

Supplement to:

Dochow-Sondershaus, Stephan. 2024. “Hunkering Down or Catching Up? No Long-Term Effect of Ethnic Minority Share on Neighborhood Contacts” *Sociological Science* 11: 965-988.

Supplementary Material for “Longitudinal Effects of Neighborhood Ethnic Composition on Contacts with Neighbors: Addressing Selective Residential Mobility”

Please note the remarks below the tables and figures for interpretation.

Contents

1	Additional tables and graphs for main analysis	2
2	Average effect across native and immigrant households	20
3	Restricting the sample to in-movers who moved within previous three years	22
4	Sample without East Germany	25
5	Alternative ethnic composition measure: Ethno-Linguistic Fractionalization Index	27
6	Top-coding the censoring weights	30

List of Tables

1.1	Descriptive statistics of baseline variables at first and final measurement	4
1.2	Descriptive statistics of baseline variables in four quantiles of ethnic composition	6
1.3	Descriptive statistics of attrition over time and time-varying variables used to predict out-mobility/panel attrition.	8
1.4	Average values of variables used to predict out-mobility after weighting.	8
1.5	Time-varying variables and balance.	9
1.6	Coefficients from multinomial logistic regression model to predict mobility out of the baseline neighborhood (columns 1) and panel drop out (columns 2)	10
1.7	OLS regression models of closeness of neighborhood contact.	12
1.8	Ordered logistic regression models of frequency of visiting neighbors.	14
1.9	Logistic regression models of perceiving that neighbors occasionally talk to each other or have close relationships.	16
3.1	Descriptive statistics of baseline variables in four quantiles of ethnic composition	23

List of Figures

1.1	Flow chart of sample selection. Starting with the full SOEP sample of households between 2009 and 2019, I first select those households that recently moved before 2009 or 2014, years in which the initial measurement of neighborly contacts is taken. Then I produce two datasets	3
1.2	From where to where do movers move?	7
1.3	Perceived diversity and objective minority share in the 2009 sample	9
1.4	Boxplots of the distribution of inverse probability weights	11
2.1	Aggregate effect: Predicted values of closeness of contact with neighbors	20
2.2	Aggregate effect: Predicted probability of visiting neighbors	20
2.3	Aggregate effect: Predicted probabilities of observing occasional talks or cohesive relations between neighbors	21
3.1	Larger sample: Predicted values of closeness of contact with neighbors	24
3.2	Larger sample: Predicted probability of visiting neighbors	24
3.3	Larger sample: Predicted probabilities of observing occasional talks or cohesive relations between neighbors	24
4.1	Western German sample: Predicted values of closeness of contact with neighbors	25
4.2	Western German sample: Predicted probability of visiting neighbors	25
4.3	Western German sample: Predicted probabilities of observing occasional talks or cohesive relations between neighbors	26
5.1	Ethnic Fractionalization Index as predictor: Predicted values of closeness of contact with neighbors	27

5.2 Ethnic Fractionalization Index as predictor: Predicted probability of visiting neighbors 28

5.3 Ethnic Fractionalization Index as predictor: Predicted probabilities of observing occasional talks or cohesive relations between neighbors 29

6.1 Top-coded censoring weights: Predicted values of closeness of contact with neighbors 31

6.2 Top-coded censoring weights: Predicted probability of visiting neighbors 31

6.3 Top-coded censoring weights: Predicted probabilities of observing occasional talks or cohesive relations between neighbors 31

1 Additional tables and graphs for main analysis

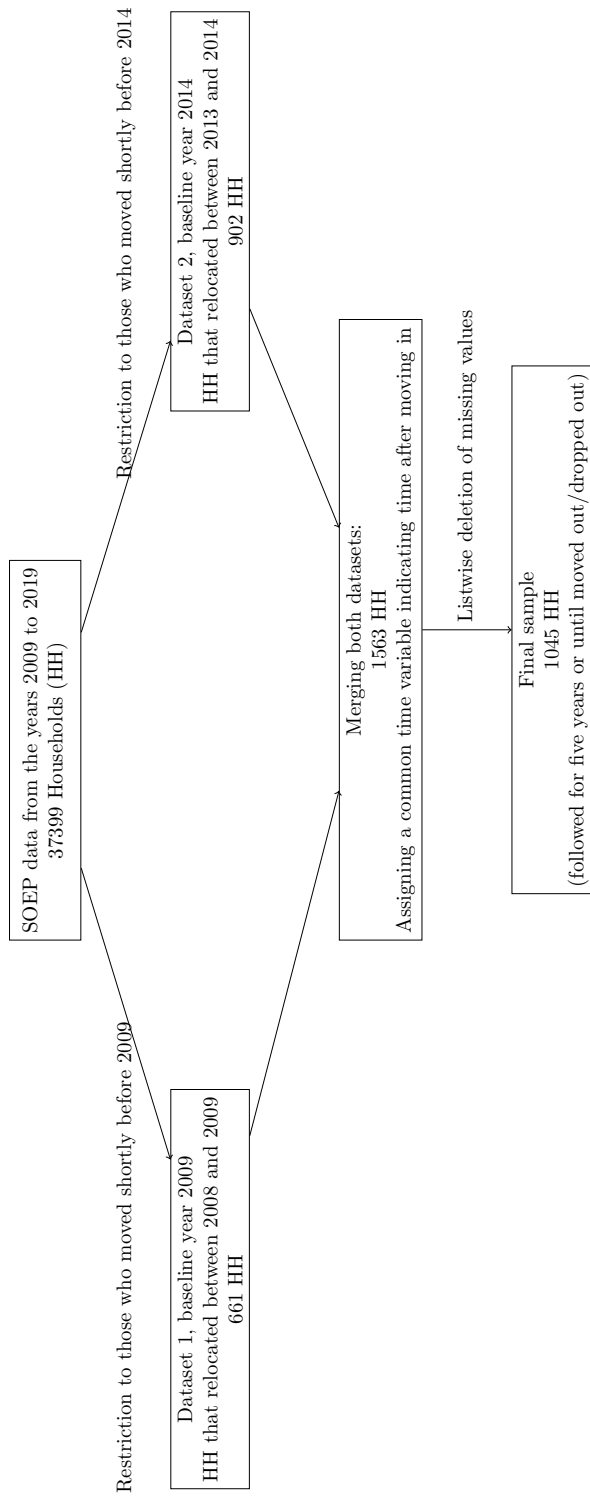


Figure S 1.1: Flow chart of sample selection. Starting with the full SOEP sample of households between 2009 and 2019, I first select those households that recently moved before 2009 or 2014, years in which the initial measurement of neighborly contacts is taken. Then I produce two datasets

Table S 1.1: Descriptive statistics of baseline variables at first and final measurement

	0					5				
	mean	min	max	sd		mean	min	max	sd	
Neighb. share minorities a.b.	5.193	0	53	4.83	4.795	0	37	4.37		
Moves out after baseline	0.322	0	1	0.47	0.000	0	0	0.00		
Drops out after baseline	0.341	0	1	0.47	0.000	0	0	0.00		
Outcome variables										
Closeness to neighbors	2.681	1	5	0.89	3.031	1	5	0.89		
Visiting neighbors	0.338	0	1	0.47	0.551	0	1	0.50		
Close relations among neighb.	0.710	0	1	0.45	0.798	0	1	0.40		
Time-stable control variables										
Immigrant HH a.b.	0.196	0	1	0.40	0.168	0	1	0.37		
Neighb. unemployment rate a.b.	7.580	0	26	5.31	7.221	0	25	5.46		
Neighb. log(no. inhabitants) a.b.	7.084	1	8	0.52	7.055	3	8	0.52		
Building type a.b.: 1. Detached one or two family house	0.235	0	1	0.42	0.332	0	1	0.47		
2. One or two family terrace house	0.106	0	1	0.31	0.111	0	1	0.31		
3. Building w/ 3-4 dwellings	0.163	0	1	0.37	0.128	0	1	0.33		
4. Building w/ 5-8 dwellings	0.279	0	1	0.45	0.216	0	1	0.41		
5. Building w/ 9 or more	0.216	0	1	0.41	0.213	0	1	0.41		
Distance to next city center a.b.: 1. Central	0.147	0	1	0.35	0.128	0	1	0.33		
2. below 10km	0.300	0	1	0.46	0.295	0	1	0.46		
3. 10 to 25km	0.256	0	1	0.44	0.278	0	1	0.45		
4. 25 to 40km	0.116	0	1	0.32	0.105	0	1	0.31		
5. 40 to 60km	0.091	0	1	0.29	0.108	0	1	0.31		
6. 60km or more	0.091	0	1	0.29	0.085	0	1	0.28		
Type of neighborhood a.b.: 1. Mere residential area, old buildings	0.450	0	1	0.50	0.429	0	1	0.50		
2. Mere residential area, new buildings	0.255	0	1	0.44	0.290	0	1	0.45		
3. Mixed area/industrial area	0.296	0	1	0.46	0.281	0	1	0.45		
Homeownership a.b.	0.193	0	1	0.40	0.335	0	1	0.47		
Child aged 0-5 a.b.	0.221	0	1	0.42	0.224	0	1	0.42		
Child aged 6-11 a.b.	0.162	0	1	0.37	0.182	0	1	0.39		
Child aged 12-18 a.b.	0.115	0	1	0.32	0.134	0	1	0.34		
Highest school certificate in HH a.b.: 1. No degree/elementary school	0.277	0	1	0.45	0.267	0	1	0.44		
2. First secondary (Realschulabschluss)	0.262	0	1	0.44	0.261	0	1	0.44		
3. Second secondary (Fachhochschulreife)	0.090	0	1	0.29	0.088	0	1	0.28		
4. Second secondary (Abitur)	0.371	0	1	0.48	0.384	0	1	0.49		
Married couple in HH a.b.	0.623	0	1	0.48	0.679	0	1	0.47		
Income satisfaction a.b.	6.293	0	10	2.26	6.619	0	10	2.04		
Concerns immigration a.b.	1.813	1	3	0.71	1.800	1	3	0.71		
Concerns hostility towards foreigners a.b.	1.975	1	3	0.62	1.963	1	3	0.61		

