Assessing the differentiated impacts of COVID-19 on the immigration flows to Europe

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Abstract: The immediate effects of COVID-19 on mortality, fertility, and internal and international migration have been widely studied. Particularly, immigration to high-income countries declined in 2020. However, the persistence of these declines, and the extent to which they have impacted different migration corridors are yet to be established. Drawing on immigration flows from Eurostat and ARIMA time-series models, we assess the impact of COVID-19 on different immigration streams to seven European countries. We forecast counterfactual levels of immigration in 2020 and 2021 assuming no pandemic, and compare these estimates with actual immigration counts. We use regression modelling to explore the role of immigrants' origin, distance, stringency measures and GDP trends at origins and destinations as potential driving forces of changes in immigration during 2020, inflows returned to expected levels in 2021, except for Spain. However, immigration corridors originating from outside the Schengen Area were still hardly affected in 2021. Immigrant's origin emerged as the main factor modulating immigration changes during the pandemic, and to a lesser extent stringency measures and GDP trends in destination countries. Contextual factors at origin seem to have been less important.

Keywords: Immigration corridors, origin-destination, COVID-19, forecasting, ARIMA, Schengen Area, stringency measures, economic trends, push factors, pull factors, Europe.

1. Introduction

Demographic components were strongly affected by COVID-19 during early stages of the pandemic (González-Leonardo and Spijker, 2023). Life expectancy dropped in almost all the countries, with important cross-national differences (e.g., Marois et al., 2020; Aburto et al. 2021; Heuveline & Tzen, 2021). Fertility declined in some countries, while it remained constant or variations were no statistically significant in others (e.g., Aassve et al 2021; Sobotka et al., 2023). Globally, levels of internal migration declined and mobility patterns changed across the rural-urban continuum, increasing movements away from large cities to areas with lower population densities and declining inflows to urban centers (e.g. González-Leonardo, 2022a and 2022b; Stawarz, 2022; Rowe at al., 2023a and 2023b). Drops in international migration were also documented (UN, 2021), once again with significant differences amongst countries (González-Leonardo et al., 2023).

Nonetheless, disruptions to demographic components due to the pandemic seem to have been temporary. Life expectancy tended to pre-pandemic levels already in 2021 (Schöley et al., 2022) and fertility recovered or exceeded the values register prior to COVID-19 over 2021 in countries where a decline was previously observed (Sobotka et al., 2023; Nisén et al., 2022). Internal migration intensities and patterns also seem to have returned to normal in most countries (Wang et al., 2022; Rowe et al., 2023b; Perales and Bernard, 2023).

Previous work documented that immigration flows to receiving high-income countries dropped during the first year of the pandemic (González-Leonardo et al., 2023). Australia, Spain and Sweden saw the largest declines, totalling 60%, 45% and 36%, respectively. Reductions from 16% to 27% were estimated in the United States (27.2%), France (26.5%), Norway (25.5%), Italy (21.6%), Canada (20.2%) and the Netherlands (15.5%). Non-statistically significant declines from 4% to 15% were observed in Denmark, Ireland, Austria and Switzerland. However, if low levels of immigration persisted across countries over 2021 and how immigration corridors from different origins were affected still remain unknown.

We could anticipate that immigration flows to high-income destination countries would recover to pre-pandemic levels in the course of 2021, as lockdowns and travel restrictions were progressively eased. Nonetheless, different recovery speeds can be expected across migration corridors. While travel restrictions within the Schengen Area¹ were quickly relaxed, they were maintained for people arriving from other countries. Therefore, we can expect that gross immigration flows recovered to pre-pandemic levels faster in Schengen countries which normally receive a large proportion of immigrants from the Schengen Areas (e.g., Finland or Denmark). In contrast, more pronounced and longer reductions in total immigration can be expected in countries with a large share of immigrants from outside the Schengen Area (e.g., Spain or Italy). We also hypothesise that long-distance migration (e.g., from Latin America to Spain) could have been more impacted than short-distance flows, showing a slower recovery, as travel restrictions mainly affected air travel, the main

¹ The Schengen Area includes 27 countries: Austria, Belgium, Czech Republic, Croatia, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Italy, Latvia, Liechtenstein, Lithuania, Luxembourg, Malta, Netherlands, Norway, Poland, Portugal, Slovakia, Slovenia, Spain, Sweden, and Switzerland.

transportation for long-distance journeys. So far, the immigrants' origin and the distance of migration flows as potential driving forces of immigration changes during the pandemic remain unexplored, as other potential driving forces, such as the combining effect of stringency measures and economic trends during COVID-19 both at origin and destination, acting as push and pull factors in the decision to migrate during the pandemic.

High-income receiving countries with great levels of stringency usually registered high declines in immigration during 2020 (González-Leonardo et al., 2023). However, evidence is limited to destination countries during the first year of the pandemic and the role of stringency measures at origin on constraining migration flows remains unknown. Different levels of stringency in sending countries could have potentially impacted emigration plans and, consequently, immigration to destination countries.

Otherwise, the effect of variating economic impact of COVID-19 on international migration corridors are yet to be established. The economic downturn caused by the pandemic in high-income receiving countries, although it generally was short-term, could potentially constrained the need for international workers (Blustein et al., 2020) and, therefore, immigration flows. Economic impacts in sending countries could have also affected international migration. For example, the lack of financial resources to migrate due to the economic downturn during the pandemic (Martin and Bergmann, 2021), which was usually longer in developing countries than in developed ones (Yeyati & Filippini, 2021). Thus, we could expect different levels of recovery across migration corridors depending on the economic context both at origin and destination.

