

A Online Appendix

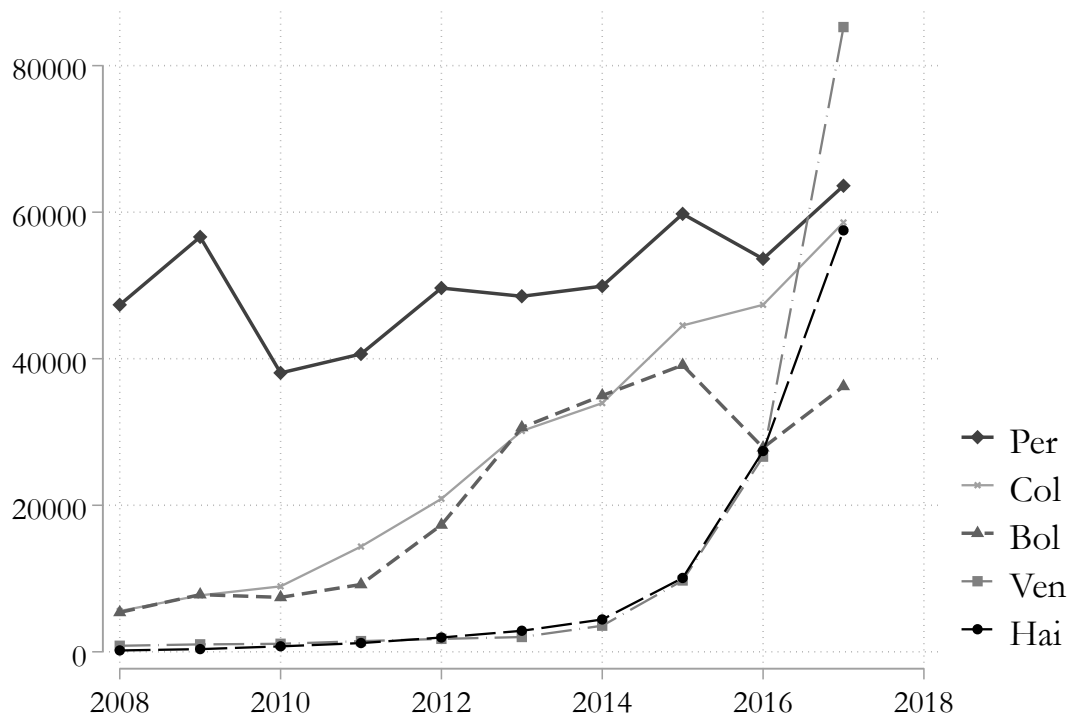
Immigration, Crime, and Crime (Mis)Perceptions

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Figure A.1. Immigrant inflows into Chile by country of origin: 2005-2017



Note: Figure shows the number of immigrants (inflow) by country of origin and year of arrival. Inflows are measured by the number of residential permits and visas granted per year.

Source: Chilean Department of State (Extranjería).

TABLE A.1. Descriptive Statistics by quartile of immigrant growth 2008-2017

| | Quartile 1 | Quartile 2 | Quartile 3 | Quartile 4 |
|------------------------------------|------------------------------|------------------------------|-----------------------------|------------------------------|
| Immigrant growth 2017-2008 (in %) | 148.942 (38.922) | 241.617 (22.356) | 345.943 (40.395) | 596.970 (261.345) |
| Population in 2019 | 139,101.962 (137,289.434) | 176,218.920 (119,901.335) | 131,651.120 (61,029.073) | 158,076.920 (116,758.432) |
| Age | 43.073 (17.779) | 43.517 (17.927) | 44.720 (18.350) | 42.575 (17.516) |
| Female | 0.539 (0.499) | 0.541 (0.498) | 0.542 (0.498) | 0.547 (0.498) |
| Crime as a 1st or 2nd Concern | 0.359 (0.480) | 0.317 (0.465) | 0.312 (0.463) | 0.319 (0.466) |
| Crime as Impacting Personal Life | 0.372 (0.483) | 0.330 (0.470) | 0.326 (0.469) | 0.332 (0.471) |
| Crime Affecting Quality of Life | 0.667 (0.471) | 0.638 (0.481) | 0.694 (0.461) | 0.671 (0.470) |
| Feeling Unsafe | 0.219 (0.414) | 0.157 (0.364) | 0.177 (0.381) | 0.174 (0.379) |
| Will be a Victim | 0.469 (0.499) | 0.473 (0.499) | 0.483 (0.500) | 0.525 (0.499) |
| Crime rising: Country | 0.438 (0.496) | 0.433 (0.496) | 0.461 (0.499) | 0.450 (0.498) |
| Crime rising: Municipality | 0.678 (0.467) | 0.643 (0.479) | 0.664 (0.472) | 0.712 (0.453) |
| Crime rising: Neighborhood/Village | 0.822 (0.383) | 0.805 (0.396) | 0.808 (0.394) | 0.833 (0.373) |
| Investment in Home Security | 0.215 (0.170) | 0.199 (0.151) | 0.213 (0.153) | 0.211 (0.152) |
| Neighbors' Security System | 0.130 (0.156) | 0.107 (0.136) | 0.111 (0.136) | 0.112 (0.140) |
| Owns a Weapon | 0.064 (0.245) | 0.062 (0.241) | 0.070 (0.255) | 0.059 (0.236) |
| Robbery | 0.051 (0.221) | 0.060 (0.238) | 0.065 (0.246) | 0.057 (0.233) |
| Larceny | 0.065 (0.247) | 0.071 (0.258) | 0.075 (0.263) | 0.072 (0.258) |
| Burglary | 0.059 (0.235) | 0.045 (0.207) | 0.058 (0.234) | 0.047 (0.212) |
| Theft | 0.103 (0.304) | 0.097 (0.297) | 0.093 (0.290) | 0.080 (0.271) |
| Assault | 0.027 (0.161) | 0.026 (0.160) | 0.024 (0.152) | 0.030 (0.169) |
| Motor Vehicle Theft | 0.008 (0.089) | 0.006 (0.075) | 0.007 (0.081) | 0.004 (0.064) |
| Homicide Rate | 2.366 (2.760) | 4.199 (3.412) | 5.412 (5.199) | 2.949 (2.421) |

Notes: Quartiles divide the sample of municipalities in groups based on the immigrant growth rate between 2017 and 2008. We report sample average for each group considering different sources: All variables are taken from 2008 ENUSC individual-level sample, except Immigrant growth (Extranjeria), Population (INE projections) and 2008 Homicide rate (Min.Interior).

