IMMIGRATION IN SPAIN

Abstract

This work attempts to study the relationship between wages and different factors that represent the phenomenon of immigration. First, we analyse migration in the world economy and then we focus in more detail on immigration in Spain. To analyze the influence of the immigrants on the wages, we estimate a regression model where we included explanatory variables as unemployment rate, the number of immigrants and dummies. In doing so, we consider the annual wages of the communities of Spain. The results of these estimations allow us to know more about the relevance of the arrival of immigrants.

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INDEX

ILLUSTRATIONS

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1. INTRODUCTION

Since the advent of the global economic crisis, this has significantly affected the migration of all countries and continents. In Spain the economic crisis has also had major implications in many aspects and now this crisis is aggravated. In the last four years the crisis is changing consumer habits and life of the Spanish so serious and so deep that a clear majority are those who have seen their living conditions worsen; those who have been forced to modify, adapt or even eliminate, their basic needs or those who have had to dip into savings or even borrow money from family and friends to meet the current expenses. It is also of great importance within the Spanish economic crisis the change in migration flows.

In many of the works carried out in recent decades, it has been determined that immigrants arriving in a country are of great importance to time to see if there is a variation in salary. In most of the works studied, the authors come to a similar conclusion, as it is shown that the effect immigrants have on both wages and employment is zero or very small, although in some cases they tend to think that with the arrival of immigrants natives will lose their jobs and their wages will be greatly reduced, but this is not true as most of the immigrants on their arrival can only perform jobs where manpower is required, because they do not have the skills required to perform interactive tasks.

In our study, our main objective is to see how certain factors affect the wage sectors. We especially want to see the impact that has the arrival of immigrants to the country studied. We will measure the arrival of immigrants through the number of immigrants in the country studied. We can consider that it is a good approximation to know how many they have come, even if there is no proof of their entry into the country. For this analysis we will focus on seeing what happens with the salary in Spain, because it is a country which for years has been regarded as one of the largest recipients of immigrants from all over the world, in order to observe how some variables that seem relevant behave when analyzing the impact on wages.

Thus, in the second section we conduct an analysis of immigration. Firstly worldwide, then we analyze immigration more closely at European level and finally

we observe how immigration behaves in Spain. In the third section, we review the literature. We collect the most important ideas of the studies that have been done over the years in reference to the incident that has the arrival of immigrants. In the fourth section, we explain the databases and statistical sources that we used to obtain the data necessary to create the variables and perform the econometric model. In the fifth section, we explain the variables that we use in our model showing by performing table data from different sources and we estimate different regression models and see the main ideas that we can find. Finally, the conclusions try to summarize the most important insights we have gained over our work, both in the descriptive analysis and model estimation.

2. MIGRATION IN THE WORLD ECONOMY

Migration is the displacement, with transfer of normal residence of individuals from a place of origin to a destination, and involves traversing the boundary of a geographic division. Therefore, migration can occur both between different countries and within a country. This is studied both by demographics and the geography of the population.

Here we can distinguish between two types, depending on the point of view being studied:

- <u>Emigration</u>, from the point of view of the place or country where people go out. This is the departure of people from one country, region or place determined to go to another one.
- <u>Immigration</u>, from the point of view of the place or country the "migrants" arrive in. This is the entry of people from one country, region or determined place coming from other parts.

Among the reasons why people decide to start the so-called migration process consisting in migrating from their place of origin to a destination to which they move with the expectation to stay for a fixed period or permanently, you can highlight the following:

- <u>Political causes</u>: these relate to cases arising from the political crisis. Sometimes, many people who fear political persecution and revenge leave, or at least try, a country to take up residence in another in which these facts do not happen.

- <u>Socio-economic causes</u>: these are the root causes within any migration process. Most of the people who migrate do so for economic reasons and in their country there may be situations of unemployment and even hunger and poverty, by which they go in search of a better life, better working conditions and remuneration and in some cases they are only seeking to gain access to employment.
- <u>Cultural causes</u>: this type of causes are of great importance when deciding which country to emigrate, as they typically do not decide to go to a country with a culture completely different from theirs. Still another important factor to take into account is the educational opportunity.

The migration process began with the migration from Africa to Asia and then the rest of the world. These migration processes currently exist and are still very important for all the effects they entail especially in the labor market, in particular the effect on employment and wages, and also on the market of products in the country which migration occurs, that is, the country of destination.

On the one hand, according to the United Nations Commission on Population between 2010 and 2050 a drop in European working-age population of 20% is forecast while African will double. On the other hand, one can say that firstly the sociocultural changes enhance internal migration and subsequently long-range migration, including the international ones.

Finally, according the study "The number of international migrants in the world reaches 232 million (Population Data Nº2013 / 2)" done by the United Nations in reference to the number of immigrants in the world between 1960 and 2013, we can see that over the years these figures have increased considerably, from 78 million in 1960 to about 232 million, but with the economic crisis the unemployment rate for immigrants is higher than for natives, which means that in some cases migrants leave the country to which they emigrated to return to their origins. This can be best reflected in Figure 1. In addition, according to the United Nations, the main country with a larger number of immigrants is the United States with 45.8 million people compared to 5.2 million in the country with fewer immigrants, Ukraine. This can be seen in Figure 2.

In addition, finally it should be noted that currently almost half of international migrants are women (48%) and the majority (74%) are of working age (20-64 years old), while developed countries host a total of 136 million compared to 96 million who live in developing countries.

Figure 1: Immigrants in the world, 1960-2010
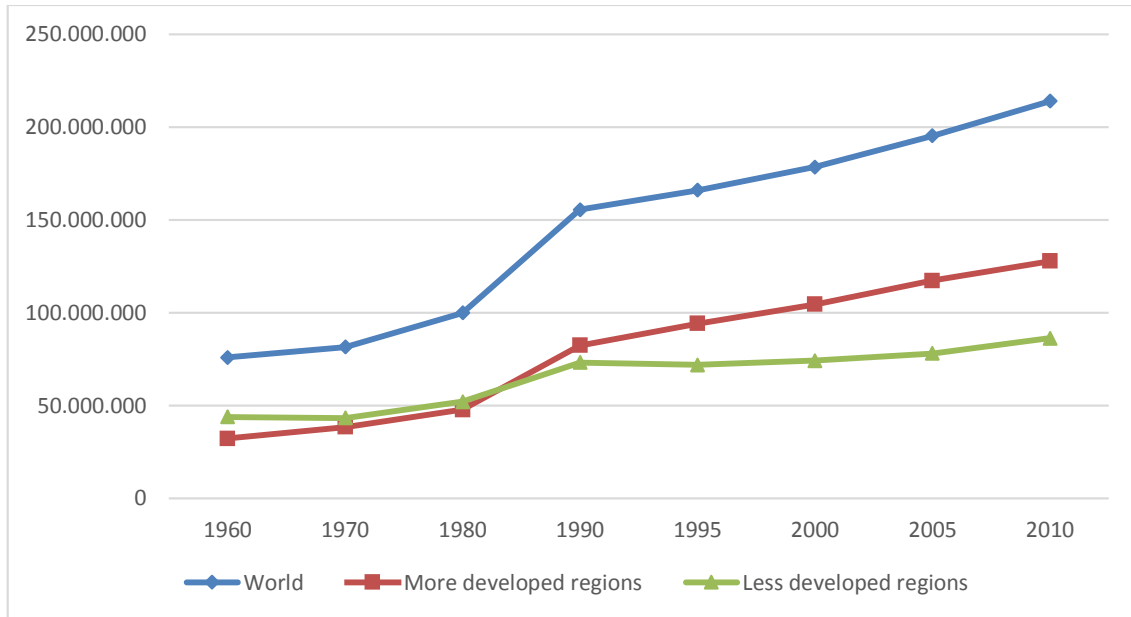
Source: United Nations (2011).

