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Migrants and Life Satisfaction: The Role of the Country of Origin and the Country of Residence

Niclas Berggren, Andreas Bergh, Christian Bjørnskov and Shiori Tanaka*

I. INTRODUCTION

We live in an age of international migration (Castles et al. 2014). This gives rise to manifold questions, not least what causes people to move from one country to another and what the various effects of such moves are. For the individuals who decide to relocate, the decision is often associated with turmoil – it entails leaving much of one’s past behind, including many of one’s social networks, and of coping with sometimes harsh realities, such as unwelcoming attitudes and exclusion, in the new country. Still, the decision to migrate is arguably often made on the basis of a perception that a move will improve one’s lot in life, implying that conditions in the country of origin are not always ideally conducive to well-being either.¹

In this study, however, we do not look at how life satisfaction changes with migration; rather, we investigate the related but different question of how the life satisfaction of migrants in their country of residence is affected by the average life satisfaction of that country and by that of

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¹ This can be related to research trying to ascertain the bases for migration, identifying both “push” and “pull” factors as important. Such factors can be of economic, demographic, political, cultural and social kinds. See, e.g., Castles et al. (2014, ch. 2) for an introduction to the theory, and Kandemir (2012), Bergh et al. (2015) and Cooray and Schneider (2016) for empirical investigations.

their country of origin.² Considering our question, we find inspiration in theories of transnationalism (Levitt and Jaworsky 2007) that suggest that international migrants tend to retain identities from, and contacts with, the country of origin, hence being influenced by characteristics of that country also in their country of residence. Yet, they are also subjected to influences from where they live – in terms of identity, social networks, employment, financial integration, etc.³

More specifically, the purpose of this study is to investigate empirically how the life satisfaction of some 30,000 first- and second-generation immigrants in 30 European countries is influenced by the average life satisfaction in their country of origin (i.e., the country of birth of first-generation immigrants and the country of birth of the parents of second-generation immigrants) and of the average life satisfaction in their country of residence. The degree to which the country of origin and the country of residence matters for individual life satisfaction can vary along different dimensions, such as the development level of the country of origin and the immigrant generation to which one belongs, which are factors we take into account.

By using the epidemiological method in our empirical analysis, by which we relate country-level factors, not least from the immigrants' country of origin, to individual life satisfaction, we largely avoid the problem of reverse causality, which may be present when the life satisfaction of parents is directly related to the life satisfaction of their children. Since the life satisfaction of someone residing or having been born in a certain country has no or only a marginal effect on the average life satisfaction level in that country, reverse causality can almost certainly be ruled out.⁴

Compared to previous research using similar methods, which is very scant on this topic, we make a contribution by investigating effects for both first- and second-generation immigrants (which clarifies if the relative influence from the country of origin and the country of residence differs); we differentiate between three different background country-groups (which shows if the type of country of origin matters); and we provide an analysis of factors that might explain the mechanisms involved. In addition, we see value in investigating to what degree previous findings can be validated.

² By “life satisfaction” is meant how people subjectively evaluate their life as a whole (rather than their current feelings). A related concept is subjective well-being, by which is meant “a person’s cognitive and affective evaluations of his or her life” (Diener et al. 2002, p. 63). The latter measure contains both life satisfaction and emotional reactions. On these measures, see Kahneman and Krueger (2006); on the validity of the life-satisfaction measure, see Diener et al. (2013).

³ This dual influence has been shown to hold for Asian and Latino immigrants in the United States (Gelatt 2013).

⁴ The epidemiological method (Fernández 2011) of regressing individual outcomes on variables from the countries of origin of immigrants has been used before to analyze determinants of trust (Algan and Cahuc 2010; Ljunge 2014a,b,c), preferences for redistribution (Luttmer and Singhal 2011) and health (Ljunge 2016).

Let us highlight four of our findings. *First*, the life satisfaction of first-generation immigrants is related to both the average life satisfaction of their country of birth and to the average life satisfaction of their country of residence, but the estimate is on average almost four times larger from the country of residence. *Second*, the importance of the country of origin is greater for first-generation immigrants from developed countries than for immigrants from developing countries, and it is non-existent for immigrants from post-communist countries. *Third*, second-generation immigrants are only influenced by the life satisfaction of the country of residence, which is also where they were born. *Fourth*, one individual-level mechanism seems to explain a fair part of the influence of the life satisfaction of the new country: having trust in other people and in the institutions of the new country.⁵

We proceed to present a theoretical framework for structuring the analysis, a literature review, the data and empirical strategy, the results in more detail and a concluding discussion.

II. TRANSMISSION OF THE LIFE SATISFACTION OF MIGRANTS

II.1. Theoretical considerations

We are interested in finding out how migrants' individual life satisfaction depends on the average life satisfaction of their country of origin and the average life satisfaction of their country of residence. This involves specifying the relative role of alternative transmission channels: one stemming from the migrants' background and one stemming from their present life setting. We take our starting point in transnationalism theory (Levitt and Jaworsky 2007; Kivisto and Faist 2010, ch. 5) and the related theory of the cultural transmission of traits developed by Bisin and Verdier (2001, 2011).

In line with Basch et al. (1994, p. 6) we define transnationalism as “the processes by which immigrants forge and sustain multi-stranded social relations that link together their societies of origin and settlement.” The extent to which this occurs, and the forms it takes when it occurs (e.g., whether it is economic, political or sociocultural in character), naturally varies between immigrants, as does the number of arenas within which immigrants are embedded. When taking an interest in how immigrants fare, by focusing on their life satisfaction (i.e., the subjective evaluation by people of their life as a whole), the transnational perspective entails paying attention to both the country of origin and the country of residence – their respective influence can be seen as the degree to which

⁵ To convincingly analyze the degree to which life satisfaction is adjustable, one would need time-series data for individuals, which we do not have. Thus, although our results may be taken to suggest that life satisfaction is not a fixed trait, since there is an influence on individual levels from the country of residence, we stress that this interpretation is not conclusive.

all the types of experiences in all spheres of life (that are relevant for life satisfaction) in each country matter.

If it is the case that immigrant life satisfaction is influenced both by the country of origin and the country of residence, through the transnational ties that immigrants retain, we can be a bit more precise about how this comes about. Bisin and Verdier (2001, 2011) distinguish between *horizontal* transmission, where the individual adopts characteristics based on observation of or interaction with members of their own generation and others in the surrounding society, and *vertical* transmission, where the individual adopts characteristics based on observation of or interaction with the parents or where the individual inherits traits. Whereas horizontal transmission is completely non-biological, vertical transmission is both biological and environmental (Schnittker 2008).⁶

For first-generation immigrants, life satisfaction in the country of origin can matter both because of transmission from that society and because of transmission from the parents. There is, in other words, a potential both for vertical and horizontal transmission of life satisfaction from the country of origin for this group – as well as horizontal transmission from the country of residence. For second-generation immigrants, life satisfaction in the country of origin will matter either to the extent it is transmitted through the parents, which is a vertical influence, or if they stay in contact with their country of origin through other channels than their family. This latter transmission will be horizontal, and is for example enabled by economic ties, travel, satellite TV, contacts with relatives, and the internet, which allow second-generation immigrants to keep in close contact with the culture of their parents (Vertovec 2004).

Whether there is horizontal transmission from a certain country, as well as how large it is and whether it is positive or negative, arguably depends on immigrant life experiences (possibly in relation to expectations) in that society from all relevant walks of life. In this regard, the degree to which there is assimilation in the country of residence arguably matters for how it influences life satisfaction. Segmented-assimilation theory (Zhou 1997; Kivisto and Faist 2010, ch. 4) suggests that there may be both blockages and (sometime very long) delays for immigrants to surmount before assimilation takes place – and that different groups of immigrants may face different types of hurdles, implying assimilation to different degrees. Thus, one needs to be aware of the complex nature of assimilation: it not only varies between groups, but it may furthermore not always be desired by the immigrants themselves. As such, this incentive might be at tension with

⁶ Previous studies show that parents transmit a number of characteristics to their children, e.g., when it comes to female labor force participation (Fernández et al. 2004), work ethic (Bogt et al. 2005), party choice (Settle et al. 2009), tolerance (Berggren and Nilsson 2015), generosity (Wilhelm et al. 2008), social trust (Ljunge 2014a), cooperation (Bisin et al. 2004), risk attitudes (Dohmen et al. 2012) and religion (Bisin and Verdier 2001).

transnationalism, if it is interpreted as a wish to retain identities from and ties to the country of origin.

Against this background, we suggest the following interpretations. The more an immigrant's life satisfaction is influenced by the average life satisfaction of a country, the stronger are the set of ties to that country. If there is a weak relation or no relation at all, we propose that this can be the effect of a "psychological immune system," described by Gilbert et al. (1998, p. 619) as something that protects the individual from an overdose of gloom, through "the artful methods by which the human mind ignores, augments, transforms, and rearranges information in its unending battle against the affective consequences of negative events." If a psychological immune system is relevant, a country should matter less when it is more likely to be associated with negative experiences. Moreover, we suggest that the higher the ratio of the influence on an immigrant's life satisfaction of the average life satisfaction of the country of residence relative to the influence of the average life satisfaction of the country of origin, the stronger are the ties to the new country relative to the old one – with a ratio higher than 1 implying, first, a more positive connection to life in the new country relative to the old one and, second, insights about the character of life satisfaction to the effect that it is adjustable and "open to new experiences" over and above those stemming from a person's background.⁷

II.2. Related studies

There is a vast literature on life satisfaction; see, e.g., Frey and Stutzer (2001), Dolan et al. (2008) and Veenhoven (2018) for overviews. We will present only a small selection of studies that are especially relevant for our analysis, and in doing so clarify our contribution.

The study closest to ours is that of Voicu and Vasile (2014). Their main finding is that the average life satisfaction in the country of origin has a similar, positive influence on the individual life satisfaction of migrants as that of the country of residence. Three features of our study that are not present in this one is that we not only investigate first- but also second-generation immigrants (which sheds further light on how the influence may differ between migrants who were born and migrants who were not born in the country of residence); we differentiate between three different background country-groups; and we provide an analysis of factors that might explain the mechanisms involved.

⁷ In theory, one could also have a negative sign from the average life satisfaction of a country to the individual level of life satisfaction – if the migrant feels a strong disconnection to and perhaps even outright hostility towards a country and its people. So long as the sign is positive, it suggests a sympathetic relationship to the society in question, even though it can range from weak to strong.