Monitoring international migration is essential to ensure appropriate policies in countries with birth and labor force deficits. On the one hand, immigration is the main demographic component to mitigate depopulation by increasing the number of young adults and fertility levels (Wilson et al., 2013; Abel 2018; Newsham and Rowe 2021). On the other hand, it brings labor force and skills where they are needed (Van Ham et al. 2001) and support the welfare state and intergenerational transfers by sustaining suitable labor force dependency ratios (Lee et al 2014).

In this paper, we quantify impacts of COVID-19 on immigration corridors to Austria, Denmark, Finland, Italy, the Netherlands, Norway and Spain from the main countries of origin. We estimate the counterfactual levels of immigration in 2020 and 2021 in the absence of the pandemic, using Eurostat data of immigration flows and Auto Regressive Integrated Moving Average (ARIMA) timeseries forecasting models, and compare these levels to observed counts. We also seek to identify the association between immigration changes and different potential driving forces using a linear regression model. Specifically, we test the role of immigrants' origin (within or outside the Schengen Area), the distance of migration flows, stringency levels and GDP trends both at origin and destination. We aim to address the following research questions:

- 1. To what extent did declines in immigration persist in 2021?
- 2. Which immigration corridors were more impacted during the pandemic?
- 3. How does the extent of variation on immigration levels relate to visa type, distance, stringency measures and GDP trends at origin and destination?

The rest of the paper is structured as follows: We next explain the data and methods used in this study; we then present our results where, first, we analyse changes in immigration to the seven European states by different counties of origin; and, second, we explore the effect of potential driving forces on immigration changes. Finally, we discuss our results and potential implications.

2. Data and methods

Stage 1. ARIMA models to assess changes in immigration corridors

We collect immigration flows data by country of origin (previous residence) from the Eurostat online database (MIGR_IMM8) between 2012 and 2021 for Austria, Denmark, Finland, Italy, the Netherlands, Norway and Spain. Only these countries provided sufficient time series of bilateral flows. These data are based on annual official statistics and are provided by the statistical offices of European countries. We restrict our analysis to immigration because of high levels of underreporting in emigration (Wisniowski et al., 2013) and a large proportion of missing values in destination countries for emigrants. Immigrants are defined as persons who live or intend to live for at least 1 year in the destination countries for less than 1 year were removed from the data.

To assess changes in immigration volumes during the pandemic, we adopt the method used by González-Leonardo at al. (2023a). First, we estimate country-specific ARIMA models to forecast the expected gross immigration counts in 2020 and 2021 for each country of destination if the pandemic had not occurred, totalling seven forecasted flows. Second, we forecast the expected bilateral flows to each destination country from the ten main countries of origin, totalling 70 forecasted flows. Then, we compare the forecasted immigration values to the actual immigration counts in the same years for each immigration stream. Observed counts included within the estimated 95% CIs for predicted flows are considered as not statistically significant different, as they are within the uncertainty range of the forecast. Actual counts outside the CIs of predicted flows are considered as statistically significant different. We use 2012-2019 data to produce country-specific forecasts of immigration in 2020 and 2021.

ARIMA models include three components: an autoregressive (AR) process, a moving average (MA) and an integrated (I) element. These components capture the long-term, stochastic and short-term trends of a time series, respectively. The AR and MA components control for temporal autocorrelation in a time series as a result of two mechanisms. The first assumes a variable (Y) at time t (Y_t) which is explained by its past value(s) (i.e., y_{t-1} , y_{t-2} , \cdots , y_{t-p}). The second assumes Y_t is a function of current and past moving averages of error terms (e.g., $u_{t-1} + u_{t-2} + \cdots + u_{t-q}$). Therefore, current deviations from the mean depends on previous deviations. A general ARMA (p, q) model takes the form of:

$$Y_t = \gamma + \alpha_1 Y_{t-1} + \dots + \alpha_p Y_{t-p} - \vartheta_1 u_{t-1} - \dots - \vartheta_q u_{t-q} + u_t$$
(1)

p denotes the order of the autoregressive term and q the moving average term. Fitting a time series in an ARIMA model requires the data to be weakly stationary which is characterized by a constant

mean and variance of Y_t over time, and the covariance of Y_t to be time-invariant (i.e., to only depend on the lag between the current and past value and not the actual time at which the covariance is computed) (Hyndman and Athanasopoulos 2018). Nonetheless, weak stationarity in time series is rare. They often must be integrated, so time series must be differentiated to be stationarity. As a result, its statistical properties (i.e., mean, variance and autocorrelation) are constant over time. Equation (1) can be modified to represent a general ARIMA (p, d, q) model:

$$y_{t} = \vartheta + \varphi_{1} y_{t-1} + \dots + \varphi_{p} y_{t-p} - \theta_{1} u_{t-1} - \dots - \theta_{q} u_{t-q} + u_{t}$$
(2)

where: $y_t = Y_t - Y_{t-1}$ for a first order differencing model, and d denotes the degree of first differencing.

We fit specific ARIMA models for each country based on model selecting tools which allows to identify the best model for each trend. We identify the best fitting ARIMA model for each country using unit root tests to assess for stationarity and the Akaike Information Criterion to determine the appropriate order of autoregressive, moving average and differencing terms. Models are estimated using maximum likelihood. Through our evaluation, we determine the best fitting model specifications. To check the robustness of the modelling strategy, we perform robustness checks by forecasting 2019 and compared results with observed values for the same year (see González-Leonardo et al., 2023a for more details on the sensitivity analysis).