Figure 2: Countries with the highest number of international migrants 2013 (millions)
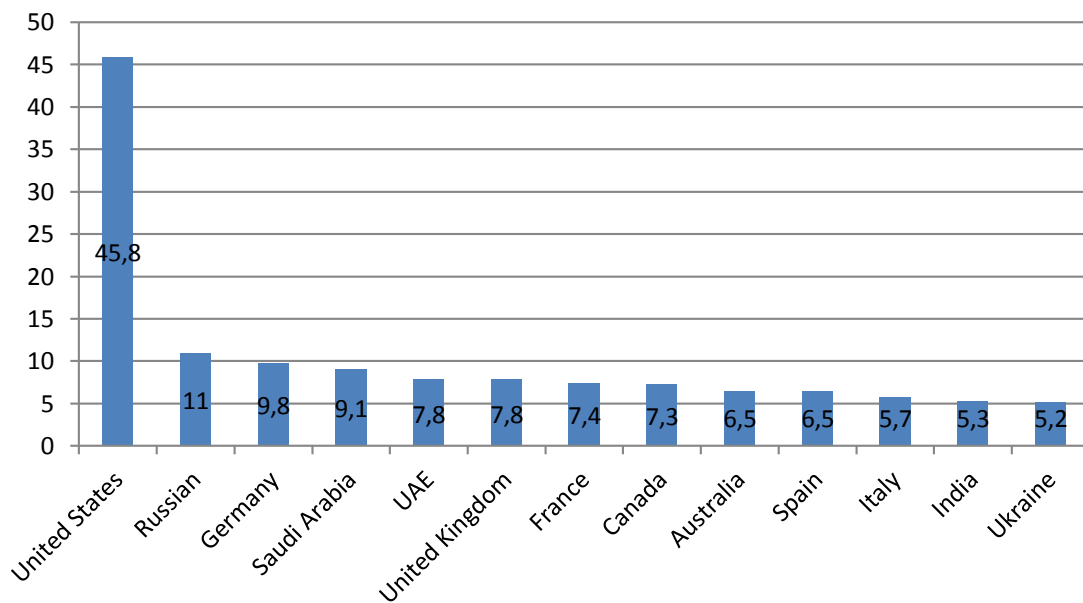
Source: United Nations (2013).

2.1. IMMIGRATION IN SPAIN

In Spain the immigration effect has been very important. In the case of Spain, it is a country that in a few decades is no longer generating emigration to be a recipient of migration flow. This began to occur from 1973 with the oil crisis, resulting in the return of many Spanish emigrants. The restoration of democracy coincided with a phase of relative balance in net migration balance, which lasted until mid-1990.

Since then, the Spanish economy begins to notice a strong growth in population due to the arrival of immigrants from other countries. In 2000, Spain had one of the highest immigration rates in the world surpassing the average US rate by far.

Currently, if we focus on seeing what the rate of net immigration of Spain is we see this only reaches 0.99%, ranking at No. 15 in the European Union. Also, it is noticeable that in absolute numbers Spain is the tenth country in the world which has more immigrants.

If we focus on observing what was the census was in 2007 before the start of the economic crisis, we see that 10% of the resident population in Spain was of foreign nationality, while since 2010, already entered in the crisis, is of about 13%.

Figure 3. Evolution of the percentage of foreign population (1986-2011)
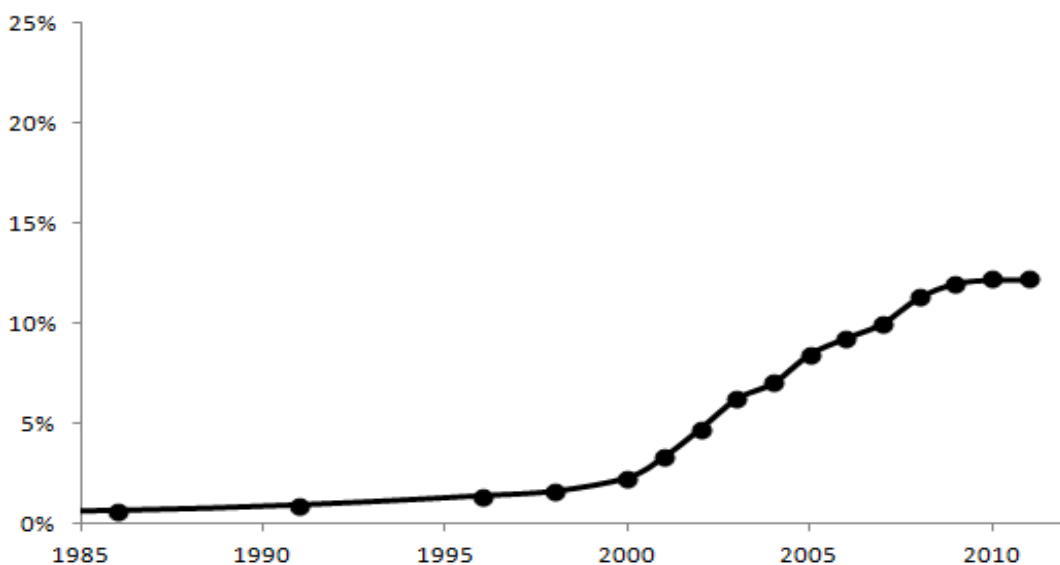
Source: National Institute of Statistics (2011)

Since 2010, according to data provided by the INE for the first time in our history a negative migration balance begins to occur, being in that year the decrease of approximately 42,675 people in absolute numbers, even though in that year there is a record of input of 360,704 new foreign immigrants. In 2013, the last year in which we have data from the INE, throws us some data of great importance because the migratory balance at that moment is very negative standing at the staggering number of 256,849, and that despite the entry register of 291,041 new foreign immigrants, the number of people who have decided to emigrate, leaving Spain to destinations abroad, is 547,890. Of all immigrants from abroad, 33,393 persons (11.5% of the total) has Spanish nationality and the remaining 257,648 are foreigners. As for the emigration of 547,890 people who went abroad 79,306 (14.5% of the total) were Spanish and the rest of the migrants, 468 584 were foreigners.

In relative terms, between 2012 and 2013 immigration has experienced a decline of 4,3 % while emigrations has experienced an increase of 22,7 %. This can be seen in the chart below.

Figure 4. Evolution of migration in Spain (2009-2013)
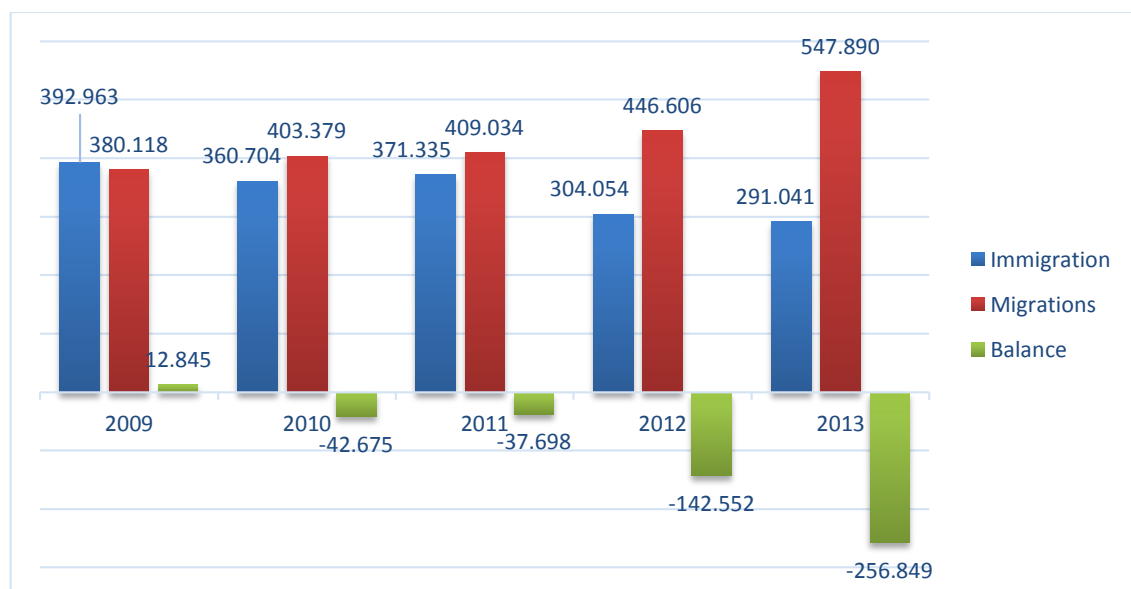
Source: National Institute of Statistics (2014).

