Supplementary Material for

"Partisanship and Perceived Threats about Immigration"

This Supplementary Material (SM) includes 6 parts:

- SM1: TAPS Recruitment Information detailed information on the recruitment of respondents.
- SM2: Full Question Wording two tables with the wording of all questions used to generate the items I use in the analysis.
- SM3: Descriptive Statistics two three-part tables with descriptive statistics for covariates and outcome variables, presented for the full sample, as well as treatment and control groups.
- SM4: Randomization Tests three tables with randomization tests for the full sample, as well as among Democrats and Republicans.
- SM5: Attention Checks two tables that take the post-vignette attention check into account.
- SM6: Robustness Checks three tables and two figures that analyze potential heterogeneous treatment effects by education, income, and race; control for regional variation in the share of foreign-born population; and describe the findings of a follow-up study that included a placebo treatment.

SM1: TAPS Recruitment Information

TAPS is a nationally-representative online panel survey of up to 2,000 adult respondents, which was started in December 2011 by Knowledge Networks (now GfK Knowledge Networks) for the Weidenbaum Center at Washington University in St. Louis. Panelists were first recruited as a national probability sample with an addressed-based sampling frame in the fall of 2011. This sampling frame is the U.S. Postal Service's computerized delivery sequence file (CDSF), which covers around 97% of all physical addresses in the fifty states including P.O. boxes and rural route addresses. To improve the sampling process, residences that are determined to be seasonal or vacant are identified and removed. The frame is then appended with information regarding householders' names, demographic characteristics of the inhabitants (such as race, age, number and type of individuals within the residence, and home-ownership status), and landline telephone numbers obtained from other sources such as the U.S. Census files and commercial data bases (e.g. White pages). The respondents are recruited based on a random stratified sample, where Hispanics and young adults between 18 and 24 years of age are slightly oversampled in order to account for their tendency to under-respond to surveys. Those individuals without internet access were provided a laptop and internet service at the expense of the Weidenbaum Center.

Once panelists have been selected for the survey, they complete a profile survey that captures key demographic variables, followed by monthly waves of the panel. More specifically, at the beginning of each month, members of the panel receive a notification to complete the new survey. Each wave remains open for approximately one month and takes between 15 and 25 minutes to complete. TAPS encompasses a wide variety of economic, sociological, and political questions asked on a large scale. In a typical month, over 1,600 of the panelists complete the online survey. The data for this project come from the monthly survey collected in August 2015. More technical information about the survey is available at http://taps.wustl.edu.

SM2: Full Question Wording

Vignette text	"According to the US Census Bureau, the foreign-born population in the US has continued to increase in size and as a share of the total population since 1970. The total share of foreign-born population is now roughly on the same level as in the 1920s (13.2%). Today, the majority of foreign born are from Latin America and Asia. In 2013, the three states with the highest share of foreign-born population were California (26.9%), New York (22.3%), and New Jersey (21.6%). The three states with the lowest share of foreign- born population were West Virginia (1.4%), Montana (1.9%), and Mississippi (2.1%)."
Follow up I Follow up II	 "According to the 2013 Census data, which of the following states has the lowest share of foreign-born population?" (1) Mississippi, (2) New Jersey, (3) Montana "If you had to guess, how high do you think will the overall share of foreign-born population be in 2030?"
	(1) below 12%, (2) 12%-15%, (3) 15%-17%, (4) 17%-20%, (5) over 20%

Table SM2.1: Vignette Wording

Table SM2.2: Question Wording

Please indicate the degree to which you agree or disagree with each of the following statements: I am afraid...