Stage 2. Exploring potential driving forces using linear models

We use a multivariate linear regression model (see equation 3) to understand percentage changes of the 70 immigration streams in 2020 and 2021 between forecasted immigration flows if the pandemic had not occurred and observed counts. We seek to understand these changes as a function of immigrants' s origin (within or outside the Schengen Area), distance of migration flows, stringency measures and GDP trends both at origin and destination.

$$Y_{i} = \beta_{0} + \beta_{1} X_{i1} + \beta_{2} X_{i2} + \dots \beta_{p} X_{ip} + \varepsilon$$
(3)

where: Y_i is the dependent variable (immigration changes), β_0 the intercept, X_i the independent variable (distance, Schengen Visa, stringency measures and GDP trends at origin and destination), β_i the slope coefficient for each independent variable and ε the error term.

We create a Schengen Area variable variable to capture the effect of variating entry restrictions by country of origin into the Schengen territory, including two categories, 0 (non-Schengen Area) and 1 (Schengen Area). We compute the distance (Km) variable of immigration flows using the polygon centroid of each country, except for Russia where we use Moscow as the reference point, since most of the Russian population is concentrated in the west of the country. We use the annual mean of the stringency index obtained from the Oxford COVID-19 Government Response Tracker. The stringency index is a composite indicator that summaries the joining effect of nine individual stringency measures, travel restrictions, mobility restrictions, stay-at-home requirements, school closing, workplace closing, cancelling public events, restrictions on gathering, closing of public transport and public information campaigns, and it varies from 0 to 100 (see Hale et al., 2021 for more details). We use World bank data to calculate the % GDP change both at origin and destination in 2020 and 2021.

We standardise all continuous explanatory variables by subtracting the mean and dividing by two standard deviations (Gelman, 2008). To check the robustness of our model, we test the distribution of our dependent variable, potential collinearity issues using a correlation matrix and individual relationships between immigration changes and each explanatory variable (see Figures S1, S2 and S3 in the SM).

2. Results

Assessing changes in immigration corridors to Europe

To assess the impact of COVID-19 on immigration, we analyse the percentage changes between expected immigration flows if the pandemic had not occurred and actual flows in Austria, Denmark, Finland, Italy, the Netherlands, Norway and Spain. As variations on immigration are expected to be country-specific according to migrants' origin, we then explore immigration changes to the seven European states from the main ten countries of origin. As mentioned in the Data and methods section, we focus the analysis on statistically significant changes.

Figure 1 displays the percentage change in the gross immigration flows in 2020 and 2021 (see Table S1 in the SM for observed and forecasted counts). In 2020, the pandemic triggered a general decline in immigration in the seven European countries, except for Finland, although only results in Spain, Norway, Italy and the Netherlands are statistically significant. The largest decline occurred in Spain, totalling -45.4%. Norway, Italy and the Netherlands registered declines of -25.5%, -21.6% and - 15.5%, respectively. In 2021, however, there were no large and statistically significant differences between predicted and actual immigration flows, suggesting that levels of immigration returned to normal in the countries of our analysis. The only exception was Spain, where immigration seem to have recorded a long-lasting decline-similar to that of 2020.



Figure 1. Immigration change between forecasted and observed counts in 2020 and 2021

We next explore the percentage change between expected and observed bilateral immigration flows in 2020 and 2021 from the main ten origin countries to Austria, Denmark, Finland, Italy, the Netherlands, Norway and Spain (Figure 2-see tables S2 to S8 in the SM for observed and forecasted immigration counts). In 2020, Figure 2 shows a statistically significant decline in immigration levels in most corridors originating from outside the Schengen Area, particularly in those directed to Spain and Italy. Inflows from different Latin American countries, Morocco and Romania to Spain dropped between 45% and 60%. Immigration from Philippines to Norway declined by 60%. Arrivals from Brazil, Albania, Morocco, India, Romania, China and Bangladesh to Italy decreased by between 38% and 70%. Inflows from India, China, United Kingdom and United States to the Netherland reduced by between 20% and 60%. Immigration from Serbia to Austria declined by 24%; and inflows from India to Finland dropped by 37%. Changes in immigration from countries within the Schengen territory were smaller and not statistically different from no change, suggesting that they were much less affected by COVID-19 than those coming from outside the Schengen Area.

Immigration differences between expected and observed levels were generally lower in 2021 than in 2020 with not statistically significant estimations across most corridors, mainly in those coming within the Schengen Area. However, we still identify exceptions in several inflows coming from outside the Schengen territory. Immigrations to Spain, the majority from Latin America, stood out, displaying a similar decline in immigration during 2021 compared to 2020. That is also the case in other important immigration corridors, such as from Philippines to Norway, Brazil and Albania to Italy, India, United Kingdom and United States to the Netherlands and United Kingdom to Denmark.





Exploring the driving forces of immigration changes

In this section, we explore the effect of immigrants' origin (Schengen Area or non-Schengen Area), distance, stringency measures and GDP trends at origins and destinations on immigration changes between forecasted and observed flows during 2020 and 2021 in Austria, Denmark, Finland, Italy, the Netherlands, Norway and Spain. Table 1 shows the regression results including coefficients, standard errors, confidence intervals and p-values (see relationships between immigration changes and individual explanatory variables in Figure S3).

