

Opposing Immigrants in Europe: The Interplay Between Religiosity, Values, and Threat

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Previous research located two opposite findings and frequently used threat perceptions and value-support to explain the relationship between religiosity and attitudes toward immigrants: Religious individuals have negative attitudes toward immigrants because they support conservative values and feel threatened by unfamiliar groups. Second, they are open toward immigrants because they integrate prosocial and altruistic teachings of religion into their daily lives. Both lines have been confirmed repeatedly, which is puzzling. I argue that we need to consider all three factors (religiosity, value-support, threat perceptions) simultaneously and explore their mutual interactions. In this study, I test this line of argumentation empirically with data from the European Social Survey (Round 7). The analyses reveal that religiosity has the weakest direct effect on attitudes toward immigrants. Threat perceptions, on the other hand, have the strongest direct effects, followed by value-support. However, religiosity affects the attitudes toward immigrants indirectly via threat perceptions. These findings highlight that religiosity, value-support, and threat perceptions are closely linked and need simultaneous consideration to make reliable claims about their effects.

Keywords: anti-immigrant attitudes, religion, religiosity, threat, values.

INTRODUCTION

The number of immigrants living in Europe increased steadily from the mid-1980s onward (Eurostat 2019a). Hence, a central concern of the social sciences is the analysis of determinants that drive attitudes toward immigrants. Scholars largely agree on how sociodemographic and socioeconomic determinants affect the attitudes, but there is still disagreement over the role of religiosity (Coebanu and Escandell 2010; McLaren 2003; Strabac, Aalberg, and Valenta 2014)¹. Despite the disagreement, the relationship between religiosity and attitudes toward immigrants is of high actuality. Religiosity increasingly comes to the fore of discussions about immigrant integration and immigration policies because immigrants from countries with a Muslim majority characterize the recent influx of immigration to Europe (Pew Research Center 2017).

Funding: This work was supported by the Bamberg Graduate School of Social Sciences, which is funded by the German Research Foundation (DFG) under the German Excellence Initiative (GSC1024), and the Konrad-Adenauer-Stiftung. The author reports no conflicts of interest.

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¹I understand *religiosity* as the “extent to which a person identifies with a religion, subscribes to its ideology or worldview, and confirms to its normative practices” (Hogg, Adelman, and Blagg 2010:72). This covers different dimensions (e.g. affiliation with a religious group, practicing religious customs and traditions, believing in religious teachings and doctrines). I understand *religion* as a set and system of beliefs, norms, values, and meanings that are shared among its members (Hogg, Adelman, and Blagg 2010; Ysseldyk, Matheson, and Anisman 2010).

Allport (1966:447) famously summarized the unclear role of religiosity as: “[...] there is something about religion that makes for prejudice, and something about it that unmakes prejudice.” Some research discovered that religious people have more negative attitudes toward immigrants than nonreligious people. Others concluded that religious people are more accepting of immigrants. The varying attitudes were primarily explained by referring to varying value-support and threat perceptions.

This study seeks to disentangle the opposite findings and their explanations. It focuses on the link between the majority population’s religiosity and the attitudes toward immigrants in Europe. The majority population is hereby understood as individuals who are either affiliated with one of the majority denominations (Roman Catholic, Protestant) or do not belong to a religious group (nonaffiliates). Approximately 85–90 percent of the European population belong to these groups (Pew Research Center 2015).

I propose that we must consider all three factors (religiosity, value-support, threat perceptions) simultaneously and explore their mutual interactions to draw reliable conclusions about their relations with attitudes toward immigrants. Research that found no consistent relationship between religiosity and one single value type or threat perceptions supports this proposition (Gorodzeisky 2013; Malka et al. 2012; Saroglou, Delpierre, and Darnelle 2004). In contrast, close and consistent relationships between value-support, threat perceptions, and attitudes toward immigrants have been observed (Bloom, Arikan, and Lahav 2015; Davidov and Meuleman 2012; Davidov et al. 2014).

By the simultaneous consideration of the three factors and the exploration of their interactions, this study sheds light on two things. First, it clarifies whether the inconsistent findings are due to a relatively small absolute effect size of religiosity, compared to values-support and threat perceptions. This would make religiosity more prone to, for example, methodological changes, which can easily turn the effects from negative to positive (and vice versa). Second, it reveals to which degree religiosity affects the attitudes directly and indirectly via value-support or threat perceptions. The indirect effects would remain undetected and ultimately bias the findings without the simultaneous consideration of all three factors.

I use data from the European Social Survey (ESS, Round 7) to test my argumentation empirically. This study primarily focuses on the interplay. It does not aim to demonstrate that support for certain values and stronger threat perceptions relate to specific attitudes. These connections are already very well-researched: Conservative values correlate with negative, altruistic values with positive attitudes² toward immigrants (Davidov and Meuleman 2012; Davidov et al. 2014; Davidov et al. 2008; Sagiv and Schwartz 1995). Stronger threat perceptions correlate with negative attitudes (Bloom, Arikan, and Lahav 2015; Hellwig and Sinno 2017; Hjerem 2009).

RELIGIOSITY AND ACCEPTANCE OF IMMIGRANTS

Sacred texts frequently include parables of solidarity and altruism like “love your neighbor as yourself,” “the Good Samaritan,” and the Golden Rule (Donahue and Nielsen 2005:275). Furthermore, Western religions, especially Christianity, contributed substantially to modern philanthropy (Wuthnow 2001). These aspects hint at positive attitudes of religious individuals toward immigrants.

²Compared to values, attitudes are directed at concrete entities; they are not as consistent and abstract (Schwartz 1992; van der Noll and Saroglou 2015). Attitudes express an (un)favorable evaluation of an entity (Eagly and Chaiken 2007). Values are superior to attitudes (Esses, Haddock, and Zanna 1993; Sagiv and Schwartz 1995).

Indeed, the number of promigrant church initiatives in Europe has increased over the past decades (Gray 2016). Additionally, Bohman and Hjerm (2014) conclude that religious individuals in Europe are more accepting of immigrants than nonreligious individuals. Focusing specifically on Muslim immigrants, Strabac and Listhaug (2008) further support this conclusion. They observe that frequent church attendees hold more positive attitudes than people who do not attend religious services regularly. Furthermore, in the case of asylum seekers, Lubbers, Coenders, and Scheepers (2006) conclude for the Netherlands that frequent church attendees show more human compassion with asylum seekers.

These positive attitudes are primarily explained by prosocial teachings of religions—by the support for altruistic values. Following the widely accepted definition by Schwartz (1992:1), values are the “criteria people use to select and justify actions and to evaluate people (including the self) and events.” They are relative stable guiding principles that shape the evaluation of entities and influence individuals’ actions regularly (Hitlin and Pinkston 2013). Values are general and abstract concepts, which means that they are not limited to one specific situation or entity but used comprehensively (Schwartz 1992:4). At the same time, they mirror certain desirable goals. Their supporters perceive these goals as crucial for human existence to survive (Schwartz 1992:4). Supporters of altruistic values perceive the welfare and well-being of others as desirable (Schwartz 1992). Prosocial religious teachings are in line with these goals (Immerzeel and van Tubergen 2013). Hence, the explanation is based on the argument that devoted individuals are more prone to follow and act upon them, which results in positive attitudes toward immigrants.

RELIGIOSITY AND AVERSION OF IMMIGRANTS

Sacred texts and the history of religions also point to negative attitudes toward unfamiliar groups like immigrants.

Empirically, Scheepers, Gijsberts, and Hello (2002), for example, conclude that frequent church attendance is related to more prejudice. Additionally, adherents of the Catholic and Protestant Church in Europe, compared to nonaffiliates, hold more negative attitudes toward immigrants (Scheepers, Gijsberts, and Hello 2002).

Two closely intertwined explanations for these negative attitudes stand out: Religious individuals embody conservative values. Religious individuals perceive immigrants as a threat to their identity. The former explanation reasons that religious individuals have negative attitudes because they support conservative values. Supporters of conservative values perceive it as desirable to maintain security and tradition, to ensure conformity with established rules, orders, and expectations (Schwartz 1992:9–10). Religions thrive on maintaining and regularly practicing traditions and customs. People with unfamiliar traditions and customs—like immigrants—are then an obstacle to these desirable goals, which results in negative attitudes toward them. The latter explanation is based on theories of group stratification, group threat, and social identity (Blalock 1967; Blumer 1958; Quillian 1995; Stephan, Ybarra, and Bachman 1999; Tajfel 1974). Thereby, it is argued that religious individuals perceive immigrants as an unfamiliar group. This unfamiliarity is accompanied by perceiving them as a threat to the position of the own group, to the established (religiously influenced) societal and cultural order, and the cohesiveness of the own group identity. Thus, negative attitudes are defense mechanisms to secure what is familiar.

TWO OPPOSITE FINDINGS, VALUES AND THREAT PERCEPTIONS AS EXPLANATIONS

The above sections focus on studies conducted in Europe as the U.S. context, for example, differs crucially in the importance, status, and role of religion. They leave us with two opposite findings, whereby different value preferences and threat perceptions function as explanations for the link between religiosity and attitudes toward immigrants. On their own, each one provides

valuable information. Nevertheless, their opposite implications do not contribute to a better understanding of attitudes toward immigrants in Europe. They lack the simultaneous consideration of the mentioned explanations and the systematic exploration of their interplay. This study provides this missing piece. At least two aspects are worthy of discussion and justify a simultaneous consideration of religiosity, value-support, and threat perceptions.

First, the links between religiosity and the explanatory values (altruistic/conservative) are presented as exclusive; the respective other value is largely neglected. This is problematic as it is not an “either/or” situation. Studies on the value-support of religious individuals demonstrate that they embody both value types, albeit to various degrees (Malka et al. 2012; Saroglou, Delpierre, and Dernelle 2004): Religious individuals support conservative values (tradition, conformity) but dislike values that represent change and autonomy. They also support altruistic values like benevolence. These associations are robust across different religious groups and countries (Saroglou, Delpierre, and Dernelle 2004).

