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Veröffentlichungsversion / Published Version
Zeitschriftenartikel / journal article

Empfohlene Zitierung / Suggested Citation:
Nickel, A. (2022). Institutional Anomie, Market-Based Values and Anti-Immigrant Attitudes: A Multilevel Analysis in 28 European Countries. *International journal of conflict and violence : IJCV*, *16*, 1-15. https://doi.org/10.11576/ijcv-5126

International Journal of Conflict and Violence

DOI: 10.11576/ijcv-5126
IJCV: Vol. 16/2022

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Vol. 16/2022

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Suggested Citation:	APA: Nickel, A. (2022). Institutional anomie, market-based values and anti-immigrant attitudes: A multilevel analysis in 28 European countries. *International Journal of Conflict and Violence, 16, 1-15.* doi: 10.11576/ijcv-5126 Harvard: Nickel, Amelie. 2022. Institutional Anomie, Market-Based Values and Anti-Immigrant Attitudes: A Multilevel Analysis in 28 European Countries. *International Journal of Conflict and Violence 16: 1-15.* doi: 10.11576/ijcv-5126

ISSN: 1864–1385

Institutional Anomie, Market-Based Values and Anti-Immigrant Attitudes: A Multilevel Analysis in 28 European Countries

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Individuals who are strongly oriented towards market-based values are more likely to devalue groups identified as "unprofitable" from an economic point of view. Drawing on insights from Institutional Anomie Theory (IAT), this study explores economically legitimized prejudice in light of a far-reaching economization of the institutional and cultural structure. Multilevel models using data from the European Social Survey (2018) show that hostility towards immigrants is expressed more among individuals who strongly embrace market-based values and in countries where the institutional structure is dominated by the economy and non-economic social institutions are enfeebled (institutional imbalance). Aggregated market-based values (a "marketized anomic culture") mediate the effect of a) individual market-based values and b) institutional imbalance on anti-immigrant attitudes. This study contributes to a better understanding of group prejudice under conditions of economization. It shows that applying IAT within a multilevel framework offers a fruitful explanation not only for crime but for other sociological phenomena.

Keywords: anti-immigrant attitudes, Institutional Anomie Theory, European Social Survey, multilevel modeling, cross-national research

Western societies have experienced a rapid transformation over the last twenty years from a *market economy* to a *market society* (Bourdieu 1998; Bröckling 2007; Currie 1997; Hirschman 1993; Neckel 2001, 2005, 2008; Sandel 2012). This change is characterized by a far-reaching economization of social institutions and values, whereby the principles of the market, instead of being limited to the economy, reach out into all areas of society and dominate non-economic institutions, such as the political and educational institutions. This is manifested in an overemphasis on market-based values, a strong commitment towards egoistic or monetary goals, and a displacement of human and social norms.

This paper follows an emerging research agenda around Andreas Hövermann and colleagues (Hövermann et al. 2015; Hövermann, Messner, and Zick 2015; Hövermann and Messner 2019), that links market-based values to a certain form of economically legitimized prejudice towards purportedly "unprofitable"[1] groups drawing on insights of the Institutional Anomie Theory (IAT), a macro-level theory of crime. "The underlying premise is that persons who strongly embrace the market-based values ... are prone to be prejudiced in order to legitimize the exclusion of groups that are perceived as not conforming to the priorities of a market society" (Hövermann and Messner 2019, 2).

1 Devaluation of "Unprofitable" Groups as a Component of Group-Focused Enmity

Gordon W. Allport's (1954) concept of group-focused prejudice analyses the devaluation of people based solely on their factual or perceived outgroup member-

[1] The use of defaming terms such as "unprofitable", "useless", "burdensome" or "unequal" does not reflect the opinion of the author, nor do they represent an objective evaluation. They are used only to specify the devaluation of groups based on economic considerations (Hövermann et al. 2015, 227).

ship. Wilhelm Heitmeyer (2002, 21) developed the syndrome of Group-Focused Enmity (GFE) to explain how prejudices towards different minority groups are connected to one another and based on the same ideology – the so-called "ideology of inequality". Prejudices are understood as generalized and interlinked negative attitudes towards groups identified as "unequal". The GFE syndrome observes that "people who reject one out-group will tend to reject other out-groups. If a person is anti-Jewish, he is likely to be anti-Catholic, anti-Negro, anti any out-group" (Allport 1954, 68).

The syndrome of GFE has been empirically tested and confirmed in a longitudinal project of Group-Focused Enmity (2002-2011) using a representative sample of the German population (Zick et al. 2008). Furthermore, cross-national research proved the utility of the GFE syndrome for the understanding of group-based prejudice not only within the German but also in international contexts (Lee, Choi, and Travaglino, 2022; Zick, Küpper, and Hövermann 2011).

The GFE syndrome covers a wide range of forms of prejudice such as racism, anti-Muslimism, homophobia, and the devaluation of homeless people. They all share the same core of an ideology of unequal worth. However, they do differ in the way inequality is legitimated, e.g., due to "lower levels of civilization, abnormal sexual practices and role models, or economic uselessness" (Hövermann, Messner, and Zick 2015, 217).

The present paper aims to take a closer look at the devaluation of groups that are "stigmatized as being unprofitable or even economically useless or burdensome" (Hövermann, Messner, and Zick 2015, 218), such as homeless or unemployed people, or people with disabilities. Based on the ideology of inequality, Groß and Hövermann (2013) elaborated the concept of an "ideology of unprofitability" to describe economically legitimized prejudice towards purportedly "unprofitable" groups as a specific component of GFE.