We identify the strongest and statistically significant effect of Schengen Area on immigration changes during COVID-19, with a positive coefficient of 13.44. This result provides a quantification of our findings from the previous section indicating that immigration from countries outside the Schengen Area registered the largest drops. It also reflects different entry requirements across countries, as travel restrictions were gradually relaxed within the Schengen Area in 2021, but they remained in place for people from countries outside this area until late 2022. After controlling for the Schengen Area variable, distance shows a small deterrent effect. In the previous section, we saw that inflows from distant countries declined the most. However, our model suggests that immigration from countries far away from Europe did not drop to a greater extent because of the long journeys migrants had to travel in the context of the pandemic, but as a results of visa-related entry restrictions, as distant countries are outside the Schengen territory.

The stringency index at destination countries displays a negative and statistically significant coefficient of -0.55. This finding suggests that inflows tended to drop for destinations with high levels of stringency, such as Spain and Italy. GDP change at destination shows a positive and statistically significant effect of 0.884, indicating that destination countries whose economies were less affected during the pandemic tended to register lower declines in immigration flows. It could also explain why immigration flows to Spain and Italy, the destination countries with less developed economies which were more impacted during COVID-19, dropped to a greater extent than in other European countries with more advanced and robust economies, such as Finland, Norway or Austria. Results of stringency and economic conditions at origin are not statistically significant. Therefore, these factors seem to have had no effect on modulating migration flows during the pandemic. Our model explains 33.1% of the variance. It provides a good understanding about some of the main variables explaining immigration changes during the pandemic, but we recognise that migration is a multi-factorial phenomenon (Charles-Edwards et al., 2023) and other variables at origin and destination may have had a variating impact on the different migration streams to Europe.

| Variables | Estimate | Std. error | Lower Cl | Upper Cl | p-value |
|---------------------------------|----------|------------|----------|----------|-----------|
| (Intercept) | 2.643 | 18.228 | -33.424 | 38.710 | 0.885 |
| Distance (Km) | -0.003 | 0.001 | -0.005 | -0.001 | 0.005 ** |
| Schengen Area (yes) | 13.436 | 5.881 | 1.800 | 25.072 | 0.024 * |
| Stringency index in destination | -0.552 | 0.245 | -1.036 | -0.068 | 0.026 * |
| Stringency index at origin | 0.189 | 0.316 | -0.436 | 0.814 | 0.551 |
| GDP change in destination | 0.884 | 0.222 | 0.446 | 1.323 | 0.000 *** |
| GDP change at origin | 0.072 | 0.115 | -0.155 | 0.299 | 0.532 |
| R-squared | 0.331 | | | | |

Table 1. Linear model including explanatory variables of changes in immigration in 2020-21

Note: * p<0.05, ** p<0.01, *** p<0.001.

Discussion and conclusion

Our results show a pattern of widespread reductions in immigration flows during 2020 but a rapid recovery in 2021 to expected levels if the pandemic had not occurred. Finland, Austria, Denmark, the Netherlands, Italy and Norway all displayed similar observed levels of immigration to those expected in 2021. However, Spain continued to register actual flows of immigration 45% below its expected levels. Similarly, migration corridors originating from countries outside the Schengen Area showed consistent and enduring reductions in migration levels to Europe. Declines in migration flows from Latin American countries, for example, appeared to explain an overall reduction of immigration levels to Spain. Similarly, our findings show consistent reductions in migration levels from other countries outside the Schengen Area, such as India, Philippines, Albania or the United States.

Our results reveal that, indeed, forming part of the Schengen Area was a key determinant of the migration-corridor-specific levels of immigration change to Europe during the pandemic. Our findings indicated that migration originating from Schengen countries was less affected than that from non-Schengen countries. That is due to the fact that European countries gradually relaxed entry restrictions within the Schengen Area over 2021, while maintained restrictions for citizenships coming from other countries. Additionally, our findings revealed that destination-specific factors were more influential on moderating the levels of immigration than origin-specific forces. Stringency levels and economic changes at destination countries stood out as key contextual factors shaping immigration levels. This finding points out that pull factors were more important than push factors in the decision to migrate during COVID-19.

Our results suggest that immigration levels may have returned back to normal as COVID-19 stringency measures were completely lifted and the economy recovered in 2022 and 2023. Yet, the cost-of-living crisis, and the spread of armed conflict may have halted the recovery trend of immigration to Europe. The former could has reduced immigration, while the latter could has unleashed higher levels of inflows specifically the conflict in Ukraine which has resulted in the largest refugee crisis in Europe since WWI. The recent increase of political instability in the Middle East due to the Israeli-Palestinian conflict may also impact the international migration system, but its effects are yet to be established. Future work is needed to understand the impacts of new potential shocks on the international migration system.

Our paper contributes some first empirical evidence of the long-term impacts of COVID-19 on immigration drawing on a global sample of countries. We show that the impacts of COVID-19 on immigration were generally short-lived, returning to expected levels of immigration in most countries in our sample. Yet, reductions in immigration levels from origins outside the Schengen Area persisted in 2021, probably, as mentioned, since differential entry requirements were in place as COVID-19 restrictions were progressively relaxed. Our analysis only explores European countries as destinations and data until 2021. A more comprehensive analysis, including a global sample of countries and data after 2021, is needed to understand the full extent and persistence of the impacts of the COVID-19 pandemic on the global system of international migration as data become available. Monitoring changes on international migration levels and patterns is essential in high-income

counties, given the key role that immigration plays to mitigate depopulation, ageing and work deficits.

