APPENDIX - FOR ONLINE PUBLICATION

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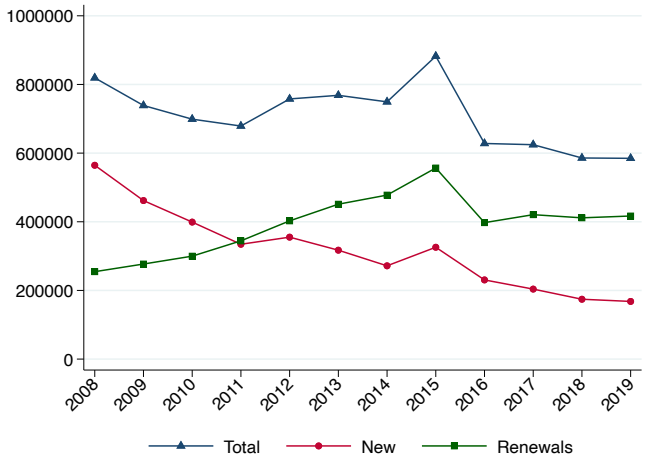
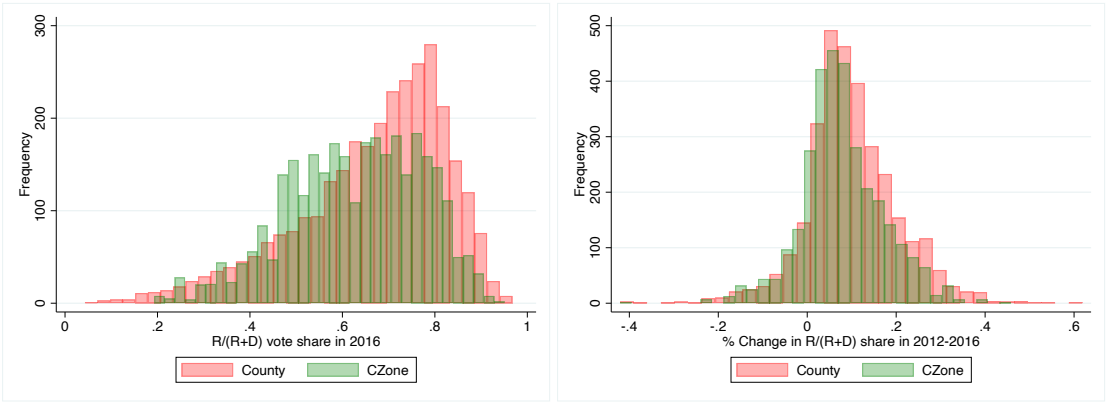
Figure A1. : Total matriculas over time, breakdown by newly issued cards and renewals



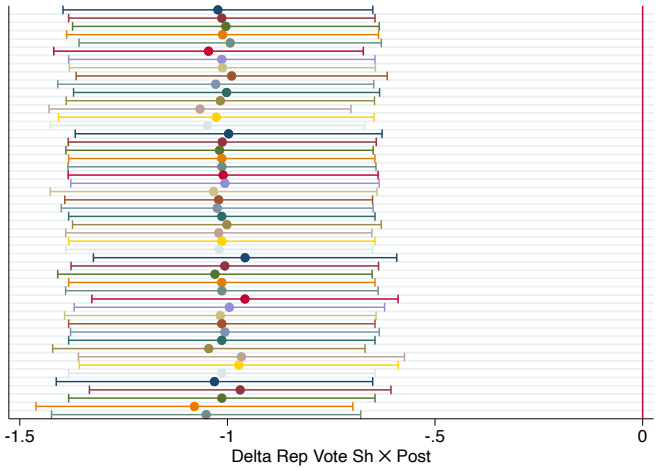
Note: Source: Matrículas Consulares de Alta Seguridad (MCAS).

Figure A2. : County-level vs CZ-level Republican vote share, in 2016 levels and 2012-2016 changes



Note: county-level and commuting-zone-level two-party Republican vote share in the 2016 Presidential election (left), and percentage change between 2012 and 2016 (right). Source: MIT Election Data Lab.

Figure A3. : Robustness: drop each US state (outcome: log total matriculas)



Note: estimated β coefficients and 95% confidence intervals from equation 1, including state-year fixed effects, dropping each US state at the time. Standard errors clustered at the Commuting Zone level.

