

Pane e Cioccolata:
The Impact of Native Attitudes on Return Migration

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Abstract

This paper addresses the link between native attitudes and return migration. We exploit the variation in xenophobia using information on media consumption by migrants in Italy. A widely documented crime provides a quasi-experimental setting to identify the impact of Italian attitudes on migrants' settlement intentions. Our results suggest a significant effect of anti-immigrant attitudes on the intended duration of stay in the host country. The impact is more pronounced for low-skilled migrants, which has consequences for how migration affects the long run convergence between sending and destination countries.

Keywords: return migration, native attitudes, media consumption

JEL Codes: F22, J61

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1 Introduction

Do changes in natives' attitudes towards immigrants affect the plans of foreign born to return to their countries of origin? There is little evidence in the current literature to answer this question. This is puzzling considering the economic importance of return migration and the impact of return intentions on the integration of immigrants in their host society. The self-selection of return migrants leads to important compositional changes in the cohorts of foreign born who remain in their destination country (Borjas and Bratsberg 1996, Lubotsky 2007, Dustmann and Goerlach 2015). These compositional changes have major consequences for labour markets in the host countries as well as for economic development in the sending (often transition or developing) countries. Return intentions are positively correlated with return realisations and are driven by the same determinants (Dustmann 2003). However, none of the models of return migration (e.g. Borjas and Bratsberg 1996, Yang 2006, Dustmann, Fadlon, and Weiss 2011) incorporates the role of natives' attitudes in the out-migration decisions of foreign born. There is to date no empirical study of the effects of natives' attitudes on the flows of return migration. The formation of public attitudes towards migration and their interaction with migration policy making have been the subject of considerable research in economics (Facchini and Mayda 2008, Hanson, Scheve, and Slaughter 2007, Facchini, Mayda, and Mendola 2013, Gang, Rivera-Batiz, and Yun 2013). In this paper we address precisely the missing link between explaining public attitudes towards migration and assessing their impact on return migration.

We use the case of Romanian migrants in Italy to illustrate how a strong negative shock in attitudes of Italians towards a specific group of foreigners impacts on their plans to return to their home country or to settle at destination. Specifically, we compare migrants with and without previous exposure to anti-immigrant stereotypes before and after a strong negative shock in natives' attitudes. The shock developed as a response to a crime committed by a Romanian migrant in October 2007. The extensive media coverage of this event and the duopolistic nature of Italian television provide us with a quasi-experimental setting to identify the impact of natives' attitudes on return intentions. We find a significant impact of the change in attitudes on migrants' plans to stay in Italy. Moreover, unskilled migrants seem to be affected more by the shock than highly skilled migrants.

The paper most related to ours in spirit is Friebel, Gallego, and Mendola (2013). They use a similar set-up to analyse the impact of xenophobic attacks in the host country on emigration from the source country. For the case of Mozambique, they identify a significant reduction in migration intentions to South Africa after a series of xenophobic attacks targeting immigrants in the regions of destination. Our findings also complement the results of Gorinas and Pytlikova (2013) who analyse the link between native attitudes and migration flows in a cross-country setting. They conclude that natives' hostility, measured by the extent of potential labour market discrimination, reduces migration inflows. Several other studies confirm the importance of migration intentions and their role in predicting actual migration

(e.g. Burda et al. 1998, Gordon and Molho 1995)

Our paper provides, to our knowledge, the first empirical evidence linking natives' attitudes to return intentions. In this context, the case of Romanian migration to Italy is particularly relevant. Starting from the turn of the century in 2000, Romanian migrants became the largest group of foreign born in Italy. Italy is by far the most important destination country for emigrants leaving Romania. The overall share of the foreign-born residents in Italy grew dramatically from 0.8 per cent in 1990 to more than 7 per cent in 2010. This sharp increase in a short period of time was accompanied by raising anti-immigrant attitudes among the native population. For example, in 2007, Italians were overwhelmingly considering immigration as a worrying problem in their country. Migrants from the Middle East, North Africa and Eastern Europe were perceived as having a detrimental impact on Italy (Horowitz 2010).

The immigration-crime nexus has been a salient issue of the Italian media landscape. It is historically highly polarized (Hallin and Mancini 2004) and characterised by partisan bias (Durante and Knight 2012). The TV is the most used medium and represents the exclusive source of information for a large proportion of the population (D'Avanzo (2007), Centro Studi Investimenti Sociali (2007)). Italian TV is dominated by two networks - RAI, the state broadcaster and Mediaset, the largest commercial media company in Italy, controlled by Silvio Berlusconi. The RAI channels abide to a public service mission and attempt to cover in a balanced way themes around race, immigration and diversity. These themes did not feature in any of the Mediaset programmes during the period of interest for our study. On the contrary, Mediaset news programmes in particular devoted much more prime transmission time than RAI programmes to crime and security issues (Durante and Knight 2012) often linked to crimes committed by immigrants or to illegal immigration (Diamanti 2008). We use this contrast in the presentation of immigrants between RAI and Mediaset to account for differences in immigrants' exposure to stereotyping and negative attitudes towards their community. The shock in attitudes and media coverage from October 2007 allows us to construct a difference-in-differences (DID) model in which we exploit the increased exposure to anti-immigrant attitudes for migrants who have been using RAI channels as main source of information.

A number of recent studies have stressed the role of media exposure in shaping migration choices and attitudes. Farre and Fasani (2013) uncover a causal negative relationship between TV exposure and internal migration decisions in Indonesia. They attribute this link to imperfect information suggesting that TV exposure mitigates the individual valuation of gains to migration. Facchini, Mayda, and Puglisi (2009) find evidence supporting the correlation between media exposure and attitudes towards illegal migration in the US. Héricourt and Spielvogel (2014) demonstrate that media is a crucial explanatory factor in the formation of beliefs about the economic impact of immigration. In Italy, Mai (2001, 2004) describes how the media, especially television, had a major impact on the expectations, perceptions and overall migration experience of Albanian migrants.

The rest of the paper is organized as follows. Section 2 presents relevant stylized facts on flows and stocks of Romanian migrants in Italy. It also introduces the particular context of the analysis. Section 3 presents the data, some descriptive evidence and the method applied for the estimation. Section 4 discusses the results and the limitations of our approach. In Section 5 we present additional results and robustness checks. Section 6 presents our conclusions.

2 Background and motivation

2.1 Stylized facts on Romanian migration to Italy

According to the World Bank - Migration Factbook 2011, international migration flows between Romania and Italy form one of the top ten European "migration corridors". While these flows started by the mid 1990s, they developed continuously until Romania's EU accession in 2007. Between 1992 and 2007, Romanians together with Albanians were the two nationality groups experiencing the largest increase among the foreign born population in Italy (Bettin 2011).

However, during this period, Romanians became the largest immigrant community in Italy. Figure 1 illustrates the stocks of migrants in Italy by country of origin at the level of 2011. In just one decade before 2008, the incidence of Romanian migrants rose by more than 15 times, while the overall foreign population in Italy more than quadrupled. Over the same period of time, Italy represented by far the most important destination country for Romanian migrants. Data from the 2011 Romanian census suggest that almost 50 per cent of the Romanian migrants identified as being abroad in the census year were residing in Italy (see figure 2). These very large flows were accompanied by temporary back and forth movements and return migration (Anghel 2013). Both micro-level evidence from surveys (Martin and Radu 2012) and aggregate data (Ambrosini et al. 2012), suggest that for Romania as well as other East and Central European countries, return migration is a substantial share of total gross migration flows. In Romania at the level of 2008, the share of returnees in the total working age population was about 10 per cent (Martin and Radu 2012).

The Romanian migration to Italy was characterized by a negative selection: most migrants were less skilled, already had a longer migration history, often involving informal or illegal employment spells, and made use of network ties established in their communities of origin (Anghel 2013; Elrick and Ciobanu 2009). There were notable peaks over the last decade. Most of these correspond to past regularization programmes. For a discussion of irregular migrants and previous regularisation programmes in Italy see Reyneri (1998) and Fasani (2010).¹ Figure 3 indicates that the year 2007 was also a peak year in term of net migration, with registered flows double in size compared to the year before. The stock of Romanians in Italy grew thus by about 100 per cent in 2007 only (according to OECD SOPEMI 2009 figures,

¹In a recent study, Devillanova, Fasani, and Frattoni (2014) exploit the 2002 amnesty program in Italy using NGO data to analyze the impact of the prospect of legalization on undocumented immigrants' employment outcomes.

