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# National Identity and the Integration of Second-Generation Immigrants

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## Abstract

This paper studies the effect of immigrants' national identity on integration in an inter-generational context. Economic theory predicts that the origin country identity of immigrants affects their children's integration through its effects on social network choices and incentives to invest in country-specific human capital. Yet, it is difficult to identify these effects empirically due to potential endogeneity. The empirical analysis of this paper relies on a novel IV strategy inspired by the epidemiological approach, and exploits rich survey data from the U.S. Results show that children whose parents are strongly attached to their origin country have less contact to natives and develop a stronger origin country identity. Consistent with the theoretical argument, they speak English less frequently and more poorly, and perform worse in school compared to peers whose parents are less attached to their origin country. Additional results from the CPS suggest that there exist negative long-term effects on labor market outcomes.

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# 1 Introduction

In recent years, identity has become a key topic in the public debate on immigrants' integration. In particular, the observed persistence of pronounced origin country identities, even among the second and third generation, is often considered a problem for economic and social integration (e.g., *The Economist*, 2017). Accordingly, several countries seek to improve integration through policies designed to influence the norms, values, and ultimately the identity of immigrants – and thereby establish identity as a dimension of immigration policy (e.g., Casey and Dustmann, 2010).<sup>1</sup>

The economics literature indeed proposes different theoretical arguments why the national identity of immigrants may affect their integration.<sup>2</sup> A pronounced origin identity is likely to influence the ethnic composition of immigrants' social networks, leading to lower incentives to invest in country-specific human capital, and access to different information on the labor market (e.g., Battu et al., 2007). While stronger ethnic networks are typically found to provide immigrants with a better access to the labor market in the short run, they may thus have negative effects on the school and labor market performance of immigrants and their descendants in the longer run (e.g., Battisti et al., 2016; Dustmann et al., 2016).

Despite the increasing public attention and the apparent policy relevance, little is known about the effects of immigrants' national identities on their integration trajectories. The few existing studies that analyze the link between national or ethnic identity and the integration of first and second-generation immigrants, show a wide range of correlations for European destination countries (e.g., Casey and Dustmann, 2010; Bisin et al., 2011).<sup>3</sup> For the United States, previous research on ethnic identity has exclusively focused on racial achievement gaps, and has paid little attention to its potential effects on the performance of immigrants (e.g., Austen-Smith and Fryer, 2005; Fryer and Torelli, 2010).

In this paper, I contribute to the debate on integration by providing causal evidence on the link between national identity and long-term integration. In particular, I focus on the origin country identity of immigrants and study its effects in an inter-generational context. The analysis relies on data from the Children of Immigrants Longitudinal Survey (CILS) in the U.S., one of the few data sets that provide a large sample of immigrants and their children (Portes and Rumbaut, 2001, 2008). The data comprise rich information on immigrants' emotional attachment to their country of origin, which I exploit to construct a composite measure of origin country identity. This measure is then used to analyze the effect of parents' origin attachment on children's integration in the dimensions of social

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<sup>1</sup>Examples of policies that are related to the national identity of immigrants are compulsory integration courses, or requirements for naturalization that demand immigrants to commit to the destination country's culture and value system.

<sup>2</sup>Akerlof and Kranton (2000) argue that identity affects preferences and economic behavior.

<sup>3</sup>The national identity of immigrants is generally treated as a concept of ethnic identity in this literature, and therefore, this paper also treats national identity as ethnic identity.

networks, national identity, language use and skills, and school performance.

The major challenge for identifying causal effects of immigrants' origin attachment on integration outcomes lies in its potential endogeneity. First, there might exist reverse causality such that the performance of immigrants in the destination country may affect their attachment to the origin country. Second, immigrants with a strong origin attachment may have other traits that favor or impede integration.

To overcome this potential endogeneity, the empirical approach of this paper relies on an Instrumental Variables (IV) strategy. Using data from the Integrated Values Survey (IVS), I construct an aggregate measure of average national pride in the origin countries of immigrants, which serves as an instrument for their origin attachment. The idea of the instrument is that the importance of national identity varies across countries due to historical and cultural reasons. As first-generation immigrants were socialized according to the norms in their origin countries, those originating from countries with a strong average national pride may be more likely to have a pronounced origin identity as well. The instrument only uses variation across origin countries. Its key advantage is that it is unrelated to individual-level experiences in the destination country that might make parents more origin-oriented. At the same time, the rich data allow to control for many characteristics on the level of the parents, children, and origin countries to minimize the risk of omitted variables.

The results of the first stage confirm that immigrants from countries with high national pride are substantially more attached to their origin countries. A standard deviation increase in the origin country's average national pride increases the measure of immigrant parents' origin attachment by 27% of a standard deviation.

When turning to the second stage, results are very consistent with theoretical expectations. I find that immigrants' origin identity affects their network choices and thus determines their children's social surrounding at adolescence. Children whose parents are strongly attached to their origin country grow up in neighborhoods with more foreign neighbors and have less contact to natives. For example, a standard deviation increase in parents' origin attachment raises their children's probability of having only foreign friends at age 17 by 28.9 percentage points. Immigrant parents further transmit their origin identity to the second generation, as children are significantly more likely to identify by their origin nationality if their parents are strongly attached to their origin country.

In line with the theoretical argument that stronger ethnic networks and national identities reduce children's incentives to invest in country-specific human capital, I find that children whose parents are strongly attached to their origin country speak English less frequently with their friends and family; furthermore, their English language skills are significantly lower. Finally, results indicate that the national identity of immigrant parents impedes their children's school performance. Both test scores and grade point averages of second-generation immigrants decrease with increasing origin attachment of their parents.

I conduct a wide range of robustness checks. Most importantly, I discuss and inves-

tigate different threats to the exclusion restriction. First, I do not find evidence for the concern that the results could be driven by aggregate differences between countries that might be taken up by the instrument. Controlling for different aggregate measures of education, development and culture does not affect the results. Similarly, results are robust when including control variables for the education and labor market situation of the potential network of compatriots in the destination city. Next, I investigate whether my instrument is related to selective migration. Using country-pair data on emigrant stocks and rates by education from 195 origin countries to the U.S. (Docquier et al., 2009), I do not find evidence for negative skill-selection of immigrants from countries with high national pride. Moreover, selection with respect to the migration motive appears not to affect my results. Finally, I analyze the sensitivity of my results to deviations from the exclusion restriction via the local-to-zero approach of Conley et al. (2012). It shows that more than 40% of the total effect of the instrument would have to come through other channels than parents' origin attachment to render the IV results insignificant. In additional specification checks, I show that all results are highly robust to alternative samples, alternative channels, and alternative measures of national pride.

Finally, I find consistent results when estimating the reduced form in a more representative sample of second-generation immigrants in the Current Population Survey (CPS). Additional results from the CPS suggest that a stronger origin identity leads to disadvantages in the labor market for male second-generation immigrants as they have a higher risk of being unemployed and earn lower wages.

The analysis in this paper contributes to three strands of literature. First, it is closely related to the rapidly growing literature on identity in economics, and in particular to the literature on ethnic identity, its intergenerational transmission, and its effects on school or labor market performance. A couple of theoretical studies analyze the link between ethnic identity and education or labor market outcomes. Their main focus lies on the formation of oppositional identities among ethnic minorities, and on potential trade-offs between a pronounced ethnic identity and school or labor market opportunities (e.g., Austen-Smith and Fryer, 2005; Battu et al., 2007; Patacchini and Zenou, 2016). Empirically, a few papers study correlations between ethnic identity and labor market outcomes of immigrants. Most of these papers use variables such as ethnic self-identification, language use, number of same-origin friends, or attachment to religion as proxies for ethnic identity, and produce ambiguous results on its link with labor market outcomes (e.g., Casey and Dustmann, 2010; Bisin et al., 2011; Nekby and Rödin, 2010; Battu and Zenou, 2010). While some find penalties for having a strong ethnic identity (e.g., Bisin et al., 2011), others do not find negative effects (e.g., Casey and Dustmann, 2010). Again other papers focus on the formation of the destination country identity rather than the origin country identity (e.g., Manning and Roy, 2010).

The main contribution of this paper to this literature is that it exploits exogenous variation in the importance of the origin country identity of immigrants, in order to

estimate its causal effects on integration outcomes.<sup>4</sup> Furthermore, it uses a novel concept of ethnic identity, namely the attachment of immigrants to their origin country. This measure of ethnic identity has the advantage that it is not an integration outcome itself unlike some imposed measures of ethnic identity in the literature (e.g., the language use of immigrants). Another advantage of this measure is that it represents effectively the idea of identity that is present in public debates on immigrants' identity. A third contribution of this paper to this literature is that it investigates the effects of national identity on the integration of immigrants in the U.S., whereas previous research on ethnic identity in the U.S. has focused on explaining racial achievement gaps.<sup>5</sup> However, studying the role of national identity in the process of long-term integration is also an important question in the United States, as the changing composition of immigrants since the 1960s is also reflected in a larger heterogeneity in assimilation patterns among more recent immigrant cohorts.<sup>6</sup>

Second, this paper contributes to the literature on the assimilation of second-generation immigrants by focusing on outcomes of this population (Dustmann and Glitz, 2011; Borjas, 1992, 1993; Card, 2005; Sweetman and Van Ours, 2014). Furthermore, this study is related to the literature on ethnic capital and ethnic networks, since the social networks of parents are found to depend on their national attachment (Battisti et al., 2016; Bisin et al., 2011; Borjas, 1992; Cutler and Glaeser, 1997; Dustmann et al., 2016).

Finally, the empirical strategy in this paper is related to a growing literature that assesses the economic effects of culture (e.g., Blau, 1992; Blau et al., 2011; Giuliano, 2007; Fernández and Fogli, 2009; Fernández, 2011; Figlio et al., 2019).<sup>7</sup> I exploit a similar type of variation to papers in this literature that employ the epidemiological approach, namely variation in an aggregate measure across origin countries of second-generation immigrants. However, compared to the epidemiological approach, my IV-strategy allows to narrow down the channel through which culture works. Moreover, the data provide rich information on the parents such that I can control for many important characteristics

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<sup>4</sup>As opposed to other papers, such as Nekby and Rödin (2010), who differentiate four dimensions of the national identity of immigrants by considering combinations of the origin and the destination country identities, this paper does not consider the effects of changes in immigrants' destination country identity. The focus lies exclusively on the origin identity, since the exogenous variation only affects the origin country identity in this setting.

<sup>5</sup>For instance, the studies of Austen-Smith and Fryer (2005) and Fryer and Torelli (2010) are concerned with the achievement gaps between Black and White students in the U.S.

<sup>6</sup>Figure A1 illustrates this heterogeneity in terms of real wages for male second-generation immigrants. It reports origin country coefficients of second-generation immigrants in a log-wage regression for men in the CPS (1994-2015). While second-generation immigrants in the U.S. earn, conditional on education, on average 3% less than natives, there exists substantial heterogeneity across origin countries, even among immigrants from countries that are located within more homogeneous geographical areas.

<sup>7</sup>A large part of this literature applies the epidemiological approach. The epidemiological approach "is the attempt to identify the effect of culture through the variation in economic outcomes of individuals who share the same economic and institutional environment, but whose social beliefs are potentially different" (Fernández, 2011, p. 489). In this empirical literature, cultural variation across origin countries is used to investigate how culture affects outcomes among second- or third-generation immigrants in the host country (see Fernández, 2011, for a survey).

that may be omitted when using the epidemiological approach (e.g., parents' education, labor market position, and years since migration).

The paper proceeds as follows. The next section introduces a theoretical model on acculturation and the intergenerational transmission of identity to discuss theoretical mechanisms through which parents' national identity could affect the integration of their children. Section 3 describes the data sources as well as the empirical strategy. Section 4 discusses the empirical results. In section 5, I investigate the robustness of the results. Section 6 presents additional results from the Current Population Survey, and section 7 concludes.

## 2 Theoretical Considerations

The literature on identity in economics argues that identity influences preferences, creates externalities, and affects economic behavior. All of these factors have effects on economic performance (e.g., Akerlof and Kranton, 2000). In this section, I argue that also the national identity of immigrants and their descendants matters for important life choices. In particular, I argue that immigrants' origin country identity affects their children's long-term integration through its effects on the composition of their social networks and investments in destination country-specific human capital. To illustrate these mechanisms, I introduce a simple model on acculturation and the intergenerational transmission of identity.

In this model, immigrant parents  $p$  develop their national identity  $I_p$  in the origin country before migration. After arrival in the destination country, they have to take two decisions to maximize their utility  $U_p$ : First, they choose how much to acculturate in terms of the composition of their social networks ( $A_p$ ). Most importantly, they decide to what extent they self-select into ethnic networks. Acculturation is costly to parents, since they have an interest in forming networks with compatriots to preserve their origin country norms and language. However, a lack of acculturation will negatively affect an immigrant's labor market position in the long run, since pronounced ethnic networks reduce incentives to invest in country-specific human capital, such as the destination country's language, and provide them with less productive information on labor market opportunities.<sup>8</sup> This choice of acculturation with respect to networks is not only relevant for first-generation immigrants but also for their children as it induces the social surrounding in which they grow up.<sup>9</sup> Growing up in networks consisting mostly of compatriots will also provide

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<sup>8</sup>Battu et al. (2007) model such a trade-off between labor market opportunities and ethnic preferences. Empirical literature typically shows that ethnic networks are productive in the short-run, since they help immigrants to enter the labor market. In the long-run, however, they are found to be less productive due to the provision of less information and lower investments in human capital (e.g., Battisti et al., 2016).

<sup>9</sup>Bisin and Verdier (2011) describe, for example, that self-segregation of parents is a decision where the cultural composition of the surrounding is at least partly under control of the parents. They can choose schools, neighborhoods, peers, and so on, and thereby influence their children, who then pick traits by matching in society.

second-generation immigrants with low incentives and opportunities to invest in country-specific human capital and less productive information on labor market opportunities. Through these channels, a low acculturation of parents will have negative consequences for their children's school and labor market performance (e.g., Chiswick and Miller, 2002; Bleakley and Chin, 2004). Overall, there is a trade-off in the acculturation decision  $A_p$ , since parents benefit from low acculturation through their preferences for ethnic networks, while it is costly for both parents and children through its labor market effects.

Second, parents raise their children according to certain norms and values, and thereby implicitly decide on their children's national identity  $I_c$ . In particular, parents can potentially influence whether their children assimilate with respect to national identity and thus deviate from their own. Parents are typically assumed to prefer that their children become similar to themselves (Bisin and Verdier, 2011; Casey and Dustmann, 2010). This may be due to explicit preferences, but they also may simply not be able to educate their children in a way that promotes different views and norms to their own.<sup>10</sup> This vertical transmission of identity will affect the child's long-term integration, because they will take network choices similar to their parents' with the corresponding consequences described above. Thus, if parents are altruistic and care about the future prospects of their children, the decision on the kids' identity  $I_c$  is characterized by a trade-off between parents' preferences for transmitting their identity, and its potential negative effects.

The key theoretical argument in light of the research question is that immigrants' national identity is likely to affect both decisions. First, immigrants who are more attached to their origin country will face higher costs of acculturation. Second, they transmit a stronger origin identity to their children.

The following utility function of parents formalizes these arguments:

$$U_p = y_p + \pi y_c - \theta[I_c - I_p]^2 - \mu(I_p)A_p^2, \text{ with } A_p \in [0, 1] \text{ and } \mu'_{I_p}(\cdot) > 0, \quad (1)$$

where the utility  $U_p$  of a parent  $p$  depends on her income  $y_p$  and the future income of her child  $c$ ,  $y_c$ .<sup>11</sup>  $I_p$  and  $I_c$  represent the (national) identity of the parent and the child respectively, and  $A_p$  describes the acculturation decision of the parent with respect to social networks.  $A_p$  is assumed to vary between 0 and 1, and values closer to 0 indicate a low level of acculturation, i.e. a pronounced self-selection in ethnic networks. The two latter terms in the utility function are loss functions, such that the parent's utility decreases if the national identity of the child deviates from her own, and if they acculturate a lot. The weights  $\theta$  and  $\mu$  determine how important each part is for the utility of a parent.  $\mu$  is assumed to depend positively on the parent's ethnic identity, such that immigrants

<sup>10</sup>For example, Marks et al. (2007) illustrate that the level of immigrant parents' acculturation with respect to culture and norms affects the development of their children's ethnic identity.

<sup>11</sup>A more complex structure of the child's future utility, including potential effects of ethnic identity on the child's social position in society, e.g. through a higher risk of social marginalization, does not yield different results than the basic model.

who are more attached to their origin country have higher costs of acculturation.

The future earnings of a parent and her child are given by

$$y_p = t_p - \zeta(A_p), \text{ with } \zeta'_{A_p}(\cdot) < 0 \text{ and } \zeta(1) = 0 \quad (2)$$

$$y_c = t_c - \sigma\zeta(A_p) - \eta(I_c), \text{ with } \eta'_{I_c}(\cdot) > 0 \text{ and } 0 \leq \sigma \leq 1. \quad (3)$$

Earnings depend on the individual earnings potentials  $t_p$  and  $t_c$ , as well as functions  $\zeta(A_p)$  and  $\eta(I_c)$  through which the ethnic identity of the child and the acculturation decision of the parent may have an effect on the labor market positions. The discussion above results in the assumptions that the first derivatives of  $\zeta(A_p)$  and  $\eta(I_c)$  are negative and positive, respectively.

Therefore, a parent in this model faces the following trade-offs when deciding on her acculturation and her child's national identity: A low acculturation of a parent minimizes losses from the latter term in equation (1), while it decreases utility due to its negative effects on the earnings of the parent and future earnings of the child. Choosing a strong national identity for a child decreases the distance between the parent's and the child's ethnic identity, and therefore increases the parent's utility. However, the decision for a strong national identity of a child generates disutility through its negative effects on the child's future earnings.

