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Natives' gender norms and the labor market integration of female immigrants

Ruhr Economic Papers, No. 1042

Provided in Cooperation with:

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Suggested Citation: Bredtmann, Julia; Otten, Sebastian (2023): Natives' gender norms and the labor market integration of female immigrants, Ruhr Economic Papers, No. 1042, ISBN 978-3-96973-211-3, RWI - Leibniz-Institut für Wirtschaftsforschung, Essen, https://doi.org/10.4419/96973211

This Version is available at: https://hdl.handle.net/10419/279542

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Imprint

Ruhr Economic Papers

Published by

RWI – Leibniz-Institut für Wirtschaftsforschung

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Ruhr Economic Papers #1042

Responsible Editor: Volker Clausen

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ISSN 1864-4872 (online) - ISBN 978-3-96973-211-3

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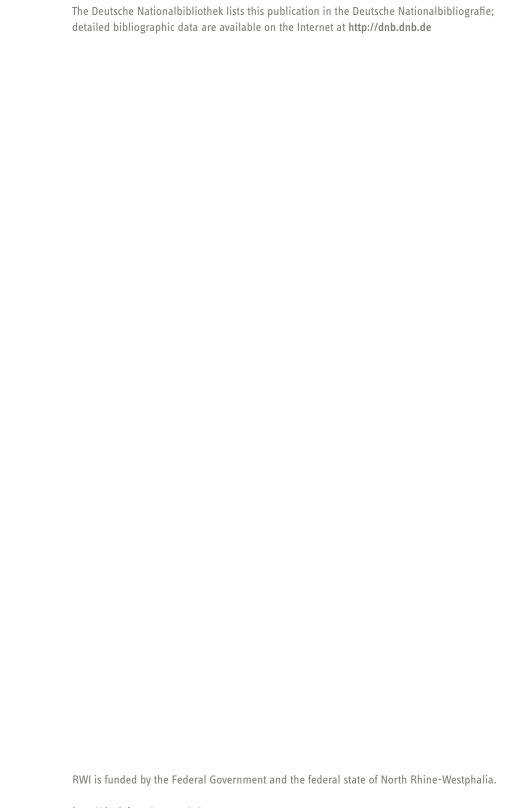
Ruhr Economic Papers #1042

Julia Bredtmann and Sebastian Otten

Natives' Gender Norms and the Labor Market Integration of Female Immigrants



Bibliografische Informationen der Deutschen Nationalbibliothek



Julia Bredtmann and Sebastian Otten¹

Natives' Gender Norms and the Labor Market Integration of Female Immigrants

Abstract

Using data from the European Social Survey 2002-2020 covering immigrants in 25 European countries, this paper investigates the role of natives' gender norms in the labor market integration of female immigrants. To analyze the role of natives' gender norms, we exploit intertemporal, interregional, and age-specific variation in female-to-male labor force participation ratios. We find a positive and robust association between immigrant women's labor supply and the female-to-male labor force participation ratio in their region of residence. No similar association is found among immigrant men. We provide evidence that our finding is due to the cultural assimilation of female immigrants to native women's gender norms, and not the result of exposure to similar institutions and economic conditions. Based on a gravity model of female immigrants' regional location choice, we further provide supportive evidence that the association between natives' gender norms and immigrant women's labor supply is not driven by a selective location choice of female immigrants.

JEL-Codes: J16, J22, J61

Keywords: Female labor force participation; immigration; gender norms

September 2023

¹ Julia Bredtmann, RWI, UDE, IZA, and CReAM; Sebastian Otten, RWI, UDE, and CReAM. - The authors are grateful to Thomas Bauer, Christian Dustmann, Ira Gang, Núria Rodríguez-Planas, Uta Schönberg, and seminar participants at Victoria University of Wellington, Motu Economic and Public Policy Research, the University of Otago, the Melbourne Institute of Applied Economic and Social Research, Aarhus University, the University of Salzburg, University College London as well as participants at several conferences for helpful comments and suggestions. An earlier version of the paper circulated under the title "The Role of Source- and Host-Country Characteristics in Female Immigrant Labor Supply" (MPRA Paper No. 68213, 2015). - All correspondence to: Julia Bredtmann, RWI, Hohenzollernstr. 1-3, 45128 Essen, Germany, e-mail: julia.bredtmann@rwi-essen.de

1 Introduction

Over the last two decades, Europe experienced large inflows of immigrants leading to an increase in the share of the foreign-born population from 3.5% at the end of the 1990s to 13% in 2019 (Eurostat, 2022b). The relative strong increase in immigration in recent years contributed to rising anti-immigration sentiment among the native population (e.g., Halla et al., 2017; Edo et al., 2019). One major aspect in determining natives' attitudes towards immigrants is their labor market integration, as immigrants still exhibit a significantly lower labor market attachment than the native population. This is especially relevant for immigrant women. In 2019, the labor force participation (LFP) rate of foreign-born women living in the EU-28 was eleven percentage points (pp.) lower than that of native-born women (71% vs. 82%). This difference is mainly driven by women originating from non-EU countries (67%), whereas the rate of women born in other EU countries (81%) hardly differs from that of native women (Eurostat, 2022a).

Previous studies have established that gender norms can explain parts of the differences in immigrant and native women's labor market outcomes. These studies focus on the gender norms prevailing in immigrants' source countries and argue that these norms still affect the labor market behavior of immigrant women in their host country (e.g., Fernández and Fogli, 2009; Blau et al., 2011; Bredtmann and Otten, 2023). The degree to which the labor supply of immigrant women is influenced by the gender norms held by their native peers in the host-country remains an underexplored question. Most existing research analyzing the effect of peers' gender norms on female labor supply focuses on the behavior of native women (e.g., Nicoletti et al., 2018; Olivetti et al., 2020; Cavapozzi et al., 2021; Rodríguez-Planas et al., 2022). The question to what degree immigrant women are influenced by native peers has yet to be examined within both the soruce-country culture literature and the literature concerning the transmission of gender norms through social peer networks.¹

In this paper, we study the role of cultural norms in immigrants' host-country. Specif-

¹A noteworthy exception is the work by Boelmann *et al.* (2020), which examines maternal labor supply of East and West German women migrating across the former inner-German border.

ically, we analyze whether the gender norms held by native women living in the same local area and belonging to the same age group affect the labor supply of immigrant women. We follow the literature and define cultural norms as systematic differences in men's and women's roles in family and society that vary across social or geographic groups (Fernández, 2011). In particular, we define gender norms as social attitudes and beliefs toward working women. According to the seminal work by Bisin and Verdier (2001, 2011), such attitudes and beliefs can be transmitted vertically, from one generation to the next or horizontally, through social interactions with peers in their environment.

In our analysis we focus on native women who are close in age and residence to the immigrant women as the key reference group for the gender-role socialization of immigrant women. Our analysis starts from the premise that cultural norms are not static, but can change over time. The speed of cultural change depends on the individual's environment and her social interactions with different cultural groups. The cultural adaptation can go through different, simultaneously operating channels. One channel is through local information transmission or social learning. According to the model of cultural change developed by Fogli and Veldkamp (2011) and Fernández (2013), women learn about the effects of working by observing their peers, i.e., in our definition, other women close to them in age and residence. The higher the proportion of working women in the peer group, the stronger is the information transmission and the higher the probability that an immigrant woman decides to participate in the labor market. The other channel is social pressure or conformity, as covered by the identity economics framework developed by Akerlof and Kranton (2000, 2011). In this framework, identity is defined by social categories that are associated with behavioral norms prescribing how people belonging to a given group should behave. An immigrant woman might receive a positive payoff if she behaves according to the given behavioral prescription, and make labor market decisions that conform to the social norms.

Our paper relates to and connects three strands of the literature. First, a large and growing literature shows that culture – broadly defined as beliefs, norms, and preferences – affects a wide range of social and economic behavior (e.g., Guiso *et al.*, 2006; Bisin and

Verdier, 2011; Alesina and Giuliano, 2014).² A number of studies have established that cultural norms can explain parts of the differences in women's labor market outcomes. For instance, Fernández et al. (2004) emphasize changes in men's attitudes toward married working women due to the increasing number of men socialized by working mothers. Other papers highlight the influence of the own mother for changing women's attitudes towards maternal employment (e.g., Fogli and Veldkamp, 2011; Farré and Vella, 2013; Fernández, 2013; Johnston et al., 2014). Our paper connects closely to studies that focus on the effect of cultural norms on the labor market outcomes of immigrant women (e.g., Antecol, 2000; Fernández and Fogli, 2009; Blau et al., 2011; Blau and Kahn, 2015; Bredtmann and Otten, 2023). These studies use disparities in female LFP rates across immigrants' source countries as a measure for source-country gender norms and find that differences in source-country gender norms can explain parts of the heterogeneity in the labor market behavior of immigrant women in their host country. While previous literature has focused solely on the role of source-country gender norms in immigrants' labor supply decisions, we complement this literature by instead examining the effect of host-country gender norms.

Second, our paper relates to the emerging literature on the transmission of gender norms through social peers, which documents that peers' gender norms affect women's labor market outcomes. In this body of literature several studies have emphasized the influence of the social context for changing women's attitudes towards women's employment in general, and maternal employment in particular (e.g., Fortin, 2005, 2015; Nicoletti et al., 2018; Olivetti et al., 2020; Cavapozzi et al., 2021; Jessen et al., 2022; Rodríguez-Planas et al., 2022). More closely related to our paper are the studies by Maurin and Moschion

²The role of culture has been examined in various contexts. For example, Antecol (2001) studies the gender wage gap, Furtado *et al.* (2013) examine divorce rates, Rodríguez-Planas and Nollenberger (2018) investigate gender gaps in students' test scores, Rodríguez-Planas (2018) analyzes immigrants' mortgage finance, Chabé-Ferret (2019) studies women's fertility decisions, Rodríguez-Planas and Sanz-de-Galdeano (2019) examine teenage smoking among immigrants, Blau *et al.* (2020) investigate the gender division of household tasks, Davoli and Rodríguez-Planas (2020) analyze immigrants' financial literacy, Fuchs-Schündeln *et al.* (2020) study households' saving behavior, González and Rodríguez-Planas (2020) examine domestic violence, and Hauge *et al.* (2023) study gender differences in willingness to compete.

³To define the respective peers and measure gender norms different approaches are used. For instance, Nicoletti *et al.* (2018) consider the labor supply of mothers in the family networks (consisting of sisters and cousins) and in the neighborhood to measure peers' norms, whereas Olivetti *et al.* (2020) and Rodríguez-Planas *et al.* (2022) use variation in school mates mothers' gender norms across adjacent grades within schools (i.e., the share of working mothers or mothers' attitudes towards gender equality).

