

Do migrants assimilate? Evidence from the ECHP*

Domenico Depalo
University of Rome “Tor Vergata”

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Abstract

In this paper we analyze the process of integration into the European societies of the cohorts of immigrants that reached Western Europe before the mid-1990s.

We provide a detailed description of labor market outcomes (employment status and earnings) and social relations (in local and in broader community), distinguishing between natives and immigrants. Natives are split in native stayers and native immigrants, the former being defined as those who live in the same region since birth. In particular we ask whether there are significant differences in outcomes of interest between natives and immigrants, however defined, and how much of differences persist after a sufficiently long residence of immigrants in the host region.

We find that outcomes differ significantly between natives and foreign immigrants, especially those from non EU-15 countries, but not so much between native stayers and native migrants. Further, the differences between natives and immigrants diminish as the length of stay in the region increases.

Our positive conclusions may not generalize to the cohorts of immigrants that reached Western Europe after the mid-1990s. They may also be difficult to generalize to the non-negligible fraction of immigrants who dropped out of the ECHP sample or were not included into the first wave of the survey.

* Corresponding author: Domenico Depalo, Tor Vergata University, Viale Columbia, 2 00133 Roma, Italy. E-mail: domenico.depalo@uniroma2.it .

1 Introduction

The increasing inflow of immigrants in Western Europe is changing the societies of receiving countries in several respects while fostering a highly divisive debate. As opinion polls from the Eurobarometers and the Global Social Survey show, the large majority of natives is opposed to a further increase in migration. European policy makers must therefore strike a delicate balance between economic needs in ageing population societies, that would dictate a substantial increase in the number of foreign workers, and political and electoral imperatives. The result is a highly restrictive immigration policies.

Such debate is burning because in Europe unemployment rates are typically larger for migrants, fostering natives' suspicion that migrants tend to ride on the welfare state. Similarly, migrants tend to earn less than natives, fuelling concerns that they depress wage levels.

As a consequence, there is a large literature on the economic assimilation of immigrants starting from the pioneering work of Chiswick (1978) and the seminal contribute of Borjas (1985). However economic is only one dimension of assimilation, though one of the most relevant. In particular, the use of leisure, often neglected in the traditional analysis, is crucial in the process of migrants integration.

In this paper, we analyze the evidence provided by the European Community Household Panel (ECHP) which gives comparable information across the member-states of the European Union before the 2004 enlargement (EU-15). Our goal is twofold.

On one hand we provide a detailed description of labor market outcomes (activity rates, employment rates, unemployment rates, and earnings) for those countries for which reliable data are available. On the other hand, we look at migrants' *social* assimilation into the host country. An innovative feature of our analysis, which is the original contribute to the existing literature, is that it relies on migrants perceptions about their own integration rather than on native attitude toward migrants, as is usually the case. We perform the analysis distinguishing between natives and immigrants, foreign and national, conditioning on a variety of personal characteristics, such as age, birth cohort, education, marital status.

Crucial issue will be how much difference in these outcomes persists between natives who never move and immigrants, after controlling for observable characteristics, and in particular once immigrants have spent sufficiently many years in the host country. For them, we condition on the length of stay.

This paper extends on Peracchi, Depalo (2006) and Depalo, Faini, Venturini (2006). The paper

is organized as follows: Section 2 provides an overview of the existing literature on labor market and social assimilation literature, Section 3 describes the ECHP data, Section 4 presents some descriptive statistics. In Section 5 we present the results of our regression analyses, for labor market outcomes and for social assimilation. Finally, Section 6 offers some conclusions.

2 A brief review of the literature

In this section we provide a brief overview of the literature concerning labour market outcomes and social assimilation of immigrants. The existing literature on the latter theme is much less explored than on the former, and is basically focused on natives' perspective. A important distinction of our analysis is that we depart from this approach.

The economic analysis of migrants integration has been the subject of a very large literature, reflecting on one hand the belief that economic integration is key to social integration and on the other hand the welfare concerns. Further, economic integration, particularly in the labour market, is more easily measured. There are however other dimensions, in addition to the labour market outcomes, where migrants' integration is readily amenable to measurement, in particular housing, education, and health.

Yet, there are other relevant dimensions of the integration process, in addition to the labour market performance and the access to adequate housing, education, and health services. In particular, the use of leisure, while often neglected in traditional analyses, represents a crucial factor in the process of migrants social assimilation. This is not simply because an active social life can have positive spillovers on the labour market performance of individuals, but more crucially, it reveals migrants ability to integrate into the social life of the host country.

The aim of this paper is to fill the gap on this side and consider such unexplored measures of integration.

2.1 Labour market outcomes

The seminal articles on economic assimilation—Chiswick (1978), Borjas (1985) and LaLonde and Topel (1992)—are all based on U.S. data and all use the information included in the U.S. Census. Differences in the results obtained—over-assimilation or under-assimilation—depend on the amount of information available and the type of controls introduced.

Over-assimilation was attributed to the fact that migrant workers are positively selected: that is, they tend to be more entrepreneurial, more talented, and less risk averse. In fact, two alternative

explanations may be given for the cross-sectional evidence that immigrants tend to catch up and overtake natives. One is that immigrants belong to cohorts of different quality. The other has to do with different economic cycle upon arrival. Using only a single cross-section, one cannot distinguish between these two alternative explanations.

Borjas (1985) showed evidence of under-assimilation of immigrants in the United States, which he attributed to the lower “quality” of the most recent cohorts due to changes in immigration policy, different economic conditions in the destination country, or changes in the composition of the cohorts. The same result of under-assimilation was obtained by LaLonde and Topel (1992), but it was attributed to the worse economic conditions in the receiving country at the time of arrival.

The solution adopted was to control for vintage, cohort, and time effects, while controlling for similar natives who entered the labour market at about the same time. This pushed the research toward the use of synthetic cohort data and then of panel data, which are more suited for longitudinal analyses.

Research in Europe starts a little later and is mainly based on national panel data, such as the British Household Panel Study (BHPS) or the German Socio-Economic Panel (GSOEP).

As for the choice of controls, the first set of relevant variables is related to the human capital of the immigrant. This set of variables includes the immigrant’s education before and after arrival (Kee, 1994), acquisition of human capital on the job before and after immigration (Neilson, Rosholm, Smith and Husted, 2001), and the proficiency in the language of the destination country, which also favors the second generation’s integration (Chiswick, 1991 and Shields and Wheatley Price, 2002).

However, the results of the large number of empirical studies on this issue are difficult to compare because the data sets are not easily compared. Further, it is difficult to measure the quality of human capital in the origin country. The variable “years of education” in the destination country, when such information is available, helps disentangling human capital in the source and in the receiving country. The variable “country of origin” may be a proxy for the average quality of human capital or the foreign worker’s potential linguistic proficiency. Finally, the variable “years of presence in the destination country” could be a proxy for a foreigner’s increase in general human and social capital, which also favor the assimilation process.

A second set of explanatory variables refers to the labour market variables that help predict a worker’s future prospect. The level of the business cycle upon arrival in the destination country is crucial for immigrants’ assimilation, but so is the sector of employment, which is affected in

different ways by technological innovation (Rosholm, Scott, and Husted, 2000).

A third set of variables refer to the migration and the assimilation policies implemented to favour migrants integration. The study on the Netherlands by Pennix, Schoorl and van Praag (1994) highlights two perverse effects that may have reduced a foreigner's ability to assimilate and to achieve wage integration after the mid-1970s. First, the slowdown of GDP growth may have made new immigrants difficult to absorb. Second, immigrants are different in nature: not necessarily in terms of their human capital, but because they are political refugees or family members joining their kin. This has changed the nature of immigration, transforming it from labor migration to residential migration.

This latter is a natural link between economic assimilation and the broader concept of social assimilation, which we tackle in the next section.

2.2 Social assimilation

Among sociologists there is a consensus on the definition of assimilation. In classical sociology the definition borrows from evolutionary theory and it is intended to mean a progressive change from a more diverse to a less diverse behaviour. A more recent definition defines social assimilation as the "attenuation of distinctions based on ethnic origin" (Alba and Nee, 2003 pp. 30–31), attenuation due to proximate (micro level) and distal (macro level) causes. Among the first we find for example social networks, instead among the second there are institutional mechanisms.

The Chicago School, in particular the work of Park (1930), dominated the socio-political theory of assimilation. In this view, assimilation is a progressive and irreversible phenomenon. Warner and Srole (1945) first introduced the concept of a "straight line assimilation". This has been a seminal concept in the sociological literature, the basic argument being that migrants behaviour will become over time increasingly similar to that of natives. In other words, "it will converge to the American way of life", notwithstanding the many steps and different speed of adaptation in the process of assimilation. Paralleling the economic assimilation literature, this paradigm was strongly influenced by early migrants integration experience in the U.S..

A fairly different view arose in the sixties, proposed by Glazer and Moynihan (1970). Their melting pot paradigm takes a close look at the process of migrants integration in the case of New York City. The Authors argue that migrants tend to assimilate to a common (American) model but at the same time increasingly retain their ethnic origin traditions.

A further radical blow to the straight line assimilation paradigm came from the work of Gans

(1979, 1996). His “bumpy line theory” questions the very existence of a progressive assimilation process, highlighting that migrants’ greater length of stay in the host country was not necessarily associated with a visible improvement in their economic and social conditions. Even second generation migrants were at risk of being marginalized. One key contribution of Gans is to focus the attention of policy makers on those policies that can favour integration.

A most recent development in the analysis is the “segmented assimilation” paradigm developed by Portes and Zou (1993). In this view, migrants assimilate in different strata of the host society. Accordingly, upward mobility can either be the outcome of individual social promotion or alternatively result from the action of self-supporting communities and networks which boost the influence of the disadvantaged groups.

The role of networks has been the subject of a large literature. Typically, networks are seen as instrumental in creating productive social capital, including social relations, which will in turn facilitate integration (Coleman, 1988). The role of networks is not univocal, however. While ethnic networks may promote immigrants initial integration, in the medium run they risk creating segmented enclaves with an ultimate negative effect on the process of integration in the host country. It is true that stronger network ties will allow immigrants to have more intense social relations with their peers (Granovetter, 1974). However, the transformation of social into human capital is also a function of the status and the varieties of social relations (Lin, 1995). Educated people may be at an advantage here, as they may find it easier to broaden their set of social contacts.