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Supplementary material of the manuscript "Assessing the differentiated impacts of COVID-19 on the immigration flows to Europe"



Figure S1. Distribution of the dependent variable in the model (immigration change)



Figure S2. Correlation matrix between variables in the model



Figure S3. Correlation plots between the dependent variable (immigration change) and each independent numerical variable in the model, and box plot for the categorical independent variable Schengen Area

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|---------|------|----------|-------------|----------|----------|
| Austria | 2012 | 91,557 | | | |
| Austria | 2013 | 101,866 | | | |
| Austria | 2014 | 116,262 | | | |
| Austria | 2015 | 166,323 | | | |
| Austria | 2016 | 129,509 | | | |
| Austria | 2017 | 111,801 | | | |
| Austria | 2018 | 105,633 | | | |
| Austria | 2019 | 109,167 | | | |
| Austria | 2020 | 103,565 | 116,515 | 73,609 | 159,421 |
| Austria | 2021 | 118,511 | 116,515 | 73,609 | 159,421 |
| Denmark | 2012 | 54,409 | | | |
| Denmark | 2013 | 60,312 | | | |
| Denmark | 2014 | 68,388 | | | |
| Denmark | 2015 | 78,492 | | | |
| Denmark | 2016 | 74,383 | | | |
| Denmark | 2017 | 68,579 | | | |
| Denmark | 2018 | 64,669 | | | |
| Denmark | 2019 | 61,384 | | | |
| Denmark | 2020 | 57,230 | 66,327 | 51,705 | 80,949 |
| Denmark | 2021 | 63,489 | 66,327 | 51,705 | 80,949 |
| Finland | 2012 | 31,278 | | | |
| Finland | 2013 | 31,941 | | | |
| Finland | 2014 | 31,507 | | | |
| Finland | 2015 | 28,746 | | | |
| Finland | 2016 | 34,905 | | | |
| Finland | 2017 | 31,797 | | | |
| Finland | 2018 | 31,106 | | | |
| Finland | 2019 | 32,758 | | | |
| Finland | 2020 | 32,898 | 31,755 | 28,535 | 34,974 |
| Finland | 2021 | 36,364 | 31,755 | 28,535 | 34,974 |
| Italy | 2012 | 350772 | | | |
| Italy | 2013 | 307,454 | | | |
| Italy | 2014 | 277,631 | | | |
| Italy | 2015 | 280,078 | | | |
| Italy | 2016 | 300,823 | | | |
| Italy | 2017 | 343,440 | | | |
| Italy | 2018 | 332,324 | | | |
| Italy | 2019 | 332,778 | | | |
| Italy | 2020 | 247,526 | 315,663 | 262,865 | 368,460 |
| Italy | 2021 | 318,366 | 315,663 | 262,865 | 368,460 |

Table S1. Observed immigration flows from 2012 to 2021 and forecasted flows between 2020 and 2021

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|-------------|------|----------|-------------|----------|-----------|
| Netherlands | 2012 | 124,566 | | | |
| Netherlands | 2013 | 129,428 | | | |
| Netherlands | 2014 | 145,323 | | | |
| Netherlands | 2015 | 166,872 | | | |
| Netherlands | 2016 | 189,232 | | | |
| Netherlands | 2017 | 189,646 | | | |
| Netherlands | 2018 | 194,306 | | | |
| Netherlands | 2019 | 215,756 | | | |
| Netherlands | 2020 | 182,244 | 215,756 | 184,382 | 247,130 |
| Netherlands | 2021 | 214,105 | 215,756 | 171,386 | 260,126 |
| Norway | 2012 | 69,908 | | | |
| Norway | 2013 | 68,313 | | | |
| Norway | 2014 | 66,903 | | | |
| Norway | 2015 | 60,816 | | | |
| Norway | 2016 | 61,460 | | | |
| Norway | 2017 | 53,351 | | | |
| Norway | 2018 | 47,864 | | | |
| Norway | 2019 | 48,680 | | | |
| Norway | 2020 | 36,287 | 48,680 | 39,783 | 57,577 |
| Norway | 2021 | 53,947 | 48,680 | 36,098 | 61,262 |
| Spain | 2012 | 304053 | | | |
| Spain | 2013 | 280,772 | | | |
| Spain | 2014 | 305,454 | | | |
| Spain | 2015 | 342,114 | | | |
| Spain | 2016 | 414,746 | | | |
| Spain | 2017 | 532,132 | | | |
| Spain | 2018 | 643,684 | | | |
| Spain | 2019 | 750,480 | | | |
| Spain | 2020 | 467,918 | 857,276 | 795,107 | 919,445 |
| Spain | 2021 | 528,856 | 964,072 | 825,058 | 1,103,086 |

Table S2. Observed immigration flows in Spain by most important countries of origin from 2012 to 2021 and forecasted flows between 2020 and 2021