A number of studies look at how the life satisfaction of migrants change as they migrate – see, e.g., Hendriks (2015), who notes that migrants can become happier by migrating but that this varies between cases, and that migrants tend not to reach similar levels of happiness as natives, Stillman et al. (2015), who find that international migration brings large improvements in objective well-being while having a more complex impact on subjective well-being, Helliwell et al. (2018), who show that the average migrant becomes more satisfied with life if the country they move to has a higher life satisfaction than the one they left, and Hendriks et al. (2018), who verify this conclusion by comparing the migrants to closely matched people in the country of origin with a stated intention to migrate.⁸ In contrast, our analysis looks not at how life satisfaction changes with migration but at (the related question of) how the life satisfaction of first- and second-generation immigrants is shaped by the average life satisfaction of the country of origin and the country of residence, respectively.

With regard to the persistence of life satisfaction, which is related to what we do but which we do not address directly, Hendriks et al. (2018) find that the initial happiness levels of migrants tend to remain quite stable over time. Persistence across generations is also indicated by Nunn (2012, 2014) and Helliwell; Wang and Xu (2016). This arguably indicates that, in addition to present life experiences of the surrounding society, both background cultures and biological inheritance exercise an influence. Indeed, in a meta-analysis of the literature, Bartels (2015) finds that the weighted average genetic heritability for life satisfaction is 32%. In line with this, Christoffersen et al. (2014, ch. 4) note that Swiss emigrants are more satisfied in their new countries of residence than native citizens – they apparently bring Swiss life satisfaction with them; as do French migrants, who are therefore, as a rule, *less* happy than natives (Senik 2014). However, as Hendriks (2015) notes, most migrants tend to experience lower happiness than natives because they bring with them lower happiness from their countries of origin.

Other studies have focused on the persistence of another characteristic, social trust, which is related to life satisfaction (Bjørnskov 2003; Helliwell and Wang 2011). Both Helliwell, Wang and Xu (2016) and Nannestad et al. (2014) show that immigrants' degree of trust gradually converges towards the trust levels of their new countries, but also that they retain at least a core of the trust from their home countries. Bergh and Öhrvall (2018) confirm these findings but show that convergence in trust is only instantiated for immigrants below the age of 30. Ljunge (2014a) finds that trust is higher among second-generation immigrants with higher-trust ancestry, and that trust, if sufficiently high to begin with, is persistent in low-trust countries. Uslaner (2008), focusing on third-

⁸ Regarding the intention to migrate, Ivlevs (2015) finds a U-shaped relationship between it and life satisfaction, such that those that are most and least satisfied with their lives are more likely to state that they are considering migration.

generation immigrants in the United States, concludes that their trust levels tend to resemble those in the countries from which their grandparents emigrated.⁹

However, studies of work and gender norms among immigrants suggest that substantial assimilation also takes place: persistence is not complete and everlasting. Neumann (2015) for example finds that female migrants from third-world countries in Sweden assimilate to Swedish norms such that their employment frequency is at an average level after 10–15 years in the country. Similarly, Åslund (2015) identifies an influence of when migrants came to their present country of residence on social integration (living close to, working with, and marrying natives). This suggests that there is also a considerable influence from environmental factors.

In summary, life satisfaction can be transmitted both horizontally (from the contemporaneous societies with which immigrants have ties) and vertically (in the family, with both biological and environmental determinants at play). While remaining agnostic of which exact mechanisms may be more important, in the following we separate horizontal transmission of life satisfaction from the new country of residence from any persistence in the form of horizontal or vertical transmission of relevant traits from immigrants' countries of origin.

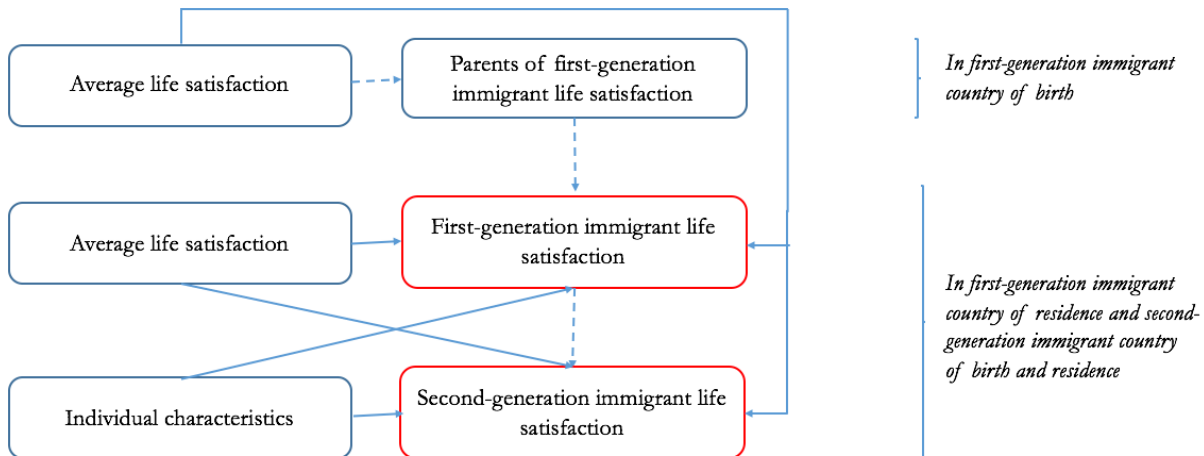
III. EMPIRICAL METHOD AND DATA

We use the epidemiological method (Fernández 2011), which is illustrated in Figure 1. It connects to our theoretical understanding of how individual life satisfaction relates to the life satisfaction of others, as described in Section 2. The dependent variables are the life satisfaction of the first-generation immigrant and the life satisfaction of the second-generation immigrant, respectively (with red frames). Both are modelled as being influenced by the average life satisfaction of the society in which they reside (and in which the second-generation immigrants were also born) and by individual-level characteristics (specified below).

⁹ For a review of this literature, see Dinesen and Sønderskov (2018).

Figure 1

Illustration of theory and empirical method



The average life satisfaction of the country in which they live is an indicator of horizontal transmission, of how the immigrants are influenced by the surrounding society. However, in order to investigate vertical transmission, we cannot link first- and second-generation immigrants' life satisfaction to that of their parents, since such data are not available. We nevertheless include these links from parents to children on the basis of theory and indicate that we do not directly test this influence by using dashed arrows in Figure 1. Instead, as an indicator of vertical transmission, we use the average life satisfaction of the country of origin of the first-generation immigrants and the country of origin of the parents of the second-generation immigrants. As indicated in Figure 1, we posit a link from this indicator to the life satisfaction of the parents of both the first and the second generation. But it is not merely a necessity to use an indicator of this kind: the advantages in doing so are that we are able to investigate society-level influences from the country of origin and that we can rule out reverse causality. While the life satisfaction of a child can plausibly influence the life satisfaction of his or her parents, the life satisfaction of a child living in one country arguably cannot affect the average life satisfaction of another country (especially not in the case of second-generation immigrants, when the parents are immigrants as well).¹⁰

We employ the first six waves of the European Social Survey (ESS), which is a large survey with representative country samples conducted every second year in Europe since 2002. The survey

¹⁰ However, this approach does not enable us to differentiate between horizontal and vertical transmission from the country of origin. In the case of the first-generation immigrants, since they resided part of their lives in their countries of origin, they were presumably influenced by this surrounding society, as well as by their parents. In the case of second-generation immigrants, while one might think that the average life satisfaction of the country in which their parents were born proxies vertical transmission only, there is the possibility that they are influenced by personal and cultural contacts with the country of origin.

has since its inception included the standard question on life satisfaction: “All things considered, how satisfied are you with your life as a whole nowadays?” The reply is given on a 0–10 scale, with 0 being “Extremely dissatisfied” and 10 being “Extremely satisfied”. For each immigrant, we couple these individual answers to the average level in the country of birth (in the case of first-generation immigrants) and the country in which the parents were born (in the case of second-generation immigrants), which we get from the Gallup World Poll, as reported in Helliwell, Layard and Sachs (2016). Both are referred to as countries of origin in our regression tables. The Gallup question is similar and uses the same scale: “Please imagine a ladder, with steps numbered from 0 at the bottom to 10 at the top. The top of the ladder represents the best possible life for you and the bottom of the ladder represents the worst possible life for you. On which step of the ladder would you say you personally feel you stand at this time?”, with the worst possible life as a 0 and the best possible life as a 10.¹¹ It allows us to map satisfaction across countries. Our estimates in the following thus rely on the assumption that life satisfaction changes only very slowly over time, as we can only measure the *current* life satisfaction in the countries of origin.¹² We thus estimate the degree to which life satisfaction persists through the association between life satisfaction in the country of origin and individual life satisfaction. By using the average country measure for the countries of residence, we furthermore estimate the influence of the surrounding society by relating it to the individual life satisfaction measures.

In matching the life satisfaction of the country of birth of the fathers and mothers of second-generation immigrants when the father and mother come from different countries, we use the average home country characteristics of the parents.¹³ We exclude second-generation immigrants

¹¹ In our view, this measure, sometimes called the Cantril ladder measure, is largely comparable to the ESS life satisfaction measure, based on Helliwell et al. (2010), who fit the same model to both sets of data and find essentially identical coefficients, and Helliwell et al. (2012), who find that the measures produce more or less identical rankings and have very similar co-variates; and when the two questions were asked to the same people, the correlation was very high (0.94). Cf. Inglehart and Welzel (2010).

¹² We nevertheless believe that this is at most a minor problem. First, life satisfaction is known to change only very slowly. Satisfaction levels have for example only changed less than 8% in the 45 years for which data exist for Denmark, one of the world’s happiest countries; and when comparing values from 2005–08 and 2016–18, shown in Figure S1 in the supporting information for 132 countries, the correlation coefficient is .85. Admittedly, there can be changes when countries undergo various shocks, such as civil war, which can in turn affect migrants who are refugees – and the figure indeed show that substantial changes occur in rather few cases, and for developing countries (while estimates for immigrants from developed countries should be less affected). Second, if satisfaction levels do change substantially over time, our strategy implies that we will obtain conservative estimates. If anything, we are likely to underestimate the importance of an influence from the country of origin.