In Europe, contrary to the US, most of the controversy focuses on the different policies that have been adopted with respect to migrants. Two polar cases are typically mentioned. First, in France, integration was seen as a process where migrants would assimilate into the French culture, values, and ways of living. In part, this approach reflected the fact that many immigrants were already coming from former French colonies and from French speaking countries. A very different approach was followed in Germany, where migrants were not asked to assimilate into the host country society, but would be free to pursue their own way of life within the host country, through separate schools, different access to social benefits, and so on. The German model largely reflected the belief that immigration was a temporary phenomenon, after which migrants would return to their home countries. It was also influenced by the fact that migrants to Germany came from countries with very different culture, language, and religion. One could also mention a third model, dubbed the Dutch model, that emphasizes the need for a multicultural approach to integration, ruling out therefore either separation (opposite to Germany) or the need for cultural assimilation

(contrary to France). The French approach reminds somewhat the linear assimilation model, with a steady process of integration, managed by the centre. The German model is more reminiscent of the melting pot model, where however the native way of life remains dominant. However, the contrast between the two approaches is probably too stark. Over time, Germany came to realize that migrants were no longer temporary and France had to accept the fact that migrants were coming from an increasingly heterogeneous background.

For practical purposes, we need to make these concepts operational as tools we can handle. If we depart from the general sociological notion of assimilation as the process in which people become “less diverse”, we should specify the process. Esser defines social assimilation as the “inclusion [of individual actors] in already existing social system” (2001, p. 16). Dimensions of inclusion are cultururation, placement, interaction and identification. Focusing on interaction, we can think of it in terms of intensity, institutional context, formal or informal communication and so on. Ideally we would like to consider interaction across different social or ethnic groups. Finally, interaction in which a local population is involved is not confined to the particular urban spaces on which our comparative inquiries focus. Indigenous and newcomers develop significant relationships in broader spaces, and the impact of these relationships should be taken into consideration.

We try to answer these questions in the next sections.

3 The data

This section describes the data set that we use and discusses our definition of immigrant. In this paper we use the ECHP which gives comparable information across the member-states of the European Union before the 2004 enlargement. Since we want to compare natives to immigrants, we give a definition of this latter group, which is not obvious given the data that we have.

3.1 Brief description of the ECHP

The ECHP is a multi-country longitudinal household survey based on a standardized questionnaire. The survey involves annual interviews of a representative sample of households and individuals in each country. The total duration of the ECHP is eight years, running from 1994 to 2001. In the first wave (1994), a sample of almost 130,000 people aged 16+ years was interviewed in the then 12 Member States of the European Union. In this section we review only some key features of the ECHP and refer to Peracchi (2002) for additional details.

The target population of the ECHP consists of people living in private households throughout

the national territory of each country. Only people aged 16+ on December 31st are eligible for personal interview, whereas the concept of household is based on a “common living arrangements”.

Within each country, the original sample of households and persons is followed over time at annual intervals unless they drop out for given reasons, stated in Eurostat (1994).¹ To reflect the demographic changes in the population and to keep the panel cross-sectionally representative of the population, new households formed by at least one sample person are added across waves. For the same reasons, when people reach age 16 are interviewed.

Unfortunately, representative of the population is kept only in the absence of new immigration and if sample attrition is purely random. Since the ECHP does not employ refreshment samples, its cross-sectional representativeness tends to deteriorate over time due to both non-random sample attrition and to the presence of demographic changes arising from the arrival of new immigrants.

3.2 Which immigrants? How do we define a immigrant?

When we talk of immigrants we usually refer to international migration, i.e. to foreign individuals living in a given country (below we explain what “foreign” means throughout the paper). However if the aim of the study is the comparison between natives and foreigners, the ideal benchmark is the narrower group of native individuals who move within the country’s borders (natives immigrants, hereby). Indeed, with foreign immigrants they share the condition of living far away from the region of origin, but with natives (should) share a not so different social and cultural background, not to mention the language. Much less attention is devoted to this definition, perhaps because of the scarcity of reliable data. The collection of official data is hard, even at aggregate level, because “countries cannot keep in check the internal mobility” (OECD, 2003 p. 76).

In the sequel we expose the identification strategy of such groups, starting from the foreign individuals (for short, simply immigrants).

Three questions in the ECHP questionnaire provide information on immigrant status for foreign individuals. The first is “previous foreign country of residence before coming to the present country”, the second is “foreign country of birth”, and the third is “citizenship”.

For the first two variables three versions are available with different level of detail. There is however a trade-off between data availability (by country) and levels of detail (by area of origin). In this paper, we work with the breakdown into seven geographical areas (namely, Africa, Asia, America, EU-15, other European countries, Australia, Oceania, and other countries, any country

¹ Under strict rules, sample households and persons are followed over time even when they are not interviewed (see Eurostat, 1994, for further details).

not elsewhere classified) because it provides sufficient geographical detail on the country of origin.

A third variable, citizenship, may also be used to define immigrant status (see, for example, De Giorgi and Pellizzari 2005). This variable has a rather coarse classification in four categories: “National”, “Other EU-15 citizen”, “Non EU-15 citizen”, and “Not national, citizenship unknown”. Its main advantage is that data are available for all countries and all waves, except for the first three waves of the United Kingdom.

In what follows, we define foreign immigrant based on country of birth. Among the several advantages this definition has, we only cite two of them: first the adherence to the international standard definition of international migration, and second the robustness to naturalisation and return migration, two important downsides of the direct competitors.

To define native immigrants, which is the ideal control group, we study the migration trajectory of individuals. In particular we define a native immigrant as an individual born in the country of present residence but who has lived in a different region/country from the current. The variable identify a native who never moved, because among the possible answers to this question there is “Person born in the country of present residence, lives in the same region since birth”, the category which we call “absolute stayers”. Among nationals, the remaining individuals are either a “Person born in the country of present residence, lived in a different region within the country”, or “Person born in the country of present residence, lived abroad”. According to the questionnaire “the information sought refers to inter-regional migration within countries” (Eurostat, 1997, p. 42, note 46). It is clear however that, for these last two categories, we miss the correct identification of return migration for nationals. No other variable can be employed to overcome this shortcoming. Nonetheless we consider the analysis important, because this sub sample is the natural bridge between native stayers and foreign immigrants.

Table 1 shows, for each country considered, the share of people ever in the sample by foreign country of birth. For natives the first two columns are relevant, whereas the others refer to foreigners. People who do not move within the country account for 95% of the total population. The fraction of foreign immigrants in the sample ranges from a minimum of about 2% in Italy and Spain to a maximum of about 8% in Austria, Belgium, and France, whereas in the remaining countries, they represent less than 5% of the total population. The composition by area of origin is much different across countries, even though in general those from EU-15 are the majority, increasing over time, and those from non-European countries are at least 25% of the total immigrants.

We emphasized the importance of native migrants. The picture reveals that natives immigrants

is a non negligible share of total population which accounts for slightly less than 20% of total population, with considerable differences across countries. Aside from Portugal, in all countries the share is a double digit number. Denmark has the highest share of natives who move within the national borders (almost half of the population). In France, Ireland and Spain this percentage is about 25% and in the remaining countries is about 10%. Native migrants are at least as twice as foreign migrants.

The important issue of consistency between ECHP and official data for foreign individuals has been treated for these data in Peracchi, Depalo (2006). They noticed that ECHP sample are close to OECD statistics for the first wave (1994), but the sample representativeness declines over time because of the lack of refreshment sample and to the differential rate of panel attrition. With the new category of native migrants, for which official data miss, it is interesting to have a look at their response behaviour.

In Table 2 we show one-year percentage attrition rates by country, wave, and immigrant status. Attrition rates are defined as the ratio of the number of people lost to the sample between waves j and $j + 1$ to the number of people included in the sample in wave j . There are interesting patterns by country, immigrants status and time. In particular, we observe the highest attrition rates in Denmark, Ireland and Spain, and the lowest attrition rates in Italy (except for the last wave) and Portugal. These shares can be ordered by immigrant status from the lowest (native stayers) to the highest (foreign immigrants) with systematic exception in Denmark, where sample attrition for native immigrants is the lowest and Italy where this group has the highest attrition rate (except in the last wave). Finally, in some countries (mainly Belgium and Italy), attrition rates tend actually to increase over time.

4 Descriptive statistics

This section presents some preliminary descriptive analyses of the available data. Section 4.1 focuses on labor market outcomes, Section 4.2 on social relation outcomes, Section 4.3 focuses on the length of stay, which is one of our key covariates, and Section 4.4 on education. These descriptive statistics should be interpreted with care because, due to the lack of refreshment samples in the ECHP and the higher attrition rates among the immigrant population (however defined), they may be biased towards better integrated immigrants. For the sake of readability, for most of descriptive statistics we refer to natives as nationals, i.e. we aggregated native stayers and immigrants, though each statistics has been performed for the finer classification and available upon request. All relevant

differences in results will be explained.

Since we are interested in labor market outcomes (labor force participation, employment, unemployment, and earnings) beside social integration of immigrants, we restrict attention to the working age population, which we conventionally define as people aged 20–64. The resulting sample consists of 89,799 individuals in eight countries (Austria, Belgium, Denmark, France, Ireland, Italy, Portugal, Spain), observed from a minimum of one year to a maximum of eight years (seven years in Austria). For all countries, 50% or more of the individuals in the sample are observed for at least six years. Additional sample selection criteria will be explained below, when needed.

Finally, all sample statistics presented in this paper are computed without making use of the survey weights, unless differently stated. The results obtained using the survey weights differ little and are available upon request.

4.1 Labor market outcomes

We begin with descriptive statistics for our basic labor market outcomes, namely employment status (employed and not employed) and earnings (monthly wages on the main job in the current month).

4.1.1 Employment status

To simplify the analysis, we distinguish only between employed and non-employed people on the base of the ILO main activity status at the time of the interview. We classify people as employed if they are “normally working” or “currently working”, and as non-employed otherwise.

We present statistics, separately by country, gender, and immigrant status.

Table 3 shows the distribution by current employment status (employed and not employed). The table shows that men always have substantially higher employment rates than women. With some exceptions (Italy and Spain for men; and Ireland, Italy, Portugal and Spain for women), natives have higher employment rates than immigrants. Furthermore, the employment rate differentials between men and women tend to be larger for immigrants than for natives.