Second, we need to consider different types of threat. Commonly, we can differentiate between realistic and symbolic threat (Quillian 1995; Stephan, Ybarra, and Bachman 1999). Realistic threat expresses that the majority population feels threatened because minorities may endanger their prerogatives. The majority population and the immigrants compete for scarce resources (e.g., welfare benefits, political/economic power, material well-being, natural resources; Quillian 1995; Stephan, Ybarra, and Bachman 1999). There is no reason to believe that realistic threat is systematically related to religiosity. In contrast, symbolic threat is understood as the majority population’s “fear of risking the positive status of the country’s symbolic establishments as well as its ethnic and cultural cohesiveness” (Bloom, Arikan, and Lahav 2015:1762). The majority population and the immigrants compete for traditions, customs, morals, beliefs, norms, and so on (Bloom, Arikan, and Lahav 2015; McLaren 2003; Stephan, Ybarra, and Bachman 1999). Accordingly, immigrants’ presence triggers fear in religious individuals for their familiar and religiously influenced traditions and customs, which results in negative attitudes. In both cases, the perceived and not the actual threat is relevant. Although we have no reason to believe that the perception of realistic threat is systematically related to religiosity, we can observe a strong positive relationship between realistic and symbolic threat (Gorodzeisky 2013). Therefore, using one type of threat, without the other, to explain the negative attitudes of religious individuals is not sufficient and leads to wrongful conclusions.

THEORETICAL CONNECTIONS

To overcome these shortcomings, I deduce the expectations for the interplay by a two-step approach. First, to determine whether we can expect direct or indirect effects on attitudes toward immigrants, I propose that we contrast the consistency and stability of threat perceptions with the consistency and stability of value-support and religiosity. Second, to further determine the links between religiosity, value-support, and attitudes, I propose that we deduce whether religiosity constitutes a value itself. If it constitutes a value, then it must be treated like any other value type. Otherwise, values might overshadow the influence of religiosity.

Threat Perceptions, Value-Support, and Religiosity

Values are stable guiding principles that influence the individuals’ actions regularly (Hitlin and Pinkston 2013). They do not concern specific situations/entities—they embrace all areas of an individual’s life (Schwartz 1992; van der Noll and Saroglou 2015). Due to this stability and range, values are relatively static concepts. They are less reactive to (temporary) external changes or events. It takes an accumulation of changes in numerous areas of an individual’s life to have consequences for their value-system (Esses, Haddock, and Zanna 1993; Sagiv and Schwartz 1995).

The same applies to individuals' religiosity. Due to usually early age religious socialization in the parental home, religious beliefs and practices are deeply rooted in an individual's personality (Cairns et al. 2006). Furthermore, religiosity shapes numerous areas of an individual's life (e.g., culinary preferences, ways of interacting, clothing style) and is not limited to specific situations (Mitchell 2006). Thus, changes in an individual's religiosity also proceed slowly and gradually.

We can consider the described connections as the direct effects of values and religiosity on attitudes toward immigrants. These direct effects are relatively stable. However, they are not the only factors that shape attitudes. More reactive factors also play a role. They mediate how strongly the effects of values and religiosity on attitudes toward immigrants ultimately are.

Threat perceptions are one of these reactive factors. They are less stable and comprehensive. They are not always (to the same extent) operative (Stephan and Stephan 2000:39). They depend on the awareness and evaluation of external events. Hence, the level of perceived threat is a reaction to an event/change (Semyonov et al. 2004). For example, a sharp influx of immigrants and negative reporting can cause an increased perception of threat. This reaction concerns the subject of the event/change and areas related to the subject. It does not comprehensively concern most areas of an individual's life like values and religiosity do. The attitudes toward immigrants relate directly to the perception of immigrants as a threat. Threat perceptions and attitudes cover the same subject matter, whereas attitudes toward immigrants are one of many areas of the individual's life that values and religiosity cover. Due to its immediate relationship with attitudes toward immigrants, the perception of immigrants as a threat has a stronger direct effect than value-support and religiosity. Additionally, value-support and religiosity indirectly affect the attitudes via threat perceptions. These indirect effects appear likely because threat perceptions are not entirely exogenous. Religiosity and values inspire which (symbolic) aspects are relevant for an individual and are likely to be perceived as being threatened by immigrants.

H1: Religiosity and value-support affect the attitudes toward immigrants indirectly via threat perceptions. Threat perceptions have mediating effects.

Each type of threat has different consequences for the individuals' lives and their attitudes toward immigrants. Realistic threat focuses on scarce resources, while symbolic threat focuses on symbolic establishments, ethnic and cultural cohesiveness (Bloom, Arikan, and Lahav 2015; Quillian 1995; Stephan, Ybarra, and Bachman 1999).

In developed societies, it is almost impossible to survive and participate without the monetary assets and the possessions reflected in the concept of realistic threat (e.g., jobs and social benefits). In addition, they are also necessary to realize (some of) the cultural components reflected in the concept of symbolic threat. To sacrifice components reflected in the concept of symbolic threat is also challenging and has (psychological) consequences (e.g., loss of identity and belonging, insecurities; Berry 1997). However, when it comes down to it, the loss of scarce resources has (in the long run) severer consequences for an individual's life than the loss of symbolic establishments. Furthermore, the loss of scarce resources and the subsequent overcoming of this loss predominantly depend on factors that are out of the individual's hands. The loss of symbolic establishment is also not self-imposed, but overcoming the related difficulties is possible with personal efforts and adapting. Based on these differences, realistic threat perceptions induce greater fear than symbolic threat perceptions, which results in severer consequences for attitudes.

H2: The extent to which individuals perceive immigrants as a realistic threat has a stronger effect on attitudes toward immigrants than the perception of immigrants as a symbolic threat.

However, we need to address one exception: When cultural differences of a certain immigrant group are highlighted and framed as a threat to the predominant culture and values (symbolic

threat)—like it is repeatedly the case with Muslim immigrants in Europe—we can expect that the gap between the effect of realistic threat and symbolic threat perceptions decreases.

Religion and the Value Framework

The works of Schwartz (1992) and Schwartz and Huismans (1995) on value contents and structures³ provide information on the link between religiosity and value-support.

Religions supply answers to the question of life's meaning, provide stability, and reduce uncertainty (Schwartz 1992:11–12; Schwartz and Huismans 1995:92). In doing so, they provide guidelines, structure, and modes of behavior. Furthermore, religious leaders promote support for some desirable goals, whereas they neglect others (Schwartz and Huismans 1995:88). They also use them to reinforce religious teachings (Schwartz 1992:11). Deducing from these aspects, one might see religiosity as a value and stable guiding principle that affects attitudes.

Schwartz (1992) and Schwartz and Huismans (1995) elaborate further and uncover three limitations that contradict seeing religiosity as a value. First, the offerings of religion can be satisfied with other values like universalism or security (Schwartz 1992:6–7). Second, even though religious leaders promote, neglect, and use certain desirable goals, there is no consensus. Different religious leaders promote different goals (Schwartz 1992:11). Even within the same religious group, devotees and religious leaders differ on the goals they perceive as desirable (Schwartz and Huismans 1995:88). Schwartz (1992) tested the existence of a single and universal spirituality value empirically. He concluded that there is no universal value, but rather “a number of distinct types of spirituality values, each consisting of a different subset of specific values” (Schwartz 1992:38). In other words, other value types also express the goals of religiosity/spirituality. These types are also not universal and vary between groups. Third, the desirable goals are of a theological and philosophical nature. Dealing with complex questions like the meaning of life requires deep knowledge of the topic and great intellectual capabilities (Schwartz 1992:11). A lot of people are not able or do not want to make this effort. The desirable goals are too abstract to serve as everyday guiding principles for many people. People fall back on other, easily accessible values as guiding principles. Consequently, values are superior to religiosity and have stronger direct effects on attitudes because religiosity constitutes no value itself. Together with the above elaborations on the reactivity of threat perceptions, we can form the following hypothesis:

H3: The extent to which individuals perceive immigrants as a threat has a stronger direct effect on attitudes toward immigrants than how religious they are and which values they support. However, individuals' value-support has a stronger direct effect than their religiosity.

The hypothesis does not imply that religiosity is irrelevant. It merely implies that religiosity is less relevant than value-support when it comes to direct effects. The hypothesis also does not imply that religiosity and value-support are always unrelated. Value-support could also mediate the effect of religiosity. I will test this empirically later on. In this case, we have to deal with a lack of clarity regarding the causal relationship (Schwartz and Huismans 1995:88): Do religious people favor certain values because they are promoted by their religion or do people identify with a religion because it promotes values they perceive as favorable? We can disregard this discussion for this study as it does not focus on how the individuals' value-support, religiosity, threat perceptions, and attitudes came about.

³Schwartz (1992) distinguishes 10 human values: conformity, tradition, benevolence, universalism, self-direction, stimulation, hedonism, achievement, power, and security. He bases this distinction on their respective desirable goals. See Schwartz (1992:28–29) and Schwartz and Huismans (1995:89) for detailed descriptions of the value types, their goals, and empirical confirmations.

In sum, the hypotheses outline that value-support and religiosity indirectly affect attitudes toward immigrants via threat perceptions (H1). Additionally, they suggest an “effect size order” for the direct effects: *Realistic threat perception* > *symbolic threat perception* > *value-support* > *religiosity*. Realistic threat perceptions have stronger direct effects on attitudes toward immigrants than symbolic threat perceptions (H2). Threat perceptions have stronger direct effects than value-support, and value-support has stronger effects than religiosity (H3).

DATA AND METHODS

Data

Round 7 of the ESS is very fitting to test the hypotheses (ESS 2018; Edition 2.1). The biennial multicountry survey contains questions about attitudes toward immigrants, religiosity, threat perceptions, and a shortened version of Schwartz’s human value scale. The data set stems from face-to-face interviews, conducted between August 2014 and September 2015 with persons older than 14 years in private households (ESS 2014a). It includes samples from 21 European countries and Israel (ESS 2014a). This study solely focuses on European countries.