(2009) and Mota et al. (2016), which focus on neighbors as peers, finding evidence of a positive impact of neighbors' labor market participation on women's own participation decision. Using a similar definition of peers as we apply in our analysis and exploiting variation across birth-cohorts, regions, and survey years, Moriconi and Rodríguez-Planas (2021) and Rodríguez-Planas and Tanaka (2022) provide evidence that peers' gender norms affect the motherhood employment gap and women's labor market participation, respectively. So far, most existing studies investigate the labor supply of native women with the exception of the work by Boelmann et al. (2020). In their study they examine the labor supply of East and West German mothers, who migrated across the former inner-German border after German reunification. Utilizing native female colleagues within the workplace of immigrant women as peers, the study reveals that female migrants from West Germany align their post-birth labor supply behavior closely with that of their East German colleagues. They do not find a similar effect among East German migrants. We add to this emerging literature by analyzing the importance of gender norms expressed by peers, which we define as native women belonging to the same age group and living in the same region as the immigrant women under study. We use this peer definition as this group might act as a role model for immigrant women and is potentially important in conveying information on working women.

Finally, our paper speaks to the literature on the integration and assimilation of immigrants in the host-countries' labor markets. Ever since the seminal studies by Chiswick (1978) and Borjas (1985), researchers and policymakers are interested in the determinants that foster the labor market integration of immigrants. Our work contributes to this literature by shedding light on the importance of host-country gender norms as a potentially important, yet disregarded factor of immigrant women's labor supply.

Our empirical analysis is based on data from the European Social Survey (ESS), a rich cross-country survey that covers immigrants in 113 regions across 25 European countries over the period 2002-2020. This individual-level data is matched to regional, age group specific LFP rates and other time-series databases of aggregate host-region, host-country, and bilateral characteristics compiled from official statistics (e.g., Eurostat,

ILO). To analyze the role of natives' gender norms, we exploit variation in female-to-male LFP ratios across (and within) immigrant women's regions of residence. The age group specific local female-to-male LFP ratio serves as a proxy for the preferences and beliefs regarding women's roles in family and society held by the respective peers in their local environment, and thus reflects the gender norms that immigrant women are exposed to after immigration.⁴

We find a strong positive association between immigrant women's labor supply and the female-to-male LFP ratio in the respective peer group. This association is robust to exploiting different types of variation (between-country, within-country, between-region, and within-region) in female-to-male LFP ratios. It further remains when controlling for the human capital of a woman's partner, the past labor supply of her parents, and a variety of time-varying host-region characteristics that might be correlated with local LFP ratios. Our results are significantly different from the results of placebo exercises, which reveal no evidence of a similar association between the regional female-to-male LFP ratio and the labor supply of immigrant men. The lack of any discernible effects in the placebo estimations suggests that our findings are not biased due to omitted unobservable confounders that affect the labor market integration of male and female immigrants alike.

While we argue that the positive association between the regional and age group specific LFP ratio and immigrant women's labor supply reflects an effect of native women's gender norms, an alternative interpretation could be that immigrant and native women are exposed to the same institutional setting and economic conditions. To address this concern, we exploit variation in female-to-male LFP ratios when the immigrant women were 14 years old at the country level. The basic idea behind this approach is that LFP ratios measured before immigration should not have an effect on the contemporaneous LFP decisions of immigrant women through any other channel than the intergenerationally inherited gender norms of their native peers. The respective analysis confirms a strong positive association between past values of our gender norms proxy and the labor supply

⁴In using the female-to-male LFP ratio as a proxy for gender norms, we follow, amongst others, Blau et al. (2011), Blau and Kahn (2015), Bredtmann et al. (2020a), and Bredtmann and Otten (2023).

of female immigrants.

A remaining threat to our identification strategy is that immigrant women might selectively move to regions based on prevailing gender norms. To address the potential problem of endogenous sorting of immigrants, we utilize rich data on immigrants across European regions and analyze the location choice of female immigrants based on a gravity model. We do not find any evidence that immigrant women choose their location based on LFP ratios in the host region or differences in LFP ratios between the source country and the host region, which provides supporting evidence that our results are not driven by immigrants' selective location choice.

The remainder of the paper is organized as follows. The next section describes the underlying data and presents descriptive statistics. Section 3 explains the identification strategy of our empirical analysis. In Section 4, we present and discuss our estimation results, provide several robustness checks and test the validity of our identification assumptions. Section 5 concludes.

2 Data and Descriptive Statistics

Our individual level data comes from the European Social Survey (ESS), a representative cross-sectional survey conducted every second year across the European countries. The central aim of the ESS is to gather data regarding people's social values, cultural norms and behavioral patterns within Europe. We use the first to the ninth ESS round (2002-2020), including a total of 33 countries and roughly 425,000 individuals (European Social Survey Cumulative File, ESS 1-9, 2020). We exclude countries not belonging to the European Union (except for Iceland, Norway and Switzerland).⁵

A particular feature of the ESS is that it contains information on the respondents' country of birth and their region of residence. Since countries are subdivided according to the NUTS standard, the official division of the EU for regional statistics, we are able to

⁵In particular, we exclude Israel, Russia, Turkey, and the Ukraine. We keep, however, Iceland, Norway and Switzerland in our sample, as these countries are members of the European Free Trade Association (EFTA) and thus show similarities in the institutional setting.

assign the respective NUTS level to each of the regions reported. Depending on the size of the country, the level of subdivision (NUTS-1, NUTS-2, or NUTS-3) varies between the countries. In order to assure a sufficient number of observations in each region, we use the most aggregate NUTS level for each country. By means of these NUTS levels, we are then able to augment our individual-level data with aggregate statistics at the regional level.

We restrict our sample to first-generation immigrants, i.e., to individuals who were born outside their resident country.⁶ We further restrict our sample to women aged 25 to 59 years in order to avoid variation in FLFP due to differences in education leaving ages and statutory retirement ages across countries. Our final sample consists of 7,357 first-generation immigrants residing in 25 countries and 113 regions in Europe. These immigrants come from 76 different source countries.⁷

Our outcome of interest is immigrant women's labor force participation at the time of the interview. In particular, we create a binary indicator that takes on the value 1 if the respondent stated that her main activity within the past 7 days was either being employed or being unemployed while actively looking for a job, and 0 otherwise.

The ESS data contains detailed information on a respondent's socio-demographic characteristics as well as the household composition, which serve as controls in our estimation models. Based on this information, we generate the following variables, which serve as controls in all our regressions: age (7 categories), highest level of education (primary, secondary, or tertiary education), partner living within the household, number of children, youngest child is 0-2 years and 3-5 years, respectively, and location's population density (thinly, medium, or densely populated). We further include some immigration-specific variables. In particular, we include indicators for the immigrant's years since migration and for whether she immigrated after age 18. Moreover, we include a dummy variable indicating whether an immigrant woman speaks the host country's language.

Although the ESS is not designed as a household survey, it contains some information

 $^{^6\}mathrm{We}$ do not consider second-generation immigrants as they grew up in the same cultural environment as their native peers.

 $^{^{7}}$ Table A6 shows the list of host and source countries included in our sample. From the initial sample of host countries, we lose Bulgaria and Iceland due to the small number of female immigrants (< 15 individuals) and Slovenia and Switzerland due to the unavailability of some of the regional data.

on the respondent's partner and her parents. With respect to a woman's partner, we include information on the husband's highest level of education and his working hours. With respect to the immigrants' parents, we have information on mother's and father's highest level of education and their labor market status at the time the respondent was 14 years old. As the empirical literature on intergenerational mobility has consistently documented a high persistence between parents' and children's economic outcomes⁸, we use these indicators as a proxy for the immigrant's own labor supply prior to migration. As both partner and parental characteristics contain some missing values and are potentially endogenous to a women's LFP decision, we do not include them in our baseline regressions but conduct sensitivity analyses in which we additionally control for these variables.

Columns (1) and (2) of Table 1 show the descriptive statistics of the individual and household characteristics for our sample of first-generation female immigrants. For comparison, Columns (3) and (4) further show the respective values for native women. With respect to our dependent variable, women's probability of participating in the labor market, distinct differences between the two samples appear. At the time of the interview, 72% of the native women, as compared to 66% of the first-generation immigrant women indicate to actively participate in the labor market. Hence, the LFP of first-generation immigrant women is indeed considerably lower than that of native women. Table 1 further shows that first-generation immigrant women are slightly younger (41 years on average) than native women (43 years on average) and have a higher number of children (0.75 as opposed to 0.56 for native women).

With respect to the partner and parental characteristics, Table 1 reveals hardly any differences between the working hours of the partners of immigrant and native women, while the partners of female immigrants are slightly better educated. We further observe large differences regarding the employment status and the educational attainment of the parents of these women. Both mothers and fathers of first-generation immigrant women are less likely to have been employed when their daughter was 14 years old than mothers and fathers of native women (47% and 87% as opposed to 54% and 93%, respectively),

⁸For a recent overview of studies on intergenerational mobility, see Black and Devereux (2011).

though being better educated than the latter.

Based on immigrant women's region of residence and their country of birth, we augment our individual data with an extensive time-series database of aggregate host-region, hostcountry, and bilateral characteristics. Our variable of main interest is the age group specific female-to-male LFP ratio in the immigrants' host region, which serves as a proxy for the gender norms of immigrants' native peers. We follow Blau et al. (2011) and Blau and Kahn (2015) and use relative instead of absolute female LFP rates as our proxy, as this relative measure captures the gender division of labor explicitly and is less prone to unobserved heterogeneity. Data on regional LFP rates are obtained from Eurostat and contain the rate of the economically active population in a given age group, covering the age groups "25 to 34", "35 to 44" and "45 to 55". We use age-specific participation rates instead of a single measure over all age groups because we consider women who are close in age and residence to the immigrant women as the key reference group for the gender-role socialization of immigrant women.¹¹ The approach to consider homogenous neighbors as peers has become standard in recent studies on neighborhood peer effects (e.g., Mota et al., 2016; Nicoletti et al., 2018) and it is justified by the fact that interactions with women of other age groups residing in different locations are less likely.

We further collect a variety of additional economic and institutional indicators that might have an impact on individual labor supply decisions. At the host-region level, we control for the total fertility rate, GDP per capita, the unemployment rate, and the net migration rate.¹² At the country-pair level, we collect information on the share of migrants from the women's source country among the host country's population. In addition, as proxies for migration costs, we include measures of the geographical, genetic and linguistic distance between the source and the host country and control for whether the two countries

⁹For a detailed description of the macroeconomic data, see Table A7 in the Appendix.

 $^{^{10}}$ We assign the women aged 56 to 59 included in our sample the LFP rate of the age group "45 to 55".

¹¹We follow previous literature on the definition of the relevant peer group and exploit variation across regions, age groups, and survey years in the LFP rate (e.g., Moriconi and Rodríguez-Planas, 2021; Rodríguez-Planas and Tanaka, 2022).