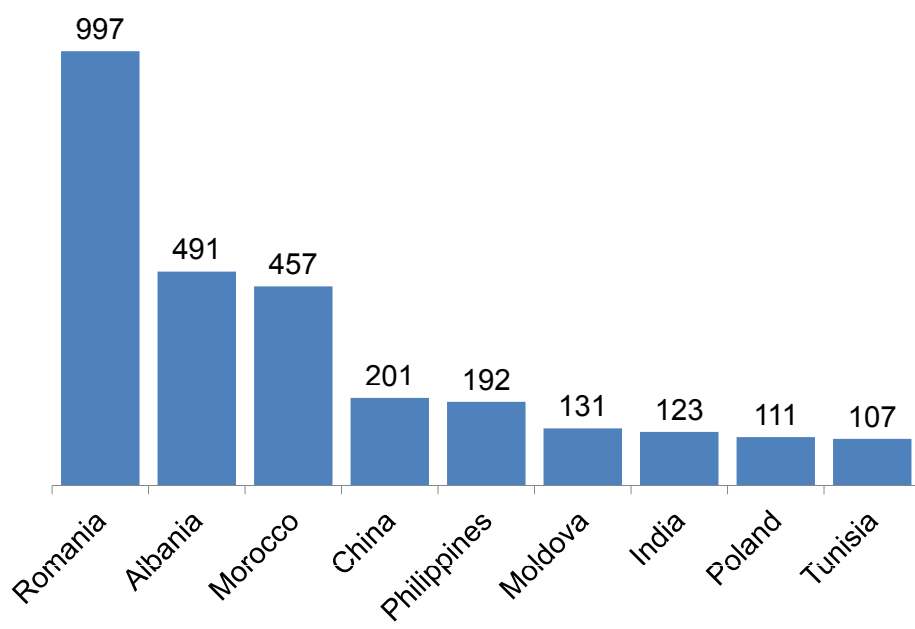


Figure 1: Main countries of origin of migrants in Italy 2011 (stocks in thousands; Source: Istat)

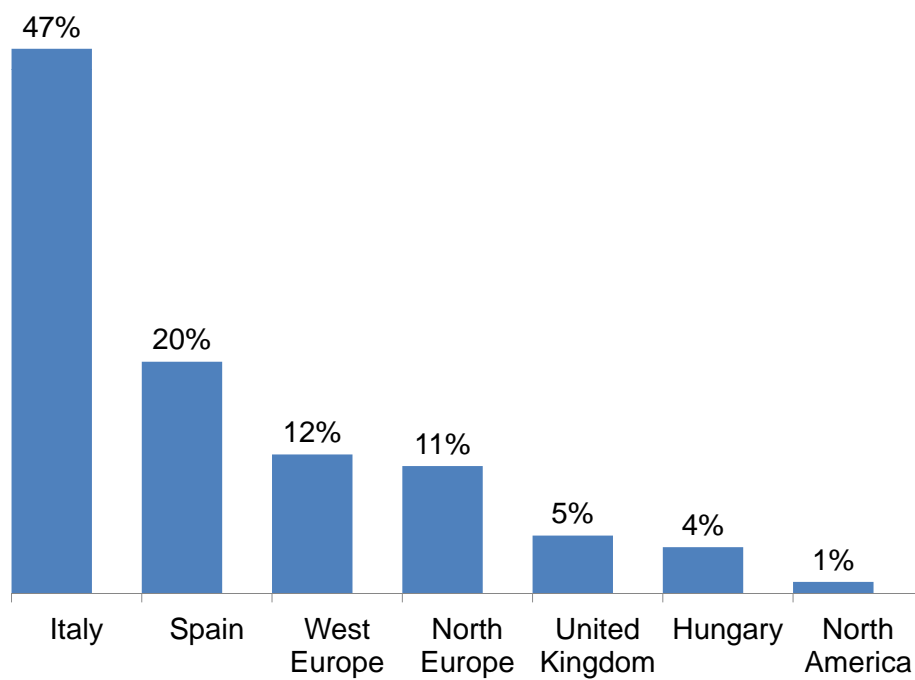


Figure 2: Romanian migrants abroad at the level of 2011 (Source: Romanian 2012 Census data). West Europe includes: France, Belgium, Portugal, Austria. North Europe includes: Germany, Sweden, Denmark, Norway, Netherlands, Ireland. N=363,000 valid observations.

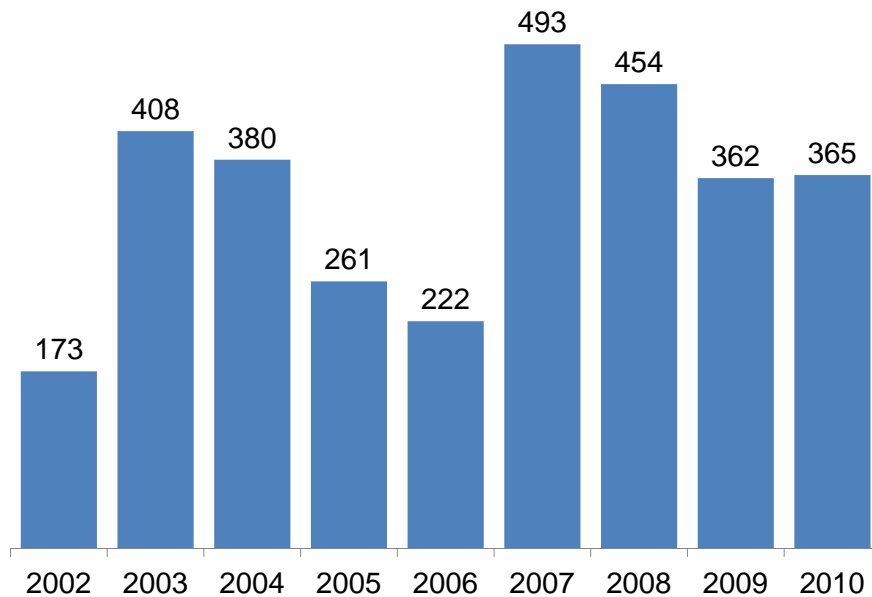
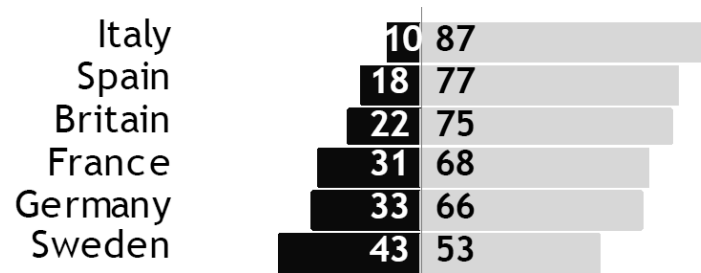


Figure 3: Net migration to Italy (Source: Istat)

760,000 Romanian citizens resided in Italy by 2008). An increase of this is most probably caused mainly by statistical reasons: Romanian migrants who resided in Italy before January 2007 could regularize their status under the free movement of labour in the EU after Romania joined the EU. However, due to its sheer magnitude and its visibility in statistics and public debates, this sharp increase in the official number of Romanian migrants is likely to have led to strong anti-immigration sentiments.

2.2 Media, attitudes and immigration in Italy

Between 1990 and 2010 the overall share of the foreign-born residents in Italy grew dramatically, from 0.8 per cent in 1990 to more than 7 per cent in 2010. This strong increase in a relative short period of time was accompanied by fears and anti-immigrant attitudes among the native population. In 2007, Italians were overwhelmingly considering immigration as a big problem in their country and that migrants from both the Middle East and North African and from Eastern Europe were having a bad impact on their country (Horowitz 2010). Data from the PEW Global Attitudes Survey suggest that at the level of 2007 (the data were collected before the events upon which we focus in this paper) Italians were on average the strongest supporters of tightening immigration controls among all European countries (figure 4): 87 per cent were in favour of tightening migration controls, compared to "only" 77 per



We Should Further Restrict and Control Immigration



Figure 4: Attitudes towards tighter immigration controls (Source: PEW Global Attitudes Survey, 2007)

cent in Spain and 75 per cent in the UK, the other two countries which received massive inflows of labour migrants from Eastern Europe.

Our own estimates based on data from the Flash Eurobarometer 257/2009, support this finding indicating that Italians consider migration (free movement of persons) to be one of the most problematic issues when it comes to (future) EU enlargements (see figure 5). This strong opinion on migration in relation to EU enlargement is shared with citizens of the UK, another main destination country of migration flows from Eastern Europe after the Eastern enlargement of the EU. The same holds true when it comes to opinions on the relationship of migration and crime. According to the figures of the Transatlantic Trend Survey on Immigration in 2008, about one third of the respondents in UK and Italy agreed strongly to the statement that immigration in general will increase crime in their society. On average, only 22 per cent of European and 25 per cent of US respondents shared this pessimistic view. In addition to this the figures of the Transatlantic survey suggest, that the broad majority of Italians (68 per cent) think that most immigrants are residing illegally in Italy. For comparison, only 15 per cent of the German and 34 per cent UK respondents think in a similar way about the migrants in their country.

Against this backdrop, it is easier to understand how a widely publicized crime committed by a Romanian migrant can fuel a national press campaign and trigger a public outrage against Romanian migrants living in Italy.