Labor status condition is quite persistent. In fact less than 10% of observations, frequency weighted, switch from not employment to employment or vice versa, with the majority being in the employment-employment status (about 60–70% for nationals and 50–60% for foreigners). This persistency is confirmed even if we consider the share of employed periods on total periods in the sample.

4.1.2 Earnings

The ECHP contains information on two earnings concepts: annual earnings in the last calendar year and monthly earnings on the current main job, or “current monthly earnings” for short. All amounts are in national currencies and current prices and, except for France, are net of social security contributions and income taxes.

All monetary amounts have been converted to euros and adjusted using Purchasing Power Parities for the year considered (see, for example, Adsera and Chiswick 2004).²

“To provide comparable figures for income components, missing answer to some questions (i.e. item non-response) have to be imputed” (Eurostat, 2000 p. 5). Though the issue of imputation is rather tricky, mainly because little is known about ECHP imputation at the personal income level, Nicoletti and Peracchi (2005) show that the overall bias is relatively small, because of the small number of cases (e.g. wage and salaries of full-item non respondent), or nil (e.g. self-employment).

In a previous paper, Peracchi and Depalo (2006) considered sample statistics for several concept of earnings for the same data, i.e. age range 20–64 and monthly wages or monthly earnings above 100 euros.³ The distributions revealed, in line with the existing literature, that earnings are always higher for men than for women, and for natives than for immigrants, with sizeable variability across countries, both in absolute and relative values. In particular, the relative difference by gender is more important than by immigrant status. This is confirmed even if we split the sample of natives in absolute stayers and migrants.

In this paper, we provide a more detailed comparison of monthly earnings by immigrant status. In Table 4, we split the sample in cells, by age, immigrants status and country. Each cell contains the average monthly earining of individuals, provided the cell contains at least 15 individuals, for both natives and immigrants. Of course several other conditioning variables could be useful. Two most important conditioning which we carried out, but not reported, are on age-experience interactions and length of stay-age interactions. Main findings are confirmed.

In Portugal immigrants earn more than natives at almost all the ages, in Belgium and Ireland for half of the age categories, earning differential is in favour of immigrants and for half in favour of natives. These are the excpetions rather than the rule, because otherwise, no matter the country or the age, the difference reveal that natives earn more than immigrants, with substantial variability

² As a robustness check, we also converted all monetary amounts to euros and to constant 2000 prices using the CPI (source OECD).

³ This sample selection criterion leads to the exclusion of less than 1% of the observations with strictly positive monthly earnings.

across countries, as expected from above. In Austria, France and Spain, the difference is larger than in Denmark and Italy. To have a raw idea of such differences, in the first group they amount to 100+ euros, whereas in Denmark and Italy is lower. Other conditioning confirm these findings, with the difference between natives/immigrants earnings being somewhat decreasing in the length of stay, and is almost nil after 20+ years in the host region.

4.2 Social relations

The ECHP devotes a full individual module to the issue of social relations. We focus on two main questions: *i*) “how often do you talk to your neighbour?” and *ii*) “how often do you meet friend or relatives not living with you, whether here at home or elsewhere?”, which are coded in 5 different categories from the most frequent (“on most days”) to the least frequent (“never”).

Other interesting analyses involve questions like “During the last week, have you spoken, even if only on the telephone, to anyone outside your household?” and “Are you a member of any club, such as sport etc.?”. However for the former, because of the questionnaire design, the sample size would be greatly reduced, whereas the latter does not allow the distinction between local and broad socialization as we do by exploring our first and second variable, respectively. A important shortcoming of this study, due to the questionnaire design, and common to all questions, is that we don’t know the ethnic composition of neighbourhood where people live. This certainly limits the conclusions about which type of assimilation prevails, but does not weaken conclusions on inclusion in an already existing society (Esser, 2001).

In tables 5 and 6, we present the full disaggregation of our social relation variables, by country and immigrant status. The main indications for the full sample hold even when we condition on gender. In Ireland, Spain and Portugal social relationships are relatively more intense than in other countries for both natives and immigrants. For the first question (“how often do you talk to your neighbour?”), the percentage of individuals who talk to neighbours no less than once a week in these countries is always higher than 85% for natives and 75% for immigrants, against a sample average of 76% and 68% respectively. Regardless of the immigrants status, women tend to have more intense social relations than men. Internal migrants have similar pattern to native stayers, except in Ireland, where they are similar to foreign migrants. For the second question (“how often do you meet other people?”), in Ireland and Spain there are more intense social relation than in other countries (sample average is about 79% for natives and 74% for immigrants) with no substantial difference by gender. Here the difference between native stayers and immigrants are

more substantial than for the previous measure.

Apart from this, in general migrants have lower social relationship (except in Belgium), both local or broad, than natives either if we consider the most socializer individuals (answer “on most days”) or if we aggregate the first two classes.

4.3 Length of stay

This section focuses on one of the main covariate of our analysis, namely the length of stay in the region of current residence.

It is important to notice that, for foreign individuals, there is little difference between arrival in the country and in the region of current residence, i.e. in many cases the first settlement is definitive.

Table 7 presents sample statistics for the length of stay measured at the time of the first interview (except for Austria, year 1994 for most individuals in the sample). The statistics considered are the mean, the standard deviation (SD), the 25th percentile (p25), the median or 50th percentile (p50), and the 75th percentile (p75). Each statistic has been computed using the subsample of people aged 20–64, excluding the few cases for which the year of arrival in the region of current residence was prior to the year of birth.

Our sample consists of people who has spent a considerable amount of time in the present region. However, differences by immigrant status are larger than differences by country. For the sample of natives, the mean length of stay goes from 14 in Portugal to 22 in Italy, and from 16 (Denmark) to 24 (France) for foreign migrants. In particular in Austria, Italy and Spain length of stay for native migrants is longer than for foreign migrants whereas is viceversa in Belgium, France, Ireland and Portugal, In France, Italy and Portugal the interquartile range (the difference between the third and the first quartile) is greater for natives than for foreign immigrants, i.e. the distribution is more spread out. Further, in France and Portugal such a difference is largely driven by the difference in the 25th percentile.

If, instead of length of stay in the host region, we focus on age at the first time of interview (table available) for these immigrants, native migrants are always older, on average, than foreign immigrants, left aside France. Clearly, once the length of stay is fixed, the older is the age the later the migration. It emerges that only in Belgium and France foreigners come sooner than nationals, and vice versa in all other countries. The variability of the distributions of age, measured as standard deviation or interquartile range, is considerably higher in the sample of native than in

the sample of foreign migrants. Finally, the distribution of age is slightly more spread out than that of length of stay for natives, whereas for foreign immigrants the trend is less clear.

4.4 Education

One main concern in the economics of migration is the skill of migrants. Certainly, less skilled workers tend to qualify for welfare benefits and potentially increase the total fiscal costs due to migration. For example, Borjas (1995, p. 6) shows that under certain conditions there is a positive immigration surplus, i.e. “increasing national income accruing to natives”, as long as the skill composition of migrants is different from that of natives.

In Table 8 we consider how distributions differ across immigrants status. We compare education of natives with that of the foreign immigrants. Of course, it is interesting to condition up to native immigrants, even if we do not show here the results.

The most important figure is that people with highest education has always the lowest share in the sample (with one exception per immigrant status: Spain for foreigners and Belgium for natives). Intermediate educational levels are generally a considerable share.

Belgium, Denmark and Spain are most successful in attracting immigrants with high educational grade, whereas Austria, Italy and Portugal are the least successful. This should be added to the fact that these same countries have also the lowest share of most educated natives. From this perspective, the success of Spain should be emphasized even because here the difference between the share of most educated individuals between natives and immigrants is the greatest.

At the other extremum, least educated individuals, in Ireland, Italy, Portugal and Spain the share in the sample of natives is very high both in absolute terms and relative to the same category for immigrants.

Finally, in Denmark and France the education of native movers is the highest, whereas in Italy is higher for native movers than for native stayers, but remarkably similar between the former and foreign migrants.

5 Regression analysis

This section presents the results of fitting simple regression models to the individual data to summarize the way in which outcomes of interest (labor market and social relation outcomes) vary between natives and immigrants depending on the country of residence and other observable personal characteristics. The empirical strategy and methodology follows Adsera and Chiswick (2004,

p. 26) who “presented for the first time an analysis of immigrant earnings that focuses on differences by gender, country of origin and country of destination”. However this paper is different in several respects. First, differently from Adsera and Chiswick, we extrapolate information about internal migration, with already mentioned caveats, in order to have a natural control group of native migrants. Second, unlike Adsera and Chiswick, we run separate regressions by immigrant status. Notice that, running separate regressions relaxes the implicit hypothesis of equality of coefficients of observable characteristics among different subsamples. We consider this a sensible advantage. The restricted models, which control for immigrant status through dummy variables (one for foreign migrants and one for natives migrants), are not exposed only for brevity. Further, we focus on other labour market outcomes, beside earnings, namely activity rates, employment rates and unemployment rates. Finally we do not limit the analysis to the economic assimilation, but explore the social assimilation, which is a very important dimension of integration.

The models for immigrants contain a richer set of covariates than the models for natives, as we control for additional variables: typically a measure of the length of stay in the host country and indicators for the area of origin. All models are fitted separately for men and women.

5.1 Labor force status

In this section we present results for the probability of being in the active labor force (participating to the labor force as either employed or unemployed). Beside we estimated, but not show, the probability of being employed (the ratio of employed people to total population), or unemployed (the ratio of unemployed to active people). The estimated models summarize the observed variability by country, gender, and immigrant status.

Labor force states are defined on the basis of “ILO main activity status at the time of interview”: unemployed, employed (normally working or currently working), and active (employed or unemployed).

The basic model used in this section is the linear logit model

$$\eta(X) = \ln \frac{\pi(X)}{1 - \pi(X)} = \alpha + \beta X, \quad (1)$$

where $\eta(X)$ and $\pi(X)$ are, respectively, the conditional log-odds ratio and the conditional probability of success given a vector X of covariates that always includes age and its square, dummies for schooling attainments, a dummy for not having a spouse, and dummies for the country of current residence and the calendar year.

The model for the immigrant sample includes additional controls for the length of stay in the host country and the area of origin. To allow for possible nonlinearities, the length of stay enters as a set of dummies: Namely “less than 5 years”, “between 5 and 9 years”, “between 10 and 14 years”, “between 15 and 19 years”, and “more than 20 years”.