2 Explanandum: Anti-Immigrant Attitudes[2]

Measuring the value of people or groups in terms of their economic value has always been a core element of the public and political debate about migration and immigration. Therefore, immigrants are often stigmatized as beneficiaries of the welfare system who cause extra costs without contributing to economic well-being (Hövermann and Messner 2019). These anti-immigrant resentments are fired by right-wing populist forces that are more and more successful in national elections across Europe (see e.g., Hungary: "Fidesz", Poland: "PiS", Austria: "Freedom Party", Germany: "AfD"). It can be rightly argued that migrants, in general, are engaged in the labor market and therefore are not affected by an "ideology of unprofitability" in the same way as, for instance, homeless or unemployed people. Economically grounded prejudice, however, is associated with culture and ethnicity, which David T. Goldberg (2011) described as "racial neoliberalism". In the discourse of competitive exclusion, this is used "as evidence of the supposedly inadequate 'performance' of entire 'national-ethnocultural groups'" (Kollender 2016, 43).[3] In this respect, immigrants can readily be considered as economically non-profitable groups, and therefore become a potential target for economically legitimized prejudice.

Empirical findings show that an orientation towards marketized principles is positively related to the tendency to devalue purportedly "unprofitable" groups, such as people with disabilities, long-term unemployed people, homeless people, and immigrants (Heitmeyer and Endikrat 2008; Klein and Heitmeyer 2009, 2011; Hövermann et al. 2015; Hövermann, Messner, and Zick 2015; Hövermann and Messner 2019). As the empirical research so far is mainly based on a relatively small sample in a single country (Germany), there is a great demand for research regarding larger

[2] As part of the present GFE focus section, my study is limited to a specific approach explaining economically legitimated group-based prejudice towards migrants. In the extensive literature on anti-immigrant attitudes, there are a multitude of other theoretical approaches that are beyond the scope of this study (for reviews, see, for example, Ceobanu and Escandell, 2010; Hainmueller and Hopkins, 2014).

[3] Orig.: "... als Beleg für die vermeintlich unzureichende ‚Performance' ganzer ‚natio-ethnokultureller Gruppen'", transl. AN.

and heterogeneous samples and cross-national analyses.

3 The Institutional Anomie Theory (IAT)

To address these shortcomings, this study investigates the linkage between market-based values and anti-immigrant attitudes cross-nationally within a micro-macro framework. Therefore, I draw on insights on the Institutional Anomie Theory (IAT), originally developed by Steven F. Messner and Richard Rosenfeld (2007 [1994]) as a macro-level theory to explain the disproportionately high level of crime in the United States.

According to Messner and Rosenfeld, the dominance of the economy in market societies leads to power imbalances in the institutional order, described as an institutional imbalance. In a society where the institutional structure is skewed in favor of the economy, non-economic institutions are weakened and can no longer fulfill their function to control and regulate social behavior, consequently leading to anomie and crime. This is accompanied by a cultural ethos that overemphasizes achievement, individualism, and monetary fetishism and the universal sharing and acceptance of this cultural ethos: the so-called "American Dream ethos" (Messner and Rosenfeld 2007 [1994], 18). IAT describes the inherent anomic potential of market societies arising from an economization of the institutional (institutional imbalance) and cultural (American Dream ethos) structure, and resulting in deviant and criminal behavior.

Although Messner and Rosenfeld point out that the United States can be seen as a paradigm of a market society, they argue that the "American" Dream ethos and the assumptions of the IAT are not "specifically American" and can be applied to other capitalist countries as well (Bernburg 2002, 732; Rosenfeld and Messner 1997, 215). Several cross-national studies reported evidence that the assumptions postulated in IAT can be confirmed beyond the borders of the US (Bjerregaard and Cochran 2008; Hughes, Schaible, and Gibbs 2015; Hövermann, Groß, and Messner 2016).

Recently researchers have started to expand the macro-level theory to the individual-level and elaborated a micro-macro level of explanation as suggested by Messner, Thome, and Rosenfeld (2008) and Messner (2012). The present research expands prior work by Hövermann and colleagues (Hövermann et al. 2015; Hövermann, Messner, and Zick 2015) and their concept of a "marketized mentality" (equivalent to market-based values). This marketized mentality represents the "individual-level instantiation" of the cultural American Dream ethos conceptualized in IAT and is characterized by a strong and universally shared commitment to success, achievement, and monetary goals (Hövermann and Messner 2019, 2 f.).

4 The Present Study

The present study aims to contribute further insight to a so far little-examined field of research that a) applies IAT to explain economically legitimized prejudice, b) extends IAT by adding micro-level applications, and c) cross-nationally tests the assumptions using multilevel modeling (Hövermann et al. 2015; Hövermann, Messner, and Zick 2015; Hövermann and Messner 2019).