TABLE A.2. Two-way fixed effects model: Homicides (in levels)

| | (1) | (2) | (3) |
|--------------|---------------------------|---|---|
| | Homicide Rate | Homicide Rate (Alleged Chilean perpetrator) | Homicide Rate (Alleged Foreign perpetrator) |
| Log Imm Rate | 0.55 (0.74) [0.457] | 0.43 (0.69) [0.531] | 0.04 (0.14) [0.772] |
| Observations | 1,010 | 1,010 | 1,010 |
| R-squared | 0.30 | 0.25 | 0.24 |
| Mean DV | 3.58 | 2.25 | 0.05 |

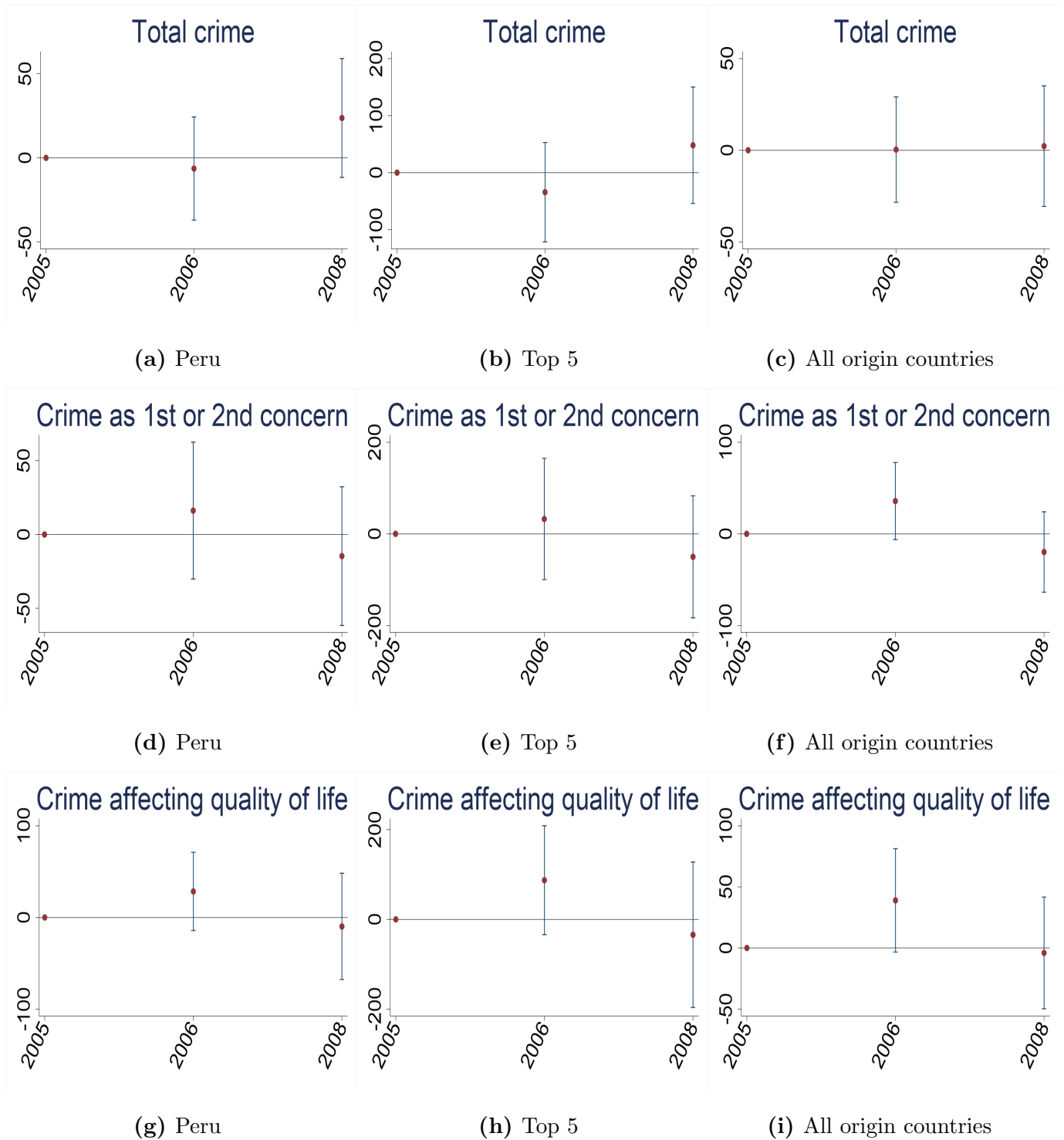
Notes: Results of a 2WFE model regression at the municipality level across 101 municipalities (equation 1). The definition of each variable is in Section I. Homicide Rate is the total number of homicides per 100,000 inhabitants. Regressions include municipality-level controls (age and gender), and year and municipality fixed effects. Standard errors clustered at the municipality level in parentheses. p -values in brackets. Multiple-hypothesis testing: we compute [Holm \(1979\)](#)'s FWER correction at the 10% level of significance. The family of outcomes is 3 in total, thus the most significant coefficient among them is rejected only if its p -value $< 0.1/3 = 0.03$; the second most significant coefficient is rejected only if its p -value $< 0.1/2 = 0.05$; and so on.

TABLE A.3. 2017-2008 2SLS: Homicide Rate (in levels)

| | (1) | | (2) | | (3) | |
|------------------------------|----------------------------|---------------------------|--|---------------------------|--|----------------------------|
| | Homicide Rate | | Homicide Rate (Alleged Chilean perpetrator) | | Homicide Rate (Alleged Foreign perpetrator) | |
| | OLS (1) | IV (2) | OLS (1) | IV (2) | OLS (1) | IV (2) |
| $\Delta migr_{mt}$ | -0.42 (1.24) [0.735] | 5.69 (3.42) [0.096] | -0.44 (1.45) [0.763] | 4.18 (2.91) [0.152] | -0.13 (0.11) [0.236] | -0.55 (0.60) [0.352] |
| Observations | 101 | 101 | 101 | 101 | 101 | 101 |
| Mean DV | 3.58 | 3.58 | 2.25 | 2.25 | 0.05 | 0.05 |
| First Stage Regression | | | | | | |
| $\widehat{\Delta migr}_{mt}$ | | 6.81 (1.64) | | 6.81 (1.64) | | 6.81 (1.64) |
| F-stat | | 17.35 | | 17.35 | | 17.35 |
| Part. R^2 | | 0.10 | | 0.10 | | 0.10 |