Maximizing equation (1) with respect to  $A_p$  and solving the first order condition gives the parent's optimal choice of acculturation:

$$A_p^* = -\left(\frac{1 + \pi\sigma}{2\mu(I_p)}\right)\zeta'(A_p). \quad (4)$$

Since  $\zeta'_{A_p}(\cdot) < 0$  and  $\zeta(1) = 0$ , parents' acculturation decision is positive and depends on the size of the effect of acculturation on their earnings. Moreover, the optimal level of acculturation decreases in  $\mu$ , such that immigrants that consider contact to compatriots as very important (high  $\mu(I_p)$ ) are less likely to acculturate despite their higher losses in the labor market. As  $\mu'_{I_p}(\cdot) > 0$ , equation (4) illustrates that immigrants with a strong origin country identity choose a lower level of acculturation, *ceteris paribus*.

Maximizing equation (1) with respect to the child's identity  $I_c$  and solving the first order condition gives the child's optimal ethnic identity:

$$I_c^* = I_p - \frac{\pi}{2\theta}\left(\eta'(I_c)\right). \quad (5)$$

In the absence of negative effects of a child's ethnic identity with respect to its future earnings, a parent would choose a (national) identity for her child equal to her own identity. Since  $\eta'_{I_c}(\cdot) > 0$ , the national identity of the child will deviate from the parent's identity. The difference between a child's optimal identity  $I_c^*$  and the parent's identity  $I_p$

depends on the size of  $\eta'(I_c)$ . Furthermore, the size of the deviation increases in  $\pi$ , and decreases in  $\theta$ . Ceteris paribus, however, differences between immigrants in their identity  $I_p$  will be transmitted to their children.

The model illustrates different factors affecting immigrants' acculturation decisions and the degree to which they transmit their ethnic identity to the second generation. Most important in the light of the research question of this paper is the question how the national identity (i.e., origin country attachment) of immigrants affects these choices. Comparative statics of equations (4) and (5) illustrate that both decisions, the optimal level of acculturation and the ethnic identity of immigrants' children, are affected by immigrant parents' origin country identity  $I_p$ . Immigrants who are strongly attached to their origin country are less likely to acculturate with regard to their social networks, and will be more likely to raise children with a pronounced origin country identity. According to the theoretical arguments above, these decisions will affect the incentives of immigrants and their children to invest in destination country-specific human capital, with negative consequences for the school and labor market performance of the second generation.

In the empirical part of the paper, I test these predictions. In particular, I investigate the effects of parents' national attachment on the formation of ethnic networks and the national identity of their children. Moreover, I analyze how parents' origin attachment affects their children's language use and skills, as well as their school and labor market performance.

### 3 Data and Empirical Strategy

To analyze the effects of immigrants' national attachment on their children's integration I use data from the Children of Immigrants Longitudinal Study (CILS). It is one of the few data sources that contains a large sample of immigrants with information on both their origin attachment and integration outcomes of their children at different ages. Since origin attachment of first generation immigrants might be endogenous for different reasons, I apply an IV-strategy where I instrument national attachment of parents with a measure of average national pride in the country of origin.

#### 3.1 Children of Immigrants Longitudinal Study (CILS)

The main analysis builds on data from the Children of Immigrants Longitudinal Study (CILS) in the U.S. (Portes and Rumbaut, 2001, 2008). The data include a broad range of information including variables on demographics, language knowledge and preference, ethnic identity, self-esteem, school and academic attainment, and social networks of both parents (first-generation immigrants) and their children (second-generation immigrants). The first survey was conducted in 1992 with 5,262 children in junior high school, at average age 14, in Miami and Fort Lauderdale, Florida, and in San Diego, California.

The survey observes the children two more times in 1995 and between 2001 and 2003 at age 17 and 24, respectively. Each of the two follow-up surveys retrieve about 85% of the previous sample. In addition, a parental survey was conducted during the second wave, which randomly covered 46% of the original student sample's parents.

In my sample, second-generation immigrants are defined as children who were born in the United States but have at least one foreign-born parent, or migrated at very young age (younger than nine years old).<sup>12</sup> I define the origin country of second-generation immigrants as the place of birth of their respective parent from the parent survey.<sup>13</sup> Only children who are observed in all three waves and whose parents participated in the survey are considered in the main analysis. The resulting main sample includes 715 children and their parents who immigrated from 23 different origin countries. Table A1 shows the distribution of origin countries.<sup>14</sup> It is different than the representative distribution in the Current Populations Survey, since it reflects the composition of immigrants in the cities where the interviews took place. The majority of parents in this sample immigrated from Asian countries (i.e., the Philippines and Vietnam) or North-American countries (i.e., Mexico). Summary statistics are reported in Table A2. About 53% of the children are female, 13% are born to an intermarried couple, and about 43% of the children are born outside the U.S. Parents are on average 47 years old and immigrated to the United States on average 20 years ago.<sup>15</sup>

The key independent variable in my analysis is the composite measure 'Origin Ties,' which measures parents' national attachment to their origin country. This variable is obtained with a principal component analysis of the following five dummy variables that reflect whether the country of origin plays an important role for the identity of a parent: 1) whether a parent is very proud of the origin country; 2) whether she talks a lot about the origin country with her child; 3) whether she celebrates origin country holidays a lot; 4) whether she agrees a lot that contact to compatriots is very important; and 5) whether a parent buys from shops owned by compatriots. Summary statistics of the

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<sup>12</sup>Literature in psychology and economics suggests that childhood immigrants who arrived at age nine or younger from non-English-speaking countries are able to learn English better than those who arrived at an older age (e.g., Bleakley and Chin, 2010).

<sup>13</sup>About 80% of the responding parents have partners who originate from the same origin country, and about 13% have native partners. For children, whose parents were born in different origin countries, I use the birth country of the parent who responded in the survey for two reasons: First, I am interested in the effect of the origin attachment of parents on the child's integration, and hence I need the information from the survey on the parent's origin attachment; second, since the parent answers the survey, the parent seems to be responsible to interact with the school and to play an important role in the education of the child.

<sup>14</sup>The sample is further restricted to immigrants and their children whose origin countries take part in the Integrated Values Survey, since it is the source of the instrumental variable. For that reason, immigrant children with parents from Cuba, which is among the most important source countries of immigrants in Miami, had to be dropped.

<sup>15</sup>When I do not restrict the sample to those children who participated in all three waves, the sample comprises 1089 children from 27 origin countries. As one can see in Table A2 (right columns), the summary statistics do not differ systematically. Also the results are fairly similar as will be discussed in Section 5. Hence, selective attrition seems not to influence my results.

different components illustrate that parents have a rather strong orientation to their origin countries. About 80% of the parents state that they are very proud of their country of origin, and about half of them talks a lot with their children about the country or consider contact with compatriots as very important. One third of the parents celebrates origin country holidays a lot, and about 20% buy from shops owned by compatriots. The composite index explains roughly 40% of the total variance. Factor loadings show that it is almost equally driven by the first four variables, whereas the fifth contributes less.

My main dependent variables cover the integration dimensions discussed in Section 2: social network choices, ethnic identity, language use and skills, and school performance.<sup>16</sup> In order to study whether a higher national attachment of parents influences the social network of their children, I exploit parents' information on the ethnic composition of their neighborhood and children's information on their social network. The ethnic identity of second-generation immigrants is conceptualized empirically by the respondents' ethnic self-identification, which is observed in the all three waves. I use a dummy variable indicating whether the observed children self-identify by national origin as opposed to American, hyphenated, racial or mixed identities. To study differences in language use, I analyze outcomes that indicate whether English is the preferred language with friends, parents, and own potential children in the future. Language skills are self-assessed in each wave on a scale from 1 to 4 in the areas of speaking, reading, understanding, and writing English. The mean value of those four categories gives a composite measure on English skills that is used as a dependent variable in my analysis. Finally, I analyze the effect of national attachment of immigrant parents on the integration of their children with respect to educational outcomes. The first CILS wave includes Stanford mathematics and reading achievement tests. I use the percentile rank with regard to the national percentiles of those tests as dependent variables, in order to analyze objective measures of skills. Furthermore, grade point averages from school are available in the first and second wave when children are 14 and 17 years old. At age 24, different and less precise measures of education are available, and therefore I analyze the effects of parents' national attachment on the years of education and whether a respondent graduated from college within the last five years as education outcomes.

Summary statistics of all dependent and independent variables are shown in Table A2. About 60% of the second-generation immigrants in my sample have mostly foreign friends. Their national origin identity is relatively pronounced in all three waves. They have a strong tendency to avoid speaking English with friends (63% at age 14), family (84% at age 14), and even future children (70% at age 24), despite having good (subjective) English skills on average. Children in the CILS sample have better math skills on average (56.93) than the national mean; however, the mean in reading percentile rank is substantially

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<sup>16</sup>Whenever possible, the same questions are used in different waves in order to compare the results at different ages. However, the questionnaires change a lot throughout the three waves, such that it is not always possible to compare results.

lower (48.41), reflecting the immigration background of the sample. The mean grade point average (GPA) in my sample is about 2.8 for children aged 14 and 17. Among the 24 years-old second-generation immigrants, 54% are still in education. On average, the second-generation immigrants in my sample have spent 14.5 years in education, and about 37% have graduated from college in the last five years at age 24.

### 3.2 Empirical Strategy

There exist several challenges when estimating the causal effect of immigrants' national identity on their children's integration outcomes. Most importantly, the national identity of immigrants is probably endogenous to their situation or background. Reverse causality may exist such that the success of immigrants in the destination country affects their national identity. For example, immigrants could orient back towards their origin country and form stronger origin ties in response to rejections or a disappointing performance. On the contrary, immigrants who perform very well (or very poorly) may develop the desire not to be regarded as immigrants. Thus, they would have a less pronounced origin country identity in response to their integration success. Moreover, immigrants' origin identity could be endogenous to other traits that affect integration, since characteristics such as education may affect their national identity.

To overcome these issues, I apply a novel IV strategy that is inspired by the epidemiological approach. More specifically, I use an aggregate measure of national pride in immigrant parents' origin countries to instrument their origin attachment. The idea of the instrument is based on the observation that due to historical or cultural reasons, there exist differences across countries in the importance of national feelings or identities. A strand of literature in sociology finds that there exist systematic and persistent differences across countries in national feelings (e.g., Smith and Kim, 2006). In Germany, for instance, national identity plays a less important role than in countries such as the United States or France. The epidemiological approach argues that immigrants are imprinted with the norms and values of their origin country (e.g., Fernández, 2011). Similarly, they will form parts of their national identity prior to migration. Thus, the idea of the instrument is that immigrants from countries where national identities play an important role may have a more pronounced origin country identity than immigrants from countries where national identities are less prevalent.

The instrument then exploits variation in the importance of the national identity across immigrants' origin countries. Its main advantage is that it is exogenous to individual experiences in the destination country that might make parents more origin-oriented. The rich data further allows to control for many characteristics on the level of the parents, children, and origin countries to minimize the risk of omitted variables.

I estimate two-stage-least-squares regressions with the first stage

$$origin\_ties_{pod} = \alpha_0 + \alpha_1 national\_pride_o + \alpha_2 X_{cpod} + \nu_d + \lambda_r + u_{cpod}, \quad (6)$$

and the following second stage:

$$Y_{cpod} = \beta_0 + \beta_1 \widehat{origin\_ties}_{pod} + \beta_2 X_{cpod} + \nu_d + \lambda_r + \varepsilon_{cpod}. \quad (7)$$

$Y_{cpod}$  represents an integration outcome of child  $c$ , who lives in destination city  $d$  and whose parent  $p$  originates from country  $o$ . The predicted origin ties of the child’s parent from the first stage are  $\widehat{origin\_ties}_{pod}$ .  $X_{cpod}$  consists of control variables on the level of the parents (polynomials of years since migration and age, gender, education, employment status, having a native partner), the children (gender, foreign-born), and the origin country (share of immigrants from the same origin country in city of residence, real GDP per capita, English language).<sup>17</sup> Furthermore, equations (6) and (7) control for city fixed effects and region of origin fixed effects ( $\nu_d$  and  $\lambda_r$ ).<sup>18</sup> The error terms are clustered at the origin country level.

The parameter of interest is  $\beta_1$ , which identifies the effect of parents’ national attachment if the average national pride in the origin country is correlated with national attachment (relevance), and if the exclusion restriction holds. The identifying assumption as well as threats to identification are discussed in detail in Subsection 3.2.2, after introducing and discussing the instrument in the following subsection.

### 3.2.1 The Instrument – National Pride in the Country of Origin

The measure of national pride in the origin country is obtained from a question in the Integrated Values Survey 1981-2014 (IVS), which asks the respondents how proud they are of their nationality.<sup>19</sup> The variable can take values from 0 to 3, with 0 being “not proud at all”, 1 “not very proud”, 2 “quite proud”, and 3 “very proud”. Simple country averages might be affected by the composition of the EVS sample. To account for these sampling effects, I estimate a regression model for national pride, controlling for individual characteristics and wave fixed effects, and include country fixed effects which capture the country-specific feature of national pride (see also Giavazzi et al., 2013).<sup>20</sup>

Table A3 shows the countries covered and the corresponding values of national pride

<sup>17</sup>The share of compatriots in each city is calculated from census data in 1990. Data on real GDP per capita (in U.S. dollars) is taken from Gleditsch (2002).

<sup>18</sup>I define broad regions of origin: Europe, Asia, Africa, Middle East, South America, North America, and Oceania.

<sup>19</sup>The IVS combines the European Values Longitudinal data File 1981-2008 (EVS) and the World Values Surveys Longitudinal data File 1981-2014 (WVS). The aggregated data set that is used in order to obtain country-averages for national pride includes more than 470.000 interviews, covering in total 110 countries.

<sup>20</sup>Using the mean values of wave-specific country fixed effects, as well as using simple country-averages as measure of national pride, does not change the results.

and other aggregated variables on national feelings. Column (1) reports the measure of national pride that I utilize in most of my analysis (country fixed effects). In column (2), the simple country-averages of national pride from the IVS are displayed. The values of the two national pride measures differ for some countries more than for others. However, they are strongly correlated and produce similar results.

The mean value of national pride (country fixed effects) among the different countries in the IVS is 2.39, indicating that national pride is on average important around the world. However, national pride varies considerably across countries, with the lowest value of 1.54 in Hong Kong and the highest value of 2.89 in Ghana. The values resonate quite well with other research on national pride and national attachment. Leading countries in a ranking of general national pride among 21 countries by Smith and Kim (2006), such as the United States, the Philippines or Australia, also have considerably high average values of national pride in the Integrated Values Survey (United States 2.62, Philippines 2.69, Australia 2.59), whereas low ranked countries like Latvia and Germany also have low average values of national pride (Latvia 2.06, Germany 1.77).

To argue that the measure of national pride in the IVS indeed reflects national pride or national feelings, I additionally use data from the International Social Survey Programm (ISSP), which conducted studies on national identity in 1995 and 2003.<sup>21</sup> Comparing the values of the IVS national pride variable with an identically phrased question about national pride from the ISSP data in column (3) in Table A3 shows a high correlation (0.873). Thus, the pattern of national pride is not unique to the corresponding variable in the World Values Survey or the European Values Survey.<sup>22</sup>

### 3.2.2 Identifying Assumption and Discussion

The exclusion restriction demands that the instrument affects the integration outcomes of second-generation immigrants only through the national attachment of their parents. In other words, the identifying assumption of my IV-approach is that the average national pride of the population in the origin country of immigrants is exogenous to the integration outcomes of immigrants' children, conditional on the large set of controls.

There are three major threats to the exclusion restriction: First, the measure of national pride could not only pick up differences in the importance of national feelings across countries, but proxy differences in other characteristics of countries that are relevant for the long-term integration and success of immigrants and their children in the destination country. Most importantly, average national pride may be correlated with (the quality of) education or economic development of origin countries, i.e., unobserved human capital

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<sup>21</sup>Most literature in political sciences and sociology on national identity/feelings uses this data source. However, it covers much less countries than the IVS – at most 34 in 2003.

<sup>22</sup>The sociological literature distinguishes between “nationalism” and “constructive patriotism” as two concepts of national identity. In the robustness section, I further employ the ISSP data to construct composite measures of “nationalism” and “constructive patriotism” to test whether the main results are robust to alternative concepts of national feelings.

could bias my results. Similarly, national pride in the origin country may reflect other dimensions of culture that affect integration through similar channels than national identity. If, for example, national pride is higher in countries that exhibit strong family ties, this omitted factor may favor the formation of ethnic networks among immigrants and drive the results.

In general, the problem of omitted variables at the level of the origin country is common to all studies that use aggregate culture proxies from origin countries of immigrants, since they could always reflect other aggregate differences. It should be somewhat less of a concern here as I observe the parents and therefore can control for parent characteristics such as education, the labor market position, age, and years since migration. Looking at raw correlations between national pride and other aggregate variables, one can see in Figure A2a that there exists in fact a negative correlation between real GDP per capita and national pride across countries. Thus, poorer countries exhibit more national pride on average. Furthermore, respondents in English-speaking countries are more proud of their nationality than those in others. However, simply conditioning on regions (Europe, Asia, Africa, Middle East, South America, North America, and Oceania) does eliminate the correlation of those variables as demonstrated in Figure A2b. In all regressions, I include region of origin fixed effects, and further control for GDP per capita and whether the origin country shares the same official language. Hence, I use variation in national pride within geographical regions that are more homogeneous. In sensitivity checks, I additionally control for different aggregate measures of school quality and education in the origin country to address the concern of unobserved human capital further. Moreover, I perform robustness checks where I control for variables on the quality of the potential network of compatriots in the destination city to approximate for unobserved human capital. Similarly, I address the concern of omitted cultural variables by controlling for proxies for family ties, religiosity, and generalized trust in the origin country. The main results are very robust to the inclusion of these additional control variables.