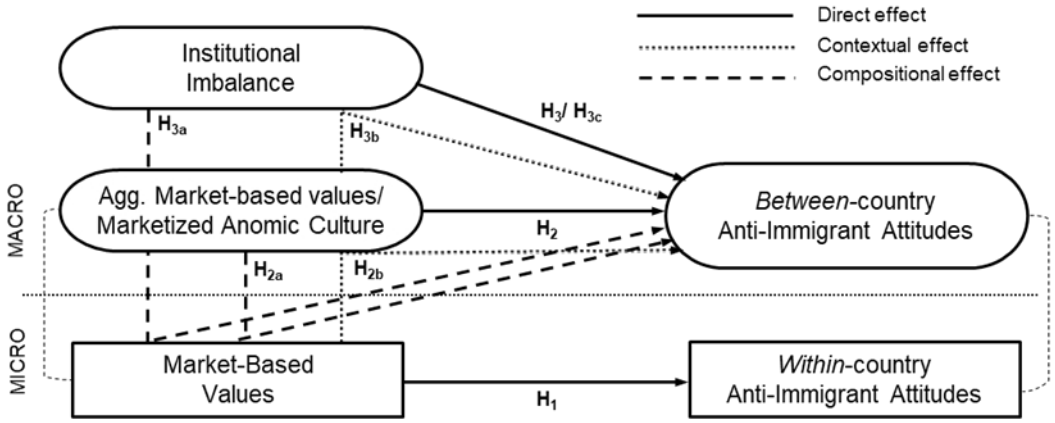
4.1 Hypotheses

Figure 1 illustrates the study hypotheses and their corresponding level of analysis.[4]

In accordance with the theoretical and empirical research (Hövermann et al. 2015; Hövermann, Messner, and Zick 2015), it is primarily hypothesized that the more individuals embrace market-based values, the more they are likely to express anti-immigrant attitudes (H_1 *not to reject*). Individual-level outcomes, as anti-immigrant attitudes, can be influenced both by people's individual characteristics and by the contextual conditions in which they operate (Leyland and Groenewegen 2020). For the present study, this raises the question of whether anti-immigrant attitudes occur due to a specific population composition, i.e., the proportion of people embracing market-based values in a country (*compositional effect)* or due to a specific marketized context in which they are living (*contextual effect*).

[4] Causal relations are not tested in this study.

Figure 1: Graphical representation of study hypotheses



To extend the level of analysis from the individual to the country-level, the macro-level hypothesis following H_1 states that the aggregated level of market-based values in a country positively correlates with the *between*-country component[5] of anti-immigrant attitudes (H_2 *not to reject*). As mentioned above, and following Hövermann and Messner (2019, 5), "two different processes could be implicated in the production of such an association" – a *compositional* and a *contextual* effect.

A *compositional* effect (H_{2a} *to reject*) implies that variation of anti-immigrant attitudes between countries reflects differing shares of people holding market-based values in the respective population. This suggests that the macro-level association is entirely explained by processes at the individual level, i.e., the proportion of people embracing market-based values. Statistically, a compositional effect is given if the effect of aggregated market-based values on the *between*-country component of anti-immigrant attitudes is not significant when individual market-based values are integrated.

In contrast, a *contextual* effect (H_{2b} *not to reject*) implies that there is a genuine context effect of aggreated market-based values on the *between*-country component of anti-immigrant attitudes that goes beyond the proportion of people embracing market-based values in a country. Statistically, a contextual effect is given if the effect of aggregated market-based values on the *between*-country component of anti-immigrant attitudes is still significant when market-based values are integrated on the individual level.

Hövermann and Messner (2019) show that a positive relation between aggregated market-based values and anti-immigrant attitudes captures an emergent macro-level property, what they conceptualized as a "marketized anomic culture" (Hövermann and Messner 2019, 5).[6] Aggregated market-based values exhibit a contextual effect which only exists on the country level, namely the effect of a marketized anomic culture. The present study aims to investigate whether this genuine contextual effect of a marketized anomic culture can be reconfirmed using a different dataset of 28 European countries (ESS 2018).

Furthermore, it is hypothesized that the macro-level indicator of an institutional imbalance – economic dominance and weakened non-economic institutions – is positively related to the *between*-country component of anti-immigrant attitudes (H_3 *not to reject*).

Analogously to the aforementioned hypotheses, the occurrence of this positive association can be due to three potential mechanisms: First, the effect might be mediated by market-based values (*compositional*). Second, the effect might be mediated by a market-based anomic culture (*contextual).* Third, institutional imbalance might have a *direct* effect on the *between*-

[5] Statistically, individual-level variables consist of a *within*-country and (in case there is between group variation) a *between*-country component (Preacher, Zhang and Zyphur 2010). To be statistically precise, I refer to the *between*-country component of anti-immigrant attitudes when making assumptions about associations between countries.

[6] It must be mentioned that Hövermann and Messner (2019, 5) did "not intend to imply that an aggregated measure of MM [Marketized Mentality] can serve as an indicator of the more general concept of 'anomie'" and therefore, they "employ the somewhat cumbersome terminology of 'marketized anomic culture'".

country component of anti-immigrant attitudes that is not mediated by either market-based values or a marketized anomic culture.

In line with H_{2a}, a *compositional mediation* effect (H_{3a} *to reject*) indicates that in countries with a highly imbalanced institutional structure more individuals embrace market-based values and therefore there is a higher level of anti-immigrant attitudes. It is statistically given if the positive effect of institutional imbalance on the *between* component of anti-immigrant attitudes is non-significant when individual market-based values are included, i.e., the effect would be fully mediated by a country's composition of market-based values.

A *contextual mediation* effect (H_{3b} *not to reject*) implies, analogously to H_{2b}, that the effect of institutional imbalance on the *between* component of anti-immigrant attitudes is fully mediated by the contextual effect of a marketized anomic culture. Statistically, a contextual effect is given when the positive association between institutional imbalance on the *between* component of anti-immigrant attitudes becomes non-significant when aggregated market-based values are added.