¹³ We have experimented with separating the characteristics or using the minimum or maximum characteristic of the parents’ home countries. However, the results of the different approaches are so similar that we report only the average.

with only one immigrant parent, as it is not straightforward to link such respondents to country measures of life satisfaction. The merged ESS data from waves 1 to 6 include a total of 291,686 respondents, but we only use data for immigrant respondents, of which 26,191 are first-generation immigrants, defined as respondents who were not born in their country of residence, and 5,023 second-generation immigrants, defined as respondents who were born in the country of residence but whose parents were not. Of the 5,023 second-generation immigrants, 1,881 have parents from different countries.¹⁴ The 32 European countries included as countries of residence are: Austria, Belgium, Bulgaria, Croatia, Cyprus, Czechia, Denmark, Estonia, Finland, France, Germany, Great Britain, Greece, Hungary, Iceland, Ireland, Israel, Italy, Lithuania, Luxembourg, the Netherlands, Norway, Poland, Portugal, Russia, Slovakia, Slovenia, Sweden, Switzerland, Spain, Turkey and Ukraine. There are approximately 200 countries from which first-generation immigrants or parents of second-generation immigrants come in our data, and these cover all continents of the world, which makes it possible to ensure that the results are not driven by a particular background. We divide the identifiable countries into three groups: developed (50), post-communist (31) and developing (115). The separation of developed and developing countries follows the standard World Bank definition of high- and low-income countries, while we treat post-communist countries as a separate group due to their particular history, with long-term consequences of communism for the values, norms and behavior of their populations (Necker and Voskort, 2010). While average life satisfaction in developing and post-communist countries of origin are 5.04 and 5.35, respectively, and not significantly different ($p < 0.15$), that of developed countries is substantially higher at 6.35. The three country groups are specified in Table S1 in the supporting information.¹⁵

Turning to the regression analysis, our typical regression equation is the following one:

$$S = \alpha + \beta_1 OS + \beta_2 RS + \lambda_1 X_1 + \lambda_2 X_2 + \lambda_3 X_3 + \delta Z + \eta D + \varepsilon \quad (1)$$

where S is individual life satisfaction, OS is the average life satisfaction of the country of origin (of first-generation immigrants or of the parents of second-generation immigrants), RS is the average life satisfaction of the country of residence, X_1 is a vector of three trust variables that indicate the

This similarity is not surprising given the prevalence of assortative matching. When second-generation immigrants have parents from two different countries, those countries tend to be very similar. A typical case would be a second-generation immigrant with a Bosnian mother and a Croatian father.

¹⁴ We exclude the 17,625 respondents where only one parent was born outside the country.

¹⁵ We do not divide the countries of residence since they are much fewer, which makes separate statistical analyses troublesome, since we wish to find common patterns for the relatively coherent European sample and since it is less clear according to which criteria the separation should be made.

degree to which a person is socially-culturally-politically aligned with the country of residence (political confidence, that measures trust in political actors and institutions; institutional confidence, that measures trust in the legal system and its enforcement; and social trust),¹⁶ X_2 is a vector of income and occupational dummies, X_3 is the subjective health variable (in categories)¹⁷, Z is a vector of the remaining control variables, D is a set of period dummies and ε is the set of error terms. The individual-level controls in Z , values for which are reported in the ESS, are: age, age squared, dummies for gender, employment status (in categories), dummies for having children living at home or having moved out and a dummy for living with a partner, and self-assessed religiosity. As noted, all regressions include dummies for the survey year, and we also add country-of-residence fixed effects in a set of sensitivity checks to account for fairly permanent features of the surrounding society, enabling us to isolate the persistent part of life satisfaction.

We estimate effects with a full specification as in equation (1), following the standard approach in the life satisfaction literature (cf. Bjørnskov et al., 2008; Dolan et al., 2008). A set of controls is important for two reasons. First, our estimates could suffer from omitted variables bias, in particular when individuals differ substantially in terms of age, ability, income and values. Second, a reasonably full set of background variables also alleviates the selection bias that estimates of heritability and reproduction of beliefs often suffer from (Lawrence and Breen 2016). This would be particularly important if individuals, as is often thought, are more likely to migrate when they are younger, optimistic and have skills or other characteristics that they may believe are of specific use in the countries they aim to migrate to.

Finally, based on information on how many years the immigrant has lived in her present country of residence, we create an indicator separating the relatively young and old migrants. This indicator captures whether the immigrant was above or below 30 (and 25) years of age when she moved, i.e., whether her “formative years” were conclusively over or not. We interact this variable with the average life satisfaction of the country of residence and country of origin as a way to test if the relative role of the country of origin and the country of residence in the transmission of life satisfaction varies depending on migrant age.

Summary statistics are presented in Table 1, separately for first- and second-generation immigrants, and full definitions are given in Table S2 in the supporting information.

¹⁶ We specifically measure political confidence as the average of respondents’ confidence in politicians, political parties and the national parliament, and institutional confidence as their average confidence in the police and the legal system.

¹⁷ Mental health, which informs our health variable is shown to be relevant for life satisfaction by Flèche and Layard (2017). It nevertheless also represents a causality problem – do health problems cause dissatisfaction or does dissatisfaction cause lower satisfaction with health? – that no study so far has resolved.

Table 1
Descriptive statistics

| Variable | Mean | Standard deviation | Observations |
|---|-----------------|--------------------|----------------|
| First-generation / second-generation immigrants | | | |
| Life satisfaction | 6.714 / 6.822 | 2.413 / 2.438 | 36,010 / 7,903 |
| Country-of-origin satisfaction | 5.766 / 5.530 | .932 / .795 | 20,506 / 6,282 |
| Country-of-residence satisfaction | 7.055 / 6.949 | .887 / .832 | 24,508 / 6,282 |
| Living with partner | .535 / .478 | .499 / .499 | 26,191 / 7,958 |
| Children at home | .440 / .430 | .496 / .495 | 26,191 / 7,958 |
| Children moved out | .264 / .206 | .441 / .405 | 21,254 / 7,958 |
| Gender (women) | .556 / .539 | .497 / .498 | 26,163 / 7,947 |
| Age | 47.556 / 43.130 | 17.718 / 17.862 | 26,014 / 7,888 |
| Entry age below 30 | .546 / - | .498 / - | 19,838 / - |
| Entry age below 25 | .446 / - | .497 / - | 19,838 / - |
| Resident language spoken at home | .660 / .825 | .474 / .379 | 26,191 / 7,958 |
| Political confidence | 4.101 / 3.612 | 2.335 / 2.285 | 25,387 / 7,839 |
| Institutional confidence | 5.649 / 5.325 | 2.495 / 2.533 | 25,742 / 7,891 |
| Social trust | 5.011 / 4.820 | 2.471 / 2.477 | 26,023 / 7,933 |
| Income (categories) | 4.949 / 5.131 | 3.039 / 3.012 | 21,254 / 6,143 |
| Subjective health (categories) | 2.252 / 2.134 | .982 / .941 | 26,160 / 7,939 |
| Self-employed | .055 / .051 | .227 / .221 | 25,465 / 7,698 |
| Pensions | .225 / .188 | .417 / .391 | 25,465 / 7,698 |
| Unemployed | .035 / .024 | .183 / .154 | 25,465 / 7,698 |
| Social benefits | .051 / .032 | .221 / .201 | 25,465 / 7,698 |
| Investment income | .006 / .007 | .077 / .086 | 25,465 / 7,698 |
| Other income | .020 / .016 | .140 / .125 | 25,465 / 7,698 |
| Religiosity | 5.172 / 5.109 | 3.105 / 3.117 | 25,907 / 7,884 |

IV. RESULTS

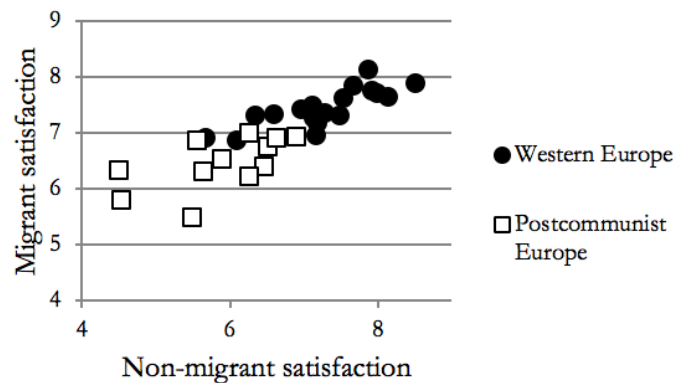
IV.1. An initial illustration

Figure 2 plots the average life satisfaction of first-generation immigrants against the average life satisfaction of non-immigrants in their country of residence. The correlation is 0.85 across all 32 European destination countries and only slightly smaller, in each case, when splitting the full sample of countries of origin into developed countries and post-communist Europe. The figure indicates that there is a strong correlation between the life satisfaction of first-generation immigrants and non-

immigrants, suggesting that even though there is an effect from the country of origin, it is not dominant.

Figure 2

Life satisfaction of first-generation immigrants and of non-migrants in their countries of residence



IV.2. Main results for first- and second-generation immigrants

We begin by presenting our results for *first-generation immigrants*, based on estimations of regression equation (1) without any controls in Table 2, and with a full specification of controls in Table 3. The latter does not specify the separate control variables to save space, but such a specification is available in Table S3 in the supporting information.¹⁸

Table 2

Individual life satisfaction of first-generation immigrants, no control variables

| Dependent variable: | All | Developed | Post-communist | Developing |
|-----------------------------------|------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | .225** (.023) | .367** (.048) | -.010 (.058) | .125* (.053) |
| Country-of-residence satisfaction | .901** (.054) | .669** (.041) | .952** (.042) | .679** (.048) |
| Controls | None | None | None | None |
| Observations | 20098 | 6624 | 8019 | 4654 |
| Countries | 32 | 32 | 31 | 30 |
| R squared | .124 | .063 | .141 | .041 |
| Wald Chi squared | 515.884 | 558.00 | 1216.31 | 1630.49 |

¹⁸ To make sure the slightly different samples do not drive the differences between Tables 2 and 3, and between Tables 4 and 5, we have run the regressions of Tables 2 and 4 using the samples of Tables 3 and 5, respectively – see Tables S4 and S5 in the supporting information. They are quantitatively very similar.

| | | | | |
|--|--------|--------|--------|--------|
| Including country of residence fixed effects | | | | |
| Country-of-origin | .229** | .386** | .028 | .140** |
| satisfaction | (.023) | (.048) | (.067) | (.050) |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table 3

Individual life satisfaction of first-generation immigrants, with control variables

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|---------|-----------|----------------|------------|
| Life satisfaction | | | | |
| Country-of-origin | .138** | .219** | .041 | .118** |
| satisfaction | (.022) | (.039) | (.066) | (.054) |
| Country-of-residence | .495** | .335** | .531** | .459** |
| satisfaction | (.040) | (.063) | (.057) | (.058) |
| Controls | Full | Full | Full | Full |
| Observations | 15,293 | 4942 | 6408 | 3574 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .287 | .216 | .287 | .227 |
| Wald Chi squared | 6135.01 | 1349.66 | 2558.92 | 1036.87 |
| Including country of residence fixed effects | | | | |
| Country-of-origin | .147** | .263** | .006 | .088 |
| satisfaction | (.019) | (.038) | (.039) | (.049) |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table 2 reveals that among first-generation immigrants, life satisfaction is related to both the average life satisfaction of their country of birth and to the average life satisfaction of their country of residence. A one-unit higher life satisfaction in the country of origin corresponds to about 0.2 units higher life satisfaction among first-generation immigrants, whereas a one-unit higher life satisfaction in the new country of residence is associated with an increase in immigrant life satisfaction of about 0.90 units. The standard deviation for country-of-origin life satisfaction and country-of-residence life satisfaction are both around 0.9 (as indicated in Table 1). These results provide a first indication that there is both vertical and horizontal transmission of life satisfaction, but the horizontal channel seems to be the much more important.

