APPENDIX 1: Missing Values and Multiple Imputations

Table 1: *Missing values and analysis of randomness of the missing values using logistic regression on missingness of right-left ideology (N=917, pseudo R²= 0.08).*

Variable name	Number of complete cases (Imputed missing values)	B (SE B)	95% confidence interval
Austria	935 (0)	0.33 (0.29)	(-0.24, 0.89)
Belgium	935 (0)	-0.16 (0.32)	(-0.77, 0.46)
France	935 (0)	-0.75 (0.39)†	(-1.52, 0.01)
Netherlands	935 (0)	-0.38 (0.27)	(-0.92, 0.16)
Sweden	935 (0)	0.44 (0.29)	(-0.13, 1.02)
Switzerland	935 (0)	-0.19 (0.35)	(-0.87, 0.49)
United Kingdom	935 (0)	0.07 (0.30)	(-0.52, 0.66)
Right-left ideology	688 (247)	-	
Individual efficacy	935 (0)	-0.13 (0.06)*	(-0.25, -0.01)
Group efficacy	935 (0)	-0.22 (0.07)**	(-0.35, -0.08)
Stability	935 (0)	0.02 (0.07)	(-0.13, 0.16)
Years in [country]	917 (18)	-0.05 (0.01)**	(-0.08, -0.02)
Relative disadvantage	935 (0)	0.02 (0.08)	(-0.15, 0.18)
Social identity threat	935 (0)	0.10 (0.12)	(-0.14, 0.18)
Ingroup threat	935 (0)	-0.02 (0.09)	(-0.19, 0.14)
Identification [Europeans]	935 (0)	0.01 (0.09)	(-0.16, 0.18)
Identification Iranians	935 (0)	-0.01 (0.09)	(-0.18, 0.16)
Dual identification	935 (0)	0.18 (0.09) †	(-0.01, 0.36)
Gender	933 (2)	0.80 (0.17)***	(0.47, 1.14)
Age	935 (0)	-0.01 (0.01)	(-0.03, 0.01)

Education (ref: high school or lower)

PhD	923 (12)	-1.44 (0.31)***	(-2.05, -0.83)
Master	935 (0)	-1.28 (0.26)***	(-1.79, -0.76)
Bachelor	935 (0)	-0.34 (0.23)	(-0.79, 0.11)

Notes: † p<0.10; * p<0.05; ** p<0.01; *** p<0.001.

Because different variables in our analysis are associated with missing observations on the political ideology measure (see Table 1), there is an indication that the missing values are not missing completely at random (MCAR). Therefore, we opted for treating the missing observations as missing at random (MAR) and conducted multiple imputations for the missing values on political ideology, the numbers of years of residence in the current European country, and education level. For the multiple imputations, we used an estimate based on all variables in the model and 50 imputations (see Table 2). Comparing the regression after multiple imputations to the complete case analysis (CCA, see Appendix 2) shows very few differences in the effects for each variable. All effects are in the same direction and of similar strength. Only because of the smaller standard errors, the marginally significant effect of identification as European in the CCA became a significant effect in the MI estimated model.

Table 2: *Robust stepwise regression of predictors of system confidence among Iranian migrants in Western Europe, including country dummies in Model 1*