A third possibility is that the association remains significantly positive even if individual and aggregated market-based values are included in the model (H_{3c} *to reject*). This implies that there is an effect of institutional imbalance on the *between* component of anti-immigrant attitudes that is not mediated via market-based values, neither on the individual nor on the aggregated level.

In this regard, Hövermann and Messner (2019) were able to show that any effect of an institutional imbalance on anti-immigrant attitudes is fully mediated via a marketized anomic culture.

In summary, their findings point to the relevance of the cultural context in explaining prejudice, suggesting that a marketized anomic culture is an important predictor. This will be further examined in the present study.

4.2 Data

To test the hypotheses, I use data from the latest round nine (2018) of the European Social Survey (ESS). The ESS survey has been conducted every second year since 2002 across more than thirty European nations measuring attitudes, beliefs, and patterns within the European population. The ESS round 9 covers a total sample of 48,319 respondents from 29 European countries. Additional individual data comes from the European Value Survey (EVS 2016) and the World Value Survey (WVS) 2017 (first combined version, EVS/WVS 2021). Country-level data is drawn from different sources, e.g., the OECD, Eurostat, World Bank (for a descriptive overview of all used items and data sources, see the supplementary online appendix Table 1). My empirical analysis relies on a total sample of 48,319 individuals and 28 countries.[7] To correct for different probabilities of being sampled and different population sizes, the scores are weighted with a combination of design and population weights provided by the ESS (European Social Survey 2014; Hövermann, Groß, and Messner 2016).

4.3 Operationalization

To measure the main individual and country-level variables, I build on previous research (Hövermann, Groß, and Messner 2016; Hövermann and Messner 2019; Kuntz, Davidov, and Semyonov 2017; Rustenbach 2010). Factor scores are weighted and standardized and built by confirmatory factor analysis using Stata (16.1; summary statistics and more information can be found in the online appendix Table 1). The internal consistency of the factors scores is evaluated using McDonald's omega (Ω) for the pooled data. To test if these measurement models fit the data and are comparable across countries, I use multiple group confirmatory factor analysis (MGCFA, Meredith 1993). First, I test if the factorial structure is the same in all countries (configural invariance) and second, if

[7] Austria (n = 2,499), Belgium (n = 1,767), Bulgaria (n = 2,198), Croatia (n = 1,810), Cyprus (n = 781), Czechia (n = 2,398), Denmark (n = 1,572), Estonia (n = 1,904), Finland (n = 1,755), France (n = 2,010), Germany (n = 2,358), Hungary (n = 1,661), Iceland (n = 861), Ireland (n = 2,216), Italy (n = 2,745), Latvia (n = 918), Lithuania (n = 1,835), Netherlands (n = 1,673), Norway (n = 1,406), Poland (n = 1,500), Portugal (n = 1,055), Serbia (n = 2,043), Slovenia (n = 1,318), Slovakia (n = 1,083), Spain (n = 1,668), Sweden (n = 1,539), Switzerland (n = 1,542), United Kingdom (n = 2,204). Montenegro (n = 1,200) was excluded due to too many missing country-level indicators.

the loadings are comparable across countries (metric invariance).[8]

Dependent Variable: Anti-Immigrant Attitudes. The dependent variable, *anti-immigrant attitudes,* is constructed as an additive index based on three items measuring perceived threat due to immigration (Kuntz, Davidov, and Semyonov 2017, 398). Respondents were asked to rate on an 11-point scale whether they think immigration is bad (0) or good (10) for a country's economy, a country's cultural life, or for a country in general. I reverse-coded the items so that higher values indicate high levels of anti-immigrant attitudes. To test for measurement invariance, I conduct MGCFA using the maximum likelihood estimation for structural equation modeling. As metric invariance was established, the index (Ω = .88) can be meaningfully interpreted across countries (RMSEA = 0.08, CFI = 0.992; for additional information on the fit indices, see online appendix Table 2). This measurement of anti-immigrant attitudes follows Kuntz, Davidov, and Semyonov (2017) and Rustenbach (2010), and is also grounded in previous research that showed the reliability and comparability of the Immigration Attitude Index across countries in the ESS (e.g., Davidov et al. 2015; Davidov, Cieciuch, and Schmidt 2018; Meuleman and Billiet 2012; Mitchell 2021).[9]

Micro-level Predictor: Market-Based Values. To capture *market-based values*, I refer to the Human Value Scale (HVS) (Schwartz 1992, 2007) included in the ESS since the first round (2003). Schwartz (1992) identified ten fundamental value orientations. Each represents a specific motivational goal, which can be used to distinguish one from another. The core idea is that these ten value types are connected in a circular structure. Values with similar goals are close to each other and incompatible or conflicting value types are opposite to each other in the circle (Figure 1 in the online appendix visualizes the circular model of value types).

Following Hövermann, Groß, and Messner (2016), I operationalize market-based values using the self-enhancement value types "power" and "achievement" as they represent what Messner and Rosenfeld (2008) theorized as the American dream ethos. Moreover, I consider the absence of values of solidarity (self-transcendence: "benevolence" and "Universalism") as "the result of an anomic and amoral culture depicted in IAT" (Hövermann and Messner 2019, 8). Thus, the more individuals are oriented towards *power* and *achievement* and the less they are oriented towards *benevolence* and *universalism,* the more they embrace market-based values.[10]

Market-based values = (power + achievement) − (benevolence + universalism)

As Schwartz (2016) recommended, each value type is centered by the mean of the raw rating to correct for scale use biases. Metric invariance can be ensured for power and achievement (RMSEA = 0.066, CFI = 0.981) and for benevolence and universalism (RMSEA = 0.064, CFI = 0.967).