As expected, adding a full set of control variables in Table 3 reduces both coefficients as we both control for selection and potential factors through which transmission works. The controls (reported in full in Table S3) typically have the expected sign: Living with a partner is associated with higher life satisfaction, and the effect of age is non-linear (confirming the standard result that

life satisfaction over the lifespan follows an inverse U-shape with minimum around 40 years of age). The standard findings in the life satisfaction literature are confirmed also for social and institutional trust, unemployment and subjective health (note that the scale of our measure is such that a higher value implies worse health). We also find a robust and statistically significant (but small) positive association between religiosity and life satisfaction. Most importantly, even after adding a full set of controls, the influence from the country of origin, assessed by the point estimate, is 0.14 and from the country of residence 0.49, confirming the finding that the relative importance of the present society in which one lives is substantially larger, with the point estimate being almost four times as large.¹⁹

As can be seen in these two tables, we take a further step and divide the immigrants depending on whether their country of birth is a developed, post-communist or developing country. Interestingly, there are distinct differences. On the basis of Table 3, we can say the following. For immigrants from developed countries, the influence from the country of origin and the country of residence is more similar, especially so when including country-of-residence fixed effects). For immigrants from developing countries, in contrast, the effect from the country of residence is about four times as big as the one from the country of origin (with the influence from the country of origin becoming insignificant when including country-of-residence fixed effects). The influence of life satisfaction from the country of origin is thus present in both cases, with a larger point estimate for those with a background in a developed country. The finding that the relative importance of life satisfaction in the new country is much higher for immigrants from developing countries supports the idea that there is a psychological immune system at work. As such, if an immigrant from a developed country and an immigrant from a developing country come to the same European country with a higher general level of life satisfaction, the latter will on average experience about twice as high an increase in life satisfaction, all other things being equal.

When we study immigrants from post-communist countries, only the average life satisfaction of the country of residence nevertheless matters, implying no cultural heritability – in essence, no vertical transmission from parents or horizontal transmission from remaining personal ties. The size of the point estimate for life satisfaction from the country of residence is about as big as that for the developing-country immigrants (and substantially larger than for the ones from developed countries).

¹⁹ We could have added a number of other variables from the rich ESS dataset but follow what we consider a consensus specification for two reasons. First, adding more variables increases the risk of over-specifying the regressions and adding “bad” controls. Second, as further tests (not shown) suggested, neither education, other functional forms of age and income, taking the “distance” in life satisfaction between the countries of origin and residence into account or adding a set of other value measures changed any of our main findings. These results are available on request.

In the lower sections of Tables 2 and 3, we report results when using a set of country-of-residence fixed effects. The reason is that both immigrant life satisfaction as well as the desire to migrate to a particular country could be affected by national aspects of such countries. Previous studies have for example found that migrants tend to prefer countries with better institutions (Bergh et al. 2015). However, we find no significant difference between the estimates in which we include country fixed effects and those in which we simply control for the average life satisfaction among the native population. As such, most immediate worries of omitted variables bias can be dismissed.

We next turn to *second-generation immigrants*, repeating the same analysis as for the first-generation immigrants. The main difference between these two groups is that the second-generation immigrants were born in their country of residence, which suggests that they are relatively more influenced by the horizontal transmission channels of the country of residence compared to first-generation immigrants.

Table 4

Individual life satisfaction of second-generation immigrants, no control variables

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|-------------------|------------------|-------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | -.069 (.072) | .256* (.118) | -.348 (.236) | -.096 (.076) |
| Country-of-residence satisfaction | 1.069** (.099) | .806** (.104) | 1.021** (.140) | .927** (.107) |
| Controls | No | No | No | No |
| Observations | 6,048 | 1,951 | 2,324 | 1,640 |
| Countries | 31 | 30 | 27 | 21 |
| R squared | .141 | .120 | .159 | .087 |
| Wald Chi squared | 1097.62 | 134.30 | 439.67 | 154.87 |
| Including country of residence fixed effects | | | | |
| Country-of-origin satisfaction | .082 (.068) | .262* (.111) | -.109 (.186) | -.057 (.102) |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table 5

Individual life satisfaction of second-generation immigrants, with control variables

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | -.042 (.049) | .139 (.114) | -.126 (.153) | -.081 (.049) |
| Country-of-residence satisfaction | .569** (.105) | .473** (.074) | .542** (.149) | .535** (.097) |
| Controls | Full | Full | Full | Full |
| Observations | 4,501 | 1,469 | 1,831 | 1,201 |
| Countries | 31 | 30 | 27 | 27 |
| R squared | .286 | .283 | .303 | .236 |
| Wald Chi squared | 1783.37 | 565.32 | 779.39 | 358.73 |
| Including country of residence fixed effects | | | | |
| Country-of-origin satisfaction | .098 (.041) | .128 (.125) | .031 (.179) | -.064 (.047) |

Note: * $p < .05$; ** $p < .01$ (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Results can be seen in Tables 4 and 5; the full specification of Table 5, with control variables listed, is in Table S6 in the supporting information. Strikingly, the control variables matter in much the same way for first-generation and second-generation immigrants although with substantially less precise estimates for the latter. As for life satisfaction, when looking at second-generation immigrants who have no first-hand experience of living in their parents' country of birth, one would expect a lower degree of cultural persistence. That is very much what we find, in line with Senik (2014). As can be seen in the tables, the pattern is different from the first-generation immigrants, as second-generation immigrants, with those from developed countries as a potential exception, seem only to be subject to horizontal transmission.

The results presented in Tables 4 and 5 are based on a sample of second-generation immigrants either with two immigrant parents from the same country of origin or with two immigrant parents from different countries of origin, in which case we use average values for variables pertaining to those countries of origin. To make sure that the latter category of second-generation immigrants is not driving the results, we have excluded them and re-run Table 5 for the remaining sample. Results are presented in Table S7 in the supporting information and are, reassuringly, similar.

Lastly, as a way to show the general validity of our empirical approach of relating individual life satisfaction to country averages, we have done two things. First, we have conducted regressions

in which we relate the individual life satisfaction of *non-migrants* in our sample of European countries to average life satisfaction in their countries. Results are shown in Table S8 in the supporting information and show that average life satisfaction is a strong predictor of individual life satisfaction, and a substantially stronger one than for first-generation immigrants, which is in line with expectations. This holds both for Western and post-communist countries. Second, we have conducted a placebo-type test in which “the country of origin” is randomly assigned to first-generation immigrations. The results are presented in Table S9 in the supporting information and show that, although there is marginal significance in some cases, the effect sizes are much smaller throughout, and they often have a negative sign unlike in the case where the correct countries of origin are used (see Table 3). We take this to support the validity our methodology.

IV.3. Young vs. old first-generation immigrants

As an additional exercise, we have implemented a cut-off at 30 years of age when the first-generation immigrant arrived in the country of residence to see whether “young” and “old” are different, as suggested by the impressionable-years hypothesis (Krosnick and Alwin 1989). This enables us to gain more knowledge about transmission mechanisms. If first-generation immigrants are influenced by the average life satisfaction of their new country of residence, this implies that their life satisfaction is not entirely determined vertically. This implication is further reinforced if the degree to which the average life satisfaction of the new country affects different age groups of first-generation immigrants differently. As can be seen in Table 6, we only find different effects for immigrants from developed countries. The influence from the country of birth is stronger for older immigrants, plausibly a result of having been influenced more thoroughly by their original culture and of their keeping close contact with their country of origin through travel, TV, the internet etc.; but the influences from both countries still matter in a roughly equal manner. For the younger first-generation immigrants, the country of residence influences their life satisfaction about twice as strongly as the country of origin, indicating a clearer integration. The point estimate is about 0.15 for the younger migrants from their country of origin, compared to 0.31 for the older ones.²⁰

²⁰ As a sensitivity test, we have undertaken the same analysis with 25 as the cutoff age (in keeping with the original findings) – see results in Table S10 in the supporting information. However, the sample is reduced considerably, which renders the estimation less precise, but the signs and sizes are similar (except in the case of post-communist countries, where we get a marginally significant interaction effect, but the estimate of life satisfaction in the country of origin is itself not significant). Whether the vanished significance of the interaction effect identified in Table 6 vanished due to the sample change or because the stronger influence from the country of origin takes place in the 25–30 age interval, we cannot say.

Table 6

Individual life satisfaction of first-generation immigrants, with control variables and age differentiation

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|------------------|-------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | .153** (.025) | .312** (.055) | .070 (.065) | .066 (.048) |
| Country-of-residence satisfaction | .540** (.052) | .384** (.098) | .558** (.039) | .554** (.132) |
| Entry age below 30 | .810* (.329) | 1.908* (.708) | .797 (.723) | .548 (.937) |
| Entry * country-of-origin satisfaction | -.027 (.0328) | -.159** (.059) | -.081 (.094) | .096 (.057) |
| Entry * resident-country satisfaction | -.079 (.049) | -.101 (.106) | -.042 (.075) | -.129 (.125) |
| Controls | Full | Full | Full | Full |
| Observations | 15094 | 4907 | 6290 | 3534 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .286 | .216 | .284 | .230 |
| Wald Chi squared | 6026.96 | 1343.64 | 2483.26 | 1045.54 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

IV.4. The role of language and assimilation

We mentioned assimilation in the Introduction, as a factor that can influence how country-level life satisfaction affects individual life satisfaction. Assimilation can take many forms but is often reflected in migrants learning the native language of the new country and using it at home, which might arguably affect assimilation and thereby the transmission of life satisfaction from the surrounding society. To examine if that is the case, we interact country-of-origin life satisfaction and country-of-residence life satisfaction, respectively, with a dummy capturing whether the dominant language of the resident country is spoken at home. Results are reported in Tables S11 and S12 in the supporting information (building on Tables 3 and 5).