Risk taking towards strangers a.b.	3.719	0	10	2.23	3.623	0	9	2.09
Generally ready to take risk a.b.	4.662	0	10	2.09	4.418	0	10	2.00
Satisfaction with dwelling a.b.	7.997	0	10	1.84	8.470	1	10	1.47
Mean household age a.b.	39.308	19	96	13.94	44.272	22	87	14.19
HH memb. changed jobs a.b.	0.272	0	1	0.45	0.207	0	1	0.41
HH memb. not working a.b.	0.138	0	1	0.34	0.162	0	1	0.37
HH memb. in training a.b.	0.096	0	1	0.29	0.065	0	1	0.25
HH memb. unemployed a.b.	0.124	0	1	0.33	0.091	0	1	0.29
HH memb. working a.b.	0.583	0	1	0.49	0.673	0	1	0.47
Observations	1045				352			

The time-stable variables are measured at baseline.

The slight changes in statistics between years are due to panel attrition or out-mobility (a.b.=at baseline; HH=household).

Table S 1.2: Descriptive statistics of baseline variables in four quantiles of ethnic composition

	0- mean	1.75- mean	2.83- mean	4.62- mean	7.67- mean
Neighb. share minorities a.b.	1.19	2.25	3.60	5.98	12.31
Moves out after baseline	0.33	0.27	0.30	0.36	0.36
Drops out after baseline	0.32	0.37	0.34	0.29	0.37
Outcome variables at baseline					
Closeness to neighbors	2.76	2.82	2.80	2.57	2.47
Visiting neighbors	0.34	0.37	0.41	0.31	0.26
Close relations among neighb.	0.77	0.73	0.74	0.69	0.63
Time-stable control variables					
Immigrant HH a.b.	0.09	0.14	0.16	0.25	0.33
Neighb. unemployment rate a.b.	8.21	6.24	5.94	7.26	10.09
Neighb. log(no. inhabitants) a.b.	6.86	7.02	7.13	7.14	7.24
Building type a.b.: 1. Detached one or two family house	0.36	0.32	0.26	0.16	0.09
2. One or two family terrace house	0.11	0.09	0.16	0.09	0.08
3. Building w/ 3-4 dwellings	0.18	0.18	0.14	0.17	0.14
4. Building w/ 5-8 dwellings	0.19	0.19	0.25	0.33	0.42
5. Building w/ 9 or more	0.15	0.22	0.20	0.24	0.27
Distance to next city center a.b.: 1. Central	0.06	0.07	0.10	0.22	0.27
2. below 10km	0.22	0.28	0.33	0.33	0.33
3. 10 to 25km	0.32	0.30	0.27	0.20	0.20
4. 25 to 40km	0.14	0.13	0.11	0.12	0.08
5. 40 to 60km	0.16	0.12	0.09	0.06	0.03
6. 60km or more	0.10	0.11	0.10	0.07	0.08
Type of neighborhood a.b.: 1. Mere residential area, old buildings	0.53	0.47	0.44	0.45	0.37
2. Mere residential area, new buildings	0.28	0.32	0.28	0.19	0.20
3. Mixed area/industrial area	0.19	0.21	0.28	0.36	0.43
Homeownership a.b.	0.22	0.20	0.25	0.18	0.12
Child aged 0-5 a.b.	0.26	0.20	0.24	0.22	0.18
Child aged 6-11 a.b.	0.18	0.15	0.18	0.15	0.14
Child aged 12-18 a.b.	0.09	0.11	0.14	0.12	0.10
Highest school certificate in HH a.b.: 1. No degree/elementary school	0.20	0.28	0.30	0.27	0.32
2. First secondary (Realschulabschluss)	0.34	0.32	0.20	0.25	0.21
3. Second secondary (Fachhochschulreife)	0.06	0.10	0.11	0.09	0.09
4. Second secondary (Abitur)	0.39	0.30	0.39	0.39	0.38
Married couple in HH a.b.	0.64	0.61	0.68	0.64	0.55
Income satisfaction a.b.	6.25	6.17	6.67	6.27	6.11
Concerns immigration a.b.	1.79	1.96	1.82	1.77	1.73
Concerns hostility towards foreigners a.b.	1.95	1.97	1.96	2.04	1.95
Risk taking towards strangers a.b.	3.64	3.62	3.90	3.52	3.90
Generally ready to take risk a.b.	4.49	4.77	4.54	4.55	4.93
Satisfaction with dwelling a.b.	8.10	8.17	8.30	7.86	7.59
Mean household age a.b.	39.61	40.53	40.83	38.44	37.27
HH memb. changed jobs a.b.	0.28	0.24	0.26	0.26	0.31
HH memb. not working a.b.	0.11	0.13	0.18	0.15	0.12
HH memb. in training a.b.	0.12	0.04	0.12	0.05	0.14
HH memb. unemployed a.b.	0.11	0.12	0.09	0.13	0.17
HH memb. working a.b.	0.57	0.60	0.60	0.62	0.52
Observations	201	205	210	207	222

Shown are mean values of baseline characteristics, differentiated by four quantiles of ethnic composition.

Among other things, households in more diverse areas tend to move out more often, are less integrated into their neighborhood, and tend to live in more urban areas.

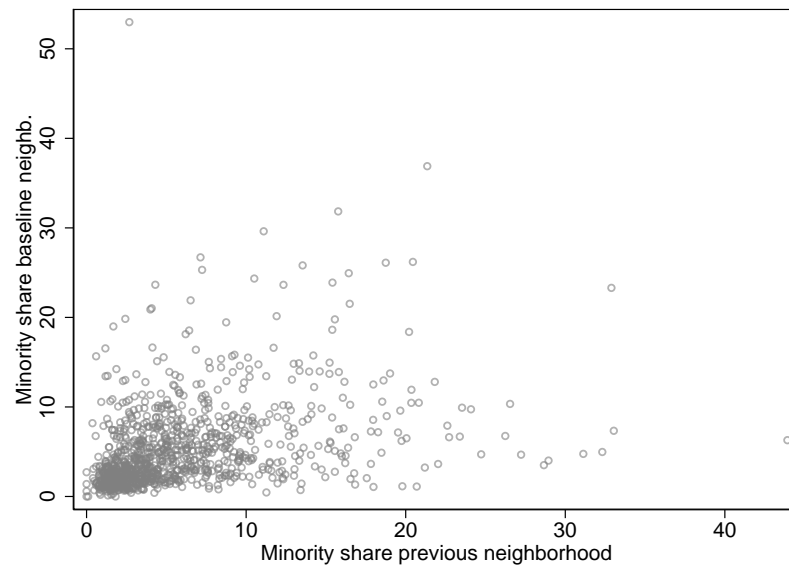


Figure S 1.2: Scatter plot of minority share in the neighborhood before entering the study (x-axis) and minority share of the baseline neighborhood (y-axis).

The graph suggests that there is a tendency to move from diverse to less diverse areas (for example, see the majority of dots below a y-axis value of 10).

Table S 1.3: Descriptive statistics of attrition over time and time-varying variables used to predict out-mobility/panel attrition.