Macro-level Predictor: Institutional Imbalance. The main macro indicator is based on the concept of *institutional imbalance*. It was first introduced by Hövermann, Groß and Messner (2016) to empirically measure *imbalances in the institutional order* as conceptualized in IAT. The indicator institutional imbalance consists of two components: first, the dominance of the economy and second, the weakening of non-economic social institutions (politics, friendship networks, religion, education, family).

Macro indicators come from different sources, e.g., Eurostat (GINI Index), Heritage Foundation (Economic Freedom Index) and Transparency International (Corruption Perception Index). Moreover, due

[8] As model fit indices I report the root mean square error of approximation (RMSEA ≤ 0.05 good model fit; RMSEA between 0.08–0.1 marginal) and the comparative fit index (CFI > 0.9 good) (Kim et al. 2016); You can find additional information on the chi-square, the degrees of freedom, the Akaike information criterion (AIC), and the Bayes information criterion (BIC) in online appendix Table 2.

[9] In an upcoming paper, we test the comparability of attitudes towards Immigration in the European Social Survey across countries and over time (2002–2018), see Nickel, Poses and Weber (unpublished manuscript).

[10] Power, achievement and benevolence are measured via two and universalism via three items; for a detailed description see the supplementary online appendix.

Spearman's correlation analysis proves the expected relation: Power (PO) and Achievement (AC) are positively related to each other and inversely related to Benevolence (BE) and Universalism (UN) [PO×AC ρ = .28; PO×BE ρ = −.39; PO×UN ρ = −.46.; AC×BE ρ = −.34; AC×UN ρ = −.39; BE×UN ρ = .39].

to a lack of contextual measurements, I use aggregated individual data to operationalize non-economic institutions (for a detailed list of all macro-level indicators used, see the supplementary online appendix Table 1).

Applying principal component analysis (Stata 16.1; Acock 2013; Mooi, Sarstedt, and Mooi-Reci 2018), I constructed six weighted factors for each economic and enfeebled non-economic institution. Correlation analysis shows that economic dominance is positively associated with enfeebled politics (r = .56), friendship networks (r = .59), education (r = .50), and family (r = .30).[11] Similar to previous studies (Hövermann, Groß, and Messner 2016; Hövermann and Messner 2019), a contrary effect of an enfeebled religion appears: the enfeeblement of religion is negatively correlated with a high level of economic dominance (r = −.29), indicating that a strongly economic-dominated institutional structure is associated with a strong and vital religious institution. Thus, I consider religion separately as a macro-level indicator in the analysis and exclude it from constructing institutional imbalance.[12]

Institutional imbalance (Ω = .86) is a second-order factor scoring a high loading on economic dominance (.57) and a high loading on enfeebled non-economic institutions: politics (.90), friendship networks (.78), education (.83), and family (.56).[13]

Control Variables. To prevent potential omitted variable bias, the empirical models control for the following relevant individual predictors of anti-immigrant attitudes (used items and summary statistics to be found in online appendix Table 1). The concept of authoritarianism (Adorno et al. 1950) serves as a stable and one of the most important predictors of prejudice as a multitude of (cross-national) studies showed (see e.g., Billiet, Eisinga, and Scheepers 1996; Davidov et al. 2008; Roberts and Rokeach 1956; Meloen, Van der Linden, and De Witte 1996, Schepers, Felling, and Peters 1992). Therefore, I include authoritarianism as a confounding micro-level variable assuming a positive correlation to anti-immigrant attitudes. I measure authoritarianism via a strong orientation towards the value types of "security" and "confirmatory" (Dunwoody and Funke 2016; items are listed in the online appendix Table 1).

Furthermore, I consider the "Social Disintegration Theory" (Heitmeyer 2000) since it is a widely used and proven explanation for, inter alia, ethnic prejudice (e.g., Anhut and Heitmeyer 2000). A lack of economic integration, for instance low occupational status, is identified as a highly relevant determinant promoting anti-immigrant attitudes, also proven in cross-national studies (e.g., Semyonov et al. 2004, Kunovich 2002, Fetzer 2000, 2012; Lancee and Pardos-Prado 2013). Moreover, based on Hövermann and colleagues (Hövermann et al. 2015; Hövermann, Messner, and Zick 2015), integration into non-economic institutions (politics, friendship networks, religion, education, family) serve as confounding variables, as their results show that a high level of integration guards from anti-immigrant attitudes (for the used items see online appendix Table 1). In addition, I control for the commonly used socio-demographic predictors age (in years) and gender (Semyonov, Raijman, and Gorodzeisky 2008).