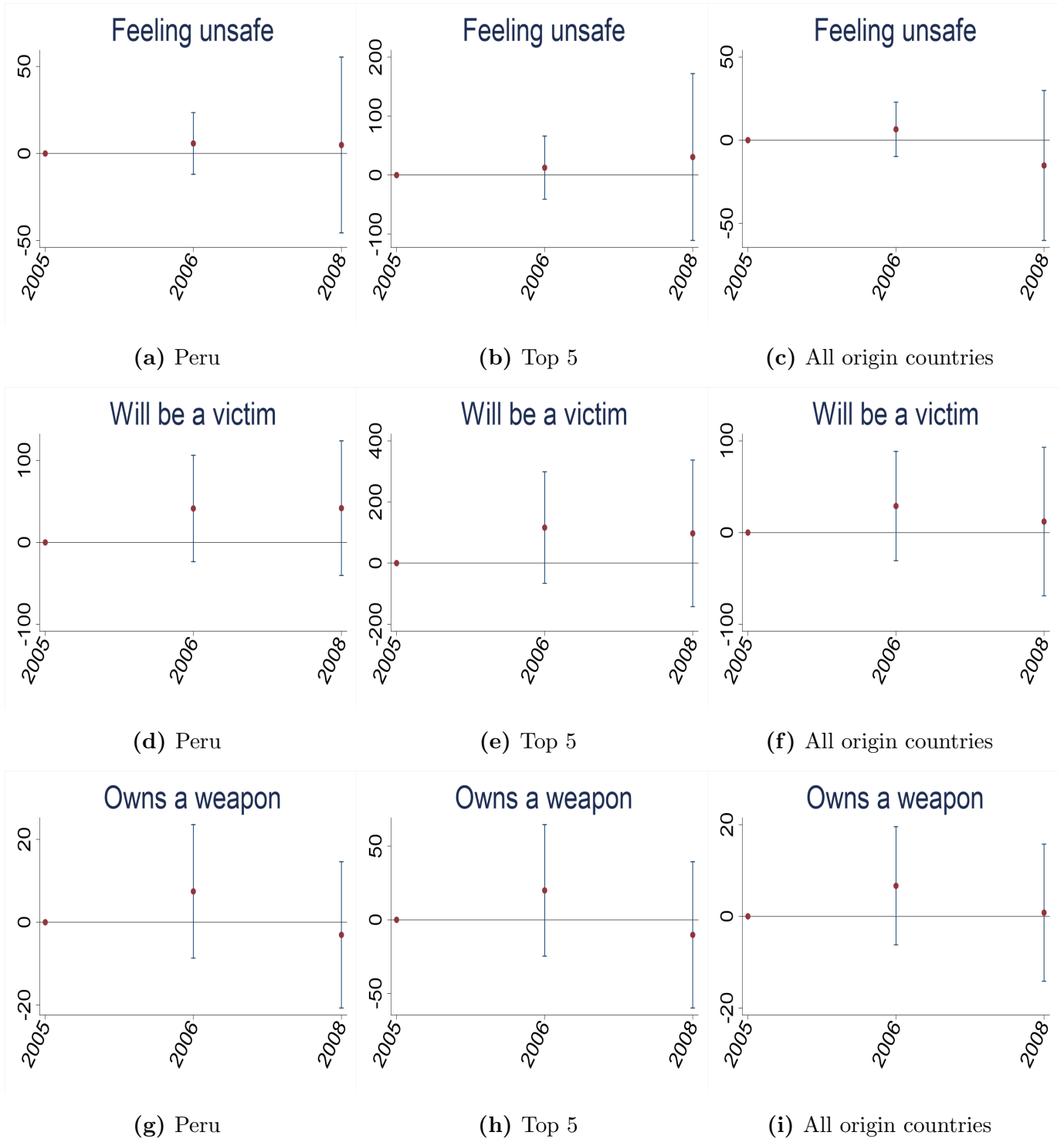
Notes: Results of OLS and IV estimates on the cross section of differences between 2008 and 2017 across all 101 municipalities surveyed. The definition of each variable is in Section I. Homicide Rate is the total number of homicides per 100,000 inhabitants. The dependent variables are expressed in differences within a given municipality between 2017 and 2008. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4). The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Haiti, Peru, Spain, USA, and Venezuela. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. 2SLS coefficients are reported in the top panel under the heading IV. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses. p -values in brackets. Multiple-hypothesis testing: we compute [Holm \(1979\)](#)'s FWER correction at the 10% level of statistical significance. Since the number of variables in this family of outcomes is 3, then the most significant coefficient among them is rejected only if its p -value $< 0.1/3 = 0.03$; the second most significant coefficient is rejected only if its p -value $< 0.1/2 = 0.05$; and so on.

Figure A.2. Pre-trends for high Rotemberg weight countries and all countries together



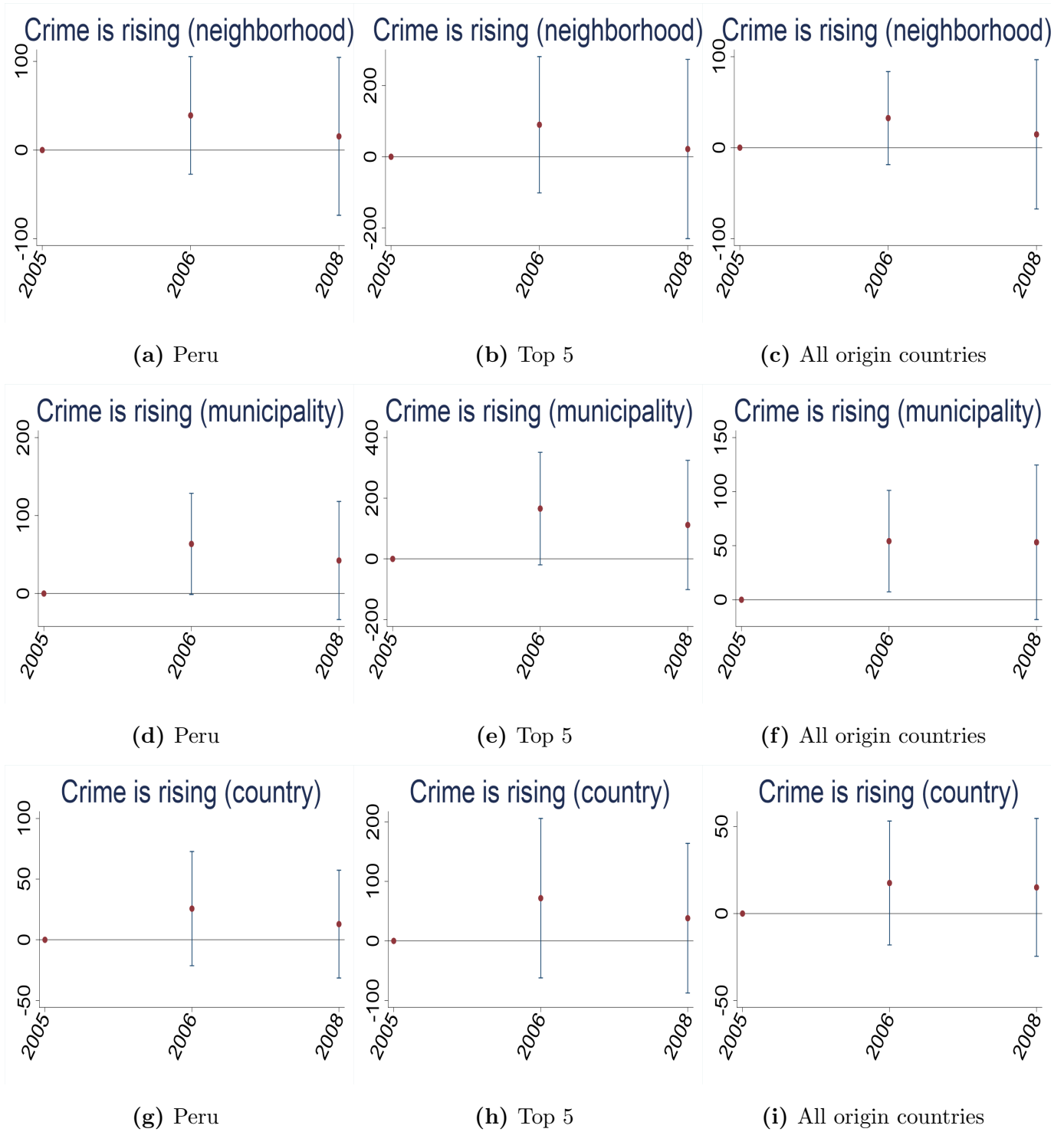
Note: We regress the outcome of interest against the nationality shares in each year interacted with year fixed effects, controlling for municipality fixed effects, year fixed effects, and year fixed effects interacted with our set of control variables (mean age and share of women). Point estimates reflect the differential effect of nationality-specific shares relative to 2005, our baseline year. We convert the growth rates to levels and index the levels in 2005 to 0. The top 5 Rotemberg weight countries are Peru, Bolivia, Ecuador, China, and Brazil.