	0	1	2	3	4	5
	mean	mean	mean	mean	mean	mean
Neighb. share minorities a.b.	5.19	5.15	5.06	4.97	4.93	4.79
Closeness to neighbors a.b.	2.68	2.69	2.73	2.78	2.81	2.79
Child aged 0-5 lag	0.22	0.22	0.24	0.23	0.21	0.17
HH memb. changed jobs	0.27	0.20	0.17	0.17	0.18	0.13
Concerns immigration lag	1.81	1.80	1.82	2.01	1.95	1.89
Generally ready to take risk lag	4.66	4.62	4.84	4.92	4.83	4.53
Satisfaction with dwelling lag	8.00	8.17	8.04	7.87	7.84	7.98
Income satisfaction lag	6.29	6.36	6.51	6.74	6.71	6.84
Moves next year	0.11	0.11	0.092	0.084	0.073	.
Drops out next year	0.11	0.092	0.12	0.062	0.13	.
Observations	1045	818	651	514	439	352

All variables, except minority share and neighborhood contact quality (both measured at baseline) are time-varying.

Table S 1.4: Average values of variables used to predict out-mobility after weighting.

	0	1	2	3	4	5
	mean	mean	mean	mean	mean	mean
Neighb. share minorities a.b.	5.19	5.22	5.18	5.18	5.17	5.22
Closeness to neighbors a.b.	2.68	2.68	2.66	2.70	2.70	2.66
Child aged 0-5 lag	0.22	0.22	0.23	0.23	0.22	0.19
HH memb. changed jobs	0.27	0.23	0.20	0.19	0.20	0.15
Concerns immigration lag	1.81	1.81	1.85	2.02	1.95	1.90
Generally ready to take risk lag	4.66	4.63	4.99	5.03	4.94	4.64
Satisfaction with dwelling lag	8.00	8.05	7.73	7.53	7.27	7.47
Income satisfaction lag	6.29	6.29	6.40	6.56	6.49	6.57
Observations	1045	818	651	514	439	352

All variables, except minority share and neighborhood contact quality (both measured at baseline) are time-varying.

Minority share and neighborhood contact remain the same as in the baseline sample after weighting.

Time-varying variables are balanced at each time point separately (see Su et al. 2022).

Table S 1.5: Time-varying variables and balance.

	(1) Uncensored	(2) Censored	(3) Uncensored, IPOW
	mean	mean	mean
Child aged 0-5 lag	0.22	0.22	0.22
HH memb. changed jobs	0.17	0.19	0.19
Concerns immigration lag	1.89	1.84	1.91
Generally ready to take risk lag	4.69	4.95	4.79
Satisfaction with dwelling lag	8.06	7.83	7.63
Income satisfaction lag	6.67	6.29	6.51
Observations	2108	666	2108

Mean values of time-varying determinants of out-mobility calculated over:

- (1) all observations from respondent households that did not drop out or move out between baseline and final outcome measurement,
- (2) observations from respondent households that dropped out or moved out
- (3) same observations as in (1) but weighted with the IPOW weights)

We would expect that weighting the uncensored (1) should make them more similar to the censored (2). After weighing (3), those who were not censored have mean values closer to (2) than in (1).

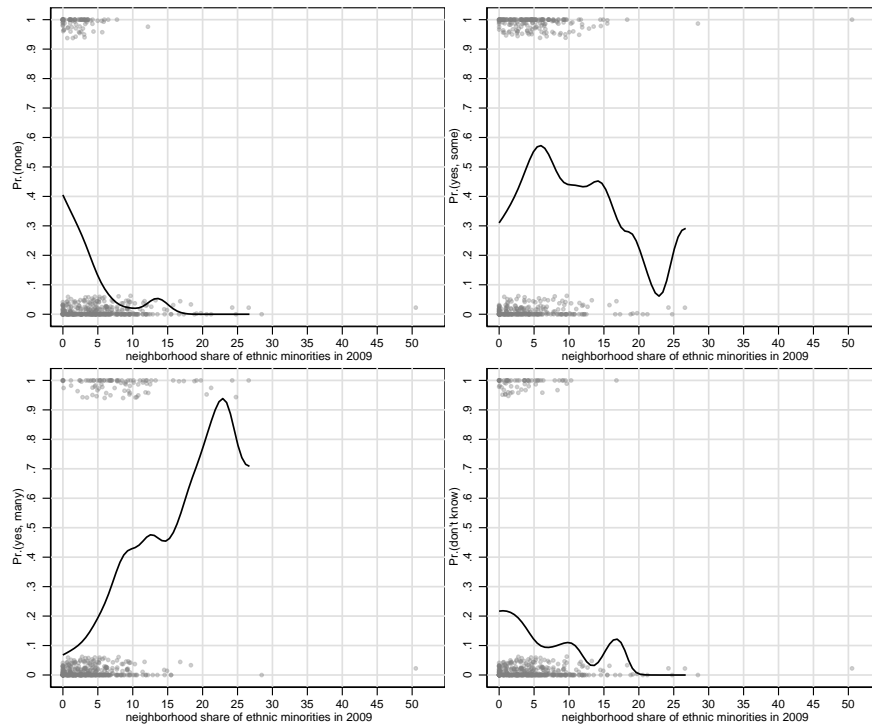


Figure S 1.3: Perceived diversity and objective minority share in the 2009 sample: Proportion of respondents choosing one out of four response categories describing the ethnic composition of their neighborhood in 2009 (y-axis) by objective minority concentration (x-axis). Black line: local polynomial fit. Gray dots: jittered data points. Based on the main sample of analysis.

Table S 1.6: Coefficients from multinomial logistic regression model to predict mobility out of the baseline neighborhood (columns 1) and panel drop out (columns 2)

	(1)			
	Est.		S.E.	
	1	2	1	2
(Intercept)	-1.210	-1.728	1.046	1.076
Neighb. contacts baseline	-0.160	-0.071	0.211	0.199
Job change	0.866	0.083	0.426	0.420
HH immigration concerns	-0.252	0.472	0.271	0.257
Pre-school age child	-0.436	-0.211	0.452	0.431
HH risk readiness	0.199	0.120	0.095	0.090
HH dwelling satisfaction	-0.190	-0.193	0.106	0.109
HH income satisfaction	0.113	0.015	0.096	0.090
Minority share baseline	0.064	0.131	0.127	0.135
followup	0.632	0.291	0.399	0.395
Neighb. contacts baseline:Minority share baseline	0.018	-0.023	0.031	0.029
Job change:Minority share baseline	-0.020	0.074	0.066	0.056
HH immigration concerns:Minority share baseline	0.091	-0.067	0.039	0.040
Pre-school age child:Minority share baseline	-0.021	0.020	0.066	0.060
HH risk readiness:Minority share baseline	-0.027	-0.014	0.013	0.013
HH dwelling satisfaction:Minority share baseline	-0.016	0.018	0.015	0.016
HH income satisfaction:Minority share baseline	-0.004	-0.009	0.013	0.013
Neighb. contacts baseline:followup	-0.006	0.012	0.078	0.069
Job change:followup	-0.027	0.058	0.162	0.156
HH immigration concerns:followup	0.034	-0.120	0.101	0.090
Pre-school age child:followup	0.245	-0.014	0.161	0.151
HH risk readiness:followup	-0.032	-0.026	0.036	0.032
HH dwelling satisfaction:followup	-0.093	0.025	0.040	0.041
HH income satisfaction:followup	-0.008	-0.039	0.037	0.033
Minority share baseline:followup	-0.042	-0.064	0.051	0.052
Neighb. contacts baseline:Minority share baseline:followup	-0.006	0.003	0.012	0.011
Job change:Minority share baseline:followup	-0.008	-0.022	0.026	0.021
HH immigration concerns:Minority share baseline:followup	-0.029	0.022	0.015	0.014
Pre-school age child:Minority share baseline:followup	-0.005	0.015	0.025	0.020
HH risk readiness:Minority share baseline:followup	0.008	0.004	0.005	0.005
HH dwelling satisfaction:Minority share baseline:followup	0.011	-0.005	0.006	0.006
HH income satisfaction:Minority share baseline:followup	0.000	0.008	0.005	0.005
Num.Obs.	3467			
AIC	4292.5			
BIC	4686.2			
RMSE	0.33			

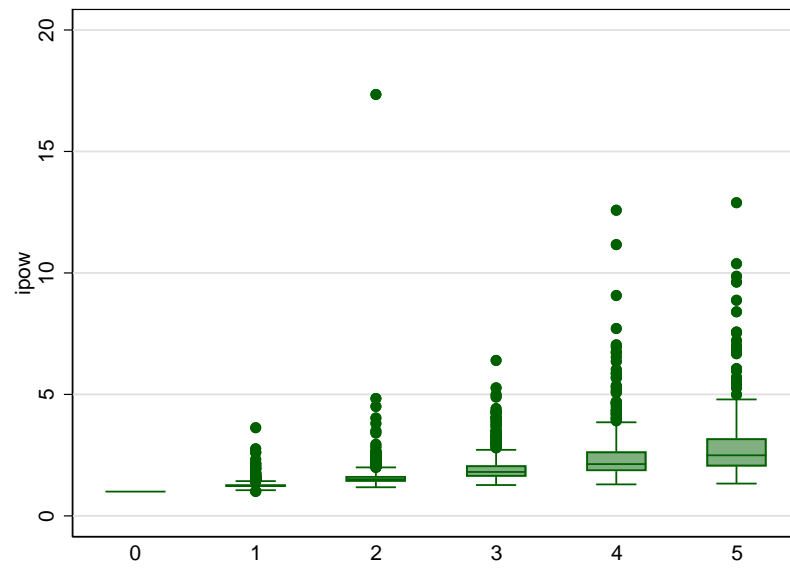


Figure S 1.4: Boxplots of the distribution of inverse probability weights. The weights are used to adjust for out-mobility and panel attrition over time.

