

Appendix A

Tables

Variable	All U.S.-Born						English-speaking U.S.-born					
	All observations			2+ siblings per year			All observations			2+ siblings per year		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
	Obs.	Mean	Std. Dev.	Obs.	Mean	Std. Dev.	Obs.	Mean	Std. Dev.	Obs.	Mean	Std. Dev.
Outcomes:												
Math Standardized Score	7,490,949	0.044	0.971	1,662,403	0.043	0.986	5,924,346	0.071	0.969	1,347,286	0.050	0.993
Reading Standardized Score	8,010,198	0.052	0.968	1,789,450	0.016	0.983	6,341,333	0.096	0.967	1,450,138	0.034	0.992
Incidents (ever involved in)	8,010,198	0.143	0.350	1,789,450	0.162	0.368	6,341,333	0.149	0.356	1,450,138	0.169	0.375
Explanatory variable of interest:												
Foreign-born Exposure	7,490,949	0.079	0.070	1,662,403	0.074	0.067	5,924,346	0.065	0.057	1,347,286	0.060	0.052
Individual or family characteristics:												
Female (Indicator)	7,490,949	0.495	0.500	1,662,403	0.498	0.500	5,924,346	0.495	0.500	1,347,286	0.498	0.500
Age in Months	7,490,949	131.9	23.6	1,662,403	135.4	23.2	5,924,346	132.1	23.6	1,347,286	135.5	23.2
Special Education (Indicator)	7,490,949	0.138	0.345	1,662,403	0.145	0.352	5,924,346	0.139	0.346	1,347,286	0.147	0.354
Birth Order	7,490,949	1.985	1.142	1,662,403	2.201	1.179	5,924,346	1.973	1.123	1,347,286	2.199	1.170
White Student (Indicator)	7,490,949	0.493	0.500	1,662,403	0.509	0.500	5,924,346	0.601	0.490	1,347,286	0.603	0.489
Black (Indicator)	7,490,949	0.225	0.418	1,662,403	0.271	0.444	5,924,346	0.255	0.436	1,347,286	0.297	0.457
Hispanic (Indicator)	7,490,949	0.217	0.412	1,662,403	0.165	0.371	5,924,346	0.082	0.274	1,347,286	0.052	0.223
Asian (Indicator)	7,490,949	0.020	0.141	1,662,403	0.014	0.116	5,924,346	0.013	0.112	1,347,286	0.007	0.082
Other (Indicator)	7,490,949	0.045	0.207	1,662,403	0.041	0.198	5,924,346	0.049	0.217	1,347,286	0.042	0.200
Free/Reduced-Price Lunch (Indicator)	7,490,186	0.536	0.499	1,662,403	0.579	0.494	5,923,759	0.486	0.500	1,347,286	0.546	0.498
Limited English Proficiency (Indicator)	7,490,949	0.038	0.190	1,662,403	0.019	0.136	5,924,346	0.004	0.066	1,347,286	0.002	0.043
Mother High School DO (Indicator)	5,219,361	0.224	0.417	1,658,296	0.219	0.414	4,164,506	0.194	0.395	1,344,541	0.200	0.400
Mother High School Graduate (Indicator)	5,219,361	0.376	0.484	1,658,296	0.365	0.481	4,164,506	0.381	0.486	1,344,541	0.367	0.482
Mother Some College (Indicator)	5,219,361	0.234	0.423	1,658,296	0.232	0.422	4,164,506	0.249	0.432	1,344,541	0.239	0.426
Mother 4-year College or more (Indicator)	5,219,361	0.166	0.372	1,658,296	0.185	0.388	4,164,506	0.176	0.381	1,344,541	0.194	0.396

Table A1.A: Summary statistics of U.S. born students. All statistics are computed on an unbalanced sample of students born between 1994 and 2002, observed in any grade between 3 and 10. Each variable is measured on observations such that the score in mathematics is non-missing; except the reading score and the incident variables, which are measured whenever available. Columns (1-3) show summary statistics computed on the entire sample of observations of U.S.-born students and Columns (4-6) on the restricted sample of observations such that at least two siblings are observed in a given year. In Columns (7-12) we do the same exercise for U.S.-born students speaking English. Columns (10-12) contain our main sample and it is identical to Table 1 in the text. Cumulative exposure to foreign-born students (foreign-born exposure) is computed as the average share of foreign-born students across previous school-specific cohorts including the current grade.

	<i>Foreign-born peers of all U.S.-Born</i>						<i>Foreign-born peers of English-speaking U.S.-born</i>					
	All observations			U.S.-fam. 2+ siblings per year			All observations			U.S.-fam. 2+ siblings per year		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
<i>Variable</i>	<i>Obs.</i>	<i>Mean</i>	<i>Std. Dev.</i>	<i>Obs.</i>	<i>Mean</i>	<i>Std. Dev.</i>	<i>Obs.</i>	<i>Mean</i>	<i>Std. Dev.</i>	<i>Obs.</i>	<i>Mean</i>	<i>Std. Dev.</i>
Math Standardized Score	875,990	-0.097	1.109	854,867	-0.093	1.107	875,585	-0.097	1.109	830,857	-0.087	1.106
Reading Standardized Score	946,117	-0.206	1.142	924,771	-0.202	1.141	945,642	-0.206	1.142	900,324	-0.195	1.138
Incidents (ever involved in)	946,117	0.127	0.333	924,771	0.128	0.335	945,642	0.126	0.333	900,324	0.130	0.337
Foreign-born Exposure	875,990	0.176	0.107	854,867	0.176	0.107	875,585	0.176	0.107	830,857	0.173	0.106
Female (Indicator)	875,990	0.490	0.500	854,867	0.490	0.500	875,585	0.490	0.500	830,857	0.490	0.500
Age in Months	875,990	137.8	25.8	854,867	138.4	25.6	875,585	137.8	25.8	830,857	139.0	25.6
Special Education (Indicator)	875,990	0.087	0.282	854,867	0.087	0.282	875,585	0.087	0.282	830,857	0.087	0.282
Birth Order	875,990	2.160	1.355	854,867	2.154	1.359	875,585	2.160	1.355	830,857	2.157	1.360
White (Indicator)	875,990	0.131	0.337	854,867	0.130	0.336	875,585	0.131	0.337	830,857	0.133	0.339
Black (Indicator)	875,990	0.166	0.372	854,867	0.166	0.372	875,585	0.166	0.372	830,857	0.169	0.374
Hispanic (Indicator)	875,990	0.614	0.487	854,867	0.614	0.487	875,585	0.614	0.487	830,857	0.607	0.488
Asian (Indicator)	875,990	0.068	0.252	854,867	0.068	0.252	875,585	0.068	0.252	830,857	0.070	0.255
Other (Indicator)	875,990	0.022	0.145	854,867	0.021	0.145	875,585	0.022	0.145	830,857	0.022	0.146
Free/Reduced-Price Lunch (Indicator)	875,829	0.682	0.466	854,708	0.682	0.466	875,424	0.682	0.466	830,704	0.677	0.467
Limited English Proficiency (Indicator)	875,990	0.321	0.467	854,867	0.318	0.466	875,585	0.321	0.467	830,857	0.315	0.464

Table A1.B: Summary statistics of immigrant students. The summary statistics displayed are computed on the sample of foreign-born peers going to school with different groups of U.S.-born students. Columns (1-3) shows summary statistics computed on the sample of foreign-born peers of all U.S.-born students. Columns (4-6) shows the same statistics for the restricted sample of observations of foreign-born peers going to school with U.S.-born students in families such that at least two siblings are observed in a given year. In Columns (7-12) we repeat the same exercise after restricting to foreign-born peers going to school with U.S.-born students speaking English at home. Cumulative exposure to foreign-born students (foreign-born exposure) is computed as the average share of foreign-born students across previous school-specific cohorts including the current grade. Each variable is measured on observations such that the score in mathematics is non-missing; except the reading score variable, which is measured for observations such that the reading score is non missing.

Panel A: Enrollment in Public School						
	US born students		1st generation		2nd generation	
	Obs.	Mean	Obs.	Mean	Obs.	Mean
Census 2000 (5%)						
Kindergarten	6,415	82.29%	646	84.83%	2,582	81.14%
Grade 1 to 4	26,500	86.69%	3,279	93.44%	9,438	86.76%
Grade 5 to 8	26,581	87.86%	4,477	93.52%	8,244	87.58%
Grade 9 to 12	21,813	90.58%	5,289	93.67%	6,576	87.61%
Overall sample	81,309	87.77%	13,691	93.15%	26,840	86.68%
Census 2010 (1%)						
Kindergarten	1,147	82.65%	91	74.73%	632	83.23%
Grade 1 to 4	4,556	85.45%	557	89.77%	2,301	88.57%
Grade 5 to 8	5,047	85.56%	855	90.64%	2,036	87.18%
Grade 9 to 12	4,726	87.85%	1,114	92.91%	1,861	88.07%
Overall sample	15,476	86.01%	2,617	90.87%	6,830	87.53%
Panel B: Family Income (USD)						
	US born students		1st generation		2nd generation	
	Obs.	Mean	Obs.	Mean	Obs.	Mean
Census 2000 (5%)						
Public school	71,364	55,838	12,648	43,526	23,264	52,842
Private school	9,945	102,409	928	86,163	3,576	106,669
Overall sample	81,309	61,534	13,576	46,441	26,840	60,014
Census 2010 (1%)						
Public school	13,311	71,906	2,372	54,343	5,978	65,630
Private school	2,165	123,921	238	115,190	852	136,119
Overall sample	15,476	79,183	2,610	59,892	6,830	74,423

Table A2: This table reports the fraction of students by grade and family income enrolled in public and private schools in Florida. The data are based on Census 2000 and 2010 and report the statistics for U.S.-born students, first generation and second-generation immigrant students. "2nd generation" is identified as having the mother or the father born abroad.