The immigration-crime nexus makes regular headlines in the Italian media. During the period around 2007, 60 per cent of news related to any form of crime had an immigrant as protagonist (Morcellini 2009). The coverage of immigration was related in 36 percent of the news to terrorism and criminality and in other 36 per cent to illegal migration (Morcellini

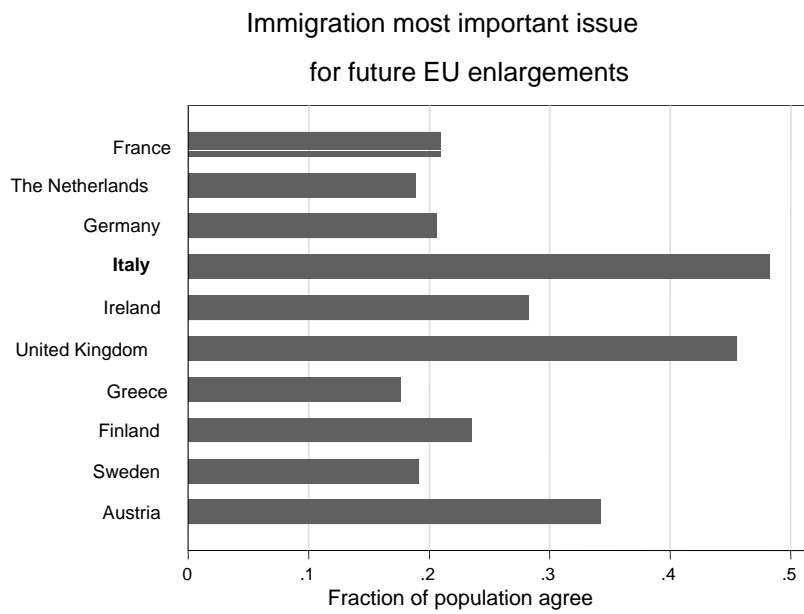


Figure 5: Attitudes towards immigration and EU enlargement (Source: own presentation, data from Flash Eurobarometer 257/2009)

2009). The TV is the most used medium and represents the exclusive source of information for a large proportion of the population (D'Avanzo 2007, Centro Studi Investimenti Sociali 2007). The media in Italy is historically highly polarised (Hallin and Mancini 2004) and characterised by partisan bias (Durante and Knight 2012). The Italian TV was characterised by a duopoly between the public service broadcaster RAI and the media network controlled by former prime-minister Silvio Berlusconi. Particularly during the period around 2007, the two networks differed considerably in the way they represented immigration in Italy. During this period, the Prodi II Cabinet (2006-2008) governed Italy supported by coalition of the entire parliamentary left wing. Berlusconi did not control the public broadcaster RAI, like he did after his return to office in May 2008. Mastrococco and Minale 2015 provide an excellent analysis of the impact of media on crime perception in Italy after 2007. They do not distinguish between Mediaset and Rai in their study and cover mainly the representation of crime not the crime-migration nexus. But they suggest implicitly that during our period of interest around 2007, compared to the periods immediately before or after, the two networks were more likely to differ in the representation of crime - precisely because Berlusconi had less influence over the Rai network during this period.

The RAI channels (Rai1, Rai2, Rai3) abide to a public service mission and attempted to cover themes around race, immigration and diversity in a balanced way. Themes around diversity or addressing problems from the perspective of migrants hardly featured in any Mediaset programmes. These are more leaning towards the ideological right and use a more pronounced stereotyping perspective on immigration. Only RAI channels devoted transmission time to immigration specific programmes: 93 percent of this time was on Rai2 and 7 percent of it on Rai3 (Morcellini 2009). The Mediaset channels (Retequattro, Canale cinque, Italia Uno) devoted two times more prime transmission time than RAI to crime and security issues (Durante and Knight 2012) often linked to crimes committed by immigrants or to illegal immigration (Diamanti 2008). The Mediaset news programmes "telegiornali" (TG4, TG5 and Studio Aperto) covered 60 percent more news on crime and migration than their RAI counterparts (TG1, TG2 and TG3) taken together (Diamanti 2008).

2.3 The "Tor di Quinto" events

Compared to the first semester of 2007, the number of news on migration and crime increased dramatically in the second semester of 2007 on both networks. On RAI news programmes it almost doubled, from 888 to 1,400, on Mediaset it increased by less than a third from 1,500 to about 1,900 (Diamanti 2008). The reason for this increase was a crime committed on October the 30th 2007 by a Romanian migrant of Roma origin. He robbed and savagely beat an Italian woman, the wife of a navy officer who was returning home along a poorly lit road in the Tor di Quinto periphery of Rome. The victim subsequently died in hospital.

This incident appeared to be the "final straw that resulted in an explosive debate on safety and security in Italy, coinciding with the presentation by the government of its Security Package on 30 October" (Sartori 2008). The case spurred an unprecedented negative public

reaction against Romanian immigrants. At the same time, the media reaction went well beyond the specific case both in Italy (generating a debate around the so called ‘Romanian emergency’) as well as in Romania, having European wide echoes in the press (not only via the TV but also in the print media e.g. the headline of *Corriere della Sera*: ‘The spectre of monsters from Europe: Is the Romanian bogeyman destined to become Italians’ nightmare?).²

Only three weeks later, the Italian government passed a decree to allow the police and judiciary to expel immigrants who are deemed to be a threat to public order. Then opposition leader Silvio Berlusconi urged Italy to close its borders to Romanian workers and his conservative ally called for the expulsion of tens of thousands of immigrants. The crisis brought at that time the Romanian Prime Minister to Rome for an emergency meeting with his Italian counterpart.

What singled out this decree and shocked the public opinion was that it aimed so openly at Romanians leading to the "securitization" (Boswell 2007) of the debate on Romanian migrants in Italy. Its preamble claimed that “the proportion of crimes committed by foreigners has increased, and those who commit most crimes are the Romanians.” Newspapers reported this to be true only in absolute terms, Romanians being the most numerous group of migrants in Italy, but not in relative terms. *La Stampa*’s own analysis finds that the proportion of Romanians reported to, or arrested by, the police in 2006 was lower than in most other foreign groups.

There were some voices raised against the decree. These included the Pope warning against racism and paranoia in Italy and the head of Italy’s criminal lawyer’s association who initiated a protest against the emergency decree. The number of actual deportations is not available, but during the month following the "Tor di Quinto" events, less than 200 deportations were reported, in contrast to the 200,000 demanded by Fini and the 20,000 promised by the government. While the policy reaction remained at the level of rhetoric, the public reaction via discourses, media and general attitudes was massive. Since the suspect was of Roma origin and resided in a temporary Roma camp, the bulk of media attacks targeted this group, but also led to a backlash against Romanians in general.

In these circumstances, it seems worth while to try to analyse the impact of such a shock in public attitudes on the return intentions of Romanian migrants. We use in our motivation the shock as it was reflected by the media. But there was a remarkable change in individual attitudes over this period depicted in the repeated survey of the *Fondazione Unipolis*, *Demos* and *Pi* on security issues and perceived threats in the population. The second semester of 2007 is the single period in which negative attitudes on immigration in Italy ("immigration poses

²Specifically dealing with the "Tor di Quinto" events and their aftermath, some selected headlines from across the major international press include:

“Italy starts deporting Romanians”, *BBC-News*, 05.11.2007

“Italian woman’s murder prompts expulsion threat to Romanians”, *The Guardian*, 02.11.2007

“Brutal Attack in Rome: Italy Cracks Down on Immigrant Crime Wave”, *Der Spiegel*, 02.11.2007

“Rome veut d’urgence expulser les immigrés délinquants”, *Le Figaro*, 05.11.2007

“Italy: Prodi Defends Expulsions of Romanians”, *Agence France Press (AFP)*, 06.11.2007

“Italy and immigration: Disharmony and tension”, *The Economist*, 08.11.2007

“Romanian Premier Tries to Calm Italy After a Killing”, *The New York Times*, 08.11.2007

threat to public order and security") prevail over the perceived positive effects of migration and diversity ("the presence of migrants enriches the cultural development of Italy") while the opposite is the case for all waves before and after this period (Diamanti 2008).

In order to do so, we use data from a survey on Romanian migrants in Italy carried out only a few weeks after the events. The survey and the variables included is described in the next section. It includes a battery of questions on media consumption in Italy which will enable us to identify respondents with previous exposure to xenophobic manifestations. The data allow us to uncover the underlying factors in the variation of return and settlement intentions as a reaction to the shock in public opinion. We will use a broader understanding of native attitudes to incorporate both the public opinion reflected by the media and the policy level attitudes reflected in governmental reactions (like the emergency decree for the expulsion of EU citizens).

3 Data and method

3.1 The RCI survey

Our analysis relies on data from a broad-purpose survey covering the Romanian Community in Italy (RCI). The survey was commissioned by the Romanian government through the Agency for Government Strategies ("Agenția pentru Strategii Guvernamentale"). It aimed to gather accurate and detailed information on the situation of Romanian migrants residing in Italy after Romania joined the EU. A single wave of interviews was carried out in the period 20 November to 15 December 2007 on a country wide representative sample of about 1,100 Romanian migrants (over 18 years of age and excluding short term seasonal migrants and tourists).