For first-generation immigrants, speaking the resident language at home is associated with a decrease (an increase) in importance for country-of-origin (country-of-residence) life satisfaction, such that the country of residence matters considerably more now. For first-generation immigrants from developing countries, the interaction effects have the opposite signs, but the country of residence is still considerably more important than the country of origin. One possible explanation of the opposite signs might be that for immigrants from developing countries, speaking a language

at home is an indicator of a greater (cognitive and financial) ability to establish and retain a deep contact with the country of origin. No effect can be found for immigrants from post-communist countries. For second-generation immigrants, we find very little evidence of any remaining effects of country-of-origin life satisfaction, and the insignificant estimate for second-generation immigrants with parents from developed countries turns out to be a result of a particularly noisy pattern among the relatively few second-generation immigrants who do not speak the new language at home. In all, however, assimilation seems to matter, and in different ways depending on from what type of country the immigrant originates, with the most noticeable difference being that the country of residence becomes more important than the country of origin for assimilated first-generation immigrants from developed countries.

IV.5. Possible mechanisms for first-generation immigrants

We now turn to potential mechanisms: first, we look for individual characteristics that may explain how individual life satisfaction is affected by country-of-origin and resident-country life satisfaction, and second, we try to see if we can say something about whether the influence from the country of origin reflects cultural persistence or continual contacts with people “back home”.

We begin by looking at individual characteristics. We do this by excluding three sets (X_1 , X_2 and X_3) of control variables: first, social trust, institutional confidence and political confidence as a single set; second, income and occupation; and third, subjective health. If individual life satisfaction is affected by particular factors that are proxied by these control variables, we may effectively be underestimating the degree to which the two societies’ average life satisfaction as such matters. In addition, information on the possible channels through which life satisfaction is transmitted is valuable *per se* by providing necessary background upon which to interpret the overall findings. Results are presented in Table 7.

Table 7

Indications of transmission channels, first-generation immigrants

| Dependent variable: Life satisfaction | All | Developed | Post-communist | Developing |
|---------------------------------------|--------------------|------------------|------------------|------------------|
| | Full specification | | | |
| Country-of-origin satisfaction | .138** (.022) | .219** (.039) | .041 (.066) | .118** (.054) |
| Country-of-residence satisfaction | .495** (.040) | .335** (.063) | .531** (.057) | .459** (.058) |

| No income and occupation | | | | |
|-----------------------------------|------------------|------------------|------------------|------------------|
| Country-of-origin satisfaction | .181** (.019) | .295** (.039) | .032 (.036) | .139** (.045) |
| Country-of-residence satisfaction | .538** (.037) | .400** (.118) | .558** (.071) | .481** (.068) |
| No trust variables | | | | |
| Country-of-origin satisfaction | .132** (.018) | .259** (.038) | .002 (.056) | .108* (.052) |
| Country-of-residence satisfaction | .714** (.036) | .531** (.073) | .752** (.045) | .655** (.049) |
| No health | | | | |
| Country-of-origin satisfaction | .185** (.026) | .287** (.043) | .033 (.048) | .124* (.053) |
| Country-of-residence satisfaction | .547** (.038) | .321** (.052) | .582** (.045) | .432** (.049) |

Note: * $p < .05$; ** $p < .01$ (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

While all of these factors seem to play a role to some extent, the results indicate that the immigrants' level of social trust and confidence in national institutions matters the most (by reducing the point estimates the most when included), especially for the effect from the life satisfaction in the country of residence.²¹ The exclusion of trust factors is also the only of the three tests that yield a significant change in the estimated influence from the country of residence. We find that the ratio of the point estimates for country-of-origin satisfaction and residence-country satisfaction in particular is approximately 50% larger than when not controlling for trust factors, indicating their substantial influence on life satisfaction. Relatedly, Hendriks and Bartram (2016) find that migrant social trust may matter for migrant happiness.

As a complementary exercise, we start with a basic model with only age, gender, religiosity and civil status as controls, in addition to the life satisfaction measures from the country of origin and the country of residence. We then add the three sets of variables, one at a time, and see what the results are. They are reported in Table S14 in the supporting information. As in Table 7, they all

²¹ Although not shown, we have experimented with excluding and including single variables as well as the full set of trust variables. We find the largest effect when excluding social trust, while the effect of excluding political confidence and institutional confidence are smaller and similar in size but only borderline significant.

matter to some degree, although the alternative test also shows greater effect for the trust variables in terms of a reduced point estimate of life satisfaction in the country of residence.

Lastly, we have re-run Table 3 using Gallup data on life satisfaction as far back as they are available (i.e., from 2005–08). The idea behind this simple test is that the influence from the life satisfaction of the country of origin can either reflect cultural persistence or ongoing contacts with the country of origin. If the results are different using data further back compared to using our baseline, current data, this can inform us, at least tentatively, about which channel is the more important – where small or insignificant effects for the life satisfaction of the country of origin using the older data would suggest that ongoing contacts plays a larger role. However, as can be seen in Table S13 in the supporting information, the results are virtually the same (which is not surprising, given that the correlation coefficient is 0.85 between the data in 2005–08 and the data in 2016–18; see Figure S1 in the supporting information). This means that the influence from the country of origin is equally strong over time for first-generation immigrants from both developed and developing countries, which is consistent with either channel, indicating that it in practice is impossible to clearly discriminate between them.

V. CONCLUDING REMARKS

We investigate to what degree the individual life satisfaction of first- and second-generation immigrants in Europe is shaped by the average life satisfaction in their country of origin (first-generation immigrants) or in the country of origin of their parents (second-generation immigrants) *and* by their life satisfaction in their country of residence, respectively. This focus sets this study apart from others investigating, e.g., how the life satisfaction of migrants changes with migration and how the life satisfaction of migrants differs from that of natives in their country of residence or that of non-migrating people in their country of origin. It enables us to assess the relative importance of the “old” and the “new” country in shaping life satisfaction. Furthermore, we contribute to the literature by differentiating the analysis with respect to the type of background country (developed, post-communist or developing) and with respect to first- and second-generation immigrants. This enables to produce distinct results not presented in previous studies.

This research question is inspired by transnationalism theory and the idea that migrants, to different degrees, retain ties with more than one country and culture. If they are influenced in their subjective evaluation of life both by their country of origin and their country of residence, this gives us an indication of whether the ties are stronger to the one country or the other and whether life satisfaction is subject to adjustment.

Our data cover around 30,000 immigrants, stemming from some 200 countries from all over the world, who now reside in one of 32 European countries. The findings suggest that among first-

generation immigrants, life satisfaction is related to both the average life satisfaction of their country of birth and to the average life satisfaction of their country of residence. However, when looking at magnitudes, the latter influence is on average several times larger. Hence, while there is a background influence, it is not as important as the effect of living in the present society. When looking separately at immigrants from developed, post-communist and developing backgrounds, we find substantial variation. For developed-country immigrants, the two estimates are of somewhat similar size; for post-communist immigrants, only the average life satisfaction of the new country matters, implying *no* evidence of any transmission from the background country; and for developing-country immigrants, the effect from the new country is about three times as big as the one from the country of origin. There are hence strong indications of a certain degree of transmission from the country of origin for all first-generation immigrants except those who stem from post-communist countries, with the strongest effect for immigrants from developed countries.²² There are also different effects of assimilation depending of the type of country of origin. Not least, the importance of the country of residence for assimilated first-generation immigrants from developed countries is greater, compared to those who are not assimilated, suggesting that integration, for this type of immigrant, strengthens ties to the new country.

For second-generation immigrants, we expected a lower degree of transmission from the country of origin, since it is the country of origin of their parents, making them more removed from it than first-generation immigrants. However, we find that (with the possible exception of second-generation immigrants with parents from other developed countries), the relative influence from the country of birth is close to zero, suggesting that second-generation immigrants are first and foremost attuned to life in their countries of birth and residence.

How can the results be interpreted? We propose that they reveal that immigrants in Europe (who do not stem from post-communist countries) retain ties with their countries of origin but that their ties to their countries of residence are at least as strong and, mostly, much stronger. This is reflected in the relative influence of country-average life satisfaction on their own life satisfaction. In the case of immigrants from other developed countries, the difference is the smallest, indicating that ties are upheld with both countries and that the immigrants are able to partake in life in the new society but not in a way that is drastically different from what would have been possible in the countries of origin. One reason for stronger ties to the country of origin could be a greater ability and more resources of those stemming from developed countries to travel and communicate in other ways with family, friends and others in the “old” country. Another reason could be a stronger

²² On the issue of whether migrants from post-communist countries are more or less happy than those who stayed at home, see Bartram (2013).

intention to return to the country of origin in the future. In the case of immigrants from developing countries, on the other hand, the influence from the country of residence is clearly larger, one reason for which could be the greater opportunities that they have been able to realize in their countries of residence relative to what would have been possible in the countries of origin. This pattern is especially clear for immigrants from post-communist countries that do not experience any influence from their countries of origin but only from their countries of residence. We see this as tentative support for the presence of a psychological immune system, such that people adapt their life satisfaction to that of a new setting if their background provided unequivocally worse living conditions. However, this is not to say that conditions are more beneficial in the new country *in an absolute sense* for immigrants from the latter two country groups than for immigrants from developed countries – only that the difference is larger in the former two cases. Moreover, we think the differential results for developed and developing countries are compatible with the conclusion that discrimination or xenophobia for those stemming from developing countries is not the main explanation. If discrimination or xenophobia is influencing our results, the importance of the country of origin should be biggest for developing countries (whose migrants are most likely to be discriminated against), lowest for developed countries (whose migrants are least likely to be discriminated against), and clearly visible for second-generation immigrants too. But it bears noting that we have not been able to test this explicitly due to a lack of data.

Reinforcing our interpretation that our findings reflect the ability to assimilate into the new societies is that we found immigrants with high generalized and institutional trust to partake in social life more easily, such that they are more strongly affected by the life satisfaction of the surrounding society.