	Standardized scores (3rd-10th grade)				
	(1)	(2)	(3)	(4)	(5)
<i>Panel A: Math standardized score</i>					
Foreign-born Exposure	-0.123** (0.053) [-0.006]	0.019 (0.042) [0.001]	0.077* (0.040) [0.004]	0.293*** (0.054) [0.015]	0.229*** (0.074) [0.012]
SE clustered at family level	(0.052)	(0.048)	(0.048)	(0.071)	(0.082)
SE clustered at school level	(0.088)	(0.057)	(0.050)	(0.062)	(0.089)
Observations	1,347,286	1,347,286	1,344,541	1,347,286	1,347,286
R-squared	0.302	0.359	0.379	0.682	0.769
Mean LHS	0.0504	0.0504	0.0510	0.0504	0.0504
SD LHS	0.993	0.993	0.993	0.993	0.993
<i>Panel B: Reading standardized score</i>					
Foreign-born Exposure	-0.194*** (0.049) [-0.010]	-0.026 (0.039) [-0.001]	0.040 (0.037) [0.002]	0.176*** (0.048) [0.009]	0.110* (0.064) [0.006]
SE clustered at family level	(0.050)	(0.046)	(0.045)	(0.067)	(0.077)
SE clustered at school level	(0.082)	(0.053)	(0.046)	(0.054)	(0.074)
Observations	1,450,138	1,450,138	1,447,278	1,450,138	1,450,138
R-squared	0.303	0.356	0.377	0.667	0.752
Mean LHS	0.0340	0.0340	0.0345	0.0340	0.0340
SD LHS	0.992	0.992	0.992	0.992	0.992
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Race FE		X	X		
Lunch Status		X	X		
Mother's Education FE			X		
Family FE				X	
Family x Year FE					X

Table A3: This table shows the estimates of a linear regression of test scores in mathematics (Panel A) and reading (Panel B) standardized by year and grade on the cumulative exposure to foreign-born students, computed as the average share of foreign-born students across previous school-specific cohorts including the current grade, and several controls. All regressions are run on an unbalanced longitudinal sample of U.S.-born students observed in grades from 3rd to 10th, who speak English at home and have at least one sibling, using observations in academic years in which at least two students are observed for each family. Individual controls include: gender, age in months, special education, and birth order fixed effects. Lunch status is a dummy variable equal to 1 if the student is eligible for free or reduced-price lunch. Mother's education fixed effects are three dummy variables equal to 1 if the mother of the student has a high school diploma, some college, or a four-year college or more, respectively. Robust standard errors clustered by school-cohort are reported below the main coefficient. Beta standardized coefficients in squared parenthesis below standard errors. Robust standard errors clustered either at the family or at the school level are also reported below the beta standardized coefficient. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)				
	(1)	(2)	(3)	(4)	(5)
<i>Panel A: Math standardized score</i>					
Foreign-born Exposure	-0.081 (0.054) [-0.004]	-0.069 (0.046) [-0.004]	-0.107** (0.044) [-0.006]	0.348*** (0.055) [0.018]	0.298*** (0.077) [0.016]
Observations	1,347,286	1,347,286	1,347,286	1,347,286	1,347,286
R-squared	0.253	0.294	0.342	0.666	0.754
Mean LHS	0.0504	0.0504	0.0504	0.0504	0.0504
SD LHS	0.993	0.993	0.993	0.993	0.993
<i>Panel B: Reading standardized score</i>					
Foreign-born Exposure	-0.151*** (0.051) [-0.008]	-0.128*** (0.044) [-0.007]	-0.166*** (0.042) [-0.009]	0.233*** (0.050) [0.012]	0.182*** (0.067) [0.010]
Observations	1,450,138	1,450,138	1,450,138	1,450,138	1,450,138
R-squared	0.250	0.286	0.339	0.650	0.735
Mean LHS	0.0340	0.0340	0.0340	0.0340	0.0340
SD LHS	0.992	0.992	0.992	0.992	0.992
Time-invariant individual controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Race FE		X	X		
Family FE				X	
Family x Year FE					X

Table A4: This table shows estimates from models equivalent to those of Table 4, with the unique difference that time-varying controls (special education needs, free lunch eligibility, and mother education) are removed. Time-invariant individual controls include: gender, age in months, race/ethnicity, and birth order fixed effects. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)				
	<i>Sample restriction: exclusion of Puerto Rico born students</i>				
	(1)	(2)	(3)	(4)	(5)
<i>Panel A: Math standardized score</i>					
Foreign-born Exposure	-0.001 (0.055) [0.000]	0.087** (0.044) [0.004]	0.124*** (0.042) [0.006]	0.322*** (0.056) [0.016]	0.251*** (0.077) [0.013]
Observations	1,347,288	1,347, 288	1,344,543	1,347, 288	1,347, 288
R-squared	0.302	0.359	0.379	0.682	0.769
Mean LHS	0.0504	0.0504	0.051	0.0504	0.0504
SD LHS	0.993	0.993	0.993	0.993	0.993
<i>Panel B: Reading standardized score</i>					
Foreign-born Exposure	-0.059 (0.052) [0.003]	0.055 (0.041) [0.003]	0.099** (0.039) [0.005]	0.210*** (0.050) [0.011]	0.138** (0.067) [0.007]
Observations	1,450,140	1,450, 140	1,447,280	1,450, 140	1,450, 140
R-squared	0.303	0.356	0.377	0.667	0.752
Mean LHS	0.034	0.034	0.0345	0.034	0.034
SD LHS	0.992	0.992	0.992	0.992	0.992
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Race FE		X	X		
Lunch Status		X	X		
Mother's Education FE			X		
Family FE				X	
Family x Year FE					X

Table A5 This table shows estimates from models equivalent to those of Table 4, with the exclusion of Puerto-Rico born students from the Foreign-born exposure variable. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized score (4th-10th grade)				
	(1)	(2)	(3)	(4)	(5)
<i>Panel A: Math standardized score</i>					
Foreign-born Exposure	0.122** (0.049) [0.006]	0.160*** (0.047) [0.008]	0.183*** (0.047) [0.009]	0.465*** (0.125) [0.023]	0.491 (0.410) [0.025]
Math Score in 3rd Grade	0.721*** (0.002) [0.693]	0.696*** (0.002) [0.669]	0.684*** (0.002) [0.658]	0.586*** (0.004) [0.563]	0.561*** (0.008) [0.539]
Observations	549,541	549,541	548,313	549,541	549,541
R-squared	0.650	0.655	0.658	0.845	0.953
Mean LHS	0.0270	0.0270	0.0276	0.0270	0.027
SD LHS	0.990	0.990	0.989	0.990	0.990
<i>Panel B: Reading standardized score</i>					
Foreign-born Exposure	0.020 (0.048) [0.001]	0.071 (0.046) [0.004]	0.101** (0.045) [0.005]	0.380*** (0.118) [0.019]	0.213 (0.350) [0.011]
Reading Score in 3rd Grade	0.710*** (0.002) [0.665]	0.681*** (0.002) [0.638]	0.667*** (0.002) [0.625]	0.560*** (0.004) [0.524]	0.525*** (0.008) [0.491]
Observations	569,733	569,733	568,470	569,733	569,733
R-squared	0.620	0.627	0.631	0.827	0.946
Mean LHS	-0.0133	-0.0133	-0.0128	-0.0133	-0.0133
SD LHS	0.978	0.978	0.978	0.978	0.978
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Race FE		X	X		
Lunch Status		X	X		
Mother's Education FE			X		
Family FE				X	
Family x Year FE					X

Table A6: This table shows estimates from models equivalent to those reported in Table 4, except that (i) the score in mathematics (Panel A) and reading (Panel B) in 3rd grade is included as explanatory variable; (ii) the sample is restricted to a subset of observations that exclude the 3rd grade; (iii) the measure of immigrant exposure is calculated from the third grade to the current grade. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)				
	<i>Sample: U.S. born students speaking any language at home</i>				
	(1)	(2)	(3)	(4)	(5)
<i>Panel A: Math standardized score</i>					
Foreign-born Exposure	-0.226*** (0.042) [-0.015]	0.003 (0.033) [0.000]	0.086*** (0.032) [0.006]	0.230*** (0.044) [0.016]	0.161*** (0.061) [0.011]
Observations	1,662,404	1,662,404	1,658,297	1,662,404	1,662,404
R-squared	0.289	0.342	0.360	0.675	0.763
Mean LHS	0.0430	0.0430	0.0437	0.0430	0.0430
SD LHS	0.986	0.986	0.986	0.986	0.986
<i>Panel B: Reading standardized score</i>					
Foreign-born Exposure	-0.372*** (0.039) [-0.025]	-0.064** (0.032) [-0.004]	0.026 (0.030) [0.002]	0.227*** (0.039) [0.016]	0.169*** (0.052) [0.012]
Observations	1,789,451	1,789,451	1,785,148	1,789,451	1,789,451
R-squared	0.292	0.341	0.361	0.661	0.746
Mean LHS	0.0158	0.0158	0.0165	0.0158	0.0158
SD LHS	0.983	0.983	0.983	0.983	0.983
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Race FE		X	X		
Lunch Status		X	X		
Mother's Education FE			X		
Family FE				X	
Family x Year FE					X