This decline is because many of these people lose their jobs, as more and more the crisis that suffers Spain is increasingly noticeable, and are forced to leave and

seek new opportunities in other countries. In addition, the apparent decrease in the number of citizens from outside the EU must also be the number of nationalizations carried out in 2011, disappearing in this way from foreign tables of INE.

As for the distribution of immigration in Spain, the foreign population tends to be concentrated in areas most in need of labor, since as we have seen in the articles that we will discuss later, immigrants upon arrival will develop manual tasks since they do not have the same skills as the natives, such as for example the language.

The geographic distribution of immigrants also depends largely on their nationality, but the provinces in which more immigrants are divided are Madrid, Barcelona and Alicante.

As the most representative nationalities in Spain in 2012 and 2013, they are Romanian, Moroccan and British, among others. As for Romania, almost half of them live between Madrid and Castellon; while the Moroccans are the largest colony in Cataluña and Andalucia.

Figure 5. Immigration of foreign population by nationality 2012 to 2013
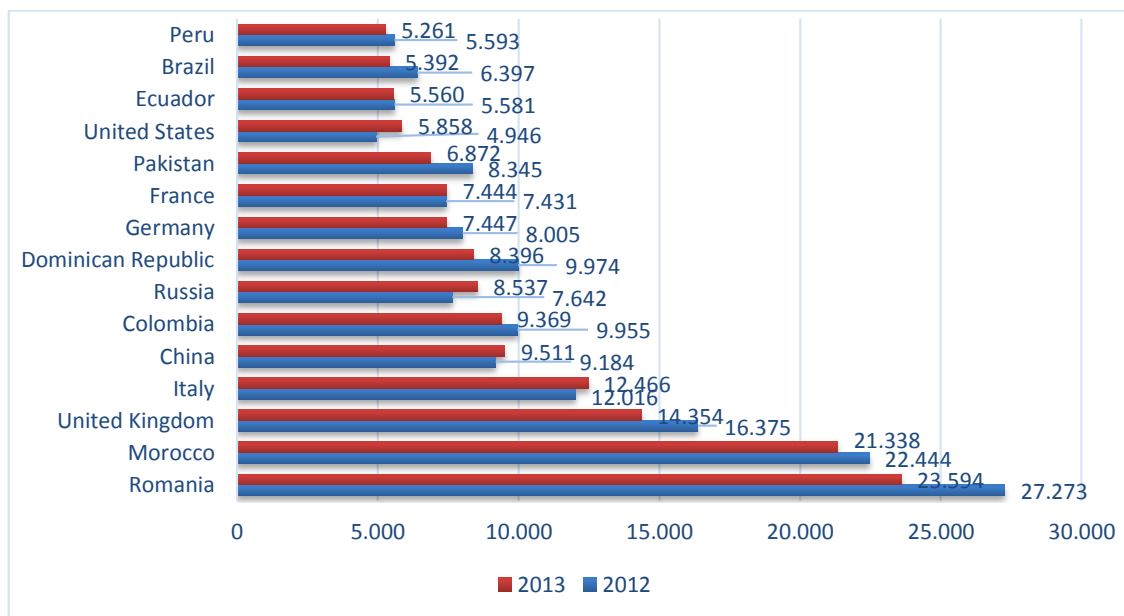
Source: National Institute of Statistics (2014).

3. LITERATURE REVIEW

Regarding immigration, this is an issue that is very important in all countries and is for this reason that many authors have studied what effects the arrival of immigrants have on employment and wages of natives in each country studied.

The first to study the assimilation of wage income was Chiswick (1978) who found an assimilation rate of about 2% annually for the United States, indicating that an initial 30% pay gap would disappear only when the immigrant had 15 years of residence in the host country. Thus, we can conclude that this wage gap will just get to be reduced over the years as it is slowly the way that immigrants are adapting to knowledge and adquiring new skills and abilities in the host country.

Among the different studies analyzed we can highlight the work "Assimilation of immigrants in Spain: a longitudinal analysis" of Mario Izquierdo, Aitor Lacuesta and Raquel Vegas (2009). This work tried to explain the behavior of the difference in wages between immigrants and natives, using longitudinal data, being these authors the first to use this data to analyze this effect. To analyze the effects they take into account the years living in the country, experience, education and dummy variables to measure effects on preferred groups as explanatory variables in the equation. Furthermore, in this work the fact that immigrants are usually found in the most prosperous cities and in which sectors are growing is shown, which is usually attributed to the fact that migrants are more mobile than natives. Also, it shows that at the time of the entry of immigrants the wage gap with natives is quite large because the former do not have the same skills than the latter in the country studied.

The article "The labor market impact of immigration in western Germany in the 1990s" by Francesco D'Amuri, Gianmarco I.P. Ottaviano and Giovanni Peri (2010), is a work in which they study the impact of new arrivals on the labor market in the case of Germany in the period between 1987 and 2001. The first part of this work focuses on seeing what the effects on employment are. Here it is shown that the arrival of new immigrants has a negative impact on employment of older immigrants (residence of more than five years) due to the existence of wage rigidities, i.e., when 10 new immigrants find work in Germany 3 -4 old immigrants lose their jobs. But instead, the impact on employment of natives is non-existent; therefore, new immigrants will not displace natives from their jobs.

On the other hand, in studies on the effects of immigration, a major article we highlight is the article "Complements or Substitutes? Task of specialization by gender and nationality in Spain" Catherine Amuedo-Dorantes and Sara de la Rica (2011), as this is one of the works which tells us that immigrants have no impact on employment and a very small effect on the wages of natives who are Spanish. Furthermore, in this case immigrants are not perfect native subtitutes because although they have the same level of education, their skills are different and therefore immigrants devote to manual jobs and the natives devote to jobs in which the language is essential.

Over the years various investigations have been done to study the way the inflow of immigration affected, which helps us to draw general conclusions about the influence of immigrants on the wages and employment of natives and, in some cases, of old immigrants. This is because at the arrival of new immigrants what interests most to people already living in the host country is to see how they will be affected, because they are afraid of losing their jobs or see their salary reduced. There are different kinds of studies where this issue is discussed, as is the work of Francesco D'Amuri, Gianmarco I.P. Ottaviano and Giovanni Peri (2010), discussed above. This can be explained considering that immigrants often take jobs for which labor is required and natives work where interactive communication is required because the knowledge and skills you may have are not the same. Therefore, new immigrants initially begin their work experience performing manual tasks that are mostly occupied by the old immigrants, since, as noted in the work of Mario Izquierdo, Aitor Lacuesta and Raquel Vegas (2009) is in the course of the years they will acquire the skills of the host country. In the second part of the work, they focus on seeing what the effect on wages is. Hence the importance of the fall of the Berlin Wall is reflected, since this phenomenon and others have helped highly educated workers from East Germany to move to West Germany causing wages of old highly educated immigrants decrease, while the rest immigrants of Europe has a more balanced effect. In short, we can say that new immigrants have contributed to a slightly decrease in the wages of old immigrants. While in the case of the natives, new immigrants were not penalized in terms of wages, if not actually making a positive influence on native workers with low education experienced an increase in their salaries.