At the macro-level, the models control for the unemployment rate (Eger and Breznau 2017; Kuntz, Davidov, and Semyonov 2017) and the share of migrants and refugees (Messing and Ságvári 2019). Several findings suggest that anti-immigrant attitudes tend to rise with the unemployment rate and the proportion of migrants and refugees (see e.g., Quillian 1995, Scheepers, Gijsberts, and Coenders 2002, Semyonov, Raijman, and Gorodzeisky 2006).[14]

[11] Due to a lack of reliability and a high uniqueness of the factor score, I measure enfeebled family institution only by a single item: a low fertility rate. Other potential indicators of weakened family institution, such as a high divorce rate or a low proportion of individuals living with their partner/husband/wife, did not show sufficient correlation. Although the correlation with economic dominance is still relatively low, following Hövermann, Messner and Groß (2016), I nonetheless included the family institution because of its high theoretical fitting. However, it is questionable whether the indicators that are commonly used to measure the vitality of the family institution are appropriate given the changes in family and household structures. There is a need for macro indicators that more adequately capture these changes.

[12] As religion did not reach any statistical significance it is not displayed.

[13] Scores are Z-standardized.

[14] However, other studies could not prove these associations, e.g., Meuleman, Davidov, and Billiet 2009; Semyonov et al., 2004; Davidov and Meuleman 2012.

Table 1: Hierarchical structure of two-level models testing the study hypotheses

Random-intercept-only model		$Y_{ij}=\gamma_{00}+u_{0j}+e_{ij}$
Null model	A two-level empty model of individuals nested in countries with no explanatory variables for variance decomposition	
Random-intercept model with level-1 predictors		$Y_{ij}=\gamma_{00}+\gamma_{p0}X_{pij}+u_{0j}+e_{ij}$
Model 1	Considering all level-1 control variables	
Model 2	Adding market-based values to Model 1 to test H_1	
Random-intercept model with level-2 predictors		$Y_{ij}=\gamma_{00}+\gamma_{p0}X_{pij}+\gamma_{0q}Z_{qj}+u_{0j}+e_{ij}$
Model 3	Considering aggregated market-based values while adjusting for level-1 and level-2 control variables to test H_2	
Model 4	Adding individual market-based values to Model 3 to test H_{2a} (compositional effect) vs. H_{2b} (contextual effect)	
Model 5	Considering institutional imbalance while adjusting for level-1 and level-2 control variables to test H_3	
Model 6	Adding individual market-based values to Model 5 to test H_{3a} (compositional mediation)	
Model 7	Adding aggregated market-based values to Model 6 to test H_{3b} (contextual mediation) vs. H_{3c}	
Random-intercept-random-slope model		$Y_{ij}=\gamma_{00}+\gamma_{p0}X_{pij}+\gamma_{0q}Z_{qj}+u_{pj}X_{pij}+u_{0j}+e_{ij}$
Test for random effects (variation of level-1 predictors between countries)		

Note: Y_{ij}= Outcome variable Y for individuals (i = 1 ...n_j) nested in countries (j = 1 ...J)

X_{pij} = Level-1 predictor X_p for individual i in country j; p represents the amount of level-1 predictors [$X_1, X_2, \ldots, X_p$]

Z_{qj} = Level-2 predictor Z_q in country j; q represents the amount of level-2 predictors [$Z_1, Z_2, \ldots, Z_q$]

γ_{00} = Intercept; γ_{p0} = Slope for level-1 predictors X_p; γ_{0q} = Slope for level-2 predictors Z_q

e_{ij} = Level-1 residual errors, variance $(e_{ij})=\sigma^2$; u_{0j} = Level-2 residual errors, variance $(u_{0j})=\tau_{00}$

4.4 Methods

To account simultaneously for individual and contextual effects within nested data, I utilize hierarchical linear models using xtmixed in Stata 16.1 and maximum-likelihood estimates (Hox 2010). To test the study hypotheses, I calculate two-level linear regression models with hierarchical structured random intercept models. To evaluate model fit, Snijders and Bosker's (1999) R^2 which calculates the explained variance in comparison to the empty model separately for each level unit (Stata program by Moehring and Schmidt 2012), and Akaike's information criteria are presented (AIC, Stata program by Hardin and Hilbe 2012). Moreover, I tested for potential multicollinearity computing variance inflation factors (VIF). Since none of the VIF scores is higher than 2, there seems to be no substantial level of multicollinearity among the predictors.

5 Results

Table 2 presents the intercept-only model as well as the effect of the individual-level predictors on anti-immigrant attitudes. First, attitudes towards migration vary significantly across the European countries (σ^2 = 4.26, τ_{00}= .781, $p < .001$). Second, according to an interclass correlation (ICC) of .155, 16% of the total vari-

ance can be explained via contextual effects at the country level. Third, using the likelihood-ratio test, I compare the intercept-only model to a null model without the intercept as a random effect (χ^2 [1] = 4058.60; $p < .001$). Taken together, this highlights the need to consider the nested structure of the data within multilevel modeling.

Model 1 includes all individual-level control variables. The effects are consistent with findings of previous research (e.g., Klein and Heitmeyer 2009, 2011; Hövermann et al. 2015; Hövermann, Messner, and Zick 2015; Hövermann, Groß, and Messner 2016; Yoxon, Van Hauwaert, and Kiess 2017). Respondents embracing authoritarian values are more prone to anti-immigrant attitudes; this also applies to men and older people. In addition, successful integration into economics, politics, friendship networks, and education inhibits the tendency to be prejudiced. However, I could not find the same inhibiting effect for individual integration into religion.

Next, I add the main individual-level predictor market-based values (Model 2, Table 2). Support is found for H_1, which states that the more individuals embrace market-based values, the more likely they are to express anti-immigrant attitudes ($b = .091$, $p < .001$). With market-based values included, the effect of authoritarianism and gender becomes non-significant. The individual predictors in Model 1 and 2 explain only around 8% of variance in anti-immigrant attitudes.