Violence, community	"of increasing violence and vandalism in my community."
Violence, national	"of increasing violence and vandalism in in the country as a whole."
Economy, household	"that the economic conditions in my household will get worse."
Economy, national	"that the economic conditions in the country as a whole will get worse."
National identity	"that the American national identity is threatened."
American culture	"that the American culture is threatened."
(1) D1	

(1) Disagree strongly, (2) Disagree somewhat, (3) Agree somewhat, (4) Agree strongly

SM3: Descriptive Statistics

Variable	Obs	Mean	Std. Dev.	Min	Max	Census Mean					
Full sample											
Female	1538	.503	.500	0	1	.508					
Age	1514	56.518	15.983	18	113	-					
Income	1538	3.882	1.533	1	6	-					
White	1538	0.757	0.429	0	1	.766					
High school	1538	.127	.334	0	1	-					
Some college	1538	.311	.463	0	1	-					
BA or higher	1538	.534	.499	0	1	.303					
Midwest	1538	.261	.440	0	1	.211					
South	1538	.354	.478	0	1	.377					
West	1538	.226	.419	0	1	.236					
Democrat	1538	.499	.500	0	1	-					
Republican	1538	.423	.494	0	1	-					
	Treatment group										
Female	788	.514	.500	0	1						
Age	774	56.726	15.574	20	105						
Income	788	3.817	1.572	1	6						
White	788	0.778	0.416	0	1						
High school	788	.137	.344	0	1						
Some college	788	.327	.470	0	1						
BA or higher	788	.504	.500	0	1						
Midwest	788	.261	.440	0	1						
South	788	.357	.479	0	1						
West	788	.216	.412	0	1						
Democrat	788	.477	.500	0	1						
Republican	788	.438	.496	0	1						
			Control gro	up							
Female	750	.491	.500	0	1						
Age	740	56.301	16.407	18	113						
Income	750	3.949	1.490	1	6						
White	750	0.735	0.442	0	1						
High school	750	.117	.322	0	1						
Some college	750	.295	.456	0	1						
BA or higher	750	.567	.496	0	1						
Midwest	750	.261	.440	0	1						
South	750	.351	.477	0	1						
West	750	.237	.426	0	1						
Democrat	750	.521	.500	0	1						
Republican	750	.408	.492	0	1						

 Table SM3.1: Descriptive Statistics – Covariates

Note: Census data taken from https://www.census.gov/quickfacts/fact/table/US/PST045217 and https://www.census.gov/popclock/data_tables.php?component=growth

Variable	Obs	Mean	Std. Dev.	Min	Max				
Full sample									
Violence, community	1519	2.525	.914	1	4				
Violence, national	1522	3.140	.811	1	4				
Economy, household	1519	2.697	.856	1	4				
Economy, national	1519	2.965	.801	1	4				
National identity	1518	2.736	1.009	1	4				
American culture	1519	2.755	1.018	1	4				
	Treatment group								
Violence, community	775	2.578	.913	1	4				
Violence, national	780	3.169	.825	1	4				
Economy, household	774	2.742	.854	1	4				
Economy, national	779	3.023	.801	1	4				
National identity	781	2.740	1.022	1	4				
American culture	780	2.758	1.027	1	4				
	Cont	rol grou	p						
Violence, community	744	2.469	.913	1	4				
Violence, national	742	3.109	.797	1	4				
Economy, household	745	2.651	.856	1	4				
Economy, national	740	2.904	.796	1	4				
National identity	737	2.731	.995	1	4				
American culture	739	2.752	1.009	1	4				

 Table SM3.2: Descriptive Statistics – Outcome Variables

SM4: Randomization Tests

The following three tables present the results of a series of randomization tests. In these tables, I regress treatment assignment on several individual-level socio-demographic characteristics (gender, income, education, region, party ID), all of which are measured pre-treatment. All reported coefficients fail to reach statistical significance at conventional levels, which provides strong support for the assumption of random treatment assignment. This is true for all three tables (full sample, Democratic sample, Republican sample). The randomization tests therefore indicate that assignment to treatment was random.