Lastly, we must ask what the wider implications may be. First, we believe that the results provide an indication of the potential for certain types of immigrants to form strong ties with their countries of residence, and stronger ones than with their countries of origin. This is especially the case for second-generation immigrants and, among first-generation immigrants, for those stemming from post-communist countries. This seems to enable them to benefit, in their own life satisfaction, from the new society, pointing at the potential for migration, under certain circumstances, to entail welfare-enhancing outcomes. Second, the results provide new knowledge about the character of important determinants of individual life satisfaction: that one's background matters in the normal case for first-generation immigrants but that there is a great potential for life satisfaction to be affected by new circumstances. Third, one may reflect on findings, as conceptualized and reported in Schubert (2012) and Stutzer (2019), that identify procedural utility as an important basis for life satisfaction. Although not explicitly studied by us, our results are broadly consistent with an approach to integration that allows and encourages immigrants to participate in collective decision-

making, such as elections. Our findings do suggest that confidence in politics is one factor that enables immigrants to be influenced by the life satisfaction of their country of residence. Fourth, one may take our results as one type of input when planning a comprehensive immigration policy, say, on the EU level. For example, our results seem to suggest that all else equal, the increase in life satisfaction from the surrounding European society is larger for developing-country than for developed-country (first-generation) immigrants. Surely, there are other factors to consider, but we submit that this is one that is relevant and one that now has an empirical foundation.

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SUPPORTING INFORMATION

Additional supporting information can be found at the end of the article online.

SUMMARY

We investigate how the life satisfaction of migrants is affected by life satisfaction in their background country and in their new country of residence. In particular, we contribute to the literature by differentiating between first- and second-generation immigrants and by differentiating between types of background country. Using data from the European Social Survey on 30,000 immigrants from 200 countries in 32 European countries, we find that for first-generation immigrants, the effect of the average life satisfaction of the background country is strong for migrants from developed countries, smaller for migrants from developing countries and zero for migrants from post-communist countries.

Moreover, the effect from the country of residence is strong for all groups, indicating that while most of these immigrants retain ties to or are still under the influence of the culture of the old country, they develop important ties to the new country. However, second-generation immigrants are not influenced by the life-satisfaction of the background country at all, indicating that they are strongly attuned to life in the country in which they were born.

Supporting Information for

**Migrants and Life Satisfaction: The Role of the Country of Origin
and the Country of Residence**

Table S1
The three country groups

| Developing | | | Post-communist | Developed |
|--------------------------|---------------|-----------------------|----------------|---------------|
| Afghanistan | Gabon | Nicaragua | Albania | Antarctica |
| Algeria | Gambia | Niger | Armenia | Australia |
| Angola | Ghana | Nigeria | Azerbaijan | Austria |
| Antigua and Barbuda | Grenada | North Korea | Belarus | Canada |
| Argentina | Guatemala | Pakistan | Bosnia | Cyprus |
| Aruba | Guinea | Palestine | Burkina Faso | Denmark |
| Bahrain | Guinea-Bissau | Panama | Croatia | Faroe Islands |
| Bangladesh | Guyana | Papua New Guinea | Czech Republic | Finland |
| Barbados | Haiti | Paraguay | Czechoslovakia | France |
| Belgium | Honduras | Peru | Egypt | Germany |
| Belize | Hong Kong | Philippines | Estonia | Gibraltar |
| Benin | India | Republic of the Congo | Georgia | Greece |
| Bolivia | Indonesia | Reunion | Hungary | Greenland |
| Botswana | Iran | Rwanda | Kazakhstan | Iceland |
| Bouvet Island | Iraq | Saint Kitts and Nevis | Kyrgyzstan | Ireland |
| Brazil | Ivory Coast | Saint Lucia | Latvia | Israel |
| Bulgaria | Jamaica | Sao Tome | Macedonia | Italy |
| Burundi | Jordan | Saudi Arabia | Moldova | Japan |
| Cambodia | Kenya | Senegal | Mongolia | Jersey |
| Cameroon | Kuwait | Seychelles | Montenegro | Liechtenstein |
| Cape Verde | Laos | Sierra Leone | Poland | Lithuania |
| Central African Republic | Lebanon | Solomon Islands | Romania | Luxembourg |
| Chad | Liberia | Somalia | Russia | Malta |
| Chile | Libya | South Africa | Serbia | Netherlands |
| China | Libya | Sri Lanka | Slovakia | New Zealand |
| Colombia | Macau | Sudan | Slovenia | Norway |
| Comoros | Madagascar | Suriname | South Korea | Portugal |
| Comoros | Malawi | Swaziland | Soviet Union | Puerto Rico |
| Costa Rica | Malaysia | Syria | Tajikistan | San Marino |
| Cuba | Maldives | Tanzania | Turkmenistan | Singapore |
| DR Congo | Mali | Thailand | Ukraine | Spain |

| | | | | |
|--------------------|----------------------|----------------------|------------|----------------|
| Djibouti | Martinique | Togo | Uzbekistan | Sweden |
| Dominica | Mauritania | Trinidad and Tobago | Yugoslavia | Switzerland |
| Dominican Republic | Mauritius | Tunisia | | Taiwan |
| East Timor | Mayotte | Uganda | | Turkey |
| Ecuador | Mexico | United Arab Emirates | | United Kingdom |
| El Salvador | Montserrat | Uruguay | | United States |
| Equatorial Guinea | Morocco | Venezuela | | |
| Eritrea | Mozambique | Vietnam | | |
| Ethiopia | Namibia | Yemen | | |
| French Guiana | Nepal | Zambia | | |
| French Polynesia | Netherlands Antilles | Zimbabwe | | |

Table S2
Variable definitions

| Variable | Definition |
|-----------------------------------|---|
| Life satisfaction | Individual life satisfaction of first- or second-generation immigrants. Answers to the question “All things considered, how satisfied are you with your life as a whole nowadays?”. The scale runs from 0 (extremely dissatisfied) to 10 (extremely satisfied). |
| Country-of-origin satisfaction | Average life satisfaction in the country of origin (where the first-generation immigrants were born or where the parents of the second-generation immigrants were born). Answers to the question “Please imagine a ladder, with steps numbered from 0 at the bottom to 10 at the top. The top of the ladder represents the best possible life for you and the bottom of the ladder represents the worst possible life for you. On which step of the ladder would you say you personally feel you stand at this time. Data derive from Helliwell, Layard and Sachs (2016). |
| Country-of-residence satisfaction | Average life satisfaction in the country of residence of first- or second-generation immigrants (in the latter case it is also their country of birth). Answers to the question “Please imagine a ladder, with steps numbered from 0 at the bottom to 10 at the top. The top of the ladder represents the best possible life for you and the bottom of the ladder represents the worst possible life for you. On which step of the ladder would you say you personally feel you stand at this time. Data derive from Helliwell, Layard and Sachs (2016). |
| Living with partner | Dummy capturing if the respondent lives with his or her partner. |
| Children at home | Dummy for whether the respondent has one or more children living at home. |
| Children moved out | Dummy for whether all children have moved away from home. |
| Gender (women) | Gender of respondent (1 is women). |
| Age | Age of respondent. |
| Political confidence | Average score of “How much you personally trust” the country’s parliament, political parties and politicians; scale from 0 (no trust at all) to 10 (complete trust). |
| Institutional confidence | Average score of “How much you personally trust” the country’s legal system and the police; scale from 0 (no trust at all) to 10 (complete trust) |
| Social trust | Answer to the question “Generally speaking, would you say that most people can be trusted, or that you can’t be too careful in dealing with people?”; scale from 0 (you can’t be too careful) to 10 (most people can be trusted). |
| Income | Answer to question “Which letter describes your household's total income, after tax and compulsory deductions, from all sources?”; ten categories and two non-answers. |
| Entry age below 30 | Dummy capturing whether the respondent was below 30 years of age when entering the current country of residence. |
| Entry age below 25 | Dummy capturing whether the respondent was below 25 years of age when entering the current country of residence. |
| Resident language spoken at home | Dummy capturing whether the respondent speaks the / one of the national language(s) of the resident country at home. |
| Subjective health (cat. 2) | Answer to the question “How is your health in general?”; categories are 1 (very good), 2 (good), 3 (fair), 4 (bad) and 5 (very bad). |

| | |
|-------------------|--|
| Self-employed | Respondent stating that he/she receives primary income from self-employment. |
| Pensions | Respondent stating that he/she receives primary income from pensions. |
| Unemployed | Respondent stating that he/she receives primary income from unemployment benefits. |
| Social benefits | Respondent stating that he/she receives primary income from social benefits. |
| Investment income | Respondent stating that he/she receives primary income from investment income. |
| Other income | Respondent stating that he/she receives primary income from other income. |
| Religiosity | Answer to the question “How religious would you say you are?”; scale from 0 (not at all religious) to 10 (very religious). |

Table S3

Individual life satisfaction of first-generation immigrants, with control variables specified

| Dependent variable: | All | Developed | Post-communist | Developing |
|----------------------|---------|-----------|----------------|------------|
| Life satisfaction | | | | |
| Country-of-origin | .138** | .219** | .041 | .118* |
| satisfaction | (.022) | (.039) | (.066) | (.054) |
| Country-of- | .495** | .335** | .531** | .469** |
| residence | (.040) | (.063) | (.057) | (.058) |
| satisfaction | | | | |
| Living with partner | .125** | .069 | .134* | .174* |
| | (.035) | (.066) | (.062) | (.069) |
| Children at home | .028 | .021 | -.032 | .116 |
| | (.039) | (.068) | (.061) | (.100) |
| Children moved out | .149** | .032 | .133 | .287* |
| | (.058) | (.097) | (.082) | (.131) |
| Female | .046 | .062 | -.037 | .149* |
| | (.044) | (.047) | (.056) | (.063) |
| Age | -.054** | -.042** | -.048** | -.077** |
| | (.005) | (.009) | (.008) | (.010) |
| Age squared | .001** | .001** | .001** | .001** |
| | (.000) | (.000) | (.000) | (.000) |
| Political confidence | .068** | .041 | .101** | .061 |
| | (.019) | (.032) | (.024) | (.033) |
| Institutional | .125** | .115** | .108** | .150** |
| confidence | (.011) | (.014) | (.016) | (.019) |
| Social trust | .108** | .104** | .099** | .134** |
| | (.016) | (.010) | (.020) | (.031) |
| Income (cat. 1) | -.547** | -.313 | -.479* | -1.124** |
| | (.157) | (.226) | (.242) | (.177) |
| | -.251* | -.412** | -.068 | -.821** |
| | (.107) | (.157) | (.147) | (.141) |
| | -.029 | -.087 | .072 | -.586** |
| | (.140) | (.167) | (.204) | (.141) |
| | -.007 | -.141 | .116 | -.559** |
| | (.115) | (.135) | (.146) | (.129) |
| | .095 | -.162 | .129 | -.197 |
| | (.126) | (.118) | (.186) | (.127) |
| | .226 | .099 | .179 | -.047 |
| | (.125) | (.117) | (.169) | (.143) |
| | .337** | .015 | .462** | .101 |
| | (.090) | (.095) | (.147) | (.129) |

