Replication File

```
#install.packages("tidyverse")
#install.packages("haven")
#install.packages("estimatr")
#install.packages("texreg")
#install.packages("sjPlot")
#install.packages("margins")
#install.packages("mgcv")
#install.packages("statar")
#install.packages("lfe")
#install.packages("plm")
#install.packages("lmtest")
#install.packages("ggpubr")
#install.packages("foreign")




library(tidyverse)
```

```
## -- Attaching packages --------------------------------------- tidyverse 1.3.0 --

## v ggplot2 3.3.5     v purrr   0.3.4
## v tibble  3.1.3     v dplyr   1.0.5
## v tidyr   1.1.3     v stringr 1.4.0
## v readr   1.4.0     v forcats 0.5.1

## -- Conflicts ------------------------------------------ tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()    masks stats::lag()
```

```
library(haven)
library(estimatr)
library(texreg)
```

```
## Version:  1.37.5
## Date:     2020-06-17
## Author:   Philip Leifeld (University of Essex)
##
## Consider submitting praise using the praise or praise_interactive functions.
## Please cite the JSS article in your publications -- see citation("texreg").

##
## Attaching package: 'texreg'
```

```
## The following object is masked from 'package:tidyr':
##
##     extract
```

```
library(sjPlot)
```

```
## Registered S3 methods overwritten by 'parameters':
##   method                           from
##   as.double.parameters_kurtosis    datawizard
##   as.double.parameters_skewness    datawizard
##   as.double.parameters_smoothness  datawizard
##   as.numeric.parameters_kurtosis   datawizard
##   as.numeric.parameters_skewness   datawizard
##   as.numeric.parameters_smoothness datawizard
##   print.parameters_distribution    datawizard
##   print.parameters_kurtosis        datawizard
##   print.parameters_skewness        datawizard
##   summary.parameters_kurtosis      datawizard
##   summary.parameters_skewness      datawizard
```

```
library(margins)
library(mgcv)
```

```
## Loading required package: nlme
```

```
##
## Attaching package: 'nlme'
```

```
## The following object is masked from 'package:dplyr':
##
##     collapse
```

```
## This is mgcv 1.8-33. For overview type 'help("mgcv-package")'.
```

```
library(statar)
library(lfe)
```

```
## Loading required package: Matrix
```

```
##
## Attaching package: 'Matrix'
```

```
## The following objects are masked from 'package:tidyr':
##
##     expand, pack, unpack
```

```
library(plm)
```

```
##
## Attaching package: 'plm'
```

```
## The following object is masked from 'package:lfe':
##
##     sargan

## The following objects are masked from 'package:dplyr':
##
##     between, lag, lead

library(lmtest)
```

```
## Loading required package: zoo

##
## Attaching package: 'zoo'

## The following objects are masked from 'package:base':
##
##     as.Date, as.Date.numeric

##
## Attaching package: 'lmtest'

## The following object is masked from 'package:lfe':
##
##     waldtest
```

```
library(ggpubr)
library(foreign)
library(xtable)

#-----------------------------------------

# Issues

# Text edits:

################################################################################
################################################################################
# Setup
################################################################################
################################################################################


#### Austria

austria <- read_dta("./data/Austria_final.dta")

control2 <- "+ educ_tertiary + avg_income + lab_pct_manufact_01 + lab_pct_unemp"
control3 <- "+ educ_tertiary + avg_income + lab_pct_manufact_01 + lab_pct_unemp + welfare_cap_06 +  heal
control4 <- "+ educ_tertiary + avg_income + lab_pct_manufact_01 + lab_pct_unemp + welfare_cap_06 +  heal
```

```
control_placebo <- "+ educ_tertiary + lab_pct_manufact_01"

spec <- "dv_pop_01*pct_noneu_06"
spec2 <- "factor(treat)*pct_noneu_06"

austria$treat <- as.factor(austria$manual_ph3_10_20)

austria_p <- read_dta("./data/Austria_panel.dta")

##### Vienna

vienna <- read_dta("./data/vienna_final.dta")
vienna_p <- read_dta("./data/vienna_panel.dta")

vcovar_string1 <- ""
vcovar_string2 <- "+ lab_pct_pensioners + pctforeign + log_voters + educ_tertiary  + pctforeign_delta +
vcovar_string3 <- "+ lab_pct_pensioners + pctforeign + log_voters + educ_tertiary  + pctforeign_delta +


# GAM coloration
newDef <- newDef2 <- deparse(vis.gam)
newDef[grep("gray\\(seq\\(",newDef)] <- " colfunc <- colorRampPalette(c(\"white\",\"cyan\", \"dodgerblu
vis.gam2 <- eval(parse(text=newDef))


################################################################################
################################################################################
# Main Text
################################################################################
################################################################################

########################
### Figure 1
########################

par(mfrow=c(1,2))
data <- austria
rugz <- data$dv_pop_01

topmax <- 50
uspan <- 1
x <- data$dv_pop_01*100
y <- data$d_rr_06- mean(data$d_rr_06,na.rm=T)
y <- y *100
plot(x,y,cex=.3,xlab="% Adults in Public Housing",ylab="Change Vote Share (Demeaned)",xlim=c(0,50),ylim=
lo <- loess(y~x,span=uspan)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='blue', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("lightblue",alpha.f=0.4),border=NA)
```

```
y <- data$d_rr_02 - mean(data$d_rr_02,na.rm=T)
y <- y *100
lo <- loess(y~x,span=uspan)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='black', lty=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("lightgray",alpha.f=0.4),border=NA)

y <- data$d_eu_rr_04 - mean(data$d_eu_rr_04,na.rm=T)
y <- y *100
lo <- loess(y~x,span=uspan)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='gray50', lty=2)

y <- data$d_rr_94_99 - mean(data$d_rr_94_99,na.rm=T)
y <- y *100
lo <- loess(y~x,span=uspan)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='black', lty=3)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("darkgray",alpha.f=0.4),border=NA)
rug(rugz*100)
```

```
## Warning in rug(rugz * 100): some values will be clipped
```

```
legend("topleft", c(" 2002 - 2006 Legislative Election"," 1999 - 2002 Legislative Election"," 1994 - 199
```

```
data <- austria
data <- subset(data, data$pct_noneu_06 < .18 & data$dv_pop_01 < .55)  # Trim outliers
data$y <- data$d_rr_06 - mean(data$d_rr_06 ,na.rm=T)

newDef <- deparse(vis.gam)
newDef[grep("gray\\(seq\\(",newDef)] <- " colfunc <- colorRampPalette(c(\"white\", \"dodgerblue\")); pal
vis.gam2 <- eval(parse(text=newDef))
data$dv_pop_01 <- data$dv_pop_01 *100
data$pct_noneu_06 <- data$pct_noneu_06 *100
mod.gam <- gam(y ~ s(dv_pop_01,pct_noneu_06,sp=1.5),data=data)
vis.gam2(mod.gam,plot.type="contour",color="gray",main="",xlab="% Adults in Public Housing",ylab="% Non
rug(rugz*100)
```

```
## Warning in rug(rugz * 100): some values will be clipped
```

```
rug(data$pct_noneu_06,side=2)


######################
```

```r
### Table 1
########################

fit1<- lm_robust(formula(paste0("d_rr_06 ~",spec)),data=austria)
fit2<- lm_robust(formula(paste0("d_rr_06 ~",spec,control2)),data=austria)
fit3<- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)),data=austria)
fit4<- lm_robust(formula(paste0("d_rr_06 ~",spec2)),data=austria)
fit5<- lm_robust(formula(paste0("d_rr_06 ~",spec2,control4)),data=austria)

fit6<- lm_robust(formula(paste0("d_rr_94_99 ~",spec,control_placebo)),data=austria)
fit7 <- lm_robust(formula(paste0("d_rr_02 ~",spec,control_placebo)),data=austria)
fit8<- lm_robust(formula(paste0("d_eu_rr_04 ~",spec,control_placebo)),data=austria)

# All as regression table
texreg(list(fit1,fit2,fit3,fit4,fit5,fit6,fit7,fit8), include.ci = FALSE,
       caption.above=TRUE,
       include.rsquared = FALSE,
       include.adjrs = FALSE,
       include.groups = FALSE,
       stars=.05,
       digits=2, scalebox=0.75, booktabs=TRUE,  use.packages = FALSE,
       caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.75}{
## \begin{tabular}{l c c c c c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 & Model 7 & Model 8 \\
## \midrule
## (Intercept)                  & $0.04^{*}$ & $0.01$      & $0.01^{*}$  & $0.04^{*}$ & $0.01$      & $
##                              & $(0.00)$   & $(0.01)$    & $(0.01)$    & $(0.00)$   & $(0.01)$    & $
## dv\_pop\_01                  & $0.02^{*}$ & $0.01$      & $0.01$      &            &             & $
##                              & $(0.01)$   & $(0.01)$    & $(0.01)$    &            &             & $
## pct\_noneu\_06               & $-0.02$    & $-0.07^{*}$ & $-0.06^{*}$ & $0.02$     & $-0.03$     & $
##                              & $(0.03)$   & $(0.03)$    & $(0.03)$    & $(0.03)$   & $(0.03)$    & $
## dv\_pop\_01:pct\_noneu\_06   & $0.67^{*}$ & $0.85^{*}$  & $0.78^{*}$  &            &             & $
##                              & $(0.17)$   & $(0.18)$    & $(0.19)$    &            &             & $
## educ\_tertiary               &            & $-0.04$     & $-0.04$     &            & $-0.05$     & $
##                              &            & $(0.02)$    & $(0.03)$    &            & $(0.03)$    & $
## avg\_income                  &            & $0.00^{*}$  & $0.00^{*}$  &            & $0.00^{*}$  &
##                              &            & $(0.00)$    & $(0.00)$    &            & $(0.00)$    &
## lab\_pct\_manufact\_01       &            & $0.00$      & $0.00$      &            & $0.00$      & $
##                              &            & $(0.01)$    & $(0.01)$    &            & $(0.01)$    & $
## lab\_pct\_unemp              &            & $0.01$      & $0.03$      &            & $0.05$      &
##                              &            & $(0.06)$    & $(0.06)$    &            & $(0.06)$    &
## welfare\_cap\_06             &            &             & $0.00^{*}$  &            & $0.00^{*}$  &
##                              &            &             & $(0.00)$    &            & $(0.00)$    &
## health\_cap\_06              &            &             & $0.00$      &            & $0.00$      &
##                              &            &             & $(0.00)$    &            & $(0.00)$    &
## education\_cap\_06           &            &             & $-0.00^{*}$ &            & $-0.00^{*}$ &
```

```
##                                 &            &            & $(0.00)$    &            & $(0.00)$    &
## foreignborn\_delta               &            &            & $0.03$      &            & $0.05$      &
##                                 &            &            & $(0.05)$    &            & $(0.05)$    &
## factor(treat)2                  &            &            &             & $0.01^{*}$ & $0.00$      &
##                                 &            &            &             & $(0.00)$   & $(0.00)$    &
## factor(treat)3                  &            &            &             & $-0.01$    & $-0.01^{*}$ &
##                                 &            &            &             & $(0.00)$   & $(0.00)$    &
## factor(treat)2:pct\_noneu\_06   &            &            &             & $-0.00$    & $0.01$      &
##                                 &            &            &             & $(0.06)$   & $(0.06)$    &
## factor(treat)3:pct\_noneu\_06   &            &            &             & $0.30^{*}$ & $0.30^{*}$  &
##                                 &            &            &             & $(0.06)$   & $(0.06)$    &
## \midrule
## Num. obs.                       & $2373$     & $2372$     & $2369$      & $2373$     & $2369$      & $
## RMSE                            & $0.03$     & $0.03$     & $0.03$      & $0.03$     & $0.03$      & $
## \bottomrule
## \multicolumn{9}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
# Table SM6 in Appendix
texreg(list(fit2,fit3,fit5), include.ci = FALSE,
       caption.above=TRUE,
       include.rsquared = FALSE,
       include.adjrs = FALSE,
       include.groups = FALSE,
       stars=.05,
       digits=2, scalebox=0.75, booktabs=TRUE,  use.packages = FALSE,
       caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.75}{
## \begin{tabular}{l c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 \\
## \midrule
## (Intercept)                     & $0.01$      & $0.01^{*}$  & $0.01$      \\
##                                 & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## dv\_pop\_01                     & $0.01$      & $0.01$      &             \\
##                                 & $(0.01)$    & $(0.01)$    &             \\
## pct\_noneu\_06                  & $-0.07^{*}$ & $-0.06^{*}$ & $-0.03$     \\
##                                 & $(0.03)$    & $(0.03)$    & $(0.03)$    \\
## educ\_tertiary                  & $-0.04$     & $-0.04$     & $-0.05$     \\
##                                 & $(0.02)$    & $(0.03)$    & $(0.03)$    \\
## avg\_income                     & $0.00^{*}$  & $0.00^{*}$  & $0.00^{*}$  \\
##                                 & $(0.00)$    & $(0.00)$    & $(0.00)$    \\
## lab\_pct\_manufact\_01          & $0.00$      & $0.00$      & $0.00$      \\
##                                 & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## lab\_pct\_unemp                 & $0.01$      & $0.03$      & $0.05$      \\
```

```
##                                & $(0.06)$    & $(0.06)$    & $(0.06)$    \\
## dv\_pop\_01:pct\_noneu\_06    & $0.85^{*}$  & $0.78^{*}$  &              \\
##                                & $(0.18)$    & $(0.19)$    &              \\
## welfare\_cap\_06              &             & $0.00^{*}$  & $0.00^{*}$  \\
##                                &             & $(0.00)$    & $(0.00)$    \\
## health\_cap\_06               &             & $0.00$      & $0.00$      \\
##                                &             & $(0.00)$    & $(0.00)$    \\
## education\_cap\_06            &             & $-0.00^{*}$ & $-0.00^{*}$ \\
##                                &             & $(0.00)$    & $(0.00)$    \\
## foreignborn\_delta            &             & $0.03$      & $0.05$      \\
##                                &             & $(0.05)$    & $(0.05)$    \\
## factor(treat)2                &             &             & $0.00$      \\
##                                &             &             & $(0.00)$    \\
## factor(treat)3                &             &             & $-0.01^{*}$ \\
##                                &             &             & $(0.00)$    \\
## factor(treat)2:pct\_noneu\_06 &             &             & $0.01$      \\
##                                &             &             & $(0.06)$    \\
## factor(treat)3:pct\_noneu\_06 &             &             & $0.30^{*}$  \\
##                                &             &             & $(0.06)$    \\
## \midrule
## Num. obs.                     & $2372$      & $2369$      & $2369$      \\
## RMSE                          & $0.03$      & $0.03$      & $0.03$      \\
## \bottomrule
## \multicolumn{4}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#######################
### Figure 2 - Vacancy
#######################

data2 <- subset(austria,dv_pop_01 > 0)

data_nogrow <- subset(data2,citizen_eu_growth_pct < 0)

  fit2 <- lm_robust(formula(paste0("d_rr_06 ~ pct_noneu_06*vacancy_01_public+ dv_pop_01",control2)), da
  a <- plot_model(fit2,type="pred",legend.title="Vacancy Rate",color="bw",terms=c("pct_noneu_06 [0, .18]
      ggtitle("Shrinking Eligible Population") + xlab("% Non-EU Residents") + ylab("Change Vote Share (
    geom_rug(data=subset(data_nogrow,pct_noneu_06<.2),aes(x = pct_noneu_06), inherit.aes = F) + ylim(0,
    theme_minimal() + xlim(0,.18) +
    theme(plot.title = element_text(size = 11))
```

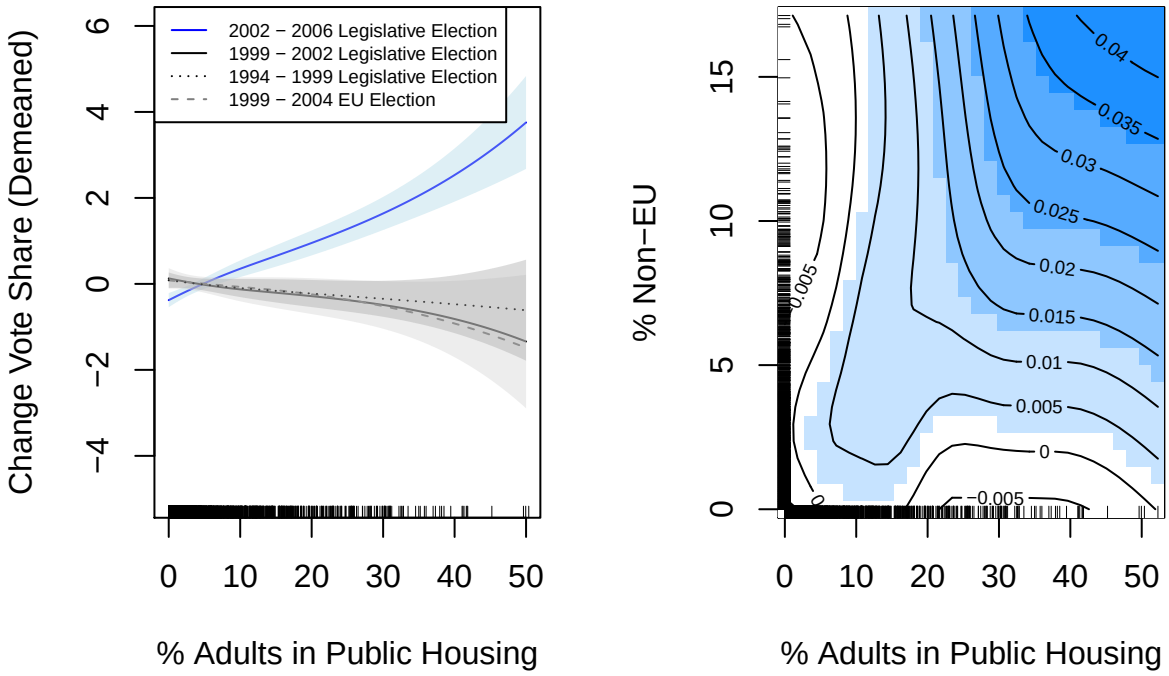
```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

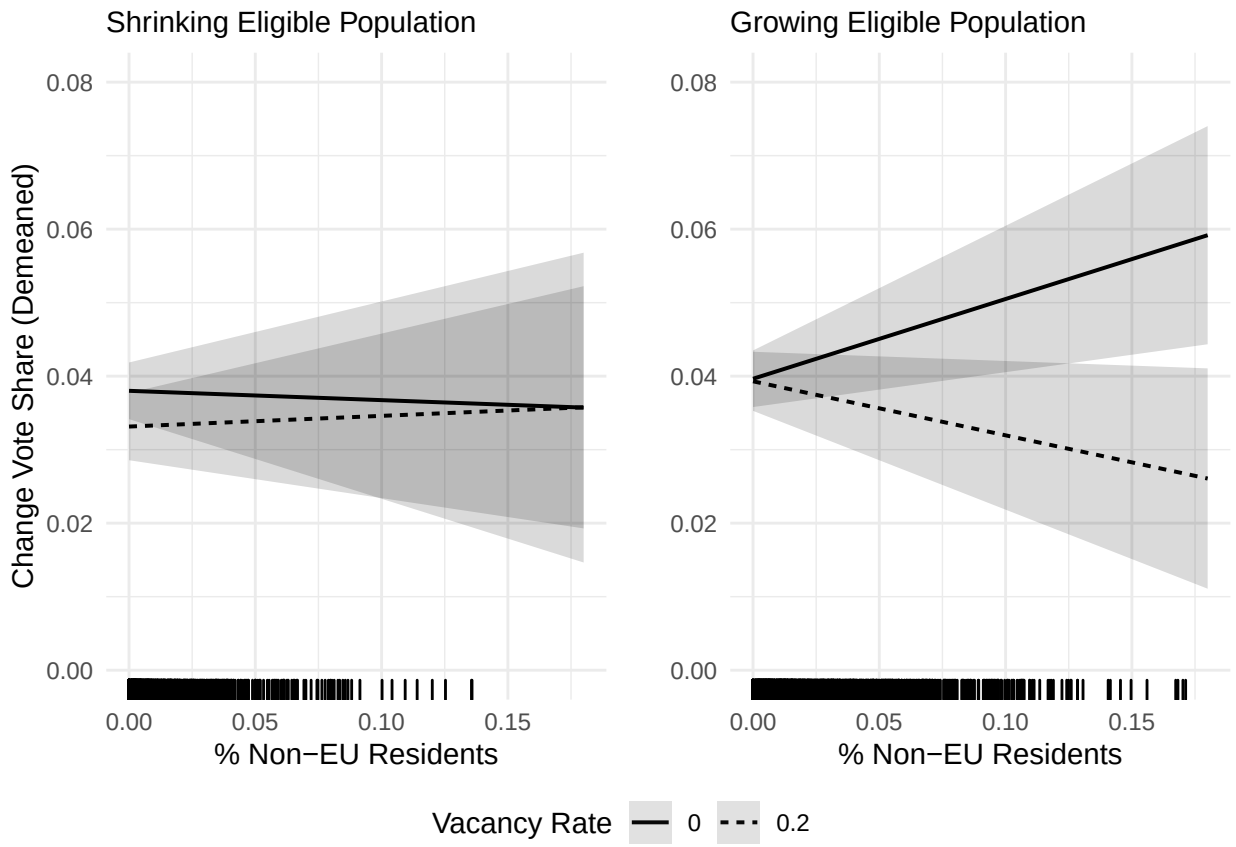
```
data_grow <- subset(data2,citizen_eu_growth_pct > 0)

  fit1 <- lm_robust(formula(paste0("d_rr_06 ~ pct_noneu_06*vacancy_01_public + dv_pop_01",control2)), da
  b <- plot_model(fit1,type="pred",legend.title="Vacancy Rate",color="bw",terms=c("pct_noneu_06 [0, .18]
    ggtitle("Growing Eligible Population") + xlab("% Non-EU Residents") + ylab("")+
```