The second threat to the exclusion restriction is that the average national pride in the origin country may be related to selective immigration.<sup>23</sup> In this case, national pride is correlated with factors that lead different parts of the skill-distribution to migrate. One

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<sup>23</sup>Selection with respect to the decision to re-migrate may also play a role for identification – it is, however, not directly related to the exclusion restriction but rather an alternative mechanism through which national attachment may produce my results. If return migrants are negatively selected from the pool of immigrants in the host country, and national attachment increases the probability of return migration, selective return migration will downward bias my results as the remaining second-generation immigrants in my sample would be positively selected. The literature suggests that 20-50% of an immigrant cohort leave within 10 years in the host country (Lubotsky, 2007; Dustmann and Görlach, 2015, for a survey). Parents in my sample have on average been in the United States for 20 years. Hence, my sample is likely to include those immigrants and their children that stay permanently in the U.S., since major return migration movements should have already happened before the survey had been conducted. However, this potentially selected sample should also reflect the policy-relevant population when studying determinants of successful long-term integration. In additional robustness checks, I show that a pronounced origin attachment of parents in my sample does not affect the probability to plan return migration or to move temporarily to the origin country.

reason to believe that average national pride may affect the skill selection of emigrants is that it may determine the costs of migration. Assuming a diminishing marginal utility of income, immigrants from countries with high national pride may be more negatively selected. A second reason to suspect that national identity might affect the selection of migrants is that the emergence of authoritarian systems or conflicts may be correlated with the average level of national pride of countries. Thus, national pride may be correlated with the migration motive, which may affect the skill-selection of migrants, and induces different incentives to invest in (country-specific) human capital (Chin and Cortes, 2015; Becker et al., 2020).

Since the main specification controls for parents' education and labor market position, and since controlling for the potential (compatriot) network's quality does not change the results, this direct effect of selective immigration should be limited in my setting. To address the issue of selective migration more systematically, I additionally use country-pair data on the education of immigrants in the U.S. and the populations in several origin countries (Docquier et al., 2009).<sup>24</sup> I construct a measure of under- or over-education of the emigrant population that lives in the U.S. in a given year, relative to the origin country population, and do not find evidence that average national pride is negatively correlated with the skill selection of immigrants to the U.S. In fact, coefficients rather point to positive than negative selection. Moreover, there is no evidence that national pride is significantly related to aggregate measures of conflict or polity, or that the migration motive would affect my results.

Finally, the exclusion restriction could be violated if the origin country's average national pride affects children's integration outcomes through other aspects of socialization, for example through other family members than their parents or through media consumption. However, there are reasons to believe that these other channels play a minor role. Parents can in general be expected to have an influence on how other family members or media consumption affect their children – especially because internet access was not common at the time that the survey was conducted (i.e., the 1990s). Furthermore, parents are likely to be affected by other family members and media themselves, such that these other channels will shape parents' origin attachment. Therefore, the main effect would still go through the instrumented variable. However, in case that immigrant children are directly affected by the average national pride in their origin country, the effect of parents' origin attachment on their children's education could be overestimated. In order to address these concerns, I provide further sensitivity checks of the IV results by performing the Conley, Hansen, and Rossi (2012) analysis of plausible exogeneity. It suggests that to render the IV results insignificant, more than 40% of the overall effect of my instrument would have to come through these alternative channels.

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<sup>24</sup>The data cover the years 1990 and 2000 and include information on the education of immigrant stocks from different origin countries, and the corresponding information on the education of the populations in the origin countries.

## 4 Main Results

### 4.1 First Stage

Table 1 presents estimates of the first-stage relationship between national pride in the origin country of immigrant parents and their origin attachment. The results in column (1) show that national pride in the country of origin has a strong and highly significant positive effect on the composite measure ‘Origin Ties’. A standard deviation increase in the origin country’s average national pride (0.155) increases the measure of immigrant parents’ origin attachment by 27% of a standard deviation.

Moreover, national pride in the origin country highly significantly affects all components of ‘Origin Ties’ (columns (2)-(6)). Immigrants from countries with a higher average national pride are more likely to be very proud of their origin country (column (2)). A standard deviation increase in national pride in the country of origin increases the probability that immigrant parents are very proud of their origin country by 6.6 percentage points. If one relates this effect to specific origin countries, a more illustrative example can be constructed: Immigrants from Germany, a country with low average national pride, have a 14.6 percentage points lower probability of being very proud of their origin country than immigrants from France, a country with relatively high national pride. Furthermore, strong national pride in the country of origin increases the probability to converse a lot with their children about the country (column (3)), celebrate the origin country’s holidays (column (4)), buy from stores owned compatriots (column (5)), and consider contact with compatriots as very important (column (6)).

All in all, national pride in the country of origin appears to have strong explanatory power to predict the origin ties of immigrants, as well as all single variables that are combined in the composite measure. The results in Table 1 therefore support the empirical strategy to use national pride in the country of origin to instrument the national attachment of parents. Regarding the relevance of this instrument, one can also see in all Tables that report IV-estimates (Tables 2-6) that the instrument is clearly relevant, since the first stage is strong (see column (1) in all Tables), and all specifications have F-Statistics varying between 11 and 46.

### 4.2 Social Networks

The second stage of the IV-regressions investigates whether a strong origin attachment of immigrant parents has negative effects on the integration of second-generation immigrant children.<sup>25</sup> One of the key results of the theoretical model was that immigrants with a

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<sup>25</sup>For ease of comparison, I report the corresponding OLS and reduced-form estimates for most integration outcomes in Table A5. The OLS estimates are closer to zero than the IV estimates, and mostly insignificant. The apparent bias does not support the idea that a failed integration of immigrants causes a stronger attachment to the origin country. Instead, it seems to be the case that immigrants who integrate

strong origin identity  $I_p$  will acculturate less with respect to social networks. The results in Table 2 are in line with this idea, because the IV-estimates for outcomes regarding the ethnic composition of social networks in different CILS-waves point in this direction. Estimates in columns (2) and (3) show that parents with a stronger origin attachment live in neighborhoods with more foreign and less White American neighbors. Both coefficients are statistically significant at a 10 and 5 percent level, respectively. The magnitude of these effects is fairly large, as a standard deviation increase in origin ties (1.371) leads to a 19.3 percentage points higher probability of living in a neighborhood with mostly foreign neighbors, and decreases the probability of living in a neighborhood with mostly White American neighbors by 18.9 percentage points. In columns (4) and (5), I further analyze the effect of parents' origin attachment on the probability that their offspring has mostly foreign friends at age 14 or age 17, respectively. Both coefficients are positive, but it is statistically significant only for immigrant children at age 17. A standard deviation increase in origin ties of a second-generation immigrant's parent raises the probability of having mostly foreign friends at age 17 by 28.9 percentage points.

Overall, results in Table 2 suggest that the national attachment of parents has an impact on the ethnic network of their children. They grow up in different neighborhoods where they are exposed to less natives and more foreigners. Furthermore, they have more foreign friends throughout adolescence.

### 4.3 Identity

Apart from selecting into different social networks, the theoretical model illustrated that immigrants with a pronounced origin identity will transmit this strong identity to their children. Table 3 presents the IV-results for the effect of parents' origin attachment on their children's origin country identity in all three CILS-waves. Indeed, the estimates show that a stronger attachment of parents to their origin country significantly increases the probability that their children self-identify by their origin nationality. This result holds throughout all three waves, for children at age 14, 17, and 24, though decreasing in age. Also the magnitude of the effect is sizable, since a standard deviation increase in origin ties of parents leads to a 21.1 percentage points increase in the probability that a 14 years-old child will self-identify with its country of origin.

The IV-results in Table 3 suggest that the origin identity is in fact more pronounced for those second-generation immigrants whose parents are more attached to their country of origin. Recalling the theoretical discussion, a stronger national identity of immigrant children will also influence their social networks – thus, the results on the network composition of children in the previous section is partly driven by their own choices as well. Together, the stronger ethnic networks and the more pronounced origin country identity of children will reduce incentives to invest in destination country-specific and general

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less successfully identify less as immigrants.

human capital.

#### 4.4 Language Use and Language Skills

Given the effects of parents' origin attachment on the social networks and national identity of their children, returns to country-specific human capital might be lower for children whose parents are strongly attached to the origin country. For instance, growing up in an environment with fewer natives and having more foreign friends, immigrant children may not need to speak English often, and would therefore develop fewer English skills. Tables 4 and 5 present the IV-results for outcomes regarding language use and skills, respectively. The estimates in columns (2), (4), and (5) in Table 4 illustrate that adolescents whose parents are more attached to the origin country are significantly less likely to speak English with their friends at all ages. The magnitude of this effect is relatively large throughout all waves. For example, a standard-deviation increase in origin ties of the parents increases the probability that 14 years-old children will not speak English with their friends by 27.6 percentage points. Furthermore, the origin attachment of parents significantly increases the probability that their offspring will not communicate in English with their parents (columns (3) and (6) for age 14 and 24). Finally, immigrant children at age 24, whose parents are very attached to the origin country, are less likely to want to raise their own children with English as the primary language at home (column (7)). Hence, these effects are likely to be transmitted even to the third generation.

The results in Table 4 support the idea that a stronger origin attachment of parents lowers the incentives and habit of their children to speak English. Table 5 shows the estimates for the effects of origin ties on self-assessed language skills. The coefficient is negative, but insignificant for parents and 14 years-old children. However, the effect becomes larger and statistically significant throughout adolescence. At 24 years old, a standard deviation increase in national attachment of parents lowers language skills by 0.18 points (measured on a scale from 1 to 4). This finding could be explained by a divergence throughout adolescence due to the different social surrounding and different language habits.

Overall, the results in this subsection indicate that there exist negative effects of the national attachment of parents on the language use and skills of second-generation immigrants. These findings are consistent with the results that they have stronger ethnic networks and a stronger origin country identity. The negative effects on language skills suggest that there exist in fact lower incentives to invest in country-specific human capital. Lower language skills are likely to affect the human capital formation of second-generation immigrants with consequences for labor market prospects.

## 4.5 School Performance

Different networks, and in particular different language skills, should also affect the performance of immigrant children in school and later in the labor market. Table 6 reports the IV-estimates of the relationship between parents' origin attachment and education outcomes of their children. The results indicate that parents' origin identity negatively affects their children's education outcomes. A strong attachment of parents to their origin country has sizable and highly significant negative effects on their children's math and reading achievement test percentiles (columns (2) and (3)). For example, a standard deviation increase in parents' origin attachment leads to a 16 percentage points decrease in the reading percentile-rank of their children at age 14. In columns (4) and (5), one can further see that for both 14 and 17 years-old children, a higher national attachment of parents leads to a significantly poorer grade point average for them. The magnitude of this effect is quite large, since a standard deviation increase of parents' origin ties decreases the GPA of 17 years old children by about 20%. Among 24 years-old immigrant children, estimates point towards the same direction, but they are not statistically significant. Nonetheless, the coefficient in column (7) for the effect of parents' national attachment on the probability that 24 years-old immigrant children have graduated from college within the last five years, is very close to being significant at a ten percent level. The finding that there are no significant effects on the years of education and other measures of education at age 24 does not necessarily mean that there is no effect on education in the long run. Instead, the available outcomes are not as precise and objective as test scores or grade point averages at lower ages.

In sum, the results confirm that origin attachment of parents has sizable negative effects on the assimilation of their children. Second-generation immigrants whose parents have a strong origin country identity grow up in different neighborhoods, have stronger ethnic networks, and have less contacts with natives. They develop a stronger origin identity themselves, are less likely to speak English with their friends and families, and have lower language skills. Finally, a stronger origin identity of parents impedes the school performance of their children, especially objective measures such as test achievement scores and grade point averages.

## 5 Robustness

### 5.1 Threats to the Exclusion Restriction

As discussed in Section 3.2, there exist three major threats to the exclusion restriction. First, it could be violated if the aggregate measure of national pride proxies other country-differences that are not captured by the control variables. Second, national pride may be related to the skill-selection of immigrants and this selection could drive the results.

Third, national pride in the origin country may affect immigrant children’s integration through other channels than their parent’s national identity. In this subsection, I perform several robustness checks to address these different threats to the exclusion restriction.

### 5.1.1 Unobserved Human Capital and other Dimensions of Culture

The problem of omitted variables, and in particular unobserved human capital, is common in all studies that utilize aggregate culture proxies from immigrants’ origin countries. The fact that I can control for parent characteristics such as age, years since migration, education, and the labor market position should decrease the problem of unobserved human capital. Also the origin-country control variables GDP per capita and English-speaking, as well as the region of origin fixed effects aim to minimize this problem.

I address this concern further in columns (1) to (4) of Table A6 by adding the following proxies for (the quality of) human capital in the origin country to the main model: the average years of education of women aged 25 and older in the country of origin (Gakidou et al., 2010);<sup>26</sup> an index of knowledge distribution that was constructed as the arithmetic mean of the percentage of students and the percentage of literates in the origin country (Vanhanen, 2003); the share of non-agricultural population as a percentage of total population (Vanhanen, 2003); and the Human Development Index (UNDP, 2004). The timing of those variables is as close to the year of migration of the parents as possible. The results in Table A6 show that my results are fairly robust to all additional independent variables that aim to control for the human capital quality in the origin country of immigrants.

In column (5) of Table A6, I further investigate the problem of unobserved human capital by adding the math achievement percentile rank of children at age 14 as a control variable. This variable was used as an outcome variable in the main analysis, since the test is supposed to capture differences in skill learning among children. However, one might argue that math test scores could reflect unobserved human capital or intelligence. Since it is not clear whether this is the case, finding robust negative effects of parents’ national attachment on children’s integration outcomes with this specification should support the argument that the results are not driven by unobserved human capital. In fact, I find that the results do not change a lot when including math test score percentiles as an explanatory variable.

Unobserved human capital may also be reflected in the quality of ethnic networks of immigrants and their children. In Table A7, I control for characteristics of the potential social network of immigrants in the destination city. More specifically, I use data from the CPS (1994-1995) on immigrants’ human capital and labor market performance and aggregate them by origin countries and city of residence. These aggregate measures are then used as additional control variables in the main specification. In column (1) of Table A7, I add the shares of high-skilled and low-skilled immigrants in city  $c$  from origin-

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<sup>26</sup>Same results for average years of education of men.

country  $o$  to the main specification. Column (2) extends the model by adding the share of compatriots who live below the poverty line. The average labor market performance of compatriots is controlled for in columns (3) and (4), where the labor force participation and unemployment rates (column (3)) as well as the average log real wage earnings of each origin group (column (4)) are added to equations (6) and (7). The results in Table A7 are very similar to the main results. In particular the results of language and school outcomes are very robust to the inclusion of all additional control variables.

Similar to unobserved human capital, omitted variables with regard to other dimensions of culture may violate the exclusion restriction. If the aggregate measure of national pride is correlated with other cultural values that affect the formation of (ethnic) networks among immigrants or integration more generally, this would bias my results. The robustness checks in Table A8 address this concern for the cultural dimensions of family ties, religiosity, and generalized trust.

It is plausible that immigrants from cultures that assign a high importance to the family, form different social networks and rely more on ethnic networks in the destination country. If countries' average national pride is correlated with the role of the family in society, my main results might be driven by the importance of family ties rather than national identity. To test for this, I add different aggregate measures of family ties to the regressions in columns (1) to (3) of Table A8. The empirical concept of family ties is based on the work of Alesina and Giuliano (2010, 2011) and Alesina et al. (2015). More specifically, I use three different variables from the Integrated Values Survey (1981-2014) on the attitudes and opinions regarding the role of the family, and construct composite measures of family ties by using their principal component (column (1)) or their sum (column (2)).<sup>27</sup> In column (3), I use only the first of the three questions asking about the importance of the family in a respondent's life, since it is similarly coded to the national pride variable (taking values between 1 and 4). To aggregate family ties on the country-level, I use again country fixed effects from regression models for the family ties variables, controlling for individual characteristics and wave fixed effects. The results in columns (1) to (3) of Table A8 show that the main results are robust to the inclusion of the different controls for family ties. Even though the coefficients of the family ties variables are indeed positively associated with the formation of ethnic networks (not reported), and the size of the coefficients of 'Origin Ties' is partly reduced when including the additional controls, the estimates show that national attachment of parents significantly impedes the

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<sup>27</sup>The composite measures consist of the following three questions in the Integrated Values Survey 1981-2014: The first question asks respondents about the importance of family in their life, and can take values from 1 to 4 (with 1 being not important at all and 4 very important). The second question asks whether the respondent agrees with one of the two statements (taking the values of 0 and 1 respectively): 1) One does not have the duty to respect and love parents who have not earned it; 2) Regardless of what the qualities and faults of one's parents are, one must always love and respect them. The third question asks respondents to agree with one of the following statements (again taking the values of 0 and 1 respectively): 1) Parents have a life of their own and should not be asked to sacrifice their own well being for the sake of their children; 2) It is the parents' duty to do their best for their children even at the expense of their own well-being.

integration of their children in all dimensions considered.

In columns (4) and (5) of Table A8, I control for two more cultural dimensions that the aggregate measure of national pride might take up. More specifically, I add aggregate measures of religiosity and generalized trust to the models. Both, differences in importance of religion and in trust, might affect immigrants' formation of social networks and their incentives to invest in country-specific human capital in the destination country. The measures are again taken from questions in the IVS. Religiosity is measured by a question on the importance of the religion, which takes values between 1 (not important at all) and 4 (very important). Generalized trust is a dummy variable taking the value of 1 if a respondent agrees with the statement that most people can be trusted. The estimates in columns (4) and (5) of Table A8 are not affected by including these additional control variables to the main specification.