Table A1—: Natives' attitudes towards immigration and natives' ideology

	(1) Total	(2) Total	(3) Total
%Δ Sh More	0.071		
Border Enforc 2010-16 ∗ Post	(0.068)		
%Δ Sh Cons		-0.033	
Ideology 2012-16 ∗ Post		(0.030)	
%Δ Sh Rep			-0.033
Ideology 2012-16 ∗ Post			(0.021)
Log Average Wage	0.111	0.214	0.204
	(0.145)	(0.148)	(0.149)
Secure Communities	-0.055	-0.059	-0.058
	(0.026)	(0.027)	(0.027)
Observations	3,876	3,912	3,876
Observations (CZs)	323	326	323
R-squared	0.981	0.981	0.981
Avg Outcome	5.873	5.846	5.859
Std Dev indep var	0.267	0.506	0.732
Commuting Zone FE	Yes	Yes	Yes
State-Year FE	Yes	Yes	Yes

Note: Standard errors clustered at the Commuting Zone level shown in parentheses. Attitudes and ideology measures are 5% winsorized.

Table A2—: Robustness: alternative shock and placebo shock

	Delta Vote Sh 2008-2016			Delta Vote Sh 2008-2012		
	(1)	(2)	(3)	(4)	(5)	(6)
	Total	New	Renew	Total	New	Renew
%Δ Rep	-0.872	-0.355	-0.510			
Vote Sh 2008-16 ∗ Post	(0.165)	(0.184)	(0.219)			
%Δ Rep				-0.773	-0.660	-0.671
Vote Sh 2008-12 ∗ Post				(0.450)	(0.553)	(0.545)
Log Average Wage	0.185	0.226	0.301	0.182	0.232	0.304
	(0.127)	(0.139)	(0.178)	(0.129)	(0.138)	(0.179)
Secure Communities	-0.052	-0.016	-0.005	-0.068	-0.021	-0.013
	(0.026)	(0.028)	(0.046)	(0.026)	(0.028)	(0.046)
Observations	4,644	4,644	4,644	4,644	4,644	4,644
Observations (CZs)	387	387	387	387	387	387
R-squared	0.978	0.974	0.963	0.978	0.974	0.963
Avg Outcome	5.587	5.126	4.353	5.587	5.126	4.353
Std Dev indep var	0.108	0.108	0.108	0.047	0.047	0.047
Commuting Zone FE	Yes	Yes	Yes	Yes	Yes	Yes
State-Year FE	Yes	Yes	Yes	Yes	Yes	Yes

Note: Standard errors clustered at the Commuting Zone level shown in parentheses.

Table A3—: Robustness: excluding independent voters

Outcome (log):	Total Matriculas		New	Renewed
	(1)	(2)	(3)	(4)
%Δ R/(R+D)	-0.782	-1.036	-0.362	-0.588
Vote Sh 2012-16 ∗ Post	(0.154)	(0.205)	(0.223)	(0.273)
Log Average Wage		0.167	0.219	0.290
		(0.128)	(0.140)	(0.178)
Secure Communities		-0.054	-0.017	-0.006
		(0.025)	(0.028)	(0.046)
Observations	4,716	4,644	4,644	4,644
Observations (CZs)	393	387	387	387
R-squared	0.968	0.978	0.974	0.963
Avg Outcome	5.574	5.587	5.126	4.353
Year FE	Yes			
Commuting Zone FE	Yes	Yes	Yes	Yes
State-Year FE		Yes	Yes	Yes

Note: Standard errors clustered at the Commuting Zone level shown in parentheses.

Table A4—: Robustness: controlling for lag of dependent variable

	Outcome: Log Matriculas		
	(1)	(2)	(3)
	Total	New	Renew
%Δ Repub	-1.011	-0.464	-0.591
Vote Sh 2012-16 ∗ Post	(0.178)	(0.169)	(0.253)
Log Average Wage	0.129	0.125	0.189
	(0.130)	(0.131)	(0.184)
Secure Communities	-0.055	-0.017	-0.006
	(0.025)	(0.026)	(0.046)
L.Total Matriculas (log)	0.062		
	(0.028)		
L.New Matriculas (log)		0.193	
		(0.033)	
L.Renewed Matriculas (log)			-0.030
			(0.023)
Observations	4,257	4,257	4,257
Observations (CZs)	387	387	387
R-squared	0.979	0.977	0.965
Avg Outcome	5.574	5.088	4.413
Commuting Zone FE	Yes	Yes	Yes
State-Year FE	Yes	Yes	Yes

Note: Standard errors clustered at the Commuting Zone level shown in parentheses.