	Model 1	Model 2	Model 3	Model 4	Model 5
	beta(SE)				
Constant	4.60 (0.07)***	5.08 (0.22)***	6.45 (0.26)***	5.81 (0.29)***	6.01 (0.35)***
Austria	-0.05 (0.14)	-0.07 (0.13)	-0.02 (0.12)	-0.06 (0.12)	-0.07 (0.12)
Belgium	-0.59 (0.14)***	-0.52 (0.13)***	-0.39 (0.13)**	-0.44 (0.13)***	-0.45 (0.13)***
France	-0.79 (0.13)***	-0.73 (0.12)***	-0.74 (0.11)***	-0.73 (0.11)***	-0.74 (0.11)***
Netherlands	-0.18 (0.11)	-0.12 (0.11)	-0.08 (0.10)	-0.12 (0.10)	-0.11 (0.10)
Sweden	0.00 (0.13)	-0.11 (0.12)	-0.13 (0.11)	-0.13 (0.11)	-0.14 (0.11)
Switzerland	0.18 (0.15)	0.25 (0.14) †	0.38 (0.13)**	0.37 (0.13)**	0.37 (0.13)**
United Kingdom	-0.31 (0.13)*	-0.34 (0.13)**	-0.39 (0.11)**	-0.38 (0.11)**	-0.38 (0.12)**
Right-left ideology		-0.07 (0.02)***	-0.06 (0.01) ***	-0.05 (0.02)**	-0.04 (0.02)**
Individual efficacy		0.11 (0.03)***	0.09 (0.03)**	0.08 (0.03)**	0.07 (0.03)**
Group efficacy		0.09 (0.03)*	0.07 (0.03)*	0.07 (0.03)*	0.08 (0.03)*
Stability		-0.24 (0.03)***	-0.17 (0.03)***	-0.16 (0.03)***	-0.16 (0.03)***
Years in Europe			-0.01 (0.00)***	-0.02 (0.00)***	-0.02 (0.00)**
Relative disadvantage			-0.14 (0.03)***	-0.12 (0.03)***	-0.12 (0.03)***
Social identity threat			-0.36 (0.05)***	-0.36 (0.05)***	-0.37 (0.05)***
Ingroup threat			-0.02 (0.03)	-0.02 (0.03)	-0.02 (0.03)
European				0.10 (0.03)**	0.10 (0.03)**
Iranian				0.05 (0.03)	0.05 (0.03)
Dual identification				0.04 (0.03)	0.04 (0.03)
Gender					-0.13 (0.06)*
Age					-0.00 (0.00)

Education (ref: high school or lower)					
PhD					-0.13 (0.11)
Master					-0.01 (0.11)
Bachelor					-0.11 (0.10)
R²	0.06	0.20	0.30	0.32	0.33

Notes: † p<0.10; * p<0.05; ** p<0.01; *** p<0.001.

APPENDIX 2: Complete Case Analysis

Table 3: *Complete Case Analysis: Robust regression of predictors of system confidence among Iranian migrants in Western Europe, full model (N=664).*

	Beta (standard error)	T-value	95% Confidence interval
Austria	0.05 (0.14)	0.32	(-0.24, 0.33)
Belgium	-0.36 (0.15)*	-2.46	(-0.65, -0.07)
France	-0.61 (0.13)***	-4.78	(-0.86, -0.36)
Netherlands	-0.14 (0.11)	-1.24	(-0.36, 0.08)
Sweden	-0.12 (0.13)	-0.93	(-0.38, 0.14)
Switzerland	0.41 (0.15)**	2.66	(0.11, 0.70)
United Kingdom	-0.42 (0.14)**	-3.07	(-0.68, -0.15)
Right-left ideology	-0.04 (0.02)*	-2.33	(-0.07, -0.01)
Individual efficacy	0.06 (0.03)*	2.15	(0.01, 0.12)
Group efficacy	0.12 (0.04)**	3.24	(0.05, 0.19)
Stability	-0.15 (0.03)***	-4.55	(-0.21, -0.08)
Years in Western Europe	-0.02 (0.01)**	-2.92	(-0.03, -0.00)
Relative deprivation	-0.11 (0.04)**	-2.83	(-0.21, -0.05)
Social identity threat	-0.40 (0.06)***	-7.00	(-0.52, -0.29)
Ingroup threat	-0.04 (0.04)	-1.06	(-0.12, 0.04)
European	0.06 (0.04)	1.52	(-0.02, 0.14)
Iranian	0.06 (0.04) †	1.71	(-0.01, 0.14)
Dual identification	0.05 (0.04)	1.17	(-0.03, 0.13)
Gender	-0.20 (0.08)**	-2.70	(-0.35, -0.06)
Age	0.00 (0.00)	0.44	(-0.01, 0.01)
Education (ref: high school or lower)			
PhD	-0.00 (0.14)	-0.03	(-0.27, 0.26)
Master	0.04 (0.13)	0.27	(-0.22, 0.29)