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|-----------|------|----------|-------------|----------|----------|
| Argentina | 2012 | 5,741 | | | |
| Argentina | 2013 | 6,021 | | | |
| Argentina | 2014 | 7,082 | | | |
| Argentina | 2015 | 8,768 | | | |
| Argentina | 2016 | 10,852 | | | |
| Argentina | 2017 | 14,904 | | | |
| Argentina | 2018 | 19,166 | | | |
| Argentina | 2019 | 31,306 | | | |
| Argentina | 2020 | 19,857 | 43,446 | 36,756 | 50,136 |
| Argentina | 2021 | 32,877 | 55,586 | 40,626 | 70,546 |
| Colombia | 2012 | 10,433 | | | |
| Colombia | 2013 | 9,268 | | | |
| Colombia | 2014 | 9,378 | | | |
| Colombia | 2015 | 10,928 | | | |
| Colombia | 2016 | 24,843 | | | |
| Colombia | 2017 | 36,678 | | | |
| Colombia | 2018 | 56,253 | | | |
| Colombia | 2019 | 80,324 | | | |
| Colombia | 2020 | 52,921 | 104,395 | 91,719 | 117,072 |
| Colombia | 2021 | 42,573 | 128,466 | 100,120 | 156,812 |
| France | 2012 | 10,411 | | | |
| France | 2013 | 10,548 | | | |
| France | 2014 | 11,985 | | | |
| France | 2015 | 13,507 | | | |
| France | 2016 | 13,341 | | | |
| France | 2017 | 16,290 | | | |
| France | 2018 | 16,210 | | | |
| France | 2019 | 16,550 | | | |
| France | 2020 | 14,086 | 16,550 | 13,799 | 19,301 |
| France | 2021 | 17,896 | 16,550 | 12,659 | 20,441 |
| Honduras | 2012 | 5,403 | | | |
| Honduras | 2013 | 4,424 | | | |
| Honduras | 2014 | 5,781 | | | |
| Honduras | 2015 | 7,754 | | | |
| Honduras | 2016 | 11,074 | | | |
| Honduras | 2017 | 18,573 | | | |
| Honduras | 2018 | 23,671 | | | |
| Honduras | 2019 | 29,312 | | | |
| Honduras | 2020 | 18,856 | 34,953 | 30,394 | 39,512 |
| Honduras | 2021 | 10,480 | 40,594 | 30,400 | 50,788 |
| Italy | 2012 | 12,437 | | | |
| Italy | 2013 | 12,607 | | | |
| Italy | 2014 | 14,781 | | | |
| Italy | 2015 | 17,350 | | | |
| Italy | 2016 | 18,526 | | | |
| Italy | 2017 | 22,203 | | | |
| Italy | 2018 | 22,002 | | | |
| Italy | 2019 | 21,559 | | | |
| Italy | 2020 | 14,258 | 21,559 | 17,668 | 25,450 |
| Italy | 2021 | 15,711 | 21,559 | 16,056 | 27,062 |

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|-----------|------|----------|-------------|----------|----------|
| Morocco | 2012 | 23,021 | | | |
| Morocco | 2013 | 21,035 | | | |
| Morocco | 2014 | 20,285 | | | |
| Morocco | 2015 | 24,207 | | | |
| Morocco | 2016 | 30,096 | | | |
| Morocco | 2017 | 40,372 | | | |
| Morocco | 2018 | 61,715 | | | |
| Morocco | 2019 | 73,348 | | | |
| Morocco | 2020 | 45,464 | 84,981 | 71,734 | 98,228 |
| Morocco | 2021 | 60,324 | 96,614 | 66,992 | 126,236 |
| Peru | 2012 | 6,042 | | | |
| Peru | 2013 | 5,402 | | | |
| Peru | 2014 | 5,696 | | | |
| Peru | 2015 | 6,685 | | | |
| Peru | 2016 | 9,711 | | | |
| Peru | 2017 | 15,945 | | | |
| Peru | 2018 | 21,463 | | | |
| Peru | 2019 | 31,390 | | | |
| Peru | 2020 | 19,737 | 41,317 | 36,435 | 46,199 |
| Peru | 2021 | 18,950 | 51,244 | 40,328 | 62,160 |
| Romania | 2012 | 27,248 | | | |
| Romania | 2013 | 22,748 | | | |
| Romania | 2014 | 29,532 | | | |
| Romania | 2015 | 28,381 | | | |
| Romania | 2016 | 27,859 | | | |
| Romania | 2017 | 30,235 | | | |
| Romania | 2018 | 28,030 | | | |
| Romania | 2019 | 25,576 | | | |
| Romania | 2020 | 14,891 | 27,451 | 23,028 | 31,874 |
| Romania | 2021 | 15,727 | 27,451 | 23,028 | 31,874 |
| UK | 2012 | 19,222 | | | |
| UK | 2013 | 16,783 | | | |
| UK | 2014 | 17,747 | | | |
| UK | 2015 | 19,283 | | | |
| UK | 2016 | 23,875 | | | |
| UK | 2017 | 28,875 | | | |
| UK | 2018 | 31,276 | | | |
| UK | 2019 | 37,720 | | | |
| UK | 2020 | 36,374 | 44,164 | 38,716 | 49,612 |
| UK | 2021 | 34,510 | 50,608 | 38,427 | 62,789 |
| Venezuela | 2012 | 7,579 | | | |
| Venezuela | 2013 | 7,725 | | | |
| Venezuela | 2014 | 12,842 | | | |
| Venezuela | 2015 | 19,651 | | | |
| Venezuela | 2016 | 31,552 | | | |
| Venezuela | 2017 | 52,385 | | | |
| Venezuela | 2018 | 71,666 | | | |
| Venezuela | 2019 | 74,344 | | | |
| Venezuela | 2020 | 32,927 | 74,344 | 50,117 | 98,571 |
| Venezuela | 2021 | 27,951 | 74,344 | 40,082 | 108,606 |

