1
S2 Fig. Replication file for analyses and graphs
2

3

4

5 `/* Information about two data sources:`
6 `access to the geo-referenced data of the German SOEP is only available in-house for visiting researchers`
7 `(requests should be send to soepmail@diw.de).`
8 `Postal-level measures of context-level ethnic diversity and purchasing power in Germany`
9 `are available for purchase from microm Consumer marketing(info@microm.de).  */`
10
11 `*----------*`
12 `* Prep`
13 `*----------*`
14 `cd "H:\"`
15 `log using soeplog270318, replace`
16 `set scheme burd7`
17
18 `* use "trust_march18.dta", clear`
19 `eststo clear`
20 `set more off`
21 `set matsize 5000`
22 `set linesize 255`
23 `xtset persnr`
24 `keep if player==1 & west==1 //Only look at player 1 behavior in Western Germany from GSOEP`
25 `* Sample variable: necessary because two zip-codes are not matched, and the model is otherwise estimated with varying numbers of observations`
26
27 `*------------------------------------------------------------------------------*`
28 `* Table 1 Descriptive statistics for Player 1's in trust game in GSOEP 2003-2005`
29 `*------------------------------------------------------------------------------*`
30
31 `sum pgive perc_nogermnames05 foreign_citizen plz_ppp logincome male age isced nevermoved inhabitants_zip svyyear`
32 `* Two obs lost because of unmatched zip-codes`
33 `* Full income data, but one dropped because here we use logincome, and one person reports an income of zero, which led to a missing value`
34

```
59
60
61   * Multilevel model with random effects
62   *-----------------------------------
63   xtreg pgive foreign_citizen `controls', re mle nolog
64   eststo main1
65   xtreg pgive perc_nogermnames05 `controls', re mle nolog
66   eststo main2
67   xtreg pgive income `controls', re mle nolog
68   eststo main3
69   xtreg pgive plz_ppp `controls', re mle nolog
70   eststo main4
71   xtreg pgive foreign_citizen perc_nogermnames05 income  plz_ppp
     `controls', re mle nolog
72   eststo main5 // full model
73   xtreg pgive perc_nogermnames05 income c.cent_perc_nogermnames05##c.
     cent_income  `controls', re mle nolog
74   eststo main6 //interaction effect between HH income and %
     households with non-German names
75   esttab main1 main2 main3 main4 main5 main6 ,  nogaps wrap varwidth(
     30) compress se  b(%9.2f) width() scalars("N_g Individuals"  "rho
     Rho/ICC") sfmt(%9.2g) label star(* 0.1 ** 0.05 *** 0.01) indicate(
     "Ind & zip-level controls = *male*" "Round indicators = *svyyear*"
     ) drop(age isced nevermoved inhabitants_zip) eqlabels(, none)
     replace nomtitle title(Behavioural trust conditional on individual
     and zip-code-level indicators of economic status and ethnic
     diversity, West Germany only)
76
77
78   *-------------------------------------------------------------------
     ------------*
79   * Table 3 Comparing behavioral and attitudinal trust
80   *-------------------------------------------------------------------
     ------------*
81
82   * Standardizing variables
83   egen std_perc_nogermnames05 = std(perc_nogermnames05)
84   egen std_foreign_citizen = std(foreign_citizen)
85   egen std_plz_ppp = std(plz_ppp)
86   egen std_income = std(income)
87
88   * Model 1: Behavioral trust 3 years (std.)
89   local controls i.male age isced nevermoved inhabitants_zip i.svyyear
90   xtreg pgive std_perc_nogermnames05 std_foreign_citizen std_plz_ppp
     std_income `controls', re mle nolog
91   eststo std1
92
93   * Model 2: Behavioral trust 1 year (std.)
```

```
114   margins, at(citizenship==(0 1)) atmeans
115   marginsplot, name(citizenship, replace) ytitle("") title(
      "Citizenship Status")
116
117   * Figure 1b. % non-Germans (zip-code level)
118   margins, at(perc_nogermnames05==(1.74  3.99 6.29  10.04  22.30))
      atmeans
119   marginsplot, name(perc_nogermnames05, replace) ytitle("") title("%
      non-Germans (zip-code level)")
120
121   * Figure 1c. Household Income
122   margins, at(income==(.4695 1.2067  1.6371 2.1481  4.9777)) atmeans
123   marginsplot, name(income, replace) ytitle("") title("Household
      income")
124
125   * Figure 1d. Purchasing power (zip-code level)
126   margins, at(plz_ppp==(1.2184 1.6732 1.8512  2.1198  2.9593))
      atmeans
127   marginsplot, name(plz_ppp, replace) ytitle("") title("Purchasing
      power")
128
129
130
131   log close
132
133   translator set smcl2pdf pagesize custom
134   translator set smcl2pdf pagewidth 11.0
135   translator set smcl2pdf pageheight 8.5
136   translator set smcl2pdf logo off
137   translator set smcl2pdf fontsize 8
138   translator set smcl2pdf lmargin 0.4
139   translator set smcl2pdf rmargin 0.4
140   translator set smcl2pdf tmargin 0.4
141   translator set smcl2pdf bmargin 0.4
142   translate soeplog270318.smcl soeplog270318.pdf, replace
143
```