Bachelor	-0.07 (0.12)	-0.60	(-0.31, 0.16)

Appendix 3: Exploratory analysis of quadratic effects

To explore the possibilities that the antecedents of system justification might have a non-linear relation with system justification beliefs, we have plotted all of them (see Figures 1-11). Based on these plots, political ideology, intergroup stability, years in country, dual identification, and social identity threat could potentially have a quadratic relationship with system justification.
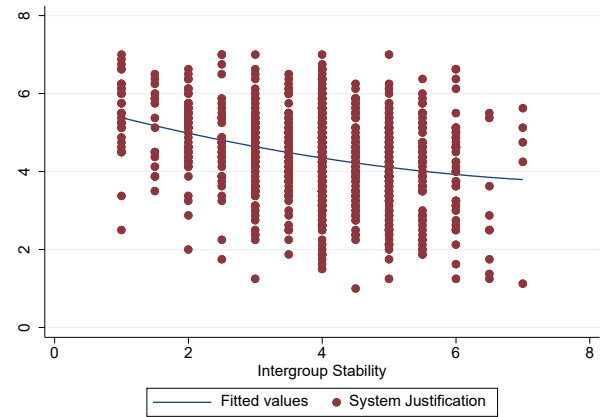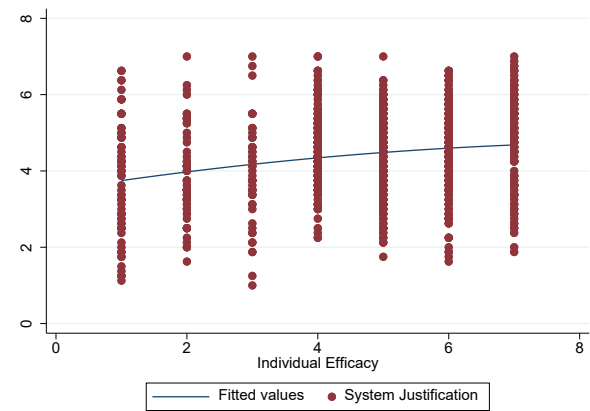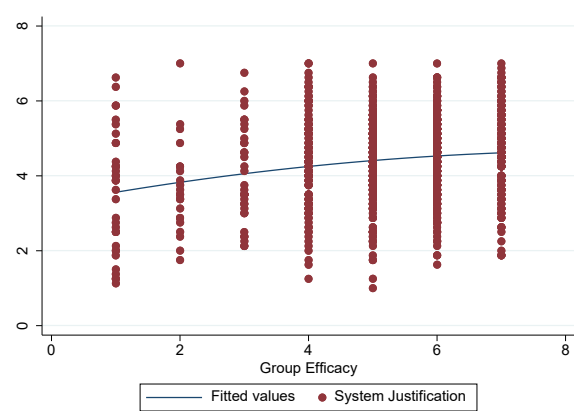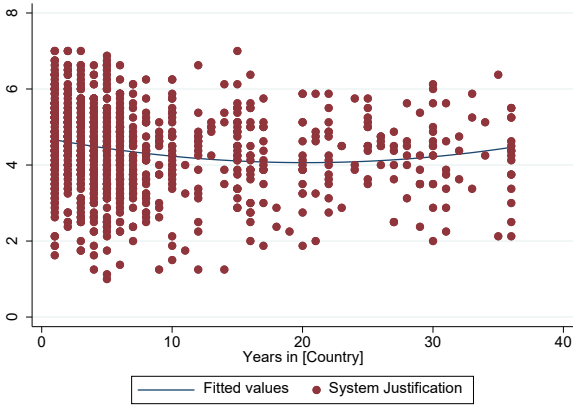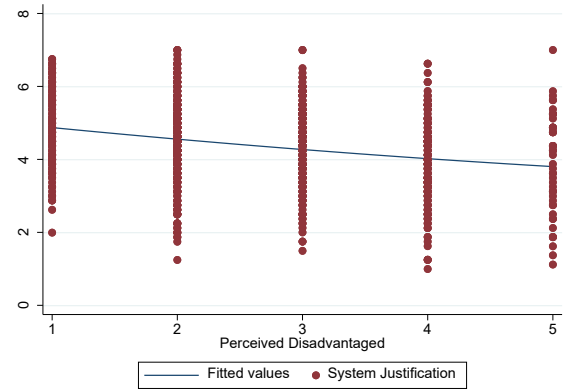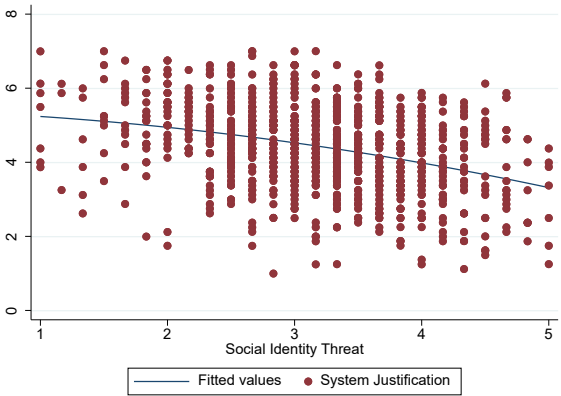