Methodical Approach

First, I perform a factor analysis with principal-component factoring to pinpoint which items of the human value scale represent conservative and altruistic values.

Afterward, I perform a confirmatory factor analysis (CFA) to double-check how well the observed variables (items) measure the latent variables (conservative/altruistic values). Second, I examine the links between the three factors and attitudes descriptively to identify first particularities (means, distributions, correlations).

Third, I analyze the relationships stepwise with multivariate statistics—namely, OLS-regression models and multinomial logistic regression models. It is opted for OLS-regression models because the dependent variable can be treated as a quasi-metrical variable and is normally distributed. Nevertheless, it only consists of four response categories, which is not ideal for quasi-metrical treatment. To anticipate this point of criticism, I additionally adopt multinomial logistical regression models to illustrate the mediating effects. Their estimates are sometimes hard to interpret. Therefore, I calculate the corresponding predictive marginal effects and display them graphically to allow more intuitive interpretations. Due to the present data set’s cross-sectional structure, it is impossible to analyze multistage causal claims with structural equation models or path analyses that utilize longitudinal data. Nevertheless, analyses of interaction effects can at least provide information on the dependencies between the variables—independently of their causal relationships. All models are country fixed-effects models with robust standard errors. I apply listwise deletion to missing data. A supplementary analysis revealed that imputing missing values (imputations: 20; observations: +2,904) leads to similar findings. Throughout the analyses, I refrain from weighting the data because they are based on a nonrandomly selected subsample of the data set ($N = 33,344$). It only includes members of the majority population with valid responses for all relevant value items. This helps to reduce biases due to (systematic) nonresponse. The available weights only account for subsamples that are based on age, gender, education or region (ESS 2020).

Finally, I check the findings’ robustness by utilizing different measurements of religiosity and individual country samples.

Measurements

To measure attitudes toward immigrants, it is necessary to specify the types of immigrants. Immigrants are a heterogeneous group. It would cause ambiguities if we generally ask respondents about their attitudes. It would remain unclear which types of immigrants they have in mind when expressing their attitudes. The main analyses, therefore, consider three different dependent variables: *Attitudes toward ethnically similar immigrants*, *attitudes toward ethnically different immigrants*, and *attitudes toward Muslim immigrants*. For each variable, the survey's question was phrased similarly and had identical response categories. The respondents were asked to what extent they think [country] should allow [people of the same race or ethnic group from most of [country]'s people/people of a different race or ethnic group from most of [country]'s people/Muslims from other countries] to come and live here. They should choose the category they agree with most: allow many to come and live here, allow some, allow a few, allow none (ESS 2014b:12, 27). I collapse the two middle categories for the predictive marginal effects because a meaningful distinction between "some" and "a few" is challenging. However, I refrain from further collapsing the variable (e.g., dummy variable) to maintain as many information as possible.

Religiosity is measured by the self-reported *level of religiosity* (0–10 scale; not at all-very religious). The participants were asked to indicate how religious they are, regardless of them belonging to a particular religion (ESS 2014b:17). The religious affiliation (nonaffiliate, Catholic, Protestant) is not considered explicitly as it is not necessary to be a formal member to be religious and vice versa (Davie 1990). Analyses with the religious affiliation as a covariate support this and reveal that it is no relevant explanatory factor (Table 1, Models 2/9/16). It is also impossible to explore the effect of minority group membership (e.g., Jews, Eastern Orthodox) on attitudes toward immigrants due to low case numbers.

I use the *frequency of service attendance* and the *frequency of praying* as robustness checks. The response categories were recoded. Higher values display higher frequencies (0–6 scale; never-every day; ESS 2014b:17–18).

Individuals support various types of values simultaneously; each one is of different importance. This relative importance must be understood as a continuum rather than discrete categories one either completely supports or completely neglects (Schwartz 1992:44–46). Based on a factor analysis, I generate a variable that illustrates both: The mutual appearance of conservative and altruistic values (simultaneous endorsement) and their different levels of importance (continuum). The left-hand column of Table A1 displays all value items and their wordings in the questionnaire. The endorsement of each item was measured by asking the participants how much the described person is like them (6-point scale; not like me at all-very much like me; ESS 2014b). The factor analysis reveals that we can summarize the value items into three factors. The factors largely comply with the theoretical suggestions of Schwartz (2003). He proposes that each of the 10 basic human values can be illustrated by combining two to three value items. The right-hand column of Table A1 displays the value each item indexes, according to Schwartz (2003). These values can, in turn, be summarized into higher order values (Schwartz 1992:45).

Factor 1 is not our focus and neglected from here on. Factor 2 combines items that index the values universalism and benevolence. They can be subsumed to the higher order value "Self-Transcendence." I refer to these items as altruistic value items. The CFA supports this. The corresponding R^2 -values range from .27 to .43, and the factor loadings from .52 to .66 ($p < .001$). Factor 3 combines items that index the values conformity, security, tradition, and power. Besides the latter, these values can be subsumed to the higher order value "Conservation." I refer to these items as conservative value items. Again, the CFA supports this. The R^2 -values range from .25 to .38, and the factor loadings from .50 to .62 ($p < .001$).

Subsuming two or three items to one value is one point of criticism the ESS's human value scale receives (Beierlein et al., 2012; Davidov, Schmidt, and Schwartz 2008; Knoppen and Saris 2009). I avoid this discussion by combining all relevant items and analyzing them collectively.

Hence, I do not differentiate the higher order values' subcategories. It is also not necessary to make corrections that account for individual differences in the use of the response scale, as proposed by Schwartz (2003:2), because my attention is on the differences in support. It is not on the individual ratings of each item or the comparison of different items.

Finally, I compute the *value-support* by subtracting the overall score of all five altruistic value items from the overall score of all five conservative value items. In the data set, no observations at the edges are available. This results in a -23 to 16 scale. I set the scale's starting point to 0 to facilitate the interpretation ($0-39$ scale): The support for altruistic values outweighs the support for conservative values when the score is <23 . The support for altruistic and conservative values is equally strong at a score of 23 . The support for conservative values outweighs the support for altruistic values when the score is >23 . This variable displays the mutual appearance of conservative and altruistic values as well their different levels of importance, which avoids an either-or situation for the individuals' value-support.

Some research concluded that individuals with a left-leaning political ideology support altruistic values to a greater extent, while right-leaning individuals support conservative values (Swedlow and Wyckoff 2009). Other research concluded that value-support and political ideology do not necessarily overlap (Hanel, Zarzeczna, and Haddock 2019). The question then arises whether individuals' political ideology might be an easier to operationalize measurement that could replace the generated value-support variable. Based on Pearson correlation coefficient, these two variables have a low correlation ($r = .174$), which indicates that they cannot fully replace each other. The value-support is a more universal measurement and focuses on a broader set of application areas. The political ideology—based on a left-right scale—strongly focuses on the political sphere.

The analyses also include the *realistic threat perception* and the *symbolic threat perception* to consider different types of threat. A three-item index illustrates realistic threat perceptions. A two-item index illustrates symbolic threat perceptions. The indices subsume the respondents' answers to questions like "Would you say that people who come to live here generally take jobs away from workers in [country], or generally help to create new jobs?" (realistic threat) or "Would you say that [country]'s cultural life is generally undermined or enriched by people coming to live here from other countries?" (symbolic threat). The items' wordings and the methodical approach can be found in the questionnaire's guidelines (ESS 2015:20–23). The indices are coded on an 11-point scale (very low-very high perception of realistic/symbolic threat).

The models also include individual characteristics that turned out to have relevant associations with attitudes toward immigrants (Coebanu and Escandell 2010; McLaren 2003; Stephan and Stephan 2000; Strabac, Aalberg, and Valenta 2014). Included are the respondents' *migration background* (none, at least one parent, own), *sex* (male/female), *age*, *level of education* (completed ISCE-level at the time of the interview), *feeling about household's income* (4-point scale; very difficult-living comfortably), and their *quantity and quality of contact* with immigrants of a different race or ethnic group (nine categories: rarely/occasionally/frequently \times bad/medium/good). The latter picks up previous experiences with immigrants that shape future attitudes and willingness to interact with immigrants. The variable "feeling about household's income" additionally considers the potential effects of insecure living situations on the perception of immigrants as a realistic threat (e.g., fear of increased job competition). Including these covariates enables us to avoid biased results due to correlations at the individual level that are not this study's focus (e.g., higher threat perceptions among people of a certain age).

RESULTS

Descriptive Results

The descriptive analyses provide an overall picture of the average prominence of religiosity, value-support, threat perceptions, and attitudes toward immigrants in Europe. We see that most respondents are open to allow at least a limited number of ethnically different immigrants⁴ into the country (allow a few/some: 74.11 percent; allow many: 14.34 percent; allow none: 11.55 percent). The average level of religiosity is low to moderate (mean: 4.17; Figure A1). The difference between the support for altruistic and conservative values is minimal (mean: 20.23; median: 21; Figure A2): Few people are situated toward the scale's extreme ends, whereas 74.2 percent are either situated at the score 23 (equally strong support for both value types) or in a ± 5 -unit range around it. Most respondents neither perceive immigrants as totally threatening nor as totally beneficial or enriching (Figure A3). Nevertheless, the perception of immigrants as a realistic threat (mean: 5.26) is more pronounced than as a symbolic threat (mean: 4.72).

Irrespective of whether we treat the dependent variable as quasi-metrical or ordinal, Pearson and Spearman correlation coefficients report similar correlations (Table A2). The coefficients are negative throughout. Higher threat perceptions and stronger support for conservative values are associated with more negative attitudes. The correlations support the hypothesized "effect size order" (H2/H3): Realistic threat perception ($r = -.550$) > symbolic threat perception ($r = -.500$) > value-support ($r = -.346$) > religiosity ($r = -.028$). The "effect size order" can also be confirmed for attitudes toward Muslim immigrants and ethnically similar immigrants. In the case of Muslim immigrants, the correlation between attitudes and threat perceptions is almost identical for both types of threat (Table A2), which is in line with the exception noted after H2.