```
    geom_rug(data=subset(data_grow,pct_noneu_06<.2),aes(x = pct_noneu_06), inherit.aes = F) + ylim(0,.08
    theme_minimal() + xlim(0,.18) +
    theme(plot.title = element_text(size = 11))
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
ggpubr::ggarrange(a,b,ncol=2,common.legend=TRUE,legend="bottom")
```






```
# Table SM 7
texreg(list(fit1,fit2), include.ci = FALSE,
       caption.above=TRUE,
       include.rsquared = FALSE,
       include.adjrs = FALSE,
       include.groups = FALSE,
       stars=.05,
       digits=2, scalebox=0.75, booktabs=TRUE,  use.packages = FALSE,
       caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.75}{
## \begin{tabular}{l c c}
## \toprule
##  & Model 1 & Model 2 \\
## \midrule
## (Intercept)                          & $0.02^{*}$  & $0.01$     \\
##                                      & $(0.01)$    & $(0.01)$   \\
## pct\_noneu\_06                       & $0.11^{*}$  & $-0.01$    \\
##                                      & $(0.05)$    & $(0.07)$   \\
## vacancy\_01\_public                  & $-0.00$     & $-0.02$    \\
##                                      & $(0.01)$    & $(0.01)$   \\
## dv\_pop\_01                          & $0.06^{*}$  & $0.01$     \\
```

```
##                                     & $(0.01)$    & $(0.02)$   \\
## educ\_tertiary                      & $-0.12^{*}$ & $0.15$     \\
##                                     & $(0.05)$    & $(0.09)$   \\
## avg\_income                         & $0.00^{*}$  & $0.00$     \\
##                                     & $(0.00)$    & $(0.00)$   \\
## lab\_pct\_manufact\_01              & $-0.04^{*}$ & $0.04^{*}$ \\
##                                     & $(0.01)$    & $(0.02)$   \\
## lab\_pct\_unemp                     & $-0.10$     & $0.11$     \\
##                                     & $(0.09)$    & $(0.13)$   \\
## pct\_noneu\_06:vacancy\_01\_public & $-0.91^{*}$ & $0.14$     \\
##                                     & $(0.30)$    & $(0.30)$   \\
## \midrule
## Num. obs.                           & $731$       & $578$      \\
## RMSE                                & $0.03$      & $0.03$     \\
## \bottomrule
## \multicolumn{3}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

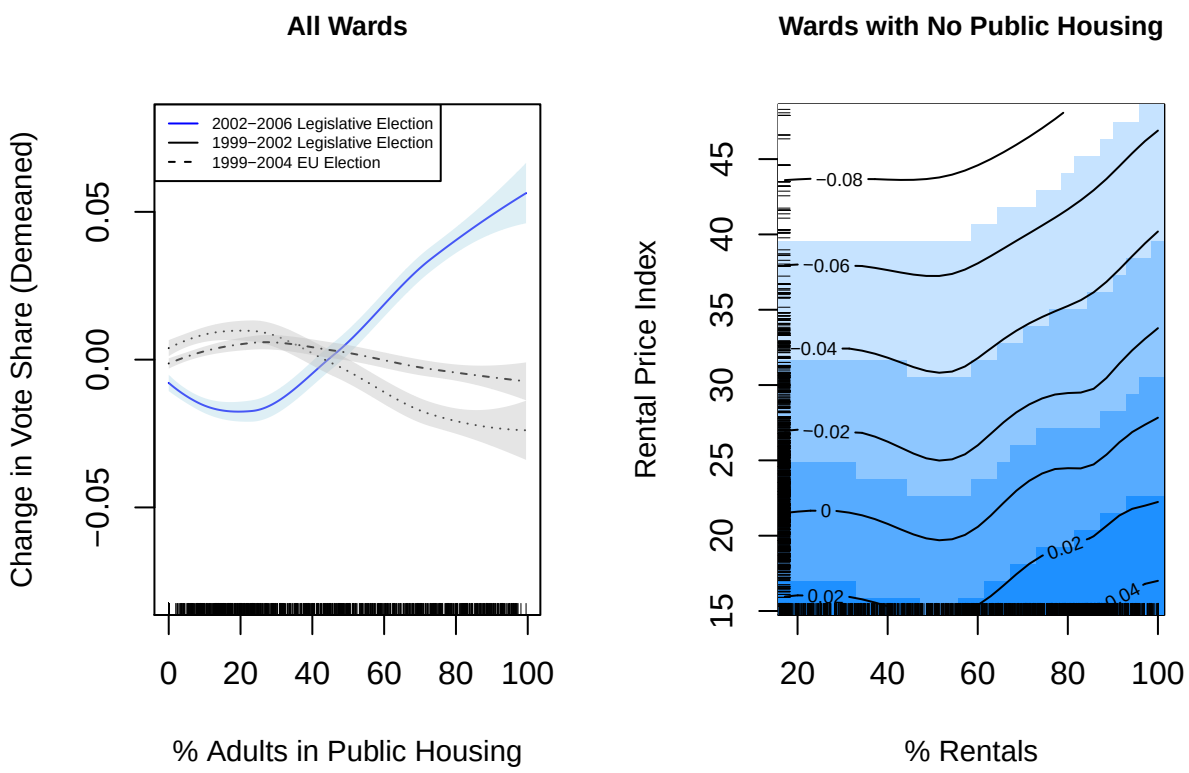
```
#########################
### Figure 3
#########################

span <- 1
addlines <- function(data,yvar,xvar,lty){
  data <- as.data.frame(data)
  x <-   data[,xvar]*100
  y <-   data[,yvar]- mean( data[,yvar],na.rm=T)
  lo <- loess(y~x,span=span)
  xl <- seq(min(x,na.rm=T),max(x,na.rm=T), (max(x,na.rm=T) - min(x,na.rm=T))/1000)
  pred.c <- predict(lo,xl,se=T)
  lines(xl, pred.c$fit, col='black', lwd=1,lty=lty)
  min <- pred.c$fit -  pred.c$s*1.96
  max <- pred.c$fit +  pred.c$s*1.96
  polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("gray",alpha.f=0.4),border=NA)

}

par(mfrow=c(1,2))
data <- vienna

x <-  data$pctpublic_w_zsp*100
y <-  data$dv - mean(data$dv,na.rm=T)

plot(x,y,cex=.3,xlab="% Adults in Public Housing",ylab="Change in Vote Share (Demeaned)",col="gray",yli
lo <- loess(y~x,span=1)
xl <- seq(min(x,na.rm=T),max(x,na.rm=T), (max(x,na.rm=T) - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='blue', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
```

```
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("lightblue",alpha.f=0.4),border=NA)
rug(x)

addlines(vienna,"d_02","pctpublic_w_zsp",3)
addlines(vienna,"eu_rr_delta","pctpublic_w_zsp",4)
legend("topleft", c("2002-2006 Legislative Election","1999-2002 Legislative Election","1999-2004 EU Ele

data$pctrental <-data$pctrental*100
mod.gam <- gam(dv2 ~ s(private_price_w,pctrental,sp=3) + log_voters + pctforeign ,data=subset(data,pctpu
vis.gam2(mod.gam,plot.type="contour",view=c("pctrental","private_price_w"),cex.main=.85,cex.lab=.9,main=
rug(data$pctrental)
```

```
## Warning in rug(data$pctrental): some values will be clipped
```

```
rug(data$private_price_w,side=2)
```

```
## Warning in rug(data$private_price_w, side = 2): some values will be clipped
```




```
########################
### Table 2
########################



fit1a<- lm_robust(formula(paste0("dv ~  (pctrental + pctpublic_w_zsp)",vcovar_string1)),data=vienna,clus
```

```
## Warning in eval(quote({: Some observations have missingness in the cluster
## variable(s) but not in the outcome or covariates. These observations have been
## dropped.
```

```
fit1b<- lm_robust(formula(paste0("dv ~  (pctrental + pctpublic_w_zsp)",vcovar_string3)),data=vienna,clus

fit2a<- lm_robust(formula(paste0("dv ~  private_price_w_s*pctrental + pctpublic_w_zsp",vcovar_string1))
```

```
## Warning in eval(quote({: Some observations have missingness in the cluster
## variable(s) but not in the outcome or covariates. These observations have been
## dropped.
```

```
fit2b<- lm_robust(formula(paste0("dv ~  private_price_w_s*pctrental + pctpublic_w_zsp",vcovar_string2))

fit3<- lm_robust(formula(paste0("d_99 ~  private_price_w_s*(pctrental) + pctpublic_w_zsp",vcovar_string
```

```
## Warning in eval(quote({: Some observations have missingness in the cluster
## variable(s) but not in the outcome or covariates. These observations have been
## dropped.
```

```
fit4<- lm_robust(formula(paste0("d_02 ~  private_price_w_s*(pctrental) + pctpublic_w_zsp",vcovar_string
```

```
## Warning in eval(quote({: Some observations have missingness in the cluster
## variable(s) but not in the outcome or covariates. These observations have been
## dropped.
```

```
fit5<- lm_robust(formula(paste0("eu_rr_delta ~  private_price_w_s*(pctrental) + pctpublic_w_zsp",vcovar_
```

```
## Warning in eval(quote({: Some observations have missingness in the cluster
## variable(s) but not in the outcome or covariates. These observations have been
## dropped.
```

```
texreg(list(
  fit1a,fit1b,fit2a,fit2b,fit3,fit4,fit5),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  include.groups = FALSE,
  stars = c(.05),
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c c c c}
## \toprule
```

```
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 & Model 7 \\
## \midrule
## (Intercept)                    & $0.04^{*}$ & $0.08$      & $0.05^{*}$  & $0.08$      & $0.04^{*}$  &
##                                & $(0.01)$   & $(0.11)$    & $(0.01)$    & $(0.11)$    & $(0.01)$    &
## pctrental                      & $0.03^{*}$ & $0.04^{*}$  & $0.03^{*}$  & $0.04^{*}$  & $0.00$      &
##                                & $(0.01)$   & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    &
## pctpublic\_w\_zsp              & $0.09^{*}$ & $0.08^{*}$  & $0.07^{*}$  & $0.08^{*}$  & $0.02^{*}$  &
##                                & $(0.01)$   & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    &
## lab\_pct\_pensioners           &            & $-0.04$     &             & $-0.05$     &             &
##                                &            & $(0.13)$    &             & $(0.13)$    &             &
## pctforeign                     &            & $-0.09$     &             & $-0.09$     &             &
##                                &            & $(0.05)$    &             & $(0.05)$    &             &
## log\_voters                    &            & $-0.00$     &             & $-0.00$     &             &
##                                &            & $(0.01)$    &             & $(0.01)$    &             &
## educ\_tertiary                 &            & $0.48$      &             & $0.66$      &             &
##                                &            & $(0.98)$    &             & $(1.00)$    &             &
## pctforeign\_delta              &            & $0.02$      &             & $0.01$      &             &
##                                &            & $(0.27)$    &             & $(0.27)$    &             &
## private\_price\_w\_s           &            & $-0.02^{*}$ & $-0.02^{*}$ & $-0.01^{*}$ & $-0.01^{*}$ &
##                                &            & $(0.00)$    & $(0.00)$    & $(0.00)$    & $(0.00)$    &
## lab\_pct\_active               &            & $-0.01$     &             & $-0.01$     &             &
##                                &            & $(0.12)$    &             & $(0.12)$    &             &
## private\_price\_w\_s:pctrental &            &             & $-0.01$     & $-0.01$     & $0.01$      &
##                                &            &             & $(0.01)$    & $(0.01)$    & $(0.00)$    &
## \midrule
## Num. obs.                      & $1782$     & $1782$      & $1782$      & $1782$      & $1778$      &
## RMSE                           & $0.04$     & $0.04$      & $0.04$      & $0.04$      & $0.04$      &
## N Clusters                     & $243$      & $243$       & $243$       & $243$       & $243$       &
## \bottomrule
## \multicolumn{8}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#########################
### Figure 4
#########################

vcovar_string4 <- "+ lab_pct_pensioners + pctforeign + log_voters + educ_tertiary  + pctforeign_delta"

# Uses weighting measure at the zahlbezirk level due to to match weighting of price variable
data <- vienna
fit1<- lm_robust(formula(paste0("dv2 ~ private_price_w*yearrenovated_w",vcovar_string4)),weights=pctpubl
summary(fit1)
```

```
##
## Call:
## lm_robust(formula = formula(paste0("dv2 ~ private_price_w*yearrenovated_w",
##     vcovar_string4)), data = data, weights = pctpublic_w)
##
## Weighted, Standard error type:  HC2
##
```

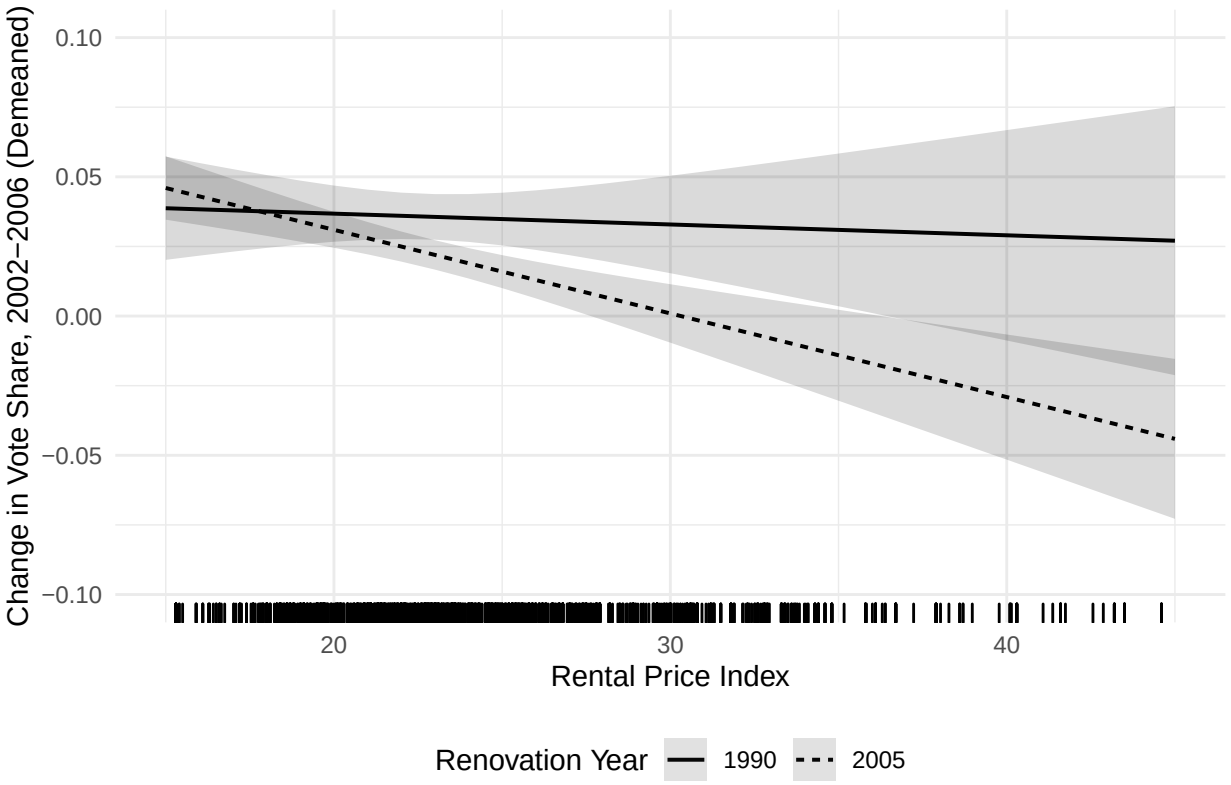
```
## Coefficients:
##                                   Estimate Std. Error t value Pr(>|t|)
## (Intercept)                     -5.984e+00   4.294035 -1.3936  0.16407
## private_price_w                  3.464e-01   0.186047  1.8621  0.06318
## yearrenovated_w                  3.099e-03   0.002151  1.4406  0.15033
## lab_pct_pensioners              -1.434e-02   0.042397 -0.3383  0.73527
## pctforeign                      -4.735e-02   0.065851 -0.7190  0.47249
## log_voters                      -1.786e-02   0.010658 -1.6760  0.09436
## educ_tertiary                   -1.062e+01   4.684151 -2.2664  0.02386
## pctforeign_delta                -3.190e-01   0.460182 -0.6931  0.48856
## private_price_w:yearrenovated_w -1.743e-04   0.000093 -1.8740  0.06152
##                                   CI Lower   CI Upper  DF
## (Intercept)                     -14.420586  2.453e+00 499
## private_price_w                  -0.019096  7.120e-01 499
## yearrenovated_w                  -0.001127  7.325e-03 499
## lab_pct_pensioners               -0.097641  6.895e-02 499
## pctforeign                       -0.176724  8.203e-02 499
## log_voters                       -0.038804  3.077e-03 499
## educ_tertiary                   -19.819051 -1.413e+00 499
## pctforeign_delta                 -1.223092  5.852e-01 499
## private_price_w:yearrenovated_w  -0.000357  8.439e-06 499
##
## Multiple R-squared:  0.1338 ,    Adjusted R-squared:   0.12
## F-statistic: 9.542 on 8 and 499 DF,  p-value: 2.521e-12
```

```
a<- plot_model(fit1,type="pred",terms=c("private_price_w [15:50]" ,"yearrenovated_w [1990, 2005]"),leger
  theme_minimal() + theme(legend.position="bottom") + geom_rug(data=data,aes(x = private_price_w), inhe
  ggtitle("") + xlab("Rental Price Index") +ylab("Change in Vote Share, 2002-2006 (Demeaned)")  + xlim(
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
a
```

```
## Warning: Removed 10 row(s) containing missing values (geom_path).
```




```
fit2<- lm_robust(formula(paste0("dv2 ~ private_price_w*sizeunder60_w",vcovar_string4)),weights=pctpublic
summary(fit2)
```

```
##
## Call:
## lm_robust(formula = formula(paste0("dv2 ~ private_price_w*sizeunder60_w",
##     vcovar_string4)), data = data, weights = pctpublic_w)
##
## Weighted, Standard error type:  HC2
##
## Coefficients:
##                               Estimate Std. Error t value  Pr(>|t|)   CI Lower
## (Intercept)                   0.274965   0.056467  4.8695 1.218e-06   0.164217
## private_price_w              -0.005980   0.001006 -5.9452 3.317e-09  -0.007953
## sizeunder60_w                -0.161043   0.059053 -2.7271 6.452e-03  -0.276863
## lab_pct_pensioners           -0.034748   0.035620 -0.9755 3.294e-01  -0.104609
## pctforeign                   -0.142019   0.050466 -2.8142 4.945e-03  -0.240998
## log_voters                   -0.014753   0.007369 -2.0020 4.543e-02  -0.029206
## educ_tertiary                -4.602355   5.036166 -0.9139 3.609e-01 -14.479802
## pctforeign_delta             -0.226780   0.315851 -0.7180 4.729e-01  -0.846259
## private_price_w:sizeunder60_w  0.008506   0.002422  3.5126 4.549e-04   0.003757
##                                CI Upper   DF
## (Intercept)                   0.3857126 1773
## private_price_w               -0.0040073 1773
## sizeunder60_w                 -0.0452230 1773
```