¹²Of course, we would like to control for additional characteristics of the region that might affect the labor force participation of female immigrants, as for example the availability/affordability of childcare or the availability of part-time jobs. However, such statistics are not available at the sub-national level. We address this concern by using different versions of fixed effects.

have ever shared a colonial relationship. To capture potential restrictions immigrants might face in their access to the host country's labor market, we further define a variable denoting whether the immigrants underlie the "right of free movement of workers" at the time of observation.¹³

Table 2 shows the descriptive statistics of the aggregate host-region and bilateral variables. Comparing the host-region characteristics of female immigrants and natives depicts that both groups reside in similar regions based on these characteristics. In particular, focusing on our proxy variable for gender norms, Table 2 indicates that female immigrants and natives reside in regions having an almost identical female-to-male LFP ratio ($\approx 84\%$). The other host-region characteristics (GDP per capita, unemployment rate, etc.) show a similar pattern and do not indicate any significant differences between the residence regions of female immigrants and natives.

3 Empirical Strategy

In the following, we describe the identification strategy of our baseline model, which exploits variation across regions, age groups and years in female-to-male LFP ratios to assess the effect of native peers' gender norms on the labor supply of female immigrants. To verify the validity of our identification strategy, we undertake a series of checks. First, to address concerns that part of our cultural effects are due to regional variation in institutions or economic conditions, which affect the LFP of native and immigrant women alike, we will exploit variation in female-to-male LFP ratios when the immigrant women were 14 years old at the country level. Second, to address concerns that immigrants selectively move to regions based on prevailing gender norms, we further utilize rich data on the population of immigrant women across European regions to analyze the location choice of female immigrants by means of a gravity model.

Based on the data described in Section 2, we estimate the following probit model as

¹³Specifically, immigrants from non-EU and non-EFTA countries might not be allowed to work in their host country in the first years after arrival.

our baseline model¹⁴:

$$y_{iajkrt} = \Phi(\mathbf{x}_{i}'\boldsymbol{\beta} + LFPratio_{art}\gamma + \mathbf{r}_{rt}'\boldsymbol{\zeta} + \mathbf{p}_{jkt}'\boldsymbol{\eta} + \mu_{a} + \theta_{j} + \delta_{k} + \vartheta_{t} + \epsilon_{iajkrt}), \quad (1)$$

where y_{iajkrt} is a binary indicator that takes value 1 if immigrant woman i in age group a from source country j in host country k and host region r participates in the labor market in the survey year t, and 0 otherwise. In x_i , we include a set of individual and household characteristics, including variables for women's highest level of education, marital status, number of children, children at the age of 0-2 and 3-5 years, respectively in the household, population density, years since migration, migrated after age 18, and speaks the host country's language at home. As a robustness check, x_i is further augmented by including characteristics of a woman's partner and her parents (see Section 4.2).

 $LFPratio_{art}$, the female-to-male LFP ratio of age group a in region r in year t, is our variable of main interest. 15 r_{rt} refers to a vector of further host-region characteristics, including the fertility rate, the unemployment rate, GDP per capita, and the net migration rate. p_{jkt} is a vector of bilateral variables describing the economic and cultural relationship between an immigrant's source and host country in year t, which serves to control for a possible selection of immigrants from certain source countries into certain host countries. Specifically, the vector includes variables for the stock of migrants from the same source country, the geographic, genetic, and linguistic distance between the source and the host country and dummy variables for whether the source and host country have a colonial relationship and for whether individuals from source country j underlie the right of free movement in host country k. μ_a , θ_j , δ_k , and ϑ_t are sets of fixed effects for immigrant women's age group, source country, host country, and year of observation, respectively. In subsequent specifications, the model is further augmented by host-country \times year fixed effects, host-region fixed effects, and host-region \times year fixed effects, to control for time varying unobserved heterogeneity at the country level, time-invariant unobserved

¹⁴Logit and linear probability models yield similar results.

¹⁵Our variable of interest varies across regions, years, and age groups. Effectively, we have 2,024 cells to identify our effect of interest.

heterogeneity at the regional level, and time varying unobserved heterogeneity at the region level. ϵ_{iajkrt} is the model's error term. We cluster standard errors at the host-region level to allow for idiosyncratic within-region correlations and use individual and host-country population weights to ensure that each country is represented in proportion to its actual population size.

Our estimate of interest, $\hat{\gamma}$, captures the effect of the peers' female-to-male LFP ratio on immigrant women's LFP exploiting variation across regions, age groups and survey years. A positive and statistically significant estimate of this parameter would indicate that immigrant women who live in regions with native peers holding less traditional gender norms are more likely to participate in the labor market than those living in regions where the peers hold more traditional gender norms. A positive and statistically significant $\hat{\gamma}$ would thus provide evidence that less traditional gender norms among native peers can facilitate the labor market integration of female immigrants.

Our model controls for a rich set of individual characteristics and time-varying regional characteristics that may influence immigrant women's LFP. It further controls for time-invariant unobserved heterogeneity at the region level (as, e.g., differences in institutions) and time-varying unobserved heterogeneity at the country level (as, e.g., country-specific economic shocks) that could potentially affect immigrant women's labor supply. While the remaining variation can be considered as as good as exogenous, there are two potential threats to our identification strategy: First, regional female-to-male LFP ratios might reflect or be correlated with factors other than natives' gender norms, as, e.g., unobserved trends in economic conditions. Second, immigrant women might selectively migrate to a region based on the prevailing gender norms of that region.

We address the first concern by exploiting variation in female-to-male LFP ratios when the immigrant women were 14 years old. As this information is not available at the regional level, we estimate a model similar to Eq. (1) at the country level:

$$y_{iajkt} = \Phi(\mathbf{x}_{i}'\boldsymbol{\beta} + LFPratio_{k\{t-age+14\}}\boldsymbol{\pi} + \mathbf{h}_{kt}'\boldsymbol{\lambda} + \mathbf{p}_{jkt}'\boldsymbol{\eta} + \mu_{a} + \theta_{j} + \delta_{k} + \vartheta_{t} + \epsilon_{iajkt}), (2)$$

where y_{iajkt} is the LFP decision of immigrant woman i in age group a from source country j in host country k in year t. $LFPratio_{k\{t-age+14\}}$ measures the female-to-male LFP in country k in year t-age+14, i.e., in the year the immigrant woman was 14 years old. h_{kt} is a vector of further host-country characteristics measured in year t, which includes the fertility rate, GDP per capita, the unemployment rate, the migrant stock, and the MIPEX index. h_{kt}

Conditional on these control and the bilateral variables, as well as age group, source-country, host-country, and year fixed effects, the variation in $LFPratio_{k\{t-age+14\}}$ should be as good as exogenous and not be correlated with the LFP decisions of immigrant women in year t through any other channel than the intergenerationally inherited gender norms of their native peers.

In addition to using past values of the female-to-male LFP ration, we check the robustness of our results by replacing $LFPratio_{art}$ in Eq. (1) by an alternative, more direct measure of gender norms. In doing so, we follow Moriconi and Rodríguez-Planas (2021) and make use of an item included in some waves of the ESS, in which respondents are asked to indicate (on a scale of 1 to 5) in how far they disagree with the statement "when jobs are scarce, men should have more right to a job than women". Specifically, we assign every immigrant women the average extent of disagreement to this statement among native women in the same age group who live in the same region and were surveyed in the same ESS wave as the immigrant woman.¹⁸

To address the second concern, the potentially endogeneous location choice of immigrant women based on prevailing gender norms in a region, we perform two types of checks. First, we run a balancing test, to check whether immigrant women select into regions with high or low female-to-male LFP ratios based on observable characteristics. As can be seen

¹⁶For instance, for an immigrant women of age 34 living in Germany and observed in survey year 2000, we use the female-to-male LFP ratio for Germany of the year 1980.

¹⁷The Migrant Integration Policy Index (MIPEX) measures policies integrating migrants in the EU Member States (and EFTA countries). For more details, see Table A7 in the Appendix.

¹⁸We do not use this direct measure of gender norms in our baseline specification, because it is only included in ESS waves 2, 4, 5, and 8, and because the ESS survey is not necessarily representative at the sub-national level. We interpolate missing values for waves 3, 6, and 7 and impute missing values for wave 1 (9) by taking the value from the earliest (latest) wave the item is available.

from Figure 1, none of the socio-demographic characteristics is significantly correlated with the female-to-male LFP ratio in the immigrant woman's region of residence. This result supports our argument that, once conditioning on a basic set of host-country, source-country, and year fixed effects, the variation in the ratio of female-to-male LFP rate is as good as random.

Second, we provide an analysis of the determinants of the regional location choice of female immigrants to Europe. In doing so, we utilize rich individual-level data from the European Labor Force Survey (EU-LFS) and estimate a gravity model of immigrant women's regional location choice based on the model implemented by Bredtmann *et al.* (2020b).¹⁹

4 Results

4.1 Baseline Results

Table 3 shows the results of estimating Eq. (1) for our sample of female immigrants.²⁰ In Column (1), we include single host-country and year fixed effects to control for time-invariant, unobserved heterogeneity between the different European countries as well as for common economic shocks. The estimated effect of the region and age group specific female-to-male LFP ratio is positive and highly statistically significant, indicating a strong positive association between the relative LFP of similarly aged native women in the host region and the immigrant woman's probability of participating in the labor market. On average, a 10 percentage point (pp.) increase in the peers' female-to-male LFP ratio increases the LFP of female immigrants by 4.3 pp. The magnitude of this effect can be best illustrated by the use of interquartile ranges. The 25th percentile of the host-region female-to-male LFP ratio in our sample is 81.9, while the 75th percentile is 90.1. The results suggest that an increase in the regional LFP ratio from the 25th to the 75th percentile increases the LFP of female immigrants by approximately 3.6 pp.

¹⁹Further details on this approach are provided in Section 4.4 and in Bredtmann et al. (2020b).

²⁰For the ease of representation, Table 3 only shows the results of main interest. Full estimation results are shown in Table A1 in the Appendix.

In Column (2), we replace the single host-country and year fixed effects by an interaction of the two, such that the effect of the regional female-to-male LFP ratio is solely identified through within-country and across regional and age group variation in this variable. Again, the estimated marginal effect of the LFP ratio is positive and significant, while slightly decreasing in magnitude (from 0.43 to 0.40). To address the potential problem of unobserved heterogeneity at the regional level, we lastly estimate the model including region fixed effects. In this specification, the effect of the LFP ratio is solely identified through within-region variation over time and across age groups.²¹ As can be seen from Column (3), the inclusion of region fixed effects does not alter the estimated marginal effect of the LFP ratio, which is still positive and highly statistically significant.²²

Our finding of a strong positive association between the regional female-to-male LFP ratio and immigrant women's labor force participation suggests that more progressive gender norms among their native peers can foster the labor market integration of immigrant women. This result is in the range of previous findings on the horizontal transmission of cultural norms demonstrating that peers' gender norms affect women's labor market participation (e.g., Maurin and Moschion, 2009; Mota et al., 2016; Nicoletti et al., 2018; Olivetti et al., 2020; Cavapozzi et al., 2021; Moriconi and Rodríguez-Planas, 2021; Jessen et al., 2022; Rodríguez-Planas and Tanaka, 2022). It is also consistent with Boelmann et al. (2020), who analyze internal migrants and show that West German mothers who migrated to East Germany align their post-birth labor supply behavior closely with that of their East German colleagues. Comparing the size of our gender norms effect to that of other estimates of gender norms on female labor force participation, we find that our effect seems somewhat smaller than the one estimated by Maurin and Moschion (2009) and Cavapozzi et al. (2021), but is in line with the estimates by Mota et al. (2016).