The correlations between the explanatory variables further support this study's argument to consider them simultaneously and explore their interactions and mediating effects. The association between value-support and the perception of immigrants as a realistic ($r = .285$) or symbolic ($r = .335$) threat is stronger than between value-support and religiosity ($r = .167$). The respondents' religiosity correlates negligibly with their threat perceptions ($r = -.025/-0.18$). People who perceive immigrants as a realistic threat likely perceive them as a symbolic threat—and vice versa ($r = .627$).

Multivariate Results

Table 1 displays the estimates of the linear regression analyses for each immigrant group. The first two models (1/2, 8/9, 15/16) test the direct effects (H2 and H3). The following models (3–7, 10–14, 17–21) focus on the interaction effects (H1).

Starting with the direct effects. The findings confirm the hypotheses entirely for the attitudes toward ethnically similar and ethnically different immigrants. The perception of immigrants as a realistic threat has the strongest effect on attitudes, followed by the symbolic threat perception and the value-support, while religiosity has no significant effect (standardized β -coefficients in Models 1b/8b). Stronger threat perceptions as well as more conservative values are associated with the tendency to allow fewer immigrants into the country (Models 1a/8a). The attitudes toward Muslim immigrants deviate only in one case from the other immigrant groups: Both threat perceptions affect the attitudes to a similar degree, which again supports the exception noted after H2 (Models 15a/15b). Adding the religious affiliation to the models causes no changes, although

⁴Most respondents are also open to allow at least a limited number of Muslim or ethnically similar immigrants into the country (allow a few/some: >70 percent; allow many: >12 percent). Furthermore, all mean values vary between 1.4 and 1.9, with the lowest value for attitudes toward Muslim immigrants and the highest for ethnically similar immigrants.

Table 1: Linear regression analyses for attitudes toward immigrants

	(1a)	(1b) ^a	(2)	(3)	(4)	(5)	(6)	(7)
Attitudes Toward Ethnically Different Immigrants								
Level of religiosity (not at all-very)	-.001 (.002)	-.004	-.001 (.002)	-.019*** (.004)	-.014*** (.00329)	-.001 (.002)	-.001 (.002)	-.017*** (.00579)
Difference in value-support (altruistic-conservative)	-.025*** (.001)	-.132	-.025*** (.001)	-.025*** (.001)	-.025*** (.001)	-.027*** (.002)	-.028*** (.002)	-.028*** (.002)
Realistic threat perception (very low-very high)	-.141*** (.003)	-.306	-.141*** (.003)	-.155*** (.004)	-.141*** (.003)	-.149*** (.010)	-.141*** (.003)	-.141*** (.003)
Symbolic threat perception (very low-very high)	-.097*** (.003)	-.229	-.097*** (.003)	-.097*** (.003)	-.108*** (.004)	-.097*** (.003)	-.112*** (.009)	-.097*** (.003)
Religious affiliation (Ref. no affiliation)								
Roman Catholic			-.016 (.013)					
Protestant			-.009 (.013)					
Level of religiosity × realistic threat perception				.004*** (.001)				
Level of religiosity × symbolic threat perception					.003*** (.001)			
Difference in value-support × realistic threat perception						.000 (.000)		
Difference in value-support × symbolic threat perception							.001 (.000)	

(Continued)

Table 1: (Continued)

	(1a)	(1b) ^a	(2)	(3)	(4)	(5)	(6)	(7)
Level of religiosity × difference in value-support								.001** (.000)
Constant	3.298*** (.038)		3.299*** (.038)	3.367*** (.040)	3.344*** (.039)	3.336*** (.055)	3.360*** (.049)	3.354*** (.043)
Observations					24,577			
Adjusted R ²					.43			
Attitudes Toward Ethnically Similar Immigrants								
Level of religiosity (not at all-very)	.002 (.002)	.008 (.002)	-.000 (.002)	-.018*** (.004)	-.016*** (.003)	.002 (.002)	.002 (.002)	-.013* (.006)
Difference in value-support (altruistic-conservative)	-.017*** (.001)	-.097 (.001)	-.018*** (.001)	-.017*** (.001)	-.017*** (.001)	-.016*** (.002)	-.020*** (.002)	-.020*** (.002)
Realistic threat perception (very low-very high)	-.134*** (.003)	-.309 (.003)	-.134*** (.003)	-.150*** (.004)	-.134*** (.003)	-.127*** (.010)	-.134*** (.003)	-.134*** (.003)
Symbolic threat perception (very low-very high)	-.065*** (.003)	-.162 (.003)	-.065*** (.003)	-.065*** (.003)	-.080*** (.004)	-.065*** (.003)	-.078*** (.009)	-.065*** (.003)
Religious affiliation (Ref. no affiliation)								
Roman Catholic			.021 (.013)					
Protestant			.038** (.013)					

(Continued)

Table 1: (Continued)

	(8a)	(8b) ^a	(9)	(10)	(11)	(12)	(13)	(14)
Level of religiosity × realistic threat perception				.004*** (.001)				
Level of Religiosity × symbolic threat perception					.004*** (.001)			
Difference in value-support × realistic threat perception						-.000 (.000)		
Difference in value-support × symbolic threat perception							.001 (.000)	
Level of religiosity × difference in value-support								.001** (.000)
Constant	3.066*** (.039)		3.071*** (.039)	3.141*** (.041)	3.128*** (.040)	3.033*** (.055)	3.122*** (.049)	3.121*** (.043)
Observations					24,568			
Adjusted R ²					.34			
Attitudes Toward Muslim Immigrants								
Level of religiosity (not at all-very)	-.003 (.002)	-.008	-.002 (.002)	-.025*** (.004)	-.011** (.004)	-.002 (.002)	-.002 (.002)	-.001 (.006)
Difference in value-support (altruistic-conservative)	-.029*** (.001)	-.137	-.029*** (.002)	-.029*** (.002)	-.029*** (.001)	-.038*** (.003)	-.035*** (.002)	-.029*** (.002)
Realistic threat perception (very low-very high)	-.119*** (.004)	-.231	-.119*** (.004)	-.137*** (.005)	-.119*** (.004)	-.159*** (.011)	-.119*** (.004)	-.119*** (.004)
Symbolic threat perception (very low-very high)	-.121*** (.003)	-.256	-.121*** (.003)	-.121*** (.003)	-.129*** (.004)	-.121*** (.003)	-.149*** (.009)	-.121*** (.003)

(Continued)

Table 1: (Continued)

	(15a)	(15b) ^a	(16)	(17)	(18)	(19)	(20)	(21)
Religious affiliation (Ref. no affiliation)								
Roman Catholic			-.017 (.014)					
Protestant			-.003 (.014)					
Level of religiosity × realistic threat perception				.004*** (.001)				
Level of religiosity × symbolic threat perception					.002** (.001)			
Difference in value-support × realistic threat perception						.002*** (.0001)	.001** (.000)	
Difference in value-support × symbolic threat perception								.000 (.000)
Level of religiosity × difference in value-support	3.252*** (.042)		3.255*** (.042)	3.337*** (.044)	3.284*** (.043)	3.439*** (.061)	3.365*** (.053)	3.247*** (.048)
Constant				24,411 .44				
Observations								
Adjusted R ²								

Notes: Standard errors in parentheses. Country-dummies not displayed. In all models, it is controlled for the respondents' age, sex, level of education, migration background, feeling about household's income, and quality/quantity of contact with immigrants. The attitudes toward immigrants are coded on a 4-point scale with 0 = "allow none," 1 = "allow a few," 2 = "allow some," and 3 = "allow many."

*p < .05;

**p < .01;

***p < .001.

^a Standardized β-coefficients.

Protestants are slightly more open than nonaffiliates to allow more ethnically similar immigrants into the country (Models 2/9/16). Nevertheless, the overwhelmingly insignificant coefficients and the very small positive coefficient of Protestants toward ethnically similar immigrants let me to neglect the religious affiliation from here on. Different standardized β -coefficients do not automatically imply that they are also statistically different. *t*-Tests after the regression analyses help to clarify whether the differences between the coefficients are significant. Except for the differences between realistic and symbolic threat in the case of attitudes toward Muslim immigrants, all differences are significant with $p < .001$.

Turning to the interaction effects in Table 1. For attitudes toward ethnically similar and ethnically different immigrants, the observations partly support H1: Religiosity indirectly affects the attitudes via threat perceptions, while we cannot observe the same for value-support. The interaction terms between religiosity and realistic as well as symbolic threat have significant and positive effects on attitudes ($p < .001$; Models 3/4, 10/11). The interaction terms between value-support and the two types of perceived threat are irrelevant ($p > .1$; Models 5/6, 12/13). In contrast, we can observe an interaction effect between religiosity and value-support, which provides further support for H3. The interaction term also has a significant and positive effect ($p < .01$; Models 7/14).

For attitudes toward Muslim immigrants, the observations fully support H1: Religiosity and value-support indirectly affect the attitudes via threat perceptions ($p < .01$; Models 17/18, 19/20). The interaction terms have significant and positive effects. Threat perceptions are mediating factors for the effects of religiosity and value-support on attitudes toward Muslim immigrants. In contrast, the interaction term between religiosity and value-support has no significant effect ($p > .1$; Model 21).