Table S 1.7: OLS regression models of closeness of neighborhood contact.

	(1) No controls	(2) Regression adjustment	(3) RA + IPOW
Min. share spline 1	-0.047* (0.021)	-0.013 (0.021)	-0.017 (0.022)
Min. share spline 2	0.036 (0.023)	0.008 (0.023)	0.010 (0.024)
followup=5	0.349* (0.127)	0.269* (0.126)	0.200 (0.133)
followup=5 X Min. share spline 1	-0.009 (0.037)	0.000 (0.036)	0.016 (0.037)
followup=5 X Min. share spline 2	0.030 (0.042)	0.023 (0.043)	-0.004 (0.043)
Immigrant HH=1	0.360 (0.220)	0.379 (0.210)	0.376 (0.213)
Immigrant HH=1 X Min. share spline 1	-0.085 (0.055)	-0.109* (0.052)	-0.109* (0.053)
Immigrant HH=1 X Min. share spline 2	0.084 (0.062)	0.113 (0.058)	0.113 (0.059)
followup=5 X Immigrant HH=1	-0.797 (0.487)	-0.917 (0.488)	-0.807 (0.524)
followup=5 X Immigrant HH=1 X Min. share spline 1	0.194 (0.122)	0.216 (0.122)	0.185 (0.128)
followup=5 X Immigrant HH=1 X Min. share spline 2	-0.200 (0.135)	-0.217 (0.136)	-0.170 (0.142)
Minor. share previous neighb.		0.007 (0.006)	0.006 (0.007)
Neighb. unemployment rate a.b.		-0.005 (0.005)	-0.004 (0.006)
Neighb. log(no. inhabitants) a.b.		-0.096* (0.049)	-0.069 (0.066)
One or two family terrace house		0.180* (0.092)	0.222* (0.110)
Building w/ 3-4 dwellings		-0.022 (0.091)	-0.018 (0.107)
Building w/ 5-8 dwellings		-0.146 (0.078)	-0.141 (0.091)
Building w/ 9 or more		-0.344* (0.087)	-0.336* (0.099)
below 10km		0.162* (0.076)	0.127 (0.092)
10 to 25km		0.097	0.039

	(0.082)	(0.094)
25 to 40km	0.208* (0.106)	0.236 (0.129)
40 to 60km	0.193* (0.098)	0.203 (0.117)
60km or more	0.162 (0.103)	0.113 (0.111)
Mere residential area, new buildings	0.005 (0.063)	-0.002 (0.073)
Mixed area/industrial area	-0.015 (0.060)	-0.010 (0.068)
Homeownership a.b.	0.123 (0.066)	0.157 (0.083)
Child aged 0-5 a.b.	0.192* (0.065)	0.181* (0.075)
Child aged 6-11 a.b.	0.226* (0.068)	0.185* (0.083)
Child aged 12-18 a.b.	0.002 (0.079)	-0.015 (0.090)
Income satisfaction a.b.	0.006 (0.012)	0.014 (0.014)
First secondary (Realschulabschluss)	0.032 (0.077)	-0.002 (0.087)
Second secondary (Fachhochschulreife)	0.176 (0.105)	0.185 (0.118)
Second secondary (Abitur)	-0.033 (0.077)	-0.033 (0.094)
Married couple in HH a.b.=1	0.038 (0.056)	0.020 (0.067)
Concerns immigration a.b.	0.006 (0.036)	-0.021 (0.042)
Concerns hostility towards foreigners a.b.	0.075 (0.041)	0.073 (0.046)
Risk taking towards strangers a.b.	0.035* (0.012)	0.027 (0.014)
Generally ready to take risk a.b.	0.023 (0.013)	0.033* (0.015)
Mean household age a.b.	0.005* (0.002)	0.005 (0.003)
HH memb. changed jobs a.b.	0.060 (0.064)	0.074 (0.078)
HH memb. in training a.b.	0.004	0.033

		(0.094)	(0.113)
HH memb. unemployed a.b.		0.038 (0.090)	0.109 (0.099)
HH memb. working a.b.		0.004 (0.063)	-0.022 (0.073)
Constant	2.855* (0.073)	2.586* (0.390)	2.453* (0.528)
No. household-years	1397	1397	1397

Standard errors in parentheses

Data: German Socio-Economic Panel 2009 to 2019 and Microm neighborhood data. a.b.=at baseline.

NC=no controls. RA=regression adjustment for baseline variables. IPOW=inverse probability of out-mobility weighted.

Min.=minority.

* $p < 0.05$

Table S 1.8: Ordered logistic regression models of frequency of visiting neighbors.

	(1) No controls	(2) Regression adjustment	(3) RA + IPOW
Neighborhood visits			
Min. share spline 1	-0.057 (0.054)	0.012 (0.056)	-0.024 (0.061)
Min. share spline 2	0.017 (0.075)	-0.034 (0.069)	-0.007 (0.077)
followup=5	0.763* (0.241)	0.687* (0.254)	0.657* (0.294)
followup=5 X Min. share spline 1	-0.055 (0.075)	-0.036 (0.077)	-0.030 (0.091)
followup=5 X Min. share spline 2	0.097 (0.094)	0.084 (0.091)	0.067 (0.110)
Immigrant HH=1	0.452 (0.560)	0.622 (0.544)	0.541 (0.588)
Immigrant HH=1 X Min. share spline 1	-0.085 (0.141)	-0.176 (0.137)	-0.155 (0.148)
Immigrant HH=1 X Min. share spline 2	0.113 (0.161)	0.219 (0.155)	0.196 (0.167)
followup=5 X Immigrant HH=1	-2.234* (0.972)	-2.540* (1.058)	-2.410* (1.096)
followup=5 X Immigrant HH=1 X Min. share spline 1	0.459 (0.237)	0.533* (0.255)	0.516 (0.271)
followup=5 X Immigrant HH=1 X Min. share spline 2	-0.419 (0.259)	-0.470 (0.269)	-0.439 (0.286)
Minor. share previous neighb.		-0.000 (0.013)	0.011 (0.016)
Neighb. unemployment rate a.b.		-0.019	-0.017

	(0.013)	(0.016)
Neighb. log(no. inhabitants) a.b.	-0.148 (0.105)	-0.074 (0.136)
One or two family terrace house	0.328 (0.211)	0.362 (0.237)
Building w/ 3-4 dwellings	-0.134 (0.208)	-0.018 (0.237)
Building w/ 5-8 dwellings	-0.298 (0.188)	-0.275 (0.223)
Building w/ 9 or more	-0.548* (0.223)	-0.517* (0.256)
below 10km	0.466* (0.224)	0.226 (0.265)
10 to 25km	0.208 (0.240)	-0.136 (0.276)
25 to 40km	0.527 (0.276)	0.272 (0.303)
40 to 60km	0.442 (0.269)	0.155 (0.341)
60km or more	0.546* (0.268)	0.192 (0.324)
Mere residential area, new buildings	-0.074 (0.149)	0.004 (0.169)
Mixed area/industrial area	-0.066 (0.157)	-0.077 (0.182)
Homeownership a.b.	0.149 (0.154)	0.263 (0.170)
Child aged 0-5 a.b.	0.442* (0.161)	0.407* (0.186)
Child aged 6-11 a.b.	0.288 (0.159)	0.120 (0.194)
Child aged 12-18 a.b.	0.197 (0.190)	-0.085 (0.227)
Income satisfaction a.b.	-0.033 (0.032)	-0.022 (0.041)
First secondary (Realschulabschluss)	0.081 (0.190)	-0.003 (0.217)
Second secondary (Fachhochschulreife)	0.309 (0.266)	0.317 (0.293)
Second secondary (Abitur)	-0.163 (0.190)	-0.191 (0.220)
Married couple in HH a.b.=1	0.015	0.055

		(0.150)	(0.182)
Concerns immigration a.b.		0.105 (0.095)	0.116 (0.114)
Concerns hostility towards foreigners a.b.		0.172 (0.104)	0.171 (0.126)
Risk taking towards strangers a.b.		0.107* (0.030)	0.062 (0.036)
Generally ready to take risk a.b.		0.050 (0.033)	0.080* (0.038)
Mean household age a.b.		0.006 (0.006)	0.004 (0.007)
HH memb. changed jobs a.b.		0.276 (0.164)	0.326 (0.191)
HH memb. in training a.b.		0.243 (0.242)	0.217 (0.273)
HH memb. unemployed a.b.		-0.212 (0.236)	-0.010 (0.289)
HH memb. working a.b.		-0.109 (0.163)	-0.050 (0.187)
/			
cut1	0.398* (0.176)	1.015 (0.942)	1.204 (1.169)
cut2	0.779* (0.178)	1.430 (0.942)	1.744 (1.166)
cut3	1.469* (0.183)	2.169* (0.941)	2.540* (1.164)
cut4	2.824* (0.208)	3.566* (0.952)	4.023* (1.153)
No. household-years	1394	1394	1394

Standard errors in parentheses

Data: German Socio-Economic Panel 2009 to 2019 and Microm neighborhood data. a.b.=at baseline.