Another work that was done later studying how the inflow of immigrants affects to native unemployment is "The impact of unemployment of immigration in OECD countries," being the authors Sebastien Jean and Miguel Jimenez (2011) but in this

case it is studied taking into account data from men to the member countries of the OECD in the period from 1984 to 2003. This is based on a comparative analysis between countries, level of skills and a global approach. In addition, another objective is to see what is the role of product policies and labor market adjustment of the economy to immigration flows. After making the estimates, we find that immigration may have a temporary impact on unemployment of native depending on the policy framework, but no long-term effect.

Another factor of great importance in this work is the geography, since immigration will not affect equally to a region rather than to another, but the impact is generally weaker in smaller geographical areas. This could be since the internal migration of natives also occurs in all regions or because immigrants tend to move to areas where jobs and wages are stronger. Furthermore, the results show that an inflow of 10% of the labor force reduces the wages of natives by 3-4%.

The massive inflow of immigrants, in general, is due to lower transportation costs and information, as well as differences of persistent income or growing among OECD countries in development and in the context of strong demographic growth in developing countries. This partly explains the increase in migratory pressure from developing countries to developed countries. Developed countries are increasingly competing to attract skilled immigrants, although the upward trend in the share of immigrants has been more pronounced for low-skilled jobs and not for more skilled workers, with the exception of Ireland.

Here, the results suggest that the impact of immigration on employment of natives in the first stage is considered as temporary and delayed positive, disappearing after 3-5 years; in a second stage it is considered as negative temporary and delayed impact, since immigrants on arrival first enter the market of products, and consumers, and later in the labor market. Thereby thia rapidly drives to the demand for labor, but the labor supply increases progressively, but eventually there is no permanent impact.

In the same year, it was done the work "Rethinking the focus area: Immigrants and the labor market in California," in which the author investigates how immigration affects the labor market in the case of California for the period 1960-2005, being the author Giovanni Peri (2011). The main conclusion in this article is that immigrants and natives with the same education and experience are not perfect substitutes, because if immigrants are specifically dedicated to performing manual tasks, native specialize in the performance of communication tasks and therefore

we can say that immigrants and natives are complementary. The second conclusion, as above discussed, is that the inflow of immigrants does not imply any effect on wages and employment, since the problem that immigrants can displace natives of their work is minimal, because immigrants undertake manual tasks and natives specialize in interactive tasks. Therefore, we can conclude that the arrival of immigrants has a positive effect for California. The ones that will compete will be the Immigrants with each other for the same work, for manual tasks, while natives will benefit because they will have a salary increase as they will no longer have to compete with immigrants since they are devoted to interactive tasks.

Finally, there are two jobs that I would highlight. Both are dedicated to see how it affects the inflow of immigrants to employment and salary in Spain, but from different points of view.

The first is the article mentioned above from the authors Catherine Amuedo-Dorantes and Sara de la Rica (2011), in which an unskilled immigrant will not apply for the same job as a native masters the language and the other does not. That is why immigrants tend to engage in manual labor and natives in interactive tasks. Therefore, we can say that foreign workers are not perfect substitutes for native workers with similar education.

Furthermore, in this case the women are the most affected by the massive influx of immigrants since they keep the job less time due to factors such as motherhood, therefore this will be the busiest for immigrants.

The second is the article "How very open economies adapt to the large influx of immigrants? Evidence of the Spanish "regions of the authors Libertad González and Francesc Ortega (2011), which studies how open economies adjust to large immigration flows. In the case of the Spanish regions we can observe that immigrants do not have no impact on wages and employment since the arrival of immigrants leads the native workers to change their hand jobs by interactive ones.

In addition, although it has been shown that in this case immigrants and natives can be perfect substitutes because the vast majority of workers arrives from Latin America or other countries where their native language is relatively close to Spanish, this does not affect natives scrolling of their work because the newcomers at first are devoted to works from non-tradable industries such as construction, domestic service, etc.

One of the main conclusions is that immigration has different effects on employment and wages for each country that is studied and whether immigrants and natives can be considered perfect substitutes or complementary. Another important conclusion is that the absence of border barriers greatly facilitates the movement of immigrants who move from their country of origin to another in which the economic conditions are better and where they can find work to gradually improve its economy, whether engaged in manual labor jobs, since they have easier access to these countries than others.

In most articles ordinary least squares are used, although Least Squares are also used in two stages, Fixed effects, instrumental variables, among others.

4. STATISTICAL SOURCES REVIEW

The Labour Force Survey provides estimates of employment and unemployment which are among the most timely and important measures of performance of the Spanish economy and was first published in 1964 to satisfy a need for reliable and timely data on the labour market. It is a sample survey every three months whose purpose is to find out the characteristics of the resident population in the country in relation to the labor market (employed, unemployed, active, inactive) and get classifications of these categories. This type of survey allows comparison with data from other countries and that the definitions and criteria used are consistent with those set by international bodies.

Here the survey units are of two types:

-Of Sampling: The primary units are the census sections and the last units are houses.

-Of Analysis: The units of analysis are the houses and people.

In our case, the data used is the economically active population and the economically occupied. The economically active population is the group of people aged 16 or over who supply labor for the production of economic goods and services or who are available to join this production. Economically occupied population is formed by people who have a job during the reference week working for others or have been active on their own.

The Municipal Register is the administrative register of registered residents of the municipality. Its data constitutes proof of residence and habitual residence. Registration is required for each of the persons resident in Spain; such registration must include the name, address, gender, number of national identity, nationality and date of birth. The body responsible for training, maintenance, and custody of the Municipal Register corresponds to the City, spreading the data annually. Finally, it is noted that one of the existing problems regarding the LFS is time, since the LFS is more regular, and the delay in the transaction, due to the size of the Register, is greater and It is made by the individual.

In our case, the data used is based on immigrant population depending on the nationality of every foreign resident in the municipality.

If we focus on comparing the data obtained by the Labour Force Survey and the Municipal Register, we see that when considering the number of immigrants in each province we can verify that the data obtained by different sources studied are not the same. This difference may be due to the fact that in most cases when an immigrant comes back to his country, in the autonomous community in which he is listed as registered he has not been unsubscribed and therefore still appears as a resident, ie, thus he remains part of the Register because the data is updated each year. This problem does not occur with the Labour Force Survey as this statistical source is updated on a more regular basis, allowing to take a more comprehensive control. For example, in Valencia the total number of immigrants according to the Register is 732,525 while according to LFS is 641,800.

The difference between these sources is also found in the purpose and periodicity. In the case of the Labour Force Survey, its end is to find out the characteristics of the resident population in the country in relation to the labor market (employed, unemployed, active, inactive) and obtaining classifications of these categories, while in the case of Municipal Register its purpose is purely administrative, as only interested to get a grip of the people registered in every community, proving residence in a home, regardless of their employment status. As for the frequency, data collection is done by the LFS every three months while the Municipal Register is performed every twelve months or when an individual is born, dies or changes residence.

Therefore, when concerning the choice of statistical sources we should take into account that the Labour Force Survey data provides the most recent population, gives us a detailed picture of the employment situation and the data is obtained by

a two-stage sampling, while the Municipal Register does not provide as recent information or gives us a view on the employment situation.