Table A7: This table shows estimates from models equivalent to those reported in Table 4, except that the sample of U.S.-born students includes students speaking any language at home. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)				
	(1)	(2)	(3)	(4)	(5)
<i>Panel A: Math standardized score</i>					
1st gen migrant exposure	-0.159*** (0.055) [-0.008]	-0.064 (0.044) [-0.003]	0.009 (0.042) [0.000]	0.294*** (0.054) [0.015]	0.229*** (0.074) [0.012]
2nd gen migrant exposure	0.067** (0.032) [0.007]	0.156*** (0.028) [0.016]	0.127*** (0.027) [0.013]	-0.002 (0.035) [-0.000]	0.013 (0.048) [0.001]
Observations	1,347,286	1,347,286	1,344,541	1,347,286	1,347,286
R-squared	0.302	0.359	0.379	0.682	0.769
Mean LHS	0.0504	0.0504	0.0510	0.0504	0.0504
SD LHS	0.993	0.993	0.993	0.993	0.993
<i>Panel B: Reading standardized score</i>					
1st gen migrant exposure	-0.255*** (0.051) [-0.014]	-0.132*** (0.041) [-0.007]	-0.047 (0.039) [-0.002]	0.174*** (0.048) [0.009]	0.108* (0.064) [0.006]
2nd gen migrant exposure	0.112*** (0.031) [0.011]	0.199*** (0.027) [0.020]	0.163*** (0.026) [0.017]	0.012 (0.033) [0.001]	0.036 (0.043) [0.004]
Observations	1,450,138	1,450,138	1,447,278	1,450,138	1,450,138
R-squared	0.303	0.356	0.377	0.667	0.752
Mean LHS	0.0340	0.0340	0.0345	0.0340	0.0340
SD LHS	0.992	0.992	0.992	0.992	0.992
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Race FE		X	X		
Lunch Status		X	X		
Mother's Education FE			X		
Family FE				X	
Family x Year FE					X

Table A8: This table shows estimates from models equivalent to those reported in Table 4, except that 2nd generation immigrant cumulative exposure is included as additional regressor. A student is considered 2nd generation immigrant if the mother is born abroad. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)				
	<i>Sample restriction: exclusion of counties with high military personnel</i>				
	(1)	(2)	(3)	(4)	(5)
<i>Panel A: Math standardized score</i>					
Foreign-born Exposure	-0.132** (0.054) [-0.007]	0.004 (0.043) [0.000]	0.065 (0.040) [0.003]	0.289*** (0.055) [0.015]	0.217*** (0.076) [0.012]
Observations	1,251,718	1,251,718	1,249,347	1,251,718	1,251,718
R-squared	0.301	0.359	0.379	0.682	0.769
Mean LHS	0.0368	0.0368	0.0374	0.0368	0.0368
SD LHS	0.996	0.996	0.996	0.996	0.996
<i>Panel B: Reading standardized score</i>					
Foreign-born Exposure	-0.197*** (0.051) [-0.011]	-0.035 (0.040) [-0.002]	0.035 (0.038) [0.002]	0.191*** (0.049) [0.010]	0.128* (0.066) [0.007]
Observations	1,347,542	1,347,542	1,345,075	1,347,542	1,347,542
R-squared	0.304	0.357	0.378	0.668	0.753
Mean LHS	0.0197	0.0197	0.0202	0.0197	0.0197
SD LHS	0.995	0.995	0.995	0.995	0.995
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Race FE		X	X		
Lunch Status		X	X		
Mother's Education FE			X		
Family FE				X	
Family x Year FE					X

Table A9: This table shows estimates from models equivalent to those reported in Table 4, except that the sample excludes counties with high presence of military personnel (Bay, Brevard, Clay, and Okaloosa). Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

Standardized scores (3rd-10th grade)			
	(1)	(2)	(3)
Sample:	<i>All</i>	<i>Same school</i>	<i>Different school</i>
<i>Panel A: Math standardized score (3rd-10th grade)</i>			
Foreign-born Exposure	0.199** (0.082) [0.011]	0.243** (0.114) [0.013]	0.173 (0.108) [0.009]
Observations	1,118,170	425,816	692,354
R-squared	0.785	0.770	0.795
Mean LHS	0.0928	0.0666	0.109
SD LHS	0.980	0.985	0.977
<i>Panel B: Reading standardized score (3rd-10th grade)</i>			
Foreign-born Exposure	0.078 (0.072) [0.004]	0.087 (0.113) [0.005]	0.084 (0.089) [0.005]
Observations	1,199,280	438,962	760,318
R-squared	0.765	0.766	0.765
Mean LHS	0.0827	0.0595	0.0961
SD LHS	0.981	0.987	0.977
Individual controls	X	X	X
School x Year FE	X	X	X
Grade x Year FE	X	X	X
Family x Year FE	X	X	X

Table A10: This table shows estimates from a model equivalent to the one reported in Column (5) of Table 4 with different sample selections. In Column (1), we include only observations of siblings in families with exactly 2 siblings in a given year. In Column (2), among the observations used in Column (1), we select only observations of siblings going to the same school in a given year. In Column (3), among the observations used in Column (1), we select only observations of siblings going to different schools in a given year. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

Standardized scores (3rd-10th grade)			
<i>Alternative IV Model</i>			
	(1)	(2)	(3)
	<i>IV</i>	<i>Red. Form</i>	<i>OLS</i>
<i>Panel A: Math standardized score (3rd-10th grade)</i>			
Foreign-born Exposure	0.515*** (0.110) [0.028]		0.221*** (0.067) [0.012]
Foreign-born Exposure (Predicted)		0.280*** (0.060) [0.016]	
Observations	854,191	854,191	854,191
R-squared	-	0.688	0.688
Mean LHS	0.149	0.149	0.149
SD LHS	0.974	0.974	0.974
First stage (coefficient)	0.545***	-	-
First stage (se)	(0.005)	-	-
First stage (F stat)	3,758	-	-
<i>Panel B: Reading standardized score (3rd-10th grade)</i>			
Foreign-born Exposure	0.331*** (0.101) [0.018]		0.074 (0.063) [0.004]
Foreign-born Exposure (Predicted)		0.180*** (0.055) [0.010]	
Observations	921,371	921,371	921,371
R-squared	-	0.671	0.671
Mean LHS	0.137	0.137	0.137
SD LHS	0.979	0.979	0.979
First stage (coefficient)	0.545***	-	-
First stage (se)	(0.005)	-	-
First stage (F stat)	11,569	-	-
Individual controls	X	X	X
Year x Grade FE	X	X	X
Year x School FE	X	X	X
Family FE	X	X	X

Table A11: This table shows results on the instrumental variable approach using as instrument for foreign-born exposure the exposure that the student would have had if she/he had attended the same school attended by the eldest sibling in the given grade. Column (1) presents the Two Stage Least Square coefficient, Column (2) presents the reduced form coefficient, and Column (3) shows the OLS version of the coefficient. All regressions are run on an unbalanced longitudinal sample of U.S.-born students observed in grades from 3rd to 10th, who speak English at home and have at least one sibling. We further restrict the sample by excluding households with twins, and children whose firstborn sibling is not in our sample for a given grade. Each observation is a student-year. Individual controls are the same as Table 4. At the bottom of Column (1) we report the coefficient and standard error for the variable *Foreign-*

born exposure in the first stage of the 2SLS estimation. Robust standard errors in parenthesis clustered by cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)					
	(1)	(2)	(3)	(4)	(5)	(6)
	<u>Math stdz score</u>			<u>Reading stdz score</u>		
Foreign-born Exposure	0.268*** (0.083) [0.014]	0.213** (0.083) [0.011]	0.217*** (0.083) [0.011]	0.150* (0.080) [0.008]	0.115 (0.080) [0.006]	0.122 (0.080) [0.006]
Teacher experience	0.006*** (0.000) [0.026]		0.005*** (0.000) [0.024]	0.005*** (0.000) [0.021]		0.004*** (0.000) [0.019]
Class size		0.047*** (0.001) [0.130]	0.047*** (0.001) [0.130]		0.049*** (0.001) [0.135]	0.049*** (0.001) [0.135]
Observations	1,250,364	1,249,578	1,249,578	1,249,346	1,248,515	1,248,515
R-squared	0.314	0.785	0.787	0.784	0.782	0.785
Dependent Variable (mean)	0.0476	0.0475	0.0475	0.0303	0.0301	0.0301
Dependent Variable (sd)	0.993	0.993	0.993	0.988	0.988	0.988
Individual Controls	X	X	X	X	X	X
School x Year FE	X	X	X	X	X	X
Grade x Year FE	X	X	X	X	X	X
Family x Year FE	X	X	X	X	X	X

Table A12: This table shows estimates from a model equivalent to the one reported in Column (5) of Table 4, including cumulative teacher experience and cumulative class size as additional controls. Teacher experience is computed as the average experience of teachers to which each student has been exposed, for each subject, in the previous years and grades. Class size is computed as the average size of the classes of whom the student has been part, for each subject, in the previous years and grades. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