Figure A.3. Pre-trends for high Rotemberg weight countries and all countries together (cont.)



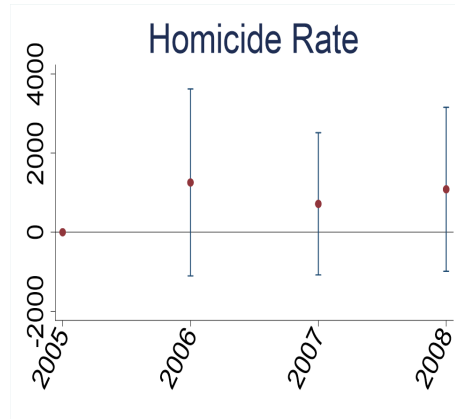
Note: We regress the outcome of interest against the nationality shares in each year interacted with year fixed effects, controlling for municipality fixed effects, year fixed effects, and year fixed effects interacted with our set of control variables (mean age and share of women). Point estimates reflect the differential effect of nationality-specific shares relative to 2005, our baseline year. We convert the growth rates to levels and index the levels in 2005 to 0. The top 5 Rotemberg weight countries are Peru, Bolivia, Ecuador, China, and Brazil.

Figure A.4. Pre-trends for high Rotemberg weight countries and all countries together (cont. II)

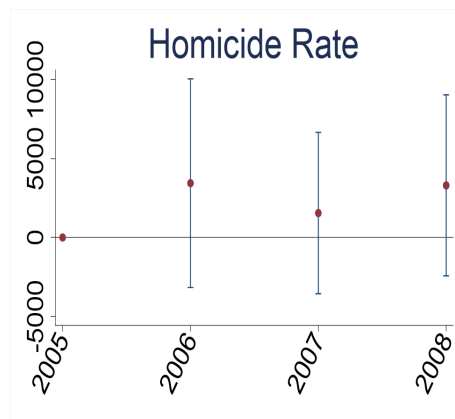


Note: We regress the outcome of interest against the nationality shares in each year interacted with year fixed effects, controlling for municipality fixed effects, year fixed effects, and year fixed effects interacted with our set of control variables (mean age and share of women). Point estimates reflect the differential effect of nationality-specific shares relative to 2005, our baseline year. We convert the growth rates to levels and index the levels in 2005 to 0. The top 5 Rotemberg weight countries are Peru, Bolivia, Ecuador, China, and Brazil.

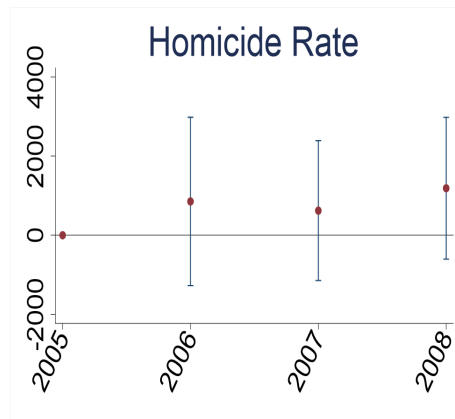
Figure A.5. Pre-trends for high Rotemberg weight countries and all countries together (cont. III)



(a) Peru



(b) Top 5



(c) All origin countries

Note: We regress the outcome of interest against the nationality shares in each year interacted with year fixed effects, controlling for municipality fixed effects, year fixed effects, and year fixed effects interacted with our set of control variables (mean age and share of women). Point estimates reflect the differential effect of nationality-specific shares relative to 2005, our baseline year. We convert the growth rates to levels and index the levels in 2005 to 0. The top 5 Rotemberg weight countries are Peru, Bolivia, Ecuador, China, and Brazil.

TABLE A.4. Robustness

| | (1) | (2) | (3) | (4) | (5) |
|---|-----------------|-----------------|-----------------|----------------|-----------------|
| | Baseline | No Controls | Visas | Permits | Adao |
| Panel A: 2SLS in Differences | | | | | |
| Panel A.1: Victimization | | | | | |
| Log Imm Rate | 3.50 (5.21) | 3.82 (5.20) | 4.29 (5.83) | 0.66 (3.11) | 3.50 (2.36) |
| Panel A.2: Crime-related Concerns | | | | | |
| Log Imm Rate | 13.58 (5.32) | 13.91 (5.65) | 15.04 (6.19) | 6.87 (3.30) | 13.58 (9.13) |
| Panel A.3: Crime-prev. Behavioral Reactions | | | | | |
| Log Imm Rate | 11.44 (4.04) | 12.39 (4.46) | 13.14 (4.93) | 6.35 (2.26) | 11.44 (7.69) |
| Panel A.4: Log Homicide Rate | | | | | |
| Log Imm Rate | 0.85 (0.71) | 0.91 (0.74) | 0.93 (0.82) | 0.48 (0.40) | 0.85 (0.57) |
| Observations | 101 | 101 | 101 | 101 | 101 |
| Panel B: 2SLS in Levels | | | | | |
| Panel B.1: Victimization | | | | | |
| Log Imm Rate | 1.58 (3.00) | 2.52 (3.09) | 1.91 (2.98) | 0.87 (2.30) | 1.58 (1.20) |
| Panel B.2: Crime-related Concerns | | | | | |
| Log Imm Rate | 8.34 (3.43) | 8.17 (3.43) | 8.48 (3.46) | 5.83 (2.76) | 8.34 (3.75) |
| Panel B.3: Crime-prev. Behavioral Reactions | | | | | |
| Log Imm Rate | 7.62 (2.50) | 7.62 (2.50) | 7.88 (2.47) | 5.20 (2.07) | 7.62 (5.07) |
| Panel B.4: Log Homicide Rate | | | | | |
| Log Imm Rate | 0.62 (0.38) | 0.59 (0.38) | 0.62 (0.38) | 0.59 (0.33) | 0.62 (0.45) |
| Observations | 243,096 | 243,096 | 243,096 | 243,096 | 243,096 |