Overall, the specification tests in Tables A6, A7 and A8 do not suggest that the results are driven by omitted country-differences that are captured by the measure of national pride in the origin country.

### 5.1.2 National Pride and Selective Immigration

The second major threat to the exclusion restriction is that national pride might be related to selective migration from origin countries. If, for example, different parts of the skill distribution would migrate due to differences in average national pride, this selection may drive the results.

Since the main specification controls for parents' education and labor market position, this direct effect of selective immigration should be limited in my setting. Additionally, the robustness check in Table A7 addresses this issue more directly, since it takes into account the characteristics of those potentially selected compatriots who actually migrated to the U.S. As discussed in the previous section, the main results do not change when controlling for the average education, labor market position, and wages of compatriots living in the destination city.

I investigate the topic of selective immigration more systematically in Table A9. In a first step, I use country-pair data on emigration stocks and rates by educational attainment for 195 origin countries in 1990 and 2000 (Docquier et al., 2009). The data differentiates three skill-groups  $s$ : high-skilled, medium-skilled, and low-skilled. I exploit this information to construct skill-specific emigration rates to the U.S. for each origin country  $o$  and year  $t$ .<sup>28</sup> These emigration rates are then used to construct a measure of skill-selection  $\theta_{sot}$ . In particular, I use the difference between the skill-specific and the

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<sup>28</sup>To calculate the (skill-specific) emigration rates, I use the sum of (skill-group) migrants in the U.S. and the (skill-group) population in the origin country in the denominator. Results do not change if I add (skill-group) migrants in all other destination countries to the denominator.

total emigration rate, normalized by the total emigration rate:

$$\theta_{sot} = \frac{\left( \frac{\#Skill\_Emigrants\_US_{sot}}{\#Skill\_Population_{sot}} - \frac{\#Emigrants\_US_{ot}}{\#Population_{ot}} \right)}{\frac{\#Emigrants\_US_{ot}}{\#Population_{ot}}}. \quad (8)$$

$\theta_{sot}$  is larger than 0 if the skill-specific emigration rate to the U.S. is larger than the total emigration rate to the U.S. Negative selection will be indicated by a large values of  $\theta_{sot}$  for  $s = low\_skilled$ , and low values of  $\theta_{sot}$  for  $s = high\_skilled$ .

I run regressions of the following type:

$$\theta_{sot} = \beta_0 + \beta_1 national\_pride_o + \beta_2 X_{ot} + \nu_t + \varepsilon_{ot}. \quad (9)$$

$\beta_1$  then measures the correlation between average national pride in origin countries and the relative skills of emigrants from origin countries to the U.S. I further control for time fixed effects ( $\nu_t$ ) and the origin country-specific controls from the main specification ( $X_{ot}$ ).<sup>29</sup>

Columns (1) to (4) of panel A in Table A9 reports estimates of equation 9. In columns (1) and (2), the outcome is  $\theta_{sot}$  with  $s = low\_skilled$ ; in columns (3) and (4), the outcome refers to  $\theta_{sot}$  for  $s = high\_skilled$ . The results do not support the concern that immigrants from countries with high national pride are more negatively selected on average. In fact, when controlling only for year-fixed effects (columns (1) and (3)), national pride in origin countries is negatively correlated with relative low-skilled immigration, and positively correlated with the relative high-skilled immigration. However, when controlling for the full set of control variables, both coefficients reduce in size and are not significantly different from zero.

One particular argument to believe that national pride might affect the (skill-)selection of migrants is the concern that average national pride of countries may be related to the political system or stability of a country. For example, countries with high national pride may be more authoritarian systems or more prone to conflict, which could prompt immigration for political reasons. Thus, national pride in the origin country of immigrants may be related to their migration motive. While the previous robustness check has shown that these potentially different motives are not reflected in the skill-selection of migrants, it may still bias my results, since refugee immigrants typically invest differently in human capital than those who immigrate for economic reason (Chin and Cortes, 2015). I address this issue in two steps:

In columns (5) and (6) of panel A of Table A9, I analyze whether average national pride is correlated with the regime type and the number of conflicts in countries. The outcomes are an index of institutionalized autocracy<sup>30</sup> (column (5)) and the number of

<sup>29</sup>These controls include region of origin fixed effects, GDP per capita, and whether the country is English-speaking.

<sup>30</sup>Policy IV scale on institutionalized autocracy: an eleven-point scale that is constructed additively

conflict-years in the origin country over the 1990s (column (6)).<sup>31</sup> The average national pride in countries appears not to be significantly correlated with their probability to be an autocracy or with the occurrence of conflicts.<sup>32</sup>

Finally, the CILS data include information on the migration motive for a sub-sample of parents. From this information, I construct a dummy variable indicating if at least one parent migrated for political reasons.<sup>33</sup> Results in panel B of Table A9 indicate that the main results are unchanged if I control for the variable (first row) or if I drop respondents if their parents migrated for political reasons (second row).

Overall, I do not find that the skill-selection of immigrants from countries is negatively affected by the average national pride in their origin countries. In fact, coefficients rather point to positive than negative selection. Moreover, there is no evidence that the motives of immigrants significantly affect my results.

### 5.1.3 Local-to-Zero Approach (Conley et al., 2012)

The third major concern with regard to the exclusion restriction is that national pride in the origin country of immigrant children may affect them through other channels than their parents' origin attachment. As discussed in Section 3.2.2, the effects of national pride through channels such as family members or media consumption are likely to be minor compared to its effect that comes through parents' origin attachment.

In order to address remaining concerns regarding the exclusion restriction, I conduct a sensitivity analysis of the IV estimates to potential deviations from the exclusion restriction following the local-to-zero approximation method proposed in Conley, Hansen, and Rossi (2012). This approach allows for a direct effect of the instrument on the outcome variable and allows to infer how sensitive results from the following second stage equation of the 2SLS are to deviations from the perfect exclusion restriction:

$$Y_{cpod} = \beta_0 + \beta_1 \widehat{origin\_ties}_{pod} + \gamma national\_pride_o + \beta_2 X_{cpod} + \nu_d + \lambda_r + \varepsilon_{cpod}. \quad (10)$$

Following Conley et al. (2012), I then assume that the potential direct effect of the instrument  $national\_pride_o$  on integration outcomes  $Y_{cpod}$ ,  $\gamma$ , is uniformly distributed over an interval  $[0, \delta]$  with  $\delta > 0$  for outcomes with positive IV-estimates, and an interval  $[\delta, 0]$

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from variables on the competitiveness of political participation, the regulation of participation, the openness and competitiveness of executive recruitment, and constraints on the chief executive (Marshall and Jagers, 2002). I use the mean value of the index over the 1990s (results do not change if using scores before or after, available upon request).

<sup>31</sup>I use conflict data from the UCDP/PRIO Conflict Database (Gleditsch, 2002). A “conflict” is defined as a minor armed conflict with at least 25 battle-related deaths in a year in the country of origin. I use the sum of years in which “conflicts” occurred in the origin country during the 1990s. Results do not change if considering a different time horizon (results available upon request).

<sup>32</sup>Moreover, there are no interactions with respect to the skill-selection of immigrants. i.e. immigrants from high-national-pride countries that come from autocracies or countries with conflicts are not more or less negatively selected (not reported).

<sup>33</sup>Since the information exists only for a relatively small number of observations, I do not use this variable in the main model.

with  $\delta < 0$  for outcomes with negative IV-estimates. By varying  $\delta$ , I can then identify the threshold at which the second-stage coefficient on national attachment of parents becomes insignificant at the ten percent level.<sup>34</sup>

Figure A3 presents the results for different outcomes using my main specification. To gauge magnitudes and in order to compare the results across different outcome variables, I do not plot the interval size  $\delta$  on the  $x$ -axis, but its share with respect to the reduced-form estimates of the national pride instrument on the respective outcomes.<sup>35</sup> Thus, moving along the  $x$ -axis shows how the confidence interval of the IV-estimate is affected if one allows for a larger direct effect of the instrument – measured as percentage share of the reduced-form estimate.

The results in Figure A3 are fairly similar across the different outcome variables: the thresholds for  $\delta$  for all six integration outcomes is found to be at values that correspond to about 40% of the reduced-form estimates. For example, the threshold at which the IV-estimate for the outcome “English Skills (Age 24)” would turn insignificant is  $\delta = -0.155$ . That is, as long as the direct effect of the instrument on “English Skills (Age 24)” is of lower magnitude than  $-0.155$ , the second stage is still significant at the ten percent level. Relating this  $\delta$ -threshold to the reduced-form effect, which is  $-0.330$  (see Table A5), leads to a threshold of 47% of the size of the reduced-form effect.

Overall, Figure A3 suggests that to render the IV results insignificant, about 40% of the overall effect of the instrument would have to come through some omitted third variable that is also captured by average national pride in the origin country. It seems implausible that national pride in the origin country would affect children’s integration through channels like the family in the home country or media consumption with a magnitude as large as 40% of the total effect. Furthermore, it seems unlikely that unobserved human capital would cause so much endogeneity given the detailed control variables included in the main specification, and the previous robustness checks. Hence, the local-to-zero approach of Conley et al. (2012) supports the robustness of my main results.

## 5.2 Alternative Samples

Another concern about the main results may be that the particular composition of immigrant populations in the cities where the Children of Immigrants Longitudinal Survey took place or the sample composition may drive the results. In order to test for this, Table A10 presents IV-results of the main specification for different subsamples. More specifically, in the first three rows I drop the main immigrant groups, since one might be concerned that the large number of second-generation immigrants with parents from

<sup>34</sup>Satyanath et al. (2017) implement the Conley et al. (2012) local-to-zero approach very similarly in order to identify thresholds at which their IV-estimates turn insignificant.

<sup>35</sup>The reduced-form estimate is obtained in the regression  $Y_{cpod} = \beta_0 + \beta_{RF} national\_pride_o + \beta_2 X_{cpod} + \nu_d + \lambda_o + u_{cpod}$ , and the results are presented in Panel B of Table A5. The values on the  $x$ -axis in Figure A3 are therefore calculated as follows:  $\frac{\delta}{\beta_{RF}}$ .

Mexico or the Philippines could cause the results. As one can see, results are very robust to these changes of the sample.

The sample restriction to only keep the respondents who are observed throughout all three CILS-waves could bias my results, if selective attrition exists. The robustness check in row 4 of Table A10 addresses this concern, where this restriction is dropped. The results remain unchanged. Hence, selective attrition seems not to drive the main results.

Furthermore, one could question the validity of the main results because the sample includes a large number of immigrant children who were born abroad and migrated at an age younger than nine. This sample choice is based on the critical period hypothesis. Literature in psychology and economics suggests that immigrants who arrived at age nine or younger from non-English-speaking countries are able to learn English better than those who arrived at an older age. They are ultimately able to speak English just as well as immigrant children who migrated from English-speaking countries. On the contrary, immigrant children who immigrated at an age above nine from non-English-speaking countries have significantly poorer English-skills, and perform worse with respect to socioeconomic outcomes in the long term (e.g., Bleakley and Chin, 2010). In addition to this argument, results in row 5 of Table A10 illustrate that restricting my sample to those children that immigrated at an age below four does not affect my results.

### 5.3 Alternative Mechanisms

The theoretical argument of this paper is that immigrants who are strongly attached to their origin country are more likely to select into networks with compatriots and expose their children to lower incentives to integrate. These incentives lead children to invest less in country-specific human capital and thus to perform worse in school and in the labor market. This argument could be challenged if there exist alternative channels through which a strong origin attachment of immigrants or their decision to select into ethnic networks affect assimilation. In Tables A11 and A12, I investigate three alternative explanations for the negative effects of national attachment on children's integration. First, I investigate whether a higher probability to remigrate or remit to the origin country could cause my results. Second, I analyze whether a differing quality of the schools that children attend drives the main results. Third, I investigate whether the formation of oppositional identities plays a role.

A pronounced origin attachment could change immigrants' and their children's incentives to invest in country-specific human capital since they might be more likely to remigrate or to remit to their origin country. If immigrants plan to return to their country of origin, it could be rational to invest less effort in building networks with natives or learning the host country's language. Hence, instead of impeding the long-term integration through the consequences of different network preferences, a strong origin identity could reduce the returns to integration due to a shorter time horizon in the host country.

As discussed earlier, about 20-50% of an immigrant cohort leave within 10 years in the host country (Dustmann and Görlach, 2015, for a survey). Since parents in my sample reside in the U.S. on average for 20 years, my sample is likely to include those immigrants and their children that stay permanently in the U.S. In addition to this argument, I investigate whether return migration is affected by the national attachment of immigrants in columns (1) and (2) of Table A11 (Panel A). The outcome variables indicate whether a parent plans to return to her origin country at some point (column (1)), and whether a child has lived more than six month before in the country of origin at age 24 (column (2)). The IV-estimates show that there is no significant effect of national attachment on both dimensions of return migration. Thus, these results do not support the idea that a higher probability to remigrate causes my main results. A similar argument is that immigrants who are strongly attached to their origin country could be more likely (to be obliged) to send remittances. In order to earn and send money as soon as possible to their origin country, children of immigrants with strong origin ties might therefore choose different career paths, have less contact with natives, and invest less in human capital. In column (3) of Panel A, the dependent variable is indicating whether a child has ever sent remittances to the origin country at age 24. However, the insignificant coefficient of ‘Origin Ties’ does not support this alternative argument.

Another alternative argument as to why the attachment of immigrants to their origin could influence the school performance of their children is based on their location choices. The results in Table 2 illustrate that parents who are strongly attached to their origin country live in neighborhoods with more foreigners and less white Americans. It is possible that the quality of schools in these neighborhoods is lower, which may cause the less favorable outcomes of immigrant children in language skills and school performance. In Table A11, I investigate this issue by looking at different outcomes of school quality (Panel A), and by adding school fixed effects to the main specification (Panel B). The results in columns (4) and (5) of Panel A illustrate that the schools of immigrant children whose parents are strongly attached to their origin do not differ significantly in their percentage share of white students or in the probability that the child agrees that there are many gangs in school.<sup>36</sup> In Panel B, I change the specification of the IV-regressions by replacing city fixed effects by school fixed effects. The results are very robust to this specification.

Finally, the formation of oppositional identities may be an alternative mechanism through which a strong origin identity of immigrants may affect the integration of their children. For example, Austen-Smith and Fryer (2005) formalize a particular peer effect, “acting White,” as a two-audience signaling problem: In their model, ethnic minorities face a tension between signaling their type to the outside labor market and their peers, since signals that induce high wages can be signals that induce peer rejection. A similar

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<sup>36</sup>Similar insignificant estimates are found for all other potential proxies for school quality that CILS includes, e.g., number of students, share of minorities, feeling safe, and different types of crime. Results are available upon request.

mechanism could also apply for children of immigrants. As immigrants are found to transmit their national identity to their children, it could affect school and other integration outcomes more directly since it may favor the formation of oppositional identities. In that case, immigrant children with a stronger origin identity might be more likely to reject or oppose the majority population and its norms. This latter channel is investigated in Table A12, where I analyze the effect of parents' national attachment on outcomes reflecting oppositional identities. The estimates in Table A12 do not indicate that a stronger attachment to the origin country of parents has a significant influence on the relationship of an immigrant child to the majority population. Immigrant children whose parents are more attached to their origin country are not less likely to self-identify as Americans. Additionally, the results do not suggest that there exist effects on agreeing or disagreeing to statements whether the U.S. is the best country, or whether Americans feel superior to foreigners when they interact with them.

Overall, the results in Tables A11 and A12 do not support alternative theoretical arguments for the main results.

## 5.4 Alternative Measures of National Pride

The empirical strategy of this study relies on only one measure of national pride in the origin countries. In this subsection, I test the robustness of my main results in this respect. In Table A13, I report reduced-form estimates where the main independent variables are different measures of national pride (columns (1)-(3)) and alternative concepts of national feelings (column (4), (5)). The source of these variables are the IVS (columns (1)-(2)) and the ISSP 2003 (columns (3)-(5)). The dependent variables cover parent and child outcomes from the different integration dimensions analyzed in the main analysis. Due to the low number of origin countries covered in the ISSP, IV-regressions were not always feasible. However, it should support the credibility of the measure used in the main analysis if it gains similar reduced-form estimates than other measures of national pride. Column (1) presents the reduced-form estimates of my instrument from the main analysis. The coefficients are significant for all outcomes and point in the same direction as the corresponding IV-estimates. The estimates in column (2) show that simply using the mean value of national pride from origin countries produces the same results as using country fixed effects from regressions in the IVS (i.e., the instrument). Column (3) reports estimates for the national pride measure from the ISSP. As discussed in section 3.2.1, the number of observations is much lower than for the variables from the IVS, but the estimates are fairly similar to those in the first two columns, even if they are not always significant.

The sociological literature distinguishes between two distinct sub-dimensions of national feelings: nationalism and constructive patriotism. While nationalism can be characterized as a blind idealization of the nation, patriotism rather rejects an idealization of

the nation and reflects a constructive and critical view of it (Schatz et al., 1999; Sidanius et al., 1997). Davidov (2011) proposes composite measures of nationalism and constructive patriotism / civic pride that are constructed in the ISSP data and presented in columns (4) and (5) of Table A3.<sup>37</sup> All three variables, national pride, nationalism, and constructive patriotism, are positively correlated. However, the question regarding national pride in the IVS reflects rather nationalism than constructive patriotism, since the correlation between the IVS-country effects and the nationalism variable from the ISSP is about 0.6, while it is just about 0.4 for constructive patriotism. A similar gap exists between the same question regarding national pride in the ISSP and the two variables. Columns (4) and (5) of Table A13 report the reduced-form estimates for the composite measures on nationalism and civic pride on the integration outcomes of immigrant children. The direction of the coefficients is again the same as for the IVS-variables on national pride. However, the coefficients of the nationalism-variable seem to be slightly more in line with the main results than those of civic pride.