Figure 1

Figure 2

Figure 3

Figure 4

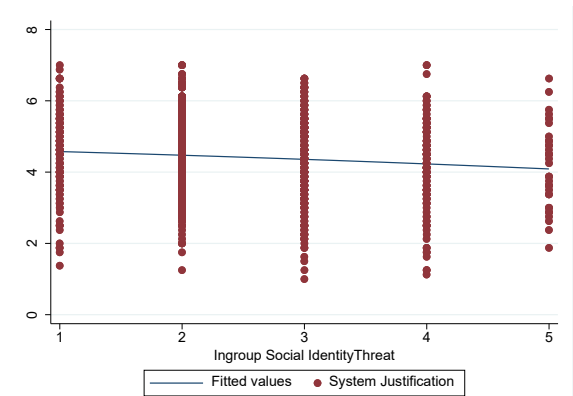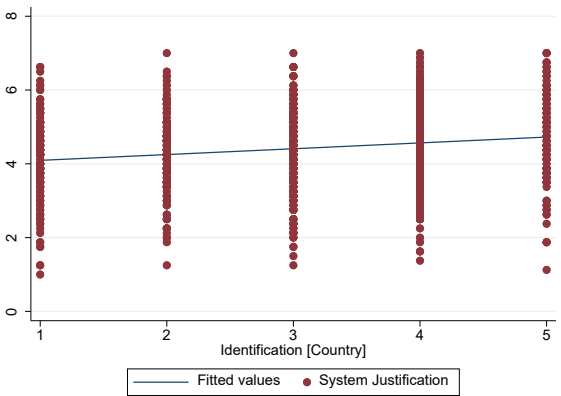Figure 5