Standardized scores (3rd-10th grade)					
	(1)	(2)	(3)	(4)	(5)
		Segregation: current school		Segregation: first school	
		High	Low	High	Low
<i>Panel A: Math standardized score</i>					
Foreign-born Exposure		0.296 (0.198) [0.011]	0.368*** (0.134) [0.022]	0.213 (0.201) [0.009]	0.304** (0.151) [0.018]
Foreign-born Exposure (weighted)	0.264*** (0.096) [0.010]				
Observations	1,347,103	681,801	656,548	674,090	670,528
R-squared	0.769	0.849	0.858	0.859	0.859
Mean LHS	0.0504	0.0315	0.0778	0.0886	0.0119
SD LHS	0.993	0.984	0.997	0.975	1.010
<i>Panel B: Reading standardized score</i>					
Foreign-born Exposure		0.005 (0.163) [0.000]	0.144 (0.121) [0.008]	0.008 (0.173) [0.000]	0.293** (0.139) [0.017]
Foreign-born Exposure (weighted)	0.120 (0.087) [0.004]				
Observations	1,448,497	717,491	717,330	708,145	708,273
R-squared	0.752	0.839	0.847	0.850	0.853
Mean LHS	0.0339	0.00498	0.0694	0.0815	-0.0160
SD LHS	0.992	0.985	0.994	0.975	1.007
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Family x Year FE	X	X	X	X	X

Table A13: This table shows the estimates of a linear regression of test scores in mathematics (Panel A) and reading (Panel B) standardized by year and grade on the cumulative exposure to foreign-born students, computed as the average share of foreign-born students across previous school-specific cohorts including the current grade, and several controls. In Column (1), share of foreign-born students is weighted by a segregation index computed at the school-specific cohort level. In Columns (2) to (5) we estimate the same model as in Table 4 Column (5), except that we divide the sample based on the segregation index being above or below the median. In Columns (2) and (3) the segregation index is computed in the current school, while in Columns (4) and (5) the relevant segregation index is the one of the initial school in which the student is observed in our data. See the text for details about the construction of the segregation index. All regressions are run on an unbalanced longitudinal sample of U.S.-born students, observed in grades from 3rd to 10th, who speak English at home and have at least one sibling, using observations in academic years in which at least two students are observed for each family. Individual controls include: gender, age in months, special education, and birth order fixed effects. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

Standardized scores (3rd-10th grade)			
	(1)	(2)	(3)
<i>Panel A: Math standardized score</i>			
Migrant exposure	0.224*** (0.076) [0.012]	0.228*** (0.077) [0.012]	0.230*** (0.076) [0.012]
Cumulative race diversity index	0.009 (0.030) [0.001]		
Cumulative migrants' race diversity index		0.008 (0.011) [0.002]	
Cumulative migrants' country diversity index			0.274 (0.285) [0.002]
Observations	1,347,286	1,318,365	1,318,365
R-squared	0.769	0.772	0.772
Dependent Variable (mean)	0.0504	0.0516	0.0516
Dependent Variable (sd)	0.993	0.994	0.994
<i>Panel B: Reading standardized score</i>			
Migrant exposure	0.072 (0.065) [0.004]	0.088 (0.066) [0.005]	0.103 (0.065) [0.005]
Cumulative race diversity index	0.073*** (0.026) [0.011]		
Cumulative migrants' race diversity index		0.023** (0.010) [0.004]	
Cumulative migrants' country diversity index			0.343 (0.219) [0.003]
Observations	1,450,138	1,420,655	1,420,655
R-squared	0.752	0.755	0.755
Dependent Variable (mean)	0.0340	0.0348	0.0348
Dependent Variable (sd)	0.992	0.992	0.992
Individual Controls	X	X	X
School x Year FE	X	X	X
Grade x Year FE	X	X	X
Family x Year FE	X	X	X

Table A14: This table shows estimates from a model equivalent to the one reported in Column (5) of Table 4, including three measures of cumulative diversity indexes as controls. Column (1) includes a measure of cumulative

diversity index based on overall school race/ethnicity composition; Column (2) includes a measure of cumulative diversity index based on immigrants' race/ethnicity; Column (3) includes a measure of cumulative diversity index based on immigrants' country of origin. See the text for details about the construction of the diversity indexes. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)				
	(1)	(2)	(3)	(4)	(5)
<i>Restriction:</i>	<i>Full sample</i>	<i>No free lunch</i>	<i>Free lunch</i>	<i>White</i>	<i>Black</i>
	<u>Panel A: Math standardized score</u>				
Foreign-born Exposure	0.316*** (0.084) [0.017]	-0.011 (0.124) [-0.001]	0.545*** (0.118) [0.030]	0.206* (0.119) [0.011]	0.464*** (0.160) [0.025]
Immigrant performance index (Math score)	0.020** (0.009) [0.006]	0.016 (0.013) [0.005]	0.024** (0.012) [0.007]	0.018* (0.011) [0.005]	0.020 (0.017) [0.006]
Black Exposure	-0.002 (0.046) [-0.000]	-0.048 (0.075) [-0.011]	0.108* (0.059) [0.030]	-0.097 (0.084) [-0.012]	0.122 (0.075) [0.033]
White Exposure	0.063 (0.050) [0.016]	-0.118 (0.087) [-0.019]	0.144** (0.069) [0.040]	0.058 (0.069) [0.011]	0.080 (0.102) [0.019]
Asian Exposure	0.434*** (0.141) [0.009]	0.624*** (0.193) [0.017]	0.182 (0.222) [0.003]	0.720*** (0.181) [0.017]	0.013 (0.301) [0.000]
FRPL Exposure	-0.241*** (0.037) [-0.057]	-0.187*** (0.057) [-0.042]	-0.260*** (0.051) [-0.053]	-0.154*** (0.048) [-0.034]	-0.405*** (0.075) [-0.080]
Limited English Prof. Exposure	-0.062 (0.054) [-0.005]	-0.168* (0.094) [-0.013]	-0.024 (0.070) [-0.002]	-0.059 (0.089) [-0.004]	0.092 (0.096) [0.008]
Special Education Exposure	-0.248*** (0.052) [-0.012]	-0.157** (0.078) [-0.008]	-0.245*** (0.071) [-0.013]	-0.201*** (0.068) [-0.010]	-0.322*** (0.099) [-0.017]
Observations	1,271,246	585,107	686,139	764,962	374,307
R-squared	0.779	0.770	0.741	0.774	0.730
Mean LHS	0.0592	0.481	-0.301	0.314	-0.489
SD LHS	0.993	0.867	0.952	0.911	0.951
	<u>Panel B: Reading standardized score</u>				
Foreign-born Exposure	0.193*** (0.072)	-0.162 (0.117)	0.431*** (0.097)	0.082 (0.110)	0.375*** (0.129)

	[0.010]	[-0.009]	[0.024]	[0.004]	[0.022]
Immigrant performance index (Reading score)	0.025*** (0.008)	0.037*** (0.013)	0.014 (0.010)	0.024** (0.010)	0.008 (0.015)
	[0.007]	[0.010]	[0.004]	[0.007]	[0.002]
Black Exposure	-0.116*** (0.040)	-0.049 (0.081)	-0.066 (0.050)	-0.060 (0.077)	-0.018 (0.062)
	[-0.027]	[-0.008]	[-0.019]	[-0.007]	[-0.005]
White Exposure	0.002 (0.043)	-0.026 (0.070)	0.032 (0.059)	0.042 (0.063)	-0.067 (0.084)
	[0.001]	[-0.006]	[0.009]	[0.008]	[-0.017]
Asian Exposure	0.454*** (0.129)	0.548*** (0.183)	0.468** (0.191)	0.620*** (0.172)	0.102 (0.263)
	[0.010]	[0.014]	[0.009]	[0.014]	[0.002]
FRPL Exposure	-0.230*** (0.032)	-0.182*** (0.053)	-0.227*** (0.044)	-0.144*** (0.045)	-0.429*** (0.062)
	[-0.054]	[-0.040]	[-0.047]	[-0.031]	[-0.088]
Limited English Prof. Exposure	-0.128*** (0.048)	-0.016 (0.087)	-0.200*** (0.061)	-0.000 (0.083)	-0.098 (0.081)
	[-0.010]	[-0.001]	[-0.019]	[-0.000]	[-0.009]
Special Education Exposure	-0.289*** (0.045)	-0.206*** (0.072)	-0.241*** (0.059)	-0.291*** (0.063)	-0.285*** (0.078)
	[-0.014]	[-0.011]	[-0.013]	[-0.014]	[-0.016]
Observations	1,371,517	630,822	740,695	824,567	405,141
R-squared	0.761	0.740	0.729	0.749	0.720
Mean LHS	0.0414	0.463	-0.318	0.296	-0.507
SD LHS	0.992	0.889	0.932	0.933	0.904
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Family x Year FE	X	X	X	X	X

Table A15: This table shows estimates from Table 9 including controls for other exposures. These cumulative exposure variables are calculated using equation 1 in the text and computed as leave-out-means. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

