes across Eastern

^bThe reference category for this model is nonwhite-collar.

p < .05.

Table 4 Predicting differences in the effects of labor market position, education, and income on anti-immigrant prejudice: HLM slopes as outcomes models^a

	Model 1		Model 2		Model 3	
	γ	SE	γ	SE	γ	SE
Base white-collar slope Western Europe (1 = yes) Percent immigrant	.058 281**	.045 .060	092* 120	.039	089*	.028
(Poor) Economic conditions (1000×) % Variance in slope explained	42.0		11.2		.022** 63.1	.004
Base blue-collar slope Western Europe (1 = yes)	.043 .218**	.037 .043	.161*	.031	.156*	.025
Percent immigrant (Poor) Economic conditions (1000×)	12.2		.121*** 6.1	* .067	016**	.003
% Variance in slope explained	12.2				57.3	
Base student slope Western Europe (1 = yes)	.004 261**	.079 .099	140*	.053	132*	.054
Percent immigrant (Poor) Economic conditions (1000×) % Variance in slope explained	.0		300** 8.3	.112	.021** 4.0	.008
Base unemployed slope Western Europe (1 = yes)	.128* .016	.057 .080	.138*	.041	.137*	.042
Percent immigrant (Poor) Economic conditions (1000×) % Variance in slope explained	.0		.113	.096	003 .0	.007
Base other not in labor force slope Western Europe (1 = yes)	.039 .160**	.044 .057	.124*	.033	.123*	.031
Percent immigrant			.136***	* .070		
(Poor) Economic conditions (1000×) % Variance in slope explained	25.6		19.7		013** <i>36.6</i>	.004
Base education slope Western Europe (1 = yes)	007 066**	.012 .016	042*	.010	041*	.008
Percent immigrant			031	.023	.005**	.001
(Poor) Economic conditions (1000×) % Variance in slope explained	25.6		8.3		46.4	.001
Base income slope Western Europe (1 = yes)	.014 072	.045 .060	023	.031	023	.031
Percent immigrant (Poor) Economic conditions (1000×)	.072	.000	083	.071	.007	.005
% Variance in slope explained	.0		.0		1.6	.005

Table 4 (continued)

	Model 4		Model 5		Model 6	
	γ	SE	γ	SE	γ	SE
Base white-collar slope	.053	.053	167*	.088	177*	.092
Western Europe $(1 = yes)$	272**	.077	.147	.160	.164	.166
Percent immigrant	029	.091			.035	.084
(Poor) Economic conditions (1000×)			.031**	.013	.034**	.014
% Variance in slope explained	36.5		62.9		59.3	
Base blue-collar slope	.051	.042	.205*	.062	.205*	.065
Western Europe $(1 = yes)$.203**	.055	092	.109	090	.115
Percent immigrant	.049	.066			.006	.060
(Poor) Economic conditions (1000×)			022**	.009	022**	.010
% Variance in slope explained	.4		63.9		58.1	
Base student slope	045	.086	224	.158	164	.155
Western Europe $(1 = yes)$	173	.114	.175	.283	.055	.277
Percent immigrant	240	.137			203	.145
(Poor) Economic conditions (1000×)			.032	.023	.018	.023
% Variance in slope explained	.0		7.9		.0	
Base unemployed slope	.153*	.066	.223	.135	.196	.138
Western Europe $(1 = yes)$	029	.100	159	.236	108	.241
Percent immigrant	.125	.122			.115	.129
(Poor) Economic conditions (1000×)			013	.020	006	.020
% Variance in slope explained	.0		.0		.0	
Base other not in labor force slope	.056	.050	.193*	.091	.178*	.093
Western Europe $(1 = yes)$.128***	* .070	132	.161	104	.166
Percent immigrant	.091	.083			.056	.085
(Poor) Economic conditions (1000 \times)			022	.013	018	.014
% Variance in slope explained	23.6		30.9		28.4	
Base education slope	009	.014	069*	.024	071*	.025
Western Europe $(1 = yes)$	062**	.021	.053	.043	.057	.045
Percent immigrant	011	.025			.007	.023
(Poor) Economic conditions (1000×)			.009**	.004	.009**	.004
% Variance in slope explained	19.6		48.8		44.6	
Base income slope	.003	.053	140	.100	133	.104
Western Europe $(1 = yes)$	048	.079	.222	.182	.209	.190
Percent immigrant	065	.093			030	.094
(Poor) Economic conditions (1000×)			.021	.015	.020	.015
% Variance in slope explained	.0		2.6		.0	

^a Results for each slope are from separate HLM slopes as outcomes regressions (42 in total—6 models for 7 slopes). In each of the regressions, I allow the intercept and the slope in question to vary across countries. I control for labor market position, education, income, sex, age, marital status, parents' citizenship status, experience living abroad, and length in current residence. The labor market position reference category for the white-collar regression is nonwhite-collar. The labor market position reference category for all other regressions is white-collar.

p < .05 (one-tailed).