The model coefficients have been estimated by Maximum Likelihood and their significance levels are based on estimated asymptotic standard errors that are robust to heteroskedasticity and to clustering arising from the panel structure of the data. Certainly, a more convenient approach to exploit the panel structure of the data is the conditional likelihood approach (Chamberlain, 1980). In particular, with this approach, we consider a model like $Y_{i,t}^* = 1\{\alpha_i + \beta' X_{i,t} + U_{i,t} > 0\}$, where α_i allows for individual specific effect and $U_{i,t}$ is a i.i.d. random error with mean 0 and variance 1. The likelihood is conditional on sufficient statistics for the individual effect, which is $\bar{Y}_i = T^{-1} \sum_{t=1}^T Y_{i,t}$, if the link function is logit. This framework suffers from two problems, namely the reduced sample actually used in the estimation and the rigidity of the link functions which must achieve required simplifications to cancel out the individual specific effects (e.g. logit model) to study how changes in X affect changes in Y. Results for personal characteristics are robust to this method.

At the bottom of the table are the test statistics for the joint significance of the key covariates in the model (age, education, calendar time, country of residence, country of origin, and length of stay).

The intercept of each model corresponds to the log-odds for the reference person, namely an individual aged 35, with basic education only, with a spouse, observed in year 2001 (the last wave of the ECHP), residing in Italy. When we focus on non-EU 15 immigrants, the reference immigrant comes from Europe. For the model fitted to the subsample of immigrants either native or foreign, the reference is an immigrant who has been living in the current country for less than five years.

The total sample for our age group of interest (20–64 years) consists of 88,744 individuals (445,154 observations). Of these, 67,835 individuals (343,073 observations) are native absolute stayers, 17,085 are native migrants (84,001 observations) and 3,824 individuals (18,080 observations) are foreign immigrants: 1,627 of them (7,963 observations) from EU-15 countries and 2,197 of them (10,117 observations) from non EU-15 countries. Native stayers are about one fourth of native immigrants in terms of individuals and observations, whereas is 5.6% and 5.2% for individuals and observations respectively, when considering foreign immigrants to native stayers.

Table 9 reports the estimated coefficients of logit models for the activity rate. The goodness of fit of the model is moderate, with pseudo R^2 of about .25 for men and .15 for women. Goodness

of fit for employment rate is slightly lower for employment rate and even lower for unemployment rate.

Results for activity rate and employment rate are very similar. The sign and magnitude of most coefficients conform to expectations and are very similar to Peracchi, Depalo (2006). These rates are remarkably higher for men than for women and for native stayers than for each category of immigrants. EU-15 immigrants seem to be more at disadvantage when they arrive, even with respect to native migrants and non EU-15 migrants, whose intercepts are pretty close one to each other in the case of men. In general the differences by immigrant status are much smaller than those by gender. Further if we pool the data, the dummy variable for being a native mover is negative, but not significant for men and only slightly (10% confidence level) for women.

For both men and women, our estimates indicate an inverse U-shaped relationship between activity or employment rate and age. The peak of the probability of being in the active labor force is at about 38 years old for men and lower for women (remarkably lower for those from EU-15). It is important to notice that the age-activity profile is very similar, at least for men, for native and EU-15 men, whereas for the other two groups of immigrants the relationship is initially steeper than for native stayers, but then falls less rapidly, overall for native migrants.

Other things being equal, activity rates are higher for people with tertiary education than for people with basic education only. Further, except for the sample of native absolute stayers, there is an ordering of activity rates by educational level: they are higher for people with tertiary education, lower for people with only secondary education completed, and even lower for people with basic education only. For employment and unemployment rates this finding is confirmed with no exceptions. Native and EU-15 migrant men benefit the most from a higher educational level, whilst native stayers have the lowest benefits. Among women the picture changes a bit, because natives, both stayers or movers, have the higher return from school in terms of activity rates. Again, this is true for each outcome.

The association between activity and not having a spouse is negative for men and positive for women. The effect of marital status is larger for native, both immigrant status, men in absolute values than for native women, whereas for immigrants is higher for women than for men.

For foreign immigrants we confirm a result already obtained with length of stay in the host country, instead of the length of stay in the host region. This is not surprising, once we noticed that the year of arrival in the present country of residence often coincides with the year of arrival in the present region of residence. The initial gap with respect to native stayers declines over time

for each group of immigrants, and after a long stay (20+ years) there is virtually no gap.

In general, for unemployment rate, the sign of the coefficients is the opposite than for the activity rate and the employment rate. In particular, as in the other two cases, the longer an immigrant has been residing in the host country, the lower is the unemployment rate.

5.2 Earnings

The basic model used throughout in this section for the conditional mean of log monthly earnings is the linear regression model

$$\mu(X) = \alpha + \beta X, \tag{2}$$

where $\mu(X)$ is the conditional mean of log monthly earnings given a vector X of covariates which always contains the number of years of labor market experience and its square, dummies for schooling attainments, a dummy for not having a spouse, and dummies for the host country and the calendar year. When we fit the model to the immigrant sample, both natives and foreign, we instead introduce additional controls for the length of stay in the host country and, for those immigrants born in non EU-15 countries, the area of origin. As in Section 5.1, we control for length of stay through a set of dummies.

Though we considered four different definitions of earnings we only present current monthly earnings of an employed person and point out important differences with respect to the other earning definitions.⁴

The intercept of each model corresponds to the mean of log monthly earnings for the reference person: namely, an individual with 20 years of labor market experience, basic education only, with a spouse, observed in year 2001 (the last wave of the ECHP), residing in Italy. For the model fitted to the sub samples of immigrants, the intercept refers to a newly arrived immigrant, i.e. has been residing in the host region for less than five years. When we focus on migrants from non EU-15 countries, the reference migrants comes from a non EU-15 country.

The model coefficients have been estimated by ordinary least squares (OLS), after dropping observations with missing covariates and with monthly earnings below 100 euros. For the same sample, we run regressions at several quantiles, namely the 25th, the 50th (the median) and the 75th. This is an attempt to improve flexibility on the model specification, which in principle can be different for different quantiles, and relax any distributional assumption, notwithstanding the

⁴ Beside current monthly earnings of an employed person, we also considered current monthly earnings of a full-time employee, average monthly earnings last year of an employed person, and average monthly earnings last year of a full-year employee. Results are available upon request.

efficiency gain when the error term is far from being normally distributed (see Cade and Noon, 2003 and Koenker and Bassett, 1978 a,b). The resulting “wage samples” consist of 214,668 observations for current monthly earnings (51,628 individuals).

Significance levels are based on estimated asymptotic standard errors that are robust to heteroskedasticity and to clustering arising from the panel structure of the data. As for the previous case, a more convenient way to handle the panel structure of the data is a model for the conditional expectation like $E[Y_i|X_i, \alpha_i] = \alpha_i + X_i \beta'$, where α_i is the individual fixed effect. The within group estimator is shown to run a regression of de-meaned response variable on de-meaned covariates (Frisch-Waugh theorem), and thus cancel out all those variables which do not change over time. Results that we show in Table 10 are robust to these methods.

The R^2 are quite high for all models, reaching 45% for native employees. Goodness of fit is always better for men than for women, and for natives stayers.

The sign and magnitude of most coefficients conform to prior expectations and are similar to those obtained by Adsera, Chiswick (2004) and Peracchi, Depalo (2006). In particular, male workers earn on average more than female workers with similar characteristics. The “gender gap” (the difference in mean log wages of men and women) is about 40% for the two samples of natives, but is higher for EU-15 immigrants. The gender gap for non EU-15 migrants is much lower. It is worth noting that newly arrived foreign migrants are at a disadvantage with respect to native stayers, but native migrants instead have a higher mean log wage (about 5% higher wage than native stayers, even pooling all the data).

For male workers, the “college premium” (the difference in mean log wages of workers with tertiary education and workers with only basic education) is about 50%, whereas the “high-school premium” (the difference in mean log wages of workers with secondary education and workers with only basic education) is about 20%, whilst for female workers are even higher (60–65% and 30% for the college and the high-school premium, respectively). Interestingly, although different by gender, educational premia are not so different across immigrants status.

The estimated coefficients of the quadratic term in labor market experience imply a concave earnings-experience profile. However, unlike the relationships between age and labor force state probabilities, the estimated relationship between experience and mean log earnings is surprisingly similar both for men and women, and for natives and immigrants. The earning ceiling is achieved after 25 years of working experience for men and 24 for women, *ceteris paribus*.

Not having a spouse is associated with a negative wage premium for men but a positive wage

premium for women. For natives stayers, the negative wage premium for men is nearly three times larger than the positive wage premium for women, whereas for native migrants and EU-15 immigrants the magnitude of the two premia is about twice. Finally, for non EU-15 immigrant men the variable has low explicative power.

Quite interestingly, if we consider the quantile regressions, earning gain from not having a spouse for women is higher at lower quantiles, for all immigrant status. For men we do not find this regularity and, for non-EU 15 immigrants, the coefficient is only marginally significant at the 25th quantile.

Most country dummies are strongly statistically significant, revealing sizeable cross-country differences in mean earnings. Depending on particular definition of earning, some countries have higher monthly earnings than others whereas Portugal has always the lowest average earning. For immigrants (both men and women), cross-country differences in earnings are much smaller, largely because their earnings in Portugal are not as low, relative to other countries, as for natives. Earnings trend upward over the period considered.

What seems to strongly affect the relative position of non EU-15 immigrants and native stayers on the earnings scale is instead the length of stay in the host country. For non EU-15 immigrants men, a longer residence in the host country is associated with a narrower earning gap relative to otherwise similar natives. For male who have been residing in the host region for 20+ years, there is essentially no earning gap relative to a native worker with similar characteristics, as a consequence of a steady catching up process. The length of stay in the host region for other immigrants is not jointly statistically significant (at the 5% level). As for the case of spouse, the information from quantile regression reveals that even for foreign women the length of stay in the region of origin is positively associated with earning, at least at lower quantiles.

Finally, the area of origin does not carry on any valuable information.

5.3 Social assimilation

In this section we study the social assimilation of immigrants. We rely on migrants perceptions about their own integration rather than on natives' attitude toward migrants.