| | | | | |
|-------------------------------|----------|----------|----------|----------|
| | .423** | .214 | .531** | .144 |
| | (.106) | (.175) | (.162) | (.169) |
| | .476** | .342* | .565** | .067 |
| | (.098) | (.139) | (.183) | (.166) |
| | .669** | .474** | .914** | .257 |
| | (.107) | (.122) | (.218) | (.166) |
| | .479* | .409* | .404 | -.070 |
| | (.192) | (.172) | (.644) | (.385) |
| | .769** | .491** | .921** | .646 |
| | (.145) | (.243) | (.309) | (.314) |
| Subjective health (cat. 2) | -.437** | -.402** | -.407** | -.538** |
| | (.058) | (.060) | (.165) | (.076) |
| | -.969** | -.898** | -.971** | -.935** |
| | (.073) | (.092) | (.167) | (.091) |
| | -1.799** | -1.674** | -1.827** | -1.637** |
| | (.088) | (.105) | (.143) | (.157) |
| | -2.719** | -2.442** | -2.809** | -2.696** |
| | (.189) | (.506) | (.189) | (.297) |
| Self-employed | .225** | .358** | .158 | .091 |
| | (.077) | (.096) | (.136) | (.239) |
| Pensions | .122 | .143 | .032 | .244 |
| | (.083) | (.078) | (.126) | (.145) |
| Unemployed | -.632** | -.686** | -1.011** | -.259 |
| | (.096) | (.176) | (.173) | (.164) |
| Social benefits | -.276* | -.457* | -.371 | -.097 |
| | (.122) | (.205) | (.279) | (.137) |
| Investment income | .317 | .533** | -.579 | .803 |
| | (.210) | (.174) | (.485) | (.454) |
| Other income | -.063 | .243 | -.437 | -.111 |
| | (.150) | (.222) | (.448) | (.143) |
| Religiosity | .051** | .040** | .049** | .063** |
| | (.009) | (.010) | (.016) | (.015) |
| Annual FE | Yes | Yes | Yes | Yes |
| Observations | 15293 | 4942 | 6408 | 3574 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .287 | .216 | .287 | .227 |
| Wald Chi squared | 6135.01 | 1349.66 | 2558.92 | 1036.87 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S4

Individual life satisfaction of first-generation immigrants, no control variables and same sample

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | .219** (.023) | .399** (.053) | .005 (.065) | .148** (.052) |
| Country-of-residence satisfaction | .939** (.057) | .665** (.064) | .976** (.063) | .707** (.051) |
| Controls | None | None | None | None |
| Observations | 15,293 | 4942 | 6408 | 3574 |
| Countries | 32 | 32 | 31 | 30 |
| R squared | .126 | .067 | .132 | .044 |
| Wald Chi squared | 588.74 | 283.07 | 288.53 | 390.45 |
| Including country of residence fixed effects | | | | |
| Country-of-origin satisfaction | .222** (.024) | .429** (.050) | .028 (.064) | .1435 (.054) |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S5

Individual life satisfaction of second-generation immigrants, no control variables and same sample

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|-------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | -.057 (.065) | .232 (.122) | -.292 (.244) | -.143 (.088) |
| Country-of-residence satisfaction | 1.027** (.085) | .786** (.097) | .990** (.138) | .843** (.099) |
| Controls | None | None | None | None |
| Observations | 4,600 | 1,489 | 1,884 | 1,227 |
| Countries | 31 | 29 | 27 | 17 |
| R squared | .137 | .115 | .132 | .040 |
| Wald Chi squared | 727.11 | 47.51 | 315.36 | 51.31 |
| Including country of residence fixed effects | | | | |
| Country-of-origin satisfaction | .104 (.071) | .242 (.131) | .002 (.217) | -.109 (.111) |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S6

Individual life satisfaction of second-generation immigrants, with control variables specified

| Dependent variable: | All | Developed | Post-communist | Developing |
|----------------------|---------|-----------|----------------|------------|
| Life satisfaction | | | | |
| Country-of-origin | -.042 | .139 | -.126 | -.081 |
| satisfaction | (.049) | (.114) | (.153) | (.049) |
| Country-of- | .569** | .473** | .542** | .535** |
| residence | (.105) | (.074) | (.149) | (.097) |
| satisfaction | | | | |
| Living with partner | .084 | .224 | .106 | -.217 |
| | (.136) | (.139) | (.128) | (.147) |
| Children at home | .214 | .273 | .189 | .051 |
| | (.109) | (.171) | (.151) | (.150) |
| Children moved out | .060 | -.124 | .199 | .038 |
| | (.112) | (.135) | (.156) | (.245) |
| Gender (women) | -.048 | -.122 | .035 | -.059 |
| | (.083) | (.086) | (.163) | (.061) |
| Age | -.070** | -.047** | -.098** | -.042* |
| | (.015) | (.009) | (.016) | (.021) |
| Age squared | .001** | .001** | .001** | .000 |
| | (.000) | (.000) | (.000) | (.000) |
| Political confidence | .068 | .077 | .107 | -.003 |
| | (.055) | (.052) | (.066) | (.037) |
| Institutional | .101** | .104** | .066** | .145** |
| confidence | (.009) | (.029) | (.017) | (.019) |
| Social trust | .119** | .068** | .113** | .125** |
| | (.018) | (.014) | (.029) | (.019) |
| Income (cat. 1) | -.494 | -1.487** | -.073 | -.809 |
| | (.326) | (.543) | (.229) | (.912) |
| | .044 | -1.307** | .305 | .244 |
| | (.090) | (.479) | (.207) | (.869) |
| | .335** | -.958 | .768** | .298 |
| | (.113) | (.588) | (.179) | (.844) |
| | .152 | -.895 | .347 | .242 |
| | (.131) | (.497) | (.262) | (.861) |
| | .372** | -1.037* | .515** | .888 |
| | (.091) | (.503) | (.190) | (.864) |
| | .399** | -.504 | .478* | .598 |
| | (.144) | (.515) | (.231) | (.861) |
| | .443** | -.771 | .487** | .995 |
| | (.112) | (.506) | (.159) | (.847) |

| | | | | |
|-------------------|----------|----------|----------|----------|
| | .627** | -.409 | .701** | 1.024 |
| | (.139) | (.489) | (.210) | (.856) |
| | .775** | -.369 | .881** | 1.123 |
| | (.142) | (.546) | (.211) | (.916) |
| | .741** | -.479 | 1.037** | .944 |
| | (.112) | (.538) | (.173) | (.904) |
| | .557 | -.315 | .739 | -.999 |
| | (.562) | (.821) | (.767) | (1.045) |
| | .887* | -.151 | .172 | .767 |
| | (.356) | (.652) | (.439) | (1.261) |
| Subjective health | -.511** | -.214** | -.806** | -.545** |
| (cat. 2) | (.084) | (.052) | (.185) | (.155) |
| | -1.067** | -.919** | -1.489** | -.587 |
| | (.234) | (.171) | (.306) | (.365) |
| | -1.768** | -1.753** | -2.388** | -.855 |
| | (.313) | (.264) | (.434) | (.494) |
| | -2.144** | -2.441** | -2.486** | -1.475** |
| | (.313) | (.596) | (.662) | (.341) |
| Self-employed | .357* | -.009 | .882** | .228 |
| | (.146) | (.234) | (.179) | (.144) |
| Pensions | -.204 | .183 | -.286* | .338 |
| | (.163) | (.273) | (.146) | (.226) |
| Unemployed | -.596* | -.367 | -.362** | -1.017* |
| | (.2961) | (.407) | (.496) | (.458) |
| Social benefits | -.677** | -.617* | -.636** | -.749** |
| | (.149) | (.299) | (.131) | (.229) |
| Investment income | -.163 | .537 | .211 | -1.495** |
| | (.202) | (.422) | (.461) | (.369) |
| Other income | -.525 | .4679 | -1.143* | -.591 |
| | (.321) | (.512) | (.513) | (.695) |
| Religiosity | .067** | .068** | .083** | .048** |
| | (.012) | (.014) | (.014) | (.016) |
| Annual FE | Yes | Yes | Yes | Yes |
| Observations | 4,501 | 1,469 | 1,831 | 1,201 |
| Countries | 31 | 29 | 27 | 17 |
| R squared | .286 | .283 | .303 | .236 |
| Wald Chi squared | 1783.37 | 565.32 | 779.39 | 358.73 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S7

Individual life satisfaction of second-generation immigrants, both parents same countries

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|------------------|------------------|------------------|-------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | -.078 (.051) | .223 (.134) | -.159 (.182) | -.093** (.042) |
| Country-of-residence satisfaction | .551** (.099) | .421** (.106) | .522** (.142) | .534** (.113) |
| Controls | Full | Full | Full | Full |
| Observations | 3,595 | 1,127 | 1,386 | 1,082 |
| Countries | 31 | 25 | 27 | 17 |
| R squared | .299 | .324 | .315 | .243 |
| Wald Chi squared | 1523.64 | 522.30 | 620.14 | 334.02 |
| Including country of residence fixed effects | | | | |
| Country-of-origin satisfaction | .081* (.036) | .177 (.122) | .144 (.208) | -.080* (.040) |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S8