Table A5—: Robustness: PPML estimates

	Outcome: Matriculas (per 100 residents)	
	(1)	(2)
	Total	Total
%Δ Repub	-0.540	-0.778
Vote Sh 2012-16 ∗ Post	(0.145)	(0.179)
Log Average Wage		0.053
		(0.134)
Secure Communities		-0.057
		(0.028)
Observations	8,436	8,412
Observations (CZs)	703	701
Pseudo R-squared	0.261	0.266
Avg Outcome	0.106	0.106
Year FE	Yes	
Commuting Zone FE	Yes	Yes
State-Year FE		Yes

Note: PPML estimates. Outcome is total matriculas per 100 residents in 2008. Standard errors clustered at the Commuting Zone level shown in parentheses.

B. DATA VALIDATION

In this Appendix, we validate the MCAS data by documenting their consistency with commonly used data sources. We perform three comparisons: with the American Community Survey (ACS), both over time and across destination areas in the US, and with the Mexican Censo, across origin location in Mexico.

First, we compare the evolution over time, distinguishing between all Mexican-born immigrants arrived in the past 5 years in the ACS, and those likely unauthorized using the Borjas and Cassidy (2019) method. We focus on new matriculas because, unlike renewals, they can be compared with the newly arrived in the ACS. Figure B1 shows that, while the Matriculas data underestimate overall Mexican immigration relative to the ACS data, the levels and the trends are very similar when focusing on likely unauthorized immigrants. This pattern is consistent with matriculas being a useful form of identification for undocumented immigrants, who usually do not have a passport, but not for documented immigrants.

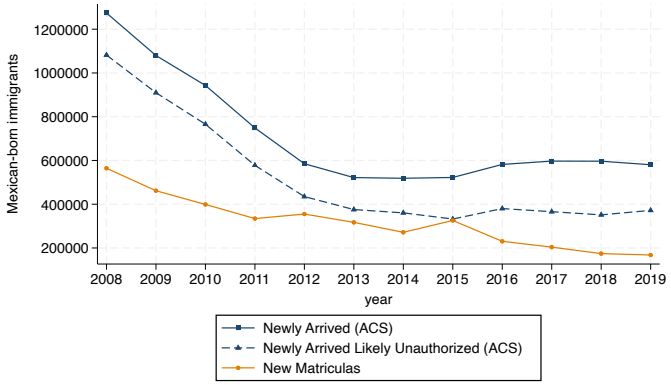
Second, we compare the distributions across Commuting Zones (CZs). Table B1 shows that the MCAS tracks well the inflows in the ACS data. Consistent with the time-series, the correlation is stronger with likely undocumented immigrants in the ACS than when considering all Mexican-born individuals.

Last, we compare the flows at the origin-level, across Mexican municipios, using the Mexican censos relative to the periods 2005-2010 and 2015-2020 (Table B2). The distributions across origin areas are highly correlated, despite the slightly different time periods.

References

Borjas, G.J. and Cassidy, H., 2019. The wage penalty to undocumented immigration. Labour Economics, 61, p.101-757.

Figure B1. : MCAS vs ACS: Newly Arrived Mexican-born, All vs Likely Unauthorized



Note: Source: Matrículas Consulares de Alta Seguridad (MCAS) and American Community Survey (ACS).

Table B1—: MCAS and ACS Mexican-born working age (15-64) and low skilled population, 2008-2019

	New cards		Log New cards	
	(1)	(2)	(3)	(4)
	Newly Arrived Mexican-born ACS	Newly Arrived Likely Unauthorized Mexican-born ACS	Newly Arrived Mexican-born ACS	Newly Arrived Likely Unauthorized Mexican-born ACS
Number of New Matriculas	1.551	1.503	0.031	0.114
	(0.139)	(0.092)	(0.038)	(0.035)
Observations	8433	8580	6201	5832
R^2	0.933	0.903	0.749	0.755
Year FE	Yes	Yes	Yes	Yes
CZ FE	Yes	Yes	Yes	Yes

Note: All regressions include municipio and year fixed effects. Robust standard errors are shown in parentheses.

Table B2—: MCAS and Mexican Emigration 2005-2010 and 2015-2020

	New Matriculas		Log New Matriculas	
	(1)	(2)	(3)	(4)
	Emigrants	Emigration Rate	Log Emigrants	Log Emigration Rate
Number of New Matriculas	0.045	0.139	0.239	0.462
	(0.018)	(0.014)	(0.017)	(0.015)
Observations	18152	18152	14702	14702
R^2	0.719	0.502	0.829	0.911
Year FE	Yes	Yes	Yes	Yes
Municipio FE	Yes	Yes	Yes	Yes

Note: All regressions include municipio and year fixed effects. Robust standard errors are shown in parentheses.