4.1. DATABASES AND STATISTICAL SOURCES

To form our database we have used different statistical sources. The dependent variable, wages by economic sectors of the autonomous communities of Spain, (Wage), we have obtained it from the databases of the National Institute of Statistics, and it represents the average wage by sector for each region together without distinguishing between natives and immigrants. On the other hand we have the unemployment rate for each autonomous community of Spain, which is expressed in percentages. The source of this data is the National Statistics Institute (NSI) and the database used is Labour Force Survey (LFS).

Another independent variable we use in our work is the independent variable the number of immigrants in thousands of people. For this variable, the data source we used is the NSI and the database used is the LFS and the Municipal Register, because on one hand we have the number of active immigrants and busy and on the other hand, the number of immigrants depending on whatever country of origin is.

5. ECONOMETRIC ANALYSIS

5.1. ESTIMATION METHOD

In our study, our main objective is to see the impact some variables have in the average wages of each autonomous community in Spain. Our equation is:

$$W_{ijt} = \beta o + unemploy_{it}\beta_1 + immig_{it}\beta_2 + D\_CCAA_i\beta_3 + D\_year_t\beta_4$$

$$+D\_sector_j\beta_5 + v_{ijt}$$

Where *wage (W_{ijt})* is our dependent variable and represents the average wages of Spain, in particular, each of the autonomous regions that make up the country for each sector and period t, in thousands of euros. The data obtained are represented in annex I.

The independent variable *unemploy* represents the unemployment rate as a percentage of each region for each period t. This variable has been created with the data shown in annex II.

The independent variable *immig* represents the number of immigrants, thousands of people there in the communities of Spain for each period t. In addition to the variables mentioned above, also we add *dummies CCAA* independent variables that are created and being the decrease or increase of the average wage of each community to the community taken as a basis. The independent variable *dummy year* represents the increase or decrease of the average wage for wages obtained for the base year. And finally, the *dummy sector* indicates whether the average salary in the sector in which we are suffering an increase or decrease from the sector taken as a basis.

In the case of the independent immigrant variable, the data we have of this variable has been obtained from different sources; on the one side from the LFS the data we have obtained are the number of active immigrants and employed immigrants. This data can be seen in annex III; and on the other side from the municipal census we have obtained the number of immigrants by their source of origin. These data are shown in annex IV. Since we have data on immigrants from different points of view, we will take different models, first data from LFS, without taking into account the data of the immigrants regarding their origin and then we will delete data of immigrants because of their job situation in order to make models with the Census data.

This will be our main model, but we will add some variables to enrich the study and see how Spanish wages behave in each community with the introduction of these variables. Once done the estimation for this model, we will remove both EPA immigrant variables and immigrant variables of the Municipal Register and we will add a new variable that represents the number of assets for each of the sectors immigrants. These variables are as follows: immig_act_D_ind for active immigrants in each community to the industry sector, immig_act_D_cons for active immigrants in each community for the construction sector and immig_act_D_serv for active immigrants for each service sector.

5.2. RESULTS OF THE ESTIMATION

In this section we will make different estimations in order to observe and to analyze the different results. As we have developed along the work, the migratory movement between countries is very important for the economy of a country. For this reason we want to see what incidence has the arrival of immigrants from around the world in the salary. We analyze the area of Spain. Our analysis focuses on seeing what effect the arrival of immigrants from different backgrounds has on the salary in Spain. We will use the salary for a number of years, in this case will be from 2008 to 2012, and the wage for certain sectors, in this case are industry, construction and services, and as wages for certain regions.

As we have previously explained, to estimate our regression model we will use pooled OLS, because as this is the best estimator that adaptes our data. Our data is formed by 255 observations and 17 cross-sectional units, corresponding to the 17 autonomous communities in Spain section.

Table 1: Estimation results.

Model / Variable	1	2	3	4	5
Const	25193.0	23259.1	20430.6	24905.8	24905.8
Unemploy	32.551 (59.507)	8.932 (58.157)	9.190 (63.026)	32.551 (57.780)	32.551 (57.780)
Immig_Act	-0.009 (0.005)				-0.007 (0.005)
Immig_Occu		-0.004 (0.003)			
Immig_EU			-0.002 (0.013)		
Immig_Non EU			0.078 (0.109)		
Dummy_09	557.745 (407.327)	561.924 (407.765)	614.196 (411.292)	557.745 (395.508)	557.745 (395.508)
Dummy_10	843.861 (512.254)	893.767* (509.031)	960.123* (512.202)	843.861* (497.391)	843.861* (497.391)
Dummy_11	1094.82* (610.759)	1190.00** (601.815)	1271.42** (607.375)	1094.82* (593.038)	1094.82* (593.038)
Dummy_12	835.88 (814.958)	1026.25 (792.871)	1122.76 (809.470)	835.88 (791.313)	835.88 (791.313)
Dummy_cons	-2621.67*** (156.054)	-2621.67*** (156.187)	-2621.67*** (157.024)	-2073.48*** (204.767)	-2073.48*** (204.767)
Dummy_serv	-2969.17*** (156.054)	-2969.17*** (156.187)	-2969.17*** (157.024)	-2655.79*** (204.767)	-2655.79*** (204.767)
Immig_ind				-0.007 (0.005)	
Immig_cons				-0.010* (0.0056)	-0.002*** (0.0006)
Immig_serv				-0.009* (0.0056)	-0.001** (0.0006)
R^2	0.898	0.898	0.897	0.905	0.905
Number of observations	255	255	255	255	255

Note: In parenthesis we report the heteroskedasticity-robust standard errors. * means significant at 10%; ** at 5%: *** at 1%.

The first estimated regression model gives us important results. In this model, none of the variables are statistically significant except the dummy we create for each region representing the increase or decrease of the average wage in a community and creating the dummy variable for each sector which represents the increase or decrease in wages medium in a sector.

Regarding the variable of immigrants, we see that these have no effect on the average wage of people, i.e, it is not significant because its p-value (0.1114) is higher than the level of significance. This variable is consistent with economic theory, as an immigrant arrival does not opt for the same job than a native, but they will develop manual tasks because they have the skills required to perform interactive tasks.

Table 2: Estimation results for dummies regions.

Dummy_cc2	-1225.09	325.74	2665.71	-1225.09	-1225.09
	(1756.73)	(1043.16)	(2448.15)	(1705.76)	(1705.76)
Dummy_cc3	-571.293	1480.52	4070.58	-571.293	-571.293
	(2166.04)	(1113.68)	(2965.20)	(2103.19)	(2103.19)
Dummy_cc4	-2256.60	-795.570	1391.11	-2256.60	-2256.60
	(1539.19)	(818.342)	(2180.89)	(1494.53)	(1494.53)
Dummy_cc5	-4297.97***	-2901.27***	-968.903	-4297.97***	-4297.97***
	(1351.70)	(594.102)	(1915.70)	(1312.48)	(1312.48)
Dummy_cc6	-2726.38	-683.777	1736.95	-2726.38	-2726.38
	(2222.43)	(1212.66)	(2984.60)	(2157.95)	(2157.95)
Dummy_cc7	-2597.06	-1002.86	1416.35	-2597.06	-2597.06
	(1774.21)	(1015.40)	(2476.68)	(1722.73)	(1722.73)
Dummy_cc8	-3361.45**	-1878.29**	302.327	-3361.45**	-3361.45**
	(1540.75)	(772.074)	(2217.50)	(1496.04)	(1496.04)
Dummy_cc9	7092.25***	4974.48***	1932.82	7092.25***	7092.25***
	(2138.60)	(1030.20)	(2913.69)	(2076.55)	(2076.55)
Dummy_cc10	27.0716	-472.744	-2175.85	27.0716	27.0716
	(674.296)	(521.195)	(1938.02)	(654.732)	(654.732)
Dummy_cc11	-5910.92***	-3627.90***	-921.689	-5910.92***	-5910.92***
	(2222.38)	(923.510)	(3066.75)	(2157.90)	(2157.90)
Dummy_cc12	-4011.59**	-2179.16**	296.902	-4011.59**	-4011.59**
	(1982.49)	(1081.01)	(2780.93)	(1924.97)	(1924.97)
Dummy_cc13	9261.73***	7593.11***	6341.36***	9262.73***	9262.73***
	(1969.42)	(1151.44)	(898.185)	(1912.28)	(1912.28)
Dummy_cc14	-2962.48**	-1500.34**	192.538	-2962.48**	-2962.48**
	(1494.71)	(728.672)	(2624.70)	(1451.34)	(1451.34)
Dummy_cc15	610.131	2495.95**	4945.45*	610.131	610.131
	(2126.44)	(1239.28)	(2894.49)	(2064.74)	(2064.74)
Dummy_cc16	3109.57	4704.83***	6932.36**	3109.57*	3109.57*
	(1889.20)	(1191.18)	(2788.88)	(1834.39)	(1834.39)
Dummy_cc17	-2703.68	-665.836	1911.48	-2703.68	-2703.68
	(2185.86)	(1157.41)	(2953.74)	(2122.44)	(2122.44)