Overall, results in Table A13 show that the main results are not driven by some artifact of the national pride variable in the Integrated Values Survey.

## 6 Additional Results on the Labor-Market Integration of Second-Generation Immigrants

The main results have shown that a strong origin attachment of parents leads to a weaker record of integration of their children in the dimensions of social networks, identity, language use and skills, and education. This weaker integration is likely to affect the labor market position of adult second-generation immigrants as well. Due to the low number of second-generation immigrants that are active in the labor force in the CILS data by age 24, I use in this section data from the Current Population Survey (CPS) between 1994 and 2015. Since there is no information on parents included in the CPS, I estimate the reduced-form, analyzing the relationship between average national pride in the origin country of second-generation immigrants and integration outcomes.

My sample includes second-generation immigrants who are aged between 25 and 65. I define second-generation immigrants in the CPS as respondents who were born in the United States, and have at least one foreign-born parent. The origin country of second-generation immigrants is defined as their mother’s place of birth if she or both parents

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<sup>37</sup>Nationalism is measured as a principal component of the two statements: 1. “The world would be a better place if people from other countries were more like the [Country Nationality of the Respondent]”; and 2 “Generally speaking, [Respondent’s Country] is a better country than most other countries”. Both could be answered on a 5-point scale. Civic pride is measured by three questions about civic and political pride: 1. “How proud are you of [Respondent’s Country] in the way democracy works?”; 2. “How proud are you of [Respondent’s Country] social security system?”; and 3. “How proud are you of [Respondent’s Country] fair and equal treatment of all groups in society?”. All three questions could be answered on a 4-point scale.

are foreign-born, and as the father’s place of birth if only the father is foreign-born. In a first step, I analyze whether the education results from the CILS data persist among adult second-generation immigrants in the CPS. Hence, I estimate the effect of national pride in the origin country on variables indicating whether a respondent is high skilled (university or college degree), medium skilled (high school or vocational degree), or low skilled (no high school or vocational degree). In a second step, I analyze the effect of national pride in the country of origin on classic labor market outcomes of second-generation immigrants. Here, my dependent variables are whether respondents are active in the labor market or not; whether they are unemployed;<sup>38</sup> the natural logarithm of their yearly wage income; and the total income of the respondents.<sup>39</sup> The sample restrictions leave a total sample of 966,771 observations from 87 origin countries (492,368 women and 474,403 men). Since the income variables are obtained only once a year, the sample size for these outcomes is substantially smaller (29,356 women and 38,255 men). Summary statistics for second-generation immigrants can be seen in Table A4. The respondents in the second-generation immigrants sample are on average 44 years old, and they are relatively well educated (37% have at least a Bachelor’s degree). Furthermore, their parents mostly immigrated from European or other North-American countries.

Using this sample of second-generation immigrants from the CPS, I estimate OLS-regressions of the following type:

$$Y_{iost} = \beta_0 + \beta_1 \text{national\_pride}_o + \beta_2 X_{iost} + \nu_s + \sigma_t + \lambda_r + u_{iost}. \quad (11)$$

The left hand side variable  $Y_{iost}$  represents the realization of a dependent variable for individual  $i$  in state  $s$  at time  $t$ , whose parents originate from country  $o$ . The variable of interest in these regressions is  $\text{national\_pride}_o$ , which represents the measure of national pride in the parents’ country of origin  $o$  that has been used as an instrument for national attachment of parents in the main analysis. The estimates can therefore be interpreted as reduced-form estimates and are very similar to the epidemiological approach.  $X_{iost}$  are individual and aggregate origin country control variables.<sup>40</sup> I further control for state fixed effects, year-month fixed effects, and region of origin fixed effects ( $\nu_s$ ,  $\sigma_t$ , and  $\lambda_r$ , respectively). The error terms are clustered at the origin country level.

The education results are presented in Table 7. National pride in the country of origin appears to be negatively associated with the formal education of second-generation immigrants. Both male and female second-generation immigrants from countries with high average national pride are significantly less likely to be high-skilled. A standard deviation increase in national pride in the origin country leads to a 3.4 percentage points decrease in the probability that a male second-generation immigrant has obtained a university or college degree ( $-0.115 * 0.298$ ). This corresponds to a decrease of 10.9% ( $37.0/3.4$ ).

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<sup>38</sup>Additional sample restriction that respondents are active in the labor market.

<sup>39</sup>Additional sample restriction that the respondents are full-time employed.

<sup>40</sup>Individual: Polynomials of age, gender, being non-white; Origin: English language, GDP per capita.

The effect is of similar size among female second-generation immigrants (3.1 percentage points or 11.6%). At the same time, second-generation immigrants from countries with high national pride are more likely to be medium-skilled and low-skilled. Overall, the reduced-form estimates indicate that the negative effects of a strong national identity on education persist among adult second-generation immigrants.

The reduced-form results for labor market outcomes are presented separately for men and women in Panel A and B of Table 8, respectively. They suggest that there exist long-term disadvantages of national attachment on the labor market assimilation of male second-generation immigrants. There is a significant negative effect on labor force participation, a positive effect on the probability of being unemployed, and a negative effect on both wage income as well as total income of male second-generation immigrants. When including controls for education of the respondents in even columns (one potential channel), the coefficients of national pride decrease in size, and the effect on labor force participation becomes insignificant. However, there exists a robust negative effect of national pride in the origin country on the other three outcomes in this stricter specification. A standard deviation increase in national pride in the origin country leads to a 0.26 percentage points increase in the risk of unemployment ( $0.009 * 0.298$ ). This corresponds to an increase of 17.7% ( $4.6/0.26$ ). Compared to the effects of other relevant controls, such as originating from an English speaking country, the effect of a one standard deviation increase in origin national pride is about half the size. The negative significant effect of national pride on wage incomes in column (6) is also quite sizable: A standard deviation increase in national pride in the origin country leads to a 2.1% decrease in wages for second-generation immigrant men. In comparison, the effect of coming from an English-speaking country is 7.2%.

For female second-generation immigrants, the results do not indicate any negative effects of national pride in the origin country on the labor market position. This is surprising given the fact that they are found to have lower formal education in Table 7. Furthermore, when running the main analysis from section 4 separately for male and female immigrant children, negative effects of parents' origin attachment are found to be similarly prevalent for both genders. One possible explanation for this gender difference could be that women, and in particular women with a migration background, have different employment careers than men. They are on average less attached to the labor market and are less likely to work full-time.

Overall, national pride in the country of origin is negatively associated with the formal education of adult second-generation immigrants. Moreover, it negatively affects the labor market performance of male second-generation immigrants. However, since it is not possible in the CPS to control for parents' characteristics or attribute this effect to a specific channel, the negative effects of national pride in the origin country have to be interpreted as suggestive evidence for the long-run effects of national attachment.

## 7 Conclusion

This paper examines how first generation immigrants' origin country identity influences the long-term integration of their children, the second generation. The empirical analysis relies on data from the Children of Immigrants Longitudinal Study (CILS) and an IV strategy, where the origin attachment of parents is instrumented with an aggregate measure of national pride in the country of origin. I find that the origin attachment of immigrant parents negatively affects the integration of their children. Children whose parents are strongly attached to the origin country grow up in different social networks, have less contact to natives, and develop a stronger ethnic identity. In line with the theoretical argument that these factors induce lower incentives to invest in country-specific human capital, the results show that they speak English less frequently and more poorly, and perform worse in school compared to peers whose parents are less attached to their origin country. Furthermore, results from the CPS suggest that a stronger origin identity leads to disadvantages in the labor market for adult male second-generation immigrants.

Since the topic of identity has increasingly attracted attention in recent years, these results have some important implication for the debate on integration. The paper illustrates that long-term integration of immigrants and their children does not only depend on factors such as potential or education. Instead, also the national identity of immigrants influences their development. Whether immigrants orient themselves towards their origin country or whether they are open to the new society, matters for the integration success of immigrants and their descendants. The results of this study therefore support inclusive policies that promote incentives for immigrants to participate in the new society, for example by offering better economic, social and political opportunities. Policies in question include a liberal access to citizenship and other measures that promote the feeling of belonging to the destination society. The recent efforts in many countries to target the identity of immigrants more directly through compulsory integration courses or citizenship requirements could be another way to support the long-term integration of immigrants.

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Table 1: National Pride in the Origin Country and the Origin Attachment of Immigrants

	<i>Origin Ties (PCA)</i> (1)	<i>Very Proud of the country of Origin</i> (2)	<i>Talk a lot with Child about Origin</i> (3)	<i>Celebrate a lot Origin Holidays</i> (4)	<i>Buy from Origin-Stores</i> (5)	<i>Contact to Compatriots very important</i> (6)
National Pride in Origin Country	2.396*** (0.411)	0.426*** (0.139)	0.465** (0.216)	0.665*** (0.131)	0.509*** (0.145)	0.429*** (0.126)
Parent Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes	Yes
Child Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes
Observations	715	715	715	715	715	715
Mean of Dependent Variable	-0.166	0.783	0.505	0.334	0.211	0.439
R-Squared	0.185	0.093	0.074	0.197	0.194	0.094

Notes: The table reports estimates of the relationship between national pride in the origin country and national attachment of the parents in the CILS. The dependent variables indicate whether a parent is very proud of the country of origin (column (2)); whether a parent talks a lot about the origin country with her child (column (3)); whether a parent celebrates origin country holidays a lot (column (4)); whether a parent buys from shops owned by compatriots (column (5)); whether a parent agrees a lot that contact to compatriots is very important (column (6)); and the principal component of all five variables (column (1)). The main independent variable is the average national pride in the country of origin, based on a question in the IVS. The sample includes all foreign-born parents whose children participated in all three CILS-waves. All specifications include parent and origin level controls, as well as city fixed effects (Miami, Fort Lauderdale, San Diego) and region of origin fixed effects (Europe, Asia, South America, North America). Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table 2: National Attachment and Social Networks

		<u>Parents</u>		<u>14 years-old</u>	<u>17 years-old</u>
	<i>First Stage</i>	<i>Most Neighbors Foreigners</i>	<i>Most N. White Americans</i>	<i>Most Friends Foreigner</i>	<i>Most Friends Foreigner</i>
	(1)	(2)	(3)	(4)	(5)
Ties to Origin Country (PCA)		0.141*	-0.138**	0.057	0.211***
National Pride in Origin Country	2.393*** (0.410)	(0.075)	(0.071)	(0.059)	(0.068)
Parent Individual Controls	Yes	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes
Child Individual Controls	No	No	No	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes
Observations	714	714	714	698	690
Mean of Dependent Variable		0.284	0.331	0.606	0.587
F-Statistic		34.056	34.056	46.866	32.751

Notes: The table reports IV-estimates of the relationship between national attachment of parents and outcomes regarding the ethnic composition of the social networks of parents and their children in different CILS-waves (parents in columns (2)-(3), child aged 14 in column (4), aged 17 in column (5)). The dependent variables are whether most of the parents' neighbors are foreigners or whether most neighbors are White Americans (columns (2)-(3)); and whether most or all of the child's friends are foreigners (columns (4) and (5)). The main independent variable is the national attachment of parents, a principal component of different variables indicating attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The sample includes all foreign-born parents or their children if they have participated in all CILS-waves. All specifications include parent and origin level controls, as well as city fixed effects (Miami, Fort Lauderdale, San Diego) and region of origin fixed effects (Europe, Asia, South America, North America). Regressions on child-outcomes further include child characteristics. Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table 3: National Attachment and Identity

		<u>14 years-old</u>	<u>17 years-old</u>	<u>24 years-old</u>
	<i>First Stage</i>	<i>Ethnic Self-Identity: National</i>		
	(1)	(2)	(3)	(4)
Ties to Origin Country (PCA)		0.154*** (0.054)	0.121** (0.055)	0.064* (0.038)
National Pride in Origin Country	2.396*** (0.411)			
Parent Individual Controls	Yes	Yes	Yes	Yes
Child Individual Controls	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes
Observations	715	715	715	695
Mean of Dependent Variable		0.239	0.379	0.265
F-Statistic		34.042	34.042	40.307

Notes: The table reports IV-estimates of the relationship between national attachment of parents and the self-identity of their children in different CILS-waves (child aged 14 in column (2), aged 17 in column (3), and aged 24 in column (4)). The dependent variable in all columns is whether the child self-identifies by origin nationality as opposed to self-identifying as American, hyphenated, or in terms of race. The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The sample includes all children of foreign-born parents who participated in all CILS-waves. All specifications include parent, child and origin level controls, as well as city fixed effects (Miami, Fort Lauderdale, San Diego) and region of origin fixed effects (Europe, Asia, South America, North America). Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table 4: National Attachment and Language Use

		<u>14 years-old</u>		<u>17 years-old</u>		<u>24 years-old</u>	
	<i>First Stage</i>	<i>No English with Friends</i>	<i>Often / Always no English with Parents</i>	<i>No English with Friends</i>	<i>Only English with Friends</i>	<i>No English with Parents</i>	<i>Hope to raise Children in English</i>
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Ties to Origin Country (PCA)		0.201*** (0.071)	0.134** (0.062)	0.176*** (0.052)	-0.199*** (0.050)	0.109* (0.057)	-0.236*** (0.081)
National Pride in Origin Country	1.796*** (0.545)						
Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Origin Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Observations	645	645	686	714	701	703	696
Mean of Dependent Variable		0.639	0.844	0.529	0.551	0.350	0.293
F-Statistic		10.869	21.746	34.032	30.110	29.990	28.386

Notes: The table reports IV-estimates of the relationship between national attachment of parents and variables regarding their children's language use in different CILS-waves (child aged 14 in columns (2)-(3), aged 17 in column (4), aged 24 in columns (5)-(7)). The dependent variables are whether the child speaks no/only English with friends (columns (2), (4), (5)); whether the child speaks (often/always) no English with its parents (columns (3) and (6)); and whether the child hopes to raise own children in English (column (7)). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The sample includes all children of foreign-born parents who participated in all CILS-waves. All specifications include parent, child and origin level controls, as well as city fixed effects (Miami, Fort Lauderdale, San Diego) and region of origin fixed effects (Europe, Asia, South America, North America). Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table 5: National Attachment and Language Skills

		<u>Parents</u>	<u>14 years-old</u>	<u>17 years-old</u>	<u>24 years-old</u>
	<i>First Stage</i>	<i>English Skills</i>	<i>English Skills</i>	<i>English Skills</i>	<i>English Skills</i>
	(1)	(2)	(3)	(4)	(5)
Ties to Origin Country (PCA)		-0.084 (0.198)	-0.059 (0.050)	-0.109* (0.059)	-0.132*** (0.028)
National Pride in Origin Country	2.248*** (0.408)				
Parent Individual Controls	Yes	Yes	Yes	Yes	Yes
Child Individual Controls	No	No	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes
Observations	698	698	715	715	652
Mean of Dependent Variable		2.986	3.790	3.810	3.852
F-Statistic		30.300	34.042	34.042	33.663

Notes: The table reports IV-estimates of the relationship between national attachment of parents and language skills of parents and their children in different CILS-waves (parents in column (2), child aged 14 in column (3), aged 17 in column (4), aged 24 in column (5)). The dependent variable English skills is a combination of different self-assessed language skills (speak, read, understand, write). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The sample includes all foreign-born parents or their children if they have participated in all CILS-waves. All specifications include parent and origin level controls, as well as city fixed effects (Miami, Fort Lauderdale, San Diego) and region of origin fixed effects (Europe, Asia, South America, North America). Regressions on child-outcomes further include child characteristics. Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\*  $p < 0.01$ , \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Table 6: National Attachment and Education

	<u>14 years-old</u>			<u>17 years-old</u>		<u>24 years-old</u>	
	<i>First Stage</i>	<i>Math Achievement Percentile</i>	<i>Reading Achievement Percentile</i>	<i>Grade Point Average</i>	<i>Grade Point Average</i>	<i>Years of Education</i>	<i>College degree</i>
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Ties to Origin Country (PCA)		-12.837** (6.316)	-11.964*** (4.638)	-0.383*** (0.138)	-0.433** (0.187)	-0.210 (0.297)	-0.129 (0.079)
National Pride in Origin Country	2.431*** (0.474)						
Parent Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Child Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Observations	663	663	689	711	711	703	702
Mean of Dependent Variable		56.069	47.755	2.822	2.808	14.519	0.370
F-Statistic		26.308	29.202	38.374	38.374	33.787	33.428

Notes: The table reports IV-estimates of the relationship between national attachment of parents and education outcomes of their children in different CILS-waves (child aged 14 in columns (2)-(4), aged 17 in column (5), aged 24 in columns (6)-(9)). The dependent variables are Stanford math and reading achievement percentiles (columns (2) and (3)); the grade point average (columns (4) and (5)); years of education (column (6)); and whether the child has graduated from college in the last 5 years (column (7)). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The sample includes all children of foreign-born parents who are if they and their parents have participated in all CILS-waves. All specifications include parent, child and origin level controls, as well as city fixed effects (Miami, Fort Lauderdale, San Diego) and region of origin fixed effects (Europe, Asia, South America, North America). Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\*  $p < 0.01$ , \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Table 7: National Pride in the Origin Country and Education Outcomes