Figure 6

Figure 7
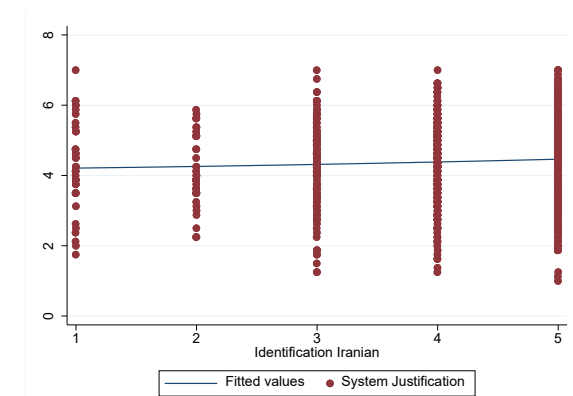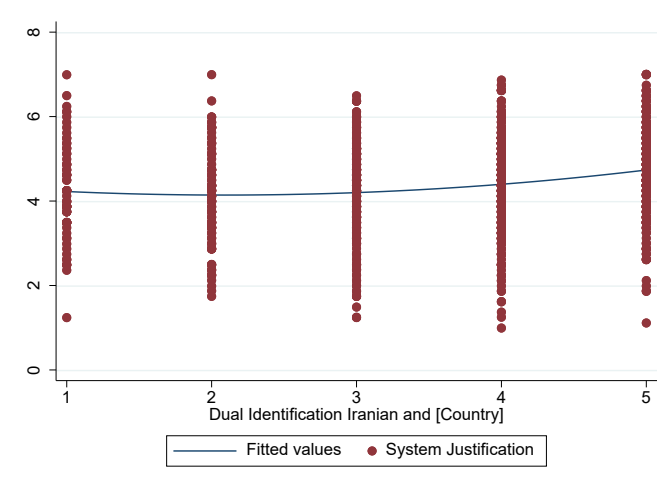

Figure 8

Figure 9

Figure 10

Figure 11

Testing the quadratic relations

We repeated the full regression model with imputed values (N=935) with the quadratic relationships for political ideology, intergroup stability, years in country, dual identification, and social identity threat. The findings show that for political ideology, intergroup stability, and years in country there are significant quadratic relationships with system justification, whereas there are no significant quadratic relationships with social identity threat and dual identification (see Table 1).

Table 1

OLS regression analysis of (quadratic) predictors of system justification among Iranian migrants in Western Europe (N=935, pooled estimates from 50 multiple imputed datasets, robust standard errors).

Variable name	Model 1	95% CI	
	B (SE B)	LL	UP
Constant	5.20 (0.67)***	3.91	6.49
Right-left orientation	0.16 (0.07)*	0.03	0.30
Right-left orientation squared	-0.02 (0.01)**	-0.03	-0.01
Individual efficacy	0.05 (0.03)†	-0.01	0.10
Group efficacy	0.12 (0.04)***	0.06	0.19
Stability	-0.41 (0.06)***	-0.52	-0.29
Stability squared	0.27 (0.05)***	0.17	0.37

Years in [country]	-0.05 (0.02)**	-0.07	-0.02
Years in [country] squared	0.00 (0.00)*	0.00	0.00
Relative disadvantage	-0.12 (0.04)**	-0.19	-0.04
Social identity threat	-0.08 (0.29)	-0.64	0.48
Social identity threat squared	-0.05 (0.05)	-0.14	0.04
Ingroup threat	-0.03 (0.04)	-0.10	0.04
Identification [Europeans]	0.08 (0.04)*	0.00	0.16
Identification Iranians	0.07 (0.04) [†]	-0.00	0.13
Dual identification	-0.23 (0.15)	-0.53	0.07
Dual identification squared	0.04 (0.02) [†]	-0.00	0.09
Gender	-0.15 (0.07)*	-0.29	-0.01
Age	-0.00 (0.00)	-0.01	0.01
Education (ref: high school or lower)			
PhD	-0.03 (0.14)	-0.29	0.24
Master	0.00 (0.13)	-0.25	0.26
Bachelor	-0.08 (0.12)	-0.31	0.15
R^2	0.36		

Notes: † $p<.10$; * $p<.05$; ** $p<.01$; *** $p<.001$. Adjusted for countries. Reference group for education: high school or lower. Gender: female is coded as 1, male as 0.

APPENDIX 4: Complete overview of questionnaire

Variables list

V1   ResponseID

V2   StartDate

V3   EndDate

V4   Finished

Demographics/ Background

Q0.1   Country   Where do you live?

Q0.2   QuestionnaireID

Q0.3   LanguagePreference   Which of the following languages can you read

and write?

Q1.1   Gender   What is your gender?

Q1.2   YearBorn   In what year are you born?

V1.2_1   Age   The age in years of the participant

V1.2_2   AgeCat   The category of age of the participants

Q1.3   CountryOfBirth   Where were you born?

Q1.4   ParentsCountryOfBirth   Where were your parents born?