Our working hypothesis is that the degree of social relation is a function of both individual and household characteristics. In the former group, we include age, education, employment and marital status; in the latter, household size. We also control for the country of destination, as the degree of social relations may not be the same across the host countries, and for time effects, to allow

for common shocks across all individuals. We run separate regressions by immigrants status and gender, and a pool regression by gender.

The reference category is an individual aged 35, with basic education only, not having a spouse, whose household size is composed of 3 individuals, observed in year 2001 (the last wave of the ECHP), residing in Italy. For the model fitted to the sub samples of immigrants, the reference person is an immigrant who has been living in the current country for less than five years and, for non EU-15 immigrants, coming from an European country.

We consider social relations in the closer neighbourhood and in the larger community. The estimation strategies are the same exposed in Section 5.2, where dependent variables take value 1 if at time t individual i 's answer to the relevant questions is either "most days" or "once/twice a weeks" and explanatory variables are described above.⁵

In Table 11, we consider the responses to question "How often do you talk to your neighbour?", for 442,787 observations (88,627 individuals). Shares of immigrants to natives in terms of observations and individuals is very similar to those of Section 5.1.

The table shows that men from non-EU 15 countries are substantially at a disadvantage with respect to all other groups. On the other hand, for women the intercept in the sample of native stayers is remarkably higher than in the other groups. Also, for women the lowest estimated intercept, for non-EU 15 immigrants, is higher than most estimated intercepts in the samples of men. The "gender gap" is larger for native stayers and non-EU 15 immigrants, though in the former case the result is driven by the high socialization of women and in the latter by the low socialization of men.

We find that younger (square term on age is relatively unimportant overall for immigrants) and employed individuals tend to socialize less. Education is ordered from the lowest to the highest in the case of native stayers and immigrants from non-EU 15 countries, but has a different impact for the other samples of immigrants. In particular for women immigrants from within the country and from an EU 15 country the educational coefficients are not significant nor individually nor jointly (5% confidence level). For men only the third educational level seems to be a constrained to the socialization.

Household size, age and secondary level education have low explicative power when we focus on foreign immigrants, whereas for third educational level and employment the qualitative pattern is similar, as similar is the qualitative difference, between men/women. Quite interestingly, main

⁵ As a robustness check, we also exploit the ordinal nature of the data and estimate an ordered logit model. Conclusions hold.

covariates have a relatively similar impact when we consider the sample of native stayers and native migrants. Some more difference arise for foreign immigrants.

Clearly, the issue of social integration is more relevant for migrants, in particular from non EU-15, that are more likely to come to the host country/region with a fairly different cultural and religious background. For them we control for the migrant's length of stay in the host region.

The main finding here is that the degree of social relation rises with the length of stay in the host country for non EU immigrants. They are initially at disadvantage but then the gap shrinks steadily over time until it is basically nil after a relatively long stay in the host region (20+ years). Some important differences are due to area of origin, as immigrants from Asia are more at a disadvantage than other non EU-15 immigrants, but when we consider women we can forget this set of variables (the area of origin dummies are not jointly significant at 10% confidence levels).

For non EU-15 immigrants the most important socialization force is then the length of stay in the host region rather than the other covariates we controlled for. For this set of dummies we also performed, and rejected, the test of equality among regressors, beside the test for the joint significance.

Finally, in Table 12, we turn to the second question "How often do you meet friend or relatives not living with you, whether here at home or elsewhere?". Three facts stand out. First, greater education (either second or third educational level) is no longer associated with a lower degree of social activities. Actually, at least for native stayers, the opposite holds, suggesting that social activities of more educated people takes place mainly outside their neighbourhood. As in Lin (1995), educated individuals will tend to broaden their social relations as a way to build more social and human capital. Instead for foreign migrants we cannot reject that education coefficients are jointly zero (10% confidence levels). Second, being employed is no longer a significant constraint to social activities, at least for foreign migrants and men. Third, the estimated intercept for native stayers is remarkably higher than for other groups. Such difference is particularly relevant when we consider non-EU 15 migrants, overall for men. The distance between men/women intercepts is low in the samples of natives, both stayers or movers, compared to those in the samples of migrants, particularly from EU-15.

Differences in magnitude of other covariates is instead substantial, by gender. For example, for natives, the gain from education is much higher for women, whereas the constraints from household size, employment and not having a spouse is substantial. These covariates have much lower explicative power for foreign migrants.

As for the variable of talking, non EU-15 men have the least intensive social relations. However, the gap with the other groups declines over time, as the length of stay in the host region increases. After 20+ years the “social gap” is much diminished, though still alive. For the other two migrant categories, the catching up is more effective and there is virtually no gap after 20+ years of presence in the region. Finally area of origin has low explicative power.

6 Conclusions

The ECHP is a comprehensive standardize questionnaire which provides useful information on a wide range of topics and allows the identification of the immigrant status, up to a broad geographical area of origin (either birth and previous residence). However, detailed information is available only for eight EU-15 countries, namely Austria, Belgium, Denmark, France, Ireland, Italy, Portugal, and Spain. Further, since it has no refreshment sample, the ECHP allows us to follow the integration process only for the cohorts of immigrants that reached Western Europe before the mid-1990s. Unfortunately, because of the ECHP design, hardly anything can be said about later cohorts of immigrants.

We adopt a narrow definition of immigrants, that is all individuals who do not live in the same region where they were born. Under this stringent definition, we identify the group of native immigrants, which is the ideal benchmark for comparisons between native stayers and foreign migrants.

We analyze two important aspects of the social life of individuals, namely the labor market outcomes and the social relations. Our contribution to the existing literature is on this latter.

Labor market outcomes differ significantly between natives and immigrants, overall foreign, although these differences are relatively small compared to those between men and women. In particular, other things being equal, natives, both stayers and movers, tend to have higher activity rates, higher employment rates, lower unemployment rates and higher earnings than newly arrived immigrants. However, the qualitative impact (and, often, also the magnitude of the effect) of most covariates is essentially the same between natives and immigrants.

The innovative issue we address in this paper not yet tackle in the existing literature is due to the social assimilation of immigrants, studied from their viewpoint rather than from natives’ attitudes toward migrants, as in the usually approach.

The main results from this analysis is that newly arrived migrants, particularly from non EU-15 are at a disadvantage in terms of social relations, even after controlling for individual characteristics.

Unfortunately, we have no information on the ethnic characteristics of the neighbourhood where individuals live and cannot assess therefore whether migrants that live in ethnically homogeneous communities tend to socialize more. This is an important shortcoming of our analysis, as little can be said on the type of social assimilation is actually observed. Second, education has a significant impact on the type of social activities that individuals undertake. More educated people tend to relate somewhat less with their close neighbourhood.

In the two analyses a key covariate is the length of stay in the receiving country. Independently of the assimilation under study, migrants, overall from non EU 15 countries, are at a disadvantage when they arrive in the host region. However, after a relatively long stay, about 20+ years, most differences between non EU 15 immigrants and native stayers are gone. Length of stay for other types of immigrants is instead less important. This finding highlights the risks of short term migration, where migrants tend to be constantly marginalized, overall when the cultural background is different, as the case for non-EU 15 immigrants.

These positive conclusions about integration of the cohorts of immigrants that reached Western Europe before the mid-1990s may not generalize to the cohorts of immigrants that reached Western Europe after the mid-1990s. Moreover, our positive conclusions may be difficult to generalize to another group of immigrants, about which we know nothing: namely, those who could not be included into the first wave of the ECHP because of problems with the sampling frame, non-contact, language difficulties, or refusal to participate.

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Table 1: Distribution of the sample by foreign country of birth (percentage relative frequencies).

Country	Natives	Nat. Imm.	EU-15	Other	Africa	America	Asia	Austr.	Total
Austria	81.57	10.61	1.78	5.33	0.15	0.14	0.41	0.00	100.00
Belgium	81.22	10.74	4.75	1.07	1.69	0.26	0.26	0.00	100.00
Denmark	47.68	48.37	1.21	1.01	0.25	0.27	1.20	0.01	100.00
France	68.26	24.53	2.77	0.66	3.22	0.10	0.46	0.00	100.00
Ireland	75.22	20.33	3.88	0.03	0.08	0.29	0.11	0.08	100.00
Italy	85.43	12.78	0.64	0.55	0.29	0.25	0.03	0.03	100.00
Portugal	87.70	9.67	0.71	0.03	1.40	0.46	0.03	0.00	100.00
Spain	76.18	21.97	0.73	0.13	0.21	0.75	0.02	0.00	100.00
Total	77.16	18.74	1.76	0.82	0.94	0.35	0.23	0.02	100.00

Table 2: One year attrition rates by year and immigrant status (percentage).

Country	Immigrant status	Year						
		1995	1996	1997	1998	1999	2000	2001
Austria	Natives	.	10.1	9.6	11.3	9.8	11.5	8.1
	Nat.Imm.	.	15.1	13.6	13.3	13.4	14.4	8.3
	Immigrants	.	20.3	20.1	14.5	13.2	9.9	9.7
Belgium	Natives	10.2	9.6	11.5	11.4	11.2	10.4	12.5
	Nat.Imm.	7.9	10.3	9.8	12.2	11.3	11.3	16.6
	Immigrants	10.6	10.6	9.4	13.3	12.2	13.1	19.1
Denmark	Natives	14.4	15.7	17.3	19.5	15.6	11.8	10.2
	Nat.Imm.	11.8	14.9	14.4	14.6	10.0	9.8	6.9
	Immigrants	22.5	23.7	23.4	20.9	22.5	13.5	7.1
France	Natives	11.2	7.9	11.9	11.0	9.6	10.2	8.2
	Nat.Imm.	10.8	7.5	12.2	10.7	11.1	10.9	8.7
	Immigrants	15.3	9.4	14.6	11.7	9.5	9.8	6.5
Ireland	Natives	20.0	17.0	13.6	13.0	17.0	21.9	14.8
	Nat.Imm.	19.4	17.5	13.2	12.0	17.7	22.2	14.2
	Immigrants	18.4	23.2	16.3	16.6	22.0	22.3	16.5
Italy	Natives	5.9	5.1	10.0	9.4	7.6	9.4	11.4
	Nat.Imm.	7.8	8.3	14.1	14.0	11.4	10.2	12.7
	Immigrants	7.6	7.4	12.5	13.9	10.3	9.0	17.4
Portugal	Natives	5.1	7.3	6.8	8.1	7.1	7.0	6.0
	Nat.Imm.	9.0	8.5	7.5	9.7	7.3	7.4	5.9
	Immigrants	9.9	12.7	9.1	17.1	6.3	6.1	13.3
Spain	Natives	14.5	10.9	12.7	12.6	11.8	12.1	9.2
	Nat.Imm.	15.7	12.0	13.9	12.1	11.3	12.0	9.4
	Immigrants	19.2	15.8	20.8	13.5	16.0	12.6	12.4

Table 3: Distribution of the sample by current employment status (percent, all waves).