	<u>Men</u>			<u>Women</u>		
	<i>High Edu.</i>	<i>Med Edu.</i>	<i>Low Edu.</i>	<i>High Edu.</i>	<i>Med Edu.</i>	<i>Low Edu.</i>
	(1)	(2)	(3)	(4)	(5)	(6)
National Pride in Origin Country	-0.115** (0.057)	0.084* (0.046)	0.031* (0.019)	-0.106* (0.058)	0.082* (0.044)	0.024 (0.021)
Observations	474456	474456	474456	492375	492375	492375
Mean of Dependent Variable	0.370	0.546	0.084	0.361	0.561	0.078
R-Squared	0.083	0.036	0.056	0.097	0.040	0.067
Individual and Origin Controls	Yes	Yes	Yes	Yes	Yes	Yes
Year-Month Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes
State Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes

Notes: The table reports estimates of the relationship between national pride in the country of origin and second-generation immigrants' level of education in the CPS (1994-2015). The binary dependent variables indicate whether a second-generation immigrant is high skilled, i.e., university or college degree (column (1) and (4)); medium skilled, i.e., high school or vocational degree (columns (2) and (5)); or low skilled, i.e., no high school or vocational degree (column (3) and (6)). The main independent variable is the average national pride in the country of origin (variable from the IVS). The sample includes all second-generation immigrants who are between 25 and 65 years old. All specifications include individual and origin level control variables. Furthermore, year-month fixed effects, state fixed effects, and region of origin fixed effects (Europe, Asia, Middle East, Africa, Oceania, South America, North America) are included. Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table 8: National Pride in the Origin Country and Labor Market Outcomes

	<i>Labor Force Participation</i>		<i>Unemployed</i>		<i>Log Wage</i>		<i>Log Total Income</i>	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
<b>Panel A: Men</b>								
National Pride in Origin Country	-0.018*	-0.007	0.013***	0.009***	-0.121*	-0.071**	-0.116*	-0.065*
	(0.009)	(0.008)	(0.004)	(0.003)	(0.067)	(0.034)	(0.068)	(0.034)
Observations	474403	474403	410328	410328	38255	38255	38244	38244
Mean of Dependent Variable	0.865	0.865	0.046	0.046	10.678	10.678	10.754	10.754
R-Squared	0.107	0.127	0.012	0.018	0.149	0.245	0.175	0.288
<b>Panel B: Women</b>								
National Pride in Origin Country	-0.001	0.013	0.006	0.003	-0.101	-0.049	-0.082	-0.029
	(0.010)	(0.009)	(0.005)	(0.004)	(0.068)	(0.036)	(0.067)	(0.033)
Observations	492368	492368	364096	364096	29356	29356	29340	29340
Mean of Dependent Variable	0.739	0.739	0.043	0.043	10.369	10.369	10.450	10.450
R-Squared	0.057	0.085	0.008	0.015	0.146	0.258	0.165	0.294
Education Controls	No	Yes	No	Yes	No	Yes	No	Yes
Individual and Origin Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Year-Month Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
State Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Notes: The table reports estimates of the relationship between national pride in the country of origin and labor market outcomes of second-generation immigrants in the CPS (1994-2015). The dependent variables are whether a second-generation immigrant is active in the labor market (column (1) and (2)); whether a respondent is unemployed or not (column (3) and (4)); the natural logarithm of wage income (column (5) and (6)); and the natural logarithm of the second-generation immigrants' total income (column (7) and (8)). The main independent variable is the average national pride in the country of origin (variable from the IVS). The sample includes all second-generation immigrants who are between 25 and 65 years old. In columns (3)-(8), the sample further excludes respondents who are not active in the labor market. Finally, columns (5)-(8) include only those respondents who are full-time employed. All specifications include individual and origin level control variables. Even columns include education controls. Furthermore, year-month fixed effects, state fixed effects, and region of origin fixed effects (Europe, Asia, Middle East, Africa, Oceania, South America, North America) are included. Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

## A Appendix: Additional Tables and Figures

Table A1: Countries covered in the CILS

Origin Country	<u>Main Sample</u> (1)	<u>Less restricted</u> (2)
Argentina	14	17
Canada	2	3
China	10	18
Colombia	63	81
Dominican Republic	25	41
Ecuador	14	20
Egypt	0	1
El Salvador	7	15
Germany	3	4
Guatemala	9	14
Hungary	5	6
India	7	8
Indonesia	3	3
Iran, Islamic Rep.	0	1
Italy	0	1
Japan	5	8
Mexico	183	296
Peru	14	19
Philippines	231	301
Romania	2	2
Russian Federation	1	1
South Korea	0	3
Spain	1	1
Taiwan	3	8
Thailand	3	8
United Kingdom	3	3
Vietnam	107	206
Total	715	1,089

Notes: The table reports the number of observations for the different origin countries in the CILS. The sample includes immigrant children, who have at least one foreign-born parent and who were born in the U.S., or who immigrated at an age younger than nine. Furthermore, the sample is restricted to those children, whose parents are observed in the parent survey. In column (1), the sample is restricted to those children who are observed in all three waves. In column (2), this restriction is not imposed.

Table A2: CILS: Summary Statistics

	<u>Main Sample</u>		<u>Less restricted</u>	
	Mean	Std.Dev.	Mean	Std.Dev.
<i>Parents:</i>				
Ties to Origin Country (PCA)	-0.166	1.371	-0.0984	1.372
Very proud of the country of origin	0.783	0.412	0.790	0.408
Talk a lot with Child about Origin	0.505	0.500	0.519	0.500
Celebrate a lot Origin Holidays	0.334	0.472	0.353	0.478
Buy from Origin-Stores	0.211	0.408	0.241	0.428
Contact to Compatriots very important	0.439	0.497	0.447	0.497
Most Neighbors Foreigners	0.284	0.451	0.287	0.452
Most Neighbors White Americans	0.331	0.471	0.337	0.473
English Skills	2.986	0.863	2.847	0.899
<i>14-Years Old:</i>				
Most Friends Foreigner	0.606	0.489	0.600	0.490
Ethnic Self-Identity: National Origin	0.239	0.427	0.277	0.448
No English with Friends	0.639	0.481	0.689	0.463
Often/Always no English with Parents	0.844	0.363	0.852	0.355
English Skills	3.790	0.370	3.649	0.543
Math Achievement Percentile	56.07	29.88	53.83	29.72
Reading Achievement Percentile	47.75	28.96	43.49	29.10
Grade Point Average	2.822	0.857	2.755	0.897
<i>17-Years Old:</i>				
Most Friends Foreigner	0.587	0.493	0.575	0.495
Ethnic Self-Identity: National Origin	0.379	0.485	0.410	0.492
No English with Friends	0.529	0.499	0.597	0.491
English Skills	3.810	0.375	3.704	0.483
Grade Point Average	2.808	0.937	2.721	0.957
<i>24-Years Old:</i>				
Ethnic Self-Identity: National Origin	0.265	0.442	0.261	0.439
Only English with Friends	0.551	0.498	0.517	0.500
No English with Parents	0.350	0.477	0.384	0.487
Hope to raise Children in English	0.293	0.456	0.271	0.445
English Skills	3.852	0.368	3.818	0.419
Years of Education	14.52	1.686	14.49	1.711
College degree	0.370	0.483	0.365	0.482
<i>Controls:</i>				
Parent: Female	0.597	0.491	0.608	0.488
Parent: Native Partner	0.134	0.341	0.115	0.319
Parent: Years since Migration	20.06	7.544	18.65	8.131
Parent: Age	46.47	6.542	46.30	7.036

Parent: High education	0.255	0.436	0.214	0.410
Parent: Medium education	0.467	0.499	0.467	0.499
Parent: Unemployed	0.0462	0.210	0.0523	0.223
Parent: Out of Labor Force	0.201	0.401	0.251	0.434
Child: Female	0.530	0.499	0.498	0.500
Child: Foreign-born	0.424	0.495	0.498	0.500
Origin: National Pride	2.639	0.155	2.633	0.166
Origin: Share of immigrants from origin	0.0315	0.0275	0.0316	0.0286
Origin: English Language	0.340	0.474	0.289	0.454
Origin: Real GDP per Capita	5670	3651	5662	3704
<i>Region of Origin:</i>				
Europe	0.0196	0.139	0.0156	0.124
Asia	0.517	0.500	0.518	0.500
Middle East	0	0	0.00184	0.0428
South America	0.127	0.334	0.108	0.311
North America	0.336	0.473	0.356	0.479
Total	715		1,089	

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Notes: The table reports summary statistics for the CILS sample. The sample includes immigrant children, who have at least one foreign-born parent and who were born in the U.S., or who immigrated at an age younger than nine. Furthermore, the sample is restricted to those children, whose parents are observed in the parent survey. In the two columns on the left, the sample is restricted to those observations who are observed in all three waves. On the right, this restriction is not imposed.

Table A3: Macro Variables on National Pride and National Feelings

Country	<u>National Pride</u>		<u>Nationalism</u>	<u>Civic Pride</u>	
	IVS: Country- FE (1)	IVS: Mean (2)	ISSP: Mean (3)	ISSP: Principal C. (4)	ISSP: Principal C. (5)
Albania	2.326	2.462	.	.	.
Algeria	2.492	2.619	.	.	.
Andorra	2.229	2.256	.	.	.
Argentina	2.442	2.445	.	.	.
Armenia	2.349	2.472	.	.	.
Australia	2.595	2.667	2.649	0.643	0.681
Austria	2.301	2.405	2.394	0.416	0.771
Azerbaijan	2.404	2.485	.	.	.
Bangladesh	2.646	2.724	.	.	.
Belarus	1.995	2.069	.	.	.
Belgium	1.964	2.033	.	.	.
Bosnia & H.	1.908	2.055	.	.	.
Brazil	2.298	2.357	.	.	.
Bulgaria	2.009	2.130	1.927	-0.292	-1.130
Burkina Faso	2.731	2.806	.	.	.
Canada	2.533	2.589	2.656	0.751	1.027
Chile	2.416	2.471	2.719	0.246	0.065
China	2.049	2.121	.	.	.
Colombia	2.767	2.821	.	.	.
Croatia	2.197	2.258	.	.	.
Cyprus	2.376	2.495	.	.	.
Czech Rep.	2.010	2.100	1.995	-0.415	-0.911
Denmark	2.210	2.266	2.215	0.228	0.796
Dom. Rep.	2.674	2.675	.	.	.
Ecuador	2.827	2.892	.	.	.
Egypt	2.671	2.702	.	.	.
El Salvador	2.721	2.805	.	.	.
Estonia	1.902	1.967	.	.	.
Ethiopia	2.610	2.648	.	.	.
Finland	2.347	2.366	2.311	0.051	0.524
France	2.114	2.167	2.166	-0.476	0.336
Georgia	2.564	2.642	.	.	.
Germany	1.771	1.834	1.708	-0.532	-0.010
Ghana	2.893	2.931	.	.	.
Greece	2.418	2.505	.	.	.
Guatemala	2.765	2.827	.	.	.
Hong Kong	1.542	1.623	.	.	.
Hungary	2.193	2.379	2.390	-0.289	-0.431
Iceland	2.520	2.535	.	.	.

India	2.571	2.649	.	.	.
Indonesia	2.335	2.394	.	.	.
Iran	2.616	2.691	.	.	.
Iraq	2.604	2.633	.	.	.
Ireland	2.640	2.707	2.726	-0.046	0.488
Israel	2.282	2.345	2.299	-0.200	-0.515
Italy	2.178	2.246	.	.	.
Japan	1.875	1.871	2.326	0.333	0.114
Jordan	2.680	2.736	.	.	.
Kazakhstan	2.499	2.561	.	.	.
Kosovo	2.780	2.866	.	.	.
Kyrgyzstan	2.363	2.359	.	.	.
Latvia	2.063	2.106	2.050	-0.763	-1.233
Lebanon	2.093	2.147	.	.	.
Libya	2.685	2.738	.	.	.
Lithuania	1.834	1.904	.	.	.
Luxembourg	2.274	2.360	.	.	.
Macedonia	2.316	2.429	.	.	.
Malaysia	2.550	2.625	.	.	.
Mali	2.787	2.884	.	.	.
Malta	2.584	2.702	.	.	.
Mexico	2.611	2.644	.	.	.
Moldova	1.856	1.942	.	.	.
Montenegro	2.014	2.111	.	.	.
Morocco	2.558	2.632	.	.	.
Netherlands	1.884	1.963	1.965	-0.362	0.554
New Zealand	2.524	2.637	2.667	0.508	0.368
Nigeria	2.497	2.526	.	.	.
Norway	2.283	2.347	2.220	-0.105	0.348
Pakistan	2.700	2.781	.	.	.
Palestine	2.556	2.625	.	.	.
Peru	2.615	2.660	.	.	.
Philippines	2.690	2.767	2.760	0.375	0.126
Poland	2.476	2.595	2.369	-0.278	-0.978
Portugal	2.408	2.545	2.502	-0.041	-0.654
Puerto Rico	2.793	2.892	.	.	.
Romania	2.157	2.269	.	.	.
Russia	2.004	2.064	2.200	-0.093	-1.488
Rwanda	2.745	2.787	.	.	.
Saudi Arabia	2.650	2.684	.	.	.
Serbia	2.207	2.289	.	.	.
Singapore	2.338	2.400	.	.	.
Slovakia	2.046	2.155	2.168	-0.602	-1.289
Slovenia	2.387	2.469	2.487	-0.520	-0.416
South Africa	2.604	2.560	2.640	0.574	0.500
South Korea	1.987	2.116	2.003	-0.212	-0.779
Spain	2.319	2.435	2.338	0.043	0.580
Sweden	2.190	2.244	2.168	-0.387	0.254

Switzerland	2.083	2.163	2.165	-0.886	0.877
Taiwan	1.682	1.754	2.279	0.050	-0.470
Tanzania	2.707	2.743	.	.	.
Thailand	2.722	2.839	.	.	.
Trinidad & Tob.	2.781	2.872	.	.	.
Tunisia	2.430	2.503	.	.	.
Turkey	2.531	2.655	.	.	.
Uganda	2.548	2.554	.	.	.
Ukraine	1.823	1.890	.	.	.
United Kingdom	2.312	2.399	2.310	0.028	0.440
United States	2.617	2.667	2.772	0.598	0.892
Uruguay	2.472	2.602	2.680	0.037	0.199
Venezuela	2.861	2.915	2.911	0.405	0.418
Vietnam	2.676	2.782	.	.	.
Yemen	2.718	2.790	.	.	.
Zambia	2.475	2.493	.	.	.
Zimbabwe	2.666	2.687	.	.	.
Total	2.387	2.459	2.357	-0.036	0.002

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Notes: The table reports the macro variables on national feelings for different countries. Columns (1) and (2) show the measures of national pride from the Integrated Values Survey (1981-2014). Column (3) shows the mean value of national pride in the ISSP (2003). Column (4) and (5) displays the country averages of different composite measures on nationalism and civic pride.

Table A4: CPS: Summary Statistics

	<u>LFP-Sample</u>				<u>Wage-Sample</u>			
	Men		Women		Men		Women	
	Mean	Std.Dev.	Mean	Std.Dev.	Mean	Std.Dev.	Mean	Std.Dev.
Labor Force Participation	0.865	0.342	0.739	0.439	1.000	0.000	1.000	0.000
Unemployed	0.046	0.210	0.043	0.202	0.040	0.197	0.030	0.172
Log Wage	10.564	0.960	10.060	1.073	10.678	0.821	10.369	0.776
Log Total Income	10.186	2.116	8.992	3.062	10.754	0.775	10.450	0.725
Age	44.041	11.475	43.994	11.505	41.845	10.518	41.533	10.558
Race: non-white	0.122	0.328	0.122	0.327	0.136	0.342	0.155	0.361
High Education	0.370	0.483	0.361	0.480	0.387	0.487	0.407	0.491
Medium Education	0.546	0.498	0.561	0.496	0.540	0.498	0.541	0.498
Low Education	0.084	0.278	0.078	0.268	0.073	0.260	0.052	0.221
Origin: National Pride	2.359	0.298	2.365	0.295	2.385	0.298	2.399	0.294
Origin: English Language	0.305	0.460	0.304	0.460	0.279	0.449	0.276	0.447
Origin: Real GDP per Capita	16939	9068	16833	9077	15817	9074	15285	9096
<i>Region of Origin:</i>								
Europe	0.461	0.498	0.454	0.498	0.407	0.491	0.382	0.486
Asia	0.134	0.340	0.130	0.336	0.136	0.343	0.146	0.353
Middle East	0.014	0.119	0.014	0.116	0.013	0.112	0.012	0.108
Africa	0.005	0.072	0.005	0.071	0.005	0.072	0.005	0.069
Oceania	0.005	0.068	0.004	0.066	0.004	0.066	0.004	0.064
South America	0.019	0.137	0.018	0.134	0.024	0.153	0.024	0.154
North America	0.362	0.481	0.375	0.484	0.411	0.492	0.428	0.495
Observations	474,403		492,368		38,255		29,356	

Notes: The table reports summary statistics for the samples of male and female second-generation immigrants in the CPS (1994-2015). The sample includes second-generation immigrants who are aged between 25 and 65. Second-generation immigrants are defined as respondents who were born in the United States, but have at least one foreign-born parent. The LFP-Sample includes all individuals who are active in the labor market. Since wages are observed only once a year, the Wage-Sample includes less observations. Furthermore it is restricted to full-time employed respondents.