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|-------------|------|----------|-------------|----------|----------|
| Denmark | 2012 | 2,717 | | | |
| Denmark | 2013 | 3,350 | | | |
| Denmark | 2014 | 3,138 | | | |
| Denmark | 2015 | 2,461 | | | |
| Denmark | 2016 | 2,160 | | | |
| Denmark | 2017 | 2,235 | | | |
| Denmark | 2018 | 2,199 | | | |
| Denmark | 2019 | 2,127 | | | |
| Denmark | 2020 | 2,091 | 2,127 | 1,369 | 2,885 |
| Denmark | 2021 | 2,890 | 2,127 | 1,054 | 3,200 |
| Eritrea | 2012 | 1,643 | | | |
| Eritrea | 2013 | 1,834 | | | |
| Eritrea | 2014 | 1,995 | | | |
| Eritrea | 2015 | 2,703 | | | |
| Eritrea | 2016 | 1,980 | | | |
| Eritrea | 2017 | 1,180 | | | |
| Eritrea | 2018 | 707 | | | |
| Eritrea | 2019 | 280 | | | |
| Eritrea | 2020 | 190 | 280 | -824 | 1,384 |
| Eritrea | 2021 | 221 | 280 | -1,281 | 1,841 |
| Lithuania | 2012 | 6,322 | | | |
| Lithuania | 2013 | 5,315 | | | |
| Lithuania | 2014 | 4,299 | | | |
| Lithuania | 2015 | 3,109 | | | |
| Lithuania | 2016 | 2,434 | | | |
| Lithuania | 2017 | 2,636 | | | |
| Lithuania | 2018 | 2,715 | | | |
| Lithuania | 2019 | 2,436 | | | |
| Lithuania | 2020 | 1,738 | 2,436 | 916 | 3,956 |
| Lithuania | 2021 | 3,019 | 2,436 | 286 | 4,586 |
| Philippines | 2012 | 1,958 | | | |
| Philippines | 2013 | 2,045 | | | |
| Philippines | 2014 | 1,665 | | | |
| Philippines | 2015 | 1,671 | | | |
| Philippines | 2016 | 1,625 | | | |
| Philippines | 2017 | 1,468 | | | |
| Philippines | 2018 | 1,485 | | | |
| Philippines | 2019 | 1,424 | | | |
| Philippines | 2020 | 577 | 1,424 | 1,101 | 1,747 |
| Philippines | 2021 | 516 | 1,424 | 967 | 1,881 |
| Poland | 2012 | 10,798 | | | |
| Poland | 2013 | 9,937 | | | |
| Poland | 2014 | 9,559 | | | |
| Poland | 2015 | 7,764 | | | |
| Poland | 2016 | 5,823 | | | |
| Poland | 2017 | 4,971 | | | |
| Poland | 2018 | 4,740 | | | |
| Poland | 2019 | 4,927 | | | |
| Poland | 2020 | 3,784 | 4,927 | 2,699 | 7,155 |
| Poland | 2021 | 8,043 | 4,927 | 1,776 | 8,078 |

Table S3. Observed immigration flows in Norway by most important countries of origin from 2012 to 2021and forecasted flows between 2020 and 2021

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|---------------|------|----------|-------------|----------|----------|
| Spain | 2012 | 1,990 | | | |
| Spain | 2013 | 2,314 | | | |
| Spain | 2014 | 2,084 | | | |
| Spain | 2015 | 1,768 | | | |
| Spain | 2016 | 1,492 | | | |
| Spain | 2017 | 1,378 | | | |
| Spain | 2018 | 1,305 | | | |
| Spain | 2019 | 1,436 | | | |
| Spain | 2020 | 1,298 | 1,436 | 977 | 1,895 |
| Spain | 2021 | 1,902 | 1,436 | 786 | 2,086 |
| Sweden | 2012 | 5,352 | | | |
| Sweden | 2013 | 5,392 | | | |
| Sweden | 2014 | 5,763 | | | |
| Sweden | 2015 | 4,188 | | | |
| Sweden | 2016 | 3,287 | | | |
| Sweden | 2017 | 3,012 | | | |
| Sweden | 2018 | 3,022 | | | |
| Sweden | 2019 | 2,933 | | | |
| Sweden | 2020 | 2,827 | 2,933 | 1,516 | 4,350 |
| Sweden | 2021 | 3,667 | 2,933 | 929 | 4,937 |
| Syria | 2012 | 466 | | | |
| Syria | 2013 | 1,069 | | | |
| Syria | 2014 | 1,622 | | | |
| Syria | 2015 | 2,600 | | | |
| Syria | 2016 | 7,935 | | | |
| Syria | 2017 | 4,079 | | | |
| Syria | 2018 | 2,075 | | | |
| Syria | 2019 | 560 | | | |
| Syria | 2020 | 460 | 2,551 | -2,082 | 7,183 |
| Syria | 2021 | 655 | 2,551 | -2,082 | 7,183 |
| UK | 2012 | 2,109 | | | |
| UK | 2013 | 2,027 | | | |
| UK | 2014 | 1,965 | | | |
| UK | 2015 | 1,656 | | | |
| UK | 2016 | 1,506 | | | |
| UK | 2017 | 1,604 | | | |
| UK | 2018 | 1,885 | | | |
| UK | 2019 | 2,005 | | | |
| UK | 2020 | 2,003 | 1,845 | 1,424 | 2,265 |
| UK | 2021 | 2,157 | 1,845 | 1,424 | 2,265 |
| United States | 2012 | 1,613 | | | |
| United States | 2013 | 1,504 | | | |
| United States | 2014 | 1,550 | | | |
| United States | 2015 | 1,423 | | | |
| United States | 2016 | 1,380 | | | |
| United States | 2017 | 1,339 | | | |
| United States | 2018 | 1,480 | | | |
| United States | 2019 | 1,645 | 4 400 | 4 200 | 4 605 |
| United States | 2020 | 1,337 | 1,492 | 1,289 | 1,695 |
| United States | 2021 | 1,668 | 1,492 | 1,289 | 1,695 |