	Outcome Variable: Assignment to Treatment					
	(1)	(2)	(3)	(4)	(5)	(6)
Female	0.093					0.134
	(0.102)					(0.109)
Income	. ,	-0.056				-0.022
		(0.033)				(0.038)
Democrat		× /	-0.732			-0.720
			(0.552)			(0.554)
Republican			-0.573			-0.547
1			(0.553)			(0.555)
High school			× ,	-0.241		-0.465
0				(0.351)		(0.378)
Some college				-0.291		-0.462
0				(0.333)		(0.361)
Bachelor's degree				-0.514		-0.667
or higher				(0.328)		(0.360)
Midwest				()	-0.098	-0.117
					(0.163)	(0.171)
South					-0.082	-0.121
					(0.154)	(0.162)
West					-0.194	-0.199
					(0.167)	(0.175)
Constant	-0.091	0.268	0.693	0.446	0.148	1.240
	(0.162)	(0.139)	(0.548)	(0.320)	(0.128)	(0.697)
Observations	1,538	1,538	1,433	1,538	1,538	1,433
Log Likelihood	-1,065.174	-1,064.163	-991.115	-1,062.135	-1,064.882	-985.342
Akaike Inf. Crit.	2,134.348	2,132.326	1,988.230	2,132.270	$2,\!137.763$	1,992.684

Table SM4.1: Randomization Check, Full Sample

Note: Table entries are logit coefficients with standard errors in parentheses. *p < 0.05

• *Female* is a dummy variable where *Male* is the omitted category.

- *Income* is a 6-point income scale ranging from (1) under \$10,000 to (6) \$100,000 or more.
- *Democrat* and *Republican* are dummy variables where *Independent* is the omitted category. Depending on their answer to the follow-up question, "leaners" are included as Democrats and Republicans respectively.
- *High school, Some college, and Bachelor's degree or higher are dummy variables where Less than high school* is the omitted category.
- *Midwest, South*, and *West* are dummy variables where *Northeast* is the omitted category.

	Outcome Variable: Treatment Assignment					
	(1)	(2)	(3)	(4)	(5)	
Female	0.119				0.072	
	(0.145)				(0.148)	
Income		-0.088			-0.068	
		(0.046)			(0.050)	
High school			-0.358		-0.353	
			(0.463)		(0.465)	
Some college			-0.359		-0.302	
			(0.430)		(0.434)	
Bachelor's degree or higher			-0.528		-0.393	
			(0.419)		(0.430)	
Midwest				0.125	0.099	
				(0.223)	(0.225)	
South				-0.051	-0.067	
				(0.215)	(0.216)	
West				-0.166	-0.153	
				(0.226)	(0.227)	
Constant	-0.224	0.296	0.405	-0.015	0.493	
	(0.237)	(0.191)	(0.408)	(0.172)	(0.513)	
Observations	767	767	767	767	767	
Log Likelihood	-531.162	-529.693	-530.232	-530.439	-528.183	
Akaike Inf. Crit.	1,066.324	1,063.386	1,068.464	1,068.879	1,074.366	

Table SM4.2: Randomization Check, Democrats

Note: Table entries are logit coefficients with standard errors in parentheses. p < 0.05

- *Female* is a dummy variable where *Male* is the omitted category.
- *Income* is a 6-point income scale ranging from (1) under \$10,000 to (6) \$100,000 or more.
- *High school, Some college, and Bachelor's degree or higher are dummy variables where Less than high school* is the omitted category.
- *Midwest, South*, and *West* are dummy variables where *Northeast* is the omitted category.

	Outcome Variable: Treatment Assignment					
	(1)	(2)	(3)	(4)	(5)	
Female	0.215				0.174	
	(0.159)				(0.164)	
Income		-0.013			0.044	
		(0.053)			(0.058)	
High school			-0.780		-0.865	
			(0.698)		(0.705)	
Some college			-0.824		-0.884	
			(0.680)		(0.690)	
Bachelor's degree or higher			-1.173		-1.259	
			(0.676)		(0.693)	
Midwest				-0.345	-0.335	
				(0.266)	(0.270)	
South				-0.136	-0.117	
				(0.249)	(0.253)	
West				-0.277	-0.235	
				(0.275)	(0.279)	
Constant	-0.188	0.173	1.099	0.321	0.932	
	(0.240)	(0.228)	(0.667)	(0.216)	(0.757)	
Observations	651	651	651	651	651	
Log Likelihood	-449.150	-450.039	-446.206	-448.966	-444.304	
Akaike Inf. Crit.	902.301	904.078	900.412	905.933	906.607	