Table 2: Results from multilevel analysis predicting anti-immigrant attitudes (individual-level predictors)

	Intercept-only model b (S.E.)	Model 1 b (S.E.)	Model 2 b (S.E.)
Market-based values			.091*** (.007)
Individual-level control variables			
Authoritarianism		.167*** (.018)	n.s.
Integration economics		−.288*** (.015)	−.298*** (.014)
Integration politics		−.285*** (.016)	−.275*** (.016)
Integration friendship		−.158*** (.013)	−.157*** (.0127)
Integration religion		.058*** (.014)	.06*** (.014)
Integration education		−.294*** (.015)	−.291*** (.015)
Integration family		.061* (.025)	.064** (.025)
Gender (female =1; male =0)		−.08** (.024)	n.s.
Age		.003*** (.001)	.004*** (.001)
Intercept	4.674*** (.168)	4.74*** (.161)	4.73*** (0,167)
Variance Components			
σ^2 Individual-level	4.26 (.035)	3.87 (.032)	3.85 (.032)
τ_{00} Country-level	.781 (.20)	.77 (.208)	.775 (.208)
Model fit			
AIC	125736.8	122978.7	122823.6
Log likelihood	−62865.414	−61477.328	−61398.795
R^2 micro		.0795	.0825

Notes: All variables are centered at the group mean; unstandardized b-coefficients; standard errors in parentheses; ***$p \leq .001$; **$p \leq .01$; *$p \leq .05$; *n.s.* = not significant; R^2 by Snijders and Bosker (1999);
n (individual level) = 29 293 *N* (country level) = 28

Table 3: Results from multilevel analysis predicting anti-immigrant attitudes

	Model 3 b (S.E.)	Model 4 b (S.E.)	Model 5 b (S.E.)	Model 6 b (S.E.)	Model 7 b (S.E.)
Individual level					
Market-based values		.09***		.09***	.09***
		(.0128)		(.0128)	(.0128)
Country level					
Marketized anomic culture	.748***	.747***			.642***
(aggregated market-based values)	(.148)	(.148)			(.167)
Institutional imbalance			.316**	.296**	n.s.
			(.114)	(.106)	
Country-level control variables					
Unemployment rate	.254*	.255*	n.s.	n.s.	n.s.
	(.122)	(.123)			
Share of migrants and refugees	n.s.	n.s.	n.s.	n.s.	n.s.
Intercept	6.819***	6.822***	4.729***	4.73***	4.771***
	(.428)	(.428)	(.13)	(.13)	(.107)
Variance components					
σ^2 Individual-level	3.87	3.843	3.875	3.843	3.85
	(.032)	(.032)	(.032)	(.032)	(.032)
τ_{00} Country-level	.313	.312	.473	.477	.311
	(.085)	(.001)	(.129)	(.129)	(.08)
Model fit					
AIC	122961.6	122762.5	122973	122772.2	122762.3
Log likelihood	−61464.794	−61363.248	−61470.496	−61369.08	−61363.133
R^2 micro	0.1694	0.1734	0.1376	0.1409	0.1740
R^2 macro	0.5966	0.5961	0.3926	0.3876	0.5997

Notes: All individual-level control variables from Table 1 are included and centered at the group mean; unstandardized b-coefficients; standard errors in parentheses; ***$p \leq 0{,}001$; **$p \leq 0{,}01$; *$p \leq 0{,}05$; *n.s.* = not significant; R^2 by Snijders and Bosker (1999); *n* (individual level) = 29,293 *N* (country level) = 28

In a further step, I extend the level of analysis from the individual to the country-level (Table 3). Model 3 shows that H_2, the macro hypothesis following H_1, does also receive support as aggregated market-based values are also positively interrelated (b = .748, p < .001) to the between-country component of anti-immigrant attitudes. Model 4 allows a test of whether there is a genuine contextual effect of aggregated market-based values or whether the effect is entirely mediated via processes on the individual level, indicating a compositional effect. Therefore, I include market-based values at the individual level (b = .09, p < .001). As the effect of aggregated market-based values remains significantly positive (b = .747, p < .001), H_{2b} receives support over H_{2a}. In line with Hövermann and Messner (2019), these results lend further support for the existence of a country-level emergent property that they conceptualized as a "marketized anomic culture".

In Model 5 to 7, I include the country-level indicator institutional imbalance measuring economic dominance and enfeebled non-economic institutions. Institutional imbalance is positively associated with the between-country component of anti-immigrant atti-

tudes, supporting H_3, however, at a rather low level of significance (b = .316, p = .006) (Model 5, Table 3). According to the preceding procedure, I test whether this effect is fully mediated via individual market-based values (compositional mediation H_{3a}), via aggregated market-based values (contextual mediation H_{3b}) or if there is a direct effect of institutional imbalance which is not mediated by aggregated or individual market-based values (H_{3c}). The effect of institutional imbalance is still significant (b = .296, p = .005) even though I add individual market-based values to the model (Model 6, Table 3). Institutional imbalance only turns non-significant (b = .089, p = .387), when I include aggregated market-based values (b = .642, $p \leq .001$; Model 7, Table 3). These results favor H_{3b}, indicating that the effect of institutional imbalance on the between-country component of anti-immigrant attitudes is also mediated via aggregated market-based values (contextual mediation). Hypotheses H_{3a+c} need to be rejected as the effect of institutional imbalance is neither mediated via individual market-based values (H_{3a}) nor is the effect entirely independent from market-based values (H_{3c}). Corresponding to Hövermann and Messner, the present study also finds support for the relevance of a marketized anomic culture as an important macro-level predictor of anti-immigrant attitudes. Individual and country-level predictors can explain almost 60% of the country differences in anti-immigrant attitudes but only 18% at the individual level. In addition, I test if the effect size of market-based values on anti-immigrant attitudes differs among the countries by computing random effects. Although likelihood-ratio tests indicate better model fit for each random-intercept-random-slope model ($LR\text{-}\chi^2 \approx 46; p < .001$), the differences remain very small within a relatively narrow confidence interval (b = .003 {.00145; .0062}).