NC=no controls. RA=regression adjustment for baseline variables. IPOW=inverse probability of out-mobility weighted.

Min.=minority.

* $p < 0.05$

Table S 1.9: Logistic regression models of perceiving that neighbors occasionally talk to each other or have close relationships.

	(1) No controls	(2) Regression adjustment	(3) RA + IPOW
Close relations among neighb.			
Min. share spline 1	-0.070 (0.052)	-0.066 (0.059)	-0.058 (0.061)
Min. share spline 2	0.044 (0.059)	0.043 (0.066)	0.033 (0.068)
followup=5	0.331	0.218	-0.045

	(0.368)	(0.376)	(0.397)
followup=5 X Min. share spline 1	0.060 (0.106)	0.090 (0.107)	0.123 (0.113)
followup=5 X Min. share spline 2	-0.096 (0.122)	-0.130 (0.125)	-0.174 (0.137)
Immigrant HH=1	0.657 (0.596)	0.682 (0.618)	0.863 (0.647)
Immigrant HH=1 X Min. share spline 1	-0.169 (0.140)	-0.215 (0.144)	-0.265 (0.151)
Immigrant HH=1 X Min. share spline 2	0.138 (0.148)	0.191 (0.153)	0.244 (0.161)
followup=5 X Immigrant HH=1	-0.496 (1.313)	-0.932 (1.319)	-0.460 (1.453)
followup=5 X Immigrant HH=1 X Min. share spline 1	0.024 (0.320)	0.075 (0.322)	0.004 (0.344)
followup=5 X Immigrant HH=1 X Min. share spline 2	0.100 (0.358)	0.071 (0.364)	0.184 (0.382)
Minor. share previous neighb.		0.048* (0.017)	0.045* (0.019)
Neighb. unemployment rate a.b.		-0.031* (0.014)	-0.028 (0.017)
Neighb. log(no. inhabitants) a.b.		0.069 (0.132)	0.144 (0.168)
One or two family terrace house		0.083 (0.284)	0.073 (0.340)
Building w/ 3-4 dwellings		-0.534* (0.235)	-0.677* (0.287)
Building w/ 5-8 dwellings		-0.470* (0.222)	-0.481 (0.248)
Building w/ 9 or more		-0.777* (0.228)	-0.989* (0.261)
below 10km		-0.195 (0.208)	-0.485 (0.260)
10 to 25km		-0.183 (0.228)	-0.319 (0.276)
25 to 40km		0.146 (0.278)	0.105 (0.326)
40 to 60km		-0.171 (0.278)	-0.158 (0.346)
60km or more		0.178 (0.292)	0.152 (0.326)
Mere residential area, new buildings		-0.193	-0.368

		(0.173)	(0.205)
Mixed area/industrial area		-0.085 (0.158)	-0.197 (0.191)
Homeownership a.b.		-0.029 (0.200)	-0.171 (0.243)
Child aged 0-5 a.b.		0.294 (0.188)	0.259 (0.222)
Child aged 6-11 a.b.		0.592* (0.208)	0.694* (0.243)
Child aged 12-18 a.b.		-0.240 (0.205)	-0.004 (0.241)
Income satisfaction a.b.		0.097* (0.033)	0.074* (0.037)
First secondary (Realschulabschluss)		0.119 (0.196)	0.006 (0.228)
Second secondary (Fachhochschulreife)		0.088 (0.278)	0.205 (0.315)
Second secondary (Abitur)		-0.097 (0.203)	-0.089 (0.239)
Married couple in HH a.b.=1		-0.235 (0.157)	-0.138 (0.202)
Concerns immigration a.b.		0.246* (0.107)	0.225 (0.128)
Concerns hostility towards foreigners a.b.		0.006 (0.109)	-0.026 (0.127)
Risk taking towards strangers a.b.		0.019 (0.032)	0.044 (0.038)
Generally ready to take risk a.b.		-0.058 (0.034)	-0.005 (0.041)
Mean household age a.b.		0.004 (0.006)	0.009 (0.008)
HH memb. changed jobs a.b.		-0.238 (0.188)	-0.377 (0.227)
HH memb. in training a.b.		0.265 (0.247)	0.418 (0.295)
HH memb. unemployed a.b.		0.059 (0.234)	0.059 (0.274)
HH memb. working a.b.		-0.104 (0.176)	-0.211 (0.218)
Constant	1.214* (0.183)	0.399 (1.086)	-0.141 (1.444)
No. household-years	1397	1397	1397

Standard errors in parentheses

Data: German Socio-Economic Panel 2009 to 2019 and Microm neighborhood data. a.b.=at baseline.

NC=no controls. RA=regression adjustment for baseline variables. IPOW=inverse probability of out-mobility weighted.

Min.=minority.

* $p < 0.05$

2 Average effect across native and immigrant households

These graphs are based on the models from the main paper, but show the average effect, calculated across immigrant and native households. The remaining appendix figures also show these averaged effects for different samples and indicators.

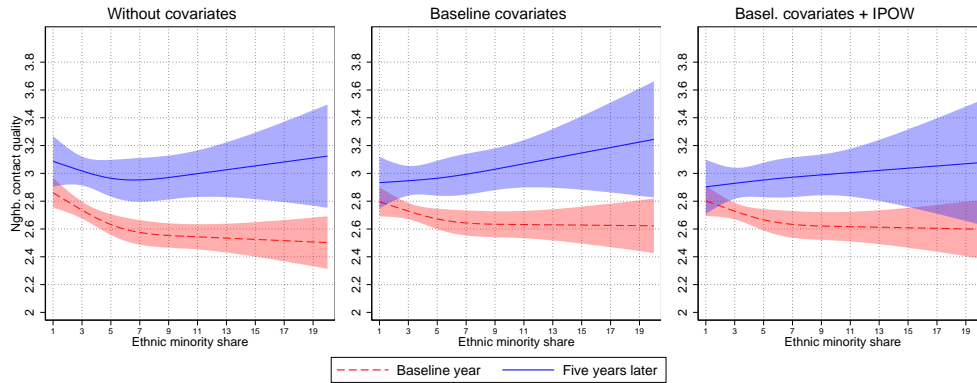


Figure S 2.1: Aggregate effect: Predicted values of closeness of contact with neighbors. Results from OLS regressions.

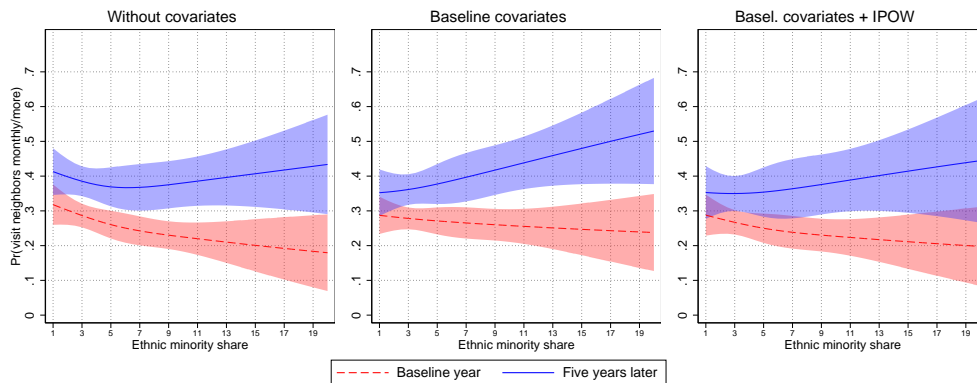


Figure S 2.2: Aggregate effect: Predicted probability of visiting neighbors once a month or more often. Results from ordered logistic regression models.