^{***} p < .05 (two-tailed).

^{*}p < .10 (two-tailed).

and Western Europe. Finally, in Model 6, I control for all three country-level variables simultaneously.

Results from Model 2 provide some support for hypothesis 3a and group-threat theory, which predicts that countries with larger immigrant populations have stronger slopes. On average, blue-collar workers and "others" not in the labor force (i.e., homemakers, retirees, etc.) have higher levels of prejudice than white-collar workers. The positive effects of percent immigrant (which are marginally significant at p < .10) suggest that the effects of these individual-level variables are even more positive in countries with larger immigrant populations. Also, the effect of student status is significantly more negative in countries with larger immigrant populations. Percent immigrant predicts from 6.1 to 19.7% of the variance in these slopes. However, percent immigrant does not significantly affect any of the regression slopes once other country-level variables are included in the models (e.g., see Models 4 and 6).

Results from Model 3 provide considerable support for the idea that economic conditions affect the relationships between individual characteristics and prejudice. However, in opposition to group-threat theory, countries with poor economic conditions have significantly *weaker* slopes. Specifically, the negative effects of white-collar status, student status, and education are significantly less negative (i.e., the effects are reduced or are closer to zero) in countries with poor economic conditions. Similarly, the positive effects of blue-collar status and "other" not in the labor force status are significantly less positive (i.e., the effects are reduced or are closer to zero) in countries with poor economic conditions. Economic conditions explain a large amount of the variation in the regression slopes—for example, 63% of the variation in the effect of white-collar, 57% of the variation in the effect of blue-collar, and 46% of the variation in the effect of education. The only slopes that are not affected by economic conditions are the unemployed and income slopes. In sum, results for economic conditions support hypothesis 3b, the alternative to group-threat theory.

Results in Table 4, Model 1 demonstrate that the relationships between most social structural variables and prejudice are stronger (either more strongly positive or more strongly negative) in Western Europe as compared to Eastern Europe. A key objective of the paper is, thus, not only to explain country differences in the regression slopes, but also these regional differences. Results from Models 5 and 6 suggest that poor economic conditions in Eastern Europe account for the regional differences in slopes. Specifically, the Western Europe dummy variable that significantly affects the white-collar, blue-collar, and education slopes in Model 1 does not remain significant once the economic conditions variable is included in the models. The economic conditions variable, on the other hand, remains statistically significant. ¹⁰

¹⁰ It should be noted that the Western Europe dummy variable and economic conditions variable are highly correlated (at about .9). This strong correlation makes it difficult to estimate the unique effects of each variable when they are simultaneously in the model. This multicollinearity likely explains why neither variable significantly affects the "other" not in the labor force slope in Model 5 despite the fact that they explain almost a third of the variation in this slope.

8. Discussion and conclusions

The purpose of this article was to test systematically for country differences in the effects of labor market position, education, and income on anti-immigrant prejudice and to model this variation. By doing this, I hope to improve our understanding of the sources of prejudice by linking micro and macro-level perspectives and to revisit group-threat theory, which is an important perspective on ethnic and racial relations. I focus on relative group size and economic conditions to explain cross-national differences in effects. Both relative group size and economic conditions have played a prominent role in the work of other scholars in the area of ethnic and racial relations. Do the relative size of immigrant populations and economic conditions explain cross-national differences in the effects of social structural variables on prejudice?

Results suggest that the self employed, blue-collar workers, the unemployed, and those not in the labor force are more prejudiced than white-collar workers; that students are less prejudiced than white-collar workers; and that education and income decrease prejudice. Also, the effects of labor market position and stratification position on prejudice differ significantly across the countries and regions of Europe—that is, the social structural variables have significantly weaker effect on prejudice in Eastern Europe compared to Western Europe.

In previous research, relative group size and economic conditions have been key predictors of geographic variation in the levels of prejudice. In this analysis, I demonstrate that these variables also condition the effects of certain individual-level variables on prejudice. Of the two variables, economic conditions is the best predictor of the social structural position regression slopes. Specifically, the economic conditions variable significantly affects five of seven regression slopes. Moreover, all of these significant effects are consistent in their direction: poor economic conditions weaken the negative effects of location in advantaged positions and weaken the positive effects of location in disadvantaged positions. Thus, in countries with poor economic conditions, social structural position does not differentiate individuals in their levels of prejudice.