Table A5: OLS and Reduced-Form Results

	<u>Social Networks</u>		<u>Identity</u>		<u>Language use and skills</u>			<u>Education</u>		
	<i>P: Most N. White Am.</i>	<i>A17: Most Fr. For.</i>	<i>A14: Et. Self-Id.: Nat.</i>	<i>A17: Et. Self-Id.: Nat.</i>	<i>A14: No Eng. w/ Fr.</i>	<i>A17: No Eng. w/ Fr.</i>	<i>A24: Only Eng. w/ Fr.</i>	<i>A24: Eng. Skills</i>	<i>A14: GPA</i>	<i>A17: GPA</i>
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
<b>Panel A: OLS</b>										
Ties to Origin Country (PCA)	-0.008 (0.014)	0.041*** (0.007)	-0.004 (0.016)	0.012 (0.012)	0.007 (0.011)	0.016 (0.014)	-0.011 (0.012)	0.009 (0.006)	0.056 (0.034)	0.016 (0.041)
Observations	714	690	715	715	645	714	701	652	711	711
R-Squared	0.138	0.122	0.131	0.222	0.279	0.359	0.305	0.071	0.266	0.248
<b>Panel B: Reduced Form</b>										
National Pride in Origin Country	-0.331** (0.149)	0.540*** (0.155)	0.369*** (0.124)	0.290** (0.139)	0.360* (0.175)	0.423*** (0.133)	-0.472*** (0.146)	-0.330*** (0.059)	-0.968*** (0.282)	-1.095** (0.418)
Observations	714	690	715	715	645	714	701	652	711	711
R-Squared	0.141	0.120	0.136	0.223	0.282	0.362	0.310	0.076	0.267	0.256
Parent Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Child Individual Controls	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Notes: The table reports OLS and reduced-form estimates for outcomes regarding social networks (columns (1)-(2)), identity (columns (3)-(4)), language use and skills (columns (5)-(8)), and education (columns (9)-(10)) in the different CILS-waves (P: Parents; A14: Age 14; A17: Age 17; A24: Age 24). The main independent variable in Panel A is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. In Panel B, the main independent variable is the average national pride in the country of origin (variable from the IVS). The specifications correspond otherwise to the main analysis. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table A6: Robustness: Unobserved Human Capital

	<i>Origin: Female Avg. Years of Edu.</i> (1)	<i>Origin: Index of Knowledge Distr.</i> (2)	<i>Origin: Non- Agricultural Pop.</i> (3)	<i>Origin: Human Development Index</i> (4)	<i>Child: Math Achievement Percentile</i> (5)
<b>Parent: Most N. White Am.</b>	-0.134* (0.069)	-0.149* (0.081)	-0.194 (0.128)	-0.185* (0.098)	-0.078 (0.061)
Observations	714	710	710	711	662
F-Statistic	33.336	29.016	16.411	23.328	31.680
<b>Age 17: Most Friends Foreigners</b>	0.184*** (0.054)	0.237*** (0.049)	0.346*** (0.109)	0.278*** (0.053)	0.218*** (0.066)
Observations	690	686	686	687	639
F-Statistic	30.991	27.307	15.342	25.813	31.638
<b>Age 14: Ethnic Self-Id. National</b>	0.162*** (0.055)	0.145*** (0.053)	0.128* (0.075)	0.139** (0.058)	0.144** (0.066)
Observations	715	711	711	712	663
F-Statistic	33.251	28.938	15.372	23.107	31.382
<b>Age 17: No English with Friends</b>	0.161*** (0.053)	0.165*** (0.063)	0.187** (0.081)	0.187*** (0.054)	0.183*** (0.066)
Observations	714	710	710	711	662
F-Statistic	33.239	28.933	15.364	23.105	31.384
<b>Age 24: English Skills</b>	-0.147*** (0.038)	-0.127*** (0.030)	-0.172*** (0.054)	-0.143*** (0.032)	-0.134*** (0.032)
Observations	652	648	648	649	607
F-Statistic	31.330	26.955	25.071	28.555	30.669
<b>Age 14: Grade Point Average</b>	-0.402*** (0.155)	-0.345** (0.138)	-0.305** (0.154)	-0.350** (0.142)	-0.221* (0.123)
Observations	711	707	707	708	663
F-Statistic	38.505	31.158	19.805	28.556	31.382
<b>Age 17: Grade Point Average</b>	-0.462** (0.210)	-0.387** (0.166)	-0.340* (0.205)	-0.397* (0.206)	-0.224 (0.196)
Observations	711	707	707	708	663
F-Statistic	38.505	31.158	19.805	28.556	31.382

Notes: The table reports IV-estimates for outcomes of parents and children in the different areas covered in the main analysis (social networks, identity, language use and skills, education). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). IV models include the same control variables as in the main specification, but vary in different additional characteristics that are used to test the robustness of the main results. Statistical significance: \*\*\*  $p < 0.01$ , \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Table A7: Robustness: Network Quality in City

	<i>Potential Network: Education</i> (1)	<i>Potential Network: Poverty</i> (2)	<i>Potential Network: LM Status</i> (3)	<i>Potential Network: Avg. Wage</i> (4)
<b>Parent: Most N. White Am.</b>	-0.061 (0.057)	-0.092* (0.052)	-0.094 (0.081)	-0.140** (0.061)
Observations	712	712	707	692
F-Statistic	13.943	45.451	25.393	74.678
<b>Age 17: Most Friends Foreigners</b>	0.331** (0.137)	0.215*** (0.064)	0.264*** (0.084)	0.295*** (0.064)
Observations	689	689	684	669
F-Statistic	13.849	41.018	24.852	79.538
<b>Age 14: Ethnic Self-Id. National</b>	0.134 (0.097)	0.138** (0.055)	0.149** (0.070)	0.195** (0.086)
Observations	713	713	708	693
F-Statistic	13.955	45.313	25.145	73.973
<b>Age 17: No English with Friends</b>	0.213** (0.093)	0.172*** (0.043)	0.176*** (0.058)	0.185*** (0.047)
Observations	712	712	707	692
F-Statistic	13.948	45.308	25.140	73.966
<b>Age 24: English Skills</b>	-0.152*** (0.049)	-0.120*** (0.026)	-0.140*** (0.040)	-0.121*** (0.023)
Observations	650	650	645	631
F-Statistic	15.984	39.873	24.062	65.619
<b>Age 14: Grade Point Average</b>	-0.400** (0.203)	-0.342*** (0.118)	-0.421** (0.205)	-0.401*** (0.154)
Observations	709	709	704	689
F-Statistic	17.006	44.535	29.943	94.749
<b>Age 17: Grade Point Average</b>	-0.455 (0.302)	-0.375** (0.157)	-0.483* (0.256)	-0.348* (0.194)
Observations	709	709	704	689
F-Statistic	17.006	44.535	29.943	94.749

Notes: The table reports IV-estimates for outcomes of parents and children in the different areas covered in the main analysis (social networks, identity, language use and skills, education). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). IV models include the same control variables as in the main specification, but vary in different additional characteristics that are used to test the robustness of the main results. Statistical significance: \*\*\*  $p < 0.01$ , \*\*  $p < 0.05$ , \*  $p < 0.1$ .

Table A8: Robustness: Other Dimensions of Culture

	<i>Origin: Family Ties (PCA)</i> (1)	<i>Origin: Family Ties (Added)</i> (2)	<i>Origin: Family Important</i> (3)	<i>Origin: Religion Important</i> (4)	<i>Origin: Generalized Trust</i> (5)
<b>Parent:</b> Most N. White Am.	-0.023 (0.047)	-0.028 (0.046)	-0.198** (0.097)	-0.173 (0.110)	-0.146* (0.088)
Observations	697	697	714	714	714
F-Statistic	35.448	35.581	20.133	23.331	19.825
<b>Age 17:</b> Most Friends Foreigners	0.057* (0.032)	0.063** (0.031)	0.260*** (0.078)	0.243*** (0.062)	0.214*** (0.053)
Observations	673	673	690	690	690
F-Statistic	38.409	38.425	20.929	25.526	24.437
<b>Age 14:</b> Ethnic Self-Id. National	0.143** (0.062)	0.145** (0.064)	0.154** (0.063)	0.121** (0.056)	0.145*** (0.055)
Observations	698	698	715	715	715
F-Statistic	35.262	35.415	19.919	23.016	19.595
<b>Age 17:</b> No English with Friends	0.113** (0.047)	0.112** (0.045)	0.214*** (0.053)	0.182*** (0.048)	0.179*** (0.044)
Observations	697	697	714	714	714
F-Statistic	35.227	35.381	19.911	23.017	19.591
<b>Age 24:</b> English Skills	-0.094*** (0.026)	-0.094*** (0.026)	-0.152*** (0.037)	-0.132*** (0.028)	-0.132*** (0.029)
Observations	640	640	652	652	652
F-Statistic	20.518	21.990	25.183	34.831	26.693
<b>Age 14:</b> Grade Point Average	-0.218* (0.116)	-0.205* (0.111)	-0.534*** (0.183)	-0.400*** (0.148)	-0.397** (0.181)
Observations	694	694	711	711	711
F-Statistic	38.151	38.728	28.265	29.972	27.480
<b>Age 17:</b> Grade Point Average	-0.302** (0.131)	-0.293** (0.126)	-0.574** (0.277)	-0.432** (0.195)	-0.453* (0.253)
Observations	694	694	711	711	711
F-Statistic	38.151	38.728	28.265	29.972	27.480

Notes: The table reports IV-estimates for outcomes of parents and children in the different areas covered in the main analysis (social networks, identity, language use and skills, education). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). IV models include the same control variables as in the main specification, but vary in different additional characteristics that are used to test the robustness of the main results. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table A9: National Pride and Selective Migration to the U.S.

<b>Panel A: National pride and selective migration to the U.S.</b>						
	<i>Rel. Low-Skilled</i>		<i>Rel. High-Skilled</i>		<i>Autocracy Index</i>	<i>Conflict Years</i>
	(1)	(2)	(3)	(4)	(5)	(6)
National Pride in Origin Country	-0.216*** (0.077)	-0.044 (0.082)	26.713*** (7.011)	5.019 (6.885)	0.525 (1.470)	0.810 (0.807)
Observations	165	165	165	165	75	80
R-Squared	0.046	0.475	0.101	0.441	0.527	0.275
Mean of Dep. Var.	-0.583	-0.583	12.622	12.622	1.771	1.097
Year Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	No	Yes	No	Yes	Yes	Yes
Controls from Main Model	No	Yes	No	Yes	Yes	Yes
<b>Panel B: Robustness to political immigration motive</b>						
	<i>P: Most N. Foreign</i>	<i>A17: Most Friends Foreign</i>	<i>A14: Ethnic Self-Id.: Origin</i>	<i>A24: Eng. Skills</i>	<i>A14: GPA</i>	<i>A17: GPA</i>
	(1)	(2)	(3)	(4)	(5)	(6)
Ties to Origin Country (PCA)	0.182* (0.100)	0.353*** (0.099)	-0.166*** (0.046)	0.176*** (0.051)	-0.286*** (0.110)	-0.353** (0.169)
Controls from Main Specification	Yes	Yes	Yes	Yes	Yes	Yes
Migration Motive: Political	Yes	Yes	Yes	Yes	Yes	Yes
Observations	513	496	464	513	509	509
F-Statistic	35.657	33.736	33.557	35.091	37.974	37.974
Ties to Origin Country (PCA)	0.148** (0.068)	0.317*** (0.100)	-0.128*** (0.042)	0.135*** (0.031)	-0.513*** (0.134)	-0.654*** (0.150)
Controls from Main Specification	Yes	Yes	Yes	Yes	Yes	Yes
Drop Immigrants with Political Motive	Yes	Yes	Yes	Yes	Yes	Yes
Observations	440	426	397	440	438	438
F-Statistic	31.303	30.574	47.712	31.425	36.167	36.167

Notes: Panel A of the table reports OLS estimates for the relationship between average national pride in origin countries and selective immigration to the United States. The data in columns (1) to (4) originate from Docquier et al. (2009) and include the stocks of immigrant groups in the U.S. by education, and respective information on the populations in the different origin countries in 1990 and 2000. The outcome in columns (1)-(2) is the low-skilled emigration rate, relative to the total migration rate to the U.S.; the outcome in columns (3)-(4) is the high-skilled emigration rate relative to the total emigration rate to the U.S. ( $\theta_{\text{tot}}$ ). The outcomes in columns (5) and (6) are an index of institutionalized autocracy (average over 1990s) and the number of conflict-years over the 1990s. The main independent variable in Panel A is the average national pride in the country of origin (variable from the IVS). All models in Panel A correspond to the main analysis, including year fixed effects, region of origin fixed effects, real GDP per capita, and a dummy-variable indicating English-speaking countries. Panel B replicates some of the main results while taking into account the motive of migration. In addition to the full controls, the models in the first row include a dummy variable indicating whether a parent migrated for political reasons. In the second row, children whose parents migrated for political reasons are dropped. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table A10: Robustness to Alternative Samples

	<i>Drop Mexicans</i>	<i>Drop Philipponos</i>	<i>Drop Mex. and Phil.</i>	<i>Drop Attrition Restrictions</i>	<i>Age at Arrival &lt; 4</i>
	(1)	(2)	(3)	(4)	(5)
<b>Parent:</b> Most N. White Am.	-0.101* (0.061)	-0.160** (0.063)	-0.188* (0.098)	-0.157* (0.088)	-0.109* (0.061)
Observations	531	484	301	985	572
F-Statistic	33.459	31.494	19.940	7.203	29.717
<b>Age 17:</b> Most Friends Foreigners	0.189*** (0.054)	0.229*** (0.064)	0.262*** (0.070)	0.213*** (0.069)	0.225*** (0.077)
Observations	513	464	287	915	556
F-Statistic	36.267	30.606	22.995	7.854	27.060
<b>Age 14:</b> Ethnic Self-Id. National	0.156*** (0.059)	0.137** (0.055)	0.122* (0.074)	0.194*** (0.055)	0.104** (0.047)
Observations	532	484	301	986	573
F-Statistic	35.909	32.006	22.928	7.249	29.963
<b>Age 17:</b> No English with Friends	0.160*** (0.054)	0.178*** (0.061)	0.176** (0.075)	0.185*** (0.065)	0.161*** (0.060)
Observations	532	483	301	950	572
F-Statistic	35.909	32.000	22.928	7.196	29.956
<b>Age 24:</b> English Skills	-0.143*** (0.030)	-0.116*** (0.032)	-0.156*** (0.039)	-0.125*** (0.025)	-0.110*** (0.030)
Observations	475	422	245	661	518
F-Statistic	32.198	35.086	29.575	40.807	29.694
<b>Age 14:</b> Grade Point Average	-0.342** (0.143)	-0.433*** (0.135)	-0.495*** (0.152)	-0.503* (0.272)	-0.400*** (0.145)
Observations	528	480	297	981	570
F-Statistic	40.876	36.821	31.094	7.502	34.706
<b>Age 17:</b> Grade Point Average	-0.388** (0.182)	-0.494*** (0.187)	-0.555*** (0.213)	-0.594* (0.326)	-0.461** (0.192)
Observations	528	480	297	981	570
F-Statistic	40.876	36.821	31.094	7.502	34.706

Notes: The table reports IV-estimates for outcomes of parents and children in the different areas covered in the main analysis (social networks, identity, language use and skills, education). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The different columns show results for different sample-restrictions. All specifications correspond to the main analysis. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table A11: Robustness: Alternative Channels

Panel A: Outcomes indicating different mechanisms					
	Alternative Incentives			School Quality	
	<i>P: Intention to Remigrate</i>	<i>A24: Lived 6 Months in Origin</i>	<i>A24: Ever sent Remittances</i>	<i>A14: Perc. White Students in School</i>	<i>A17: Many Gangs in School</i>
	(1)	(2)	(3)	(4)	(5)
Ties to Origin Country (PCA)	0.057 (0.049)	0.037 (0.055)	-0.008 (0.052)	-1.317 (3.189)	-0.022 (0.078)
Individual Controls	Yes	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes
Observations	651	692	710	715	710
F-Statistic	48.309	33.421	33.314	34.042	33.286
Panel B: Main results including school FE					
	<i>P: Most N. White Am.</i>	<i>A17: Most Friends Foreign</i>	<i>A14: Ethnic Self-Id.: Origin Nationality</i>	<i>A17: Ethnic Self-Id.: Origin Nationality</i>	<i>A14: No Eng. with Friends</i>
Ties to Origin Country (PCA)	-0.138** (0.071)	0.211*** (0.068)	0.154*** (0.054)	0.121** (0.055)	0.201*** (0.071)
Observations	714	690	715	715	645
F-Statistic	34.056	32.751	34.042	34.042	10.869
	<i>A17: No Eng. with Friends</i>	<i>A24: Only Eng. with Friends</i>	<i>A24: Eng. Skills</i>	<i>A14: GPA</i>	<i>A17: GPA</i>
Ties to Origin Country (PCA)	0.176*** (0.052)	-0.199*** (0.050)	-0.132*** (0.028)	-0.383*** (0.138)	-0.433** (0.187)
Individual Controls	Yes	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes
School Fixed Effect	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes
Observations	714	701	652	711	711
F-Statistic	34.032	30.110	33.663	38.374	38.374

Notes: The table reports IV-estimates of the relationship between national attachment of parents and different outcomes in order to test for alternative channels. Panel A analyzes the effect of national attachment on outcome variables that proxy alternative channels. Panel B adds school fixed effects to the main specification. The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The sample restrictions and control variables are the same as in the main specification. Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

Table A12: Robustness: Alternative Channels – Oppositional Identities

	<u>14 years-old</u>			<u>17 years-old</u>			<u>24 years-old</u>
	<i>Ethnic Self-Identity: American</i>	<i>USA best country</i>	<i>Americans feel superior</i>	<i>Ethnic Self-Identity: American</i>	<i>USA best country</i>	<i>Americans feel superior</i>	<i>Ethnic Self-Identity: American</i>
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Ties to Origin Country (PCA)	-0.060 (0.057)	-0.077* (0.046)	0.078 (0.053)	-0.022 (0.054)	0.059 (0.068)	0.060 (0.045)	0.035 (0.046)
Parent Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Child Individual Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Origin Country Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes
City Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region of Origin Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Observations	715	711	710	715	710	715	695
F-Statistic	34.042	33.326	34.186	34.042	34.846	34.042	40.307

Notes: The table reports IV-estimates of the relationship between national attachment of parents and outcomes regarding oppositional identities of their children in different CILS-waves. The dependent variables are whether a child self-identifies as American (columns (1), (4), and (7)); whether a child agrees that the United States are the best country (columns (2) and (5)); and whether a child agrees that Americans feel superior when they interact with foreigners (columns (3) and (6)). The main independent variable is the national attachment of parents, a principal component of different variables indicating an attachment to the origin country. National attachment of parents is instrumented with the average national pride in the country of origin (variable from the IVS). The sample restrictions and control variables are the same as in the main specification. Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\* p<0.01, \*\* p<0.05, \* p<0.1.