Notes: Base 2SLS: baseline 2SLS model with controls as described in Section II). Base 2SLS No controls: baseline 2SLS model as described in Section II), excluding all controls. 2SLS Visas: baseline 2SLS model with controls as described in Section II), using only visas as the measure for immigration. 2SLS Permits: baseline 2SLS model with controls as described in Section II), using only work permits as the measure for immigration. 2SLS Adao: baseline 2SLS model with controls as described in Section II), adjusting the standard errors using [Adao, Kolesár and Morales \(2019\)](#)'s method. Outcomes: for victimization the outcome is total crime, for crime-related concerns the Summary Index (first component of a principal component analysis (0-100 scale) of all the variables in the category), and for behavioral responses the Summary Index (first component of a principal component analysis (0-100 scale) of all the variables in the category). The exact definition of each variable can be found in Section I. Robust standard errors are presented in parentheses. In **Panel (A)** all the models are estimated in differences (2017-2008). In **Panel (B)** all the models are estimated in levels for each year between 2008 and 2017.

TABLE A.5. Robustness

| | (1) | (2) | (3) | (4) |
|--------------------|-----------------|---------------------------|----------------------------|----------------------|
| | Total Crime | Concerns Summary Index | Reactions Summary Index | Log Homicide Rate |
| $\Delta migr_{mt}$ | 3.50 (5.21) | 13.58 (5.32) | 11.44 (4.04) | 0.85 (0.71) |
| Observations | 101 | 101 | 101 | 101 |
| AR CI | [-7.42 ; 15.66] | [3.68 ; 27.68] | [5.20 ; 24.06] | [-0.47 ; 2.79] |
| First stage F stat | 17.35 | 17.35 | 17.35 | 17.35 |
| Partial R^2 | 0.10 | 0.10 | 0.10 | 0.10 |
| Mean DV | 21.46 | 39.42 | 16.41 | 3.58 |

Notes: Baseline 2SLS model with controls as described in Section II, including the 95% Anderson-Rubin confidence interval. Outcomes: for victimization the outcomes are total crime and homicide rate (in logs), for crime-related concerns the Summary Index (first component of a principal component analysis (0-100 scale) of all the variables in the category), and for behavioral responses the Summary Index (first component of a principal component analysis (0-100 scale) of all the variables in the category). The exact definition of each variable can be found in Section I. Robust standard errors are presented in parentheses.

TABLE A.6. 2017-2008 2SLS Robustness: Perceptions Outcomes

| | (1) Logs Unweighted | (2) Logs Weighted | (3) Levels Unweighted | (4) Levels Weighted |
|---|----------------------------|----------------------------|-----------------------------|-----------------------------|
| Panel A: Crime-related Personal Concerns | | | | |
| Crime as a 1st or 2nd Concern | 18.61 (6.79) [0.006] | 16.82 (7.55) [0.026] | 31.81 (13.90) [0.022] | 27.34 (14.21) [0.054] |
| Crime as Impacting Pers. Life | 14.94 (7.00) [0.033] | 11.27 (6.90) [0.103] | 25.53 (14.61) [0.081] | 18.31 (12.72) [0.150] |
| Crime affecting Qual. Life | 16.07 (6.67) [0.016] | 13.14 (9.24) [0.155] | 27.47 (14.63) [0.060] | 21.36 (16.77) [0.203] |
| Feeling unsafe | 4.79 (6.49) [0.460] | 4.36 (7.89) [0.581] | 8.19 (11.66) [0.482] | 7.09 (13.10) [0.588] |
| Will be victim | 16.91 (8.92) [0.058] | 8.29 (9.93) [0.404] | 28.90 (17.22) [0.093] | 13.48 (17.53) [0.442] |
| Principal Component Summary Index | 13.58 (5.32) [0.011] | 9.91 (5.28) [0.060] | 23.21 (11.71) [0.048] | 16.11 (10.53) [0.126] |
| Panel B: Beliefs about Crime Trends | | | | |
| Crime is rising at: village | 13.44 (8.27) [0.104] | 9.93 (10.28) [0.334] | 22.98 (15.10) [0.128] | 16.15 (17.15) [0.346] |
| Crime is rising at: munic. | 8.74 (8.65) [0.312] | 5.70 (10.61) [0.591] | 14.93 (15.67) [0.341] | 9.27 (17.83) [0.603] |
| Crime is rising at: country | 1.71 (4.82) [0.722] | -0.11 (6.97) [0.987] | 2.93 (8.25) [0.723] | -0.18 (11.34) [0.987] |
| First stage F-stat | 17.35 | 13.15 | 22.59 | 18.13 |
| Part. R^2 | 0.10 | 0.11 | 0.32 | 0.27 |
| Observations | 101 | 101 | 101 | 101 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across all 101 municipalities surveyed. The definition of each variable is in Section I. Columns (1) and (2): independent variable measured in log changes of immigrants divided by the municipality population, instrument defined in logs. Columns (3) and (4): independent variable expressed in changes (in levels) of immigrants divided by the municipality population, instrument defined in levels. Models in (2) and (4) are weighted using ENUSC weights. Regressions include the average age and the proportion of women in each municipality in 2017 as controls. Robust standard errors in parentheses, p -values in brackets.

TABLE A.7. 2017-2008 2SLS Robustness: Reaction Outcomes

| | (1) Logs Unweighted | (2) Logs Weighted | (3) Levels Unweighted | (4) Levels Weighted |
|--|----------------------------|----------------------------|-----------------------------|----------------------------|
| Panel A: Crime-prev. Behavioral Reactions | | | | |
| Investment in Home Security | 10.03 (4.70) [0.033] | 10.33 (5.52) [0.061] | 17.14 (8.21) [0.037] | 16.79 (8.58) [0.050] |
| Neighbors Security System | 12.44 (4.06) [0.002] | 15.65 (5.28) [0.003] | 21.26 (7.38) [0.004] | 25.44 (8.26) [0.002] |
| Owns a Weapon | 0.92 (1.62) [0.571] | 2.09 (2.24) [0.353] | 1.56 (2.73) [0.567] | 3.39 (3.42) [0.321] |
| Principal Component Summary Index | 11.44 (4.04) [0.005] | 13.32 (5.02) [0.008] | 19.54 (7.21) [0.007] | 21.66 (7.67) [0.005] |
| First stage F-stat | 17.35 | 13.15 | 22.59 | 18.13 |
| Part. R^2 | 0.10 | 0.11 | 0.32 | 0.27 |
| Observations | 101 | 101 | 101 | 101 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across 101 municipalities surveyed. The definition of each variable is in Section I. Columns (1) and (2): independent variable in log changes of immigrants divided by the municipality population, instrument defined in logs. Columns (3) and (4): independent variable expressed in changes (in levels) of immigrants divided by the municipality population, instrument defined in levels. Models in (2) and (4) are weighted using ENUSC weights. Regressions include the average age and the proportion of women in each municipality during 2017 as controls. Robust standard errors in parentheses, p -values in brackets.