Table SM4.3: Randomization Check, Republicans

Note: Table entries are logit coefficients with standard errors in parentheses. p < 0.05

- *Female* is a dummy variable where *Male* is the omitted category.
- *Income* is a 6-point income scale ranging from (1) under \$10,000 to (6) \$100,000 or more.
- *High school, Some college, and Bachelor's degree or higher are dummy variables where Less than high school* is the omitted category.
- *Midwest, South*, and *West* are dummy variables where *Northeast* is the omitted category.

SM5: Attention Checks

As part of the experiment, I primed a random half of the sample with a short vignette on

immigration, whereas the other half received no prime. The vignette read as follows:

"According to the US Census Bureau, the foreign-born population in the US has continued to increase in size and as a share of the total population since 1970. The total share of foreign-born population is now roughly on the same level as in the 1920s (13.2%). Today, the majority of foreign born are from Latin America and Asia. In 2013, the three states with the highest share of foreign-born population were California (26.9%), New York (22.3%), and New Jersey (21.6%). The three states with the lowest share of foreign-born population were West Virginia (1.4%), Montana (1.9%), and Mississippi (2.1%)."

After the vignette, respondents in the treatment group were then asked two questions. The

first of these questions read as follows:

"According to the 2013 Census data, which of the following states has the lowest share of foreign-born population?"

-(1) Mississippi, (2) New Jersey, (3) Montana

As an attention check, I can now focus on the treatment effects among respondents who answered this question correctly (Montana), or at least answered with one of the two states that were featured in the bottom-three states with the lowest share of foreign-born population (Montana or Mississippi). This is exactly what the following two tables do. Table SM5.1 codes respondents who answered Montana or Mississippi as passing the attention check, whereas Table SM5.2 applies an even stricter rule and only codes respondents who answered Montana as passing the attention check.

In order to arrive at unbiased estimates of these effects, I employ an instrumental variable approach to calculate local average treatment effects (LATE). More specifically, we know that people in the control group definitely did not receive the treatment (vignette). At the same time, people in the treatment group might have just skipped the vignette and therefore not really been exposed to the assigned treatment. If this is the case, the instrumental variable approach allows us to calculate the unbiased LATE by using treatment assignment as an instrument for passing the attention check and actually receiving (reading) the assigned treatment (vignette) (Gerber and Green 2012, Montgomery et al. 2018).

Table SM5.1: LATE on Threat Perceptions by Party ID, Answered Montana or Mississippi

		Overall	Democrats	Republicans
	Treatment	2.59	2.46	2.75
Violence, community	Control	2.47	2.34	2.61
	Difference	0.12^{**}	0.12^{*}	0.14^{*}
	Treatment	3.17	2.91	3.48
Violence, national	Control	3.11	2.99	3.25
	Difference	0.06	-0.08	0.23^{***}
	Treatment	2.75	2.57	2.93
Economy, household	Control	2.65	2.49	2.83
	Difference	0.10^{**}	0.08	0.10
	Treatment	3.03	2.70	3.39
Economy, national	Control	2.90	2.62	3.25
	Difference	0.13^{***}	0.09	0.15^{***}
	Treatment	2.74	2.28	3.28
National identity	Control	2.73	2.32	3.26
	Difference	0.01	-0.05	0.02
	Treatment	2.76	2.29	3.31
American culture	Control	2.75	2.32	3.33
	Difference	0.01	-0.03	-0.02
N		1538	767	651
Note: $*n < 0.1$ $**n < 1$	0.05 ***n < 0	01		

Note: p < 0.1, p < 0.05, p < 0.01

[•] The table reports local average treatment effects (LATE) as estimated using an instrumental variable approach where treatment assignment is used as an instrument for passing the attention check (answering Montana or Mississippi) and therefore actually receiving the assigned treatment.