Note: In parenthesis we report the heteroskedasticity-robust standard errors. * means significant at 10%; ** at 5%: *** at 1%.

Regarding the dummies created for each of the regions to analyze the increase or decrease of the means for each of the communities wages, which are statistically

significant as shown in the table specified above are those for Dummy_cc05 (Canary Islands) and Dummy_cc11 (Extremadura) which shows that the average salary in these communities are much lower than the average salary of Andalusia autonomous community base. They are also statistically significant the Dummy_cc09 (Catalonia) and Dummy_cc13 variables (Madrid) which shows an increase of the average wage of these communities with respect to the average wage of Andalusia.

As for the Dummy_cons and Dummy_serv Variable these indicate that the average wage of people to these sectors in particular are much lower than for the industrial sector, based sector. This gives us a very important idea that fits with economic theory since those sectors in which no skill is required as language, education, etc., the tasks to be performed by persons who are to perform will be manual and therefore , wages to be received will be lower than those who perceive a person who performs interactive jobs.

To find out what the new salary would be, it should have to be subtracted from the constant representing the increase / decrease of the dummy. For example, in the first model wage service sector decreases compared to the industry in 2,621.67, and with the average salary of EUR 22,223.83 services sector.

Therefore in this model as in the studied subsequently we have also created a dummy variable for each of the years to analyze increasing or decreasing means for each of the average year wages. We obtain these results from the first model.

As we have said, from the one model we included four variables of time, representing for example; the increase or decrease of the average salary for 2009 (Dummy_09) compared to 2008, the increase or decrease of the average salary for 2010 (Dummy_10) compared to 2008, etc. To analyze these variables we have to consider important ideas. The first is the period which represents a few years where Spain is immersed in a serious economic crisis. This can affect both this variable as all data collected and cause some distortions or different behaviors of the variables.

In none of the estimated models significant changes are seen in the coefficients of the variables. Although, it is observed that the constant is significant with respect to a model in which no dummies are included, but this is not a change that brings us great ideas.

As we can see, throughout the study of other models, significant variables are virtually the same except when we distinguish immigrants by their country of origin. Corresponding to the sectors dummies variables are always statistically significant, but in relation to the dummies of each region in the case of the model in which the variables are Immig_UE and Immig_Non_UE only have significance the variable to the Madrid and sector dummies.

When checking with previous models that immigrants have no effect on wages, they have created new variables Immig_ind, Immig_cons and Immig_serv, but as shown in the model 4 are not statistically significant. We only get Immig_cons that that variable is significant in the model 5 where we eliminate Immig_ind to introduce Immig_act. Interpreting this variable we see that the salary for active immigrants in the construction sector will be less than the salary active migrants can get in the industry sector.

Table 3: Estimation result in logarithms

Model / Variable	1	2	3	4	5
Const	10.684	11.186	11.105	10.633	10.633
Log Unemploy	-0.038 (0.056)	-0.082 (0.069)	-0.045 (0.057)	-0.038 (0.055)	-0.038 (0.055)
Log Immig_Act	-0.045 (0.079)				-0.040 (0.077)
Log Immig_Occu		-0.076 (0.065)			
Log Immig_EU			-0.008 (0.092)		
Log Immig_Non EU			-0.084 (0.085)		
Dummy_09	0.053* (0.028)	0.065** (0.030)	0.061** (0.030)	0.053* (0.027)	0.053* (0.027)
Dummy_10	0.074** (0.034)	0.088** (0.037)	0.085** (0.038)	0.074** (0.033)	0.074** (0.033)
Dummy_11	0.092** (0.039)	0.106** (0.041)	0.108** (0.044)	0.092** (0.038)	0.092** (0.038)
Dummy_12	0.092* (0.048)	0.108** (0.050)	0.114** (0.055)	0.092* (0.046)	0.092* (0.046)
Dummy_cons	-0.116*** (0.006)	-0.116*** (0.006)	-0.116*** (0.006)	0.071 (0.068)	0.071 (0.068)
Dummy_serv	-0.128*** (0.006)	-0.128*** (0.006)	-0.128*** (0.006)	-0.162** (0.068)	-0.162** (0.068)
Immig_ind				-0.040 (0.077)	
Immig_cons				-0.056 (0.077)	
Immig_serv				-0.037 (0.077)	
R^2	0.903	0.903	0.903	0.908	0.908
Number of observations	255	255	255	255	255

Note: In parenthesis we report the heteroskedasticity-robust standard errors. * means significant at 10%; ** at 5%: *** at 1%.

All models we have made are now in logarithms, so the coefficient of the independent variable is the estimate of the dependent variable with respect to the independent variable elasticity. The first estimated regression model gives us

important results. In this model, as above, none of the variables are statistically significant except the dummy we create for each region representing the increase or decrease of the average wage in a community and creating the dummy variable for each sector representing increase or decrease of the average wage in the sector.

Regarding the variable of immigrants, we see that this variable taking logarithms also has no effect on the average wage of people, i.e., is not significant because its p-value (0.5695) is greater than the significance level. This variable as before remains coincident with the economic theory, as the immigrant upon arrival will not opt for the same job as a native.