TABLE A.8. 2017-2008 2SLS Robustness: Victimization

| | (1) Logs Unweighted | (2) Logs Weighted | (3) Levels Unweighted | (4) Levels Weighted |
|-------------------------------|----------------------------|----------------------------|-----------------------------|-----------------------------|
| Panel A: Victimization | | | | |
| Robbery | 3.09 (2.10) [0.141] | 4.88 (3.60) [0.175] | 5.27 (3.71) [0.156] | 7.94 (5.88) [0.177] |
| Larceny | -0.60 (2.95) [0.838] | 2.66 (3.49) [0.446] | -1.03 (4.97) [0.836] | 4.33 (5.91) [0.464] |
| Burglary | 1.13 (1.83) [0.538] | 0.42 (2.76) [0.880] | 1.92 (3.28) [0.557] | 0.68 (4.50) [0.880] |
| Theft | 0.32 (3.56) [0.928] | 0.12 (3.93) [0.976] | 0.55 (6.13) [0.928] | 0.20 (6.40) [0.976] |
| Assault | 1.87 (1.59) [0.240] | 2.54 (2.08) [0.223] | 3.19 (2.79) [0.253] | 4.12 (3.26) [0.206] |
| MV Theft | -0.95 (0.71) [0.181] | -0.96 (0.88) [0.277] | -1.63 (1.06) [0.123] | -1.56 (1.30) [0.229] |
| Total | 3.50 (5.21) [0.501] | 6.38 (6.44) [0.322] | 5.99 (9.48) [0.528] | 10.37 (10.92) [0.342] |
| First stage F-stat | 17.35 | 13.15 | 22.59 | 18.13 |
| Part. R^2 | 0.10 | 0.11 | 0.32 | 0.27 |
| Observations | 101 | 101 | 101 | 101 |
| Panel B: Homicide | | | | |
| Log Homicide Rate | 0.85 (0.71) [0.233] | 0.97 (0.66) [0.141] | 1.45 (1.25) [0.246] | 1.40 (0.94) [0.135] |
| First stage F-stat | 17.35 | 11.39 | 22.59 | 17.98 |
| Part. R^2 | 0.10 | 0.12 | 0.32 | 0.29 |
| Observations | 101 | 101 | 101 | 101 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across 101 municipalities surveyed. The definition of each variable is in Section I. Columns (1) and (2): independent variable in log changes of immigrants divided by the municipality population, instrument defined in logs. Columns (3) and (4): independent variable expressed in changes (in levels) of immigrants divided by the municipality population, instrument defined in levels. Models in (2) and (4) are weighted using ENUSC weights in Panel A and Population (2010) weights in Panel B. Regressions include the average age and the proportion of women in each municipality during 2017 as controls. Robust standard errors in parentheses, p -values in brackets.

TABLE A.9. 2017-2008 2SLS Robustness: Total crime

| | (1) | (2) | (3) |
|------------------------------|-------------------------------|---|----------------------------|
| | Cost-weighted Crimes Index | Cost-weighted Crimes Index Including Homicide | Log of Crime Rate |
| $\Delta migr_{mt}$ | 1.54 (1.15) [0.178] | 0.44 (0.32) [0.175] | -0.60 (0.51) [0.246] |
| Mean DV | 2.74 | 0.77 | 48.83 |
| Observations | 101 | 101 | 101 |
| First Stage Regression | | | |
| $\widehat{\Delta migr}_{mt}$ | 6.81 (1.64) | 6.81 (1.64) | 6.81 (1.64) |
| F-stat | 17.35 | 17.35 | 17.35 |
| Part. R^2 | 0.10 | 0.10 | 0.10 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across all 101 municipalities surveyed. Columns (1) and (2): the outcome is a cost-weighted sum of crimes, using weights from [Chalfin \(2014\)](#). The difference between Columns (1) and (2) is that in Column (1) we only use victimization data from ENUSC, while in Column (2) we also include homicides data. Column (3): the outcome uses victimization data from ENUSC aggregated at the municipality level by summing the number of crimes suffered by each individual. The sum is divided by the population, and expressed at the municipality-year level as the crime rate per 100,000 inhabitants. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4) using 2008 shares. The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Haiti, Peru, Spain, USA, and Venezuela. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses, p -values in brackets.

TABLE A.10. Robustness Haiti-Peru-Venezuela as one country in IV: Crime concerns

| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
|------------------------------|-------------------------------------|------------------------------------|---------------------------------|---------------------------|-----------------------------|------------------------------|--------------------------------|--------------------------------|---------------------------------|
| | Crime as a 1st or 2nd Concern | Crime as Impacting Pers.Life | Crime Affecting Qual-Life | Feeling Unsafe | Will be Victim | Concerns Summary Index | Crime is rising (neigh.) | Crime is rising (munic.) | Crime is rising (country) |
| $\Delta migr_{mt}$ | 24.90 (9.62) [0.010] | 17.32 (8.49) [0.041] | 16.02 (7.89) [0.042] | 3.61 (9.78) [0.712] | 19.36 (11.49) [0.092] | 15.77 (7.14) [0.027] | 21.68 (12.27) [0.077] | 19.49 (12.79) [0.127] | 6.07 (6.33) [0.337] |
| Obs. | 101 | 101 | 101 | 101 | 101 | 101 | 101 | 101 | 101 |
| Mean DV | 36.08 | 34.87 | 63.15 | 17.39 | 43.83 | 39.42 | 42.10 | 64.86 | 78.91 |
| First Stage Regression | | | | | | | | | |
| $\widehat{\Delta migr}_{mt}$ | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) |
| F-stat | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 |
| Part. R^2 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across all 101 municipalities surveyed. The definition of each variable is in Section I. The **Concerns Summary Index** is the first component of a principal component analysis (0-100 scale) of the first five outcomes of the table. The dependent variable is the change in the average self-reported outcomes (crime perception rates) in a given municipality between 2017 and 2008. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4) using shares from 2008. The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Spain, and the USA, as well as Haiti, Peru, and Venezuela, the last three taken together as if they were one country. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses, p -values in brackets.