		Overall	Democrats	Republicans					
	Treatment	2.67	2.55	2.84					
Violence, community	Control	2.47	2.34	2.61					
	Difference	0.20^{**}	0.21^{*}	0.23^{*}					
	Treatment	3.22	2.85	3.63					
Violence, national	Control	3.11	2.99	3.25					
	Difference	0.11	-0.14	0.38^{***}					
	Treatment	2.81	2.64	3.00					
Economy, household	Control	2.65	2.49	2.83					
	Difference	0.16^{**}	0.15	0.17					
	Treatment	3.12	2.77	3.49					
Economy, national	Control	2.90	2.62	3.25					
	Difference	0.21^{***}	0.15	0.24^{***}					
	Treatment	2.75	2.25	3.29					
National identity	Control	2.73	2.32	3.26					
	Difference	0.02	-0.08	0.03					
	Treatment	2.76	2.27	3.30					
American culture	Control	2.75	2.32	3.33					
	Difference	0.01	-0.05	-0.03					
N		1538	767	651					
<i>Note:</i> $p < 0.1$, $p < 0.05$, $p < 0.01$									

Table SM5.2: LATE on Threat Perceptions by Party ID, Answered Montana

• The table reports local average treatment effects (LATE) as estimated using an instrumental variable approach where treatment assignment is used as an instrument for passing the attention check (answering Montana) and therefore actually receiving the assigned treatment.

SM6: Robustness Checks

One possible explanation for the lack of evidence of a cultural threat is the idea that simply analyzing overall treatment effects and treatment effects broken down by partisanship could mask variation across other important individual-level characteristics. For example, highincome or well-educated respondents might be more concerned about cultural threats and less fearful of possible economic threat. I tested for this possibility in Table SM6.1, but did not find support for it.

Similarly, given how racialized the issue of immigration is in the United States, treatment effects might be especially pronounced among White respondents (Masuoka and Junn 2013). In particular, White respondents might be more likely to exhibit cultural fears. However, the results in Table SM6.2 do not provide support for this idea. While White respondents make up a large majority of the overall sample and therefore drive the main effects I find, the point estimates for the treatment effects regarding cultural fears are almost exactly zero on average for this group of respondents (see also Figure SM6.1, which plots the treatment effects for White respondents).

We might also be concerned that regional variation is driving the findings. More specifically, the treatment might have very different effects in areas with different levels of immigration. It is therefore possible that the partisan differences that I uncover are actually regional variation in disguise. To analyze whether that is the case, I ran a series of regression models in which I regressed the threat perceptions on the treatment indicator. I then repeated these models while also including a variable that indicates the share of foreign-born population in each respondent's state. I ran these comparisons for (a) the overall sample, (b) the Democrats, and (c) the Republicans. The results can be found in Table SM6.3 and do not provide any evidence for the idea that regional variation drives the results. All treatment effect point estimates and significance levels are remarkably robust to the inclusion of this control variable.

Finally, it could also be possible that the treatment effects I find are not specific to the

immigration vignette, but simply triggered by the fact that treatment respondents receive some sort of information intervention whereas the control group received no text at all. In December 2018, I therefore fielded an additional experiment using Amazon's MTurk platform (N=818). The experimental setup mirrored the initial study exactly. However, instead of the immigration treatment, this time I included a placebo treatment with information about the number of doctors in different US states. The vignette read as follows:

"According to the American Association of Medical Colleges, the US is currently facing a shortage of doctors. This shortage is likely to increase as the baby boom generation is getting older and will require more medical care in the coming years. Moreover, a third of all doctors plan to retire this decade. In 2012, the three states with the most doctors per 100,000 people were Massachusetts (314.8), Maryland (281.0), and New York (277.4). The three states with the fewest doctors per 100,000 people were Mississippi (159.4), Arkansas (169.1), and Utah (169.5)."