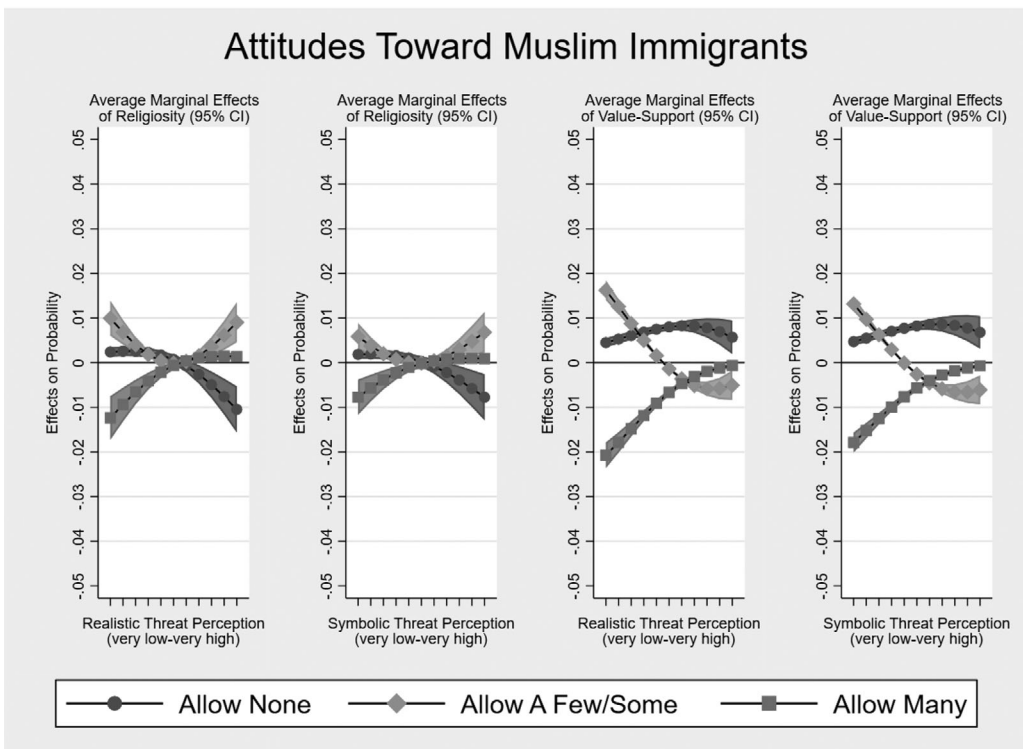
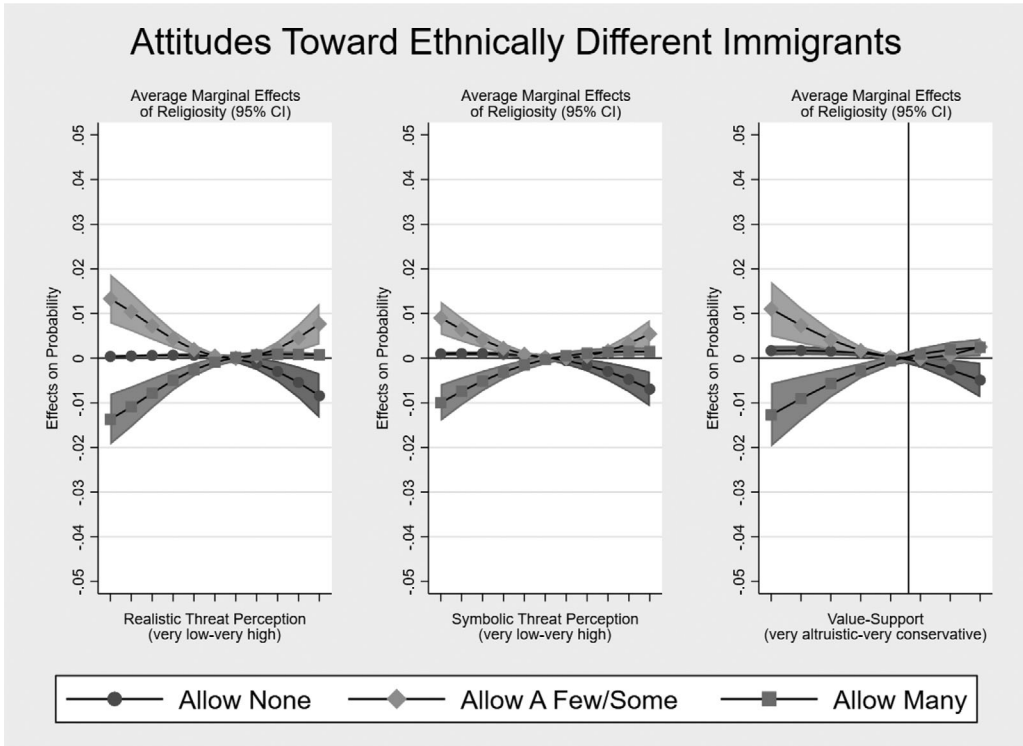
Collectively, the multivariate analyses so far provide us with five conclusions. First, threat perceptions have the strongest direct effects on attitudes toward all immigrant groups, followed by value-support. Religiosity has the weakest effect. Second, both threat perceptions play a similar role for attitudes toward Muslim immigrants, while realistic threat perceptions have a greater impact than symbolic threat perceptions on attitudes toward ethnically similar and ethnically different immigrants. Third, religiosity and value-support indirectly affect the attitudes toward Muslim immigrants via threat perceptions. Forth, religiosity indirectly affects the attitudes toward ethnically similar and ethnically different immigrants via threat perceptions, but value-support does not. Fifth, religiosity and value-support interact and collectively affect the attitudes toward ethnically similar and ethnically different immigrants.

Figure 1 graphically illustrates the interaction effects. Specifically, it displays the average marginal effects of value-support and religiosity on attitudes toward immigrants at different levels of realistic and symbolic threat perceptions. Additionally, it displays the average marginal effect of religiosity on attitudes toward ethnically different immigrants at different levels of value-support to graphically illustrate the significant interaction term in Table 1 (Model 7). To compute the average marginal effects, I fall back on multinomial logistical regression models and display the effects for each response category separately. Figure 1 only includes the interaction effects on attitudes toward ethnically different immigrants and Muslim immigrants. The interaction effects on attitudes toward ethnically similar immigrants are nearly identical with the attitudes toward ethnically different immigrants (Table 1, Models 3–7/10–14).

In Figure 1, we can observe similar trends for the effect of religiosity on attitudes toward both immigrant groups at different levels of realistic and symbolic threat perceptions. However, the effects are slightly more pronounced for realistic threat than symbolic threat, and slightly more pronounced for Muslim immigrants than ethnically different immigrants. This supports the hypotheses anew.

Specifically, we see that the effect of religiosity on attitudes toward all immigrant groups varies by the level of threat perceptions. Stronger religiosity increases the probability to favor the category “allow a few/some” and decreases the probability to favor the category “allow many”

Figure 1
Average marginal effects (interaction terms by response categories)



at low levels of perceived threats. Stronger religiosity also increases the probability to favor the category “allow a few/some” and decreases the probability to favor the category “allow none” at high levels of perceived threats.

In the case of attitudes toward Muslim immigrants, the effect of value-support also varies by the level of threat perceptions. Stronger support for conservative values increases the probability to favor the most restrictive response category (allow none). Considering the confidence intervals, the effect size remains almost identical throughout all levels of perceived threats. Furthermore, stronger support for conservative values increases the probability to favor the category “allow a few/some” at low levels of perceived threats. This effect weakens with increasing threat perceptions. It ultimately turns into a negative effect and stronger support for conservative values decreases the probability to favor this response category at high levels of perceived threats. Finally, the weaker the perceived threats, the stronger the negative effect of value-support on the probability to favor the most accepting response category (allow many).

In the case of attitudes toward ethnically different immigrants, Table 1 also indicated an interaction between religiosity and value-support. As long as altruistic values outweigh conservative values (left of the vertical line), stronger religiosity has a positive effect on the probability to favor the category “allow a few/some” and a negative effect on the probability to favor the category “allow many.” In short, the role religiosity plays for the attitudes is stronger the more individuals support altruistic values. As soon as conservative values outweigh altruistic values (right of the vertical line), the effect of religiosity vanishes. Although we can observe a tendency toward a negative effect at strong support for conservative values, the effect of religiosity on the probability to favor the most restrictive category (allow none) remains rather small and insignificant at all levels of value-support.

It is necessary to note that all discussed effects on the probability are $< \pm .03$. In other words, mediating effects exist but are comparatively small, which supports H3 on the direct effects and the “effect size order.”

Robustness Checks

The descriptive findings and the first part of the multivariate analyses confirmed that the direct effects of threat perceptions on attitudes toward immigrants are the strongest, followed by the value-support. Religiosity has the weakest effects. Furthermore, realistic threat perceptions have a stronger effect than symbolic threat perceptions on attitudes toward ethnically similar or different immigrants. Both types of threat have similar effects on attitudes toward Muslim immigrants. The second part of the multivariate analyses confirmed that threat perceptions mediate the effect of religiosity on attitudes toward all immigrant groups. Threat perceptions additionally mediate the effect of value-support on attitudes toward Muslim immigrants. However, we have to keep the small sizes of the interaction effects in mind.

Now the question arises whether these findings occur independently of the way we measure religiosity. To test the robustness of the above findings, I repeat the analyses and replace the level of religiosity once with the frequency of service attendance and once with the frequency of praying. Finally, I add all three dimensions simultaneously (Table A3). These robustness checks consider the multidimensionality of religiosity (Scheepers, Gijsberts, and Hello 2002). They capture intrinsic and behavioral dimensions, even though the measurements are closely related (Table A2). The data set does not allow for distinctions beyond that, for example, between spirituality, religiosity, and “fuzzy-fidelity” as Voas (2009) calls it. To ensure the comparability of the different measurements, the robustness checks focus on the standardized β -coefficients and the interaction terms.

The estimates with the frequency of service attendance and the frequency of praying largely comply with the initial ones (Table A3). They reinforce the hypothesized “effect size order” (threat perceptions > values-support > religiosity dimension), the deviating findings for the effect of

symbolic threat on attitudes toward Muslim immigrants, and the interactions. However, compared to the initial analyses, we can no longer observe a significant interaction effect of value-support and the respective religiosity dimension on attitudes toward ethnically similar or different immigrants. This is the only case in which the robustness checks deviate from the initial analyses. In the last step, I include all three dimensions of religiosity simultaneously. In these models, we can no longer observe significant individual and interactions effects of the religiosity dimensions. The direct effects of value-support and threat perceptions, on the other hand, remain in the hypothesized order.