	Standardized scores (3rd-10th grade)				
	(1)	(2)	(3)	(4)	(5)
<i>Restriction:</i>	<i>Full sample</i>	<i>No free lunch</i>	<i>Free lunch</i>	<i>White</i>	<i>Black</i>
	<i>Panel A: Math standardized score</i>				
Foreign-born Exposure	0.317*** (0.084) [0.017]	-0.009 (0.124) [-0.001]	0.546*** (0.118) [0.030]	0.208* (0.119) [0.011]	0.464*** (0.160) [0.025]
Immigrant performance index (Behaviour)	-0.129* (0.071) [-0.004]	-0.094 (0.109) [-0.003]	-0.197** (0.094) [-0.007]	-0.085 (0.094) [-0.003]	-0.161 (0.130) [-0.006]
Black Exposure	0.002 (0.046) [0.000]	-0.115 (0.087) [-0.018]	0.114* (0.059) [0.031]	-0.093 (0.084) [-0.011]	0.127* (0.075) [0.035]
White Exposure	0.067 (0.050) [0.017]	-0.044 (0.075) [-0.010]	0.147** (0.069) [0.041]	0.062 (0.069) [0.012]	0.084 (0.102) [0.020]
Asian Exposure	0.444*** (0.141) [0.009]	0.636*** (0.192) [0.017]	0.180 (0.222) [0.003]	0.739*** (0.182) [0.017]	0.013 (0.301) [0.000]
FRPL Exposure	-0.243*** (0.037) [-0.057]	-0.189*** (0.057) [-0.043]	-0.263*** (0.051) [-0.053]	-0.156*** (0.048) [-0.035]	-0.407*** (0.074) [-0.080]
Limited English Prof. Exposure	-0.062 (0.054) [-0.005]	-0.169* (0.094) [-0.013]	-0.024 (0.070) [-0.002]	-0.060 (0.089) [-0.004]	0.093 (0.096) [0.008]
Special Education Exposure	-0.249*** (0.052) [-0.012]	-0.158** (0.078) [-0.008]	-0.245*** (0.071) [-0.013]	-0.203*** (0.068) [-0.010]	-0.322*** (0.099) [-0.017]
Observations	1,271,246	585,107	686,139	764,962	374,307
R-squared	0.779	0.770	0.741	0.774	0.730
Mean LHS	0.0592	0.481	-0.301	0.314	-0.489
SD LHS	0.993	0.867	0.952	0.911	0.951

Panel B: Reading standardized score

Foreign-born Exposure	0.195*** (0.072) [0.010]	-0.159 (0.117) [-0.009]	0.433*** (0.097) [0.025]	0.085 (0.110) [0.004]	0.378*** (0.129) [0.022]
Immigrant performance index (Behaviour)	-0.189*** (0.062) [-0.006]	-0.241** (0.102) [-0.007]	-0.183** (0.081) [-0.006]	-0.154* (0.085) [-0.004]	-0.146 (0.110) [-0.006]

Black Exposure	-0.107*** (0.040) [-0.025]	-0.037 (0.081) [-0.006]	-0.059 (0.050) [-0.016]	-0.052 (0.076) [-0.006]	-0.011 (0.062) [-0.003]
White Exposure	0.008 (0.043) [0.002]	-0.017 (0.070) [-0.004]	0.035 (0.059) [0.010]	0.048 (0.063) [0.009]	-0.064 (0.084) [-0.016]
Asian Exposure	0.442*** (0.129) [0.009]	0.540*** (0.184) [0.014]	0.441** (0.192) [0.008]	0.615*** (0.174) [0.014]	0.074 (0.263) [0.002]
FRPL Exposure	-0.233*** (0.032) [-0.054]	-0.186*** (0.053) [-0.041]	-0.228*** (0.044) [-0.047]	-0.147*** (0.045) [-0.032]	-0.429*** (0.062) [-0.088]
Limited English Prof. Exposure	-0.127*** (0.048) [-0.010]	-0.017 (0.087) [-0.001]	-0.198*** (0.061) [-0.019]	-0.001 (0.083) [-0.000]	-0.094 (0.081) [-0.009]
Special Education Exposure	-0.290*** (0.045) [-0.014]	-0.209*** (0.072) [-0.011]	-0.240*** (0.059) [-0.013]	-0.293*** (0.063) [-0.014]	-0.284*** (0.078) [-0.016]
Observations	1,371,517	630,822	740,695	824,567	405,141
R-squared	0.761	0.740	0.729	0.749	0.720
Mean LHS	0.0414	0.463	-0.318	0.296	-0.507
SD LHS	0.992	0.889	0.932	0.933	0.904
Individual Controls	X	X	X	X	X
School x Year FE	X	X	X	X	X
Grade x Year FE	X	X	X	X	X
Family x Year FE	X	X	X	X	X

Table A16: This table shows estimates from Table 10 including controls for other exposures. These cumulative exposure variables are calculated using equation 1 in the text and computed as leave-out-means. Robust standard errors in parenthesis clustered by school-cohort. Beta standardized coefficients in squared parenthesis below standard errors. *** p<0.01, ** p<0.05, * p<0.1.

Figures

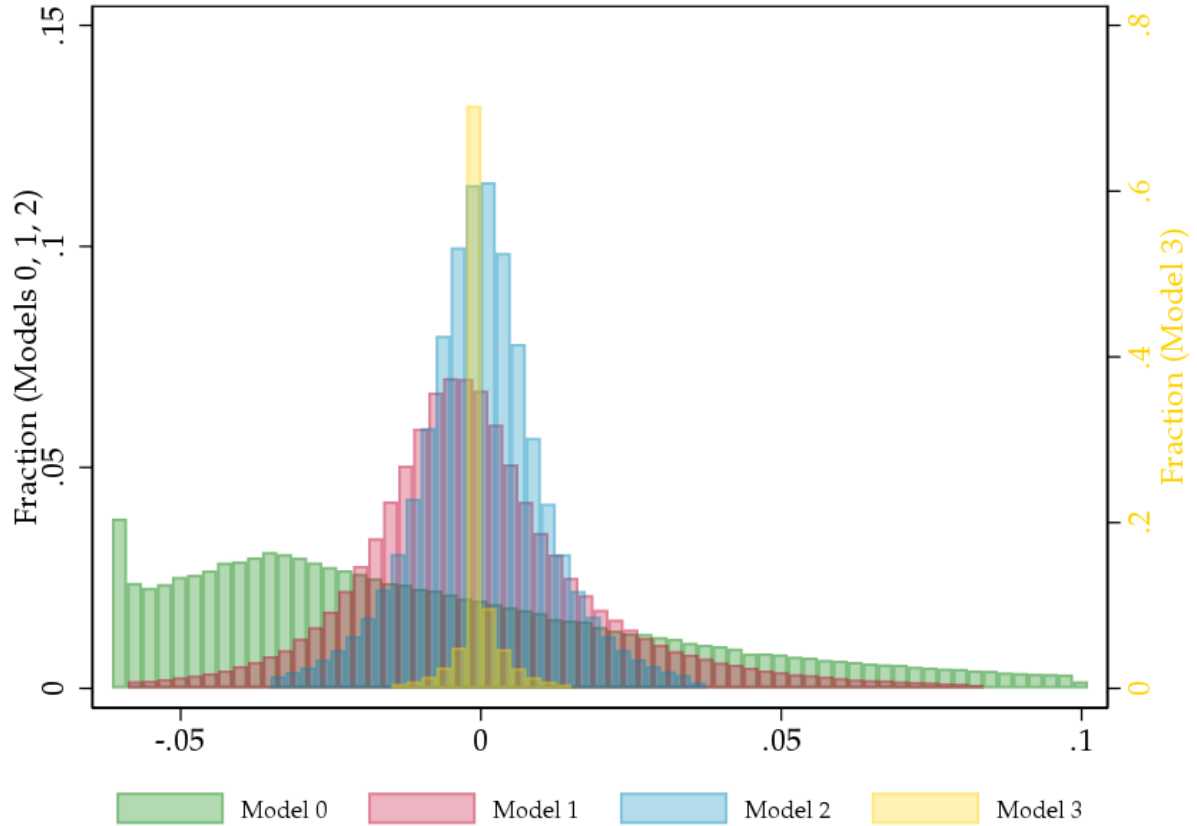


Figure A1: Distribution of cumulative exposure to foreign-born students and its residuals. Model 0 refers to the demeaned distribution (i.e., the raw distribution centered at zero). Model 1 is the distribution of residuals after conditioning on school-year and grade-year fixed effects; Model 2 is the distribution of residuals after conditioning on school-year, grade-year, and family fixed effects; Model 3 is the distribution of residuals after conditioning on school-year, grade-year, and family-year fixed effects. Distributions corresponding to models 0 through 2 are described by the left y-axis, while the distribution corresponding to Model 3 is described by the y-axis on the right-hand side of the graph.