Q1.5   ProvinceIran   Which province in Iran do you come from?

Q1.6   ParentsProvinceIran   Which province in Iran does your family come from?

Q1.7   YearsCountry   For how many years have you been living in the 'country'?

Q1.8   ReasonMigration What was the main reason of migrating to the country?

Q1.9   LegalStatus   What is your legal status in the 'country'?

Q1.10   Religion   The religion that the participant adheres to   Religion?

Social Embeddedness

Q2.1   SocialEmbeddedness   How many of the people visiting you at home are of …

    Q2.1_1   'country' origin?

    Q2.1_2   Iranian origin?

    Q2.1_3   Another country's origin?

Q2.2   SocialStatusOrder   Considering the social status of different ethnic or migrant groups in 'country', where would you place Iranian migrants in society? Please show this by dragging the "Iranian migrants" label to the desired position.

    Q2.2_1   Native people

    Q2.2_2   Western European migrants

    Q2.2_3   Eastern European migrants

Q2.2_4   Chinese/Asian migrants

Q2.2_5   disadvantaged group 1

Q2.2_6   disadvantaged group 2

Q2.2_7   Iranian migrants

Q2.3   OrganizationalEmbeddedness   Are you involved in any of the following types of organisations in 'country'? If yes, please indicate whether you are a passive member or an active member.

Q2.3_1   Mosque, church, or religious organization

Q2.3_2   Trade union/professional association

Q2.3_3   Political party

Q2.3_4   Interest groups (such as women's and environmental organizations)

Q2.3_5   Sport/cultural organization

Q2.3_6   Community/neighborhood association

Q2.3_7   Charity/humanitarian organizations

Q2.3_8   Ethnic/migrant organisation in 'country'

Trust

Q3.1   SocialTrust   How much do you trust people from various groups?

Q3.1_1   [Native] people

Q3.1_2   Other Iranian migrants in 'country'

Q3.1_3   Your family

Q3.1_4   Your neighbours

Q3.1_5   People you know personally

Q3.1_6   People you meet for the first time

Q3.1_7   People of another religion

Q3.1_8   People of another nationality

Q3.2   InstitutionalTrust Below is a list of institutions. Please indicate, in general, how much you trust each of the following (types of) institutions:

Q3.2_1   The 'country' government

Q3.2_2   The 'country' parliament

Q3.2_3   'Country' political parties

Q3.2_4   'Country' trade unions

Q3.2_5   The 'country' judicial system

Q3.2_6   The European Union

Identification

Q4.1 Identification1 Assessment of identification with several social categories

Please indicate to what extent you agree with the following statements:

Q4.1_1   Being [native] is an important part of how I see myself

Q4.1_2   Being migrant is an important part of how I see myself

Q4.1_3   Being Iranian is an important part of how I see myself

Q4.1_4   Being 'religion' is an important part of how I see myself

Q4.1_5   Being Muslim is an important part of how I see myself

Q4.1_6   Being both [native] and Iranian is an important part of how I see myself

Q4.2   Identification2   Assessment of identification with several social categories   Please indicate to what extent you agree with the following statements:

Q4.2_1   I identify as being 'native'

Q4.2_2   I identify as a migrant

Q4.2_3   I identify as being Iranian

Q4.2_4   I identify as being a Muslim

Q4.2_5   I identify both as being 'native' and Iranian

Q4.3   PerceivedDisadvantaged   To what extent do you agree with the following statement?   I think Iranian migrants are disadvantaged in 'country' society in terms of social status.

Social Identity Threat

Q5.1   For each of the following items, please indicate to what extent you disagree or agree with the statement

Q5.1_1   I think that 'native' people see me first and foremost as a migrant

Q5.1_2   I often feel that my cultural values are not appreciated by 'native' people

Q5.1_3   I often feel that as an Iranian migrant, it is harder to find a job in 'country'

Q5.1_4   Other Iranian migrants do not consider me to be part of their group

Q5.1_5   I think that most 'native' people see me as an Arab migrant

Q5.1_6   I often feel discriminated because of my Iranian background

Q5.1_7   I often feel that being a Muslim is not accepted in 'country'

Identity Management Strategies

Q6.1   IndividualMobility   For each of the following items, please indicate to what extent you disagree or agree with the statement.