 $^{^{21}}$ In an alternative specification, we solely explore within-region variation in LFP ratios across age groups by replacing the single host-region and time fixed effects with host-region \times year fixed effects. The results are robust to the inclusion of host-region \times year fixed effects and are shown in Table A2 in the Appendix.

 $^{^{22}}$ As previous literature has shown that source-country participation rates matter for immigrant women's labor supply (e.g., Fernández and Fogli, 2009; Bredtmann and Otten, 2023), we further estimate a model that augments our baseline specification with source-country \times year fixed effects and thus eliminates any time-variant variation across immigrants' source countries. The results are robust to the inclusion of source-country \times year fixed effects and are shown in Table A3 in the Appendix.

Our finding also complements previous literature on the role of source-country culture (e.g., Fernández and Fogli, 2009; Blau et al., 2011; Bredtmann and Otten, 2023), which shows that the gender norms held in female immigrants' source countries play an important role in their labor market integration in the host country. Bredtmann and Otten (2023), who analyze the role of source-country gender norms in the labor supply of female immigrants in Europe, show that a 10 pp. increase in the source-country's female-to-male LFP ratio is associated with a 1.6 pp. (or 2.5%) increase in the LFP of immigrant women. Benchmarked against their estimates, our finding of a 4.3 pp. (or 6.5%) increase in immigrant women's LFP due to a 10 pp. increase in the regional female-to-male LFP ratio reveals that host-country culture is at least as important as source-country culture in determining the labor supply of female immigrants.

Figure 2 further reveals some heterogeneities in the effect of the regional female-to-male LFP ratio on immigrant women's labor force participation. The cultural effect is strongest for medium skilled women and for groups with the highest variability in labor force participation rates, i.e., women with a partner and those with small children. Also, we find that the gender norms of female peers only matter for immigrant women who speak the host-country's language, which suggests language proficiency to be an important pre-requisite for a cultural assimilation of immigrants.²³

Regarding the effects of further host-region characteristics, Table 3 reveals a negative correlation between the regional unemployment rate and immigrant women's LFP, which is in line with the hypothesis of a "discouraged worker effect". Also, there is a weak positive relationship between the net migration rate and immigrant women's LFP. With respect to the variables describing the relationship between immigrant women's source and host country, we find that immigrant women are more likely to participate in the labor market the higher is the stock of migrants from the same source country. This result could be explained by network effects, indicating that women who live in a region with a

²³Our results do not reveal heterogeneous responses with respect to immigrant women's age, motherhood status, age at migration or years since migration.

²⁴The discouraged worker effect describes a situation in which individuals who would otherwise have been looking for work tend to remain out of the labor market as their chances of getting a job fall (see, e.g., Lundberg, 1985).

high proportion of people from the same ancestry will find it easier to gain information about the local labor market and therefore be more likely to find a job after arrival. In addition, we find a positive association between immigrant women's labor supply and the geographic distance between their source and host country, which might hint at the fact that immigrants who migrate despite higher migration costs are more positively selected in terms of their labor market attachment.

4.2 Sensitivity Analyses

We conduct a series of sensitivity analyses to check the robustness of our results. The respective estimation results are shown in Table 4. First, we check whether our results are robust to controlling for the characteristics of a woman's partner, i.e., his working hours and his highest level of education. Controlling for partner characteristics in women's labor supply decisions might be important for two reasons. First, economic models of joint decision-making within the household predict women to be less likely to participate in the labor market the higher is their partner's earnings potential. Second, there is evidence of assortative mating in the marriage market, i.e., women tend to marry men with similar characteristics, as, e.g., education levels or working aspirations (see, e.g., Pencavel, 1998). Although we find a strong correlation between immigrant women's LFP and their partner's working hours²⁵, the estimated effect of the female-to-male LFP ratio remains large and highly statistically significant (Column (1) of Table 4).

The empirical literature on intergenerational mobility has consistently documented a high persistence between parents' and children's economic outcomes. In a second robustness check, we therefore extend our baseline model by adding controls for the parents' highest level of education and their labor market status when their daughter was 14 years old (Column (2) of Table 4). In accordance with previous literature (e.g., Fernández et al., 2004; Johnston et al., 2014), we find a positive correlation between mothers' employment status at age 14 and their daughter's labor supply.²⁶ The estimated effect of the regional

 $^{^{25}}$ The estimated effects of the partner characteristics are displayed in Table A4 in the Appendix.

²⁶The estimated effects of the parental characteristics are displayed in Table A5 in the Appendix.

female-to-male LFP ratio, however, is still positive and significant and of similar magnitude as our baseline estimates (see Table 3).

While we mainly focus on analyzing the extensive margin of immigrant women's labor supply, we further check whether our results are robust when looking at women's total working hours. As is evident from Column (3) of Table 4, the regional female-to-male LFP ratio has a positive and sizable effect on immigrant women's working hours. A 10 pp. increase in the regional female-to-male LFP ratio increases women's weekly working time by around 1.4 hours, which seems in the range of other estimates of neighborhood peers on female labor supply (e.g., Nicoletti et al., 2018). The effect of native peers' gender norms thus works through both the extensive and intensive margin of immigrant women's labor supply.

Lastly, to test whether the regional female-to-male LFP ratio actually reflects the gender norms of their female peers, we conduct placebo tests by re-estimating our model for male immigrants. If our proxy for gender norms actually reflects native women's preferences and beliefs regarding working women and not any economic or institutional conditions that affect the labor supply of immigrant men and women alike, it should have no explanatory power for the labor supply decisions of immigrant men. The respective results, using men's participation decision and men's working hours as outcome variables, are shown in Columns (4) and (5) of Table 4. The placebo estimates are very different from our main results. While the respective estimates for women are 0.0043 (Table 3) and 0.1384 (Table 4), respectively, which are statistically significant at the 0.1- and 5percent level, the estimated effect of the female-to-male LFP ratio is close to zero and not statistically significant for both outcomes in the placebo regressions. The lack of any discernible effects in the placebo regressions for men confirms our argument that the regional female-to-male LFP ratio captures the gender norms of native peers rather than any economic and institutional conditions having an impact on immigrants' labor supply in general.

4.3 Alternative Measures of Gender Norms

By using regional LFP rates to construct our measure of natives' gender norms, a remaining concern could be that FLFP rates do not only reflect the LFP decisions of native women, but also of immigrant women. Hence, if immigrant women are more likely to participate in the labor market in regions that provide the best labor market opportunities for them (e.g., by offering special integration programs for female immigrants), a positive correlation between immigrant women's labor supply and the regional female-to-male LFP ratio could occur even without any adaption of immigrant women to natives' gender norms. To address this concern, we use an alternative measure of natives' gender norms constructed from the ESS data. Specifically, based on all natives in the sample (i.e., respondents who were born in their country of residence) and the survey questions used to construct our outcome variable, we calculate average female and male LFP rates by region, survey wave, and age group. To assure a sufficient number of observations within each cell, cells with less than 30 observations are dropped.²⁷

The results of the regression using the average female-to-male LFP ratio of the native peers as our cultural proxy are shown in Column (1) of Table 5. As is evident, there is a strong positive correlation between the regional female-to-male LFP ratio of natives and immigrant women's probability to participate in the labor market. The estimated coefficient is slightly smaller than our baseline estimate (0.0032 vs. 0.0043), which is likely due to measurement error, but still sizable and highly statistically significant. This result shows that our main findings are not driven by the labor force participation of other immigrant women in the region.

While we argue that the effect of the regional female-to-male LFP ratio on immigrant women's labor supply is due to the cultural assimilation of female immigrants to the gender norms of native women, an alternative interpretation could be that immigrant and native women are exposed to the same institutional setting and economic conditions. For

²⁷We face a clear trade-off between the number of observations within each cell to calculate regional LFP rates and the number of female immigrants to be included in our estimation sample. By excluding cells with less than 30 observations, we loose about 25% of our estimation sample. Adjusting the restriction to 25 or 35 observations per cell produces qualitatively and quantitatively similar estimation results.

example, a higher coverage of formal childcare might make it easier for women to return to work after childbirth, leading to a higher LFP among both immigrant and native women. While it is not possible to clearly disentangle the role of culture, institutions, and economic conditions²⁸, we want to make sure that our results are not solely driven by factors other than natives' gender norms.

One way to approach this goal is to use a more direct measure of gender norms instead of female-to-male participation rates. In particular, we follow Moriconi and Rodríguez-Planas (2021) and make use of an item included in some waves of the ESS, in which respondents are asked to indicate (on a scale of 1 to 5) in how far they disagree with the statement "when jobs are scarce, men should have more right to a job than women". We calculate the average disagreement with this statement for all female natives by region, survey wave, and age group, and use this measure instead of female-to-male participation rates as our proxy for the gender norms of immigrants' native peers.²⁹

As can be seen from Column (2) of Table 5, the results are robust to using this alternative measure as a cultural proxy. There is a positive and statistically significant effect of (non-traditional) gender norms among native women on the LFP of first-generation immigrant women. A one standard deviation (index point) increase in the average disagreement with the survey statement among female natives increases immigrant women's probability to participate in the labor market by 6.3 pp. (13.1 pp.). Compared to the baseline effect in Table 3, which reveals a 4.2 pp. increase in immigrant women's LFP due to a one standard deviation increase in the female-to-male LFP ratio, the size of the effect of this direct measure of gender norms is somewhat larger, but still in a similar ballpark.

A second way to assure that our results are not driven by a joint exposure to institutional and economic conditions is to assess the effect of intergenerationally transmitted instead of contemporaneous gender norms of native peers. In an alternative estimation strategy, we thus use the regional female-to-male LFP ratio at the time the immigrant woman was

²⁸As, e.g., shown by Algan and Cahuc (2007) and Alesina *et al.* (2015), culture, institutions, and economic factors may reinforce one another. For example, a high coverage of formal childcare could be the result of non-traditional gender norms and thus a higher demand for childcare.

²⁹Again, to assure a sufficient number of observations within each cell, cells with less than 30 observations are dropped.

14 years old as our measure of native women's gender norms. The basic idea behind this approach is that the female-to-male LFP ratio at age 14 reflects the gender norms of the mothers of the native peers, which they have intergenerationally transmitted to their children (e.g., Farré and Vella, 2013). As measured before migration³⁰, the past values of the female-to-male LFP ratio should be uncorrelated with contemporaneous trends in regional economic conditions or institutions and should have no impact on the LFP decision of immigrant women other than through the gender norms of their native peers.