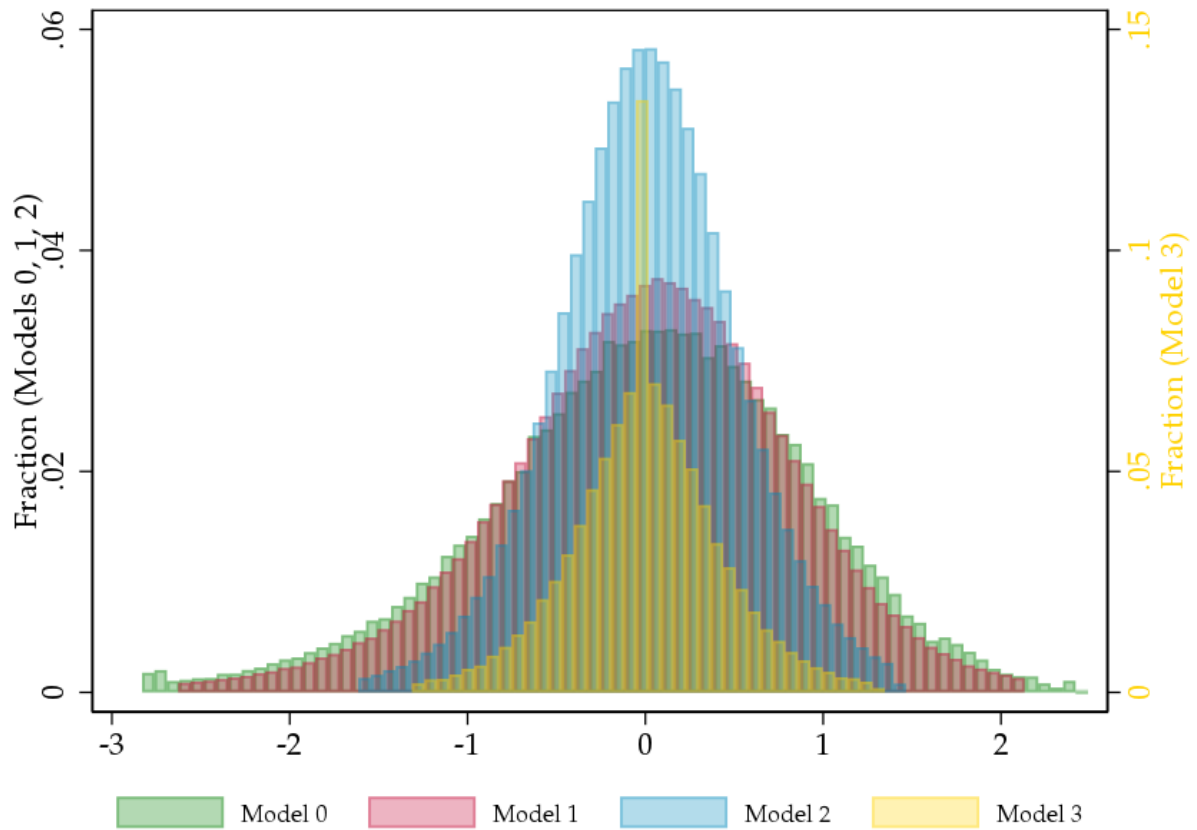


Figure A2: Distribution of standardized math scores and its residuals. Model 0 refers to the demeaned distribution (i.e., the raw distribution centered at zero). Model 1 is the distribution of residuals after conditioning on school-year and grade-year fixed effects; Model 2 is the distribution of residuals after conditioning on school-year, grade-year, and family fixed effects; Model 3 is the distribution of residuals after conditioning on school-year, grade-year, and family-year fixed effects. Distributions corresponding to models 0 through 2 are described by the left y-axis, while the distribution corresponding to Model 3 is described by the y-axis on the right-hand side of the graph.

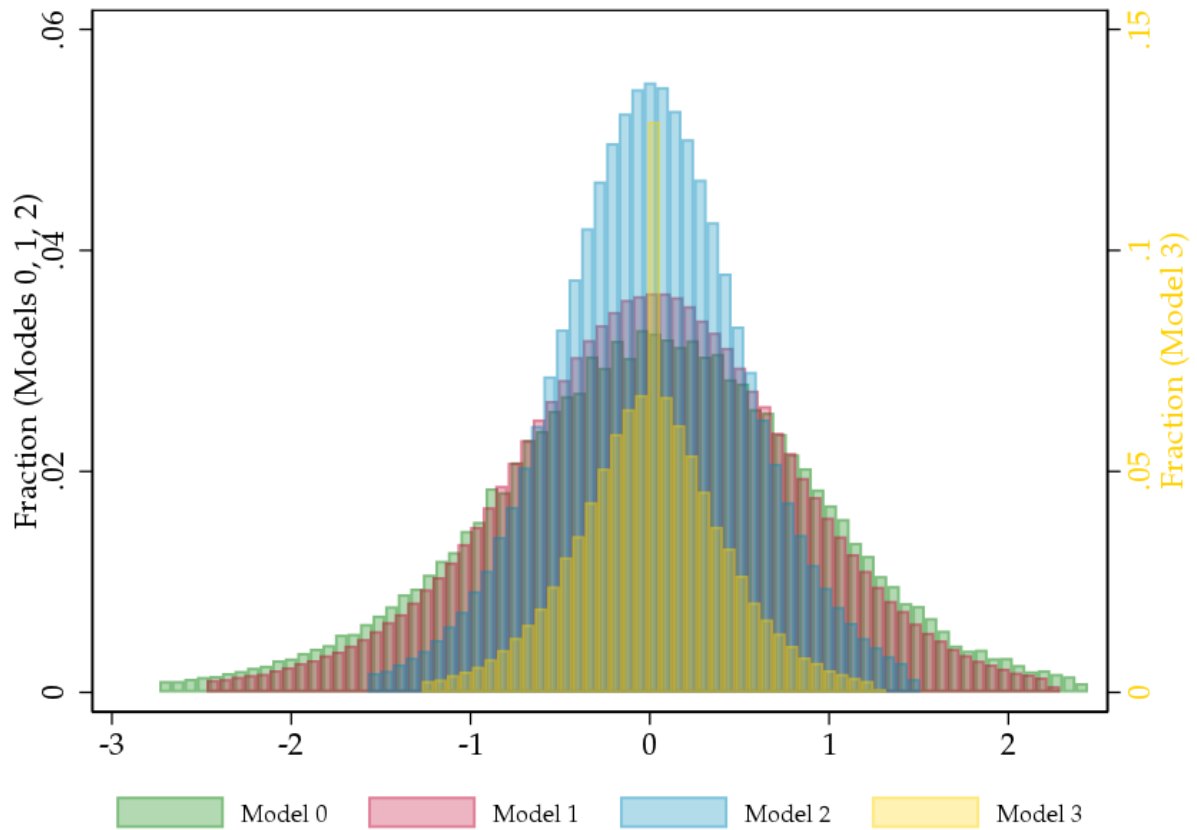


Figure A3: Distribution of standardized reading scores and its residuals. Model 0 refers to the demeaned distribution (i.e., the raw distribution centered at zero). Model 1 is the distribution of residuals after conditioning on school-year and grade-year fixed effects; Model 2 is the distribution of residuals after conditioning on school-year, grade-year, and family fixed effects; Model 3 is the distribution of residuals after conditioning on school-year, grade-year, and family-year fixed effects. Distributions corresponding to models 0 through 2 are described by the left y-axis, while the distribution corresponding to Model 3 is described by the y-axis on the right-hand side of the graph.

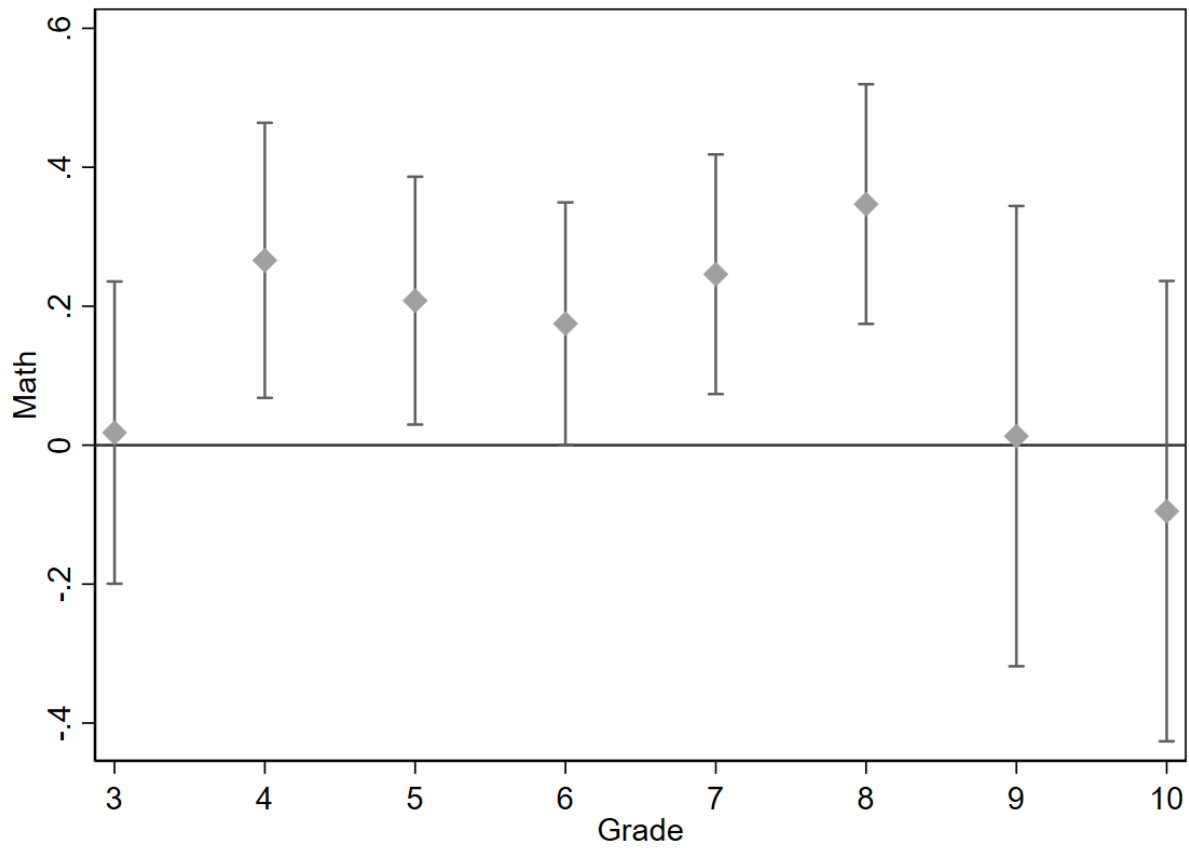


Figure A4_A: This figure plots the coefficient of the variable *Foreign-born Exposure* (with its 95% confidence intervals) in a regression with the same specification as Table 4, Column (5), Panel A (math test score as outcome), but on the subsamples of students enrolled in each grade.