Country	Men			Women		
	Empl.	Not empl.	Total	Empl.	Not empl.	Total
Natives						
Austria	78.7	21.3	100.0	59.4	40.6	100.0
Belgium	80.3	19.7	100.0	61.9	38.1	100.0
Denmark	85.6	14.4	100.0	74.9	25.1	100.0
France	74.6	25.4	100.0	56.1	43.9	100.0
Ireland	79.4	20.6	100.0	49.8	50.2	100.0
Italy	71.8	28.2	100.0	41.3	58.7	100.0
Portugal	82.1	17.9	100.0	59.2	40.8	100.0
Spain	72.2	27.8	100.0	38.8	61.2	100.0
Immigrants						
Austria	75.9	24.1	100.0	53.0	47.0	100.0
Belgium	70.4	29.6	100.0	44.5	55.5	100.0
Denmark	67.5	32.5	100.0	56.6	43.4	100.0
France	70.1	29.9	100.0	47.0	53.0	100.0
Ireland	73.5	26.5	100.0	52.5	47.5	100.0
Italy	78.8	21.2	100.0	46.8	53.2	100.0
Portugal	77.5	22.5	100.0	62.3	37.7	100.0
Spain	73.2	26.8	100.0	47.2	52.8	100.0
Total						
Austria	78.5	21.5	100.0	58.9	41.1	100.0
Belgium	79.4	20.6	100.0	60.4	39.6	100.0
Denmark	85.0	15.0	100.0	74.1	25.9	100.0
France	74.2	25.8	100.0	55.5	44.5	100.0
Ireland	79.2	20.8	100.0	49.9	50.1	100.0
Italy	71.9	28.1	100.0	41.4	58.6	100.0
Portugal	82.0	18.0	100.0	59.3	40.7	100.0
Spain	72.2	27.8	100.0	39.0	61.0	100.0

Table 4: Descriptive statistics for current monthly earnings by age, immigrant status and country (all waves).

Age	Imm. status	Austria	Belgium	Denmark	France	Ireland	Italy	Portugla	Spain
20–22	Natives	880.2	791.4	662.0	669.1	805.6	752.4	472.9	663.2
	Immigrants	811.5	826.9	734.7	662.1	712.0	618.2	436.6	547.3
22–24	Natives	943.1	913.0	832.0	823.7	988.0	809.4	539.2	757.8
	Immigrants	870.6	874.3	634.9	769.2	875.6	789.9	587.6	708.3
24–26	Natives	1004.5	1014.2	977.8	977.4	1082.7	866.3	609.4	848.5
	Immigrants	811.1	908.7	679.0	890.4	1037.5	728.6	710.5	747.3
26–28	Natives	1057.2	1052.9	1104.8	1105.4	1122.8	911.0	648.5	948.7
	Immigrants	860.3	1010.9	994.4	1043.3	1025.8	798.4	824.3	876.1
28–30	Natives	1121.5	1122.4	1189.3	1208.9	1207.8	958.7	671.4	1029.6
	Immigrants	947.4	1082.5	1006.3	1330.6	1137.9	860.3	885.7	937.7
30–32	Natives	1131.7	1128.4	1234.8	1244.2	1256.6	1000.1	682.4	1067.1
	Immigrants	1029.7	1218.1	1140.8	1124.2	1030.8	907.5	764.5	1129.6
32–34	Natives	1123.3	1131.5	1262.7	1300.7	1333.0	1036.1	708.6	1130.9
	Immigrants	970.1	1219.6	1105.1	1131.2	1087.5	1042.4	891.2	1047.0
34–36	Natives	1117.9	1168.2	1271.2	1319.5	1350.8	1074.7	747.5	1174.8
	Immigrants	958.9	1250.8	1175.0	1168.9	1284.7	993.4	955.8	1022.0
36–38	Natives	1156.8	1239.4	1307.6	1363.9	1359.9	1106.1	757.2	1219.7
	Immigrants	1049.2	1444.5	1248.1	1233.1	1266.4	1029.8	1031.2	1072.6
38–40	Natives	1175.3	1266.5	1309.4	1434.8	1407.7	1130.8	773.6	1283.7
	Immigrants	1025.7	1413.4	1238.0	1184.6	1119.3	1093.9	723.0	904.2
40–42	Natives	1195.2	1296.2	1313.9	1426.0	1397.6	1156.8	759.4	1337.6
	Immigrants	1069.1	1585.9	1299.3	1304.4	1597.8	1016.1	937.5	1172.0
42–44	Natives	1255.9	1313.5	1326.2	1479.2	1430.1	1182.9	774.2	1397.2
	Immigrants	1122.7	1480.4	1243.2	1343.2	1240.1	1108.9	1082.3	1239.9
44–46	Natives	1274.8	1334.7	1322.8	1511.3	1430.9	1207.6	791.0	1399.3
	Immigrants	1082.6	1459.1	1253.5	1384.1	1613.6	1049.2	1155.6	1299.8
46–48	Natives	1292.8	1373.1	1308.6	1578.1	1440.5	1209.3	806.6	1391.4
	Immigrants	1085.7	1201.1	1338.7	1418.6	1717.0	1147.7	1144.9	1277.7
48–50	Natives	1343.7	1428.0	1313.1	1663.9	1429.0	1218.5	863.8	.
	Immigrants	1125.3	1209.0	1277.5	1469.0	1706.6	1152.0	1276.8	.
50–52	Natives	1319.5	1467.9	.	1735.7	1461.9	1215.5	840.7	1390.4
	Immigrants	1177.3	1302.6	.	1416.4	1768.8	1091.6	1437.3	2475.7
52–54	Natives	1359.3	1511.2	1298.7	1755.4	1490.0	.	805.0	.
	Immigrants	1207.2	1114.3	1233.2	1434.5	1648.6	.	1755.3	.
54–56	Natives	1431.3	1522.9	1316.8	1746.1	.	1173.5	764.9	.
	Immigrants	1460.9	1260.2	1054.2	1554.7	.	1388.9	1699.9	.

Note: At least 15 individuals per cell.

Table 5: Descriptive statistics for “how often do you talk to your neighbour?” by country and immigrant status (percent, all waves).

Country	Most days	1/2 week	1/2 month	Less often	Never	Total
Natives						
Austria	38.16	42.00	12.99	4.64	2.21	100.0
Belgium	29.21	39.94	17.50	8.97	4.38	100.0
Denmark	30.09	41.47	14.84	9.05	4.55	100.0
France	.	45.72	31.22	23.05	.	100.0
Ireland	56.75	32.29	7.24	2.15	1.57	100.0
Italy	51.12	28.57	9.86	5.61	4.83	100.0
Portugal	59.25	27.55	8.10	3.04	2.07	100.0
Spain	65.88	23.16	5.89	2.89	2.19	100.0
Immigrants						
Austria	35.82	38.91	12.94	7.13	5.19	100.0
Belgium	35.27	38.60	13.66	8.09	4.38	100.0
Denmark	31.96	36.88	13.75	11.52	5.89	100.0
France	.	47.26	32.65	20.09	.	100.0
Ireland	50.40	34.55	8.67	3.44	2.94	100.0
Italy	45.88	30.43	13.46	5.60	4.63	100.0
Portugal	42.64	34.69	12.82	5.08	4.77	100.0
Spain	55.07	27.77	8.38	4.05	4.73	100.0
Total						
Austria	37.99	41.78	12.99	4.82	2.42	100.0
Belgium	29.73	39.82	17.17	8.90	4.38	100.0
Denmark	30.16	41.29	14.80	9.15	4.60	100.0
France	.	45.84	31.33	22.84	.	100.0
Ireland	56.43	32.40	7.31	2.22	1.64	100.0
Italy	51.03	28.60	9.93	5.61	4.83	100.0
Portugal	58.77	27.76	8.23	3.10	2.14	100.0
Spain	65.68	23.24	5.93	2.91	2.23	100.0

Table 6: Descriptive statistics for “how often do you meet other people” by country and immigrant status (percent, all waves).

Country	Most days	1/2 week	1/2 month	Less often	Never	Total
Natives						
Austria	16.71	54.11	24.51	3.64	1.03	100.0
Belgium	32.27	40.43	19.77	6.92	0.61	100.0
Denmark	24.93	55.59	17.47	1.96	0.06	100.0
France	.	67.70	25.11	7.18	.	100.0
Ireland	71.33	24.81	3.25	0.52	0.09	100.0
Italy	47.76	32.25	13.35	4.63	2.02	100.0
Portugal	39.27	37.60	13.85	7.46	1.82	100.0
Spain	69.30	23.68	5.23	1.53	0.26	100.0
Immigrants						
Austria	20.16	51.77	23.08	3.75	1.24	100.0
Belgium	35.61	42.04	16.63	4.95	0.77	100.0
Denmark	28.50	48.44	18.17	4.54	0.36	100.0
France	.	59.81	30.53	9.66	.	100.0
Ireland	68.03	25.74	4.34	1.75	0.15	100.0
Italy	41.80	35.40	15.49	4.95	2.37	100.0
Portugal	38.67	36.60	13.77	9.32	1.64	100.0
Spain	61.69	27.84	6.69	3.18	0.61	100.0
Total						
Austria	16.95	53.95	24.41	3.65	1.05	100.0
Belgium	32.55	40.57	19.50	6.75	0.62	100.0
Denmark	25.06	55.31	17.50	2.06	0.07	100.0
France	.	67.13	25.51	7.37	.	100.0
Ireland	71.16	24.85	3.30	0.58	0.10	100.0
Italy	47.65	32.31	13.39	4.64	2.02	100.0
Portugal	39.26	37.57	13.85	7.52	1.81	100.0
Spain	69.16	23.75	5.26	1.56	0.27	100.0

Table 7: Descriptive statistics for the length of stay of immigrants by country (first interview).