Table 4: Estimation result in logarithms for dummies regions

Dummy_cc2	-0.034	-0.098	-0.174	-0.034	-0.034
	(0.114)	(0.114)	(0.220)	(0.112)	(0.112)
Dummy_cc3	-0.029	-0.128	-0.199	-0.029	-0.029
	(0.211)	(0.190)	(0.359)	(0.206)	(0.206)
Dummy_cc4	-0.067	-0.110	-0.179	-0.067	-0.067
	(0.088)	(0.082)	(0.171)	(0.087)	(0.087)
Dummy_cc5	-0.149**	-0.172***	-0.225*	-0.149**	-0.149**
	(0.066)	(0.053)	(0.121)	(0.064)	(0.064)
Dummy_cc6	-0.143	-0.254	-0.230	-0.143	-0.143
	(0.234)	(0.213)	(0.345)	(0.229)	(0.229)
Dummy_cc7	-0.094	-0.159	-0.246	-0.094	-0.094
	(0.116)	(0.115)	(0.232)	(0.114)	(0.114)
Dummy_cc8	-0.113	-0.158*	-0.218	-0.113	-0.113
	(0.088)	(0.083)	(0.168)	(0.086)	(0.086)
Dummy_cc9	0.169***	0.169***	0.182***	0.169***	0.169***
	(0.054)	(0.038)	(0.054)	(0.053)	(0.053)
Dummy_cc10	-0.0395*	-0.044**	0.001	-0.039*	-0.039*
	(0.023)	(0.021)	(0.055)	(0.023)	(0.023)
Dummy_cc11	-0.263	-0.363*	-0.499	-0.263	-0.263
	(0.233)	(0.201)	(0.414)	(0.228)	(0.228)
Dummy_cc12	-0.167	-0.243*	-0.333	-0.167	-0.167
	(0.152)	(0.143)	(0.290)	(0.149)	(0.149)
Dummy_cc13	0.255***	0.255***	0.228***	0.255***	0.255***
	(0.054)	(0.042)	(0.039)	(0.052)	(0.052)
Dummy_cc14	-0.090	-0.130*	-0.162	-0.090	-0.090
	(0.082)	(0.076)	(0.180)	(0.081)	(0.081)
Dummy_cc15	0.017	-0.079	-0.117	0.017	0.017
	(0.187)	(0.178)	(0.314)	(0.182)	(0.182)
Dummy_cc16	0.129	0.053	-0.005	0.129	0.129
	(0.133)	(0.136)	(0.270)	(0.130)	(0.130)
Dummy_cc17	-0.127	-0.235	-0.277	-0.127	-0.127
	(0.218)	(0.202)	(0.348)	(0.214)	(0.214)

Note: In parenthesis we report the heteroskedasticity-robust standard errors. * means significant at 10%; ** at 5%: *** at 1%.

Regarding the dummies created for each of the regions to analyze the increase or decrease of the average wage for each of the communities wages, which are statistically significant as shown in the table specified above are those corresponding to the Dummy_cc09 variables (Catalonia) and Dummy_cc13 (Madrid) which shows an increase of the average wage of these communities with respect to the average wage of Andalusia. These variables are statistically significant as the p-value (0.0020 and 4.15 to 6, respectively) is less than the significance level α = 0.05 both when as α = 0.01. These variables indicate that the salary of the community of Catalonia has increased 0.16% respect to the salary of Andalusia and Madrid's salary has increased 0.25% from the salary of Andalusia.

As for the Dummy_cons and Dummy_serv Variable these indicate that the average wage of people to these sectors in particular are much lower than for the industrial sector, based sector. These variables are also significant because its p-value is less than the significance level (0.05 even 0.01). This, as before, gives us a very important idea that fits with economic theory as for people who are to perform manual tasks wages will be lower than those who perceive a person who performs interactive jobs. These variables indicate that both wages in the construction sector and the services sector wages have decreased 0.11% and 0.12%, respectively, relative wages of Andalusia.

As we said above, from the model one we have included four variables of time, representing for example; the increase or decrease of the average salary for 2009 (Dummy_09) compared to 2008, the increase or decrease of the average salary for 2010 (Dummy_10) compared to 2008, etc. These dummies can affect both this variable as all data collected and cause some distortions or different behaviors of the variables. For our particular case, we see there are no significant changes were observed in the coefficients of the variables.

As we can see, throughout the study of other models, significant variables are practically the same, noting that the dummies of the sectors are statistically significant in all models except those in which we introduce new variables created Immig_ind, Immig_cons and Immig_serv. The table also shows that in model 4 in which they have been eliminated variables corresponding to immigrants and introduced new variables, and industry dummies, the variables created are not statistically significant. Immig_cons only gets that this variable is significant in the model 5, although the sector dummies are insignificants where Immig_ind to introduce Immig_act eliminated. This variable is significant because its p-value

(0.0064) is less than the significance level α = 0.05 both when as α = 0.01. This represents that the salary for active immigrants in the construction sector will be lower than in the industry sector.

6. CONCLUSIONS

Immigration in Spain in recent decades has experienced a tremendous growth, and giving an injection of life into the Spanish society, and this has a positive impact on the world economy and despite the misconception that natives have that they will be displaced from their work at the arrival of immigrants, this is very different from the reality, since immigrants upon arrival occupy manual tasks and natives happen to play interactive tasks. Competing only with the arrival of new immigrants for jobs are old immigrants as these are mostly devoted to the performance of tasks requiring labor.

These immigrants on arrival usually target carrying out work such as construction laborers, gatherers of fruit and vegetables, among others. Here we highlight the case that occurs in the area of Valencia with the collection of oranges, in the case of man. In the case of women, these are devoted to the performance of work as maids, caretakers of elderly people and children, etc.

Also, it is important to note that if you look at immigrants for their country of origin we see that it is a feature of great importance since most of them come from countries where the economic situation is not very good. These immigrants come mostly from countries in which the distance between that country and Spain is not very large and among which there are no borders, and that in this way will be easier for them to access the country to which they want to emigrate because the costs they will have to bear will be much lower.

To look at the countries from which the immigrants come to Spain, we see that most immigrants often come from countries of South America, the UK, Romania and Africa. Immigrants from South America, are mostly individuals who come to Spain having a contract of employment and in a more controlled way. UK immigrants are often retired people who come to live in Spain in order to spend their retirement here, for reasons such as better weather conditions. Immigrants from Africa are those who are worse off, usually crossing illegally. For example, Ceuta is, among others, one of the most important points regarding immigration, as thousands of foreigners enter Spain at this point.

Due to the great importance of immigration in recent years there have been more studies that have tried to solve the effects of these individuals upon arrival to the natives of the country in which they have migrated, showing that in most cases immigrants do not hurt the natives.

Referring to the estimates that we have made, we have several ideas that match the macroeconomic theories and provide relevant information. In the case of immigrants, we can say that, overall, they do not affect wages or employment and that an immigrant does not have the skills to take a native's job upon arrival. These skills will be acquired as time passes by. In addition, at the time of their arrival, these individuals first are consumers, which will favor the economy in which they are, since they need the service, delivery and subsequently they enter the labor market and can compete in a first time only with other immigrants.

Analysis of the sectors also gives us some relevant conclusions. Being in one sector or another involves obtaining higher or lower wages; this is because in the sector where more labor is required workers will not get the same salary as that in which it is required greater interaction. As we can see, in the construction sector wages to be charged will be lower than that perceived by an individual in the field of industry, being this average annual salary to receive from € 22,571.33.

Concerning analysis of the communities, we can see that these results also seem important, because if you look at communities like Madrid and Barcelona average wages received by an individual will be higher than in other communities. That is, the average annual salary that can perceive the individual in these communities is € 34,454.73 and € 32,285.25, respectively, while the wage of Andalucia received by an individual is € 25,193.

Finally, it is important to note that we have been able to find a main conclusion of the econometric model developed using data from both the Labour Force Survey and the Municipal Register, that the arrival of immigrants to Spain does not cause a significant change in the workplace of country. Therefore, we can say that the arrival of immigrants does not affect average wages.

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ANNEX I

This table shows the data used to create the variable representing the average wages of each Autonomous Community (thousand of Euros). The source of these data is the National Institute of Statistics.