A key implication from this analysis is that economic conditions have a different effect on advantaged and disadvantaged groups. Advantaged groups are expected to have lower levels of prejudice because they learn democratic norms, such as tolerance, through education and because status protects them from competition. The results from this analysis imply that poor economic conditions threaten individuals in privileged positions and wash away any beneficial effects of status.

Poor economic conditions simultaneously reduce prejudice among disadvantaged groups. There are a number of possible explanations for this result. First, it is possible that the threat becomes overwhelming in conjunction with an already disadvantaged position. Thus, perhaps disadvantaged groups respond with despair rather than greater anti-immigrant prejudice. Second, perhaps anger is redirected from immigrants to economic and political elites, which could increase class consciousness and decrease anti-immigrant prejudice. Third, with worsening economic conditions, immigrants may fall further behind native workers, which could decrease

the threat posed by immigrants and, thus, reduce negative attitudes toward them. Unfortunately, however, it is impossible single out any one of these possible explanations with the existing data.

Relative group size also plays a role in conditioning the effects of the labor market position and stratification position regression slopes. The percentage of immigrants significantly affects three of seven regression slopes (although only one at the p < .05 level). These significant effects are also consistent in their direction. However, they differ from the effects of economic hardship. Specifically, the percentage of immigrants strengthens the negative effect of student status and the positive effects of blue-collar status and not in the labor force status. These findings provide some support for Quillian's (1995) group-threat theory. In summary, relative group size appears to strengthen the effects of social structural variables on prejudice while poor economic conditions weaken their effects. Thus, results suggest a revision of group-threat theory—that is, indicators of group-threat have different effects on the relationships between individual characteristics and prejudice.

Scholars have suggested that levels of prejudice in Eastern Europe are detrimental to the consolidation of democracy (Hill, 1994; Jowitt, 1992). They argue that East European countries have an unfavorable political culture and that they lack democratic tradition, tolerance, and pluralism. Thus, this cultural legacy may prevent the consolidation of democracy. This comparative study of prejudice across Eastern and Western Europe in the mid 1990s allows us to better understand the sources of prejudice during a period of tremendous social change. What support is there, if any, that a culture of prejudice will limit the development and sustainability of democracy in Eastern Europe?

Country differences in the effects of the social structural variables are due partly to structural factors—especially economic conditions. Poor economic conditions reduce differences between advantaged and disadvantaged groups in their levels of prejudice. These results imply that if economic conditions improve in Eastern Europe, we will see greater differentiation between advantaged and disadvantaged groups in their levels of prejudice. Blue-collar workers and those not in the labor force may become more prejudiced over time. Conversely, those with more education and income, white-collar workers, and students may become less prejudiced. However, in 1995, social structural variables do not differentiate individuals in their levels of prejudice in Eastern Europe as strongly as they do in Western Europe. These findings suggest that there may be a lag between the occurrence of social change and the crystallization of rational self-interests and their articulation.

This analysis has answered some important questions related to anti-immigrant prejudice. There are, however, some limitations that scholars should address in future research. First, it is important to recognize that this analysis captures prejudice at one moment in time. Thus, it is possible to identify differences in the sources of prejudice across countries, but not differences within countries over time. The ISSP is replicating the 1995 instrument in 2003. These new data will provide a unique opportunity to further explore individual and country-level sources of prejudice. Of particular interest is whether or not the social structural variables will play a greater role in differentiating individuals in their levels of prejudice in Eastern Europe.

Second, I have emphasized the role of relative group size and economic conditions in explaining country differences in regression slopes. Other factors—particularly political—should be identified in future research. Immigration is a highly politicized topic. At a fundamental level, countries are responsible for creating and maintaining citizenship boundaries that identify to whom various rights and obligations are extended (Hollifield, 1992; Janoski, 1998). Thus, political structures, previous experience with democracy, and the role of elites and the media in the framing of the debate probably play a key role in the development of prejudice. Scholars should consider the effects of these and other variables in future work.

Third, future analyses would benefit from a greater emphasis on the mechanisms through which individual-level, social structural variables affect prejudice (see Scheepers et al., 2002). For example, why do labor market position, education, and income affect prejudice? There are many hypotheses that seek to answer this question, many of which focus on perceived threat. Unfortunately, it is impossible to answer this question with most large-scale, cross-national survey data, including the ISSP. The expense of conducting such surveys limits the number of available questions. Future data collection efforts should work to include more items to capture the mechanisms through which country and individual-level variables affect prejudice.

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¹¹ I examined the effects of several political variables on the slopes (e.g., type of representation, parliamentary versus presidential system, level of liberal democracy, etc.). However, there is not enough variation in these independent variables across the countries of Europe to explain variation in the slopes.

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