Q6.1_1   I try to live like a 'native' person rather than as an Iranian person

Q6.1_2   In the future, I would like to see myself as completely 'native'

Q6.1_3   In the future, I would like to see myself as both 'native' and Iranian

Q6.2   SocialCreativityReappropriation   For each of the following items, please indicate to what extent you disagree or agree with the statement.

Q6.2_1   We as Iranian migrants should emphasize that Iran comes from an old and rich Persian civilization

Q6.2_2   We as Iranian migrants need to make clear that Iranian migrants are well educated

Q6.3   SocialCreativityDownplaying   How important do you think money and a high income is for these two groups?

Q6.3_1   We as Iranian migrants think economic wealth is…

Q6.3_2   'Native' people think economic wealth is....

Q6.4   SocialCreativityDifferentDimension   How important are the following things to characterize the group of Iranian migrants in 'country'?

Q6.4_1   Their economic situation

Q6.4_2   Their cultural values

Q6.4_3   Their social status

Q6.5   SocialCreativityDownwardComparison   How important is it for Iranian migrants to compare with each of the following groups in 'country'?

Q6.5_1   'Native' people

Q6.5_2   Chinese/Asian migrants

Q6.5_3   migrants 1

Q6.5_4 migrants 2

Q6.6 CollectiveActionWillingness How likely is it that you would engage in the following behaviors with the goal of improving the position of Iranian migrants in 'country'?

Q6.6_1 Vote in a national election

Q6.6_2 Sign a petition

Q6.6_3 Participate in a public demonstration/march/rally

Q6.6_4 Contact a politician or civil servant

Q6.6_5 Donate money or raise funds for a social or political activity

Q6.6_6 Use violent forms of action against property or people

Political Participation and Attitudes

Q7.1 PoliticalInterest How interested are you in politics? 1 Not interested at all; …. ; 10 very interested

Q7.2 LeftRightIdeology In politics people sometimes talk of "left" and "right". Where would you place your views on this scale? Please tick one of the following boxes

Q7.3 PoliticalDiscussion When you get together with your friends, relatives, or fellow workers, how often do you discuss politics? 1 Never; 2 Rarely; 3 Sometimes; 4 Fairly Often; 5 Very Often

Q7.4   PoliticalParticipation For each of the following political or social activities, please indicate whether you have ever done it, or whether you have done it in the past 12 months in 'country' and regarding 'native' society.

Q7.4_1   Signed a petition

Q7.4_2   Occupied buildings, factories or public squares

Q7.4_3   Participated in an illegal/unauthorized protest activity

Q7.4_4   Attended a meeting or rally organized by a political party

Q7.4_5   Joined a strike

Q7.4_6   Expressed political views on the internet

Q7.4_7   Worked in an action group

Q7.4_8   Contacted or appeared in the media to express your political views

Q7.4_9   Voted in a referendum

Q7.4_10   Took part in a lawful/authorized public demonstration

Q7.4_11   Boycotted or buycotted goods for political, ethical, or environmental reasons

Q7.4_12   Contacted a politician or civil servant

Q7.4_13   Worn or displayed a campaign badge, sticker or poster

Q7.4_14   Donated money or raised funds for a social or political activity

Q7.4_15   Participated in a citizens' assembly or deliberative assembly

Q7.4_16   Used violent forms of action against property or people

Q7.4_17   Attended Friday prayers or other religious rituals for political purposes

Q7.4_18   Distributed political papers

Q7.5   Did you vote in the last national election (parliamentary elections, May 2015)?

Q7.6   Which party did you vote for?

Q7.7   Did you vote in the last local election (2015)?

Q7.8   Did you vote in the last European election (European parliamentary elections 2014)?