Average wages of each Autonomous Community by sector for each year (2008-2012)

	2008	2009	2010	2011	2012
Andalucía (1)					
Industry	21523.1	21719.17	22739.92	23080.87	23510.92
Construction	19421.89	19916.61	20682.98	21483.73	21460.44
Services	19858.56	20662.82	20326.49	20450.81	19890.63
Aragón (2)					
Industry	23348.6	23609.11	24484.85	24758.29	24632.48
Construction	21700.22	21319.14	21956.13	21534.21	22532.34
Services	20408.59	21085.49	20857.56	20574.78	20348.3
Asturias, Principado de (3)					
Industry	25197.56	25623.96	26242.52	27093.53	27112.59
Construction	22578.18	24378.91	25066.43	23515.24	23958.95
Services	19992.17	21049.75	21246.38	21147.3	20468.17
Balears, Illes (4)					
Industry	20777.61	22328.03	22767.14	23819.01	23723.08
Construction	18525.01	18403.77	19894.86	19760.37	19877.89
Services	20675.21	21335.33	21293.71	21225.84	20823.38
Canarias (5)					
Industry	19520.94	20341.99	20510.08	21464.7	21325.53
Construction	16775.18	17520.05	17329.39	17667.6	17577.84
Services	18474.07	18844.79	18654.74	18794.63	18552.06
Cantabria (6)					
Industry	23956.95	23776.47	24142.28	24799.57	25180.36
Construction	19913.4	20529.12	21046.74	21311.97	20566.34
Services	19074.72	19634.83	19699.32	19715.48	18879.65
Castilla y León (7)					
Industry	22390.24	22644.3	23555.35	24229.82	24112.34
Construction	18460.36	19952.31	19132.34	19851.1	20160.69
Services	19380.63	20145.64	20121.06	20140.76	19580.18
Castilla - La Mancha (8)					
Industry	19531	20575.4	21372.7	22011.92	22318.25
Construction	17659.59	18441.25	19190.88	19590.89	19500.24
Services	19377.43	20172.97	19766.91	20291.21	20109.05
Cataluña (9)					
Industry	26166.35	26895.2	27477.59	28365.68	28898.89
Construction	22768.68	24187.8	23446.83	24096.49	24584.38
Services	22644.74	22950.5	23419.79	23576.24	23374.29
Comunitat Valenciana (10)					
Industry	20293.72	20905.98	21455.48	22147.24	22123.79
Construction	18301.89	20130.95	19923.92	20354.91	21249.23
Services	19159.85	19567.27	19764.37	19958.34	19868.69

Extremadura (11)					
Industry	18757.25	18848.85	19253.39	20267.59	20929.85
Construction	15877.93	16795.82	17907.27	17794.46	17905.88
Services	18238.98	19197.24	19397.33	19581.04	18944.58
Galicia (12)					
Industry	20293.86	20773.4	21660.18	21895.47	22078.26
Construction	17805.98	18713.79	19883.19	19519.91	19765.85
Services	18454.25	19140.17	19534.91	19627.82	18717.27
Madrid, Comunidad de (13)					
Industry	29442.09	30068.11	30869.4	32441.97	33245.44
Construction	24097.08	25467.18	24653.11	25736.44	26314.03
Services	24897.88	25592.77	25718.14	25877.09	26017.31
Murcia, Región de (14)					
Industry	20362.05	20834.09	21742.8	22314.85	21872.47
Construction	19464.79	19343.67	19363.38	20384.83	19688.01
Services	18296.94	20309.45	20948.68	20276.26	20010.68
Navarra, Comunidad Foral (15)					
Industry	25497.52	25626.65	25794.26	27084.32	27178.68
Construction	23748.78	25225.84	26691.8	26947.12	25544.1
Services	21589.73	21902.17	22297.3	22136.02	21344.54
País Vasco (16)					
Industry	28472.53	28332.28	29205.77	29721.68	29862.45
Construction	25465.18	25335.96	25520.53	25958.7	25198.8
Services	23955.48	25198.77	25639.9	25544.96	25800.99
Rioja, La (17)					
Industry	21717.57	21446.2	21292.42	22424.48	23135.64
Construction	20042.85	21991.92	22708.05	23569.59	22862.75
Services	19553.69	20628.22	20877.42	20599.53	19684.04

Source: National Institute of Statistics

ANNEX II

This table shows the data used to create the variable representing the unemployment rate for each region (percentage). The source of these data is the National Institute of Statistics.

Unemployment rate for each region for the years 2008-2012

	2008	2009	2010	2011	2012
Andalucía	17.73	25.24	27.77	30.13	34.35
Aragón	7.29	13.05	14.96	17.07	18.67
Asturias, Principado de	8.5	13.42	15.92	17.84	21.83
Balears, Illes	10.16	17.92	20.12	21.86	23.17
Canarias	17.25	26.01	28.6	29.28	32.58
Cantabria	7.16	12	13.7	15.29	17.8
Castilla y León	9.62	13.98	15.8	16.86	19.8
Castilla - La Mancha	11.67	18.88	21.22	23.08	28.58
Cataluña	8.89	16.22	17.66	19.16	22.51
Comunitat Valenciana	11.99	20.76	22.86	23.99	27.19
Extremadura	15.35	20.63	22.97	25.08	33.08
Galicia	8.64	12.44	15.32	17.26	20.53
Madrid, Comunidad de	8.61	13.86	15.84	16.33	18.53
Murcia, Región de	12.44	20.32	22.87	24.99	27.61
Navarra, Comunidad Foral de	6.83	10.84	11.9	12.99	16.16
País Vasco	6.63	11.34	10.69	12.35	15.6
Rioja, La	7.9	12.64	14.15	17.21	20.58

Source: National Institute of Statistics

ANNEX III

This table shows the data used to create the variable representing the total number of immigrants active and employed (thousand of people). The source of these data is the National Institute of Statistics and the database used is Labour Force Survey (LFS).

Total number of immigrants (active and busy) by Autonomous Community for 2008-2012

	2008	2009	2010	2011	2012
Andalucía	685800	690600	674800	649800	673500
Aragón	209500	195300	191100	178300	176900
Asturias, Principado de	56900	52700	52400	53800	49100
Balears, Illes	263300	249500	252800	237500	235000
Canarias	297400	302100	295700	308400	320100
Cantabria	41100	43200	41200	39300	40200
Castilla y León	186900	180800	184500	173500	160900
Castilla - La Mancha	252800	239900	228900	239000	222000
Cataluña	1351800	1282100	1260200	1224600	1108800
Comunitat Valenciana	883700	852900	791900	731800	705600
Extremadura	35000	38500	35100	35100	33900
Galicia	115400	120100	115800	108800	110500
Madrid, Comunidad de	1312000	1285800	1259200	1187600	1062000
Murcia, Región de	280400	254900	253400	241400	229200
Navarra, Comunidad Foral de	80300	81300	83700	78900	67300
País Vasco	163100	161100	171200	167700	145200
Rioja, La	52700	48900	47400	45400	44500

Source: Labour Force Survey.

ANNEX IV

This table shows the data used to create the variable representing the total number of immigrants (thousand of people). The source of these data is the Municipal Register.

Total number of immigrants Autonomous Community for 2008-2012

	2008	2009	2010	2011	2012
Andalucía	613500	663834	691674	716906	732898
Aragón	147631	163869	164607	162448	163725
Asturias, Principado de	37761	43625	45581	46641	47006
Balears, Illes	218152	232286	236894	237398	237128
Canarias	269399	285750	292047	291774	295467
Cantabria	31336	35804	36777	36550	36749
Castilla y León	146740	158476	160062	163135	163426
Castilla - La Mancha	200950	220022	223412	226386	229377
Cataluña	1056523	1137228	1144380	1130117	1127006
Comunitat Valenciana	834741	875769	880063	867171	868980
Extremadura	34356	36113	38088	40323	40975
Galicia	89943	99888	102428	102997	104259
Madrid, Comunidad de	953743	1005729	1020122	1006865	952838
Murcia, Región de	222876	232833	238637	237479	234791
Navarra, Comunidad Foral de	62594	67911	68555	68656	66632
País Vasco	111350	125544	130991	135677	140787
Rioja, La	43097	46086	45767	45362	45448

Source: Municipal Register.