Unfortunately, data on LFP rates at the regional level are only provided by Eurostat from the year 1999 onward. Therefore, we conduct this analysis at the country level and use age-specific LFP rates provided by the International Labour Organization (ILO), which date back to the early 1960s, to construct our measure of natives' gender norms.³¹ Column (3) of Table 5 shows the results of regressing immigrant women's LFP on the country-specific female-to-male LFP ratio at age 14 in a specification that controls for further host-country characteristics as well as host-country group fixed effects. As becomes obvious, there is a strong link between past female-to-male LFP ratios and the labor supply of female immigrants. The effect is slightly smaller than our baseline effect (see Table 3), meaning that a 10 pp. increase in the past female-to-male LFP ratio increases immigrant women's probability of participating in the labor market by 3.5 pp. As is evident from Column (4) of Table 5, this effect holds when host-country fixed effects are added to the model, which control for time-invariant unobserved heterogeneity at the host-country level. The fact that our findings hold when past instead of contemporaneous female-to-male LFP ratios are used to measure natives' gender norms supports our notion that the effect of the regional female-to-male LFP ratio on immigrant women's labor supply is due to the cultural assimilation of female immigrants to the gender norms of their native peers, and not merely a result of the exposure to similar institutions and economic conditions.

³⁰To assure that LFP rates are measured before migration, we restrict the sample to immigrant women who migrated as adults, i.e., after age 18. The results are qualitatively similar if all women, irrespective of their age at migration, are considered.

³¹While the ESS contains information on parents' labor force status when the respondent was 14 years old, which could potentially be used to construct past labor force participation rates, it lacks information on the respondents' place of living at age 14 (as well as their region of birth). A measure based on such information is thus likely prone to severe measurement error due to internal migration.

4.4 Determinants of Female Immigrants' Regional Location Choice

The main threat for our identification strategy is that immigrant women selectively migrate to regions that best match their individual preferences with respect to gender norms. While our model explores different types of variation (between-country, within-country, between-region, and within-region) and controls for a variety of characteristics at the individual, host-country/host-region, and bilateral level, selective migration based on host-region FLFP rates cannot completely be ruled out. To address this issue, we estimate a model of immigrant women's regional location choice to test for selective migration on the basis of gender norms and FLFP rates, respectively.

The main challenge in estimating a model of regional location choice is the lack of suitable data. Using the ESS data for such an analysis is not possible as the sample (of immigrants) is small and not representative at the bilateral level (i.e., source-country/host-region level). Aggregate data on bilateral migration flows, on the other hand, can often not be broken down by gender and are not available at the sub-national level. We thus follow the approach in Bredtmann et al. (2020b) and model immigrants' location choice based on a special evaluation of the 2007 European Labor Force Survey (EU-LFS). While only covering the EU-15 countries, the data provides detailed information on migrants' country of birth, their time of migration, and their region of residence at the NUTS-2 level.³² Following previous literature (e.g., Schmidheiny and Brülhart, 2011; Bertoli and Fernández-Huertas Moraga, 2015; Bredtmann et al., 2020b), we aggregate the data at the bilateral level and estimate a model of bilateral migration flows using a Poisson pseudo-maximum likelihood estimator (PPML).

Based on this model, we aim to rule out two potential sources of selection bias. First, immigrant women might be more likely to move to regions with high (relative) female LFP

³²Specifically, the location choice is modeled for female immigrants who moved to the EU-15 between 1998 and 2007 and who were between 25 and 64 years of age in 2007. Overall, the sample includes 11,361 individual-level observations representing around 3,873,555 recent female immigrants from 156 sending countries residing in 199 different receiving NUTS-2 regions. For more information about the data and the estimated location choice model, see Bredtmann *et al.* (2020b).

rates, either because a high share of working women signals good working conditions for women or because high female-to-male LFP ratios are correlated with other, unobserved regional amenities. To test whether women are more likely to move to high female-to-male LFP regions, we estimate a gravity model of women's location choice that controls for source-country fixed effects, host-country fixed effects, bilateral characteristics, and host-region characteristics, among them the regional female-to-male LFP ratio. Column (1) of Table 6 shows the estimation results of the respective PPML model. The findings reveal that immigrant women are more likely to move to regions with a high population, high income levels, and more tourist beds, which serve as a proxy for the general attractiveness of the region in terms of scenic attractions or cultural offers. The female-to-male LFP ratio, however, has no effect on female immigrants' location choice. While the estimated coefficient of *LFPratio* is positive, it is small in magnitude and not statistically different from zero.

Second, and even more important for our identification strategy, women might move to either high- or low-LFP-ratio regions depending on their preferences for working at the host country. While we are not able to observe women's individual preferences for working women, we follow the epidemiological approach and use the female-to-male LFP ratio in immigrant women's source country as a proxy for her gender norms and thus her desire to work. In particular, we test whether migration flows are higher between source countries and host regions that are more similar in terms of their gender norms. In doing so, we estimate a location choice model that includes the (absolute) difference between the female-to-male LFP ratio in the host region and the female-to-male LFP ratio in the source country as an additional regressor, while controlling for source-country fixed effects, host-region fixed effects, and further bilateral characteristics. As is evident from Column (2) of Table 6, the difference in the female-to-male LFP ratio between the source country and the host region has no impact on female immigrant location choices. The estimated effect is small and not statistically significant. All other bilateral characteristics, i.e., the size of the migrant network, colonial ties, as well as the geographic, genetic and linguistic distance between the source country and the host region, in contrast, are strong

predictors of migrants' regional location choice.

Overall, the results of our analysis of the regional location decision of female migrants to Europe do not provide any indication that immigrant women choose their location based on women's participation rates in the host region or the cultural differences in terms of differences in LFP ratios between the source country and the host region. We see this result as supportive evidence that selective location choice based on gender norms is not a main driver of our finding of a positive association between natives' gender norms and the LFP of female immigrants.

5 Conclusion

In the present paper, we focus on an important aspect of immigration and integration policies: the labor market integration of female immigrants. Specifically, we study the role of host-country cultural norms in female immigrants' labor supply, by analyzing whether the gender norms held by native women of the same age group and living in the same local area affect the labor supply of immigrant women.

Our empirical analysis is based on data from the European Social Survey 2002-2020 covering immigrants in 113 regions across 25 European countries, which is augmented with an extensive time-series database of aggregate host-region, host-country, and bilateral characteristics. To analyze the role of natives' gender norms, we exploit variation in age group specific female-to-male LFP ratios across (and within) immigrant women's regions of residence.

We find that immigrant women whose peers have higher LFP rates are more likely to participate in the labor market than their counterparts whose peers have lower LFP rates. A 10 pp. increase in the peers' female-to-male LFP ratio increases the LFP of female immigrants by 4.3 pp. The positive association between female-to-male LFP ratios and immigrant women's labor supply is robust to exploiting different types of variation (between-country, within-country, between-region, and within-region) in these variables. It further remains when controlling for the human capital of a woman's partner, the past

labor supply of her parents, and a variety of host-region characteristics that might be correlated with local LFP ratios. Placebo exercises reveal no evidence of an association between the regional female-to-male LFP ratio and the labor supply of immigrant men. This finding suggests that our effect is not biased by any omitted unobservable confounding factors that affect the labor market integration of male and female immigrants alike.

We carefully examine the robustness of this result and are further able to rule out two alternative explanations for the positive association between the regional LFP ratio and immigrant women's labor supply. By exploiting (across and within) host-country variation in female-to-male LFP ratios when the immigrant women were 14 years old, we show that the effect is robust to using past values of our proxy for natives' gender norms. This finding suggests that the association between female-to-male LFP ratios and immigrant women's labor supply is due to the cultural assimilation of female immigrants to the gender norms of their native peers, and not merely a result of the exposure to similar institutions and economic conditions. By estimating a gravity model of female migrants' regional location choice, we further provide supportive evidence that the association between female-to-male LFP ratios and immigrant women's labor supply is not driven by a selective location choice of female immigrants based on prevailing gender norms.

We thus interpret our findings as evidence that more progressive gender norms among their native peers foster the labor market integration of immigrant women; best explained by the theoretical framework of cultural learning and horizontal transmission of norms. Our results complement previous evidence on the role of source-country culture, which shows that the gender norms held in female immigrants' source countries play an important role for their labor market integration in the host country (e.g., Fernández and Fogli, 2009; Blau et al., 2011; Bredtmann and Otten, 2023). The strong association between natives' gender norms and female immigrant labor supply found in this study reveals that host-country cultural norms are at least as important as source-country culture in determining the labor market behavior of female immigrants.

Our research holds significant implications for immigration and integration policies. In particular, it highlights the potential influence of policy interventions designed to facilitate social interactions between immigrant and native women. These interventions have the potential to expedite the processes of social learning and social conformity, fostering the adoption of more equal gender norms. As a result, the integration of immigrant women in the labor market could be enhanced, ultimately contributing to the convergence of employment rates between immigrant and native women.

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Figures

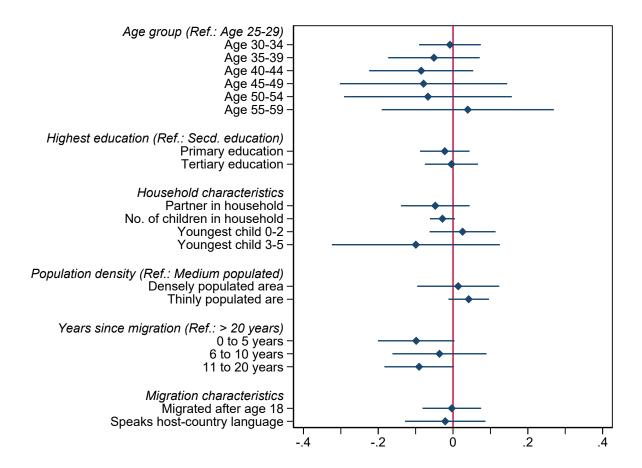


Figure 1: Balancing Test: Correlates of Regional Female-to-Male Labor Force Participation Ratio

Note: The figure shows the results of nine separate specifications that regress the regional, age-group specific female-to-male LFP rate (standardized to a mean of 0 and a standard deviation of 1) on each (group of) individual characteristic(s) as well as host-country, year, and source-country fixed effects.

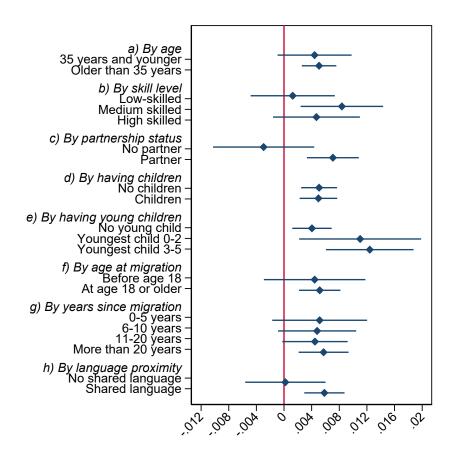


Figure 2: Heterogeneous Effects of Regional Female-to-Male Labor Force Participation Ratio on Labor Force Participation of Female Immigrants

Note: The figure shows the marginal effects and 95%-confidence intervals of the effect of the regional, age-group specific female-to-male LFP ratio on women's labor force participation for different subgroups.