Furthermore, there might be some country differences that cannot be fully picked up by the fixed-effects models. These differences could, for example, be contingent on country-specific experiences with immigrants or religion's significance in a country. I exemplarily repeat the analyses for individual countries to rule out these effects (Table A5). Based on the share of immigrants and the average level of religiosity in a country, I use a most-different approach to select the countries (Table A4): Portugal (high religiosity, low share), Czech Republic (low religiosity, low share), Sweden (low religiosity, high share), and Ireland (high religiosity, high share).

The findings for the individual countries support H2 and H3 anew (standardized β -coefficients in Table A5): They show that threat perceptions have the strongest direct effects on attitudes toward immigrants, followed by value-support, while religiosity has the weakest direct effect. The analyses also confirm the exception noted after H2. In the case of attitudes toward Muslim immigrants, symbolic threat perceptions are of particular importance. Their effects are nearly as strong as the effects of realistic threat perceptions. Turning to the mediating effects of threat perceptions. The country analyses do not uniformly support H1. In other words, religiosity does not affect the attitudes toward immigrants indirectly via threat perceptions in all countries. Considering the effect sizes, this is not unexpected. Compared to the other explanatory factors, religiosity continuously has the weakest effect. Consequently, model specifications like restrictions to individual country samples can easily change the direction of the effect and its statistical significance. Taken together, the robustness checks are further proof for the proposed "effect size order" in H3—religiosity is the least decisive factor for attitudes toward immigrants.

In detail, we see that in countries with a low average level of religiosity (Czech Republic and Sweden), religiosity has no statistically significant direct effect on attitudes toward immigrants ($p > .1$). Even after adding interaction terms to the models, the coefficients remain small and statistically insignificant, which reflects religion's low significance in these countries. The suggested "effect size order" and the particular effect of symbolic threat perceptions on attitudes toward Muslim immigrants are in line with the initial findings. Furthermore, we see that in the Czech Republic, a country with a comparatively low share of immigrants, religiosity indirectly affects the attitudes toward ethnically similar and ethnically different immigrants via realistic threat perceptions ($p < .05$). In Sweden, a country with a high share of immigrants, this is not the case ($p > .1$). This might suggest an effect of low overall experience and contact with immigrants (McLaren 2003). However, this aspect needs separate consideration in future research. In both countries with low levels of religiosity, we see that symbolic threat perceptions mediate the effect of value-support: In the Czech Republic with respect to attitudes toward ethnically similar immigrants ($p < .05$), in Sweden with respect to attitudes toward Muslim immigrants ($p < .05$).

In countries with a high average level of religiosity (Portugal and Ireland), three aspects stand out. First, in both countries, all interactions effects with respect to attitudes toward ethnically similar and ethnically different immigrants play no statistically significant role ($p > .1$). In Portugal, we can also observe this with respect to attitudes toward Muslim immigrants ($p > .1$). Second, in Portugal with a low share of immigrants, even after adding the interaction terms to the models, religiosity has a small negative direct effect on attitudes toward all immigrant groups ($p < .01$): Religious individuals are less accepting of immigrants. This might again suggest an effect of low overall experience and contact with immigrants. Third, in Ireland, a country with high average levels of religiosity and immigrants, the effects on attitudes toward Muslim deviate

from the previous findings. In this case, especially the proposed “effect size order” cannot be confirmed. Religiosity still has the weakest and realistic threat perception the strongest effect. However, value-support plays a more prominent role than symbolic threat perception. This might indicate that restrictive attitudes are not primarily the result of concerns over cultural prerogative, but rather of increased aversion of people who support conservative values to an immigrant group that differs from the majority population specifically with regard to their religious affiliation. This possibility needs detailed exploration in future research as well.

CONCLUSION AND DISCUSSION

The contradictory findings and relying on value-support and threat perceptions to explain the link between religiosity and attitudes toward immigrants in Europe were the starting point of this study. I argued that we must consider religiosity, value-support, and threat perceptions simultaneously and explore their interplay to draw reliable conclusions.

We can conclude a clear “effect size order”: How strongly someone perceives immigrants as a threat—especially as a realistic threat—has the strongest direct effect on attitudes toward immigrants, followed by how strongly someone supports altruistic and conservative values. Religiosity has the weakest direct effect. Except for two cases, this finding is robust across different dimensions of religiosity, various immigrant groups, and different country samples. First, symbolic threat perceptions play an important role for attitudes toward Muslim immigrants. In this case, the effects are almost identical with realistic threat perceptions. Second, in a country with a high average level of religiosity and immigrants (Ireland), the effect of symbolic threat perception on attitudes toward Muslim immigrants loses importance, while value-support gains importance. Due to its high shares of immigrants, Ireland is to some degree used to immigrants, including culturally different immigrants. At the same time, its population is on average highly religious and predominantly Christian. Muslim immigrants are, therefore, not only culturally different from the majority population, but also distinctively different from the Christian majority population in terms of their religious affiliation. The latter could be an explanation for the stronger effect of value-support compared to symbolic threat perceptions in Ireland, but it needs further exploration in future research.

The analyses also reveal a tendency that religiosity indirectly affects the attitudes toward immigrants via threat perceptions. However, the interaction effects reflect the weak direct effect of religiosity and need to be interpreted with caution. The importance of the interactions cannot only be evaluated by their statistical significance. Even though they often reach significance with at least $p < .05$, the actual size of the effect is comparatively small and easily loses significance when additional factors or individual country samples are considered (robustness checks). This ultimately provides further support for H3.

Taken together, this study reveals that it is important to consider religiosity, value-support, and threat perceptions simultaneously for the analyses of attitudes toward immigrants. The simultaneous consideration helps to receive more precise estimators for the individual effects of religiosity, value-support, and threat perceptions on attitudes toward immigrants.

Nevertheless, at least four remarks are necessary: First, the continuous use and application of Schwartz’s shortened version of the human value scale should not imply that other established scales for personality traits and values (e.g., “Big Five” personality factors, HEXACO model of personality structure) are less valid or useful. If the applied constructs or scales map a pro-social/altruistic as well as a conservative (maintaining the status quo, reluctance to change) type—no matter how they are operationalized—similar results should occur. I relied on Schwartz’s scale because it is included with all other relevant measurements in the ESS. Second, it was not the aim of this study to uncover causal relationships. As commented before, making informed causal claims is not feasible with the cross-sectional structure of the data set at hand. The observed interaction effects are a starting point for future research, which explores these relationships with

longitudinal data that are better suited for causal analyses. Third, I used the individual country samples to demonstrate how robust the argued relationships are. As they often lack substantial case numbers, we need to treat them with caution when interpreting between-country differences. These need to be analyzed in more extensive research with higher case numbers for the respective countries. Forth, the same goes for repeating the analyses with data sets from other periods to test how universal the argument is across time. This is especially relevant since the interviews were conducted between August 2014 and September 2015. Some major terrorist attacks took place during this time in Europe, and the so-called “refugee crisis” reached its peak in summer 2015. Even though this study distinguished between three immigrant groups, these events might affect how immigrants are perceived and which types of threats are associated with them. Bloom, Arikan, and Lahav (2015), for example, demonstrate that the type of immigrants matters greatly. Round 1 of the ESS includes most of the variables used in this study, but crucial ones are missing (e.g., symbolic threat, quantity/quality of contact). Hence, it is not possible to repeat the analyses with different rounds.

ACKNOWLEDGMENTS

Open access funding enabled and organized by Projekt DEAL.

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APPENDIX

Figure A1
Distribution: Dimensions of religiosity

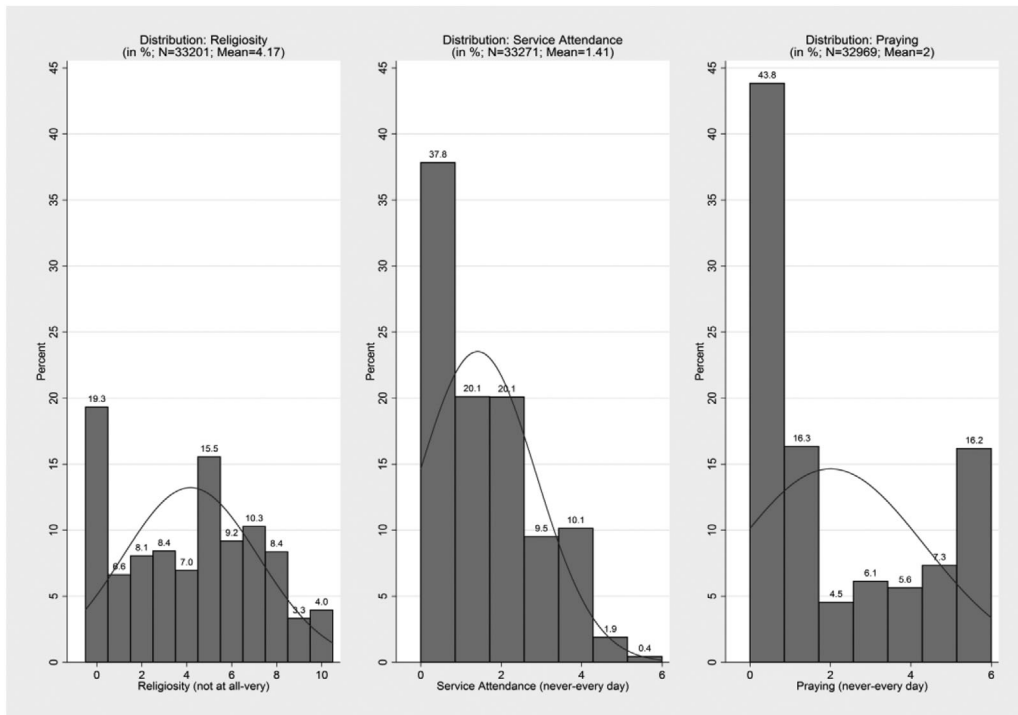


Table A1: Items and wording of the Human Value Scale (ESS 2014c:4–5) and rotated factor loadings