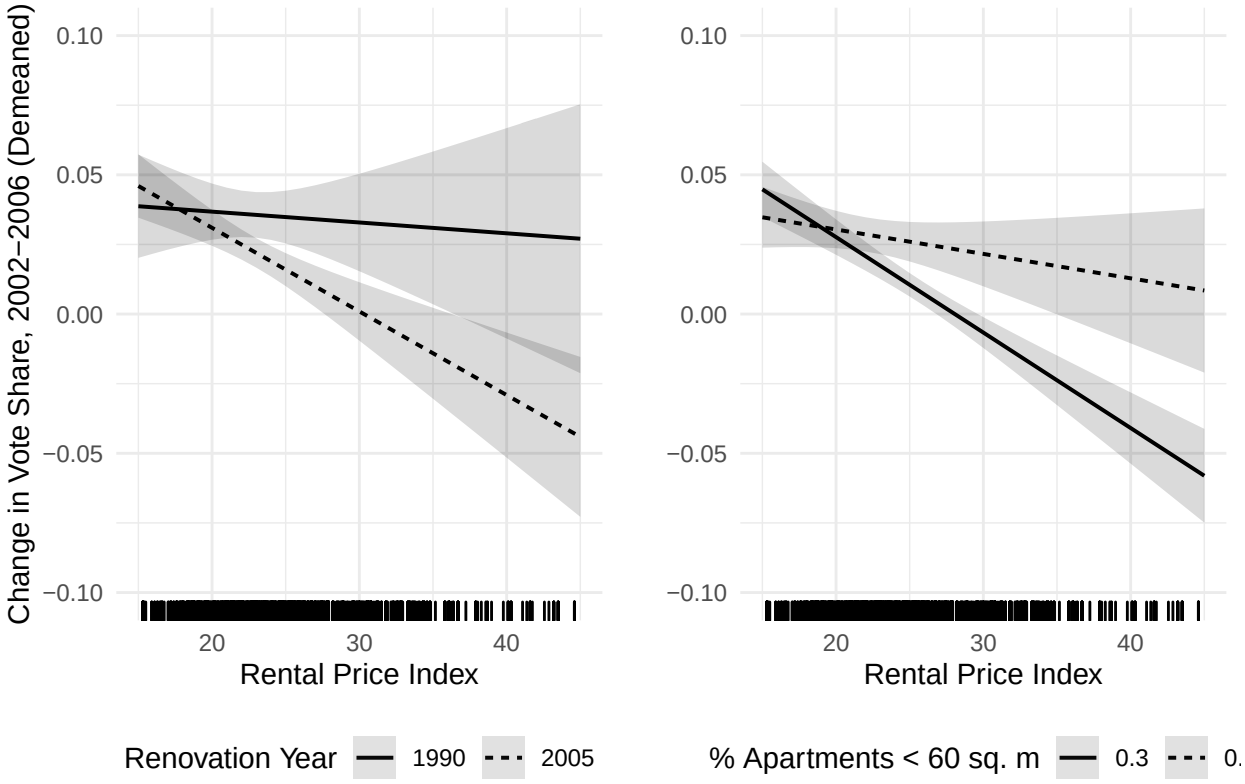
```
## lab_pct_pensioners             0.0351132 1773
## pctforeign                    -0.0430398 1773
## log_voters                    -0.0003002 1773
## educ_tertiary                  5.2750924 1773
## pctforeign_delta               0.3926990 1773
## private_price_w:sizeunder60_w  0.0132558 1773
##
## Multiple R-squared:  0.2151 ,    Adjusted R-squared:  0.2116
## F-statistic: 32.54 on 8 and 1773 DF,  p-value: < 2.2e-16
```

```
b<- plot_model(fit2,type="pred",terms=c("private_price_w [15:50]","sizeunder60_w [.3, .6]"),legend.titl
  theme_minimal() + theme(legend.position="bottom")  + geom_rug(data=data,aes(x = private_price_w), inh
  ylim(-.06,.06) + xlab("Rental Price Index") +ylab("")   + xlim(15,45) + ylim(-.1,.1)
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.

## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
ggarrange(a,b,ncol=2)
```

```
## Warning: Removed 10 row(s) containing missing values (geom_path).

## Warning: Removed 10 row(s) containing missing values (geom_path).
```



```
##############################################################################
##############################################################################
# Appendix
##############################################################################
##############################################################################

########################
### Table SM1
########################

mikro <- read_dta("./data/mikrozensus_extract.dta")

fit1 <- lm_robust(cost ~ public,data=mikro)
fit2 <- lm_robust(cost ~ public + A7,data=mikro)
fit3 <- lm_robust(cost ~ public + A7 + factor(BAUP1),data=mikro)
fit4 <- lm_robust(cost ~ public + A7 + factor(BAUP1) + factor(AUSS1),data=mikro)
fit5 <- felm(cost ~ public + A7 + factor(BAUP1) + factor(AUSS1) | WPOL| 0 | WPOL,data=mikro)
fit6 <- felm(cost ~ public + A7 + factor(BAUP1) + factor(AUSS1) + factor(GTYPN) + factor(GRKL) | WPOL| 0
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
texreg(list(
  fit1,fit2,fit3,fit4,fit5,fit6),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  stars = c(.05),
  include.groups = FALSE,
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='',float.pos="!h")
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
##
## \begin{table}[!h]
## \caption{}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 \\
## \midrule
## (Intercept)    & $5.47^{*}$  & $5.94^{*}$  & $5.25^{*}$  & $5.77^{*}$  &             &             \\
##                & $(0.02)$    & $(0.07)$    & $(0.08)$    & $(0.10)$    &             &             \\
## public         & $-0.91^{*}$ & $-0.90^{*}$ & $-1.46^{*}$ & $-1.46^{*}$ & $-1.28^{*}$ & $-1.32^{*}$ \\
##                & $(0.02)$    & $(0.02)$    & $(0.03)$    & $(0.03)$    & $(0.13)$    & $(0.12)$    \\
## A7             &             & $-0.18^{*}$ & $-0.23^{*}$ & $-0.27^{*}$ & $-0.25^{*}$ & $-0.25^{*}$ \\
##                &             & $(0.02)$    & $(0.03)$    & $(0.03)$    & $(0.03)$    & $(0.03)$    \\
## factor(BAUP1)2 &             &             & $0.57^{*}$  & $0.43^{*}$  & $0.34^{*}$  & $0.34^{*}$  \\
```

```
##                 &              &              & $(0.04)$    & $(0.04)$    & $(0.08)$    & $(0.08)$    \
## factor(BAUP1)3 &              &              & $0.61^{*}$  & $0.43^{*}$  & $0.39^{*}$  & $0.39^{*}$  \
##                 &              &              & $(0.05)$    & $(0.05)$    & $(0.09)$    & $(0.09)$    \
## factor(BAUP1)4 &              &              & $1.12^{*}$  & $0.84^{*}$  & $0.75^{*}$  & $0.75^{*}$  \
##                 &              &              & $(0.04)$    & $(0.04)$    & $(0.11)$    & $(0.10)$    \
## factor(BAUP1)5 &              &              & $1.93^{*}$  & $1.55^{*}$  & $1.44^{*}$  & $1.44^{*}$  \
##                 &              &              & $(0.04)$    & $(0.05)$    & $(0.13)$    & $(0.13)$    \
## factor(BAUP1)6 &              &              & $1.98^{*}$  & $1.59^{*}$  & $1.63^{*}$  & $1.65^{*}$  \
##                 &              &              & $(0.05)$    & $(0.05)$    & $(0.14)$    & $(0.14)$    \
## factor(BAUP1)7 &              &              & $2.52^{*}$  & $2.11^{*}$  & $2.11^{*}$  & $2.14^{*}$  \
##                 &              &              & $(0.04)$    & $(0.04)$    & $(0.13)$    & $(0.13)$    \
## factor(AUSS1)2 &              &              &             & $-0.86^{*}$ & $-0.79^{*}$ & $-0.77^{*}$ \
##                 &              &              &             & $(0.03)$    & $(0.07)$    & $(0.07)$    \
## factor(AUSS1)3 &              &              &             & $-1.01^{*}$ & $-0.96^{*}$ & $-0.96^{*}$ \
##                 &              &              &             & $(0.08)$    & $(0.14)$    & $(0.14)$    \
## factor(AUSS1)4 &              &              &             & $-1.40^{*}$ & $-1.28^{*}$ & $-1.29^{*}$ \
##                 &              &              &             & $(0.07)$    & $(0.08)$    & $(0.08)$    \
## factor(GTYPN)3 &              &              &             &             &             & $0.11$      \
##                 &              &              &             &             &             & $(0.23)$    \
## factor(GTYPN)4 &              &              &             &             &             & $0.26$      \
##                 &              &              &             &             &             & $(0.24)$    \
## factor(GTYPN)5 &              &              &             &             &             & $0.43$      \
##                 &              &              &             &             &             & $(0.25)$    \
## factor(GTYPN)6 &              &              &             &             &             & $0.60^{*}$  \
##                 &              &              &             &             &             & $(0.26)$    \
## factor(GTYPN)7 &              &              &             &             &             &             \
##                 &              &              &             &             &             &             \
## factor(GRKL)2  &              &              &             &             &             & $-1.03^{*}$ \
##                 &              &              &             &             &             & $(0.36)$    \
## factor(GRKL)3  &              &              &             &             &             & $-0.89^{*}$ \
##                 &              &              &             &             &             & $(0.42)$    \
## factor(GRKL)4  &              &              &             &             &             & $-0.75$     \
##                 &              &              &             &             &             & $(0.40)$    \
## factor(GRKL)5  &              &              &             &             &             & $-0.81^{*}$ \
##                 &              &              &             &             &             & $(0.39)$    \
## factor(GRKL)6  &              &              &             &             &             & $-0.58$     \
##                 &              &              &             &             &             & $(0.41)$    \
## factor(GRKL)7  &              &              &             &             &             & $-0.65$     \
##                 &              &              &             &             &             & $(0.39)$    \
## factor(GRKL)8  &              &              &             &             &             & $-0.45$     \
##                 &              &              &             &             &             & $(0.38)$    \
## factor(GRKL)9  &              &              &             &             &             & $-0.51$     \
##                 &              &              &             &             &             & $(0.39)$    \
## factor(GRKL)10 &              &              &             &             &             & $-0.48$     \
##                 &              &              &             &             &             & $(0.39)$    \
## factor(GRKL)11 &              &              &             &             &             & $-0.26$     \
##                 &              &              &             &             &             & $(0.40)$    \
## factor(GRKL)12 &              &              &             &             &             &             \
##                 &              &              &             &             &             &             \
## factor(GRKL)13 &              &              &             &             &             &             \
##                 &              &              &             &             &             &             \
## factor(GRKL)14 &              &              &             &             &             &             \
##                 &              &              &             &             &             &             \
## factor(GRKL)15 &              &              &             &             &             &             \
```

```
##                &             &             &             &             &             &             \
## \midrule
## Num. obs.      & $37961$     & $37961$     & $37961$     & $37961$     & $37961$     & $37961$     \
## RMSE           & $2.20$      & $2.18$      & $2.02$      & $1.99$      & $$          & $$          \
## \bottomrule
## \multicolumn{7}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#######################
### Table SM2
#######################

mikro <- subset(mikro, housing_type=="Private")

fit1 <- lm_robust(cost ~ foreign,data=mikro)
fit2 <- lm_robust(cost ~ foreign + A7,data=mikro)
fit3 <- lm_robust(cost ~ foreign + A7 + factor(BAUP1),data=mikro)
fit4 <- lm_robust(cost ~ foreign + A7 + factor(BAUP1) + factor(AUSS1),data=mikro)
fit5 <- felm(cost ~ foreign + A7 + factor(BAUP1) + factor(AUSS1) | WPOL| 0 | WPOL,data=mikro)
fit6 <- felm(cost ~ foreign + A7 + factor(BAUP1) + factor(AUSS1) + factor(GTYPN) + factor(GRKL) | WPOL|
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
texreg(list(
  fit1,fit2,fit3,fit4,fit5,fit6),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  stars = c(.05),
  include.groups = FALSE,
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='',float.pos="!h")
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
##
## \begin{table}[!h]
## \caption{}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 \\
## \midrule
## (Intercept)    & $5.32^{*}$ & $6.17^{*}$  & $5.26^{*}$  & $5.98^{*}$  &             &             \\
```

```
##                & $(0.02)$   & $(0.16)$    & $(0.15)$    & $(0.21)$    &             &             \\
## foreign        & $0.75^{*}$ & $0.67^{*}$  & $0.73^{*}$  & $0.94^{*}$  & $0.75^{*}$  & $0.75^{*}$  \\
##                & $(0.06)$   & $(0.06)$    & $(0.05)$    & $(0.05)$    & $(0.09)$    & $(0.09)$    \\
## A7             &            & $-0.32^{*}$ & $-0.32^{*}$ & $-0.39^{*}$ & $-0.35^{*}$ & $-0.34^{*}$ \\
##                &            & $(0.06)$    & $(0.06)$    & $(0.07)$    & $(0.07)$    & $(0.07)$    \\
## factor(BAUP1)2 &            &             & $0.45^{*}$  & $0.33^{*}$  & $0.34^{*}$  & $0.35^{*}$  \\
##                &            &             & $(0.07)$    & $(0.07)$    & $(0.10)$    & $(0.10)$    \\
## factor(BAUP1)3 &            &             & $0.68^{*}$  & $0.46^{*}$  & $0.59^{*}$  & $0.60^{*}$  \\
##                &            &             & $(0.09)$    & $(0.09)$    & $(0.09)$    & $(0.10)$    \\
## factor(BAUP1)4 &            &             & $1.34^{*}$  & $0.91^{*}$  & $0.82^{*}$  & $0.83^{*}$  \\
##                &            &             & $(0.07)$    & $(0.07)$    & $(0.12)$    & $(0.12)$    \\
## factor(BAUP1)5 &            &             & $2.00^{*}$  & $1.47^{*}$  & $1.32^{*}$  & $1.31^{*}$  \\
##                &            &             & $(0.07)$    & $(0.07)$    & $(0.19)$    & $(0.19)$    \\
## factor(BAUP1)6 &            &             & $1.84^{*}$  & $1.33^{*}$  & $1.38^{*}$  & $1.40^{*}$  \\
##                &            &             & $(0.09)$    & $(0.09)$    & $(0.16)$    & $(0.16)$    \\
## factor(BAUP1)7 &            &             & $3.18^{*}$  & $2.61^{*}$  & $2.42^{*}$  & $2.44^{*}$  \\
##                &            &             & $(0.08)$    & $(0.08)$    & $(0.17)$    & $(0.17)$    \\
## factor(AUSS1)2 &            &             &             & $-1.33^{*}$ & $-1.10^{*}$ & $-1.07^{*}$ \\
##                &            &             &             & $(0.06)$    & $(0.10)$    & $(0.09)$    \\
## factor(AUSS1)3 &            &             &             & $-1.77^{*}$ & $-1.65^{*}$ & $-1.65^{*}$ \\
##                &            &             &             & $(0.15)$    & $(0.24)$    & $(0.24)$    \\
## factor(AUSS1)4 &            &             &             & $-1.81^{*}$ & $-1.59^{*}$ & $-1.59^{*}$ \\
##                &            &             &             & $(0.10)$    & $(0.09)$    & $(0.09)$    \\
## factor(GTYPN)3 &            &             &             &             &             & $0.03$      \\
##                &            &             &             &             &             & $(0.33)$    \\
## factor(GTYPN)4 &            &             &             &             &             & $0.21$      \\
##                &            &             &             &             &             & $(0.34)$    \\
## factor(GTYPN)5 &            &             &             &             &             & $0.33$      \\
##                &            &             &             &             &             & $(0.36)$    \\
## factor(GTYPN)6 &            &             &             &             &             & $1.22^{*}$  \\
##                &            &             &             &             &             & $(0.39)$    \\
## factor(GTYPN)7 &            &             &             &             &             &             \\
##                &            &             &             &             &             &             \\
## factor(GRKL)2  &            &             &             &             &             & $-1.01^{*}$ \\
##                &            &             &             &             &             & $(0.32)$    \\
## factor(GRKL)3  &            &             &             &             &             & $-0.83$     \\
##                &            &             &             &             &             & $(0.42)$    \\
## factor(GRKL)4  &            &             &             &             &             & $-0.67$     \\
##                &            &             &             &             &             & $(0.40)$    \\
## factor(GRKL)5  &            &             &             &             &             & $-0.77$     \\
##                &            &             &             &             &             & $(0.39)$    \\
## factor(GRKL)6  &            &             &             &             &             & $-0.54$     \\
##                &            &             &             &             &             & $(0.44)$    \\
## factor(GRKL)7  &            &             &             &             &             & $-0.61$     \\
##                &            &             &             &             &             & $(0.38)$    \\
## factor(GRKL)8  &            &             &             &             &             & $-0.37$     \\
##                &            &             &             &             &             & $(0.38)$    \\
## factor(GRKL)9  &            &             &             &             &             & $-0.43$     \\
##                &            &             &             &             &             & $(0.39)$    \\
## factor(GRKL)10 &            &             &             &             &             & $-0.84^{*}$ \\
##                &            &             &             &             &             & $(0.41)$    \\
## factor(GRKL)11 &            &             &             &             &             & $-0.47$     \\
##                &            &             &             &             &             & $(0.40)$    \\
## factor(GRKL)12 &            &             &             &             &             &             \\
```

```
##                 &            &            &            &            &            &            \\
## factor(GRKL)13 &            &            &            &            &            &            \\
##                 &            &            &            &            &            &            \\
## factor(GRKL)14 &            &            &            &            &            &            \\
##                 &            &            &            &            &            &            \\
## factor(GRKL)15 &            &            &            &            &            &            \\
##                 &            &            &            &            &            &            \\
## \midrule
## Num. obs.       & $15932$    & $15932$    & $15932$    & $15932$    & $15932$    & $15932$    \\
## RMSE            & $2.83$     & $2.79$     & $2.60$     & $2.52$     & $$         & $$         \\
## \bottomrule
## \multicolumn{7}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

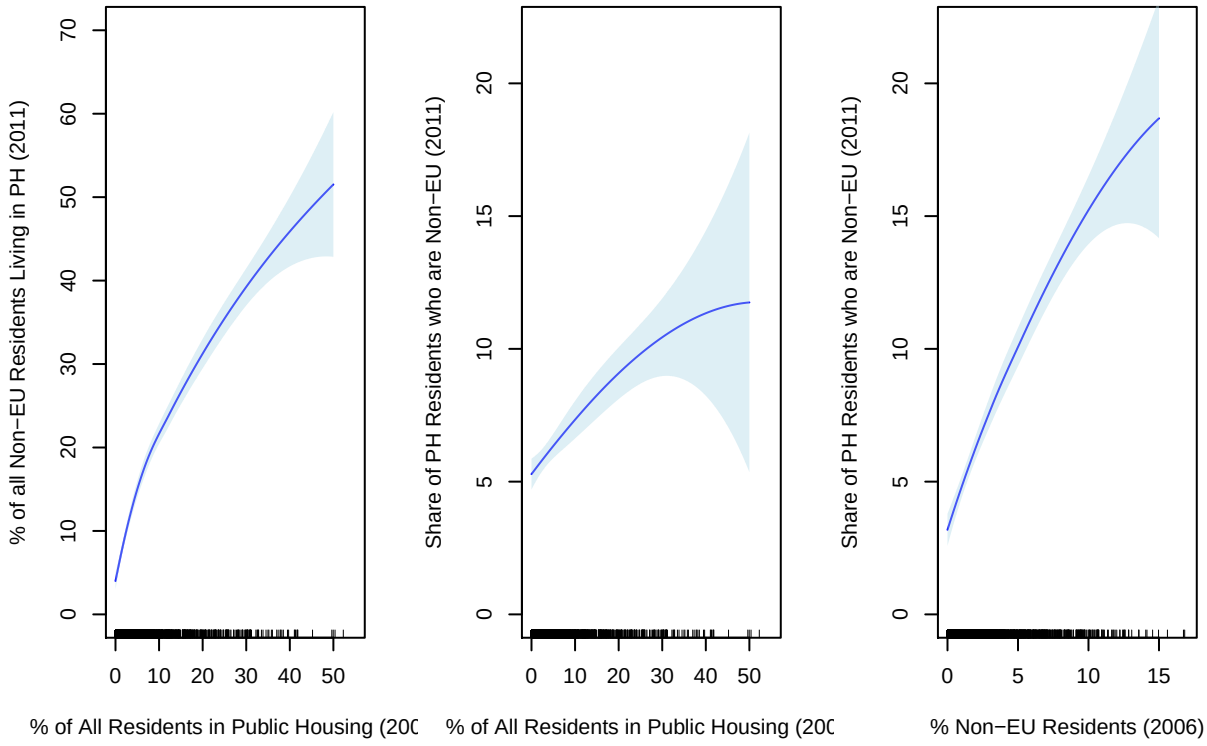
```
########################
### Table SM3 - Public Opinion
########################

survey2006 <- read_dta("./data/2006survey.dta")

fit1 <- lm_robust(vote_right_all ~ v2h3,data=survey2006)
fit2 <- lm_robust(vote_right_all ~ v2h3 + female + factor(age) + unemployed + factor(schooling),data=su
fit3 <- lm_robust(vote_right_all ~ v2h3 + contribute_culture + female + factor(age) + unemployed + facto
fit4 <- lm_robust(vote_right_all ~ v2h3 + neighbor_contact + female + factor(age) + unemployed + factor

texreg(list(
  fit1,fit2,fit3,fit4),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  stars = c(.05),
  include.groups = FALSE,
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 \\
## \midrule
## (Intercept)         & $0.03^{*}$ & $0.02$      & $-0.07$    & $0.02$      \\
##                     & $(0.01)$   & $(0.04)$    & $(0.04)$   & $(0.04)$    \\
## v2h3                & $0.15^{*}$ & $0.15^{*}$  & $0.10^{*}$ & $0.14^{*}$  \\
##                     & $(0.03)$   & $(0.03)$    & $(0.03)$   & $(0.03)$    \\
## female              &            & $-0.05^{*}$ & $-0.05$    & $-0.05^{*}$ \\
```