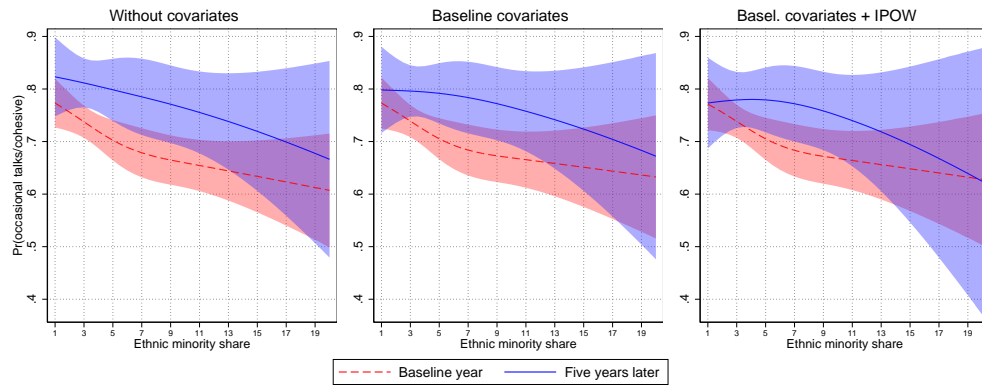


Figure S 2.3: Aggregate effect: Predicted probabilities of observing occasional talks or cohesive relations between neighbors. Results from logistic regression models

3 Restricting the sample to in-movers who moved within previous three years

Throughout the main paper, I restrict my baseline sample observations to households that lived in the neighborhood for not more than one year. The downside of this restrictive sample selection is that the number of observations is reduced substantially. Here, I use a broader inclusion window of up to three years, which greatly increases the sample size. The results stay largely the same as in the main analysis. In this sample, of the 2118 households that are present at baseline, 32 percent were censored because they moved out before the final measurement of neighborhood contacts. Further households are lost due to panel attrition. This leaves 736 households that were interviewed again five years later (Table S2.1 shows the larger sample compared to Table S1.2).

Table S 3.1: Descriptive statistics of baseline variables in four quantiles of ethnic composition

	0- mean	1.77- mean	2.87- mean	4.53- mean	7.59- mean
Neighb. share minorities a.b.	1.19	2.30	3.61	5.85	12.38
Moves out after baseline	0.32	0.27	0.33	0.32	0.34
Drops out after baseline	0.31	0.34	0.33	0.32	0.37
Outcome variables at baseline					
Closeness to neighbors	2.84	2.88	2.79	2.67	2.60
Visiting neighbors	0.40	0.45	0.40	0.36	0.32
Close relations among neighb.	0.79	0.77	0.76	0.69	0.66
Time-stable control variables					
Immigrant HH a.b.	0.05	0.09	0.13	0.19	0.25
Neighb. unemployment rate a.b.	8.10	6.50	6.07	6.85	10.49
Neighb. log(no. inhabitants) a.b.	6.83	7.03	7.11	7.16	7.20
Building type a.b.: 1. Detached one or two family house	0.40	0.30	0.23	0.18	0.09
2. One or two family terrace house	0.12	0.11	0.16	0.12	0.10
3. Building w/ 3-4 dwellings	0.14	0.18	0.15	0.16	0.15
4. Building w/ 5-8 dwellings	0.21	0.19	0.26	0.28	0.39
5. Building w/ 9 or more	0.13	0.21	0.20	0.26	0.27
Distance to next city center a.b.: 1. Central	0.07	0.06	0.12	0.20	0.28
2. below 10km	0.23	0.27	0.33	0.30	0.35
3. 10 to 25km	0.25	0.29	0.25	0.23	0.20
4. 25 to 40km	0.18	0.16	0.13	0.13	0.08
5. 40 to 60km	0.14	0.10	0.07	0.07	0.04
6. 60km or more	0.13	0.12	0.10	0.07	0.06
Type of neighborhood a.b.: 1. Mere residential area, old buildings	0.54	0.47	0.45	0.43	0.39
2. Mere residential area, new buildings	0.27	0.30	0.28	0.21	0.17
3. Mixed area/industrial area	0.19	0.24	0.27	0.36	0.44
Homeownership a.b.	0.25	0.24	0.24	0.20	0.15
Child aged 0-5 a.b.	0.24	0.19	0.24	0.20	0.18
Child aged 6-11 a.b.	0.19	0.13	0.15	0.15	0.13
Child aged 12-18 a.b.	0.13	0.11	0.14	0.13	0.11
Highest school certificate in HH a.b.: 1. No degree/elementary school	0.19	0.24	0.25	0.27	0.29
2. First secondary (Realschulabschluss)	0.37	0.33	0.25	0.24	0.22
3. Second secondary (Fachhochschulreife)	0.06	0.10	0.09	0.08	0.09
4. Second secondary (Abitur)	0.37	0.33	0.41	0.41	0.39
Married couple in HH a.b.	0.64	0.63	0.64	0.61	0.56
Income satisfaction a.b.	6.22	6.19	6.66	6.42	6.34
Concerns immigration a.b.	1.85	1.89	1.84	1.78	1.79
Concerns hostility towards foreigners a.b.	1.91	1.97	1.98	2.03	1.99
Risk taking towards strangers a.b.	3.51	3.55	3.77	3.67	3.76
Generally ready to take risk a.b.	4.56	4.66	4.69	4.62	4.72
Satisfaction with dwelling a.b.	7.94	8.07	8.14	7.83	7.61
Mean household age a.b.	41.07	42.43	41.20	40.61	39.81
HH memb. changed jobs a.b.	0.25	0.20	0.23	0.22	0.23
HH memb. not working a.b.	0.11	0.11	0.13	0.13	0.11
HH memb. in training a.b.	0.11	0.06	0.09	0.07	0.12
HH memb. unemployed a.b.	0.12	0.11	0.08	0.11	0.14
HH memb. working a.b.	0.60	0.65	0.64	0.67	0.57
Observations	405	410	438	415	450

Shown are mean values of baseline characteristics, differentiated by four quantiles of ethnic composition.

Among other things, households in more diverse areas tend to move out more often, are less integrated into their neighborhood, and tend to live in more urban areas.

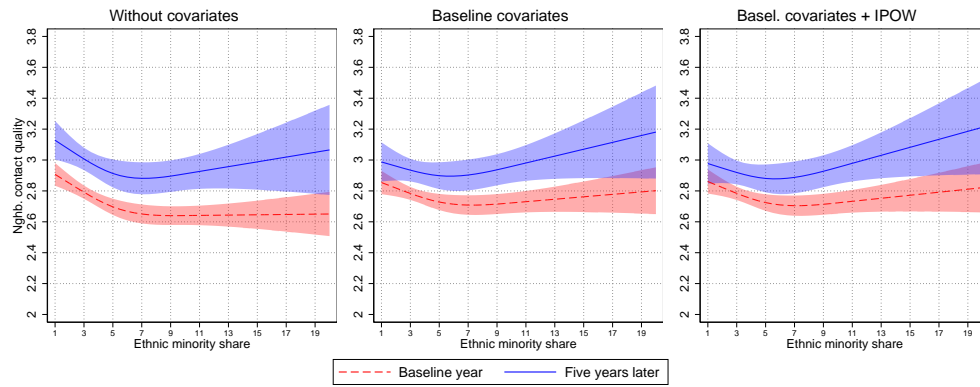


Figure S 3.1: Larger sample: Predicted values of closeness of contact with neighbors. Results from OLS regressions, averaged over immigrant and native households.

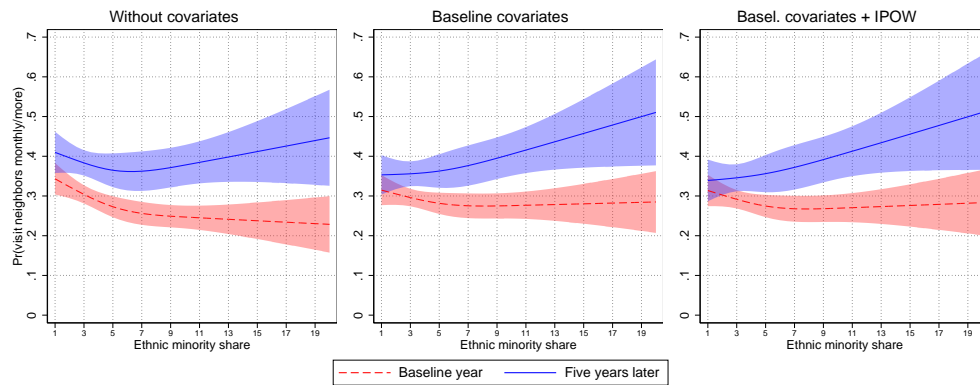


Figure S 3.2: Larger sample: Predicted probability of visiting neighbors once a month or more often. Results from ordered logistic regression models, averaged over immigrant and native households.