Wording (ESS 2014c:4–5)	Factor 1	Factor 2	Factor 3	CFA	Uniqueness	Value	Factor 1
It is important to her to be rich. She wants to have a lot of money and expensive things.	.6078				.4849	Power	
It's important to her to show her abilities. She wants people to admire what she does.	.6532				.4974	Achievement	
She likes surprises and is always looking for new things to do. She thinks it is important to do lots of different things in life.	.6038				.4979	Stimulation	
Having a good time is important to her. She likes to "spoil" herself.	.6024				.5663	Hedonism	
Being very successful is important to her. She hopes people will recognize her achievements.	.6888				.4266	Achievement	
She looks for adventures and likes to take risks. She wants to have an exciting life.	.7034				.4501	Stimulation	
She seeks every chance she can to have fun. It is important to her to do things that give her pleasure.	.6090				.5604	Hedonism	

(Continued)

Table A1: (Continued)

Wording (ESS 2014c:4-5)	Factor 1	Factor 2	Factor 3	CFA	Uniqueness	Value	Factor 2 (Altruistic Value Items)
She thinks it is important that every person in the world should be treated equally. She believes everyone should have equal opportunities in life.		.6095		.5289	.6229	Universalism	
It is important to her to listen to people who are different from her. Even when she disagrees with them, she still wants to understand them.		.6907		.6089	.5134	Universalism	
It's very important to her to help the people around her. She wants to care for their well-being.		.6662		.6594	.5024	Benevolence	
It is important to her to be loyal to her friends. She wants to devote herself to people close to her.		.6337		.6295	.5413	Benevolence	
She strongly believes that people should care for nature. Looking after the environment is important to her.		.5600		.5244	.6089	Universalism	
It is important to her to live in secure surroundings. She avoids anything that might endanger her safety.			.6579	.6036	.5466	Security	Factor 3 (Conservative Value Items)

(Continued)

Table A1: (Continued)

Wording (ESS 2014c:4–5)	Factor 1	Factor 2	Factor 3	CFA	Uniqueness	Value
She believes that people should do what they're told. She thinks people should follow rules at all times, even when no-one is watching.			.6034	.5032	.6333	Conformity
It is important to her that the government ensures her safety against all threats. She wants the state to be strong so it can defend its citizens.			.5936	.5884	.5927	Security
It is important to her always to behave properly. She wants to avoid doing anything people would say is wrong.			.6790	.6203	.4987	Conformity
It is important to her to get respect from others. She wants people to do what she says.			.5229		.5209	Power
Tradition is important to her. She tries to follow the customs handed down by her religion or her family.			.5927	.5115	.6326	Tradition

Notes: The questions were asked in a female and a male version, for reasons of space only the female version is displayed. Principal-component factoring, only loadings > .5 are presented. The CFA column displays the factor loadings ($p < .001$) that stem from the confirmatory factor analysis (CFA).

Table A2: Pearson correlation coefficients

	Level of Religiosity (0–10)	Frequency of Service Attendance (0–6)	Frequency of Praying (0–6)	Value-Support (0–39)	Realistic Threat Perception (0–10)	Attitudes Toward Immigrants	
						Pearson <i>r</i>	Spearman ρ
Level of religiosity						-.028	-.027
Frequency of service attendance	.628					-.057	
Frequency of praying	.681	.650				-.012	-.040
Value support	.167	.212	.156			-.040	
Realistic threat perception	-.025	-.011	.017	.285		-.094	-.060
Symbolic threat perception (0–10)	-.018	.008	.015	.335	.627	-.029	
						-.090	
						-.044	
						-.346	-.335
						-.398	
						-.288	
						-.550	-.537
						-.506	
						-.502	
						-.500	-.500
						-.498	
						-.438	

Notes: In parentheses, the variables' scales are displayed. For the dimensions of religiosity, higher values display stronger devotion (higher frequency). The attitudes toward immigrants are coded on a 4-point scale with 0 = "allow none," 1 = "allow a few," 2 = "allow some," and 3 = "allow many." Pearson correlation coefficient is displayed for ethnically different immigrants, Muslim immigrants (in **bold**), and ethnically similar immigrants (in *italics*). Spearman correlation coefficient is only displayed for ethnically different immigrants.

Table A3: Linear regression analyses for attitudes toward immigrants with different dimensions of religiosity

Dimension of Religiosity: Frequency of Service Attendance	Attitudes Toward Ethnically Different Immigrants		Attitudes Toward Ethnically Similar Immigrants		Attitudes Toward Muslim Immigrants	
	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.
Service attendance (never-every day)	-.000 (.003)	-.001	.008* (.003)	.013	-.008* (.004)	-.012
Difference in value support (altruistic-conservative)	-.025*** (.001)	-.133	-.018*** (.001)	-.099	-.029*** (.001)	-.137
Realistic threat perception (very low-very high)	-.141*** (.003)	-.306	-.135*** (.003)	-.309	-.119*** (.004)	-.237
Symbolic threat perception (very low-very high)	-.097*** (.003)	-.229	-.064*** (.003)	-.161	-.121*** (.003)	-.256
Service attendance \times realistic threat perception		$p < .001$		$p < .001$		$p < .001$
Service attendance \times symbolic threat perception		$p < .001$		$p < .001$		$p < .001$
Difference in value support \times realistic threat perception		$p > .1$		$p > .1$		$p < .001$
Difference in value support \times symbolic threat perception		$p > .1$		$p > .1$		$p < .01$
Service attendance \times difference in value support		$p > .1$		$p > .1$		$p > .1$
Observations		24,596		24,586		24,428
Adjusted R^2		.43		.34		.44

(Continued)

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Table A3: (Continued)

Dimension of Religiosity: Frequency of Praying	Attitudes Toward Ethnically Different Immigrants		Attitudes Toward Ethnically Similar Immigrants		Attitudes Toward Muslim Immigrants	
	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.
Praying (never-every day)	-.001 (.002)	-.003	.003 (.002)	.009	-.002 (.002)	-.005
Difference in value-support (altruistic-conservative)	-.025*** (.001)	-.132	-.017*** (.001)	-.097	-.029*** (.001)	-.138
Realistic threat perception (very low-very high)	-.141*** (.003)	-.306	-.135*** (.003)	-.309	-.119*** (.004)	-.231
Symbolic threat perception (very low-very high)	-.097*** (.003)	-.229	-.065*** (.003)	-.162	-.121*** (.003)	-.255
Praying \times realistic threat perception		$p < .01$		$p < .05$		$p < .001$
Praying \times symbolic threat perception		$p < .01$		$p < .001$		$p < .001$
Difference in value-support \times realistic threat perception		$p > .1$		$p > .1$		$p < .001$
Difference in value-support \times symbolic threat perception		$p > .1$		$p > .1$		$p < .01$
Praying \times difference in value-support		$p > .1$		$p > .1$		$p > .1$
Observations		24,484		24,472		24,321
Adjusted R^2		.43		.34		.44

(Continued)

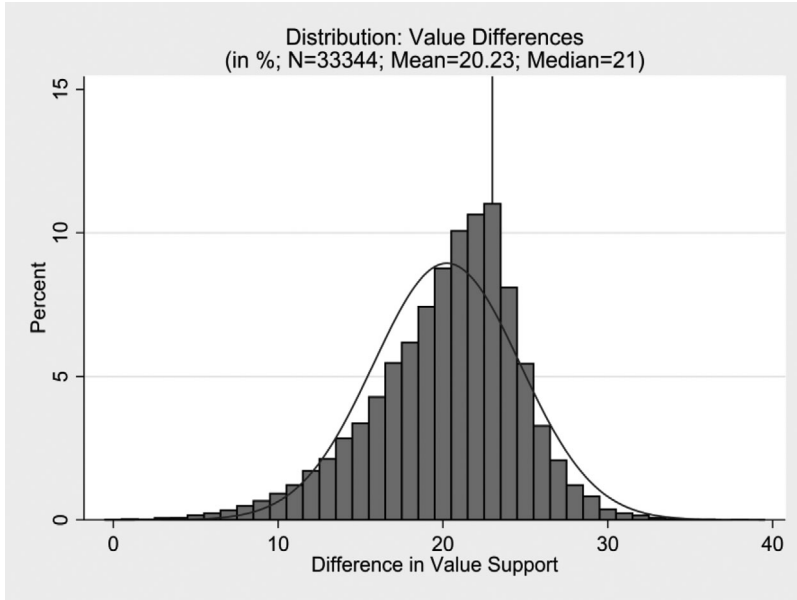
Table A3: (Continued)

Dimension of Religiosity: All Dimensions Simultaneously	Attitudes Toward Ethnically Different Immigrants		Attitudes Toward Ethnically Similar Immigrants		Attitudes Toward Muslim Immigrants	
	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.
Level of religiosity (not at all-very)	-.001 (.002)	-.005	-.000 (.002)	-.000	-.001 (.002)	-.003
Service attendance (never-every day)	.002 (.004)	.003	.006 (.004)	.011	-.008 (.005)	-.012
Praying (never-every day)	-.001 (.003)	-.002	.001 (.003)	.003	.002 (.003)	.004
Difference in value-support (altruistic-conservative)	-.025*** (.001)	-.131	-.017*** (.001)	-.098	-.029*** (.001)	-.136
Realistic threat perception (very low-very high)	-.141*** (.003)	-.306	-.135*** (.003)	-.309	-.120*** (.004)	-.232
Symbolic threat perception (very low-very high)	-.097*** (.003)	-.229	-.065*** (.003)	-.162	-.121*** (.003)	-.255
Observations		24,409		24,249		24,398
Adjusted R^2		.43		.44		.34

Notes: Standard errors in parentheses. Country-dummies not displayed. In all models, it is controlled for the respondents' age, sex, level of education, migration background, feeling about household's income, and quality/quantity of contact with immigrants. The attitudes toward immigrants are coded on a 4-point scale with 0 = "allow none," 1 = "allow a few," 2 = "allow some," and 3 = "allow many." Each interaction term was computed in a separate model, but for reasons of space, one is displayed below the other.