```
##                       &            & $(0.02)$    & $(0.03)$   & $(0.02)$    \\
## factor(age)2          &            & $0.00$       & $0.01$     & $-0.00$     \\
##                       &            & $(0.03)$     & $(0.03)$   & $(0.03)$    \\
## factor(age)3          &            & $0.02$       & $0.03$     & $0.02$      \\
##                       &            & $(0.03)$     & $(0.03)$   & $(0.03)$    \\
## factor(age)4          &            & $0.06$       & $0.05$     & $0.06$      \\
##                       &            & $(0.03)$     & $(0.03)$   & $(0.03)$    \\
## factor(age)5          &            & $0.02$       & $0.01$     & $0.02$      \\
##                       &            & $(0.03)$     & $(0.03)$   & $(0.03)$    \\
## unemployed            &            & $0.10$       & $0.10$     & $0.10$      \\
##                       &            & $(0.08)$     & $(0.08)$   & $(0.08)$    \\
## factor(schooling)2    &            & $0.01$       & $0.01$     & $0.01$      \\
##                       &            & $(0.03)$     & $(0.03)$   & $(0.03)$    \\
## factor(schooling)3    &            & $0.01$       & $-0.00$    & $0.01$      \\
##                       &            & $(0.03)$     & $(0.03)$   & $(0.03)$    \\
## factor(schooling)4    &            & $-0.01$      & $-0.02$    & $-0.01$     \\
##                       &            & $(0.05)$     & $(0.05)$   & $(0.04)$    \\
## contribute\_culture   &            &              & $0.05^{*}$ &             \\
##                       &            &              & $(0.01)$   &             \\
## neighbor\_contact     &            &              &            & $0.02$      \\
##                       &            &              &            & $(0.02)$    \\
## \midrule
## Num. obs.             & $527$      & $527$        & $497$      & $527$       \\
## RMSE                  & $0.26$     & $0.26$       & $0.25$     & $0.26$      \\
## \bottomrule
## \multicolumn{5}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
########################
### Figure SM1 - 2011 Housing Census
########################

par(mfrow=c(1,3))
uspan <- 1
data <- read_dta("./data/census2011.dta")
data <- subset(data, data$dv_pop_01 < .55) # Trim Outliers
x <- data$dv_pop_01*100
topmax <- 50
y <- data$noneu_ph_rate*100
plot(x,y,cex=.3,xlab="% of All Residents in Public Housing (2006)",ylab="% of all Non-EU Residents Livi
lo <- loess(y~x,span=.9)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='blue', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("lightblue",alpha.f=0.4),border=NA)
rug(x)
```

```
topmax <- 50
y <- data$noneu_ph_share*100
plot(x,y,cex=.3,xlab="% of All Residents in Public Housing (2006)",ylab="Share of PH Residents who are
lo <- loess(y~x,span=1)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='blue', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("lightblue",alpha.f=0.4),border=NA)
rug(x)


data <- read.dta("./data/census2011.dta")
data <- subset(data, data$pct_noneu_06 < .17) # Trim Outliers
x <- data$pct_noneu_06*100
topmax <- 15
y <- data$noneu_ph_share*100
plot(x,y,cex=.3,xlab="% Non-EU Residents (2006)",ylab="Share of PH Residents who are Non-EU (2011)",xli
lo <- loess(y~x,span=1)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='blue', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("lightblue",alpha.f=0.4),border=NA)
rug(x)
```




```
########################
### Table SM4 - Descriptive Stats
########################

describe <- austria %>% select(rr_share_06,rr_share_02,rr_share_99,rr_share_94,
                               euro_rr_share_99,euro_rr_share_04,dv_pop_01,pct_noneu_06,pctforeign,
                               educ_tertiary,avg_income,lab_pct_unemp, lab_pct_manufact_01,
                               welfare_cap_06, health_cap_06, education_cap_06,citizen_eu_growth_pct,va
                                ungroup()  %>% gather(key = variable, value = value)
```

```
## Warning: attributes are not identical across measure variables;
## they will be dropped
```

```
# External
out <- describe %>% group_by(variable) %>%  summarise(
  mean = mean(value, na.rm = T),
  sd = sd(value, na.rm = T),
  q10 = quantile(value, 0.1, na.rm = T),
  q90 = quantile(value, 0.9, na.rm = T),
)
xtable(out,digits=3)
```

```
## % latex table generated in R 4.0.4 by xtable 1.8-4 package
## % Wed Jan 26 22:02:33 2022
## \begin{table}[ht]
```

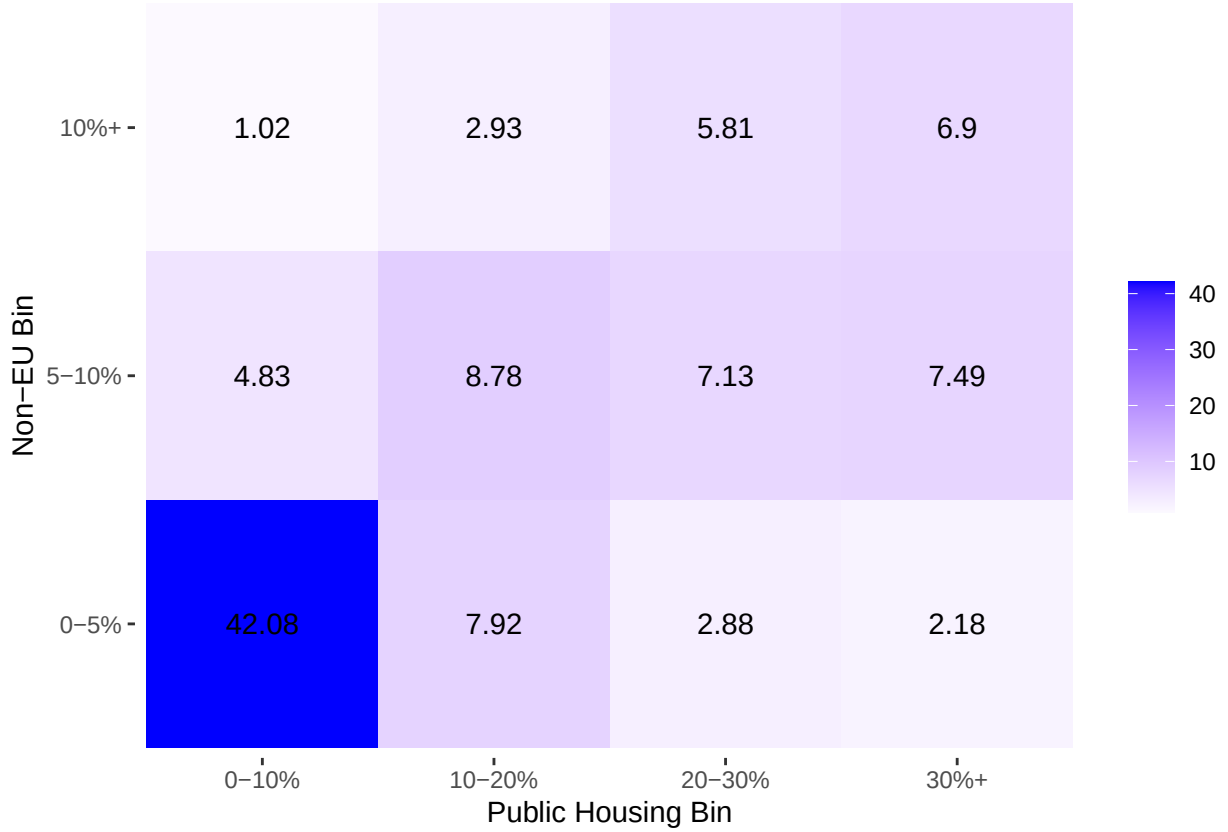
```
## \centering
## \begin{tabular}{rlrrrr}
##   \hline
##  & variable & mean & sd & q10 & q90 \\
##   \hline
## 1 & avg\_income & 19153.872 & 3071.893 & 15883.817 & 22669.593 \\
##   2 & citizen\_eu\_growth\_pct & 0.011 & 0.043 & -0.039 & 0.063 \\
##   3 & dv\_pop\_01 & 0.054 & 0.077 & 0.001 & 0.145 \\
##   4 & educ\_tertiary & 0.048 & 0.036 & 0.022 & 0.079 \\
##   5 & education\_cap\_06 & 225.832 & 142.402 & 76.856 & 355.911 \\
##   6 & euro\_rr\_share\_04 & 0.062 & 0.048 & 0.023 & 0.114 \\
##   7 & euro\_rr\_share\_99 & 0.229 & 0.070 & 0.147 & 0.323 \\
##   8 & health\_cap\_06 & 109.678 & 142.602 & 5.988 & 162.500 \\
##   9 & lab\_pct\_manufact\_01 & 0.350 & 0.090 & 0.230 & 0.459 \\
##   10 & lab\_pct\_unemp & 0.028 & 0.017 & 0.014 & 0.043 \\
##   11 & pct\_noneu\_06 & 0.023 & 0.028 & 0.001 & 0.061 \\
##   12 & pctforeign & 0.048 & 0.045 & 0.009 & 0.106 \\
##   13 & rr\_share\_02 & 0.097 & 0.051 & 0.051 & 0.153 \\
##   14 & rr\_share\_06 & 0.136 & 0.063 & 0.076 & 0.199 \\
##   15 & rr\_share\_94 & 0.212 & 0.065 & 0.135 & 0.294 \\
##   16 & rr\_share\_99 & 0.259 & 0.069 & 0.176 & 0.351 \\
##   17 & vacancy\_01\_public & 0.067 & 0.107 & 0.000 & 0.200 \\
##   18 & welfare\_cap\_06 & 133.294 & 116.938 & 54.876 & 195.185 \\
##    \hline
## \end{tabular}
## \end{table}
```

```
########################
### Figure SM2 - Density
########################

data <- austria

data <- data %>%
  mutate(phbin=ifelse(dv_pop_01 < .1,1,ifelse(dv_pop_01 >= .1 & dv_pop_01 < .2,2,ifelse(dv_pop_01 >= .2
  mutate(noneubin=ifelse(pct_noneu_06 < .05,1,ifelse(pct_noneu_06 >=.05 & pct_noneu_06 < .1,2,ifelse(pc
out <- data %>% filter(!is.na(phbin) & !is.na(noneubin))  %>%
  group_by(phbin,noneubin)  %>% summarize(total=100*sum(registered_06)/sum(austria$registered_06,na.rm="
```

```
## `summarise()` has grouped output by 'phbin'. You can override using the `.groups` argument.
```

```
ggplot(out, aes(phbin, noneubin, fill = total)) + geom_raster() +
  scale_fill_gradient2(low="white", high="blue", na.value="black", name="") +
  xlab("Public Housing Bin") + ylab("Non-EU Bin") +
  geom_text(data=out,hjust = "middle",aes(label=round(total,2))) +
  scale_x_discrete(limits=1:4,labels= c("0-10%","10-20%","20-30%","30%+"),expand=c(0.01,.01))  +
  scale_y_discrete(limits=1:3,labels= c("0-5%","5-10%","10%+"),expand=c(0.01,.01)) + theme_classic() +
```

```
## Warning: Continuous limits supplied to discrete scale.
## Did you mean `limits = factor(...)` or `scale_*_continuous()`?

## Warning: Continuous limits supplied to discrete scale.
## Did you mean `limits = factor(...)` or `scale_*_continuous()`?
```



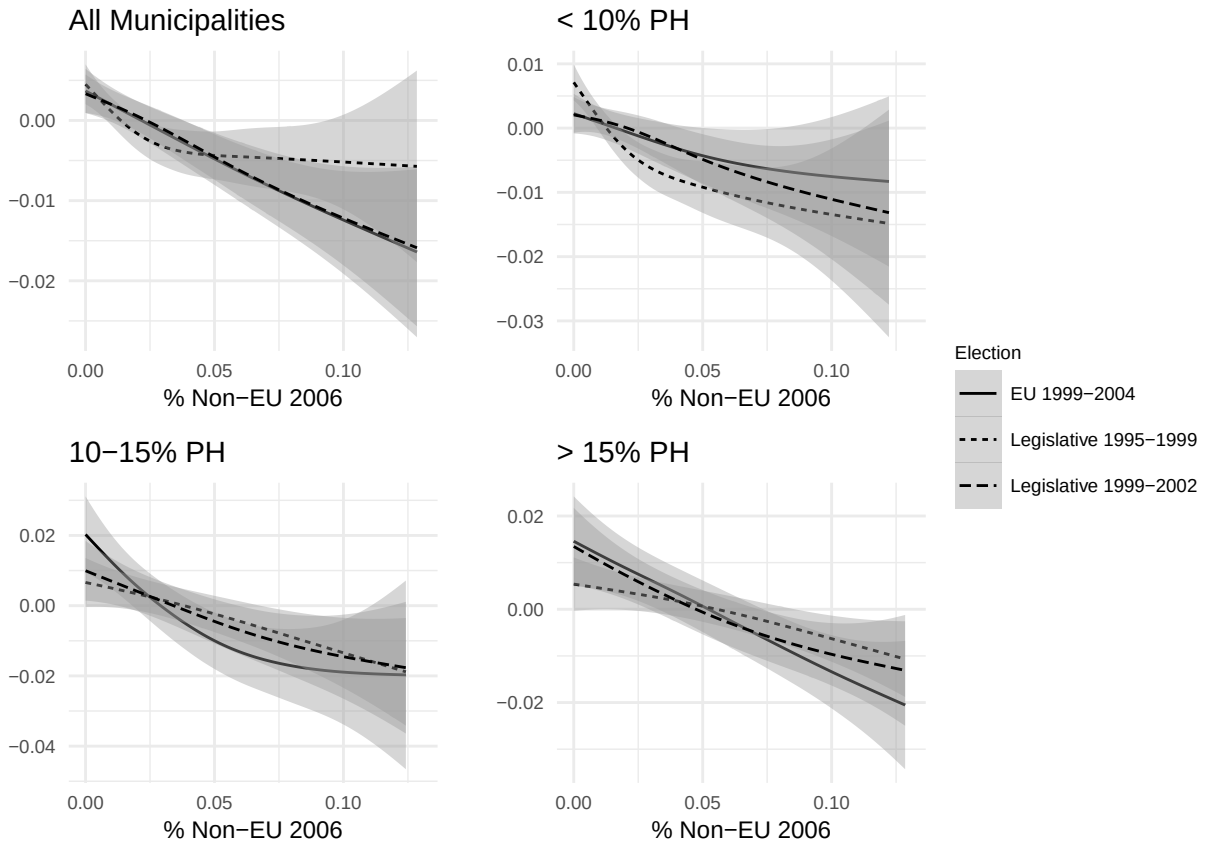

```
########################
### Table SM5
########################

es <- plm(rr_share ~  pct_noneu_06*dv_pop_01*(y1999 + y2002 + y2006),
          data=austria_p, model="within",effect="twoways",
          index=c("muni_code","year"))

coeftest(es, function(x) vcovHC(x, type = 'sss'))
```

```
##
## t test of coefficients:
##
##                                Estimate Std. Error t value  Pr(>|t|)
## pct_noneu_06:y1999           -0.235737   0.035910 -6.5647 5.583e-11 ***
## pct_noneu_06:y2002           -0.382870   0.046863 -8.1700 3.624e-16 ***
## pct_noneu_06:y2006           -0.403739   0.055376 -7.2909 3.415e-13 ***
## dv_pop_01:y1999               0.103496   0.011890  8.7048 < 2.2e-16 ***
## dv_pop_01:y2002               0.119351   0.013571  8.7943 < 2.2e-16 ***
## dv_pop_01:y2006               0.143634   0.017355  8.2763 < 2.2e-16 ***
## pct_noneu_06:dv_pop_01:y1999  0.090663   0.166170  0.5456   0.58535
## pct_noneu_06:dv_pop_01:y2002 -0.059123   0.207646 -0.2847   0.77586
## pct_noneu_06:dv_pop_01:y2006  0.586068   0.244450  2.3975   0.01653 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
#######################
### Figure SM3
#######################

austria2 <- subset(austria,pct_noneu_06 < .14)  %>% select(d_rr_02,d_rr_99,d_eu_rr_04,dv_pop_01,pct_none

data <-  subset(austria2,dv_pop_01<.1) %>% mutate(d_rr_02_demeaned = d_rr_02 - mean(d_rr_02,na.rm=T),
                                                  d_rr_99_demeaned = d_rr_99 - mean(d_rr_99,na.rm=T),
                                                  d_eu_rr_04_demeaned = d_eu_rr_04 - mean(d_eu_rr_04,na
data2 <- subset(austria2,dv_pop_01>=.1 & dv_pop_01<=.15) %>% mutate(d_rr_02_demeaned = d_rr_02 - mean(d_
                                                                    d_rr_99_demeaned = d_rr_99 - mean(d_
                                                                    d_eu_rr_04_demeaned = d_eu_rr_04 - m
data3 <- subset(austria2,dv_pop_01>=.15)%>% mutate(d_rr_02_demeaned = d_rr_02 - mean(d_rr_02,na.rm=T),
                                                   d_rr_99_demeaned = d_rr_99 - mean(d_rr_99,na.rm=T),
                                                   d_eu_rr_04_demeaned = d_eu_rr_04 - mean(d_eu_rr_04,na
data4 <-austria2 %>% mutate(d_rr_02_demeaned = d_rr_02 - mean(d_rr_02,na.rm=T),
                            d_rr_99_demeaned = d_rr_99 - mean(d_rr_99,na.rm=T),
                            d_eu_rr_04_demeaned = d_eu_rr_04 - mean(d_eu_rr_04,na.rm=T))


th <- theme_minimal() + theme(plot.title = element_text(size = rel(1)),axis.text = element_text(size = 

x <- data4 %>% pivot_longer(
  cols= ends_with("_demeaned"),
  names_to = "Election"
) %>% mutate(Election= str_replace(Election, "d_rr_99_demeaned", "Legislative 1995-1999")) %>%
  mutate(Election= str_replace(Election, "d_eu_rr_04_demeaned", "EU 1999-2004")) %>%
  mutate(Election= str_replace(Election, "d_rr_02_demeaned", "Legislative 1999-2002"))

a1<- ggplot(data=x,aes(x=pct_noneu_06,y=value,linetype=Election)) + geom_smooth(color="black",size=.5,m

x <- data %>% pivot_longer(
  cols= ends_with("_demeaned"),
  names_to = "Election"
) %>% mutate(Election= str_replace(Election, "d_rr_99_demeaned", "Legislative 1995-1999")) %>%
  mutate(Election= str_replace(Election, "d_eu_rr_04_demeaned", "EU 1999-2004")) %>%
  mutate(Election= str_replace(Election, "d_rr_02_demeaned", "Legislative 1999-2002"))


a<- ggplot(data=x,aes(x=pct_noneu_06,y=value,linetype=Election)) + geom_smooth(color="black",size=.5,me

x <- data2 %>% pivot_longer(
  cols= ends_with("_demeaned"),
  names_to = "Election"
) %>% mutate(Election= str_replace(Election, "d_rr_99_demeaned", "Legislative 1995-1999")) %>%
  mutate(Election= str_replace(Election, "d_eu_rr_04_demeaned", "EU 1999-2004")) %>%
  mutate(Election= str_replace(Election, "d_rr_02_demeaned", "Legislative 1999-2002"))


b<- ggplot(data=x,aes(x=pct_noneu_06,y=value,linetype=Election)) + geom_smooth(color="black",size=.5,me

x <- data3 %>% pivot_longer(
  cols= ends_with("_demeaned"),
```

```
  names_to = "Election"
) %>% mutate(Election= str_replace(Election, "d_rr_99_demeaned", "Legislative 1995-1999")) %>%
  mutate(Election= str_replace(Election, "d_eu_rr_04_demeaned", "EU 1999-2004")) %>%
  mutate(Election= str_replace(Election, "d_rr_02_demeaned", "Legislative 1999-2002"))


c<- ggplot(data=x,aes(x=pct_noneu_06,y=value,linetype=Election)) + geom_smooth(color="black",size=.5,me

ggarrange(a1,a,b,c,ncol=2,nrow=2,common.legend=TRUE,legend="right")
```

```
## `geom_smooth()` using formula 'y ~ s(x, bs = "cs")'