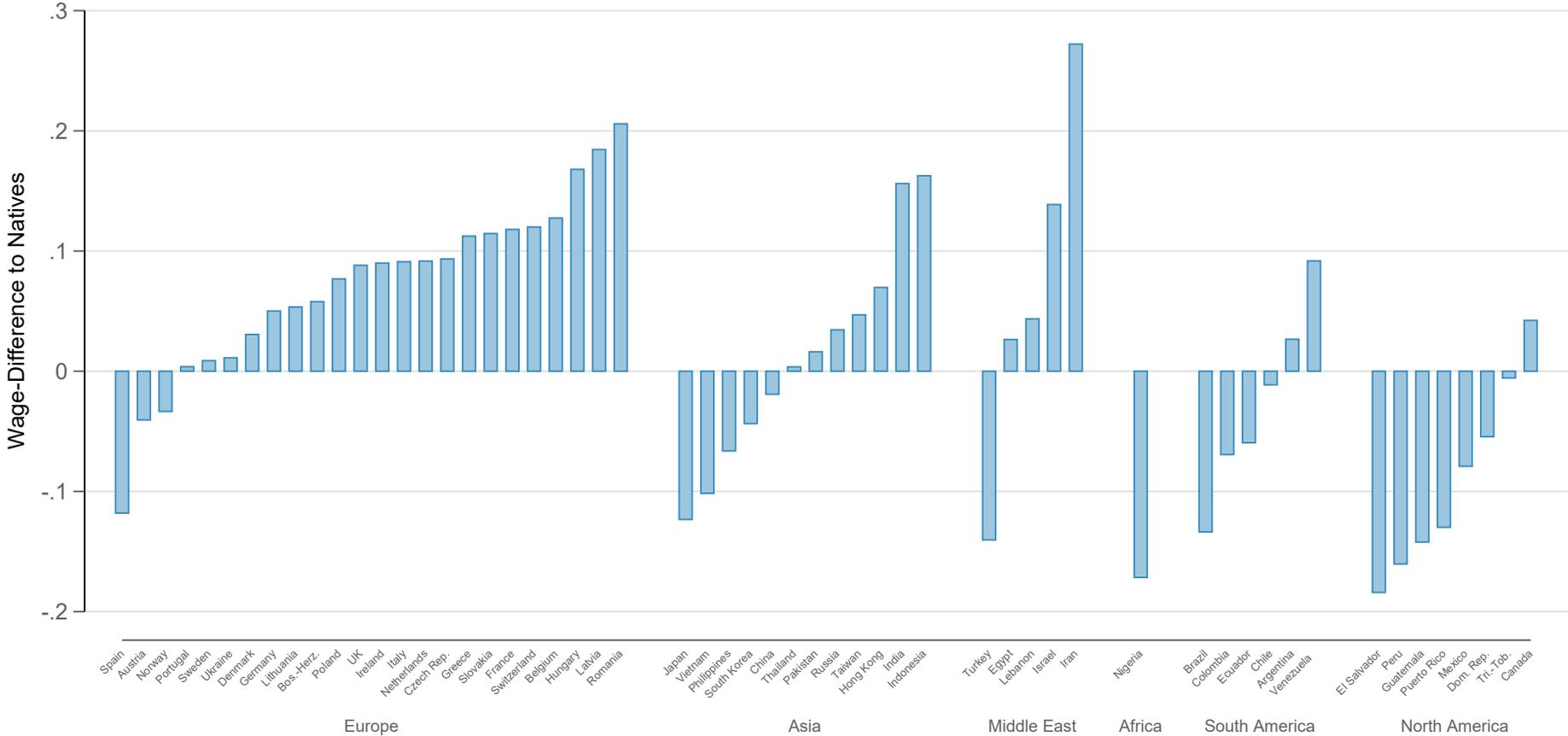
Table A13: Alternative Measures of National Pride in Origin Country

	<u>National Pride</u>			<u>Nationalism</u>	<u>Civic Pride</u>
	<i>IVS:</i> <i>Country-FE</i> (1)	<i>IVS: Mean</i> <i>Value</i> (2)	<i>ISSP:</i> <i>Mean-Value</i> (3)	<i>ISSP:</i> <i>Principal C.</i> (4)	<i>ISSP:</i> <i>Principal C.</i> (5)
<b>Parent:</b> Most N. White Am.	-0.331** (0.149)	-0.305** (0.140)	-1.198** (0.452)	-1.199* (0.613)	-1.148*** (0.229)
Observations	714	714	253	253	253
R-Squared	0.141	0.141	0.127	0.128	0.139
<b>Age 17:</b> Most Friends Foreigners	0.540*** (0.155)	0.503*** (0.144)	0.296 (0.580)	-0.020 (0.534)	0.207 (0.252)
Observations	690	690	249	249	249
R-Squared	0.120	0.120	0.081	0.080	0.081
<b>Age 14:</b> Ethnic Self-Id. National	0.369*** (0.124)	0.339** (0.123)	0.412 (0.304)	0.396 (0.270)	0.543** (0.163)
Observations	715	715	254	254	254
R-Squared	0.136	0.136	0.138	0.138	0.142
<b>Age 17:</b> No English with Friends	0.423*** (0.133)	0.356** (0.146)	0.608*** (0.171)	0.505* (0.245)	0.064 (0.170)
Observations	714	714	254	254	254
R-Squared	0.362	0.361	0.095	0.094	0.091
<b>Age 24:</b> English Skills	-0.330*** (0.059)	-0.318*** (0.058)	-0.252 (0.159)	-0.072 (0.125)	-0.134 (0.103)
Observations	652	652	249	249	249
R-Squared	0.076	0.076	0.065	0.064	0.065
<b>Age 14:</b> Grade Point Average	-0.968*** (0.282)	-0.881*** (0.257)	-1.314** (0.560)	-0.947 (0.821)	-0.092 (0.646)
Observations	711	711	253	253	253
R-Squared	0.267	0.267	0.215	0.213	0.211
<b>Age 17:</b> Grade Point Average	-1.095** (0.418)	-0.946** (0.367)	-0.785 (0.437)	-0.797* (0.370)	-0.280 (0.400)
Observations	711	711	253	253	253
R-Squared	0.256	0.255	0.292	0.292	0.291

Notes: The table reports reduced-form estimates where different measures of national pride (columns (1)-(3)), nationalism (column (4)), and civic pride (column (5)) are used as main independent variables. The source of those variables are the International Values Survey (IVS, columns (1)-(2)), and the International Social Survey Programm (ISSP, columns (3)-(5)). The dependent variables are outcomes of parents and children in the different areas covered in the main analysis (social networks, identity, language use and skills, education). All specifications include the same control variables as the main specifications. Standard errors in parentheses are clustered by origin country. Statistical significance: \*\*\*  $p < 0.01$ , \*\*  $p < 0.05$ , \*  $p < 0.1$ .

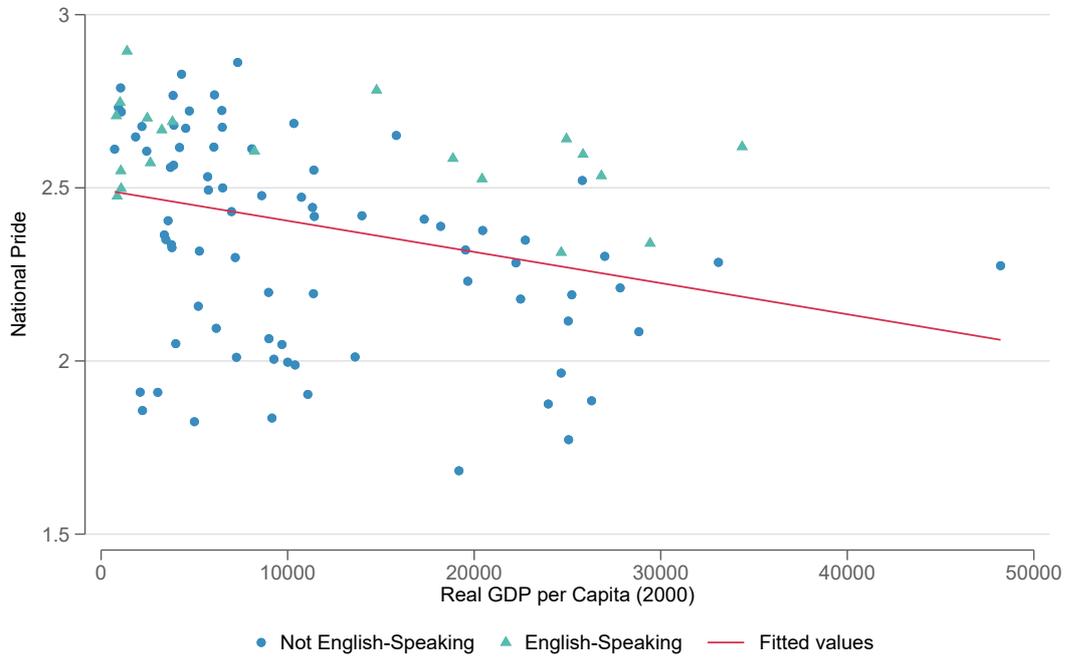
Figure A1: Heterogeneity in the Wage-Penalty of Second-Generation Immigrants

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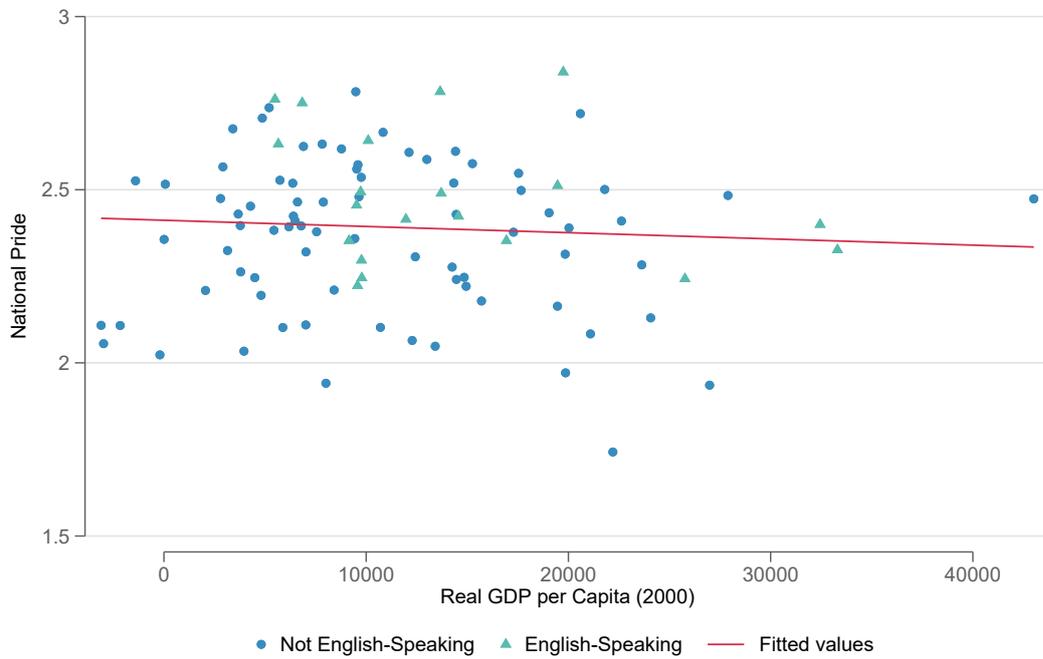


Notes: The graph displays coefficients from log-wage regressions for men in the CPS (1994-2015). The coefficients refer to dummy variables indicating second-generation immigrants by their origin. Additional to these second-generation immigrant indicators, the regression includes an indicator for first-generation immigrants, polynomials of age, education controls, month-year fixed effects, and state fixed effects.

Figure A2: National Pride and Real GDP per Capita



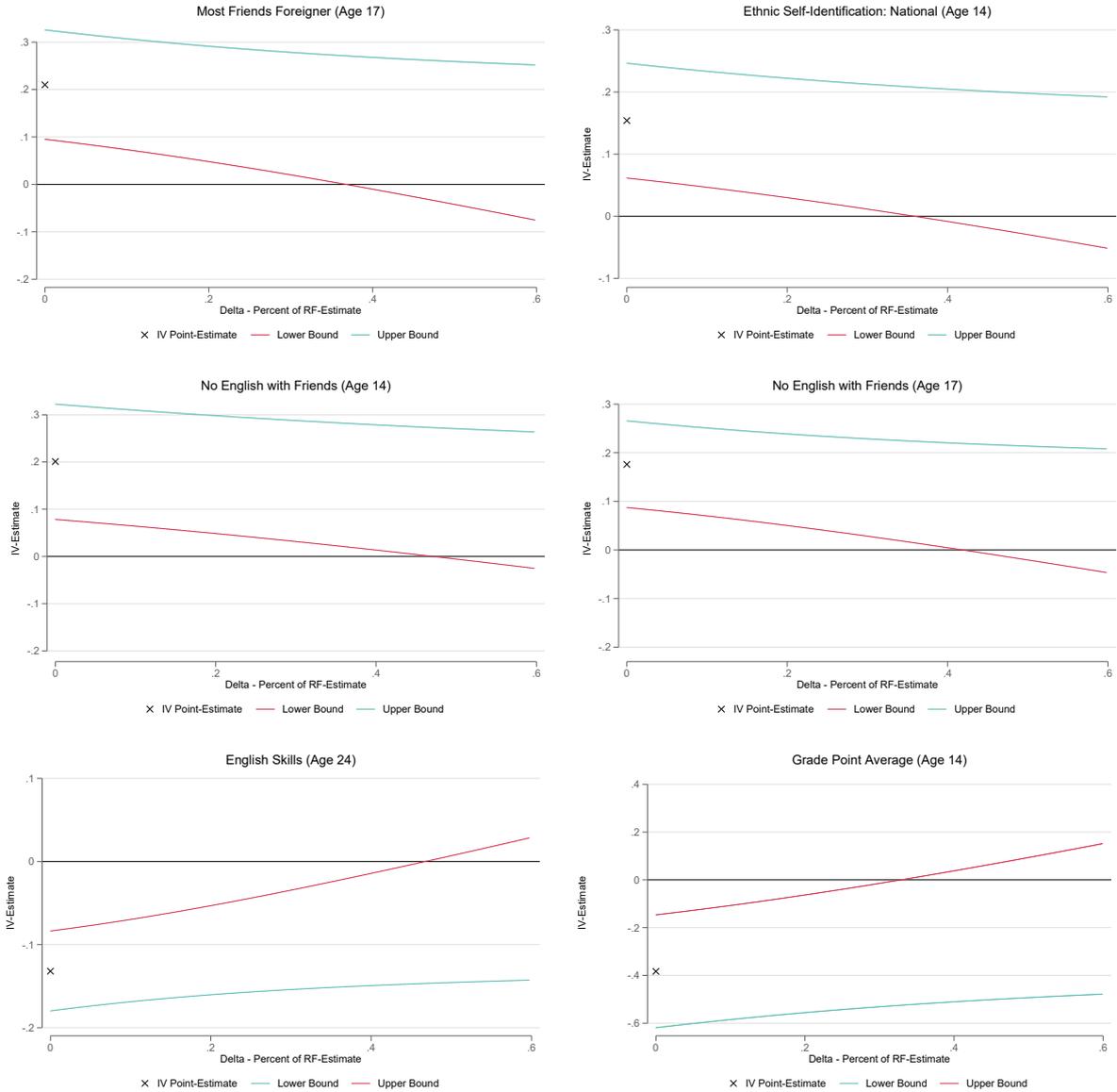
(a) Correlation



(b) Conditional on Region

Notes: The figure illustrates the correlation between the average national pride and real GDP per capita across countries. The upper graph plots the average national pride of countries in the IVS (1981-2014) on the y-axis, and real GDP per capita (in the year 2000) on the x-axis; in the bottom graph, residuals from regressions of real GDP per capita on region fixed effects (Europe, Asia, Africa, Middle East, South America, North America, and Oceania), are plotted on the x-axis.

Figure A3: Local-to-Zero Approximation Bounds (Conley et al., 2012)



Notes: The figure shows the upper and lower bound of the 90% confidence interval of the second-stage coefficient on parents' origin country attachment, using the main IV specification. The instrument is the average national pride in the country of origin. Following Conley et al. (2012), I allow for a direct effect of the instrument on the different integration outcomes, assuming that this is uniformly distributed over an interval  $[0, \delta]$  with  $\delta > 0$  for outcomes with positive IV-estimates, and an interval  $[\delta, 0]$  with  $\delta < 0$  for outcomes with negative IV-estimates. The percentage shares (interval size  $\delta$  / reduced-form estimate) are plotted on the  $x$ -axis.