The follow-up questions were adjusted to the new vignette content. Everything else remained the same. The results of this additional test are presented in Figure SM6.2 and do not provide any evidence for the idea that the main treatment effects discussed above might have been driven by simply having *any* sort of information intervention. More specifically, I do not find a statistically significant effect of the placebo on any of the threat outcome variables.

		Overall	Low Inc	High Inc	Low Educ	High Educ
	Treatment	2.58	2.72	2.46	2.78	2.39
Violence, community	Control	2.47	2.65	2.35	2.64	2.34
	Difference	0.11^{**}	0.07	0.11^{*}	0.14^{**}	0.05
	Treatment	3.17	3.24	3.11	3.33	3.02
Violence, national	Control	3.11	3.27	3.00	3.28	2.98
·	Difference	0.06	-0.03	0.10^{*}	0.04	0.04
	Treatment	2.74	2.91	2.60	2.94	2.54
Economy, household	Control	2.65	2.87	2.51	2.85	2.50
	Difference	0.09^{**}	0.04	0.09	0.09	0.05
	Treatment	3.02	3.06	2.99	3.19	2.86
Economy, national	Control	2.90	3.00	2.84	3.06	2.78
	Difference	0.12^{***}	0.06	0.15^{***}	0.13^{**}	0.07
	Treatment	2.74	2.80	2.69	2.97	2.51
National identity	Control	2.73	2.89	2.63	2.98	2.54
	Difference	0.01	-0.08	0.06	0.00	-0.03
	Treatment	2.76	2.84	2.69	3.00	2.52
American culture	Control	2.75	2.86	2.68	2.99	2.57
	Difference	0.01	-0.03	0.01	0.01	-0.05
N		1538	652	886	716	822

Table SM6.1: Treatment Effect on Threat Perceptions, by Education and Income

Note: p < 0.1, p < 0.05, p < 0.01

- Low Income refers to respondents with a reported income of up to \$49,999.
- *High Income* refers to respondents with a reported income of at least \$50,000.
- Low Education refers to "less than High School", "High School", "some college".
- *High Education* refers to "Bachelor's degree or higher".

		White	Non-White	White Dem	White Rep
	Treatment	2.55	2.67	2.36	2.73
Violence, community	Control	2.43	2.59	2.23	2.61
	Difference	0.12^{**}	0.08	0.13^{*}	0.12
	Treatment	3.18	3.12	2.84	3.5
Violence, national	Control	3.12	3.07	2.96	3.29
	Difference	0.06	0.06	-0.12	0.21^{***}
	Treatment	2.74	2.76	2.54	2.91
Economy, household	Control	2.61	2.76	2.39	2.81
	Difference	0.12^{**}	0.01	0.14^{*}	0.10
	Treatment	3.06	2.90	2.68	3.38
Economy, national	Control	2.92	2.85	2.58	3.25
	Difference	0.14^{***}	0.04	0.10	0.14^{**}
	Treatment	2.80	2.52	2.22	3.33
National identity	Control	2.80	2.55	2.29	3.32
	Difference	0.01	-0.03	-0.07	0.01
	Treatment	2.82	2.53	2.26	3.35
American culture	Control	2.82	2.57	2.26	3.37
	Difference	0.00	-0.04	-0.01	-0.03
N		1164	374	519	562

Table SM6.2: Treatment Effect on Threat Perceptions, for White and Non-WhiteRespondents

Note: p < 0.1, p < 0.05, p < 0.01

- White refers to White, Non-Hispanic respondents.
- *Non-White* refers to all other respondents (Black Non-Hispanic, Other Non-Hispanic, Hispanic, and 2+ Races).





Note: Values along the x-axis indicate the difference in threat perceptions when comparing the treatment group to the control group among White respondents only. The vertical line at zero indicates the null hypothesis of no treatment effect. The horizontal lines show the 95% confidence intervals.