## Warning: Removed 63 rows containing non-finite values (stat_smooth).

## `geom_smooth()` using formula 'y ~ s(x, bs = "cs")'

## Warning: Removed 63 rows containing non-finite values (stat_smooth).

## `geom_smooth()` using formula 'y ~ s(x, bs = "cs")'

## Warning: Removed 41 rows containing non-finite values (stat_smooth).

## `geom_smooth()` using formula 'y ~ s(x, bs = "cs")'

## Warning: Removed 4 rows containing non-finite values (stat_smooth).

## `geom_smooth()` using formula 'y ~ s(x, bs = "cs")'

## Warning: Removed 15 rows containing non-finite values (stat_smooth).
```




```
########################
### Table SM6
########################

# See Table 1 above

########################
### Table SM7
########################

# See Figure 2

########################
### Table SM8
########################


es <- plm(rr_share ~  pct_noneu_06*dv_pop_01*after_shock ,
          data=austria_p, model="within",effect="twoways",
          index=c("muni_code","year"))

coeftest(es, function(x) vcovHC(x, type = 'sss'))
```

```
##
## t test of coefficients:
##
```

```
##                                    Estimate Std. Error t value  Pr(>|t|)
## pct_noneu_06:after_shock           -0.196455   0.038686 -5.0781 3.909e-07 ***
## dv_pop_01:after_shock               0.068665   0.013467  5.0986 3.511e-07 ***
## pct_noneu_06:dv_pop_01:after_shock  0.572178   0.182963  3.1273  0.001771 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
es <- plm(rr_share ~  pct_noneu_06*dv_pop_01*after_shock + state*as.integer(year),
          data=austria_p, model="within",effect="twoways",
          index=c("muni_code","year"))

coeftest(es, function(x) vcovHC(x, type = 'sss'))
```

```
##
## t test of coefficients:
##
##                                      Estimate  Std. Error  t value  Pr(>|t|)
## pct_noneu_06:after_shock           -0.02932663  0.03186453  -0.9204 0.3574195
## dv_pop_01:after_shock               0.00843699  0.01005899   0.8388 0.4016374
## state2:as.integer(year)             0.02101252  0.00153271  13.7094 < 2.2e-16
## state3:as.integer(year)             0.00162392  0.00096404   1.6845 0.0921322
## state4:as.integer(year)            -0.00299242  0.00106151  -2.8190 0.0048305
## state5:as.integer(year)            -0.01451577  0.00148880  -9.7500 < 2.2e-16
## state6:as.integer(year)            -0.01034415  0.00104900  -9.8610 < 2.2e-16
## state7:as.integer(year)            -0.02521738  0.00147347 -17.1143 < 2.2e-16
## state8:as.integer(year)            -0.02137107  0.00179008 -11.9386 < 2.2e-16
## state9:as.integer(year)            -0.00399082  0.00156931  -2.5430 0.0110104
## pct_noneu_06:dv_pop_01:after_shock  0.55118759  0.15790739   3.4906 0.0004849
##
## pct_noneu_06:after_shock
## dv_pop_01:after_shock
## state2:as.integer(year)            ***
## state3:as.integer(year)            .
## state4:as.integer(year)            **
## state5:as.integer(year)            ***
## state6:as.integer(year)            ***
## state7:as.integer(year)            ***
## state8:as.integer(year)            ***
## state9:as.integer(year)            *
## pct_noneu_06:dv_pop_01:after_shock ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
########################
### Table SM9
########################


for (treat in c("manual_ph3_10_20","manual_ph3_05_15")){

austria$treat2 <-  as.factor(unlist(austria[,treat]))

fit1<- lm_robust(formula(paste0("d_rr_06 ~","treat2*pct_noneu_06")),data=austria)
```

```
margins1<- summary(margins(fit1, at = list(treat2 = levels(austria$treat2)))) %>% filter(factor=="pct_n

fit2<- lm_robust(formula(paste0("d_rr_06 ~","treat2*pct_noneu_06",control2)),data=austria)
margins2<- summary(margins(fit2, at = list(treat2 = levels(austria$treat2))))  %>% filter(factor=="pct_

fit3<- lm_robust(formula(paste0("d_rr_06 ~","treat2*pct_noneu_06",control3)),data=austria)
margins3<- summary(margins(fit3, at = list(treat2 = levels(austria$treat2)))) %>% filter(factor=="pct_n

fit4<- lm_robust(formula(paste0("d_rr_06 ~","treat2*pct_noneu_06",control4)),data=austria)
margins4<- summary(margins(fit4, at = list(treat2 = levels(austria$treat2))))  %>% filter(factor=="pct_

print(margins1)
print(margins2)
print(margins3)
print(margins4)

}
```

```
##        factor treat2    AME     SE      z      p   lower  upper
##  pct_noneu_06 1.0000 0.0197 0.0322 0.6125 0.5402 -0.0434 0.0829
##  pct_noneu_06 2.0000 0.0163 0.0488 0.3329 0.7392 -0.0794 0.1119
##  pct_noneu_06 3.0000 0.3148 0.0518 6.0801 0.0000  0.2133 0.4163
##        factor treat2     AME     SE       z      p   lower  upper
##  pct_noneu_06 1.0000 -0.0304 0.0327 -0.9317 0.3515 -0.0945 0.0336
##  pct_noneu_06 2.0000 -0.0151 0.0503 -0.2997 0.7644 -0.1137 0.0836
##  pct_noneu_06 3.0000  0.3069 0.0553  5.5443 0.0000  0.1984 0.4153
##        factor treat2     AME     SE       z      p   lower  upper
##  pct_noneu_06 1.0000 -0.0206 0.0330 -0.6248 0.5321 -0.0853 0.0441
##  pct_noneu_06 2.0000 -0.0077 0.0506 -0.1521 0.8791 -0.1068 0.0914
##  pct_noneu_06 3.0000  0.2815 0.0589  4.7820 0.0000  0.1661 0.3968
##        factor treat2     AME     SE       z      p   lower  upper
##  pct_noneu_06 1.0000 -0.0300 0.0332 -0.9055 0.3652 -0.0950 0.0350
##  pct_noneu_06 2.0000 -0.0184 0.0513 -0.3593 0.7193 -0.1190 0.0821
##  pct_noneu_06 3.0000  0.2708 0.0593  4.5694 0.0000  0.1546 0.3869
##        factor treat2     AME     SE       z      p   lower  upper
##  pct_noneu_06 1.0000  0.0288 0.0388  0.7412 0.4586 -0.0473 0.1049
##  pct_noneu_06 2.0000 -0.0073 0.0453 -0.1603 0.8727 -0.0960 0.0815
##  pct_noneu_06 3.0000  0.2091 0.0458  4.5604 0.0000  0.1192 0.2989
##        factor treat2     AME     SE       z      p   lower  upper
##  pct_noneu_06 1.0000 -0.0252 0.0393 -0.6416 0.5211 -0.1023 0.0518
##  pct_noneu_06 2.0000 -0.0461 0.0472 -0.9786 0.3278 -0.1386 0.0463
##  pct_noneu_06 3.0000  0.1948 0.0499  3.9017 0.0001  0.0969 0.2926
##        factor treat2     AME     SE       z      p   lower  upper
##  pct_noneu_06 1.0000 -0.0146 0.0386 -0.3787 0.7049 -0.0903 0.0611
##  pct_noneu_06 2.0000 -0.0370 0.0484 -0.7645 0.4445 -0.1320 0.0579
##  pct_noneu_06 3.0000  0.1751 0.0527  3.3256 0.0009  0.0719 0.2783
##        factor treat2     AME     SE       z      p   lower  upper
##  pct_noneu_06 1.0000 -0.0239 0.0388 -0.6149 0.5386 -0.0999 0.0522
##  pct_noneu_06 2.0000 -0.0465 0.0490 -0.9489 0.3427 -0.1425 0.0495
##  pct_noneu_06 3.0000  0.1652 0.0533  3.0981 0.0019  0.0607 0.2697
```

```
######################
### Table SM10
```

```
########################

# Replace with model changing pctnoneu

austria$treat <- as.factor(austria$manual_ph3_10_20)

# FD
fit1<- lm_robust(formula(paste0("d_rr_06 ~", "treat*manual_noneu2_05")),data=austria)
summary(margins(fit1, at = list(treat = levels(austria$treat))))%>% filter(factor=="manual_noneu2_05")
```

```
##            factor  treat     AME     SE       z      p   lower   upper
##  manual_noneu2_05 1.0000 -0.0054 0.0023 -2.3448 0.0190 -0.0099 -0.0009
##  manual_noneu2_05 2.0000  0.0044 0.0033  1.3623 0.1731 -0.0019  0.0108
##  manual_noneu2_05 3.0000  0.0225 0.0046  4.8708 0.0000  0.0135  0.0316
```

```
fit2<- lm_robust(formula(paste0("d_rr_06 ~", "treat*manual_noneu2_05",control2)),data=austria)
summary(margins(fit2, at = list(treat = levels(austria$treat))))%>% filter(factor=="manual_noneu2_05")
```

```
##            factor  treat     AME     SE       z      p   lower   upper
##  manual_noneu2_05 1.0000 -0.0079 0.0023 -3.3747 0.0007 -0.0125 -0.0033
##  manual_noneu2_05 2.0000  0.0020 0.0033  0.6060 0.5445 -0.0045  0.0085
##  manual_noneu2_05 3.0000  0.0203 0.0045  4.4990 0.0000  0.0115  0.0292
```

```
fit4<- lm_robust(formula(paste0("d_rr_06 ~", "treat*manual_noneu2_05",control4)),data=austria)
summary(margins(fit4, at = list(treat = levels(austria$treat))))%>% filter(factor=="manual_noneu2_05")
```

```
##            factor  treat     AME     SE       z      p   lower   upper
##  manual_noneu2_05 1.0000 -0.0081 0.0023 -3.4789 0.0005 -0.0126 -0.0035
##  manual_noneu2_05 2.0000  0.0016 0.0034  0.4677 0.6400 -0.0050  0.0082
##  manual_noneu2_05 3.0000  0.0172 0.0045  3.8309 0.0001  0.0084  0.0260
```

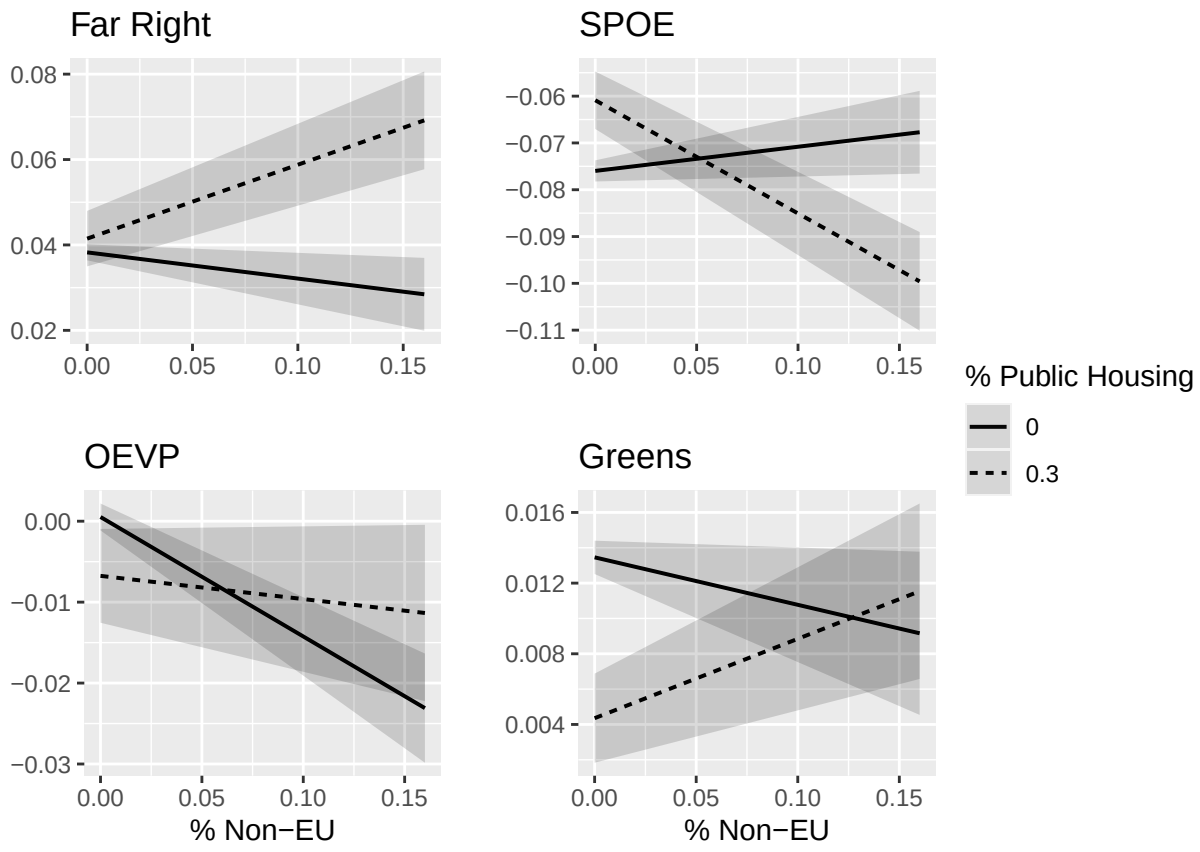
```
########################
### Table SM11 + marginal effects plot
########################

fitb <- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)),data=austria)
fit1a<- lm_robust(formula(paste0("d_ovp_06 ~",spec,control2)),data=austria)
fit1b<- lm_robust(formula(paste0("d_ovp_06 ~",spec,control4)),data=austria)

fit2a<- lm_robust(formula(paste0("d_spo_06 ~",spec,control2)),data=austria)
fit2b<- lm_robust(formula(paste0("d_spo_06 ~",spec,control4)),data=austria)

fit3a<- lm_robust(formula(paste0("d_grune_06 ~",spec,control2)),data=austria)
fit3b<- lm_robust(formula(paste0("d_grune_06 ~",spec,control4)),data=austria)


texreg(list(
  fit1a,fit1b,fit2a,fit2b,fit3a,fit3b),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
```

```
  include.adjrs = FALSE,
  stars = c(.05),
  include.groups = FALSE,
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 \\
## \midrule
## (Intercept)                & $-0.05^{*}$ & $-0.05^{*}$ & $0.03^{*}$  & $0.03^{*}$  & $-0.00$     & $
##                            & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.00)$    & $
## dv\_pop\_01                & $0.05^{*}$  & $0.05^{*}$  & $-0.03^{*}$ & $-0.02^{*}$ & $-0.03^{*}$ & $
##                            & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.00)$    & $
## pct\_noneu\_06             & $0.07^{*}$  & $0.05$      & $-0.15^{*}$ & $-0.15^{*}$ & $-0.03$     & $
##                            & $(0.03)$    & $(0.03)$    & $(0.03)$    & $(0.02)$    & $(0.02)$    & $
## educ\_tertiary             & $-0.02$     & $-0.05$     & $-0.01$     & $0.04$      & $0.11^{*}$  & $
##                            & $(0.03)$    & $(0.03)$    & $(0.02)$    & $(0.02)$    & $(0.02)$    & $
## avg\_income                & $-0.00^{*}$ & $-0.00^{*}$ & $-0.00^{*}$ & $-0.00^{*}$ & $0.00^{*}$  & $
##                            & $(0.00)$    & $(0.00)$    & $(0.00)$    & $(0.00)$    & $(0.00)$    & $
## lab\_pct\_manufact\_01     & $0.01$      & $0.01$      & $-0.01$     & $-0.01$     & $-0.01$     & $
##                            & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.00)$    & $
## lab\_pct\_unemp            & $0.15^{*}$  & $0.13^{*}$  & $-0.04$     & $-0.04$     & $-0.08^{*}$ & $
##                            & $(0.06)$    & $(0.06)$    & $(0.04)$    & $(0.04)$    & $(0.02)$    & $
## dv\_pop\_01:pct\_noneu\_06 & $-0.96^{*}$ & $-0.98^{*}$ & $0.25$      & $0.40^{*}$  & $0.27^{*}$  & $
##                            & $(0.17)$    & $(0.18)$    & $(0.17)$    & $(0.18)$    & $(0.07)$    & $
## welfare\_cap\_06           &             & $0.00$      &             & $-0.00^{*}$ &             & $
##                            &             & $(0.00)$    &             & $(0.00)$    &             & $
## health\_cap\_06            &             & $-0.00$     &             & $0.00$      &             & $
##                            &             & $(0.00)$    &             & $(0.00)$    &             & $
## education\_cap\_06         &             & $0.00^{*}$  &             & $0.00$      &             & $
##                            &             & $(0.00)$    &             & $(0.00)$    &             & $
## foreignborn\_delta         &             & $0.04$      &             & $0.05$      &             & $
##                            &             & $(0.06)$    &             & $(0.04)$    &             & $
## \midrule
## Num. obs.                  & $2372$      & $2369$      & $2372$      & $2369$      & $2372$      & $
## RMSE                       & $0.03$      & $0.03$      & $0.02$      & $0.02$      & $0.01$      & $
## \bottomrule
## \multicolumn{7}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
a<- plot_model(fitb,type="pred",color="bw",legend.title = "% Public Housing",terms=c("pct_noneu_06 [0,
b<-plot_model(fit1b,type="pred",color="bw",terms=c("pct_noneu_06 [0, .16]","dv_pop_01 [0, .3]")) + ggti
c<-plot_model(fit2b,type="pred",color="bw",terms=c("pct_noneu_06 [0, .16]","dv_pop_01 [0, .3]")) + ggti
```

```
d<-plot_model(fit3b,type="pred",color="bw",terms=c("pct_noneu_06 [0, .16]","dv_pop_01 [0, .3]")) + ggti

ggarrange(a,b,c,d,ncol=2,nrow=2,common.legend=TRUE,legend="right")
```



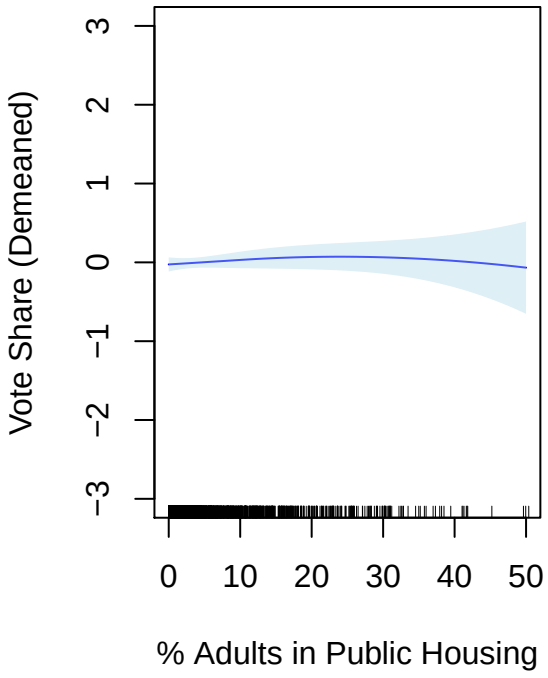

```
#######################
### Figure SM4
#######################

data <- austria
rugz <- data$dv_pop_01
par(mfrow=c(1,2))
topmax <- 50
uspan <- 1
x <- data$dv_pop_01*100
y <- data$matin_share- mean(data$matin_share,na.rm=T)
y <- y *100
plot(x,y,cex=.3,xlab="% Adults in Public Housing",ylab="Vote Share (Demeaned)",xlim=c(0,50),ylim=c(-3,3
lo <- loess(y~x,span=uspan)
xl <- seq(min(x,na.rm=T),topmax, (topmax - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='blue', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("lightblue",alpha.f=0.4),border=NA)
rug(rugz*100)
```

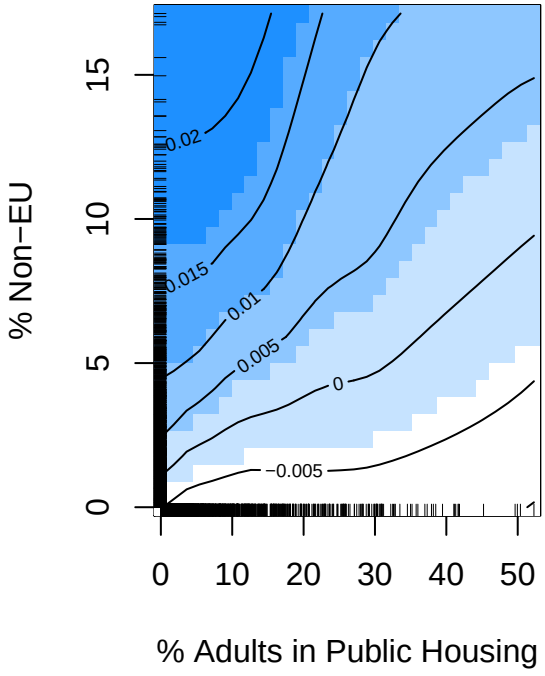
```
## Warning in rug(rugz * 100): some values will be clipped
```

```
data <- subset(data, data$pct_noneu_06 < .18 & data$dv_pop_01 < .55) # trim outliers
data$y <- data$matin_share - mean(data$matin_share ,na.rm=T)

data$dv_pop_01 <- data$dv_pop_01 *100
data$pct_noneu_06 <- data$pct_noneu_06 *100
mod.gam <- gam(y ~ s(dv_pop_01,pct_noneu_06,sp=1.5),data=data)
vis.gam2(mod.gam,plot.type="contour",color="gray",main="",xlab="% Adults in Public Housing",ylab="% Non
rug(rugz*100)
```

```
## Warning in rug(rugz * 100): some values will be clipped
```

```
rug(data$pct_noneu_06,side=2)
```






```
########################
### Table SM12
########################

fit1<- lm_robust(formula(paste0("d_g1_right_preb ~",spec)),data=austria)
fit2<- lm_robust(formula(paste0("d_g1_right_preb ~",spec,control4)),data=austria)
fit3<- lm_robust(formula(paste0("d_prov_rr_impl_10  ~",spec)),data=austria)
fit4<- lm_robust(formula(paste0("d_prov_rr_impl_10  ~",spec,control4)),data=austria)
```