Q7.9   Please indicate to what extent you agree with the following statements:

Q7.9_1   My participation in politics can have an impact on public policy in this country (1)

Q7.9_2   Organised groups of people can have an impact on public policy in this country (2)

Perceived Repression

Q8.1   How likely do you think it is, that people who are politically active in 'country' face threats like being arrested or getting problems on the job?

Q8.2   To what extent do you disagree or agree with the following statement? It is more likely for immigrants rather than native people to face threats for political activities.

Power, System Justification, Legitimacy, and Stability

Q9.1   Power   To what extent do you agree with the following?

  Q9.1_1 I feel dependent on the 'native' government for my day-to-day needs

  Q9.1_2 I feel dependent on the people around me for my day-to-day needs

  Q9.1_3 I feel I have control over what happens in my life

  Q9.1_4 I feel I have control over what happens to this country

  Q9.1_5 I often feel powerless

Q9.2   SystemJustificationBeliefs Please indicate to what extent you agree with the following statements based on how you currently see 'country'

  Q9.2_1   In general, I find society to be fair

  Q9.2_2   In general, the 'native' political system operates as it should

  Q9.2_3   Society needs to be radically restructured

  Q9.2_4   'country' is the best country in the world to live in

  Q9.2_5   Most policies serve the greater good

  Q9.2_6   Everyone has a fair shot at wealth and happiness

  Q9.2_7   Our society is getting worse every year

Q9.2_8   Society is set up so that people usually get what they deserve

Q9.3   Legitimacy and Stability Intergroup relations   Differences in power and status between groups in 'country' are…

Q9.3_1   …illegitimate

Q9.3_2   …unfair

Q9.3_3   …difficult to change

Q9.3_4   …will remain stable over time

Social Capital

EducationLevel   What is the highest level of education level that you have completed or the highest degree that you have received in Iran?

Q10.2   EducationIran   Did you ever to go school, college or university in 'country'/outside of Iran?

Q10.3   EducationLevelIran What is the highest level of education you have completed or in the process of completing?

Q10.4   OccupationalStatus Which of these best describes your current work status?

Q10.5   OccupationSector   The kind of occupation the particpant does if he/she is employed   In which sector do you work?

Q10.6   SubjectiveIncome   Which of the following descriptions comes closest to how you feel about your household's income nowadays? Please tick one …

Cultural Integration

Q11.1   CulturalEmbeddedness   To what extent do you agree with the following statements?

 Q11.1_1   I'd prefer my children to marry someone of Iranian origin

 Q11.1_2   It is better if Muslim women wear a headscarf outside the house

 Q11.1_3   Students should be allowed to wear a headscarf in school

 Q11.1_4   I don't want to have homosexuals in my circle of friends

 Q11.1_5   Men and women should be treated as equals

Q11.2   LanguageEmbeddedness What language(s) do you speak most often at home and outside of your home? 1 Never … 5 Always

 Q11.2_11   At home_ Country language

 Q11.2_21   At home_ Farsi

 Q11.2_31   At home_ English

 Q11.2_41   At home_ Other

 Q11.2_12   Outside of my home_ country language

 Q11.2_22   Outside of my home_ Farsi

 Q11.2_32   Outside of my home_ English

Q11.2_42   Outside of my home_ Other

Q11.3   VisitIran   How often have you visited Iran in the past five years? 1 Not at all; 2 One time; 3 Two times; 4 Three times; 5 Four times; 6 Five times; 7 Six times or more

Q11.4   ReturnIran   How likely is it that you would return to Iran to live and work there in the near future?   1 Very Unlikely … 7 Very Likely

Q11.5   InternetUse   On average, how many hours do you use the Internet for personal reasons during a typical day?

Q11.6   InternetReasons   Rank the reasons of your Internet use (Drag the choices and put the most important one on top).

Q11.6_1   Getting news about 'country'

Q11.6_2   Getting news about Iran

Q11.6_3   Political activities

Q11.6_4   Entertainment

Q11.6_5   Being in touch with family in Iran

Source

From what source did you receive this online survey?