TABLE A.11. Robustness Haiti-Peru-Venezuela as one country in IV: Crime reactions

| | (1) | (2) | (3) | (4) |
|------------------------------|--|--|---------------------------|-------------------------------|
| | Investment in Home Security Index | Neighbors Security System Index | Owns a Weapon | Reactions Summary Index |
| $\Delta migr_{mt}$ | 8.43 (5.80) [0.146] | 9.83 (4.37) [0.024] | 3.87 (2.48) [0.119] | 9.64 (4.72) [0.041] |
| Observations | 101 | 101 | 101 | 101 |
| Mean DV | 22.78 | 13.16 | 4.78 | 16.41 |
| First Stage Regression | | | | |
| $\widehat{\Delta migr}_{mt}$ | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) |
| F-stat | 9.24 | 9.24 | 9.24 | 9.24 |
| Part. R^2 | 0.06 | 0.06 | 0.06 | 0.06 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across 101 municipalities surveyed. The definition of each variable is in Section I. **Reactions Summary Index** is the first component of a principal component analysis (0-100 scale) of all the variables of the panel. The dependent variable is the difference of the average self-reported outcomes (behavioral reactions) in a given municipality between 2017 and 2008. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4) using 2008 shares. The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Spain, and the USA, as well as Haiti, Peru, and Venezuela, the last three taken together as if they were one country. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses, p -values in brackets.

TABLE A.12. Robustness Haiti-Peru-Venezuela as one country: Victimization and homicides

| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) |
|------------------------------|----------------------------|---------------------------|----------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| | Theft | Larceny | MV Theft | Burglary | Assault | Robbery | Total Crime | Log Homicide Rate |
| $\Delta migr_{mt}$ | -1.00 (4.13) [0.809] | 0.37 (4.00) [0.926] | -1.45 (0.87) [0.097] | 0.10 (2.26) [0.966] | 1.76 (1.83) [0.337] | 3.54 (2.36) [0.134] | 2.75 (6.67) [0.679] | 1.20 (0.82) [0.144] |
| Observations | 101 | 101 | 101 | 101 | 101 | 101 | 101 | 101 |
| Mean DV | 8.45 | 4.57 | 0.77 | 4.75 | 1.87 | 4.43 | 21.46 | 3.58 |
| First Stage Regression | | | | | | | | |
| $\widehat{\Delta migr}_{mt}$ | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) | 8.85 (2.91) |
| F-stat | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 | 9.24 |
| Part. R^2 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 | 0.06 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across 101 municipalities surveyed. The definition of each variable is in Section I. **Total Crime** takes a value of one if the individual has suffered any type of crime and zero if none (0-100 scale). **Homicide Rate** is the total number homicides in a given municipality-year per 100,000 inhabitants. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4) using 2008 shares. The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Spain, and the USA, as well as Haiti, Peru, and Venezuela, the last three taken together as if they were one country. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses, p -values in brackets.

TABLE A.13. Using 2002 Shares in IV: Crime concerns

| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
|------------------------------|-------------------------------------|------------------------------------|---------------------------------|---------------------------|----------------------------|------------------------------|--------------------------------|--------------------------------|---------------------------------|
| | Crime as a 1st or 2nd Concern | Crime as Impacting Pers.Life | Crime Affecting Qual-Life | Feeling Unsafe | Will be Victim | Concerns Summary Index | Crime is rising (neigh.) | Crime is rising (munic.) | Crime is rising (country) |
| $\Delta migr_{mt}$ | 14.68 (5.62) [0.009] | 11.97 (6.08) [0.049] | 12.15 (5.87) [0.038] | 1.71 (6.46) [0.792] | 15.82 (8.14) [0.052] | 10.17 (4.82) [0.035] | 12.91 (7.71) [0.094] | 6.48 (8.38) [0.439] | -0.34 (4.54) [0.940] |
| Obs. | 101 | 101 | 101 | 101 | 101 | 101 | 101 | 101 | 101 |
| Mean DV | 36.08 | 34.87 | 63.15 | 17.39 | 43.83 | 39.42 | 42.10 | 64.86 | 78.91 |
| First Stage Regression | | | | | | | | | |
| $\widehat{\Delta migr}_{mt}$ | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) |
| F-stat | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 |
| Part. R^2 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across all 101 municipalities surveyed. The definition of each variable is in Section I. The **Concerns Summary Index** is the first component of a principal component analysis (0-100 scale) of the first five outcomes of the table. The dependent variable is the change in the average self-reported outcomes (crime perception rates) in a given municipality between 2017 and 2008. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4) using 2002 shares. The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Haiti, Peru, Spain, USA, and Venezuela. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses, p -values in brackets.

TABLE A.14. Using 2002 Shares in IV: Crime reactions

| | (1) | (2) | (3) | (4) |
|------------------------------|--|--|---------------------------|-------------------------------|
| | Investment in Home Security Index | Neighbors Security System Index | Owns a Weapon | Reactions Summary Index |
| $\Delta migr_{mt}$ | 9.28 (4.22) [0.028] | 11.56 (3.42) [0.001] | 0.40 (1.48) [0.788] | 10.55 (3.52) [0.003] |
| Observations | 101 | 101 | 101 | 101 |
| Mean DV | 22.78 | 13.16 | 4.78 | 16.41 |
| First Stage Regression | | | | |
| $\widehat{\Delta migr}_{mt}$ | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) |
| F-stat | 17.74 | 17.74 | 17.74 | 17.74 |
| Part. R^2 | 0.12 | 0.12 | 0.12 | 0.12 |

Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across 101 municipalities surveyed. The definition of each variable is in Section I. **Reactions Summary Index** is the first component of a principal component analysis (0-100 scale) of all the variables of the panel. The dependent variable is the difference of the average self-reported outcomes (behavioral reactions) in a given municipality between 2017 and 2008. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4) using 2002 shares. The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Haiti, Peru, Spain, USA, and Venezuela. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses, p -values in brackets.

TABLE A.15. Using 2002 Shares in IV: Victimization and homicides

| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) |
|------------------------------|----------------------------|----------------------------|----------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| | Theft | Larceny | MV Theft | Burglary | Assault | Robbery | Total Crime | Log Homicide Rate |
| $\Delta migr_{mt}$ | -0.91 (3.05) [0.764] | -0.91 (2.75) [0.740] | -0.75 (0.59) [0.206] | 0.62 (1.65) [0.710] | 1.78 (1.44) [0.215] | 2.56 (1.84) [0.164] | 2.32 (4.53) [0.608] | 0.77 (0.66) [0.243] |
| Observations | 101 | 101 | 101 | 101 | 101 | 101 | 101 | 101 |
| Mean DV | 8.45 | 4.57 | 0.77 | 4.75 | 1.87 | 4.43 | 21.46 | 3.58 |
| First Stage Regression | | | | | | | | |
| $\widehat{\Delta migr}_{mt}$ | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) | 10.23 (2.43) |
| F-stat | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 | 17.74 |
| Part. R^2 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 | 0.12 |