```
texreg(list(
  fit1,fit2,fit3,fit4),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  stars = c(.05),
  include.groups = FALSE,
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 \\
## \midrule
## (Intercept)                & $-0.07^{*}$ & $-0.13^{*}$ & $0.06^{*}$  & $-0.00$     \\
##                            & $(0.00)$    & $(0.02)$    & $(0.00)$    & $(0.02)$    \\
## dv\_pop\_01                & $-0.00$     & $-0.00$     & $0.02$      & $-0.01$     \\
##                            & $(0.01)$    & $(0.02)$    & $(0.02)$    & $(0.02)$    \\
## pct\_noneu\_06             & $-0.06$     & $0.07$      & $-0.29^{*}$ & $-0.40^{*}$ \\
##                            & $(0.08)$    & $(0.10)$    & $(0.08)$    & $(0.11)$    \\
## dv\_pop\_01:pct\_noneu\_06 & $0.46$      & $0.07$      & $1.54^{*}$  & $1.87^{*}$  \\
##                            & $(0.24)$    & $(0.38)$    & $(0.27)$    & $(0.48)$    \\
## educ\_tertiary             &             & $-0.18^{*}$ &             & $-0.01$     \\
##                            &             & $(0.06)$    &             & $(0.07)$    \\
## avg\_income                &             & $0.00^{*}$  &             & $0.00^{*}$  \\
##                            &             & $(0.00)$    &             & $(0.00)$    \\
## lab\_pct\_manufact\_01     &             & $0.06^{*}$  &             & $0.05^{*}$  \\
##                            &             & $(0.02)$    &             & $(0.02)$    \\
## lab\_pct\_unemp            &             & $-0.23$     &             & $0.26$      \\
##                            &             & $(0.12)$    &             & $(0.14)$    \\
## welfare\_cap\_06           &             & $-0.00^{*}$ &             & $0.00$      \\
##                            &             & $(0.00)$    &             & $(0.00)$    \\
## health\_cap\_06            &             & $0.00^{*}$  &             & $-0.00$     \\
##                            &             & $(0.00)$    &             & $(0.00)$    \\
## education\_cap\_06         &             & $-0.00$     &             & $0.00$      \\
##                            &             & $(0.00)$    &             & $(0.00)$    \\
## foreignborn\_delta         &             & $-0.12$     &             & $0.07$      \\
##                            &             & $(0.12)$    &             & $(0.11)$    \\
## \midrule
## Num. obs.                  & $735$       & $732$       & $735$       & $732$       \\
## RMSE                       & $0.03$      & $0.03$      & $0.04$      & $0.04$      \\
## \bottomrule
## \multicolumn{5}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
```

```
## \end{table}
```

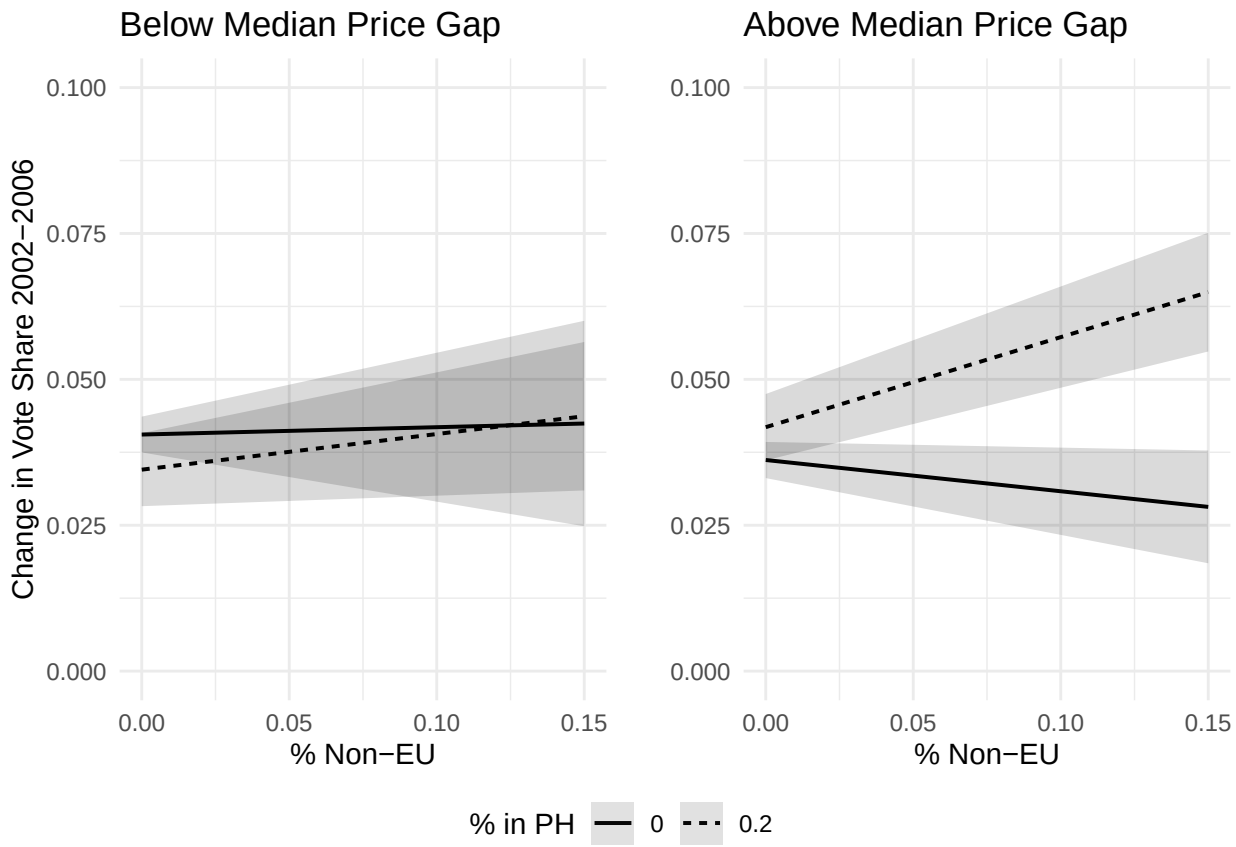
```
#######################
### Figure SM5-SM7
#######################

data2 <- subset(austria,dv_pop_01 > 0)
data2$muni_price_gap_q2 <- as.factor(xtile(data2$muni_price_gap_noassoc,2))

# Muni Price Gap
fit1 <- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)), data=subset(data2,muni_price_gap_q2==1))
a <- plot_model(fit1, color="bw",type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01 [0, .2]"),l
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
fit2 <- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)), data=subset(data2,muni_price_gap_q2==2))
b <- plot_model(fit2, color="bw", type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01 [0, .2]"))+
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
ggarrange(a,b,ncol=2,common.legend=TRUE,legend="bottom")
```



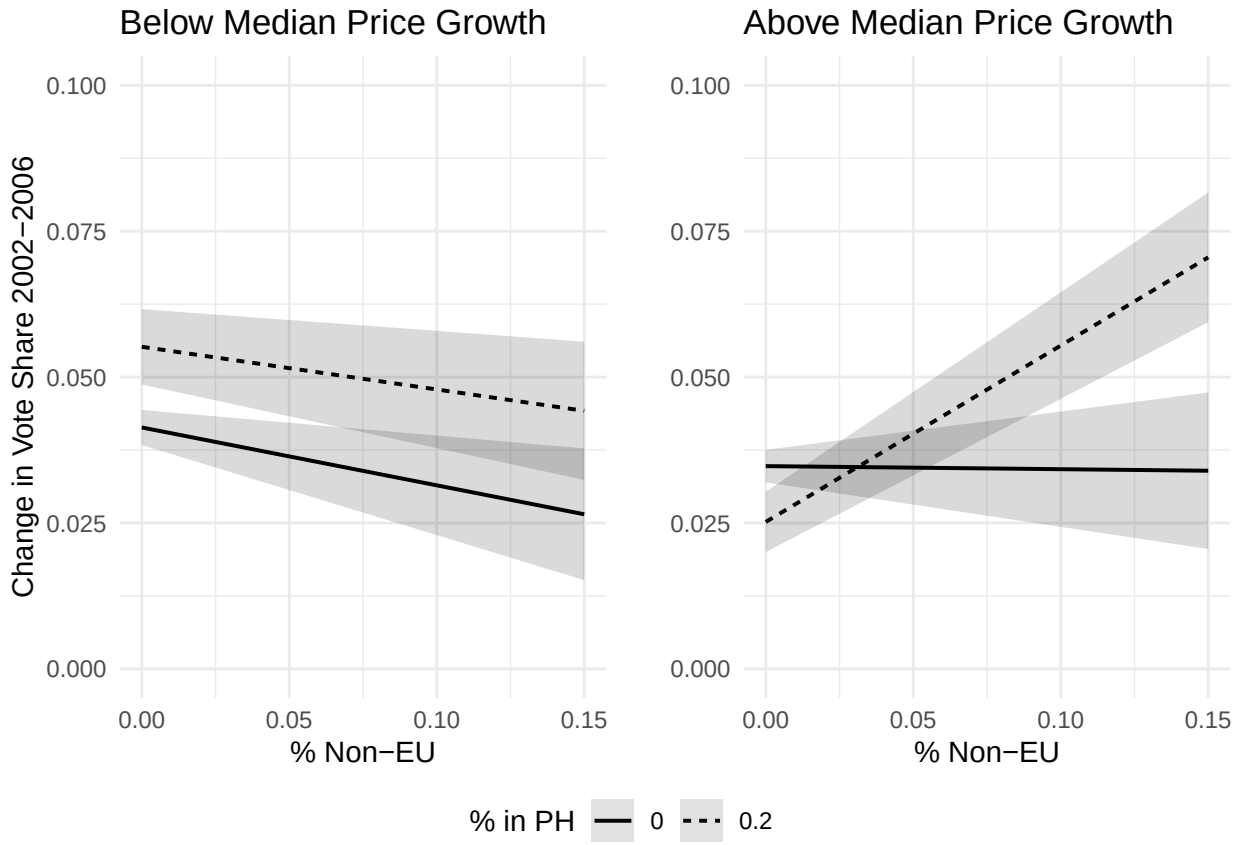
```
data2$price_growth_q2 <- as.factor(ntile(data2$yhat_priv_03_01,2))

# Muni Price Gap
fit1 <- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)), data=subset(data2,price_growth_q2==1))
a <- plot_model(fit1, color="bw",type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01 [0, .2]"),l
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
fit2 <- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)), data=subset(data2,price_growth_q2==2))
b <- plot_model(fit2, color="bw", type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01 [0, .2]"))+
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
ggarrange(a,b,ncol=2,common.legend=TRUE,legend="bottom")
```



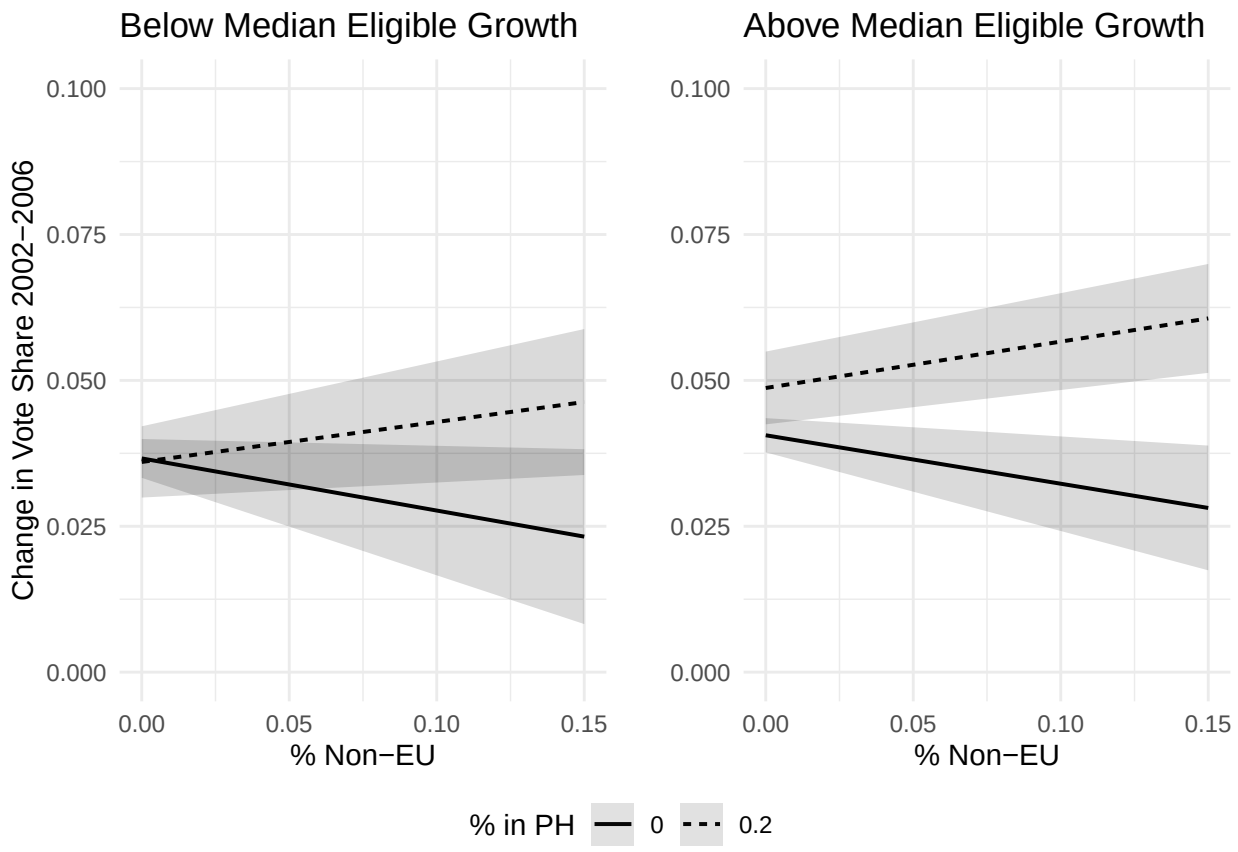

```
data2$elig_growth_q2 <- as.factor(xtile(data2$citizen_eu_growth_pct,2))
# Muni Price Gap
fit1 <- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)), data=subset(data2,elig_growth_q2==1))
a <- plot_model(fit1, color="bw",type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01 [0, .2]"),l
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
fit2 <- lm_robust(formula(paste0("d_rr_06 ~",spec,control4)), data=subset(data2,elig_growth_q2==2))
b <- plot_model(fit2, color="bw", type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01 [0, .2]"))
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
ggarrange(a,b,ncol=2,common.legend=TRUE,legend="bottom")
```



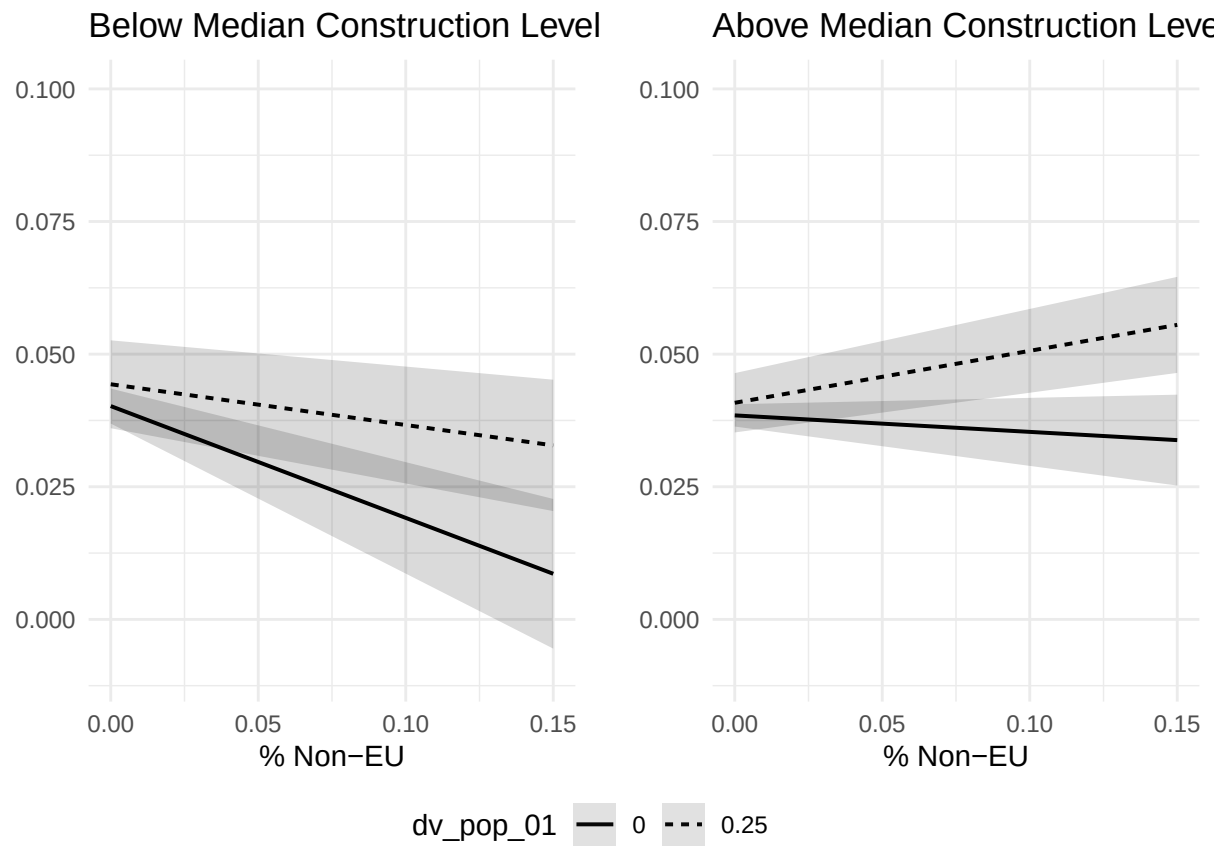

```
fit2 <- lm_robust(formula(paste0("d_rr_06 ~dv_pop_01*pct_noneu_06*construction_ratio",control4)), data=
a<- plot_model(fit2, color="bw",conf.lvl=.9, type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
b<- plot_model(fit2, color="bw",conf.lvl=.9, type = "pred",terms = c("pct_noneu_06 [0 ,.15]","dv_pop_01
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
ggarrange(a,b,ncol=2,common.legend=TRUE,legend="bottom")
```




```
#########################
### B10 - SM13
#########################

austria$f99_3 <- as.factor(xtile(austria$rr_share_99,3))

fit1<- lm_robust(formula(paste0("d_rr_06 ~ ",spec,control4)),data=subset(austria,f99_3==1))
fit2<- lm_robust(formula(paste0("d_rr_06 ~ ",spec,control4)),data=subset(austria,f99_3==2))
fit3<- lm_robust(formula(paste0("d_rr_06 ~ ",spec,control4)),data=subset(austria,f99_3==3))

fit4<- lm_robust(formula(paste0("d_rr_06 ~ ",spec2,control4)),data=subset(austria,f99_3==1))
fit5<- lm_robust(formula(paste0("d_rr_06 ~ ",spec2,control4)),data=subset(austria,f99_3==2))
fit6<- lm_robust(formula(paste0("d_rr_06 ~ ",spec2,control4)),data=subset(austria,f99_3==3))

texreg(list(fit1,fit2,fit3,fit4,fit5,fit6), include.ci = FALSE,
       caption.above=TRUE,
       include.rsquared = FALSE,
       include.adjrs = FALSE,
       include.groups = FALSE,
       digits=2, scalebox=0.75, booktabs=TRUE,  use.packages = FALSE,
       caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
```