Country	Mean	SD	p25	p50	p75
Natives					
Austria	18.4	13.5	7	16	27
Belgium	18.0	13.6	6	16	26
Denmark	15.7	12.4	5	14	24
France	15.3	12.8	4	13	23
Ireland	16.0	11.3	6	15	23
Italy	21.6	12.9	11	22	31
Portugal	14.1	9.9	6	13	20
Spain	21.1	12.4	12	21	30
Immigrants					
Austria	16.9	15.7	4	11	25
Belgium	23.0	13.3	12	23	32
Denmark	15.7	12.4	5	14	24
France	24.0	12.3	16	25	32
Ireland	20.6	12.2	14	21	27
Italy	20.1	13.0	10	20	27
Portugal	16.6	8.9	10	18	20
Spain	16.1	12.6	5	15	24

Table 8: Education distribution by country and immigrant status (percent, all waves).

Country	Natives			Immigrants		
	Third level	Second level	Less than sec. lev.	Third level	Second level	Less than sec. lev.
Austria	6.2	69.4	24.4	16.4	55.9	27.7
Belgium	36.1	35.0	28.9	31.8	34.4	33.8
Denmark	31.1	47.1	21.8	31.8	31.4	36.9
France	24.6	31.1	44.3	20.0	23.3	56.7
Ireland	16.3	38.4	45.2	24.1	40.9	35.0
Italy	8.1	39.1	52.8	10.7	47.7	41.5
Portugal	6.2	12.5	81.3	18.5	33.5	48.0
Spain	20.3	20.1	59.6	34.6	33.8	31.6

Table 9: Estimated coefficients of logit models for the activity rate by immigrant status and gender (***, ** and * respectively denote an observed significance level below 1%, between 1 and 5% and between 5 and 10%).

	Natives stay.		Natives imm.		EU-15 imm.		Non EU-15 imm.	
	Men	Women	Men	Women	Men	Women	Men	Women
Age	0.033 ***	0.014 ***	0.047 ***	0.024 ***	0.032 **	-0.028 ***	0.050 ***	0.022 ***
Age square	-0.007 ***	-0.004 ***	-0.007 ***	-0.005 ***	-0.007 ***	-0.003 ***	-0.008 ***	-0.004 ***
Third level ed	0.389 ***	1.429 ***	0.947 ***	1.474 ***	1.039 ***	0.939 ***	0.718 ***	1.411 ***
Second level ed	-0.189 ***	0.574 ***	0.256 ***	0.566 ***	0.493 **	0.353 **	0.198	0.449 ***
Not spouse	-1.106 ***	0.501 ***	-0.916 ***	0.552 ***	-0.468 **	0.566 ***	-0.665 ***	0.713 ***
Austria	0.199 ***	0.335 ***	-0.236 *	-0.049	-0.102	0.129	-0.552	0.401
Belgium	0.078	0.210 ***	-0.032	0.020	-0.902 **	-0.284	-1.038 ***	-0.810 ***
Denmark	0.587 ***	1.027 ***	0.542 ***	0.819 ***	0.452	0.225	-1.005 **	0.377
France	0.033	0.512 ***	0.027	0.331 ***	-0.147	0.498 *	-0.278	-0.401
Ireland	0.602 ***	-0.179 ***	0.629 ***	-0.227 **	0.390	-0.336	0.562	-0.822 **
Spain	0.051	-0.124 ***	0.302 ***	-0.239 ***	0.079	-0.339	-0.792 *	0.245
Portugal	0.357 ***	0.722 ***	0.949 ***	0.771 ***	0.097	-0.024	-0.472	0.342
Year 1994	0.098 ***	0.013	-0.035	-0.125 ***	-0.155	-0.171	-0.177	-0.109
Year 1995	0.023	-0.026	-0.034	-0.165 ***	-0.142	-0.125	-0.192	-0.241 **
Year 1996	0.013	-0.043 **	-0.045	-0.161 ***	-0.175	-0.120	-0.099	-0.110
Year 1997	-0.008	-0.015	-0.108 *	-0.139 ***	0.001	-0.126	-0.033	-0.027
Year 1998	-0.028	-0.062 ***	-0.078	-0.098 ***	-0.304	-0.171	-0.161	-0.070
Year 1999	-0.072 ***	-0.030 *	-0.102 **	-0.060 *	-0.467 ***	-0.120	-0.265 *	-0.140
year 2000	-0.043 **	-0.026 *	0.015	-0.059 **	0.003	-0.034	-0.052	-0.082
Length 5–9			-0.076	-0.103	0.341	0.276	0.624 **	0.302 *
Length 10–14			0.088	0.004	0.352	-0.056	0.279	0.369 *
Length 15–20			0.279 **	0.114	0.625	0.387	0.499 *	0.155
Length 20+			0.284 ***	0.347 ***	1.051 ***	0.697 ***	0.381	0.859 ***
Asia							-0.433	-0.092
Africa							0.116	0.378 *
America							0.359	-0.012
Constant	3.375 ***	0.207 ***	2.776 ***	0.178 *	2.283 ***	0.013	2.970 ***	-0.438
Obs.	170021	173052	40894	43107	3471	4492	4787	5330
Pseudo R2	0.234	0.152	0.272	0.193	0.274	0.155	0.260	0.132
Log.Like./100	-61.434	-100.421	-13.568	-23.633	-1.194	-2.621	-1.763	-3.162
Tests of significance of various covariates								
Age	6916.6 ***	3604.1 ***	1793.0 ***	1055.9 ***	193.2 ***	134.1 ***	231.1 ***	89.0 ***
Education	194.5 ***	1755.6 ***	140.9 ***	559.6 ***	15.1 ***	26.9 ***	10.1 ***	72.6 ***
Time	47.2 ***	36.3 ***	12.2 *	20.4 ***	15.2 **	3.6	6.6	10.4
Country	172.7 ***	940.0 ***	94.2 ***	297.2 ***	19.4 ***	19.2 ***	16.2 **	40.5 ***
Length	.	.	17.3 ***	48.5 ***	11.1 **	19.7 ***	7.3	30.7 ***
Origin	.	.	.	.	.	.	4.2	5.5

Table 10: Estimated coefficients of linear model for current monthly earnings of an employed person by immigrant status and gender (***, ** and * respectively denote an observed significance level below 1%, between 1 and 5% and between 5 and 10%).

	Natives stay.		Natives imm.		EU-15 imm.		Non EU-15 imm.	
	Men	Women	Men	Women	Men	Women	Men	Women
Experience	0.009 ***	0.007 ***	0.012 ***	0.008 ***	0.011 ***	0.006 **	0.011 ***	0.009 ***
Experience square	-0.001 ***	-0.001 ***	-0.001 ***	-0.001 ***	-0.001 ***	-0.001 ***	-0.000 ***	-0.001 ***
Third level ed.	0.501 ***	0.658 ***	0.541 ***	0.652 ***	0.605 ***	0.657 ***	0.495 ***	0.614 ***
Second level ed.	0.187 ***	0.296 ***	0.218 ***	0.320 ***	0.195 ***	0.301 ***	0.186 ***	0.275 ***
Not spouse	-0.146 ***	0.044 ***	-0.166 ***	0.088 ***	-0.204 ***	0.092 *	-0.038	0.118 ***
Austria	0.058 ***	-0.160 ***	0.046	-0.185 ***	-0.022	-0.114	0.072	-0.073
Belgium	0.047 ***	-0.119 ***	-0.006	-0.067 **	0.048	0.073	-0.026	-0.106
Denmark	0.004	-0.024 *	-0.058 ***	-0.063 ***	-0.153 *	0.095	0.061	-0.069
France	0.115 ***	-0.003	0.152 ***	-0.004	0.012	0.062	0.137 **	-0.023
Ireland	0.129 ***	-0.114 ***	0.162 ***	-0.118 ***	0.090	-0.127	0.447 ***	-0.441 **
Spain	-0.050 ***	-0.164 ***	0.010	-0.096 ***	0.016	-0.166	-0.086	-0.206 ***
Portugal	-0.445 ***	-0.368 ***	-0.416 ***	-0.318 ***	-0.291 ***	-0.248 ***	-0.156 **	-0.273 ***
Year 1994	-0.231 ***	-0.210 ***	-0.229 ***	-0.266 ***	-0.119 ***	-0.154 ***	-0.213 ***	-0.241 ***
Year 1995	-0.209 ***	-0.198 ***	-0.199 ***	-0.239 ***	-0.102 ***	-0.145 ***	-0.204 ***	-0.221 ***
Year 1996	-0.178 ***	-0.169 ***	-0.167 ***	-0.202 ***	-0.090 **	-0.157 ***	-0.172 ***	-0.192 ***
Year 1997	-0.153 ***	-0.137 ***	-0.150 ***	-0.171 ***	-0.073 **	-0.106 ***	-0.114 ***	-0.146 ***
Year 1998	-0.132 ***	-0.122 ***	-0.113 ***	-0.135 ***	-0.061	-0.132 ***	-0.113 ***	-0.123 ***
Year 1999	-0.076 ***	-0.068 ***	-0.071 ***	-0.071 ***	-0.053	-0.106 ***	-0.060 ***	-0.090 ***
Year 2000	-0.034 ***	-0.029 ***	-0.036 ***	-0.041 ***	-0.005	-0.078 **	-0.011	-0.019
Length 5–9			0.012	-0.006	0.110	0.101	0.109 *	0.003
Length 10–14			-0.006	-0.005	0.017	0.064	0.138 **	0.032
Length 15–20			-0.019	-0.021	-0.054	0.053	0.183 ***	0.058
Length 20+			0.004	-0.004	0.054	0.135	0.245 ***	0.081
Africa							0.017	0.061
America							-0.058	0.015
Asia							-0.020	0.021
Constant	7.118 ***	6.724 ***	7.169 ***	6.768 ***	7.051 ***	6.460 ***	6.779 ***	6.623 ***
Obs.	94108	67905	24984	19073	1946	1889	2650	2113
Adj.R-squared	0.447	0.334	0.377	0.285	0.404	0.246	0.310	0.295
RMSE	0.369	0.458	0.415	0.486	0.410	0.519	0.436	0.476
Tests of significance of various covariates								
Job Exper.	977.2 ***	678.2 ***	223.6 ***	118.8 ***	19.2 ***	8.0 ***	19.9 ***	24.5 ***
Education	1856.9 ***	2282.3 ***	682.5 ***	603.0 ***	63.7 ***	57.6 ***	48.9 ***	77.9 ***
Time	491.1 ***	197.1 ***	95.7 ***	72.0 ***	1.9 *	2.8 ***	9.2 ***	5.8 ***
Countries	631.8 ***	201.3 ***	73.4 ***	16.8 ***	5.3 ***	4.5 ***	4.4 ***	3.8 ***
Length of stay	.	.	1.3	0.4	1.6	0.9	5.0 ***	0.5
Origin	.	.	.	.	.	.	0.8	0.3

Table 11: Estimated coefficients of logit models for “how often do you talk to your neighbours?” by immigrant status and gender (***, ** and * respectively denote an observed significance level below 1%, between 1 and 5% and between 5 and 10%).