For the RCI survey, a two-stage sample design was used to select regions and four types of local administrative units ("comuni") based on the number of Romanian migrants. This sampling frame was constructed using Istat data on the distribution of Romanian migrants across Italian regions, localities and neighborhoods. Regions with a very small number of Romanian migrants were not sampled³, questionnaires being eventually distributed in fifteen regions and sixty "comuni". The majority of migrants were sampled from the main destination regions of Romanian migrants in Italy: Lazio (28 per cent), Lombardy (18 per cent), Veneto (17 per cent) and Piedmont (11 per cent). The rest were split among the other regions according to the Istat data on the ratio of Romanian migrants. About 25 per cent of the interviewed migrants resided in big cities: Rome (10.5 per cent), Torino (8.5 per cent) and Milano (6 per cent). The other were evenly distributed among medium sized, smaller towns and rural areas. Within neighborhoods, blocks of buildings and households were selected randomly and the persons interviewed were sampled using a date of birth criterion. No more than five persons were included from the same street and no more than two from the same block.

³These are: Basilicata, Calabria, Molise, Puglia, Valle D'Aosta.

The RCI survey gathered detailed information on socio-demographic characteristics, migration biographies, employment in Italy, ties to the region of origin in Romania, social interactions in the Romanian community and with the Italian society, general life satisfaction, and several questions covering migration plans. These include: settlement plans in Italy, intentions to return to Romania or to move onwards to a third destination country.

Fortunately for the purpose of our study, the RCI survey was carried out 3 to 5 weeks after the "Tor di Quinto" events, after the peak of the media scandal and after the debates around the emergency decree for the immediate expulsion of citizens of other European Union countries. It was therefore possible to include an additional battery of questions in the RCI survey to cover the perception of and reaction to recent developments in the aftermath of the "Tor di Quinto" events. In particular, the RCI survey contains retrospective information on the perception of the socio-economic situation in Italy and Romania as well as on outmigration intentions. With respect to the latter, we make use of a question which asks whether the participant revised his/her settlement intention following the "Tor di Quinto" events.⁴ We combined this measure of revised settlement intentions with a question on current settlement plans⁵ to construct a time varying measure of settlement intentions. The fact that the "Tor di Quinto" events happened only 3 to 5 weeks before the interview should foster a good perception of current and past settlements intentions. In other words, the recall bias should be very limited. The corresponding variable is a dummy coded as one if a respondent plans to settle in Italy on a long term basis and has no concrete plans to either return to Romania or move to a third destination. This allows us to identify changes in migration plans by comparing settlement intentions before and after the "Tor di Quinto" events.⁶

A similar approach has been used before by Friebel, Gallego, and Mendola (2013). They combine survey data on current migration intentions with retrospective information on past migration intentions (1 year earlier) to study the change in migration intentions of Mozambicans in reaction to xenophobic violence in South Africa. The use of retrospective information on migration has a long tradition in social science. Among others, Pissarides and Wadsworth (1989) have used a retrospective question in the UK Labour Force Survey to identify internal migrants in the United Kingdom. McKenzie and Rapoport (2007) have exploited retrospective information in Mexican survey data to identify migrants to the US. A more recent example is the work of Mezger Kveder and Beauchemin (2014) who have studied the impact of migration on home country investment using retrospective questions to measure migration periods of Senegalese respondents in the "Migration between Africa and Europe" survey.

What makes the RCI data particularly interesting for our research are the detailed questions on media consumption. These include the main sources used for information about current affairs in Italy, the exact names of the main TV channels and the frequency of use.

⁴The exact question is: "Did you revise your settlement intention as a result of the 'Tor di Quinto' events"?

⁵"Do you intend to settle in Italy on a long term basis without migration plans in the next two years?".

⁶The RCI survey includes further few retrospective questions related to the perceptions of respondents when they arrived in Italy. We use these to test the validity of our empirical identification strategy in section 5.

The survey allocated a special weight to this section because it initially aimed at covering the formation of attitudes among Romanian migrants in relation to the overwhelmingly bad press they faced in host countries across Europe. All respondents indicate to have been using the TV as source of information on current affairs in Italy. More than ninety per cent mention it as the single main source and use the TV daily or more times a week.

These questions allow us to identify migrants who were exposed to the Mediaset channels and those who used instead the state TV (RAI) as their source of information about Italy before the Tor di Quinto events. The survey question we use is "Name the main TV channel you have been using as source of information on Italy". The question is asked about TV habits not related to the Tor di Quinto events but to the usual, long-term media preferences. We cannot entirely rule out that immigrants changed their main Italian TV-channels after the events. But this does not affect our identification strategy or the estimated impact as long as the answers do not suffer from systematic recall bias. Short-term changes in TV behaviour like the choice of the main channel are unlikely given the inertia in TV consumption patterns observed in other studies. We assign respondents into the two groups using the exact channel indicated by respondents as primary source of information. Among those respondents using the state TV channels, about 67 per cent used RAI 1, 27 per cent RAI 2 and only 6 per cent RAI 3. Among the Mediaset users, the majority chose Canale 5 (43 per cent) or Italia 1 (25 per cent), followed by Rete 4 (7 per cent) and an even split over the rest of Mediaset channels.

In Table 1 we compare the main characteristics for respondents with and without exposure to Mediaset channels. We selected these variables using the standard framework of a human capital (return) migration model and included also some additional regional characteristics.⁷ In contrast to settlement intentions, which serves as our dependent variable, all covariates refer to the time of the interview (i.e. after the "Tor di Quinto" events) and do not vary over time. The t-tests included in the last two columns of table 1 indicate that the two groups are not only similar in size, but also are comparable with respect to many individual characteristics like gender, household income, work effort, attitudes towards the situation and perception of Romanian migrants in the Italian society. There are also no statistically significant differences between the two groups with regard to variables we expect to be highly correlated with return migration: remittances, integration in Italy (having or not Italian friends), to be or not a tied migrant (family migration decisions), religious affiliation (documented to be a strong predictor of migration and return due to specific network ties in Romania and abroad) and house ownership in Romania. Migrants exposed to Mediaset channels are more likely to be younger, to have been residents in Italy for longer periods, to be on average slightly more fluent in Italian, less likely to be informally employed. They are also more likely to consider that the Italian media reacted in a tendentious way to the "Tor di Quinto" events. However, with regard to the selection into media exposure based on education there is no clear pattern. Mediaset exposed migrants are at the same time less likely to have only a low level of education

⁷A detailed description of the variables can be found in table A1 in the Appendix.

Table 1: Characteristics of Romanian migrants in Italy

Variable	Group				Difference (1) - (3)	p-value (t-test)
	Without		With			
	Mediaset exposure mean (1)	s.d. (2)	Mediaset exposure mean (3)	s.d. (4)		
Age	33.281	(9.256)	32.060	(8.703)	1.221	0.028
Woman	0.430	(0.496)	0.432	(0.496)	-0.002	0.957
Low education	0.150	(0.357)	0.106	(0.308)	0.044	0.033
Medium education	0.672	(0.469)	0.791	(0.406)	-0.118	0.000
High education	0.176	(0.381)	0.102	(0.303)	0.021	0.000
Ethnic Roma	0.119	(0.324)	0.084	(0.278)	0.034	0.066
Informally employed	0.343	(0.475)	0.235	(0.424)	0.108	0.000
Log wage / month	5.281	(0.419)	5.342	(0.476)	-0.060	0.071
Hours work / day	8.179	(1.717)	8.342	(1.468)	-0.163	0.130
HH income / month	1663.292	(1008.958)	1774.420	(1079.339)	-111.128	0.147
Years in Italy	3.809	(3.162)	4.547	(3.345)	-0.738	0.000
Fluent in Italian	0.699	(0.459)	0.755	(0.431)	-0.056	0.042
Minority religion	0.166	(0.373)	0.195	(0.396)	-0.028	0.229
Overall trust	4.743	(2.189)	4.802	(2.126)	-0.060	0.654
Negative Roma	0.687	(0.464)	0.759	(0.428)	-0.072	0.009
Don't migrate	0.487	(0.500)	0.376	(0.485)	0.111	0.000
Worsening opinion	0.717	(0.451)	0.681	(0.467)	0.036	0.200
Deportation justified	0.393	(0.489)	0.442	(0.497)	-0.049	0.107
No Italian contacts	0.628	(0.484)	0.610	(0.488)	0.018	0.549
Poor health	0.177	(0.382)	0.139	(0.346)	0.038	0.087
Tied migrant	0.048	(0.214)	0.066	(0.249)	-0.018	0.193
Migration negative	0.641	(0.480)	0.687	(0.464)	-0.046	0.113
Roma neighbor	0.156	(0.363)	0.080	(0.272)	0.075	0.000
Annual remittances	1668.214	(2966.224)	1541.694	(2585.070)	126.521	0.463
Owens house in Ro.	0.423	(0.494)	0.396	(0.489)	0.027	0.365
Owens land in Ro.	0.320	(0.467)	0.269	(0.444)	0.051	0.068
Share foreign born*	6.409	(1.446)	6.577	(0.931)	-0.169	0.026
Share Ro. migrants*	24.049	(10.306)	25.798	(10.041)	-1.749	0.005
Unemployment rate*	4.769	(2.167)	4.365	(1.480)	0.404	0.000
Observations	565		498			

Notes: The table reports mean values of the descriptive variables for those with and without exposure to Mediaset controlled media. The p-values correspond to two-tailed t-test of the equality of the means for the two groups.