```
## \scalebox{0.75}{
## \begin{tabular}{l c c c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 \\
## \midrule
## (Intercept)                    & $-0.00$      & $0.02$       & $0.01$        & $-0.00$      & $0.02$
##                                & $(0.01)$     & $(0.01)$     & $(0.01)$      & $(0.01)$     & $(0.01)$
## dv\_pop\_01                    & $-0.03$      & $-0.01$      & $0.08^{*}$    &              &
##                                & $(0.02)$     & $(0.01)$     & $(0.03)$      &              &
## pct\_noneu\_06                 & $0.09$       & $-0.13^{**}$ & $-0.15^{*}$   & $0.10$       & $-0.09$
##                                & $(0.06)$     & $(0.05)$     & $(0.06)$      & $(0.05)$     & $(0.06)$
## educ\_tertiary                 & $-0.07$      & $-0.06$      & $0.06$        & $-0.07$      & $-0.07$
##                                & $(0.04)$     & $(0.05)$     & $(0.08)$      & $(0.04)$     & $(0.06)$
## avg\_income                    & $0.00^{***}$ & $0.00^{*}$   & $0.00$        & $0.00^{***}$ & $0.00^{
##                                & $(0.00)$     & $(0.00)$     & $(0.00)$      & $(0.00)$     & $(0.00)$
## lab\_pct\_manufact\_01         & $-0.00$      & $-0.01$      & $0.02$        & $-0.00$      & $-0.01$
##                                & $(0.01)$     & $(0.01)$     & $(0.02)$      & $(0.01)$     & $(0.02)$
## lab\_pct\_unemp                & $0.01$       & $-0.06$      & $0.08$        & $0.02$       & $0.01$
##                                & $(0.07)$     & $(0.10)$     & $(0.13)$      & $(0.07)$     & $(0.11)$
## welfare\_cap\_06               & $-0.00^{*}$  & $-0.00$      & $0.00^{*}$    & $-0.00^{*}$  & $0.00$
##                                & $(0.00)$     & $(0.00)$     & $(0.00)$      & $(0.00)$     & $(0.00)$
## health\_cap\_06                & $0.00^{**}$  & $0.00$       & $0.00$        & $0.00^{*}$   & $0.00$
##                                & $(0.00)$     & $(0.00)$     & $(0.00)$      & $(0.00)$     & $(0.00)$
## education\_cap\_06             & $-0.00^{**}$ & $-0.00$      & $-0.00^{***}$ & $-0.00^{*}$  & $-0.00^
##                                & $(0.00)$     & $(0.00)$     & $(0.00)$      & $(0.00)$     & $(0.00)$
## foreignborn\_delta             & $0.01$       & $0.03$       & $0.00$        & $0.01$       & $0.07$
##                                & $(0.07)$     & $(0.07)$     & $(0.13)$      & $(0.07)$     & $(0.08)$
## dv\_pop\_01:pct\_noneu\_06     & $0.98^{*}$   & $1.37^{***}$ & $-0.06$       &              &
##                                & $(0.40)$     & $(0.26)$     & $(0.49)$      &              &
## factor(treat)2                 &              &              &               & $-0.01$      & $-0.00$
##                                &              &              &               & $(0.00)$     & $(0.00)$
## factor(treat)3                 &              &              &               & $-0.02^{**}$ & $-0.00$
##                                &              &              &               & $(0.01)$     & $(0.01)$
## factor(treat)2:pct\_noneu\_06  &              &              &               & $0.16$       & $0.19^{
##                                &              &              &               & $(0.08)$     & $(0.09)$
## factor(treat)3:pct\_noneu\_06  &              &              &               & $0.41^{***}$ & $0.36^{
##                                &              &              &               & $(0.12)$     & $(0.10)$
## \midrule
## Num. obs.                      & $791$        & $791$        & $787$         & $791$        & $791$
## RMSE                           & $0.02$       & $0.03$       & $0.03$        & $0.02$       & $0.03$
## \bottomrule
## \multicolumn{7}{l}{\scriptsize{$^{***}p<0.001$; $^{**}p<0.01$; $^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#########################
### TABLE SM14
#########################


cor(austria$pct_noneu_06,austria$pct_eu2004,use='complete.obs')
```

```
## [1] 0.2408635
```

```
austria$combined <- austria$pct_eu2004 + austria$pct_noneu_06

fit1<- lm_robust(formula(paste0("d_rr_06 ~ pct_eu2004 + ",spec)),data=austria)
fit2<- lm_robust(formula(paste0("d_rr_06 ~ pct_eu2004 +",spec,control2)),data=austria)
fit3<- lm_robust(formula(paste0("d_rr_06 ~ pct_eu2004 +",spec,control4)),data=austria)

spec3 <- "combined*dv_pop_01"
fit4<- lm_robust(formula(paste0("d_rr_06 ~",spec3)),data=austria)
fit5<- lm_robust(formula(paste0("d_rr_06 ~ ",spec3,control2)),data=austria)
fit6<- lm_robust(formula(paste0("d_rr_06 ~ ",spec3,control4)),data=austria)


# All as regression table
texreg(list(fit1,fit2,fit3,fit4,fit5,fit6), include.ci = FALSE,
       caption.above=TRUE,
       include.rsquared = FALSE,
       include.adjrs = FALSE,
       include.groups = FALSE,
       stars=.05,
       digits=2, scalebox=0.75, booktabs=TRUE,  use.packages = FALSE,
       caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.75}{
## \begin{tabular}{l c c c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 \\
## \midrule
## (Intercept)                & $0.04^{*}$ & $0.01$     & $0.01^{*}$  & $0.04^{*}$ & $0.01$      & $0.0
##                            & $(0.00)$   & $(0.01)$   & $(0.01)$    & $(0.00)$   & $(0.01)$    & $(0.0
## pct\_eu2004                & $-0.12$    & $-0.22$    & $-0.21$     &            &             &
##                            & $(0.15)$   & $(0.15)$   & $(0.15)$    &            &             &
## dv\_pop\_01                & $0.02$     & $0.01$     & $0.01$      & $0.01$     & $0.00$      & $0.0
##                            & $(0.01)$   & $(0.02)$   & $(0.01)$    & $(0.02)$   & $(0.02)$    & $(0.0
## pct\_noneu\_06             & $0.01$     & $-0.05$    & $-0.04$     &            &             &
##                            & $(0.03)$   & $(0.03)$   & $(0.04)$    &            &             &
## dv\_pop\_01:pct\_noneu\_06 & $0.60^{*}$ & $0.75^{*}$ & $0.66^{*}$  &            &             &
##                            & $(0.27)$   & $(0.27)$   & $(0.28)$    &            &             &
## educ\_tertiary             &            & $0.00$     & $0.01$      &            & $0.01$      & $0.0
##                            &            & $(0.04)$   & $(0.04)$    &            & $(0.04)$    & $(0.0
## avg\_income                &            & $0.00^{*}$ & $0.00^{*}$  &            & $0.00^{*}$  & $0.0
##                            &            & $(0.00)$   & $(0.00)$    &            & $(0.00)$    & $(0.0
## lab\_pct\_manufact\_01     &            & $0.00$     & $0.00$      &            & $0.01$      & $0.0
##                            &            & $(0.01)$   & $(0.01)$    &            & $(0.01)$    & $(0.0
## lab\_pct\_unemp            &            & $0.04$     & $0.06$      &            & $0.02$      & $0.0
##                            &            & $(0.06)$   & $(0.06)$    &            & $(0.06)$    & $(0.0
## welfare\_cap\_06           &            &            & $0.00^{*}$  &            &             & $0.0
##                            &            &            & $(0.00)$    &            &             & $(0.0
## health\_cap\_06            &            &            & $0.00$      &            &             & $0.0
```

```
##                             &            &            & $(0.00)$    &            &             & $(0.0
## education\_cap\_06          &            &            & $-0.00^{*}$ &            &             & $-0.0
##                             &            &            & $(0.00)$    &            &             & $(0.0
## foreignborn\_delta          &            &            & $0.04$      &            &             & $0.03
##                             &            &            & $(0.05)$    &            &             & $(0.0
## combined                    &            &            &             & $-0.02$    & $-0.07^{*}$ & $-0.0
##                             &            &            &             & $(0.04)$   & $(0.03)$    & $(0.0
## combined:dv\_pop\_01        &            &            &             & $0.68^{*}$ & $0.82^{*}$  & $0.74
##                             &            &            &             & $(0.25)$   & $(0.25)$    & $(0.1
## \midrule
## Num. obs.                   & $2350$     & $2349$     & $2346$      & $2350$     & $2349$      & $234
## RMSE                        & $0.03$     & $0.03$     & $0.03$      & $0.03$     & $0.03$      & $0.03
## \bottomrule
## \multicolumn{7}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#######################
### Table SM15
#######################

describe <- vienna %>%
  select(yearrenovated_w,pctrental,pctrental,sizeunder60_w,
         private_price_w,pctforeign_public,pctforeign_private,
         avgincome_06,lab_pct_active,farright_share2006,farright_share2002,
         farright_share1999,eu_rr_share1999, eu_rr_share2004,lab_pct_pensioners,
         pctpublic_w_zsp,pctforeign,educ_tertiary,pctforeign_delta,pct_noneu_06)  %>%
  ungroup()  %>% gather(key = variable, value = value)
```

```
## Warning: attributes are not identical across measure variables;
## they will be dropped
```

```
# External
out <- describe %>% group_by(variable) %>%  summarise(
  mean = mean(value, na.rm = T),
  sd = sd(value, na.rm = T),
  q10 = quantile(value, 0.1, na.rm = T),
  q90 = quantile(value, 0.9, na.rm = T),
)
xtable(out,digits=3)
```

```
## % latex table generated in R 4.0.4 by xtable 1.8-4 package
## % Wed Jan 26 22:03:10 2022
## \begin{table}[ht]
## \centering
## \begin{tabular}{rlrrrr}
##   \hline
##  & variable & mean & sd & q10 & q90 \\
##   \hline
## 1 & avgincome\_06 & 19.453 & 2.651 & 17.170 & 22.350 \\
```

```
##   2 & educ\_tertiary & 0.001 & 0.001 & 0.001 & 0.002 \\
##   3 & eu\_rr\_share1999 & 0.092 & 0.021 & 0.066 & 0.119 \\
##   4 & eu\_rr\_share2004 & 0.056 & 0.021 & 0.030 & 0.083 \\
##   5 & farright\_share1999 & 0.250 & 0.053 & 0.182 & 0.319 \\
##   6 & farright\_share2002 & 0.082 & 0.023 & 0.053 & 0.113 \\
##   7 & farright\_share2006 & 0.162 & 0.055 & 0.091 & 0.235 \\
##   8 & lab\_pct\_active & 0.562 & 0.062 & 0.485 & 0.621 \\
##   9 & lab\_pct\_pensioners & 0.281 & 0.064 & 0.212 & 0.367 \\
##   10 & pct\_noneu\_06 & 0.109 & 0.075 & 0.029 & 0.223 \\
##   11 & pctforeign & 0.152 & 0.092 & 0.046 & 0.290 \\
##   12 & pctforeign\_delta & 0.015 & 0.013 & 0.001 & 0.032 \\
##   13 & pctforeign\_private & 0.266 & 0.115 & 0.123 & 0.424 \\
##   14 & pctforeign\_public & 0.156 & 0.057 & 0.100 & 0.203 \\
##   15 & pctpublic\_w\_zsp & 0.242 & 0.307 & 0.000 & 0.777 \\
##   16 & pctrental & 0.569 & 0.305 & 0.087 & 0.905 \\
##   17 & private\_price\_w & 25.449 & 6.949 & 18.800 & 33.400 \\
##   18 & sizeunder60\_w & 0.386 & 0.162 & 0.170 & 0.580 \\
##   19 & yearrenovated\_w & 2000.136 & 5.148 & 1992.000 & 2006.000 \\
##    \hline
## \end{tabular}
## \end{table}
```

```
########################
### Table SM16
########################
```

```
es1 <- felm(farright_share ~ (pctpublic_w+ pctrental)*(y1999 + y2002 + y2006)  | sprengel2 | 0 | tract_l
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
es2 <- felm(farright_share ~ (pctpublic_w + pctrental)*(y1999 + y2002 + y2006) | sprengel2 | 0 | tract_l
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
es3 <- felm(farright_share ~ (pctpublic_w + pctrental)*(y1999 + y2002 + y2006) | sprengel2 | 0 | tract_l
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
es4 <- felm(farright_share ~ (pctpublic_w + pctrental)*(y1999 + y2002 + y2006) | sprengel2 | 0 | tract_l
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
texreg(list(
  es1,es2,es3,es4),
  include.ci=FALSE,
  caption.above=TRUE,
```

```
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  include.groups = FALSE,
  stars = c(.05),
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='X',float.pos="!h")
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 \\
## \midrule
## pctpublic\_w       &             &             &             &             \\
##                    &             &             &             &             \\
## pctrental          &             &             &             &             \\
##                    &             &             &             &             \\
## y1999              & $0.05^{*}$  & $0.06^{*}$  & $0.06^{*}$  & $0.04^{*}$  \\
##                    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## y2002              & $-0.12^{*}$ & $-0.14^{*}$ & $-0.12^{*}$ & $-0.10^{*}$ \\
##                    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## y2006              & $-0.05^{*}$ & $-0.04^{*}$ & $-0.04^{*}$ & $-0.05^{*}$ \\
##                    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## pctpublic\_w:y1999 & $0.02^{*}$  & $0.02$      & $0.01$      & $0.02$      \\
##                    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.02)$    \\
## pctpublic\_w:y2002 & $-0.00$     & $0.02$      & $0.01$      & $-0.03$     \\
##                    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.02)$    \\
## pctpublic\_w:y2006 & $0.06^{*}$  & $0.04^{*}$  & $0.05^{*}$  & $0.05^{*}$  \\
##                    & $(0.01)$    & $(0.02)$    & $(0.01)$    & $(0.02)$    \\
## pctrental:y1999    & $-0.01$     & $-0.01$     & $-0.01$     & $-0.01$     \\
##                    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## pctrental:y2002    & $-0.00$     & $0.01$      & $-0.00$     & $-0.01$     \\
##                    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## pctrental:y2006    & $-0.01$     & $0.00$      & $-0.01$     & $-0.02$     \\
##                    & $(0.01)$    & $(0.02)$    & $(0.01)$    & $(0.02)$    \\
## \midrule
## Num. obs.          & $7141$      & $2362$      & $2390$      & $2389$      \\
## \bottomrule
```

```
## \multicolumn{5}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#######################
### Table SM17
#######################

es0 <- felm(farright_share ~ pctpublic_w_zsp*aftershock +(pctrental)*aftershock | sprengel2 | 0 | tract
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
es1 <- felm(farright_share ~ pctpublic_w_zsp*aftershock +(pctrental)*aftershock | sprengel2 | 0 | tract
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
es2 <- felm(farright_share ~ pctpublic_w_zsp*aftershock +(pctrental)*aftershock | sprengel2 | 0 | tract
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
es3 <- felm(farright_share ~ pctpublic_w_zsp*aftershock +(pctrental)*aftershock | sprengel2 | 0 | tract
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
texreg(list(
  es0,es1,es2,es3),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  include.groups = FALSE,
  stars = c(.05),
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='X',float.pos="!h")
```

```
## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite

## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite

## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite

## Warning in chol.default(mat, pivot = TRUE, tol = tol): the matrix is either
## rank-deficient or indefinite
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 \\
## \midrule
## pctpublic\_w\_zsp            &             &             &             &             \\
##                              &             &             &             &             \\
## aftershock                   & $-0.05^{*}$ & $-0.05^{*}$ & $-0.04^{*}$ & $-0.05^{*}$ \\
##                              & $(0.01)$    & $(0.01)$    & $(0.02)$    & $(0.01)$    \\
## pctrental                    &             &             &             &             \\
##                              &             &             &             &             \\
## pctpublic\_w\_zsp:aftershock & $0.07^{*}$  & $0.08^{*}$  & $0.06^{*}$  & $0.06^{*}$  \\
##                              & $(0.01)$    & $(0.02)$    & $(0.02)$    & $(0.02)$    \\
## aftershock:pctrental         & $0.03^{*}$  & $0.06^{*}$  & $0.02$      & $-0.00$     \\
##                              & $(0.01)$    & $(0.02)$    & $(0.02)$    & $(0.01)$    \\
## \midrule
## Num. obs.                    & $7141$      & $2362$      & $2390$      & $2389$      \\
## \bottomrule
## \multicolumn{5}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
########################
### Table SM18
########################

# See results computed using Table 2 code

########################
### Table SM19
########################

fit0b<- lm_robust(formula(paste0("dv ~  as.factor(private_price_w_q3)*pctrental + pctpublic_w_zsp",vcova
fit1b<- lm_robust(formula(paste0("dv ~  (rental_scaled + pctpublic_w_zsp)",vcovar_string3)),data=vienna
fit2b<- lm_robust(formula(paste0("dv ~  as.factor(private_price_w_q3)*rental_scaled + pctpublic_w_zsp",v

texreg(list(
  fit0b,fit1b,fit2b),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  include.groups = FALSE,
  stars = c(.05),
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 \\
## \midrule
## (Intercept)                                          & $-0.01$     & $0.16$      & $0.06$      \\
##                                                      & $(0.12)$    & $(0.11)$    & $(0.12)$    \\
## as.factor(private\_price\_w\_q3)2                    & $-0.01$     &             & $-0.02^{*}$ \\
##                                                      & $(0.01)$    &             & $(0.01)$    \\
## as.factor(private\_price\_w\_q3)3                    & $-0.01$     &             & $-0.03^{*}$ \\
##                                                      & $(0.01)$    &             & $(0.01)$    \\
## pctrental                                            & $0.06^{*}$  &             &             \\
##                                                      & $(0.01)$    &             &             \\
## pctpublic\_w\_zsp                                    & $0.09^{*}$  & $0.04^{*}$  & $0.05^{*}$  \\
##                                                      & $(0.01)$    & $(0.00)$    & $(0.00)$    \\
## lab\_pct\_pensioners                                 & $0.09$      & $-0.09$     & $0.06$      \\
##                                                      & $(0.13)$    & $(0.13)$    & $(0.13)$    \\
## pctforeign                                           & $-0.08$     & $-0.09$     & $-0.08$     \\
##                                                      & $(0.05)$    & $(0.05)$    & $(0.05)$    \\
## log\_voters                                          & $-0.00$     & $-0.00$     & $-0.01$     \\
##                                                      & $(0.01)$    & $(0.01)$    & $(0.01)$    \\
## educ\_tertiary                                       & $-0.81$     & $0.50$      & $-1.18$     \\
##                                                      & $(0.98)$    & $(0.94)$    & $(1.20)$    \\
## pctforeign\_delta                                    & $0.17$      & $0.05$      & $0.25$      \\
##                                                      & $(0.28)$    & $(0.26)$    & $(0.28)$    \\
## lab\_pct\_active                                     & $0.13$      & $-0.05$     & $0.10$      \\
##                                                      & $(0.12)$    & $(0.12)$    & $(0.12)$    \\
## as.factor(private\_price\_w\_q3)2:pctrental           & $-0.01$     &             &             \\
##                                                      & $(0.01)$    &             &             \\
## as.factor(private\_price\_w\_q3)3:pctrental           & $-0.05^{*}$ &             &             \\
##                                                      & $(0.01)$    &             &             \\
## rental\_scaled                                       &             & $0.01$      & $0.01$      \\
##                                                      &             & $(0.00)$    & $(0.01)$    \\
## private\_price\_w\_s                                 &             & $-0.02^{*}$ &             \\
##                                                      &             & $(0.00)$    &             \\
## as.factor(private\_price\_w\_q3)2:rental\_scaled      &             &             & $0.00$      \\
##                                                      &             &             & $(0.01)$    \\
## as.factor(private\_price\_w\_q3)3:rental\_scaled      &             &             & $-0.02^{*}$ \\
##                                                      &             &             & $(0.01)$    \\
## \midrule
## Num. obs.                                            & $1782$      & $1782$      & $1782$      \\
## RMSE                                                 & $0.04$      & $0.04$      & $0.04$      \\
## N Clusters                                           & $243$       & $243$       & $243$       \\
## \bottomrule
## \multicolumn{4}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#######################
### Table SM20
#######################

data <-vienna

fit1<- lm_robust(formula(paste0("dv2 ~ private_price_w*yearrenovated_w",vcovar_string4)),weights=pctpubl
fit2<- lm_robust(formula(paste0("dv2 ~ private_price_w*sizeunder60_w",vcovar_string4)),weights=pctpubli
fit3<- lm_robust(formula(paste0("dv2 ~  private_price_w*factor(yearrenovated_w_q3)",vcovar_string4)),wei


texreg(list(
  fit1,fit2,fit3),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  include.groups = FALSE,
  stars = c(.05),
  digits=3, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 \\
## \midrule
## (Intercept)                                  & $-5.984$      & $0.275^{*}$  & $0.189^{*}$   \\
##                                              & $(4.294)$     & $(0.056)$    & $(0.075)$     \\
## private\_price\_w                            & $0.346$       & $-0.006^{*}$ & $-0.001$      \\
##                                              & $(0.186)$     & $(0.001)$    & $(0.001)$     \\
## yearrenovated\_w                             & $0.003$       &              &               \\
##                                              & $(0.002)$     &              &               \\
## lab\_pct\_pensioners                         & $-0.014$      & $-0.035$     & $-0.006$      \\
##                                              & $(0.042)$     & $(0.036)$    & $(0.042)$     \\
## pctforeign                                   & $-0.047$      & $-0.142^{*}$ & $-0.039$      \\
##                                              & $(0.066)$     & $(0.050)$    & $(0.066)$     \\
## log\_voters                                  & $-0.018$      & $-0.015^{*}$ & $-0.018$      \\
##                                              & $(0.011)$     & $(0.007)$    & $(0.011)$     \\
## educ\_tertiary                               & $-10.616^{*}$ & $-4.602$     & $-10.568^{*}$ \\
##                                              & $(4.684)$     & $(5.036)$    & $(4.636)$     \\
## pctforeign\_delta                            & $-0.319$      & $-0.227$     & $-0.372$      \\
##                                              & $(0.460)$     & $(0.316)$    & $(0.462)$     \\
## private\_price\_w:yearrenovated\_w           & $-0.000$      &              &               \\
##                                              & $(0.000)$     &              &               \\
## sizeunder60\_w                               &               & $-0.161^{*}$ &               \\
##                                              &               & $(0.059)$    &               \\
## private\_price\_w:sizeunder60\_w             &               & $0.009^{*}$  &               \\
##                                              &               & $(0.002)$    &               \\
```