6 Summary and Discussion

The major objective of the present study was to generate further insights into an evolving research agenda that applies IAT in a multilevel framework and expands the scope of explanation beyond crime to also address prejudice. Using multilevel models across 28 European countries, I investigated the role of 1) individual market-based values, 2) aggregated market-based values (conceptualized as a marketized anomic culture) and 3) the macro indicator institutional imbalance in explaining anti-immigrant attitudes. In summary, my findings are in line with previous research and show that hostility towards immigrants is expressed more among individuals who are more driven by power and achievement and less oriented towards values of solidarity. My analysis corroborates the results of Hövermann and Messner (2019) insofar as the effect of the aggregated measure of market-based values on the between-country component of anti-immigrant attitudes remains significantly positive, net of the effects on the individual level. This provides support for the relevance of aggregated market-based values, referred to as a marketized anomic culture, in explaining prejudice. Moreover, I considered the macro-level indicator institutional imbalance, i.e., the extent to which the institutional order in a country is dominated by the economy and non-economic institutions are enfeebled. My results show that the level of anti-immigrant sentiments is higher in countries with a highly imbalanced institutional structure. This effect remains significant after controlling for individual market-based values but no longer reaches statistical significance after adding aggregated market-based values. Together, these findings yield support for the assumption of a contextual mediation effect, indicating that the effects of individual market-based values and institutional imbalance are somehow mediated through a marketized anomic culture. Overall, the results highlight the importance of cultural values alongside socio-structural factors in explaining anti-immigrant sentiments (Davidov and Meuleman 2012).

However further issues remain open for upcoming research, as the present study reveals certain limitations. Since the study is based on cross-sectional data, no conclusions can be drawn regarding causality. Another limiting factor, common to cross-country comparisons in Europe, is the rather small country-level sample size (28). For this reason, I did not consider cross-level interactions, as a small number of macro-level units leads to erroneous estimates (Stegmueller 2013, 758). Moreover, relying on secondary data always imposes limitations on measurement strategies and item selection. This also applies to the restricted

selection of control variables and the limited availability of macro-level indicators that measure the weakening of non-economic social institutions such as the family institution.

Despite these limitations, the present study provides several important contributions and impetus for further research. Considering the objective of the GFE focus section, this study is an effort to further distinguish the generalized syndrome of group-focused enmity along the different mechanism to legitimize the devaluation of groups. I focused on anti-immigrant attitudes, defined as a specific form of group-based prejudice legitimized due to the perception that immigrants are economically non- viable. Future research is needed to yield more insights into the underlying mechanism and relate these findings to other perspectives on prejudice, for instance, the "Group Threat Theory" (Quillian 1995). Moreover, considering different target groups might provide further insights as it is expected that immigrants from certain countries of origin are more affected by economically legitimized prejudice.

Drawing on the Institutional Anomie Theory, this study offers a new perspective for investigating the relationship among societal anomie, individual anomia, and prejudice (Srole 1956). Taken together with previous research, it highlights that a novel and expanded application of IAT is a fruitful approach to better understand prejudices that arise under conditions of institutional and cultural economization, and opens the door for further research. Therefore, this paper calls for further expanding the scope of IAT to encompass phenomena of political polarization. This seems promising from a theoretical and empirical perspective. A few studies based on a German population sample have already empirically demonstrated that market-based values are linked to populist attitudes (Klein and Heitmeyer 2011), right-wing extremism (Groß and Hövermann 2014), and support for populist parties (in particular the "Alternative für Deutschland"; Hövermann and Groß 2016). The researchers point to the link between economization, its cultural manifestation in an overemphasis on economistic values, and the rise of anti-democratic and populist attitudes and voting behavior. I argue that applying IAT offers a comprehensive multilevel framework to examine these relations, considering the institutional and cultural structure in society. In particular, a better understanding of how a weakened institutional structure leads to ineffectiveness of social institutions to bind members of society is theoretically relevant to IAT and, more generally, in terms of political polarization. So far, Hövermann and colleagues (Hövermann et al. 2015; Hövermann, Messner, and Zick 2015; Hövermann, Groß, and Messner 2016) measured the individual "manifestation of the institutional structure" through a strong individual integration into social institutions and through the perception of enfeebled non-economic institutions. In this regard, a further relevant aspect to be considered is the concept of institutional trust. The legitimacy of institutions and their efficiency to regulate human behavior depends on the degree of trust placed in them. Hence, institutional distrust is positively associated with crime (Kim and Pridemore 2005; Stucky 2003), populism (Mauk 2020) and conspiracy beliefs (Mari et al. 2021). Therefore, investigating the relationship between individual (mis)trust in institutions and institutional anomie might provide additional input to the IAT research program.

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