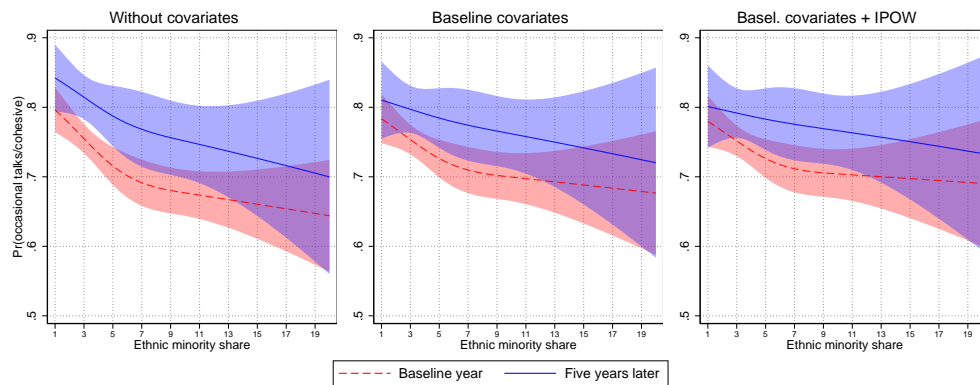


Figure S 3.3: Larger sample: Predicted probabilities of observing occasional talks or cohesive relations between neighbors. Results from logistic regression models, averaged over immigrant and native households.

4 Sample without East Germany

These analyses are exactly the same as in the main part of the paper, but include only households who live in West Germany, excluding East Germany with its substantially lower immigrant concentration.

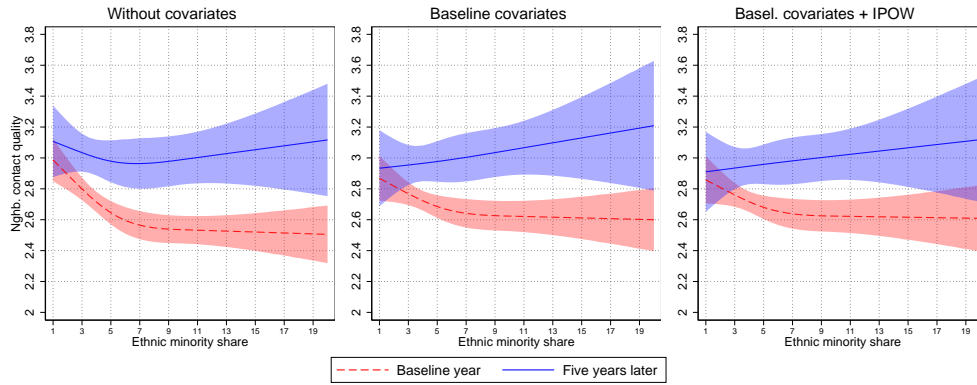


Figure S 4.1: Western German sample: Predicted values of closeness of contact with neighbors. Results from OLS regressions, averaged over immigrant and native households.

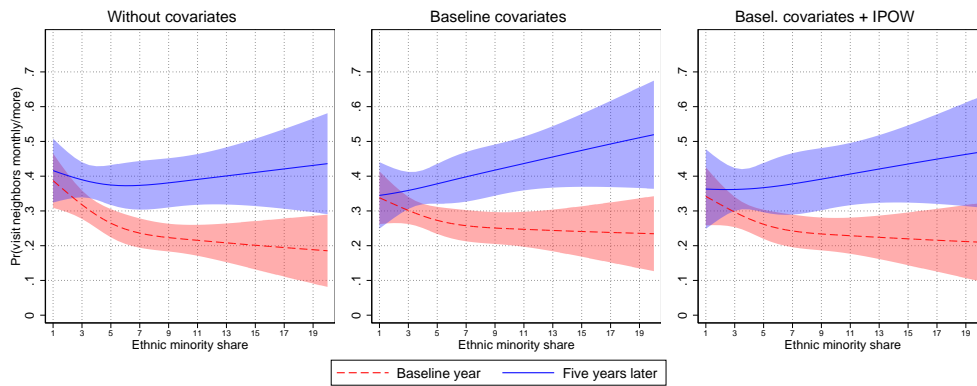


Figure S 4.2: Western German sample: Predicted probability of visiting neighbors once a month or more often. Results from ordered logistic regression models, averaged over immigrant and native households.

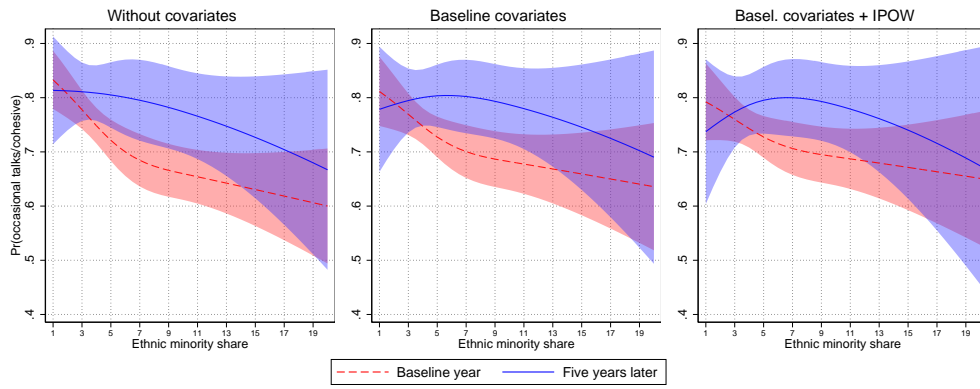


Figure S 4.3: Western German sample: Predicted probabilities of observing occasional talks or cohesive relations between neighbors. Results from logistic regression models, averaged over immigrant and native households.

5 Alternative ethnic composition measure: Ethno-Linguistic Fractionalization Index

The following results are based on the same samples and procedures of the main sample, but instead of using the share of ethnic minorities, I use the index of Ethnic Fractionalization (ELF). The ELF was computed as one minus the Hirschman-Herfindahl index, which is the sum of the squared shares of the single ethnic groups. The group shares come from the following origin groups: African, Asian, Balkan, German, Greek, Islamic countries, Italy, Eastern European, German repatriates from Eastern Europe, Spanish/Portugese, Turkish, Others/Remaining. Here, the ELF is scaled from 1 to 100. The results are very similar to the ones obtained with the share of ethnic minorities as independent variable.

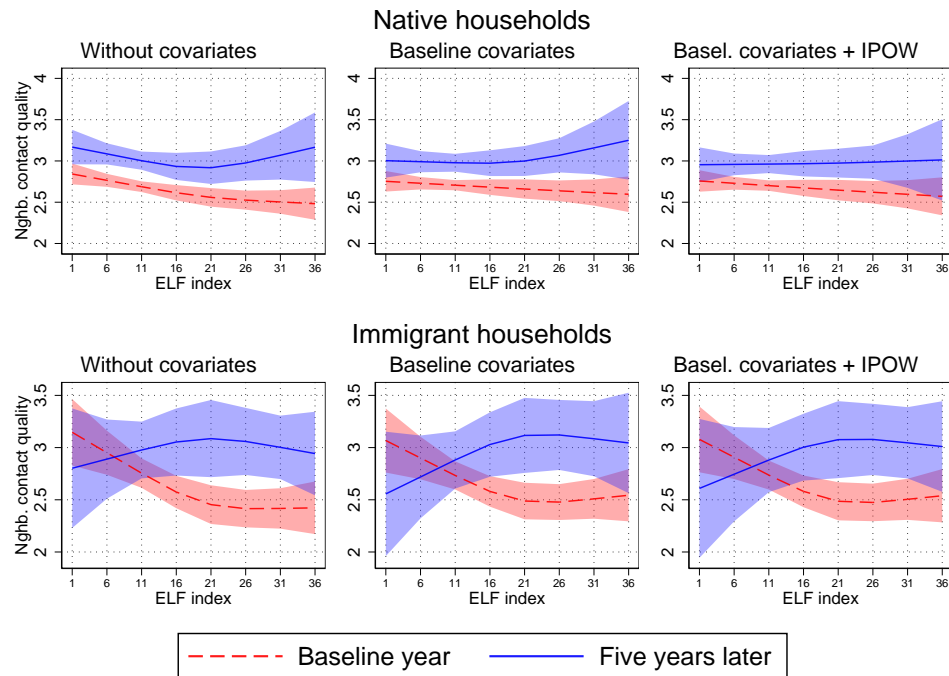


Figure S 5.1: Ethnic Fractionalization Index as predictor: Predicted values of closeness of contact with neighbors. Results for immigrant and non-immigrant households from OLS regressions. ELF scaled from 0 to 100.