Tables

 Table 1: Descriptive Statistics – Individual Variables

	Female Immigrants		Female	Natives
	Mean	StdD	Mean	StdD
Participates in the labor market	0.661	0.473	0.716	0.451
Age	40.886	9.434	43.235	9.643
Highest level of education				
Primary education	0.286	0.452	0.248	0.432
Secondary education	0.334	0.472	0.399	0.490
Tertiary education	0.381	0.486	0.352	0.478
Partner in household	0.788	0.409	0.772	0.420
No. of children in household	0.749	0.978	0.559	0.872
Youngest child 0-2	0.116	0.321	0.082	0.275
Youngest child 3-5	0.129	0.335	0.083	0.276
Population density	00	0.000	0.000	00
Densely populated	0.372	0.483	0.260	0.438
Medium populated	0.374	0.484	0.354	0.478
Thinly populated	0.254	0.435	0.387	0.487
Years since migration	0.201	0.100	0.30.	0.10.
0 to 5 years	0.136	0.343	_	_
6 to 10 years	0.183	0.387	_	_
11 to 20 years	0.304	0.460	_	_
More than 20 years	0.377	0.485	_	_
Migrated after age 18	0.833	0.373	_	_
Speaks host-country language	0.853	0.355	_	_
Partner characteristics a	0.000	0.000		
Working hours	27.321	21.897	27.121	22.384
Education	21.021	21.001	21.121	22.001
Primary education	0.225	0.417	0.203	0.402
Secondary education	0.266	0.442	0.301	0.452
Tertiary education	0.276	0.442 0.447	0.242	0.428
Other education	0.008	0.088	0.242	0.428 0.087
Parents characteristics a	0.000	0.000	0.000	0.007
Father employed at age 14	0.886	0.318	0.934	0.248
Father's Education	0.000	0.010	0.554	0.240
Primary education	0.541	0.498	0.550	0.498
Secondary education	0.211	0.408	0.380 0.282	0.450
Tertiary education	0.211 0.236	0.408 0.425	0.262 0.160	0.450 0.366
Other education	0.230	0.425 0.106	0.100	0.300 0.091
Mother employed at age 14	0.011 0.473	0.100 0.499	0.008 0.543	0.091 0.498
Mother's Education	0.419	0.433	0.040	0.430
Primary education	0.630	0.483	0.634	0.482
Secondary education	0.030 0.186	0.483 0.389	0.054 0.258	0.482 0.438
Tertiary education	0.180 0.171	0.369 0.377	0.258 0.101	0.438 0.301
Other education	0.171 0.013	0.377	0.101 0.007	0.301 0.084
Other equeation	7,357	0.114	0.001	0.004

Notes: - ^aPartner and parents characteristics are calculated for a reduced sample. Partner characteristics are shown for women with a partner only. - Individual and host-country population weights are applied.

 Table 2: Descriptive Statistics – Aggregate Variables

	Female Immigrants		Female	e Natives
	Mean	StdD	Mean	StdD
Host-region characteristics				
Female LFP rate (in %)	77.123	10.315	76.983	10.523
Male LFP rate (in %)	91.143	4.844	91.083	4.899
LFP ratio	84.472	9.680	84.379	9.969
Total fertility rate	1.504	0.248	1.504	0.248
GDP per capita (in EUR 1,000)	27.402	11.638	26.564	11.434
Unemployment rate (in %)	9.131	5.481	9.167	5.447
Net migration rate	3.031	5.040	2.952	5.051
Relationship between source and host country				
Source-country migrant stock (% of population)	1.102	1.779	_	_
Colonial ties	0.315	0.464	_	_
Geographic distance (in 1,000 km)	2.805	3.108	_	_
Genetic distance	0.345	0.531	_	_
Linguistic distance	79.119	30.217	_	_
Right of free movement of workers	0.315	0.465	_	_

Notes: – The variables describing the relationship between the source and the host country are time invariant, except for the share of migrants from the same source country in the immigrant's host country and the variable denoting the right of free movement at the time of observation. – Individual and host-country population weights are applied.

Table 3: LFP of Female Immigrants – Baseline Results

	(1)	(2)	(3)
	$\mathrm{ME}/\mathrm{StdE}$	ME/StdE	$\mathrm{ME}/\mathrm{StdE}$
Host-region characteristics			
LFP ratio	0.0043^{\dagger}	0.0040***	0.0040***
	(0.0012)	(0.0013)	(0.0013)
Total fertility rate	0.0404	$0.1565^{'}$	$0.1572^{'}$
·	(0.0770)	(0.1019)	(0.1027)
GDP per capita (in EUR 1,000)	-0.0011	-0.0017^{*}	-0.0012
	(0.0009)	(0.0009)	(0.0010)
Unemployment rate (in %)	$-0.0040^{'}$	-0.0055**	-0.0059**
- ,	(0.0027)	(0.0028)	(0.0027)
Net migration rate	$0.0033^{'}$	$0.0057^{'*}$	0.0052^{*}
	(0.0022)	(0.0031)	(0.0030)
Relationship between source and host country			
Source-country migrant stock (% of population)	0.0148*	0.0162**	0.0161**
	(0.0079)	(0.0082)	(0.0081)
Colonial ties	-0.0061	$-0.0058^{'}$	$-0.0059^{'}$
	(0.0288)	(0.0311)	(0.0313)
Geographic distance (in 1,000km)	0.0426**	0.0392**	0.0398**
· · · /	(0.0170)	(0.0165)	(0.0163)
Genetic distance	-0.1626	-0.1165	-0.1103
	(0.1419)	(0.1438)	(0.1438)
Linguistic distance	0.0002	0.0002	0.0002
•	(0.0006)	(0.0006)	(0.0006)
Right of free movement of workers	0.0129	0.0208	0.0205
	(0.0316)	(0.0350)	(0.0353)
Individual controls	yes	yes	yes
Host-country FE	yes	no	no
Host-country x year FE	no	yes	yes
Host-region FE	no	no	yes
Source-country FE	yes	yes	yes
Year FE	yes	no	no
Log likelihood	-8,291.4	-8,152.8	-8,148.2
Pseudo R^2	0.179	0.193	0.193
Observations	$7,\!357$	$7,\!357$	$7,\!357$

Notes: $-^{\dagger} p < 0.001$; *** p < 0.01; ** p < 0.05; * p < 0.1. – Standard errors (in parentheses) are clustered at the host-region level. – Individual and host-country population weights are applied.

Table 4: LFP of Female Immigrants – Robustness Checks

	Partner controls	Parent controls	Working hours	Male LFP	Male WH
	$\mathrm{ME}/\mathrm{StdE}$	ME/StdE	$\mathrm{ME}/\mathrm{StdE}$	ME/StdE	$\mathrm{ME}/\mathrm{StdE}$
Host-region characteristics					
LFP ratio	0.0051^\dagger	0.0041^{***}	0.1384**	-0.0007	-0.0099
	(0.0013)	(0.0012)	(0.0630)	(0.0012)	(0.0739)
Total fertility rate	0.0466	0.0676	3.0032	-0.0316	-2.3738
	(0.0784)	(0.0765)	(3.3437)	(0.0475)	(2.7910)
GDP per capita (in EUR 1,000)	-0.0012	-0.0014*	-0.0267	0.0024^{\dagger}	0.1630^{\dagger}
	(0.0009)	(0.0008)	(0.0391)	(0.0007)	(0.0407)
Unemployment rate (in %)	-0.0028	-0.0019	-0.3033**	-0.0030	-0.5088^{\dagger}
	(0.0026)	(0.0024)	(0.1227)	(0.0019)	(0.1384)
Net migration rate	0.0035	0.0049**	0.1007	-0.0011	0.0660
	(0.0024)	(0.0021)	(0.0954)	(0.0012)	(0.0895)
Individual controls	yes	yes	yes	yes	yes
Host-country FE	yes	yes	yes	yes	yes
Source-country FE	yes	yes	yes	yes	yes
Bilateral controls	yes	yes	yes	yes	yes
Year FE	yes	yes	yes	yes	yes
Log likelihood	-7,704.2	-6,891.6	-30,947.8	-4,213.4	-27,180.0
Adj./Pseudo R ²	0.182	0.188	0.173	0.148	0.112
Observations	6,879	6,353	7,123	6,432	6,227

Notes: - † p < 0.001; *** p < 0.01; ** p < 0.05; * p < 0.1. - Standard errors (in parentheses) are clustered at the host-region level. - Individual and host-country population weights are applied. - The model including partner characteristics includes both women with and without partner. For the latter, partner characteristics are set to zero. - The estimations using working hours as outcome variables include individuals working zero hours.

Table 5: LFP of Female Immigrants – Alternative Measures of Gender Norms

	(1)	(2)	(3)	(4)
	ME/StdE	$\mathrm{ME}/\mathrm{StdE}$	ME/StdE	$\mathrm{ME}/\mathrm{StdE}$
Host-region characteristics				
LFP ratio of natives (ESS)	0.0032***	_	_	_
	(0.0010)			
Gender norms of natives (ESS)	_	0.1309**	_	_
Total fertility rate	0.0016	(0.0575) -0.0118	_	_
Total fertility rate	(0.0922)	(0.0941)		
GDP per capita (in EUR 1,000)	$-0.0018^{'}$	$-0.0023^{'}$	_	_
. , , ,	(0.0017)	(0.0019)		
Unemployment rate (in %)	-0.0036	-0.0034	_	_
	(0.0037)	(0.0035)		
Net migration rate	0.0066*	0.0067*	_	_
II. d	(0.0036)	(0.0038)		
Host-country characteristics LFP ratio at age 14	_	_	0.0035***	0.0033**
LIT Tatio at age 14	_	_	(0.0033)	(0.0014)
Total fertility rate	_	_	0.1655^{\dagger}	0.0002
			(0.0392)	(0.0766)
GDP per capita (in EUR 1,000)	-	_	0.0028**	0.0037^{*}
			(0.0013)	(0.0020)
Unemployment rate (in %)	-	_	-0.0019	-0.0055^{\dagger}
			(0.0018)	(0.0012)
Total migrant stock (% of population)	_	_	-0.0022	-0.0186**
MIDEY, I about modulat modility			(0.0022)	(0.0080)
MIPEX: Labor market mobility	_	_	-0.0007 (0.0005)	_
			(0.0000)	
Relationship between source and host country				
Source-country migrant stock (% of population)	0.0229***	0.0243***	0.0111	0.0181**
Colonial ties	(0.0072) -0.0374	(0.0074) -0.0372	$(0.0078) \\ 0.0266$	(0.0081) 0.0149
Colonial ties	(0.0393)	(0.0389)	(0.0282)	(0.0149)
Geographic distance (in 1,000km)	0.0433**	0.0455**	0.0445***	0.0363**
desgrapme distance (in 1,000mi)	(0.0194)	(0.0194)	(0.0154)	(0.0179)
Genetic distance	$-0.0041^{'}$	$0.0023^{'}$	0.1566	0.0060
	(0.1192)	(0.1140)	(0.0960)	(0.1582)
Linguistic distance	0.0003	0.0004	-0.0000	0.0003
	(0.0006)	(0.0007)	(0.0005)	(0.0006)
Right of free movement of workers	0.0246	0.0361	0.0203	0.0202
	(0.0473)	(0.0478)	(0.0493)	(0.0519)
Individual controls	yes	yes	yes	yes
Host-country group FE	no	no	yes	no
Host-country FE	yes	yes	no	yes
Source-country FE	yes	yes	yes	yes
Year FE	yes	yes	yes	yes
Log likelihood	-4,555.0	-4,564.9	-6,578.4	-6,534.3
Pseudo R ²	0.203	0.202	0.174	0.180
Observations	5,441	5,441	5,981	5,981