* refers to regional characteristics in Italy for 2007 provided by Istat.

and to be highly skilled compared to migrants who were not exposed to Mediaset channels. As a consequence they are significantly more likely to have a medium level of education. We will control for all these observable characteristics in the various specifications of our regression based difference-in-differences models. But the otherwise rather neutral selection into media exposure is worth noting and important for the discussion of our results.

3.2 The Difference-in-Differences approach

One reason why migrants choose either of the two types of TV channels can be due to different preferences making them more likely to consume mass media with a specific content. However, based on the perceptions about Italy facilitated by the media, they will also form expectations with regard to their optimal migration and integration strategies and the constraints they might face in the host society. Given the potential self-selection into the type of media migrants consume, we have no a priori expectations about the correlation between the frequency of anti-immigrant expressions in the chosen media and the intended duration of stay in the destination country. The RCI data suggest a small difference between migrants exposed to Mediaset and those exposed to the state TV - the former being slightly less likely to have settlement intentions in Italy (see table 2), but the difference is not statistically significant ($t = 0.654$).

However, we would expect migrants exposed to different media to react in different ways to a shock in public attitudes of the magnitude reached after the "Tor di Quinto" events.

Migrants who use Mediaset controlled TV channels as their main source of information are more frequently exposed to anti-immigrant sentiments and used to the stereotyping attitudes propagated by this media. We expect them to be therefore less likely to react to the shock in attitudes after 30.10.2007 as their counterparts who used other TV channels as main source of information in Italy. We define the group exposed to Mediaset channels as our control group. For those who did not use Mediaset channels, the Tor di Quinto events and the reaction afterwards came as a massive shock. They are our treatment group because they were not exposed to negative attitudes from Italians before "Tor di Quinto". This definition of treatment and control groups informs our baseline difference-in-differences approach.

By exploiting this variation in media consumption among Romanian migrants, our intention is to establish a causal link between changes in public attitudes and settlement intentions. The validity of our approach is based on the assumption that, other things being equal, the trend in settlement intentions in the group of migrants who are exposed to the Mediaset channels will be the same as among those who are not exposed. The common trend assumption would therefore imply that the settlement intentions in each of the two groups were moving in a parallel way before the shock. In Section 5, we will provide some evidence testing the validity of this assumption. By now, we assume that the difference in settlement intentions between treatment and control group (Δ settlement) would be constant across time before the "Tor di Quinto" events, e.g. at various points in time, $t - 5$, $t - 4$, $t - 3$, $t - 2$, $t - 1$ Δ settlement would be the same, with $t = 30$ *October* 2007, and -1 , -2 ... being months or

years before.

Besides the raw difference-in-differences estimation presented in table 2 and discussed in the next section, we also assess how robust these are to the introduction of control variables. In order to do this we estimate a probit equation of the type:

$$\begin{aligned}
 P(\text{settlement}_{it} = 1) = & \Phi[\alpha + \beta \cdot Z_{it} + \gamma_0 \cdot \text{No mediaset exposure}_i \\
 & + \gamma_1 \cdot \text{post} \text{"Tor di Quinto"}_t \\
 & + \gamma_2 \cdot (\text{No mediaset exposure} \times \text{post} \text{"Tor di Quinto"})_{it}] + \varepsilon_{it}
 \end{aligned}
 \tag{1}$$

where settlement_{it} is a dichotomous variable taking the value one if the respondent i plans to stay in Italy at time t . Z is a vector of personal characteristics (in our data most of them time invariant), while $\text{No mediaset exposure}_i$ is a dummy variable taking the value one if the respondent does not use Berlusconi owned Mediaset programs as the main source of information and $\text{post} \text{"Tor di Quinto"}_t$ takes the value one for the time after 30.10.2007. The coefficient for the interaction of these two dummy variables, γ_2 is of interest for our analysis but its magnitude does not represent the partial effect. We therefore estimated the predicted response in settlement intentions for those who were not exposed to Mediaset channels at the means of the covariates and report this in the last row of table 3.⁸

4 Discussion of the results

We present some prima facie evidence on the impact of "Tor di Quinto" on settlement intentions of Romanian migrants in table 2. This includes the unconditional differences in average settlement intentions in Italy before and after the "Tor di Quinto" events for our treatment and control groups, as well as the simple difference-in-differences (DiD).

Our treatment group are all Romanian immigrants who are following the news through media non-affiliated with the Berlusconi press (non-Mediaset). As already mentioned, our assumption is that those media project a more balanced picture of the impact of immigration on Italy. Immigrants who followed those media were therefore not exposed to very negative views from the national media towards themselves before the "Tor di Quinto" events. We find that those immigrants expressed a greater tendency to settle in Italy before the events (the p-value on the difference is 0 up to the fourth decimal point). Quite striking is the reduction in those intentions to settle following the "Tor di Quinto" events. Around a third of immigrants in this group revised their intention to settle (i.e. a reduction of 20 percentage points from .66 to .46) and expressed intentions to return in their origin country or to move on to third destination countries. This reduction exceeds by far the reduction in settlement intentions amongst Romanian immigrants who were used to negative views on immigration through media (i.e. our control group). Immigrants who were regularly using the Berlusconi media

⁸We also estimated panel models using the time dimension available. The results from fixed and random effects models are reported in Table A4 in the appendix.

Table 2: Intentions to settle (no return plans) in Italy of Romanian migrants

Media consumption	Before "Tor di Quinto" (1)	After "Tor di Quinto" (2)	Difference (2) – (1) (3)	Diff.-in- differences (4)
<i>Treatment group</i>				
Non-Mediasset [<i>N</i> = 1, 130]	.663 (.020)	.463 (.021)	-.200 (.029)	
<i>Control group</i>				
Mediasset [<i>N</i> = 996]	.644 (.021)	.542 (.023)	-.102 (.032)	-.098 (.043)

Notes: The table reports mean intentions to settle in Italy of Romanian migrants.

Intention to settle equals one if migrants plan to stay in Italy on a medium to long term basis and have no concrete plans to return during the next twelve months.

N includes two observations (one pre one post) for *n*=1,063 Romanian migrants.

Standard errors in parentheses.

did indeed also reduce their intention to settle but by far less than our treated sample. Only 15 per cent changed their mind after "Tor di Quinto". One obvious interpretation of these results is that the shock caused by the huge media coverage of the events was much greater for immigrants who were not accustomed to being stereotyped and portrayed in non-favourable light. This is a potentially important and interesting result showing for the first time the size of the impact that media can have on intentions to settle. The difference-in-differences indicates a reduction of 9.8 percentage points and significantly different from nil (*p*-value=.021). The size of the corresponding impact on intentions to settle in Italy equals 14 per cent.

Table 3: DiD Probit results for no Mediaset exposure versus Mediaset exposure

Variables	Full sample: Romanian Migrants in Italy				
	Without covariates (1)	Demographic characteristics (2)	Integration in Italy (3)	Migration characteristics (4)	Regional characteristics (5)
Age	-	-0.011 (0.003)	-0.011 (0.003)	-0.007 (0.004)	-0.011 (0.004)
Woman	-	0.083 (0.056)	0.069 (0.058)	0.055 (0.059)	0.052 (0.063)
Medium education	-	0.081 (0.087)	-0.051 (0.091)	-0.030 (0.092)	0.049 (0.102)
High education	-	0.283 (0.110)	0.118 (0.116)	0.121 (0.118)	0.267 (0.131)
Ethnic Roma	-	0.103 (0.096)	0.157 (0.101)	0.143 (0.103)	-0.006 (0.115)
Informally employed	-	-	-0.217 (0.065)	-0.194 (0.065)	-0.131 (0.072)
Wage last month	-	-	-0.002 (0.002)	-0.002 (0.002)	-0.002 (0.002)
Years in Italy	-	-	0.007 (0.003)	0.007 (0.003)	0.007 (0.003)
Fluent in Italian	-	-	0.227 (0.067)	0.203 (0.068)	0.188 (0.073)
Minority religion	-	-	-0.133 (0.075)	-0.087 (0.076)	0.079 (0.096)
Overall trust	-	-	0.010 (0.013)	0.003 (0.014)	0.019 (0.015)
Negative to Roma	-	-	0.112 (0.067)	0.127 (0.068)	-0.032 (0.076)
"Don't migrate to Italy"	-	-	-0.356 (0.058)	-0.346 (0.059)	-0.325 (0.064)
Not discriminated	-	-	0.206 (0.061)	0.176 (0.063)	0.098 (0.070)
Attitudes worsening	-	-	0.243 (0.065)	0.267 (0.066)	0.314 (0.071)
Media tendentious	-	-	0.023 (0.059)	0.024 (0.059)	-0.135 (0.065)
Deportation justified	-	-	0.058 (0.060)	0.026 (0.061)	0.006 (0.068)
No Italian contacts	-	-	-0.072 (0.062)	-0.055 (0.061)	-0.021 (0.067)
Poor health	-	-	-	-0.229 (0.081)	-0.140 (0.086)
Tied migrant	-	-	-	0.319 (0.130)	0.169 (0.140)
Negative to migration	-	-	-	-0.134 (0.063)	-0.088 (0.070)
Owns house in Romania	-	-	-	-0.122 (0.064)	-0.089 (0.070)
Owns land in Romania	-	-	-	-0.100 (0.064)	-0.077 (0.069)
Region Italy	-	-	-	-	Yes
Region Romania	-	-	-	-	Yes