* $p < .05$;
 *** $p < .001$.

Figure A2
Distribution: Value-support



Notes: The vertical line is situated at 23 — the score that represents equal support for conservative and altruistic values. To the left of the line, the support for altruistic values is greater than for conservative values. To the right of the line, the support for conservative values is greater than for altruistic values.

Figure A3
Distribution: Threat perceptions

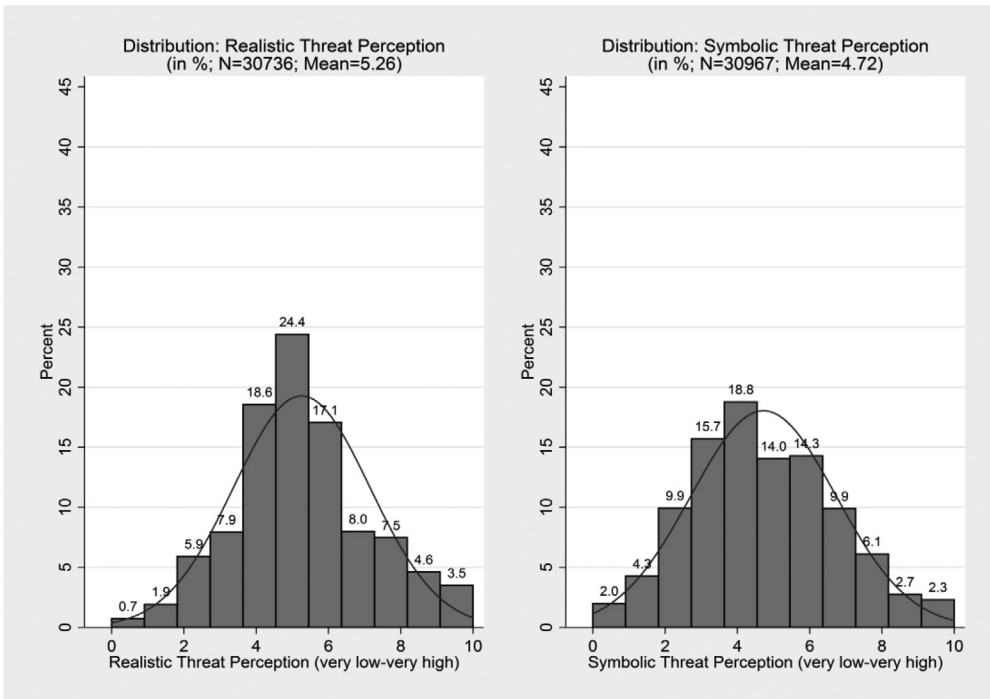


Table A4: Number of immigrants and mean level of religiosity by countries

Country (Abbreviation According to ISO-31166 Alpha 2)	Number of Immigrants (Per 1000 Inhabitants, Eurostat 2019b)	Mean Level of Religiosity (Own Calculations Based on ESS Data Set)	Standard Deviation	Number of Observations (in Restricted Sample)
AT	12.7	4.4717	2.8823	1,645
BE	11.1	4.1496	3.0520	1,605
CH	17.0	4.8069	2.9456	1,346
CZ	4.9	2.0960	2.6672	1,745
DE	11.1	3.7952	2.9820	2,785
DK	11.9	3.7793	2.6576	1,376
EE	13.4	2.8274	2.7654	1,409
ES	11.4	4.0006	2.8745	1,691
FI	5.8	4.6963	2.7921	1,939
FR	5.5	4.3859	3.3368	1,702
GB	9.8	3.6178	2.9772	2,015
HU	7.0	3.5746	2.8616	1,431
IE	16.3	5.1806	2.7029	2,230
LT	7.2	5.4423	2.7446	2,029
NL	11.1	4.0247	3.0831	1,659
NO	10.1	3.4900	2.7083	1,353
PL	5.5	6.3271	2.5731	1,520
PT	3.6	5.3555	2.7742	1,147
SE	14.4	2.9981	2.7165	1,625
SI	9.1	4.3195	2.9891	1,092

Table A5: Linear regression analyses for attitudes toward immigrants by countries

	Attitudes Toward Ethnically Different Immigrants		Attitudes Toward Ethnically Similar Immigrants		Attitudes Toward Muslim Immigrants	
	Standardized β -Coef.		Standardized β -Coef.		Standardized β -Coef.	
	Coef.		Coef.		Coef.	
Level of religiosity (not at all-very)	-.024** (.009)	-.083	-.028** (.009)	-.101	-.030** (.011)	-.092
Difference in value-support (altruistic-conservative)	-.025*** (.007)	-.130	-.021*** (.006)	-.115	-.040*** (.007)	-.184
Realistic threat perception (very low-very high)	-.142*** (.017)	-.331	-.147*** (.018)	-.359	-.109*** (.019)	-.225
Symbolic threat perception (very low-very high)	-.083*** (.016)	-.200	-.066*** (.017)	-.168	-.104*** (.018)	-.224
Level of religiosity \times realistic threat perception		$p > .1$		$p > .1$		$p > .1$
Level of religiosity \times symbolic threat perception		$p > .1$		$p > .1$		$p > .1$
Difference in value-support \times realistic threat perception		$p > .1$		$p > .1$		$p > .1$
Difference in value-support \times symbolic threat perception		$p > .1$		$p > .1$		$p > .1$
Level of religiosity \times difference in value-support		$p > .1$		$p > .1$		$p > .1$
Observations		825		826		821
Adjusted R^2		.32		.29		.33

(Continued)

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Table A5: (Continued)

	Attitudes Toward Ethnically Different Immigrants		Attitudes Toward Ethnically Similar Immigrants		Attitudes Toward Muslim Immigrants	
	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.
Level of religiosity (not at all-very)	.006 (.008)	.021	.011 (.009)	.035	.005 (.008)	.018
Difference in value-support (altruistic-conservative)	-.031*** (.006)	-.138	-.021*** (.006)	-.089	-.025*** (.006)	-.114
Realistic threat perception (very low-very high)	-.168*** (.016)	-.369	-.146*** (.018)	-.310	-.116*** (.016)	-.254
Symbolic threat perception (very low-very high)	-.080*** (.016)	-.179	-.084*** (.018)	-.182	-.106*** (.015)	-.237
Level of religiosity \times realistic threat perception		$p < .05$		$p < .05$		$p > .1$
Level of religiosity \times symbolic threat perception		$p > .1$		$p > .1$		$p > .1$
Difference in value-support \times realistic threat perception		$p > .1$		$p > .1$		$p > .1$
Difference in value-support \times symbolic threat perception		$p > .1$		$p < .05$		$p > .1$
Level of religiosity \times difference in value-support		$p > .1$		$p > .1$		$p > .1$
Observations		1,088		1,091		1,094
Adjusted R^2		.30		.25		.23

(Continued)

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Table A5: (Continued)

	Attitudes Toward Ethnically Different Immigrants		Attitudes Toward Ethnically Similar Immigrants		Attitudes Toward Muslim Immigrants	
	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.
Level of religiosity (not at all-very)	.001 (.005)	.003	.001 (.005)	.003	.003 (.006)	.009
Difference in value-support (altruistic-conservative)	-.014*** (.003)	-.109	-.012*** (.003)	-.094	-.018*** (.004)	-.104
Realistic threat perception (very low-very high)	-.121*** (.012)	-.341	-.109*** (.012)	-.321	-.138*** (.014)	-.303
Symbolic threat perception (very low-very high)	-.067*** (.012)	-.195	-.067*** (.011)	-.203	-.124*** (.014)	-.280
Level of religiosity \times realistic threat perception		$p > .1$		$p > .1$		$p > .1$
Level of religiosity \times symbolic threat perception		$p > .1$		$p > .1$		$p > .1$
Difference in value-support \times realistic threat perception		$p > .1$		$p > .1$		$p > .1$
Difference in value-support \times symbolic threat perception		$p > .1$		$p > .1$		$p < .05$
Level of religiosity difference in value-support		$p > .1$		$p > .1$		$p > .1$
Observations		1,384		1,380		1,377
Adjusted R^2		.34		.29		.43

(Continued)

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Table A5: (Continued)

	Attitudes Toward Ethnically Different Immigrants		Attitudes Toward Ethnically Similar Immigrants		Attitudes Toward Muslim Immigrants	
	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.	Coef.	Standardized β -Coef.
Level of religiosity (not at all-very)	-.004 (.007)	-.013	-.002 (.008)	-.006	-.017 (.009)	-.046
Difference in value-support (altruistic-conservative)	-.033*** (.005)	-.149	-.024*** (.005)	-.109	-.040*** (.006)	-.165
Realistic threat perception (very low-very high)	-.103*** (.012)	-.243	-.095*** (.013)	-.226	-.092*** (.014)	-.199
Symbolic threat perception (very low-very high)	-.088*** (.014)	-.192	-.072*** (.014)	-.159	-.061***	-.122
Level of religiosity \times realistic threat perception		$p > .1$		$p > .1$		$p < .05$
Level of religiosity \times symbolic threat perception		$p > .1$		$p > .1$		$p > .1$
Difference in value-support \times realistic threat perception		$p > .1$		$p > .1$		$p < .05$
Difference in value-support \times symbolic threat perception		$p > .1$		$p > .1$		$p < .01$
Level of religiosity \times difference in value-support		$p > .1$		$p > .1$		$p > .1$
Observations		1,581		1,587		1,563
Adjusted R^2		.31		.26		.24

Notes: Standard errors in parentheses. In all models, it is controlled for the respondents' age, sex, level of education, migration background, feeling about household's income, and quality/quantity of contact with immigrants. The attitudes toward immigrants are coded on a 4-point scale with 0 = "allow none," 1 = "allow a few," 2 = "allow some," and 3 = "allow many." Each interaction term was computed in a separate model, but for reasons of space, one is displayed below the other.

** $p < .01$;

*** $p < .001$.