Notes: - † p < 0.001; *** p < 0.01; *** p < 0.05; * p < 0.1. — Standard errors (in parentheses) are clustered at the host-region level (Columns (1) and (2)) and host-country level (Columns (3) and (4)), respectively. — Individual and host-country population weights are applied. — Column (1) uses the average LFP ratio of natives in the host region as a proxy for natives' gender norms. Column (2) uses the average disagreement with the statement "when jobs are scarce, men should have more right to a job than women" among female natives in the host region as a proxy for natives' gender norms. Average LFP ratios and gender norms are only calculated for regions with at least 30 ESS respondents in the relevant group (i.e., region-wave-age-gender cell). — Due to data unavailability at the regional level, Columns (3) and (4) use measures of natives' gender norms at the host-country level.

Table 6: Location Choice of Female Immigrants – Gravity Model

	(1)	(2)
	Coef/StdE	Coef/StdE
Host-region characteristics		
LFP ratio	0.0078	_
	(0.0070)	
ln(population)	0.7981^{\dagger}	_
(/	(0.0596)	
ln(income per capita)	0.8515^{\dagger}	_
` /	(0.1076)	
Unemployment rate (in %)	-0.0001	_
- , ,	(0.0164)	
Tourist beds (in 1,000)	0.0005**	_
	(0.0002)	
$Bilateral\ characteristics$		
Difference in FLFPR/MLFPR	_	0.0015
		(0.0037)
ln(migrant network)	0.2204^{\dagger}	0.2073^{\dagger}
	(0.0188)	(0.0183)
Colonial ties	0.5769^{\dagger}	0.5844^{\dagger}
	(0.1180)	(0.1160)
$\ln(\text{distance})$	-0.5345^{\dagger}	-0.5412^{\dagger}
	(0.0924)	(0.0888)
Genetic distance	-0.6124^{\dagger}	-0.6133^{\dagger}
	(0.1731)	(0.1770)
Linguistic distance	-0.0044**	-0.0061^{***}
	(0.0021)	(0.0022)
Common official language	1.0835^{\dagger}	1.0912^{\dagger}
	(0.1436)	(0.1380)
Constant	-7.8211^{\dagger}	0.9878
	(1.3093)	(0.7480)
Source-country FE	yes	yes
Host-region FE	no	yes
Host-country FE	yes	no
R^2	0.646	0.681
Observations	28,618	28,618

Notes: - † p < 0.001; *** p < 0.01; *** p < 0.05; * p < 0.1. - Robust standard errors in parentheses. - The gravity model of bilateral migration flows from sending country s to region of residence r is estimated using a Poisson pseudo-maximum-likelihood (PPML) estimator. - Migrant network is defined as the stock of migrants from sending country s living in region r.

Appendix

Table A1: LFP of Female Immigrants – Individual Characteristics

	ME	StdE
Age group (Ref.: Age 25-29)		
Age 30-34	-0.0041	(0.0253)
Age 35-39	0.0603**	(0.0276)
Age 40-44	0.0292	(0.0326)
Age 45-49	0.0397	(0.0417)
Age 50-54	0.0268	(0.0460)
Age 55-59	-0.1585^{\dagger}	(0.0402)
Highest level of education (Ref.: Secd. education)		,
Primary education	-0.1098^{\dagger}	(0.0298)
Tertiary education	0.0461**	(0.0217)
Partner in household	-0.0970^{\dagger}	(0.0273)
No. of children in household	-0.0784^{\dagger}	(0.0120)
Youngest child 0-2	-0.1594^{\dagger}	(0.0285)
Youngest child 3-5	-0.0541^*	(0.0303)
Population density (Ref.: Medium populated)		
Densely populated	-0.0139	(0.0210)
Thinly populated	0.0188	(0.0195)
Years since migration (Ref.: > 20 years)		
0 to 5 years	-0.0520*	(0.0283)
6 to 10 years	0.0118	(0.0294)
11 to 20 years	0.0178	(0.0232)
Migrated after age 18	-0.0448	(0.0300)
Speaks host-country language	0.0802**	(0.0367)
Host-region controls	yes	
Bilateral controls	yes	
Host-country FE	yes	
Source-country FE	yes	
Year FE	yes	
Log likelihood	-8,291.4	
Pseudo R^2	0.179	
Observations	$7,\!357$	

Notes: $-^{\dagger} p < 0.001$; *** p < 0.01; ** p < 0.05; * p < 0.1. – Standard errors (in parentheses) are clustered at the host-region level. – Individual and host-country population weights are applied.

Table A2: LFP of Female Immigrants – Including Host-Region \times Year Fixed Effects

	ME	StdE
Host-region characteristics		
LFP ratio	0.0059**	(0.0028)
Total fertility rate	-0.7967	(1.0676)
GDP per capita (in EUR 1,000)	-0.0144	(0.0603)
Unemployment rate (in %)	-0.1232	(0.1292)
Net migration rate	0.0174	(0.0450)
Individual controls	yes	
Bilateral controls	yes	
Host-country FE	no	
Source-country FE	yes	
Host-region x year FE	yes	
Log likelihood	-7,213.2	
Pseudo R ²	0.197	
Observations	6,660	

Notes: $-^{\dagger} p < 0.001$; *** p < 0.01; ** p < 0.05; * p < 0.1. - Standard errors (in parentheses) are clustered at the host-region level. - Individual and host-country population weights are applied.

Table A3: LFP of Female Immigrants – Including Source-Country \times Year Fixed Effects

	ME	StdE
Host-region characteristics		
LFP ratio	0.0041^{***}	(0.0015)
Total fertility rate	0.0419	(0.0823)
GDP per capita (in EUR 1,000)	-0.0020**	(0.0010)
Unemployment rate (in %)	-0.0026	(0.0028)
Net migration rate	0.0037	(0.0023)
Individual controls	yes	
Bilateral controls	yes	
Host-country FE	yes	
Source-country x year FE	yes	
Log likelihood	-6,492.8	
Pseudo R^2	0.274	
Observations	6,436	

Notes: $-^{\dagger} p < 0.001$; *** p < 0.01; ** p < 0.05; * p < 0.1. – Standard errors (in parentheses) are clustered at the host-region level. – Individual and host-country population weights are applied.

Table A4: LFP of Female Immigrants – Partner Characteristics

	ME	StdE
Partner's working hours	0.0012***	(0.0004)
Partner's education (Ref.: Secd. education)		
Primary education	-0.0493^*	(0.0267)
Tertiary education	-0.0212	(0.0238)
Other education	-0.0809	(0.0728)
Host-region controls	yes	
Bilateral controls	yes	
Host-country FE	yes	
Source-country FE	yes	
Year FE	yes	
Log likelihood	-7,704.2	
Pseudo \mathbb{R}^2	0.182	
Observations	6,879	

Notes: $-^{\dagger} p < 0.001$; *** p < 0.01; ** p < 0.05; * p < 0.1. - Standard errors (in parentheses) are clustered at the host-region level. - Individual and host-country population weights are applied.

 Table A5:
 LFP of Female Immigrants – Parent Characteristics

	ME	StdE
Mother employed at age 14	0.0335*	(0.0176)
Mother's education (Ref.: Secd. education)		
Primary education	0.0669^{***}	(0.0228)
Tertiary education	0.0197	(0.0382)
Other education	0.2232^{***}	(0.0789)
Father employed at age 14	0.0351	(0.0237)
Father's education (Ref.: Secd. education)		
Primary education	-0.0276	(0.0262)
Tertiary education	0.0131	(0.0269)
Other education	-0.1164*	(0.0692)
Host-region controls	yes	
Bilateral controls	yes	
Host-country FE	yes	
Source-country FE	yes	
Year FE	yes	
Log likelihood	-6,891.6	
Pseudo \mathbb{R}^2	0.188	
Observations	6,353	

Notes: – † p < 0.001; *** p < 0.01; ** p < 0.05; * p < 0.1. – Standard errors (in parentheses) are clustered at the host-region level. – Individual and host-country population weights are applied.