```
## factor(yearrenovated\_w\_q3)2                    &              &              & $0.036$       \\
##                                                  &              &              & $(0.027)$     \\
## factor(yearrenovated\_w\_q3)3                    &              &              & $0.047$       \\
##                                                  &              &              & $(0.028)$     \\
## private\_price\_w:factor(yearrenovated\_w\_q3)2 &              &              & $-0.002$      \\
##                                                  &              &              & $(0.001)$     \\
## private\_price\_w:factor(yearrenovated\_w\_q3)3 &              &              & $-0.002^{*}$  \\
##                                                  &              &              & $(0.001)$     \\
## \midrule
## Num. obs.                                        & $508$        & $1782$       & $508$         \\
## RMSE                                             & $0.027$      & $0.019$      & $0.027$       \\
## \bottomrule
## \multicolumn{4}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```

```
#########################
### Figure SM9
#########################

# Change to median

data <-subset(vienna,pctpublic_w >= quantile(vienna$pctpublic_w,.5,na.rm=T))

fit1<- lm_robust(formula(paste0("dv2 ~ private_price_w*yearrenovated_w",vcovar_string4)),data=data)
summary(fit1)
```

```
##
## Call:
## lm_robust(formula = formula(paste0("dv2 ~ private_price_w*yearrenovated_w",
##     vcovar_string4)), data = data)
##
## Standard error type:  HC2
##
## Coefficients:
##                                  Estimate Std. Error t value Pr(>|t|)
## (Intercept)                    -2.572e+00  3.805e+00 -0.6760  0.49941
## private_price_w                 1.947e-01  1.636e-01  1.1899  0.23469
## yearrenovated_w                 1.400e-03  1.904e-03  0.7354  0.46249
## lab_pct_pensioners             -7.761e-03  4.048e-02 -0.1917  0.84804
## pctforeign                     -4.375e-02  5.834e-02 -0.7498  0.45376
## log_voters                     -2.166e-02  9.759e-03 -2.2194  0.02695
## educ_tertiary                  -9.729e+00  4.419e+00 -2.2018  0.02818
## pctforeign_delta               -1.049e-01  4.102e-01 -0.2558  0.79821
## private_price_w:yearrenovated_w -9.844e-05  8.176e-05 -1.2040  0.22921
##                                  CI Lower   CI Upper  DF
## (Intercept)                    -1.005e+01  4.905e+00 454
## private_price_w                -1.269e-01  5.163e-01 454
## yearrenovated_w                -2.342e-03  5.142e-03 454
## lab_pct_pensioners             -8.731e-02  7.179e-02 454
## pctforeign                     -1.584e-01  7.091e-02 454
```

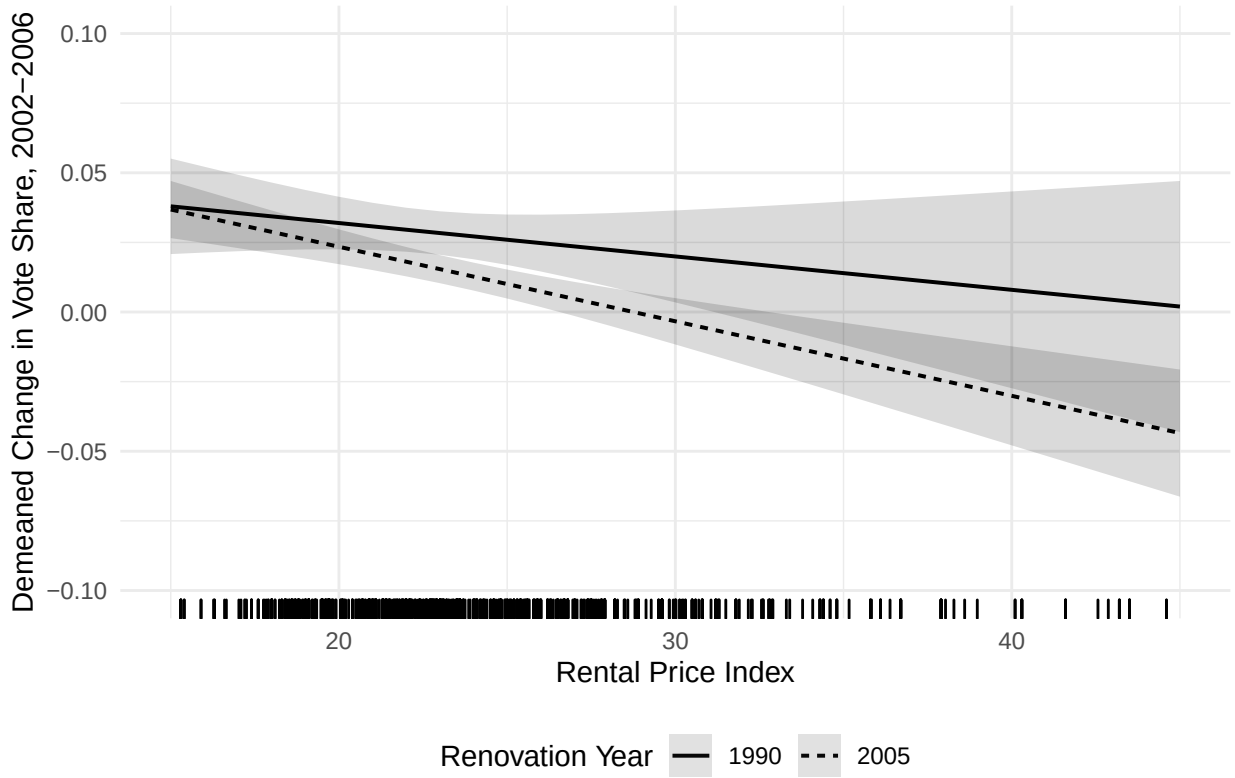
```
## log_voters                       -4.084e-02 -2.480e-03 454
## educ_tertiary                    -1.841e+01 -1.045e+00 454
## pctforeign_delta                 -9.111e-01  7.012e-01 454
## private_price_w:yearrenovated_w -2.591e-04  6.223e-05 454
##
## Multiple R-squared:  0.1381 ,    Adjusted R-squared:  0.1229
## F-statistic: 10.07 on 8 and 454 DF,  p-value: 5.851e-13
```

```
a<- plot_model(fit1,type="pred",terms=c("private_price_w [15:50]" ,"yearrenovated_w [1990, 2005]"),leger
  theme_minimal() + theme(legend.position="bottom") + geom_rug(data=data,aes(x = private_price_w), inhe
  ggtitle("") + xlab("Rental Price Index") +ylab("Demeaned Change in Vote Share, 2002-2006")  + xlim(15
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
a
```

```
## Warning: Removed 10 row(s) containing missing values (geom_path).
```




```
fit2<- lm_robust(formula(paste0("dv2 ~ private_price_w*sizeunder60_w",vcovar_string4)),data=data)
summary(fit2)
```

```
##
## Call:
```

```
## lm_robust(formula = formula(paste0("dv2 ~ private_price_w*sizeunder60_w",
##     vcovar_string4)), data = data)
##
## Standard error type:  HC2
##
## Coefficients:
##                               Estimate Std. Error t value  Pr(>|t|)   CI Lower
## (Intercept)                   0.206360  0.0476550  4.3303 1.658e-05   0.112831
## private_price_w               -0.004677  0.0008516 -5.4917 5.196e-08  -0.006348
## sizeunder60_w                 -0.066945  0.0529958 -1.2632 2.068e-01  -0.170956
## lab_pct_pensioners            -0.035495  0.0320424 -1.1077 2.683e-01  -0.098382
## pctforeign                    -0.112748  0.0414072 -2.7229 6.598e-03  -0.194015
## log_voters                    -0.011563  0.0062933 -1.8373 6.650e-02  -0.023914
## educ_tertiary                 -3.595388  4.3164632 -0.8329 4.051e-01 -12.067034
## pctforeign_delta              -0.455343  0.2707343 -1.6819 9.294e-02  -0.986696
## private_price_w:sizeunder60_w  0.005577  0.0020910  2.6671 7.790e-03   0.001473
##                                CI Upper  DF
## (Intercept)                   0.2998898 889
## private_price_w               -0.0030054 889
## sizeunder60_w                  0.0370665 889
## lab_pct_pensioners             0.0273928 889
## pctforeign                    -0.0314803 889
## log_voters                     0.0007886 889
## educ_tertiary                  4.8762582 889
## pctforeign_delta               0.0760099 889
## private_price_w:sizeunder60_w  0.0096809 889
##
## Multiple R-squared:  0.2726 ,    Adjusted R-squared:  0.266
## F-statistic: 39.38 on 8 and 889 DF,  p-value: < 2.2e-16
```

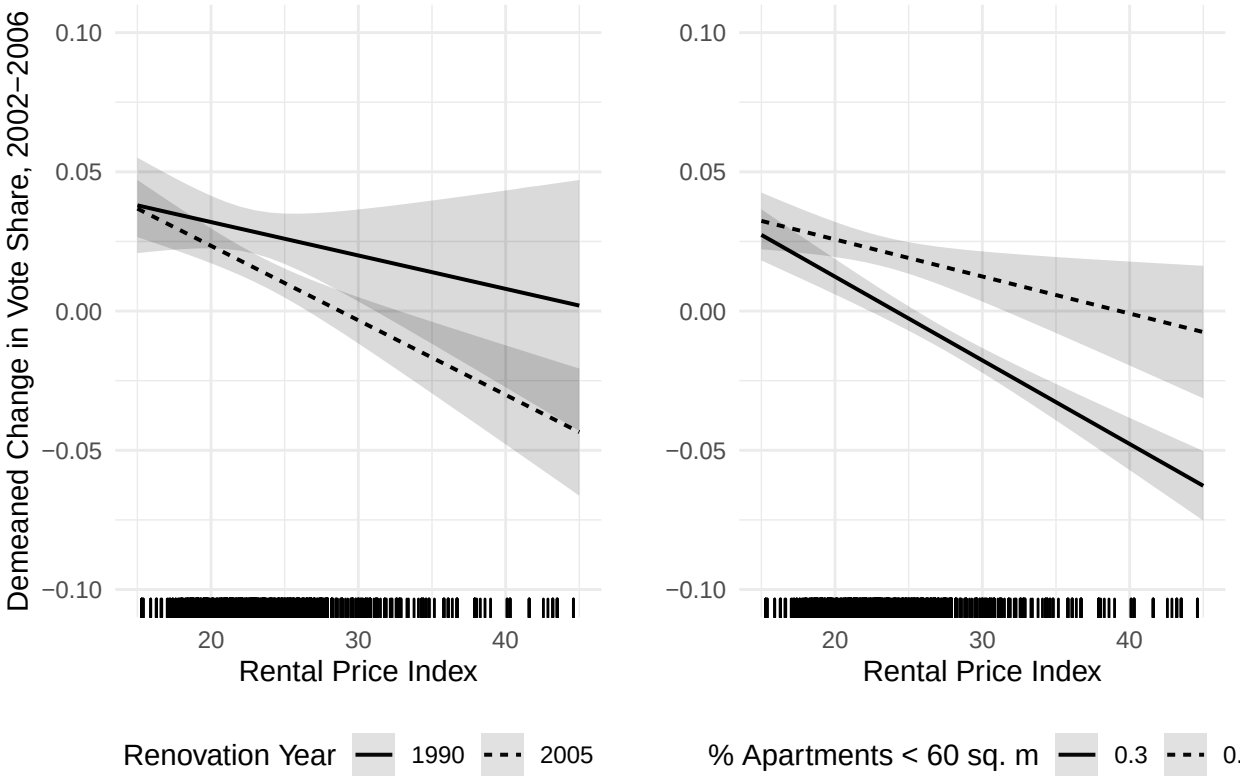
```
b<- plot_model(fit2,type="pred",terms=c("private_price_w [15:50]","sizeunder60_w [.3, .6]"),legend.titl
  theme_minimal() + theme(legend.position="bottom")  + geom_rug(data=data,aes(x = private_price_w), inh
  ylim(-.06,.06) + xlab("Rental Price Index") +ylab("")   + xlim(15,45) + ylim(-.1,.1)
```

```
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.
```

```
ggarrange(a,b,ncol=2)
```

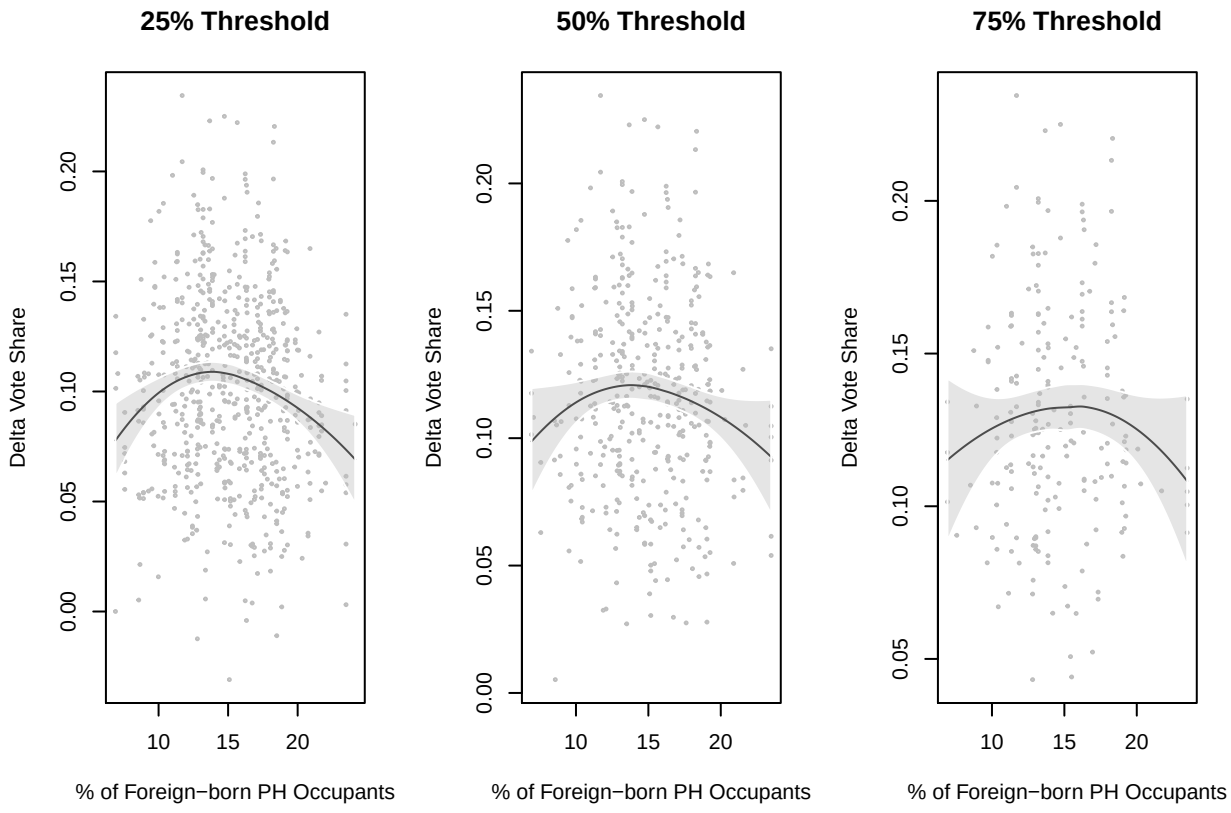
```
## Warning: Removed 10 row(s) containing missing values (geom_path).
```

```
## Warning: Removed 10 row(s) containing missing values (geom_path).
```




```
#######################
### Figure SM10
#######################

par(mfrow=c(1,3))

data <- vienna
data <- subset(data,data$pctpublic_w_zsp > .25 & data$pctforeign_public < .25)

plot(data$pctforeign_public*100,data$dv,cex=.3,xlab="% of Foreign-born PH Occupants",ylab="Delta Vote Sh
x <- data$pctforeign_public*100
y <- data$dv
lo <- loess(y~x,span=1)
xl <- seq(min(x,na.rm=T),max(x,na.rm=T), (max(x,na.rm=T) - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='black', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("gray",alpha.f=0.4),border="white")

data <- vienna
data <- subset(data,data$pctpublic_w_zsp > .5 & data$pctforeign_public < .25)

plot(data$pctforeign_public*100,data$dv,cex=.3,xlab="% of Foreign-born PH Occupants",ylab="Delta Vote Sh
x <- data$pctforeign_public*100
y <- data$dv
```

```
lo <- loess(y~x,span=1)
xl <- seq(min(x,na.rm=T),max(x,na.rm=T), (max(x,na.rm=T) - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='black', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("gray",alpha.f=0.4),border="white")


data <- vienna
data <- subset(data,data$pctpublic_w_zsp > .75 & data$pctforeign_public < .25)

plot(data$pctforeign_public*100,data$dv,cex=.3,xlab="% of Foreign-born PH Occupants",ylab="Delta Vote Sh
x <- data$pctforeign_public*100
y <- data$dv
lo <- loess(y~x,span=1)
xl <- seq(min(x,na.rm=T),max(x,na.rm=T), (max(x,na.rm=T) - min(x,na.rm=T))/1000)
pred.c <- predict(lo,xl,se=T)
lines(xl, pred.c$fit, col='black', lwd=1)
min <- pred.c$fit -  pred.c$s*1.96
max <- pred.c$fit +  pred.c$s*1.96
polygon(c(xl,rev(xl)),c(max,rev(min)),col=adjustcolor("gray",alpha.f=0.4),border="white")
```




```
########################
### Table SM21
```

```
######################


vienna_somep <- subset(vienna,pctpublic_w_zsp > 0)

covar_string3 <- " + rental_scaled+ lab_pct_pensioners + log_voters + private_price_w + educ_tertiary"

fit1<- lm_robust(formula(paste0("dv ~ pctforeign_public",covar_string3)),weights=pctpublic_w,data=vienna
fit2<- lm_robust(formula(paste0("dv ~ pctforeign_public +pctforeign_private",covar_string3)),weights=pc
fit3<- lm_robust(formula(paste0("dv ~ pctforeign_public*pctforeign_private",covar_string3)),weights=pct

fit4<- lm_robust(formula(paste0("dv ~ pctforeign_public",covar_string3)),data=subset(vienna_somep,pctpul
fit5<- lm_robust(formula(paste0("dv ~ pctforeign_public +pctforeign_private",covar_string3)),data=subse
fit6<- lm_robust(formula(paste0("dv ~ pctforeign_public*pctforeign_private",covar_string3)),data=subset


texreg(list(
  fit1,fit2,fit3,fit4,fit5,fit6),
  include.ci=FALSE,
  caption.above=TRUE,
  include.rsquared = FALSE,
  include.adjrs = FALSE,
  include.groups = FALSE,
  stars=c(.05),
  digits=2, scalebox=0.9, booktabs=TRUE,  use.packages = FALSE,
  caption='X',float.pos="!h")
```

```
##
## \begin{table}[!h]
## \caption{X}
## \begin{center}
## \scalebox{0.9}{
## \begin{tabular}{l c c c c c c}
## \toprule
##  & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 \\
## \midrule
## (Intercept)                             & $0.28^{*}$  & $0.28^{*}$  & $0.28^{*}$  & $0.28^{*}$  & $0.1
##                                         & $(0.07)$    & $(0.07)$    & $(0.08)$    & $(0.08)$    & $(0
## pctforeign\_public                      & $-0.11$     & $-0.12$     & $-0.08$     & $-0.07$     & $-0
##                                         & $(0.09)$    & $(0.10)$    & $(0.21)$    & $(0.11)$    & $(0
## rental\_scaled                          & $-0.01^{*}$ & $-0.01^{*}$ & $-0.01^{*}$ & $-0.01^{*}$ & $-0
##                                         & $(0.00)$    & $(0.00)$    & $(0.00)$    & $(0.00)$    & $(0
## lab\_pct\_pensioners                    & $0.03$      & $0.03$      & $0.03$      & $-0.00$     & $-0
##                                         & $(0.05)$    & $(0.05)$    & $(0.05)$    & $(0.05)$    & $(0
## log\_voters                             & $-0.01$     & $-0.01$     & $-0.01$     & $-0.01$     & $-0
##                                         & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0.01)$    & $(0
## private\_price\_w                       & $-0.00^{*}$ & $-0.00^{*}$ & $-0.00^{*}$ & $-0.00^{*}$ & $-0
##                                         & $(0.00)$    & $(0.00)$    & $(0.00)$    & $(0.00)$    & $(0
## educ\_tertiary                          & $-8.58$     & $-8.67$     & $-8.71$     & $-7.29$     & $-7
##                                         & $(6.12)$    & $(6.31)$    & $(6.33)$    & $(5.25)$    & $(5
## pctforeign\_private                     &             & $0.01$      & $0.03$      &             & $0.
##                                         &             & $(0.03)$    & $(0.12)$    &             & $(0
## pctforeign\_public:pctforeign\_private & &             &             & $-0.17$     &             &
```

```
##                                       &            &            & $(0.77)$    &            &
## \midrule
## Num. obs.                             & $940$      & $938$      & $938$      & $611$      & $60
## RMSE                                  & $0.03$     & $0.03$     & $0.03$     & $0.04$     & $0.
## N Clusters                            & $203$      & $202$      & $202$      & $134$      & $13
## \bottomrule
## \multicolumn{7}{l}{\scriptsize{$^{*}p<0.05$}}
## \end{tabular}
## }
## \label{table:coefficients}
## \end{center}
## \end{table}
```