No mediaset exposure (γ_0)	0.052 (0.079)	0.050 (0.080)	0.128 (0.082)	0.137 (0.083)	0.225 (0.088)
Post (γ_1)	-0.514 (0.076)	-0.518 (0.076)	-0.539 (0.077)	-0.545 (0.078)	-0.596 (0.081)
Post x.No mediaset (γ_2)	-0.249 (0.111)	-0.251 (0.111)	-0.260 (0.113)	-0.262 (0.113)	-0.282 (0.118)
Constant	0.423 (0.054)	0.710 (0.145)	0.535 (0.185)	0.656 (0.200)	1.119 (0.350)
Observations	2,126	2,126	2,120	2,120	2,058
Log likelihood	-1418	-1407	-1354	-1341	-1227
<i>Predicted settlement response</i>					
<i>for no Mediaset exposure</i>	-0.098 (0.043)	-0.099 (0.043)	-0.101 (0.044)	-0.102 (0.044)	-0.110 (0.046)

Notes: The dependent variable is settlement intentions in Italy. It equals one if migrants plan to stay in Italy on either medium or long term basis and have no concrete plans to return during the next twelve months. Standard errors in parentheses. Post equals one for the period after the "Tor di Quinto events" (30.10.2007). "No Mediaset exposure" equals one for those who do not use Mediaset controlled channels as their main source of information about current affairs in Italy and the Italian society.

Column (5) includes dummies for the regions of residence in Italy as well as for the 43 counties representing the regions of origin in Romania. The predicted response in settlement intentions for no Mediaset exposure is the treatment effect on the treated group, i.e. $\Phi(\gamma_0 + \gamma_1 + \gamma_2) - \Phi(\gamma_0 + \gamma_1)$. It is estimated at the means of the covariates.

Table 3 reports the results from our probit model outlined in equation (1). The first column in table 3 re-produces the coefficient corresponding to the difference-in-differences reported in table 2. In column 2, we add the socio-demographic controls available in our data set. We observe that the coefficient of interest tends to increase slightly and remains highly significant. In columns (3) to (5) we introduce more variables that can potentially reverse or affect the tendency to settle in the host country. The addition of variables capturing links to the Italian society as well as the migrants' own perception of native attitudes and of the media reaction (column 3) tends to increase slightly the main coefficient of interest. The same holds true if we control for additional migration characteristics (column 4) like the type of migration (tied migrant), household links to Romania (land and house ownership) as well as the migrants' revealed own views on the impact of migration. Adding regional fixed effects, controlling for regions of origin in Romania and regions of residence in Italy, tend to further increase the main coefficient of interest and the corresponding predicted response in settlement intentions. Overall, the addition of a large number of control variables does not greatly affect the value and significance of coefficients. Our preferred estimate of the response in settlement intentions is .11 per cent, with a standard-error of .046 and consequently a p-value of .017. This means that intentions to settle have decreased amongst the Romanian immigrants following the media coverage of "Tor di Quinto" by 11 percentage points with a base value of 66 per cent, i.e. an impact of almost 17 per cent.

5 Extensions and falsification tests

The nature of selection into return migration is of crucial importance for the long term developmental impact of migration on the sending countries. We are therefore particularly interested if the impact of native attitudes on settlement intentions is random or if it affects the selection of return migrants.

In order to investigate this, we need to find the partial effects on sub-groups based on education, age, Italian language fluency and labour market experience proxied by years since migration in Italy.⁹ We estimate therefore probit models similar to that from equation (1) but incorporating triple interaction terms (DDD) with dummy variables which define the sub-group of interest:

⁹We also run sub-group models based on regions of residence in Italy but did not find any significant effects. The effect for the sub-group of migrants located in Lazio (i.e. in relative proximity to the crime scene) compared to migrants in the North (Piedmont and Lombardy) is as expected negative (we observe a reduction in settlement intentions) but with no statistical significance (the corresponding p-value is 0.718).

Table 4: Treatment effects for subgroups

	No covariates (1)	Regression DiD	
		Demographic characteristics (2)	Regional characteristics (3)
<i>Baseline treatment group</i>			
No mediaset × post × low education	-.133 (.061)	-.132 (.060)	-.138 (.061)
No mediaset × post × med. education	.083 (.097)	.088 (.102)	.093 (.105)
No mediaset × post × high education	.016 (.127)	.034 (.137)	.046 (.138)
No mediaset × post × language (fluent in Italian)	.037 (.094)	.041 (.099)	.120 (.253)
No mediaset × post × recent migrant (in Italy less than 3 years)	-.004 (.090)	-.023 (.079)	-.058 (.208)
No mediaset × post × over 40 (older than 40)	-.076 (.143)	-.074 (.138)	-.071 (.141)

Notes: The dependent variable is settlement intentions in Italy. Standard errors in parentheses. The marginal effects in columns (2) and (3) are from partial interactions in probit models using third differences, calculated at means. (Cornelissen and Sonderhof (2009)).

$$\begin{aligned}
P(\text{settlement}_{it} = 1) = & \Phi[\alpha + \beta \cdot Z_{it} + \gamma_1 \cdot \text{No mediaset exposure}_i & (2) \\
& + \gamma_2 \cdot \text{post}^{\text{"Tor di Quinto"}}_t + \gamma_3 \cdot \text{subgroup}_i \\
& + \gamma_{12} \cdot (\text{No mediaset exposure} \times \text{post}^{\text{"Tor di Quinto"}})_{it} \\
& + \gamma_{13} \cdot (\text{No mediaset exposure} \times \text{subgroup})_i \\
& + \gamma_{23} \cdot (\text{subgroup} \times \text{post}^{\text{"Tor di Quinto"}})_{it} \\
& + \gamma_{123} \cdot (\text{No mediaset exposure} \times \text{post}^{\text{"Tor di Quinto"}} \times \text{subgroup})_{it}] + \varepsilon_{it}
\end{aligned}$$

where all variables are the same as in (1) and subgroup_i takes the value one if respondent i belongs to the sub-group of interest.

Table 4 shows the results of the sub-group analysis. It reports the estimates for education groups (low, medium and high), for language fluency (based on a constructed dummy variable indicating whether the respondents are fluent in Italian), for recent migrants (those who arrived earlier than the median number of years since migration in the sample) and age (migrants over forty years of age).

The first column in table 4 present the raw difference-in-differences for the sub-groups while columns (2) and (3) include covariates.¹⁰ These results were estimated using triple

¹⁰In column 2 we control for socio-demographic and migration characteristics as well as for variables measuring integration. The results in column 2 are therefore comparable with the results in column 4 of table 3.

interaction terms and predicting the marginal effects at the means of the covariates using third differentials. Given our interest in the implications of our results for the potential self-selection into (having intentions to) out-migration, it is worth noting that hardly any sub-group effects are statistically significant. Most effects are much smaller than our baseline results for the whole sample.

The only group for which the impact is statistically significant at 5 per cent is that for low education. After the inclusion of covariates the magnitude of the effect for this group is above the one estimated for the whole sample being 13 percentage points, with a corresponding p-value of .03. In other words, low educated migrants were decreasing their intentions to settle in Italy on a medium to long term basis by 13 percentage points which given the base value of 70 per cent in the group, suggest a reduction of settlement intentions by about 20 per cent. The implications for the selection into settlement and out-migration are straightforward. The implied positive selection into settlement means that without accounting for out-migration any predictions of the integration prospects of migrants in Italy will be biased upwards. Even if out-migration intentions are not realized, those belonging to the lower educated might have less incentives to invest in specific skills or language and will face a long term disadvantage.

Moreover, the described selection pattern is likely to reduce the potential gains of return migration for the sending country. Piracha and Vadean (2010) have shown that low skilled return migrants are less likely to engage in entrepreneurial activities than skilled returners. The same holds true for failed migrants who leave the destination country before they have reached their savings goal. For the case of Egypt, Marchetta (2012) has demonstrated that migration experience also increases the survival rate of entrepreneurial activities and by this generates a long-term contribution to employment creation. The fact that return migrants are negatively selected in terms of education and leave the destination earlier is likely to reduce two main benefits of return migration: entrepreneurial take-up and sustainability of self-employment. It is also very likely to impact on the saving behavior of migrants and eventually on both the magnitude and the use of remittances in the home country (Piracha and Zhu 2012).