				Outcome v	variable:		
		Violence Community (1)	Violence National (2)	$\begin{array}{c} \text{Economy} \\ \text{Household} \\ (3) \end{array}$	Economy National (4)	$\begin{array}{c} \text{National} \\ \text{Identity} \\ (5) \end{array}$	American Culture (6)
T	Treatment	0.109^{**} (0.047)	$0.060 \\ (0.042)$	$\begin{array}{c} 0.091^{**} \\ (0.044) \end{array}$	$\begin{array}{c} 0.119^{***} \\ (0.041) \end{array}$	0.009 (0.052)	0.005 (0.052)
VERAI	Treatment	0.107^{**} (0.047)	0.053 (0.042)	0.086^{*} (0.044)	$\begin{array}{c} 0.113^{***} \\ (0.041) \end{array}$	-0.004 (0.052)	-0.005 (0.052)
0	Share of Foreign Born	-0.002 (0.003)	-0.008^{***} (0.003)	-0.006^{**} (0.003)	-0.007^{**} (0.003)	-0.014^{***} (0.003)	-0.011^{***} (0.003)
ATS	Treatment	0.112^{*} (0.067)	-0.075 (0.063)	0.079 (0.064)	0.080 (0.057)	-0.043 (0.069)	-0.026 (0.069)
MOCRA	Treatment	$0.110 \\ (0.067)$	-0.084 (0.063)	0.078 (0.064)	0.076 (0.057)	-0.055 (0.069)	-0.035 (0.069)
DE	Share of Foreign Born	-0.002 (0.004)	-0.008^{**} (0.004)	-0.001 (0.004)	-0.003 (0.004)	-0.010^{**} (0.004)	-0.008^{*} (0.004)
ANS	Treatment	0.132^{*} (0.070)	$\begin{array}{c} 0.213^{***} \\ (0.052) \end{array}$	0.094 (0.062)	$\begin{array}{c} 0.135^{***} \\ (0.052) \end{array}$	0.014 (0.063)	-0.016 (0.063)
OBLIC	Treatment	0.133^{*} (0.070)	$\begin{array}{c} 0.210^{***} \\ (0.052) \end{array}$	0.088 (0.062)	$\begin{array}{c} 0.132^{**} \\ (0.052) \end{array}$	$0.010 \\ (0.063)$	-0.017 (0.064)
REI	Share of Foreign Born	$0.001 \\ (0.005)$	-0.004 (0.004)	-0.007^{*} (0.004)	-0.004 (0.004)	-0.004 (0.004)	-0.001 (0.005)

Table SM6.3: Treatment Effect on Threat Perceptions, Controlling for Share ofForeign-Born Population

Note: *p <0.1, **p <0.05, ***p <0.01

• Table entries are coefficient estimates from OLS regressions with standard errors in parentheses. For the entries above the dashed lines, I regressed the respective threat items on the treatment indicator only. For the entries below the dashed lines, I also controlled for the share of foreign-born population in each respondent's state. The estimates for the constants are not reported. N = 1538 for the overall sample, N = 767 for Democrats, and N = 651 for Republicans.



Figure SM6.2: Placebo Effect on Threat Perceptions (MTurk study)

Note: Values along the x-axis indicate the difference in threat perceptions when comparing the treatment group to the control group among White respondents only. The vertical line at zero indicates the null hypothesis of no treatment effect. The horizontal lines show the 95% confidence intervals.

References

- Gerber, Alan S., and Donald P. Green. 2012. *Field Experiments: Design, Analysis, and Interpretation.* New York: W.W. Norton & Company.
- Masuoka, Natalie, and Jane Junn. 2013. The politics of belonging: Race, public opinion, and immigration. Chicago: University of Chicago Press.
- Montgomery, Jacob M., Brendan Nyhan, and Michelle Torres. 2018. "How controlling for post-treatment variables can ruin your experiment and what to do about it." *American Journal of Political Science* 62: 760-775.