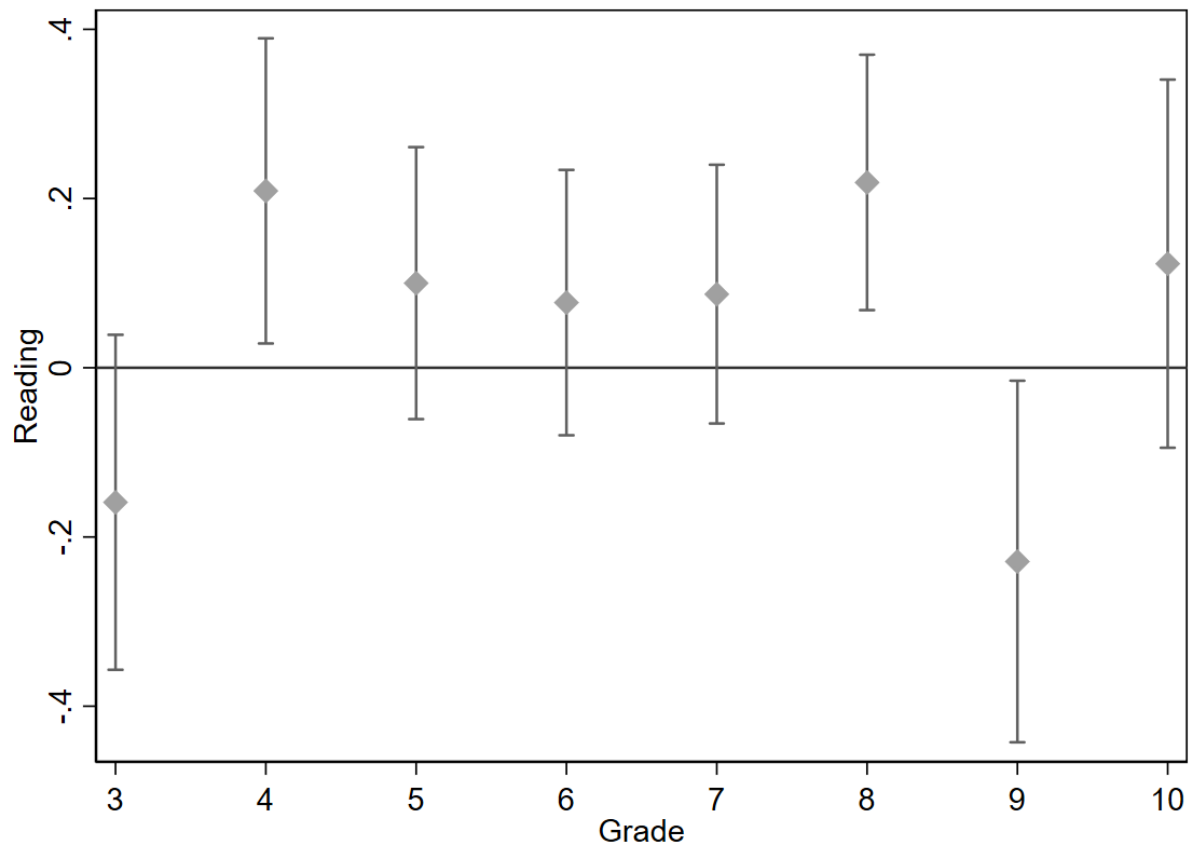


Figure A4_B: This figure plots the coefficient of the variable *Foreign-born Exposure* (with its 95% confidence intervals) in a regression with the same specification as Table 4, Column (5), Panel B (reading test score as outcome), but on the subsamples of students enrolled in each grade.

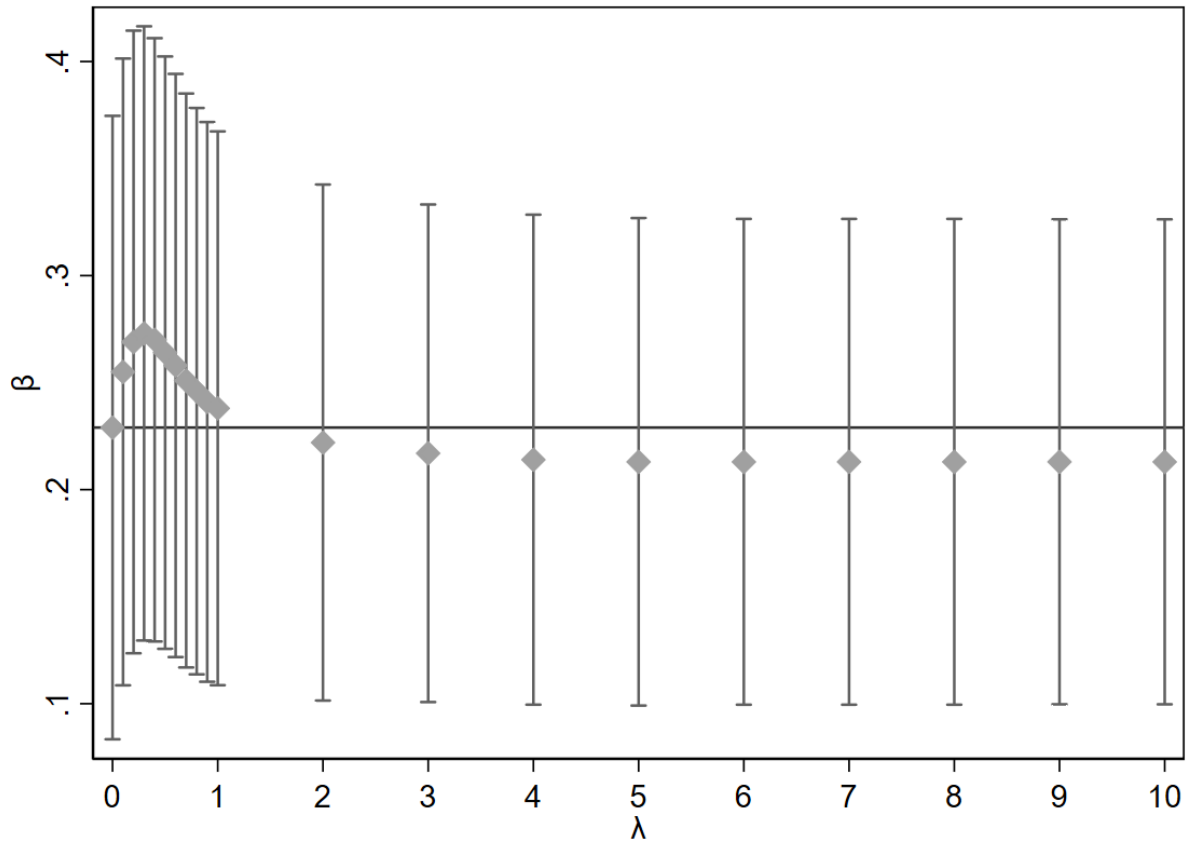


Figure A5_A: This figure plots the coefficients for cumulative exposure in the specification of Table 4, Column (5) (Panel A: math score as outcome), with their 95% confidence intervals, using different lambda based on the equation (1) in the text. The coefficient corresponding to lambda=0 is the same as the one reported in Column (5) of Table 4, Panel A (0.229).