	Natives stay.		Natives imm.		EU-15 imm.		Non EU-15 imm.	
	Men	Women	Men	Women	Men	Women	Men	Women
House.size	0.037 ***	0.052 ***	0.034 **	0.089 ***	0.031	0.094 *	0.009	0.020
Age	0.012 ***	0.015 ***	0.015 ***	0.017 ***	0.014	0.027 ***	0.002	-0.000
Age square	0.000 ***	-0.000 *	0.000	-0.000	0.000	-0.000	0.000	0.000
Third level ed	-0.450 ***	-0.378 ***	-0.223 ***	-0.069	-0.493 **	-0.192	-0.258 *	-0.438 ***
Second level ed	-0.139 ***	-0.194 ***	0.023	-0.069	-0.240	-0.151	-0.224 *	-0.166
Employed	-0.059 **	-0.282 ***	-0.244 ***	-0.371 ***	-0.395 **	-0.546 ***	-0.107	-0.280 ***
Not spouse	-0.247 ***	-0.506 ***	-0.456 ***	-0.422 ***	-0.224	-0.044	-0.191	-0.366 ***
Austria	0.179 ***	-0.022	-0.013	0.032	0.265	0.001	0.154	0.035
Belgium	-0.226 ***	-0.665 ***	-0.007	-0.701 ***	-0.259	-0.278	-0.204	0.133
Denmark	-0.068	-0.490 ***	0.058	-0.422 ***	-0.218	-0.416	0.306	-0.122
France	-1.276 ***	-1.711 ***	-1.211 ***	-1.624 ***	-1.411 ***	-1.456 ***	-1.358 ***	-1.429 ***
Ireland	1.107 ***	0.696 ***	0.747 ***	0.273 ***	0.800 ***	0.465 *	-0.247	0.465
Spain	0.851 ***	0.746 ***	0.762 ***	0.603 ***	-0.011	0.753 **	0.333	0.832 ***
Portugal	0.592 ***	0.315 ***	0.651 ***	0.232 **	0.226	0.084	-0.030	0.146
Year 1994	-0.126 ***	-0.171 ***	-0.150 ***	-0.128 ***	-0.356 **	-0.141	0.019	-0.395 ***
Year 1995	-0.045 **	-0.085 ***	-0.088 *	-0.092 *	-0.271	-0.226	-0.106	-0.252 **
Year 1996	-0.048 **	-0.089 ***	-0.142 ***	-0.031	-0.174	-0.160	0.043	-0.356 ***
Year 1997	-0.090 ***	-0.093 ***	-0.050	-0.041	-0.180	-0.204	0.147	-0.134
Year 1998	-0.063 ***	-0.077 ***	-0.106 **	-0.066	-0.080	-0.041	0.076	-0.108
Year 1999	-0.075 ***	-0.068 ***	-0.097 **	-0.046	-0.053	-0.101	0.141	-0.071
year 2000	-0.009	-0.047 **	-0.047	-0.026	-0.096	-0.152	0.219 **	-0.095
Length 5–9			0.129 **	0.168 ***	0.553 **	0.346	0.152	0.033
Length 10–14			0.138 **	0.222 ***	0.782 ***	0.115	0.415 **	0.267
Length 15–20			0.145 **	0.201 ***	0.400	0.143	0.480 **	0.571 ***
Length 20+			0.157 **	0.138 *	0.409 *	0.005	0.636 ***	0.836 ***
Asia							-0.444 **	-0.409 **
Africa							0.159	-0.128
America							0.561 ***	-0.149
Constant	1.300 ***	2.127 ***	1.226 ***	1.783 ***	1.325 ***	1.856 ***	0.525 *	1.305 ***
Obs.	169004	172268	40654	42916	3432	4445	4753	5315
Pseudo R2	0.099	0.138	0.117	0.138	0.102	0.101	0.079	0.108
Log.Like./100	-83.906	-73.771	-20.929	-20.092	-1.886	-2.176	-2.875	-2.975
Tests of signifiance								
Age	250.1 ***	176.1 ***	47.2 ***	42.1 ***	6.8 **	11.0 ***	1.6	0.1
Education	207.2 ***	136.8 ***	27.1 ***	2.1	6.4 **	1.6	5.0 *	10.4 ***
Time	49.4 ***	48.2 ***	17.5 **	11.0	6.5	4.4	11.8	15.8 **
Country	4674.4 ***	5450.5 ***	1209.5 ***	1369.2 ***	109.3 ***	126.0 ***	103.8 ***	149.6 ***
Length	.	.	6.9	11.5 **	8.1 *	3.2	13.0 **	34.0 ***
Origin	.	.	.	.	.	.	15.3 ***	5.1

Table 12: Estimated coefficients of logit models for “how often do you meet friends or relatives . . .” by immigrant status and gender (***, ** and * respectively denote an observed significance level below 1%, between 1 and 5% and between 5 and 10%).

	Natives stay.		Natives imm.		EU-15 imm.		Non EU-15 imm.	
	Men	Women	Men	Women	Men	Women	Men	Women
House.size	-0.052 ***	-0.072 ***	-0.063 ***	-0.079 ***	0.003	-0.069	-0.044	-0.078 **
Age	-0.041 ***	-0.038 ***	-0.054 ***	-0.044 ***	-0.038 ***	-0.050 ***	-0.047 ***	-0.039 ***
Age square	0.001 ***	0.001 ***	0.002 ***	0.001 ***	0.001	0.001 **	0.001 ***	0.001 **
Third level ed	0.085 **	0.245 ***	0.068	0.299 ***	-0.148	0.064	0.234 *	0.203
Second level ed	0.087 ***	0.201 ***	0.080 *	0.238 ***	-0.041	0.239 *	0.107	0.011
Employed	0.025	-0.057 ***	0.032	-0.132 ***	0.008	0.032	0.115	-0.037
Not spouse	0.042	-0.114 ***	-0.073	-0.097 **	0.340 *	0.206	0.066	0.020
Austria	-0.708 ***	-0.584 ***	-0.222 **	-0.093	-0.290	-0.445	0.315	-0.118
Belgium	-0.596 ***	-0.515 ***	-0.075	0.063	0.141	0.050	0.318	0.104
Denmark	0.090	0.322 ***	-0.111	0.240 ***	-0.355	-0.075	0.916 ***	-0.010
France	-0.824 ***	-0.694 ***	-0.535 ***	-0.402 ***	-0.908 ***	-0.933 ***	-0.453 **	-0.616 ***
Ireland	1.817 ***	2.122 ***	1.810 ***	1.958 ***	1.532 ***	1.602 ***	1.320 ***	0.366
Spain	1.155 ***	1.433 ***	1.089 ***	1.283 ***	1.644 ***	0.949 ***	1.305 ***	0.677 ***
Portugal	-0.236 ***	-0.134 ***	-0.018	0.188 **	-0.091	-0.358	-0.190	-0.245
Year 1994	-0.403 ***	-0.546 ***	-0.218 ***	-0.372 ***	-0.568 ***	-0.370 **	-0.243 *	-0.255 **
Year 1995	-0.398 ***	-0.537 ***	-0.229 ***	-0.304 ***	-0.536 ***	-0.344 **	-0.339 **	-0.260 **
Year 1996	-0.161 ***	-0.207 ***	-0.147 ***	-0.145 ***	-0.402 **	-0.272 *	-0.039	0.042
Year 1997	-0.234 ***	-0.272 ***	-0.201 ***	-0.217 ***	-0.376 **	-0.408 ***	-0.253 *	-0.046
Year 1998	-0.248 ***	-0.323 ***	-0.194 ***	-0.161 ***	-0.262	-0.229	-0.062	-0.068
Year 1999	-0.141 ***	-0.162 ***	-0.089 *	-0.091 *	-0.233	-0.078	0.079	-0.034
year 2000	-0.089 ***	-0.078 ***	-0.086 *	-0.032	-0.303 *	-0.251 *	0.064	0.017
Length 5–9			0.194 ***	0.087	-0.275	-0.101	0.274	0.123
Length 10–14			0.247 ***	0.129 *	-0.218	0.106	0.530 **	0.034
Length 15–20			0.274 ***	0.215 ***	-0.111	0.393	0.615 ***	0.375 **
Length 20+			0.438 ***	0.369 ***	0.223	0.497 *	1.026 ***	0.488 ***
Asia							-0.236	-0.234
Africa							0.054	-0.066
America							-0.198	0.098
Constant	1.766 ***	1.721 ***	1.114 ***	1.096 ***	1.706 ***	1.248 ***	0.214	0.897 ***
Obs.	169152	172359	40720	42974	3437	4449	4765	5315
Pseudo R2	0.091	0.097	0.077	0.080	0.128	0.129	0.065	0.054
Log.Like./100	-73.195	-77.506	-19.890	-20.423	-1.552	-2.040	-2.608	-3.090
Tests of signifiacnce								
Age	742.6 ***	866.1 ***	230.8 ***	179.7 ***	10.7 ***	24.3 ***	29.9 ***	28.5 ***
Education	15.2 ***	89.8 ***	3.0	35.9 ***	0.5	3.0	3.0	2.5
Time	400.6 ***	807.2 ***	32.6 ***	86.7 ***	11.8	12.1 *	18.8 ***	15.5 **
Country	3841.6 ***	4549.3 ***	987.5 ***	1073.1 ***	118.0 ***	152.3 ***	63.9 ***	46.2 ***
Length	.	.	42.5 ***	35.1 ***	5.2	11.1 **	30.0 ***	13.3 ***
Origin	.	.	.	.	.	.	2.8	2.4