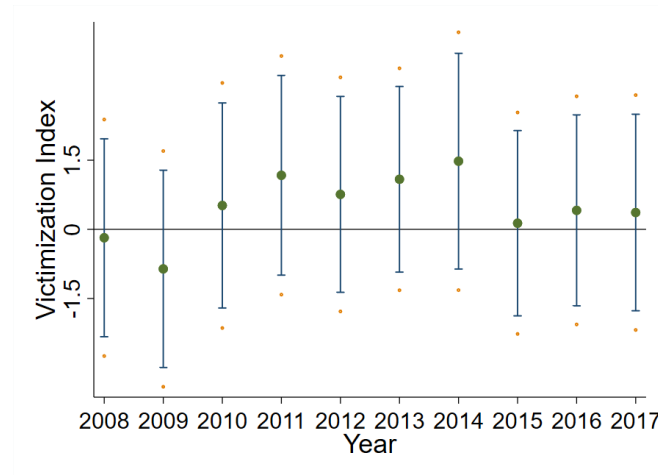
Notes: Results of IV estimates on the cross section of differences between 2008 and 2017 across 101 municipalities surveyed. The definition of each variable is in Section I. **Total Crime** takes a value of one if the individual has suffered any type of crime and zero if none (0-100 scale). **Homicide Rate** is the total number homicides in a given municipality-year per 100,000 inhabitants. The variable $\Delta migr_{mt}$ is the log change of immigrants (i.e. residence permits) divided by the municipality population; $\widehat{\Delta migr}_{mt}$ is the instrument (equation 4) using 2002 shares. The list of countries includes Argentina, Bolivia, Brazil, China, Colombia, Ecuador, Haiti, Peru, Spain, USA, and Venezuela. All regressions include the average age and the proportion of women in each municipality in 2017 as controls. Mean DV reports the across-years mean of each outcome for the period 2008-2017. The bottom panel reports first-stage regressions of $\widehat{\Delta migr}_{mt}$ on $\Delta migr_{mt}$. Robust standard errors in parentheses, p -values in brackets.

TABLE A.16. Alternative Hypothesis I - Demographic Composition

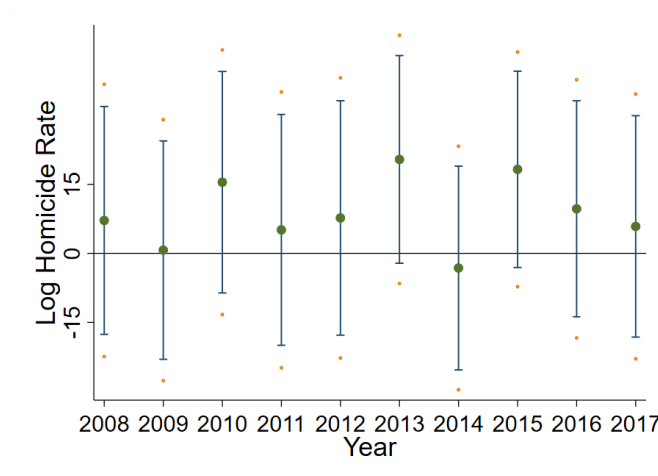
| | (1) | (2) | (3) | (4) |
|--------------------------------|---------------------------|--|---------------------------|----------------------------|
| | Crime-related Concerns | Crime-prev. Behavioral Reactions | Total Crime | Log Homicide Rate |
| Log Imm Rate (young women) | 2.82 (1.30) [0.033] | 1.86 (0.63) [0.004] | 0.71 (1.29) [0.583] | 0.14 (0.18) [0.423] |
| Log Imm Rate (non-young women) | 2.37 (1.26) [0.062] | 1.32 (0.63) [0.039] | 0.04 (1.29) [0.978] | 0.07 (0.17) [0.681] |
| Log Imm Rate (young men) | 2.93 (1.29) [0.025] | 1.38 (0.61) [0.026] | 0.83 (1.25) [0.508] | 0.07 (0.17) [0.667] |
| Log Imm Rate (non-young men) | 2.61 (1.26) [0.041] | 1.36 (0.62) [0.031] | 0.54 (1.22) [0.658] | -0.03 (0.19) [0.855] |
| Observations | 180,039 | 243,096 | 244,115 | 1,010 |
| R-squared | 0.05 | 0.07 | 0.03 | 0.32 |
| Mean DV | 39.42 | 16.41 | 21.46 | 3.58 |

Notes: Results of a 2WFE model regression at the respondent level across 101 municipalities surveyed (equation 1). All regressions include individual-level controls (age and gender) and year and municipality fixed effects. “**Crime-related Concerns**” and “**Crime-preventive Behavioral Reactions**” are calculated as the first components of two principal component analyses (0-100 scale) of the variables described in Section I. “**Total Crime**” takes a value of one if the individual has suffered any type of crime and zero if none (0-100 scale). Homicide Rate is the total number of homicides per 100,000 inhabitants. The exact definition of each crime can be found in Section I. The table shows the results of estimating equation 1, including a *horse race* between four groups of immigrants: young women, young men, older women and older men. An individual is considered young if he or she is younger than 29 years old (the sample median). Standard errors clustered at the municipality level are presented in parentheses.

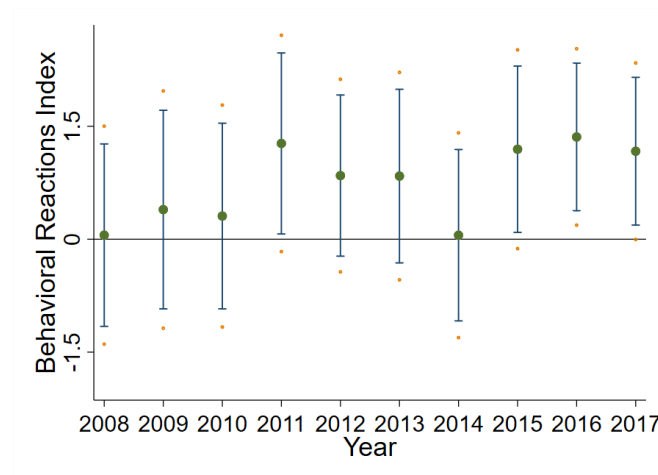
Figure A.6. Alternative Hypothesis II – The effect of immigration on crime-related victimization and behavioral reactions by year: Two-way fixed effects model



(a) Victimization Index



(b) Log Homicide Rate



(c) Crime-preventive Behavioral Reactions Index

Note: Panel (a) shows the effect of immigration on the Victimization Index. Panel (b) shows the effect of immigration on the Homicide Rate (in logs). Panel (c) shows the effect of immigration on the Crime-Preventive Behavioral Reactions Index. Each point represents the estimated coefficient corresponding to each year. This is computed as the sum of the corresponding year effect and the immigration variable. The bars show 90% confidence intervals, while the small dots represent 95% confidence intervals.