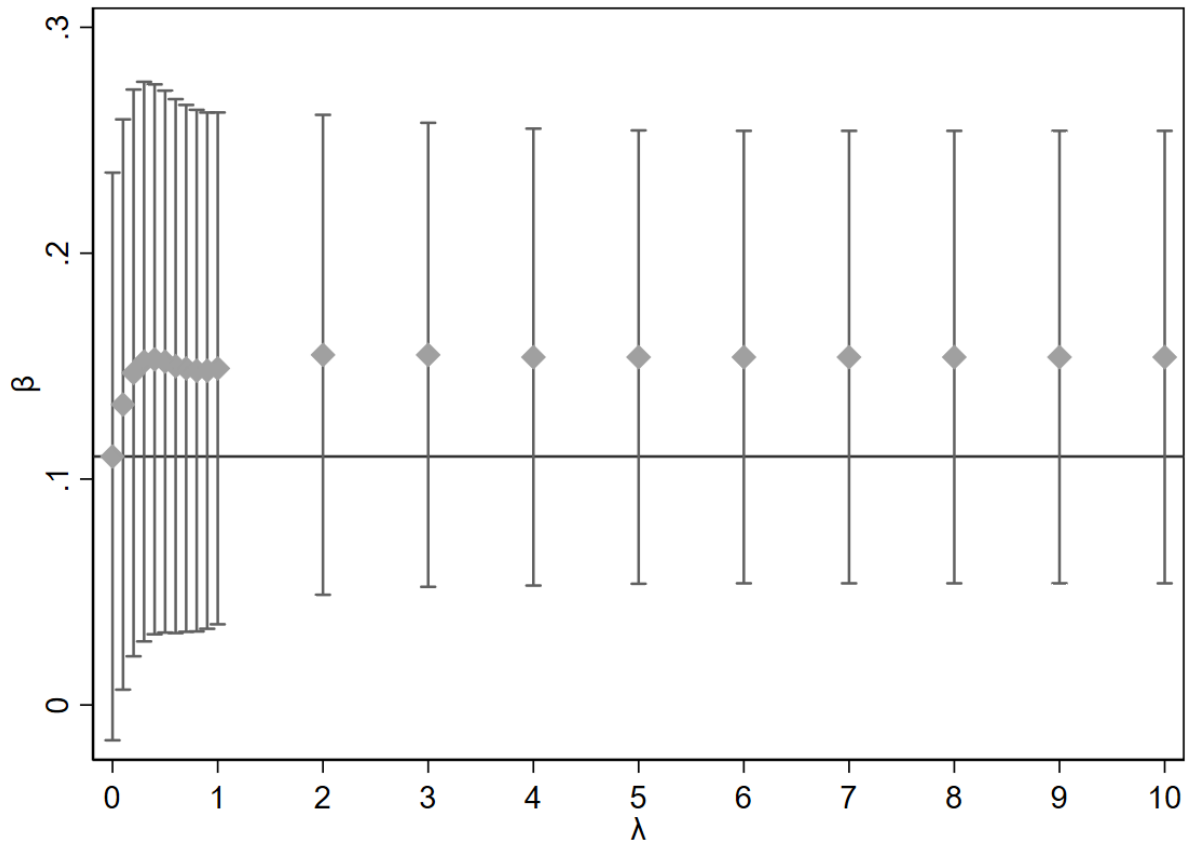


Figure A5_B: This figure plots the coefficients for cumulative exposure in the specification of Table 4, Column (5) (Panel B: reading score as outcome), with their 95% confidence intervals, using different lambda based on the equation (1) in the text. The coefficient corresponding to lambda=0 is the same as the one reported in Column (5) of Table 4, Panel B (0.110).

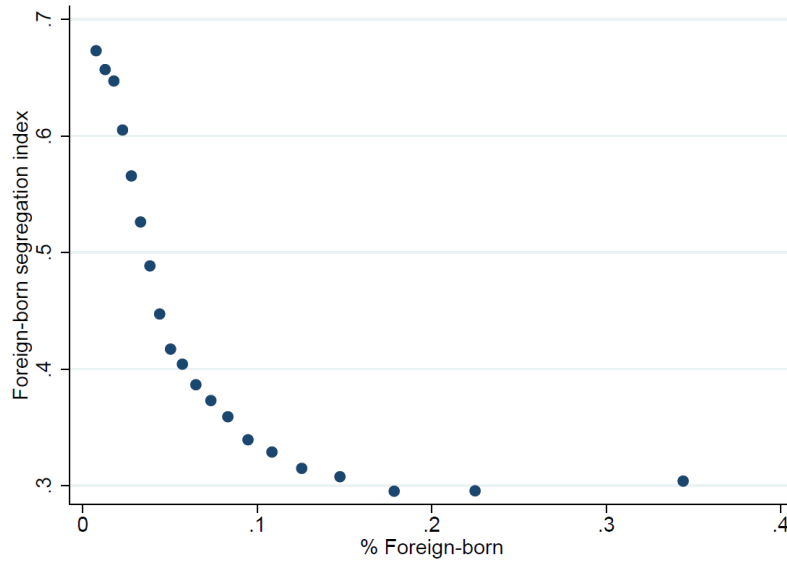


Figure A6: This figure reports the binned scatter plot depicting the average segregation index as a function of the share of foreign-born students across school-grade-year cells. See the text for details about the construction of the segregation index.

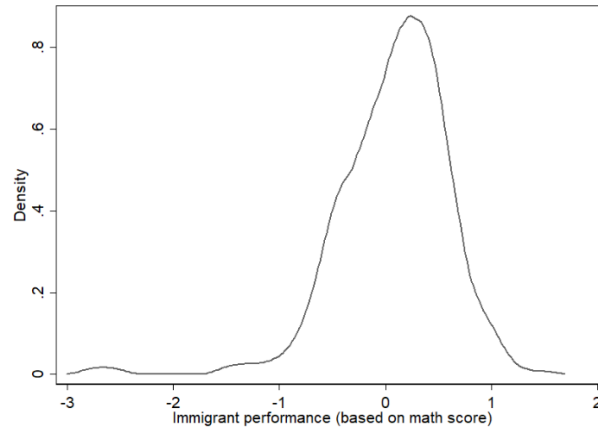


Figure A7_A: This graph shows the distribution of the cross-country immigrant performance index based on math performance. We construct the country-specific performance index by averaging the standardized math score by country of origin.

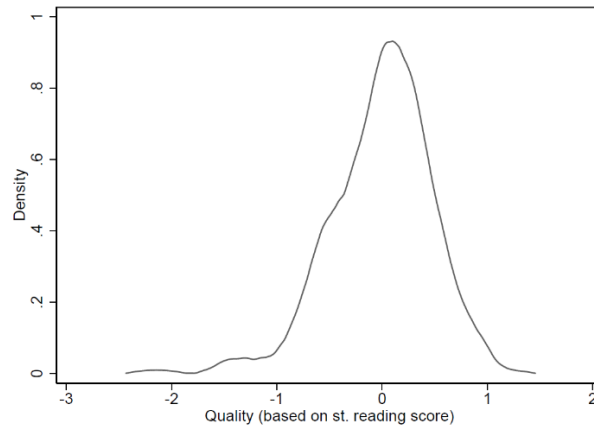


Figure A7_B: This graph shows the distribution of the cross-country immigrant performance index based on reading performance. We construct the country-specific performance index by averaging the standardized reading score by country of origin.

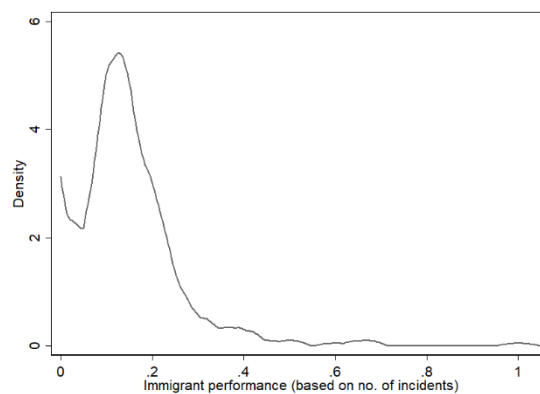


Figure A7_C: This graph shows the distribution of the cross-country immigrant performance index based on number of incidents. We construct the country-specific performance index by averaging the number of incidents by country of origin.

Appendix B

Miller, Shenhav and Grosz (forthcoming) show that the external validity of estimates obtained relying on within-family variation might be limited if the research design suffers from “selection into identification.” To address this potential issue, we implement the observable-based reweighting procedure described in Miller, Shenhav and Grosz (forthcoming).

Miller et al. estimate a model with a binary treatment (in their case given by the participation in the Head Start program). When using family fixed effects, the identifying variation comes exclusively from those families with variation in the treatment (in their case one sibling in the Head Start program and one not). They define these families as “switchers.” To the extent that treatment effects are heterogeneous and that these families are different from the rest of the population, this approach introduces a bias because of selection into identification: the parameter would be identified from the variation coming from a non-random (and small) subset of families. To correct for this selection bias, they propose a re-weighting exercise based on two propensity scores: one is the probability of being a program participant and part of the target population, and the other is the probability of being a “switcher.”

Our setting is different because of two dimensions. First, we do not have a program or a policy with a corresponding target population. Second, our treatment is not binary. We address these issues in the following way. As for the target policy, we make the plausible assumption that the probability of being in the target population is 1: migrants can go to any school and therefore any US born student in our sample can be exposed to them.

As for the issue of the lack of a binary treatment, Miller et al. suggest the following for the continuous case: “...while we have focused on the case where D_i is binary, it is worth noting that selection into identification can also be present when D_i is continuous. It is not clear how frequently this will manifest in practice, however, since groups are more likely to have variation in a continuous covariate. Even so, it may still be worthwhile to verify the number of switchers, since there may be persistent bunching at one value of D_i , such as at zero maternal income or at zero instances of an uncommon event.” We therefore applied their procedure for our continuous case as follows:

- First, we ran a regression of cumulative exposure on family/year fixed effects (the corresponding fixed effects we use in our most conservative specification) and computed the residuals.
- We defined “switchers” those students for whom the residuals are approximately equal to zero (meaning that once we control for family/year fixed effects there is no residual variation in exposure, which implies no residual variation within the family either within kid over time or between siblings). We use as a threshold for the residuals the same value used by Miller et al. (residuals in absolute value greater or equal than 0.000001)¹.

¹ See, e.g., <https://github.com/nshenhav/Selection-into-Identification-Replication-Files/blob/main/dofiles/0makepsiddata.do>, at line 1581.

- Using this procedure, we find that the fraction of switchers is equal to 95.7%, implying that selection into identification is not a concern in our case. For a comparison, the fraction of switchers in one of the regressions in Miller et al. was 7%.²

References

Miller, D., N. Shenhav and M. Grosz (forthcoming), “Selection into Identification in Fixed Effects Models with Application to Head Start,” *Journal of Human Resources*.

² Miller et al. 2021 (available at <http://jhr.uwpress.org/content/early/2021/11/03/jhr.58.5.0520-10930R1.full.pdf+html>), Table 4, column (2). Other columns show switcher rates around 50%.