Our data do not allow us to include a placebo period in the analysis. Since the time period we are concerned with is very short, i.e. one month before and after the "Tor di Quinto" events, it is highly unlikely that our difference-in-differences results are due to some other events occurring in the same period. However, we want to rule out the possibility that our estimated relationship between a shock in anti-immigrant sentiments and settlement intentions may capture omitted factors that affect for example both the choices over media consumption and the intended duration of stay in Italy. Such factors could be related e.g. to unobserved affinity for the culture or local amenities in the destination country, or to preferences over consumption in the region of origin which affect migrants' attitudes towards the host society. We construct two types of falsification tests in order to increase the confidence that our results are not driven by such hidden biases due to omitted characteristics. First, we perform the same difference-

The results reported in column 3 are comparable to those of column 5 in table 3.

in-differences analysis on our treatment and control groups but using a "fake" outcome, i.e. an outcome known to be unaffected by the treatment (Rosenbaum 2002). Second, we use our outcome of primary interest, settlement intentions in the destination country, but we define the treatment and control groups for the difference-in-differences analysis such that they are not affected by the shock in public attitudes. In both cases we should find no significant impacts. This would support our interpretation that the relationship between a shock in native attitudes and settlement intentions is not coincidental and unlikely to be driven by omitted variables.

We use first three sets of variables which record the perception of Romanian migrants with regard to the politico-economic situation *in Romania* before and after the events. These variables cover: (i) the overall economic conditions in Romania, (ii) the employment and labour market situation and (iii) the political context and the functioning of institutions. The change in these perceptions should not be affected by the shock in native attitudes. For all three variables, we run the same models as in equations (1) and (2) using the same controls but the perception variables as "fake" outcome. The results are reported in table 5 for both the DD effects (first row) and the subgroup effects using third differences (DDD). None the effects is statistically significant.

This means that in terms of outcomes which could not reasonably be caused by a shock in native attitudes, our treatment and control groups are not statistically different, which is what we would expect had the media exposure been assigned at random.

Similarly, for the second set of tests, we change the definition of our treatment using those who have negative perceptions on the situations in Romania as our "fake" control group and those with neutral or positive perceptions as treatment while keeping our main outcome of interest (settlement intention in the host country). The main rationale here is that people who have negative opinion on their origin country should not revise their settlement intention following the "Tor di Quinto" event in comparison to those who have no such negative opinions about their origin country. All three outcomes (i.e. overall economy, labour market and political context) measuring negative perceptions of the situation in Romania are positively correlated to settlement intentions. We run again the same models as in equations (1) and (2) but using the perception variables to define the treatment groups and keeping our outcome of primary interest as dependent variable. The results are reported in Table 6 where each column corresponds to one of the three definitions of treatment and control groups and they show no significance at all. We therefore do not find an impact of the shock in attitudes on settlement intentions when using alternate treated and control groups, which we interpret as further support for our identification strategy.

The results from tables 5 and 6 are consistent with the absence of bias in our estimation. They support our hypothesis that changes in native attitudes have a significant impact on settlement intentions in the destination country and this is not driven by omitted characteristics.

Finally, we have to rule out that our results are driven by different time trends. Our

Table 5: Falsification tests: unaffected outcomes

	Overall economic conditions (1)	Employment / labour market characteristics (2)	Overall political conditions (3)
<i>dependent variable: negative perception of situation in Romania</i>			
<i>treatment group: without Mediaset exposure</i>			
<i>control group: with Mediaset exposure</i>			
No mediaset × post	.014 (.033)	.025 (.024)	.059 (.039)
No mediaset × post × low. education	.040 (.046)	-.023 (.049)	.043 (.079)
No mediaset × post × med. education	.058 (.051)	.029 (.050)	.058 (.051)
No mediaset × post × high education	.130 (.144)	.003 (.063)	.045 (.105)
No mediaset × post × language (fluent in Italian)	.080 (.074)	.021 (.055)	.080 (.074)
No mediaset × post × recent migrant (in Italy less than 3 years)	.003 (.053)	.012 (.043)	.004 (.053)
No mediaset × post × over 40 (older than 40)	-.036 (.070)	-.006 (.055)	.114 (.085)

Notes: The dependent variable takes the value one if the perceptions on the evolution of economic conditions, the labour market situation and the political context in Romania are respectively negative and zero otherwise. Standard errors in parentheses.

The marginal effects are from partial interactions in probit models.

For subgroups, these are estimated using third differences.

Table 6: Falsification tests: unaffected groups

	Overall economic conditions (1)	Employment / labour market characteristics (2)	Overall political conditions (3)
<i>dependent variable: settlement intentions at destination</i>			
<i>treatment group: negative perception on Romania (col. 1, 2 and 3)</i>			
<i>control group: stable perception on Romanian conditions</i>			
Negative×post	-.033 (.050)	-.051 (.058)	.022 (.045)
Negative×post×low. education	-.045 (.161)	-.008 (.152)	.134 (.132)
Negative×post×med. education	.019 (.128)	.079 (.109)	-.054 (.100)
Negative×post×high education	.038 (.169)	-.125 (.132)	-.026 (.128)
Negative×post×language (fluent in Italian)	.002 (.130)	.059 (.119)	-.038 (.102)
Negative×post×recent migrant (in Italy less than 3 years)	-.025 (.118)	-.099 (.108)	-.047 (.094)
Negative×post×over 40 (older than 40)	-.030 (.171)	.031 (.163)	.003 (.147)

Notes: The dependent variable is settlement intentions in Italy (same as in tables 2-4).
Standard errors in parentheses.

The marginal effects are from partial interactions in probit models.

For subgroups, these are estimated using third differences.

identification strategy relies on the assumption that individuals in our treatment and control group follow the same time trend behaviour in settlement intentions. In other words, trends in settlement intentions are assumed to be the same for Mediaset and non-Mediaset watchers in the absence of the "Tor di Quinto" events. Evidence in support of the parallel trends assumption comes from our additional results in table 5 in which we use retrospective information on perceptions of the situation in Romania. If our treatment and control group would have been characterized by different time trends in settlement intentions, it would be very likely that the two groups also have different time trends with respect to related outcomes. We therefore would expect to find significant differences between the two groups when looking at outcomes related to settlement intentions that are likely to be unaffected by the "Tor di Quinto" events. However, we do not find any significant differences in long run trends between the two groups when looking at changes in perceptions on the evolution of economic conditions, the labour market situation and the political context in Romania. This speaks in favor of our assumption that trends in settlement intentions did not differ.

To provide more support for our parallel trends assumption, we combine our DiD estimation with propensity score matching (e.g. Blundell and Dias 2009) and apply the method suggested by Villa (2011). We do this first without covariates replicating the method for Table 2, but using weights based on the propensity score. The corresponding results, reported in the appendix in Table A5, are very similar to the estimates in Table 2. We do then the same exercise but conditioning on observable characteristics, i.e. replicating Table 3, and obtain the estimates provided in table A6 in the appendix. The results are very similar to those reported in the last column of table 3. This is further evidence that the differences in observable characteristics do not cause bias and do not affect the credibility of our parallel trends assumption. Given the nature of the data there is no further pre-treatment test that we can do.

6 Conclusions

The out-migration rate of foreign born after five years of residency varies greatly across the main destination countries: it was e.g. on average 20 percent in the US, 40 percent in the UK, 60 percent in Ireland (Dumont and Spielvogel 2008). The self-selection of return migrants leads to important compositional changes in the cohorts of foreign born who remain at destination. These changes are crucial for understanding both the economic assimilation of immigrants in the host societies and the impact of return migration for the source countries. Lubotsky (2007) shows that not accounting for selective return migration leads to overestimating the rate of economic assimilation during the first decade spent in the host country. There is to date no conclusive evidence about what determines the selection into return migration.

After the 2008 economic crisis, several major destination countries saw a surge in support for nationalist and populist parties. This led mainstream politicians to adopt harsh anti-immigration positions. In this context, negative attitudes towards migration can greatly

influence choices over return migration. However, no empirical research the effects of native attitudes on out-migration decisions has been studied empirically.

The novelty of our study lies in uncovering a significant relationship between changes in public attitudes and migrants' settlement intentions. We exploit the variation in media consumption among Romanian migrants in Italy and use data after a unique shock in the attitudes of Italians towards Romanian migrants. Our results indicate that Romanian migrants who have been affected by the shock in native attitudes are less likely to plan to settle in Italy. We find a reduction in settlement intentions on average by more than 10 percent which can be attributed to the change in natives' attitudes.