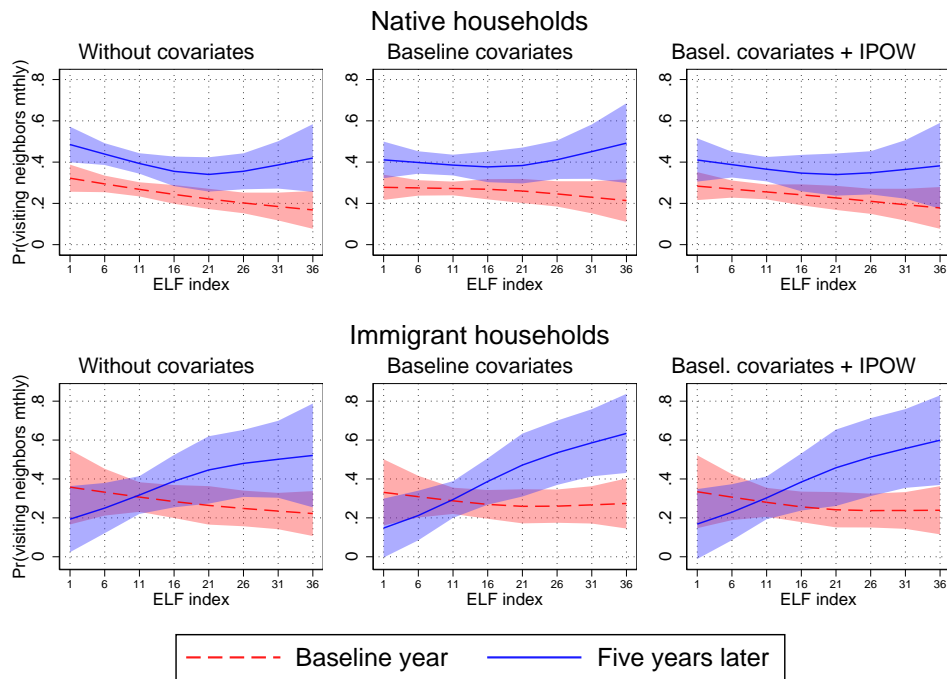


Figure S 5.2: Ethnic Fractionalization Index as predictor: Predicted probability of visiting neighbors once a month or more often. Results for immigrant and non-immigrant households from ordered logistic regression models. ELF scaled from 0 to 100.

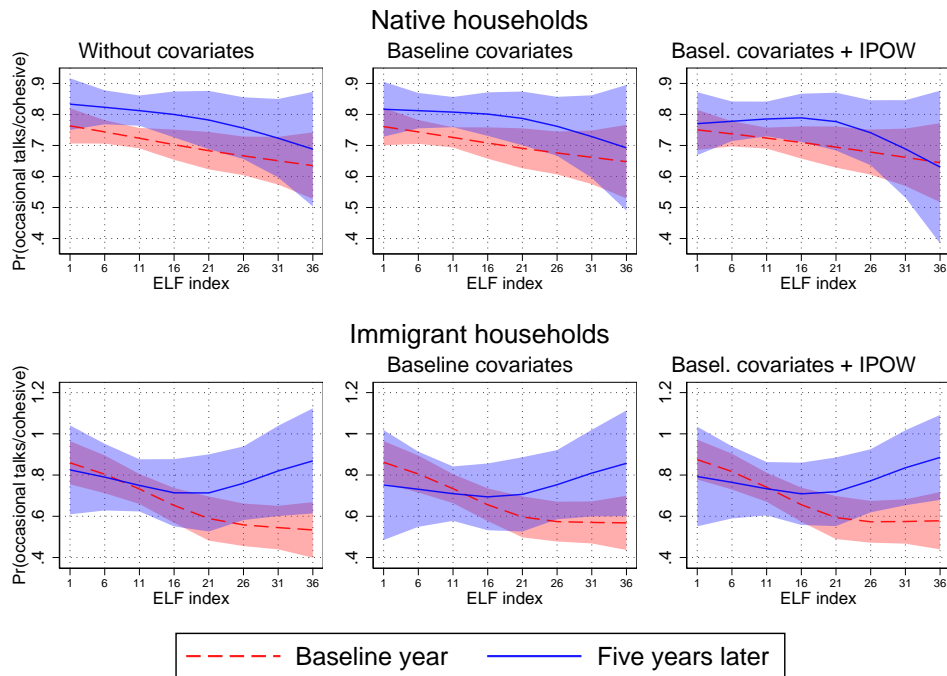


Figure S 5.3: Ethnic Fractionalization Index as predictor: Predicted probabilities of observing occasional talks or cohesive relations between neighbors. Results for immigrant and non-immigrant from logistic regression models. ELF scaled from 0 to 100.

6 Top-coding the censoring weights

These results are based on the same samples and procedures of the main sample, but the IPOW are top-coded at the 99th percentile.

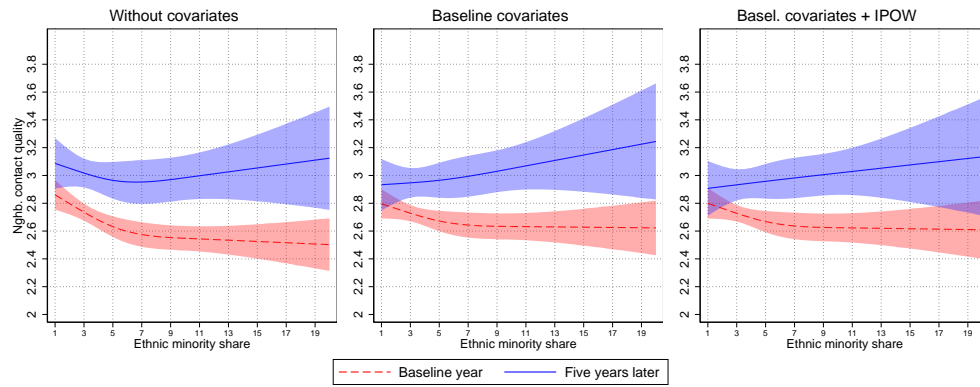


Figure S 6.1: Top-coded censoring weights: Predicted values of closeness of contact with neighbors. Results from OLS regressions, averaged over immigrant and native households.

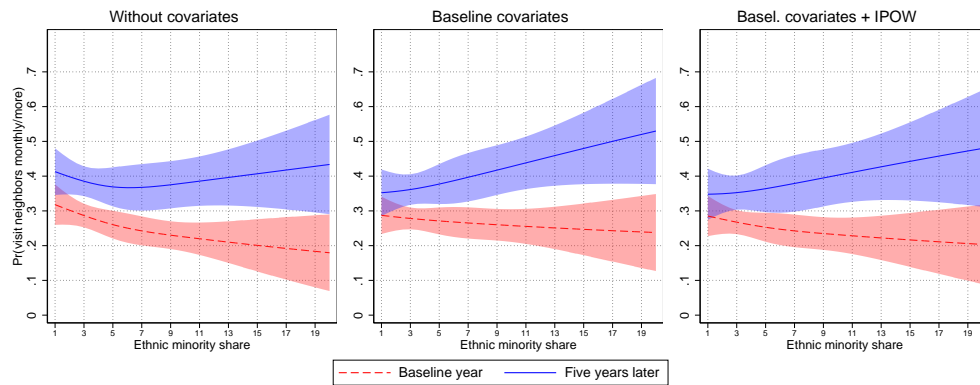


Figure S 6.2: Top-coded censoring weights: Predicted probability of visiting neighbors once a month or more often. Results from ordered logistic regression models, averaged over immigrant and native households.

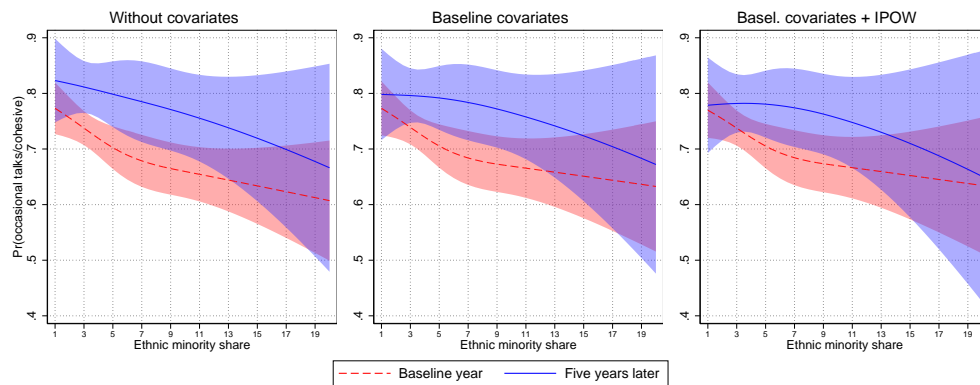


Figure S 6.3: Top-coded censoring weights: Predicted probabilities of observing occasional talks or cohesive relations between neighbors. Results from logistic regression models, averaged over immigrant and native households.