Individual life satisfaction of non-migrants, with control variables specified

| Dependent variable: Life satisfaction | All | Western | Post-communist |
|---------------------------------------|----------|----------|----------------|
| Country-of-origin | .582*** | .601*** | .694*** |
| satisfaction | (.006) | (.008) | (.012) |
| Living with partner | .126*** | .121*** | .169*** |
| | (.011) | (.013) | (.021) |
| Children at home | .073*** | .075*** | .048* |
| | (.012) | (.014) | (.025) |
| Children moved out | .147*** | .118*** | .213*** |
| | (.014) | (.016) | (.029) |
| Gender (women) | .065*** | .055*** | .099*** |
| | (.009) | (.010) | (.018) |
| Age | -.061*** | -.044*** | -.080*** |
| | (.002) | (.002) | (.003) |
| Age squared | .001*** | .000*** | .001*** |
| | (.000) | (.000) | (.000) |
| Political confidence | .068*** | .057*** | .113*** |
| | (.003) | (.003) | (.005) |
| Institutional confidence | .105*** | .099*** | .109*** |
| | (.002) | (.003) | (.005) |
| Social trust | .098*** | .097*** | .104*** |
| | (.002) | (.002) | (.004) |
| Income (cat. 1) | -.641*** | -.682*** | -.560*** |
| | (.025) | (.034) | (.039) |
| | -.292*** | -.451*** | -.150*** |
| | (.023) | (.032) | (.035) |
| | -.077*** | -.266*** | .065* |
| | (.021) | (.031) | (.034) |
| | .008 | -.229*** | .215*** |
| | (.021) | (.029) | (.034) |
| | .091*** | -.109*** | .316*** |
| | (.021) | (.029) | (.038) |
| | .178*** | -.000 | .410*** |
| | (.022) | (.029) | (.043) |
| | .248*** | .093*** | .449*** |
| | (.022) | (.030) | (.045) |
| | .306*** | .145*** | .572*** |
| | (.023) | (.031) | (.046) |
| | .360*** | .205*** | .682*** |
| | (.022) | (.030) | (.049) |

| | | | |
|----------------------------|-----------|-----------|-----------|
| | .475*** | .258*** | .938*** |
| | (.024) | (.032) | (.049) |
| | .331*** | .222*** | 1.334** |
| | (.054) | (.055) | (.587) |
| | .460*** | .358*** | .308 |
| | (.066) | (.066) | (.486) |
| Subjective health (cat. 2) | -.390*** | -.370*** | -.590*** |
| | (.012) | (.013) | (.029) |
| | -.944*** | -.881*** | -1.221*** |
| | (.014) | (.016) | (.031) |
| | -1.811*** | -1.742*** | -2.044*** |
| | (.021) | (.025) | (.039) |
| | -2.818*** | -2.715*** | -3.053*** |
| | (.038) | (.051) | (.062) |
| Self-employed | .062*** | .033 | .199*** |
| | (.018) | (.019) | (.038) |
| Pensions | .048*** | .152*** | -.094*** |
| | (.016) | (.019) | (.029) |
| Unemployed | -.945*** | -.963*** | -.819*** |
| | (.033) | (.035) | (.081) |
| Social benefits | -.435*** | -.303*** | -.805*** |
| | (.028) | (.030) | (.067) |
| Investment income | .111* | .138** | .167 |
| | (.066) | (.067) | (.194) |
| Other income | -.148*** | -.023 | -.296*** |
| | (.040) | (.045) | (.081) |
| Religiosity | .051*** | .046*** | .058*** |
| | (.002) | (.002) | (.003) |
| Annual FE | Yes | Yes | Yes |
| Observations | 186575 | 125874 | 60,701 |
| Countries | 32 | 21 | 11 |
| R squared | .339 | .274 | .298 |
| Wald Chi squared | 95467.48 | 47501.57 | 25846.05 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S9

Individual life satisfaction of first-generation immigrants, placebo tests with random country placement

| Dependent variable: | All | Developed | Post-communist | Developing |
|--------------------------------------|------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Smallest country-of-origin estimates | | | | |
| Country-of-origin satisfaction | .049* (.024) | .072* (.032) | .068 (.036) | .064* (.033) |
| Country-of-residence satisfaction | .509** (.040) | .331** (.066) | .522** (.056) | .453** (.058) |
| Controls | None | None | None | None |
| Observations | 15,293 | 4,942 | 6,408 | 3,574 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .285 | .211 | .287 | .225 |
| Wald Chi squared | 6070.92 | 1311.86 | 2566.29 | 1028.51 |
| Largest country-of-origin estimates | | | | |
| Country-of-origin satisfaction | -.054* (.028) | -.056 (.036) | -.056 (.043) | -.049 (.036) |
| Country-of-residence satisfaction | .515** (.038) | .347** (.066) | .527** (.058) | .476** (.058) |
| Controls | None | None | None | None |
| Observations | 15,293 | 4,942 | 6,408 | 3,574 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .285 | .211 | .287 | .225 |
| Wald Chi squared | 6073.50 | 1311.45 | 2561.32 | 1027.60 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S10

Individual life satisfaction of first-generation immigrants, with control variables and age differentiation

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | .169** (.025) | .262** (.053) | .119 (.063) | .113* (.057) |
| Country-of-residence satisfaction | .524** (.049) | .371** (.092) | .549** (.042) | .514** (.108) |
| Entry age below 25 | .908* (.375) | 1.225 (.768) | 1.502 (.827) | .614 (.727) |
| Entry * country-of-origin satisfaction | -.068 (.036) | -.089 (.067) | -.224* (.111) | .022 (.077) |
| Entry * resident-country satisfaction | -.062 (.054) | -.085 (.110) | -.026 (.081) | -.086 (.111) |
| Controls | Full | Full | Full | Full |
| Observations | 15094 | 4907 | 6290 | 3534 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .286 | .215 | .285 | .229 |
| Wald Chi squared | 6027.14 | 1335.04 | 2490.28 | 1042.65 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S11

Individual life satisfaction of first-generation immigrants, is resident language spoken at home

| Dependent variable: | All | Developed | Post-communist | Developing |
|---|------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | .101* (.042) | .303** (.064) | -.053 (.052) | .005 (.076) |
| Country-of-residence satisfaction | .589** (.081) | .132** (.101) | .627** (.103) | .657** (.088) |
| Resident language spoken at home | .753 (.531) | -.985 (.745) | -.404 (.711) | 1.216 (.728) |
| Language * country-of-origin satisfaction | .008 (.043) | -.159* (.077) | .134 (.111) | .141* (.068) |
| Language * resident-country satisfaction | -.062 (.079) | .278* (.105) | .034 (.088) | -.231* (.109) |
| Controls | Full | Full | Full | Full |
| Observations | 15,293 | 4942 | 6408 | 3574 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .291 | .218 | .297 | .229 |
| Wald Chi squared | 6260.22 | 1366.39 | 2684.88 | 1054.10 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S12

Individual life satisfaction of second-generation immigrants, is resident language spoken at home

| Dependent variable: | All | Developed | Post-communist | Developing |
|---|-------------------|-------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | -.020 (.113) | .055 (.243) | -.089 (.152) | -.082 (.203) |
| Country-of-residence satisfaction | .867** (.148) | .307 (.178) | .803** (.256) | .847** (.171) |
| Resident language spoken at home | 2.737** (.895) | -2.135 (1.687) | 1.835 (1.692) | 3.108 (2.150) |
| Language * country-of-origin satisfaction | -.013 (.107) | .104 (.242) | .021 (.105) | .002 (.227) |
| Language * resident-country satisfaction | -.307** (.102) | .179 (.196) | -.164 (.223) | -.366 (.222) |
| Controls | Full | Full | Full | Full |
| Observations | 4,501 | 1,469 | 1,831 | 3574 |
| Countries | 31 | 29 | 27 | 30 |
| R squared | .293 | .285 | .322 | .229 |
| Wald Chi squared | 1851.36 | 567.68 | 848.43 | 365.44 |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S13

Individual life satisfaction of first-generation immigrants, 2005–2008 life satisfaction scores

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|------------------|------------------|------------------|------------------|
| Life satisfaction | | | | |
| Country-of-origin satisfaction | .163** (.021) | .213** (.044) | .112 (.063) | .118* (.054) |
| Country-of-residence satisfaction | .479** (.041) | .328** (.064) | .531** (.053) | .459** (.058) |
| Controls | Full | Full | Full | Full |
| Observations | 13,960 | 4,868 | 6,344 | 3,574 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .294 | .215 | .286 | .227 |
| Wald Chi squared | 6135.01 | 1349.66 | 2558.92 | 1036.87 |
| Including country of residence fixed effects | | | | |
| Country-of-origin satisfaction | .167** (.019) | .242** (.043) | .043 (.051) | .111 (.088) |

Note: *p < .05; **p < .01 (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level.

Table S14

Individual life satisfaction of first-generation immigrants, separate addition of mechanisms

| Dependent variable: | All | Developed | Post-communist | Developing |
|--|------------------|------------------|------------------|------------------|
| <i>Life satisfaction</i> | | | | |
| Country-of-origin satisfaction | .245** (.026) | .412** (.049) | .009 (.058) | .142** (.044) |
| Country-of-residence satisfaction | .876** (.043) | .715** (.077) | .886** (.033) | .645** (.054) |
| Controls | Basic | Basic | Basic | Basic |
| Observations | 19,734 | 6,528 | 8,037 | 4,717 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .129 | .074 | .144 | .054 |
| Wald Chi squared | 2467.85 | 915.28 | 3103.23 | 826.01 |
| <i>Including income and occupation</i> | | | | |
| Country-of-origin satisfaction | .291** (.026) | .349** (.039) | -.009 (.041) | .122* (.053) |
| Country-of-residence satisfaction | .796** (.041) | .545** (.057) | .831** (.029) | .647** (.039) |
| Controls | Basic | Basic | Basic | Basic |
| Observations | 15,851 | 5,117 | 6,673 | 3,689 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .184 | .122 | .179 | .111 |
| Wald Chi squared | 3569.92 | 703.43 | 1448.68 | 457.35 |
| <i>Including trust and confidence</i> | | | | |
| Country-of-origin satisfaction | .231** (.021) | .359** (.051) | .056 (.051) | .144** (.046) |
| Country-of-residence satisfaction | .607** (.045) | .446** (.092) | .619** (.049) | .405** (.063) |
| Controls | Basic | Basic | Basic | Basic |
| Observations | 18,973 | 6,291 | 7,690 | 4,544 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .202 | .134 | .205 | .135 |
| Wald Chi squared | 4791.65 | 722.09 | 1474.51 | 705.73 |
| <i>Including subjective health</i> | | | | |
| Country-of-origin satisfaction | .180** (.018) | .307** (.038) | .031 (.067) | .134** (.039) |

| | | | | |
|-----------------------------------|------------------|------------------|------------------|------------------|
| Country-of-residence satisfaction | .755** (.036) | .659** (.069) | .766** (.045) | .638** (.064) |
| Controls | Basic | Basic | Basic | Basic |
| Observations | 19,717 | 6,524 | 8,026 | 4,715 |
| Countries | 32 | 31 | 31 | 30 |
| R squared | .209 | .147 | .212 | .126 |
| Wald Chi squared | 5232.11 | 954.36 | 2158.71 | 679.17 |

Note: * $p < .05$; ** $p < .01$ (two-sided tests). Numbers in parenthesis are standard errors clustered at the resident country level. “Basic” controls include age, gender, religiosity and civil status. The point estimates for the three sets of added variables are very similar to those in Table S3, so for reason of space we do not report them here (they are available on request).

Figure S1

Life satisfaction 2005–08 and 2016–18 in the Gallup World Poll



Note: Each dot is one country; in total, 132 countries are included. The correlation coefficient is .85.

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