Two types of potential implications derive from our findings: short-run effects on immigrants' current choices and long-run effects on their socio-cultural integration in the host country. Due to the nature of our data, we identified in the paper the current (short-term) impact of native attitudes on return intentions. This effect might fade away so that migrants not only settle at destination but also change their return intentions over the migration biography. But our result remains socially and economically relevant. Many of the choices made by migrants (like e.g. remittances, investment in language acquisition, degree of interaction with natives) depend to a larger extent on current, short-term plans than on future realizations of return intentions (see e.g. Dustmann and Mestres 2010). The link we identify between native attitudes and return intentions becomes even more important if native attitudes continuously deteriorate, like they did in most European receiving countries in the period after the events we study. Recent Eurobarometer surveys show that immigration has become by far the single most important concern of EU citizens (European Commission 2015). In this context, current (short-term) return intentions can persist and even without being realized can impede immigrants' integration, e.g. by diminishing their direct interactions with natives (Danzer and Yaman 2013). Besides, looking at official Italian immigration data (Istat 2014) we find some tentative evidence that the 2007 events might have impacted on the actual outmigration flows of Romanian citizens from Italy. The absolute number of Romanians leaving Italy in 2008 more than doubled compared to the previous year (2007). No other immigrant community in Italy experienced an increase in outflows of a similar magnitude for this period. Moreover, the number of Romanians leaving Italy continued to increase in subsequent years, although the inflows from Romania decreased steadily.

The impact we identify on return and settlement intentions is not random. Less skilled migrants are more affected by the shock in attitudes than medium and highly skilled migrants. The implications for destinations countries of immigrants are straightforward if we believe that the effect of native attitudes on settlement intentions is not purely temporary in nature. Negative attitudes affect migrants who have the lowest skills and therefore lowest earnings in a particular cohort. They will have no incentives to invest in country specific skills or language. If they do return, any predictions on the economic assimilation of immigrants will have to be adjusted downwards to account for the negative selection into return migration. If they stay in the host country, persistent return intentions will hamper their socio-economic integration.

The implications for the sending countries are manifold. The recent tide in anti-immigrant feelings may induce more return migrants from the lower end of the skill distribution in any immigrant cohort. This reduces the expected benefits from temporary migration. Changes in intended durations of stay may also affect both the magnitude and the use of remittances sent from abroad. This in turn might reduce the potential growth inducing effects of remittances in sending countries, often developing or transition economies.

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A Description of variables

Table A1: Characteristics of Romanian migrants in Italy

Variable	Definition
Age	Constructed using the self-reported year of birth
Woman	Dummy based on self reported gender
Low education	Low level of education
Medium education	Medium level of education
High education	High level of education
Ethnic Roma	Dummy based on self-reported ethnicity
Informally employed	Self reported employment status
Log wage / month	Log of net monthly wages
Hours work / day	Number of hours usually worked per day
HH income / month	Net monthly household income
Years in Italy	Years spent in Italy since arrival
Fluent in Italian	Self reported proficiency in Italian
Minority religion	Dummy based on self-reported religious affiliation
Overall trust	Answer yes to "Most people can be trusted"
Negative Roma	Has negative a attitude towards Roma
Don't migrate	Romanians should not come to Italy anymore
Worsening opinion	Italian attitudes worsened in recent years
Deportation justified	Agrees with proposed deportation decree after "Tod di Quinto"
No Italian contacts	Has no contacts (friendships) with Italians
Poor health	Self reported poor health status
Tied migrant	Migrated following a family member
Migration negative	Negative attitude towards migrating to Italy
Roma neighbour	Does not want Roma people as neighbours
Annual remittances	Usual amount of remittances send home per year
Owens house in Ro.	Owner of a house/flat in Romania
Owens land in Ro.	Owner of land in Romania
Share foreign born (Istat)	Share of foreign born in the respondent's region of residence in Italy
Share Ro. migrants (Istat)	Share of Romanians in the respondent's region of residence in Italy
Unemployment rate (Istat)	Unemployment rate in the respondent's region of residence in Italy

B Fixed and random effects results

For our dependent variable, "settlement intentions in Italy", we have valid observations for 1,063 Romanian migrants included in our sample. Table A2 provides the number of observations for each group and period (based on retrospective answers).

	Before "Tor di Quinto"	After "Tor di Quinto"	Total
<i>Treatment group</i>			
Non-Mediaset	565	565	1,130
<i>Control group</i>			
Mediaset	498	498	996
<i>Total</i>	1,063	1,063	2,126

Table A3 describes the variation of our dependent variable ("settlement intentions in Italy"). We use the panel dimension of the data in our DiD method. In addition, Table A4 provides the results of panel models with individual fixed and random effects. The estimated coefficients are very similar to those reported in the DiD analysis.

<i>Settlement intentions</i>	Mean	Std. Dev.	Min	Max	Observations
overall	.577	.494	0	1	N = 2,126
between		.453	0	1	n = 1,063
within		.196	.077	1	T = 2

The random effects model reported in table A4 includes all covariates from Table 3, column 5 in the paper.

	Fixed effects	Random effects
Post x Non-mediaset	-.0975	-.0999
	(.002)	(.022)
Observations	2,126	2,126

Notes: The dependent variable is settlement intentions in Italy. It equals one if migrants plan to stay in Italy on a medium or long term basis with no concrete plans to return in the next twelve months. Standard errors in parentheses.

C Combined Matching and DiD results (MDiD)

Table A5: Combined Matching DiD without covariates

Media consumption	Before "Tor di Quinto" (1)	After "Tor di Quinto" (2)	Difference (2) – (1) (3)	Diff.-in- differences (4)
<i>Treatment group</i>				
Non-Mediasset [N = 1, 130]	.664 (.021)	.464 (.021)	-.200 (.022)	
<i>Control group</i>				
Mediasset [N = 996]	.645 (.022)	.542 (.059)	-.102 (.041)	-.098 (0.042)

Notes: The table reports results from Kernel-based Propensity Score Matching DiD.

Standard errors in parentheses.

Total observations (N) include valid pre- and post- answers for n=1,063 Romanian migrants.

Table A6: Combined Matching DiD with covariates

Media consumption	Before "Tor di Quinto" (1)	After "Tor di Quinto" (2)	Difference (2) – (1) (3)	Diff.-in- differences (4)
<i>Treatment group</i>				
Non-Mediasset [N = 1, 100]	.618 (.059)	.416 (.059)	-.202 (.030)	
<i>Control group</i>				
Mediasset [N = 982]	.586 (.059)	.484 (.059)	-.102 (.040)	-.100 (.042)

Notes: The table reports results from Kernel-based Propensity Score Matching DiD.

Standard errors in parentheses.

Total observations (N) include valid pre- and post- answers for n=1,041 Romanian migrants.

Table A7 lists those covariates used in our model for which we had statistically significant differences between the treatment and control groups (as reported in Table 1). We show the distribution of these variables before and after our matching procedure. After the matching procedure, the means of the pre-treatment variables become very similar for the two groups (the means are exactly the same for the other variables from Table 1 not shown here). There are no statistically significant differences between migrants exposed and those not exposed to Mediasset. We obtain the same results using standardised means.

Table A7: Quality of matching

Variable	Unmatched (Matched)	Mean		t-test	
		Control group (Mediaset)	Treated group (No Mediaset)	t-value	p-value
Age	Unmatched	32.060	33.281	-2.210	0.028
	Matched	32.318	33.765	-1.630	0.104
Low education	Unmatched	0.106	0.150	-2.130	0.033
	Matched	0.100	0.088	0.370	0.711
Medium education	Unmatched	0.791	0.673	4.370	0.000
	Matched	0.818	0.847	-0.720	0.469
High education	Unmatched	0.102	0.177	-3.490	0.000
	Matched	0.082	0.065	0.620	0.534
Ethnic Roma	Unmatched	0.084	0.119	-1.840	0.066
	Matched	0.071	0.106	-1.150	0.253
Informally employed	Unmatched	0.235	0.343	-3.900	0.000
	Matched	0.335	0.341	-0.110	0.909
Log wage / month	Unmatched	6.985	6.902	2.430	0.015
	Matched	6.947	6.895	1.170	0.244
Year in Italy	Unmatched	4.547	3.809	3.640	0.000
	Matched	3.347	3.218	0.710	0.480
Fluent in Italian	Unmatched	0.755	0.699	2.040	0.042
	Matched	0.688	0.618	1.370	0.173
Negative to Roma	Unmatched	0.759	0.687	2.630	0.009
	Matched	0.747	0.753	-0.120	0.901
Poor health	Unmatched	0.139	0.177	-1.710	0.087
	Matched	0.147	0.112	0.970	0.334
Owns land in Ro.	Unmatched	0.269	0.320	-1.830	0.068
	Matched	0.294	0.259	0.730	0.468
Share foreign born	Unmatched	6.577	6.409	2.230	0.026
	Matched	6.529	6.487	0.380	0.705
Share Ro. migrants	Unmatched	25.798	24.049	2.790	0.005
	Matched	27.611	27.590	0.020	0.984
Unemployment rate	Unmatched	4.365	4.769	-3.500	0.000
	Matched	4.636	4.740	-0.660	0.508