Table A6: LIST OF HOST AND SOURCE COUNTRIES

	Host	countries	Source	countries
	Observations	Frequency (in %)	Observations	Frequency (in $\%$
Afghanistan	_	_	16	0.22
Albania	_	_	148	2.01
Algeria	_	_	67	0.91
Angola	_	_	88	1.20
Argentina		_	45	0.61
Australia Austria	- 501	6.81	$\frac{54}{32}$	$0.73 \\ 0.43$
Austria Belgium	564	7.67	82 82	1.11
Bolivia	-	-	33	0.45
Brazil	_	_	176	2.39
Bulgaria	_	_	80	1.09
Cabo Verde	-	_	48	0.65
Cameroon	-	_	13	0.18
Canada	-	_	33	0.45
Chile	-	_	31	0.42
China	-	-	51	0.69
Colombia	_	_	60	0.82
Congo	_	_	38	0.52
Côte d'Ivoire	_	_	19	0.26
Croatia	107	1.45	-	_
Cuba			19	0.26
Cyprus	135	1.83	_	_
Czechia	104	1.41	-	-
Czechoslovakia	-	- 2.76	193	2.62
Denmark	203	2.76	33	0.45
Dominican Republic		_	24	0.33
DR Congo	=	-	29	0.39
Ecuador Estonia			69 _	0.94
	571	7.76		
Finland	96 285	1.30 3.87	116 238	$1.58 \\ 3.24$
France Germany	736	10.00	236 371	5.04
Ghana	-	10.00	21	0.29
Greece	333	4.53	48	0.65
Guinea	-	4.55	16	0.03
Hungary	64	0.87	47	0.64
India	-	-	117	1.59
Indonesia	_	_	38	0.52
Iran	_	_	75	1.02
Iraq	_	_	52	0.71
Ireland	490	6.66	45	0.61
Italy	142	1.93	121	1.64
Japan	_	_	18	0.24
Kenya	_	_	23	0.31
Lebanon	-	_	37	0.50
Lithuania	46	0.63	-	_
Luxembourg	312	4.24	-	_
Madagascar	-	_	14	0.19
Mauritius	-	_	15	0.20
Mexico	_	_	18	0.24
Morocco	_	_	209	2.84
Mozambique	-	-	34	0.46
Netherlands	534	7.26	96	1.30
Netherlands Antilles	_	_	38	0.52
Nigeria	-	-	46	0.63
Norway	168	2.28	41	0.56
Pakistan	_	_	51	0.69 0.53
Peru Philippines	_	_	39 76	1.03
Philippines Poland	_	_	76 440	1.03 5.98
Portugal	395	- 5.37	169	2.30
Portugal Republic of Korea	_	J.J1 _	29	0.39
Romania	_	_	316	4.30
Senegal	_	_	13	0.18
Slovakia	55	0.75	-	-
Somalia	-	-	30	0.41
South Africa	-	_	53	0.72
Spain	522	7.10	56	0.76
Sri Lanka	_	-	29	0.39
Suriname	-	-	71	0.97
Sweden	508	6.90	69	0.94
Switzerland	_	-	44	0.60
Syrian Arab Republic	_	_	23	0.31
Thailand	_	_	52	0.71
Tunisia		-	31	0.42
Turkey	-	-	249	3.38
United Kingdom	486	6.61	277	3.77
USA	_	-	87	1.18
USSR	-	-	1,258	17.10
Venezuela	-	-	37	0.50
Viet Nam	-	-	22	0.30
Yugoslavia	_	_	443	6.02
Zimbabwe	_	_	18	0.24
			-	-

Notes: – To form a consistent list of source countries, we aggregate source countries that split or combined over time (i.e., Czechoslovakia, the USSR, and Yugoslavia).

Table A7: Macroeconomic Data – Sources and Descriptions

I. Host-region variables LFP rate engage			
an ind produc are cal to 59 y interpo	Labor force participation rate is the proportion of the working-age population that engages actively in the labor market, either by working or looking for work. It provides an indication of the relative size of the supply of labor available to engage in the production of goods and services during a specified time-reference period. The rates are calculated for females and males by 10-year age groups for the population aged 25 to 59 years. We use the data at the most aggregate NUTS level (NUTS 1 or 2) and interpolate missing values for intervening years from the available data.	2002–2020	Eurostat [lfst_r_lfp2actrt]. https://ec.europa.eu/eurostat/web/ main/data/database
Total fertility rate Total fi she v if she v with cu level (1 level (1 level (2 level (2 level (3 leve	Total fertility rate represents the number of children that would be born to a woman if she were to live to the end of her childbearing years and bear children in accordance with current age-specific fertility rates. We use the data at the most aggregate NUTS level (NUTS 1 or 2) and interpolate missing values for intervening years from the available data.	2002–2020	Eurostat [demo_r_find2]. https://ec.europa.eu/eurostat/web/ main/data/database
GDP per capita Per ca popula yalue ca value ca calcula (NUTS)	apita GDP is GDP in current market prices in 1,000 EUR divided by the lation. It reflects the total value of all goods and services produced less the of goods and services used for intermediate consumption in their production, lated on a per head basis. We use the data at the most aggregate NUTS level S 1 or 2) and interpolate missing values for intervening years from the available	2002-2020	Eurostat [nama_10r_2gdp]. https://ec.europa.eu/eurostat/web/ main/data/database
Unemployment rate force. Unemployment rate force. Unemployment rate force.	The unemployment rate represents unemployed persons as a percentage of the labor force. The labor force is the total number of people employed and unemployed. Unemployed persons comprise persons aged 15 to 74 who were without work but available for and seeking employment. We use the data at the most aggregate NUTS level (NUTS 1 or 2) and interpolate missing values for intervening years from the available data.	2002-2020	Eurostat [lfst_r_lfu3rt]. https://ec.europa.eu/eurostat/web/ main/data/database
Net migrant rate migrating that migrating the migrating	The crude rate of net migration including statistical adjustment is the ratio of the net migration (including statistical adjustment) during the year to the average population in that year. The value is expressed per 1,000 inhabitants. The crude rate of net migration is equal to the difference between the crude rate of population change and the crude rate of natural change (i.e., net migration is considered as the part of population change not attributable to births and deaths). We use the data at the most aggregate NUTS level (NUTS 1 or 2) and interpolate missing values for intervening years from the available data.	2002–2020	Eurostat [demo_r_gind3]. https://ec.europa.eu/eurostat/web/ main/data/database

To be continued on the next page.

Table A7: Macroeconomic Data - Sources and Descriptions (Continued)

Variable	Description	Years	Source
II. Host-country variables			
LFP rate	Labor force participation rate is the proportion of a country's working-age population that engages actively in the labor market, either by working or looking for work. It provides an indication of the relative size of the supply of labor available to engage in the production of goods and services during a specified time-reference period. The rates are calculated for females and males for the population aged 25 to 59 years. We interpolate missing values for intervening years from the available data.	1960–2020	ILO Department of Statistics, ILOSTAT [EAP_DWAP_SEX_AGE_RT_A & EAP_2WAP_SEX_AGE_RT_A]. https://ilostat.ilo.org/data/
Total fertility rate	Total fertility rate represents the number of children that would be born to a woman if she were to live to the end of her childbearing years and bear children in accordance with current age-specific fertility rates. We interpolate missing values for intervening years from the available data.	2002–2020	Eurostat [demo_r_find2]. https://ec.europa.eu/eurostat/web/ main/data/database
GDP per capita	Per capita GDP is GDP in current market prices in 1,000 EUR divided by the population. It reflects the total value of all goods and services produced less the value of goods and services used for intermediate consumption in their production, calculated on a per head basis. We interpolate missing values for intervening years from the available data.	2002–2020	Eurostat [nama_10r_2gdp]. https://ec.europa.eu/eurostat/web/ main/data/database
Unemployment rate	The unemployment rate represents unemployed persons as a percentage of the labor force. The labor force is the total number of people employed and unemployed. Unemployed persons comprise persons aged 15 to 74 who were without work but available for and seeking employment. We interpolate missing values for intervening years from the available data.	2002–2020	Eurostat [lfst_r_lfu3rt]. https://ec.europa.eu/eurostat/web/ main/data/database
Total migrant stock	The international migrant stock is the percentage share of foreign-born or foreign persons on the total population. The data is available at five-year intervals and represents estimates based on national statistics. We interpolate missing values for intervening years from the available data	2002–2020	UN Department of Economic and Social Affairs, International Migrant Stock 2020 [POP/DB/MIG/Stock/Rev.2020]. https://www.un.org/development/desa/pd/data-landing-page
MIPEX: Labor market mobility	The Migrant Integration Policy Index (MIPEX) is led by the British Council. It considers over 140 policy indicators grouped into 6 broad policy areas. Labor market mobility measures if migrant workers are eligible for the same opportunities as EU nationals to work in most sectors. The index varies between 0 and 100, with higher values indicating that migrants have more rights in the corresponding policy area. MIPEX is available for the years 2007 to 2020. As some of the countries included in our sample are only included from the 2010 version onwards, we use 2010 values for all years.	2010	https://www.mipex.eu/
			To be continued on the next page.

Table A7: Macroeconomic Data – Sources and Descriptions (Continued)

III. Bilateral variables Source-country migrant stock persons by country of right in the host country's total population is available at five-year intervals and represents estimates based statistics. We interpolate missing values for intervening years from that. Colonial ties Binary variable that is unity if the country pair has ever had relationship. Geographic distance Geographic distance is the geodesic distance between country which uses the geographic coordinates of the capital cities for call distances between the countries. The Fsr genetic distance index measures the genetic difference propulations as a fraction of the total genetic variance. The genet data are collected by Cavalli-Sforza et al. (1994). The Fsr index data are collected by Cavalli-Sforza et al. (1994). The Fsr inages between 0 and 1, a higher Fsr is associated with larger Genetic distance reports the calculated distance divided by 1,1000. Linguistic distance measure is drawn from linguistic research. The linguistic distance measure is drawn from linguistic research matic Similarity Judgment Program (ASLP), developed by the GP Planck Institute for Evolutionary Anthropology, automatically explorated is almost examination. For each word pair, it is evaluated additions or subtractions are necessary to transform one word in on into the same word in another language. The approach is called and divided Levensherin distance. We use the nost prevalent nair of each country to calculate the distance. Binary variable that is unity if citizens of a given source count the right of free movement of workers permits workers to search for employed and divided Levenshelm distance. We use the most prevalent nair of each country to calculate the distance. Binary variable that is unity if citizens of a given source count where it is entired in any when the State of the Europ While it generally applies to all immigrants migrating within the Union, there is a clause about a transition perioder province the country to calculate the clause of the proper p	X	Years	Source
rkers			
e nent of workers	Source-country migrant stock is the percentage share of foreign-born or foreign persons by country of origin in the host country's total population. The data is available at five-year intervals and represents estimates based on national statistics. We interpolate missing values for intervening years from the available data.	2002–2020	UN Department of Economic and Social Affairs, International Migrant Stock 2020 [POP/DB/MIG/Stock/Rev.2020]. https://www.un.org/development/desa/pd/data-landing-page
nent of workers	that is unity if the country pair has ever had a colonial co	constant	Mayer and Zignago (2011). http://www.cepii.fr/anglaisgraph/bdd/ distances.htm
nent of workers	odesic distance between country capitals in calculated following the great circle formula, inates of the capital cities for calculating the	constant	Mayer and Zignago (2011). http://www.cepii.fr/anglaisgraph/bdd/ distances.htm
nent of workers	es between zic distance is based on P_{ST} index differences.	constant	Spolaore and Wacziarg (2009). http://www.anderson.ucla.edu/faculty_ pages/romain.wacziarg
Binary variable the right of free of free movemen be employed, an While it generall Union, there is a new Member Statte old Member Statte old Member	from linguistic research. The Auto-IP), developed by the German Max pology, automatically evaluates the id's languages. The basic idea is to meaning in two different languages word pair, it is evaluated how many transform one word in one language The approach is called normalized the most prevalent native language	constant	Bakker <i>et al.</i> (2009). http://www.eva.mpg.de
such transitional period for 2 years, t additional 3 years, and then, if there Member States would be disruptive to the period can be extended for the lastitizens of the Member States of the Euhave the same right of freedom of movas old Member States inside the EEA.	ans of a given source country underlies in a given host country. The right workers to search for employment, to fember State of the European Union. Grants migrating within the European sistion period before workers from the on equal, non-discriminatory terms in mber States have the right to impose hen to decide whether to extend it for is serious proof that labor from new the market in the old Member States, at time for 2 more years. Furthermore, ropean Economic Area and Switzerland rement and these countries are treated	2002–2020	European Commission (2003, 2005).