Table S4. Observed immigration flows in Italy by most important countries of origin from 2012 to 2021 and forecasted flows between 2020 and 2021

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|------------|------|----------|-------------|----------|----------|
| Albania | 2012 | 14,205 | | | |
| Albania | 2013 | 12,279 | | | |
| Albania | 2014 | 11,434 | | | |
| Albania | 2015 | 11,555 | | | |
| Albania | 2016 | 12,979 | | | |
| Albania | 2017 | 15,549 | | | |
| Albania | 2018 | 18,064 | | | |
| Albania | 2019 | 25,774 | | | |
| Albania | 2020 | 17,324 | 33,484 | 28,858 | 38,110 |
| Albania | 2021 | 23,178 | 41,194 | 30,849 | 51,539 |
| Bangladesh | 2012 | 10,014 | | | |
| Bangladesh | 2013 | 10,498 | | | |
| Bangladesh | 2014 | 12,768 | | | |
| Bangladesh | 2015 | 12,439 | | | |
| Bangladesh | 2016 | 10,769 | | | |
| Bangladesh | 2017 | 14,611 | | | |
| Bangladesh | 2018 | 13,434 | | | |
| Bangladesh | 2019 | 12,922 | | | |
| Bangladesh | 2020 | 7,802 | 12,182 | 9,185 | 15,178 |
| Bangladesh | 2021 | 15,188 | 12,182 | 9,185 | 15,178 |
| Brazil | 2012 | 7,094 | | | |
| Brazil | 2013 | 6,594 | | | |
| Brazil | 2014 | 6,977 | | | |
| Brazil | 2015 | 9,681 | | | |
| Brazil | 2016 | 15,103 | | | |
| Brazil | 2017 | 20,237 | | | |
| Brazil | 2018 | 23,908 | | | |
| Brazil | 2019 | 29,545 | | | |
| Brazil | 2020 | 10,669 | 35,182 | 31,563 | 38,801 |
| Brazil | 2021 | 10,087 | 40,819 | 32,727 | 48,911 |
| China | 2012 | 20,482 | | | |
| China | 2013 | 18,082 | | | |
| China | 2014 | 16,435 | | | |
| China | 2015 | 15,481 | | | |
| China | 2016 | 13,110 | | | |
| China | 2017 | 11,941 | | | |
| China | 2018 | 10,666 | | | |
| China | 2019 | 11,794 | | | |
| China | 2020 | 6,005 | 11,794 | 8,476 | 15,112 |
| China | 2021 | 7,151 | 11,794 | 7,101 | 16,487 |
| India | 2012 | 11,214 | | | |
| India | 2013 | 10,916 | | | |
| India | 2014 | 11,115 | | | |
| India | 2015 | 11,362 | | | |
| India | 2016 | 10,063 | | | |
| India | 2017 | 7,860 | | | |
| India | 2018 | 11,142 | | | |
| India | 2019 | 13,517 | | | |
| India | 2020 | 7,329 | 10,899 | 7,965 | 13,832 |
| India | 2021 | 11,952 | 10,899 | 7,965 | 13,832 |

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|----------|------|----------|-------------|----------|----------|
| Morocco | 2012 | 19.624 | | | |
| Morocco | 2013 | 19,672 | | | |
| Morocco | 2014 | 17,698 | | | |
| Morocco | 2015 | 15,107 | | | |
| Morocco | 2016 | 14,791 | | | |
| Morocco | 2017 | 15,756 | | | |
| Morocco | 2018 | 17,144 | | | |
| Morocco | 2019 | 22,218 | | | |
| Morocco | 2020 | 12,668 | 17,751 | 12,890 | 22,612 |
| Morocco | 2021 | 16,308 | 17,751 | 12,890 | 22,612 |
| Nigeria | 2012 | 6,610 | | | |
| Nigeria | 2013 | 6,261 | | | |
| Nigeria | 2014 | 5,361 | | | |
| Nigeria | 2015 | 9,073 | | | |
| Nigeria | 2016 | 15,006 | | | |
| Nigeria | 2017 | 23,558 | | | |
| Nigeria | 2018 | 17,963 | | | |
| Nigeria | 2019 | 5,609 | | | |
| Nigeria | 2020 | 7,221 | 11,180 | -1,632 | 23,992 |
| Nigeria | 2021 | 7,775 | 11,180 | -1,632 | 23,992 |
| Pakistan | 2012 | 8,803 | | | |
| Pakistan | 2013 | 7,788 | | | |
| Pakistan | 2014 | 9,532 | | | |
| Pakistan | 2015 | 11,366 | | | |
| Pakistan | 2016 | 14,722 | | | |
| Pakistan | 2017 | 15,140 | | | |
| Pakistan | 2018 | 13,281 | | | |
| Pakistan | 2019 | 11,035 | | | |
| Pakistan | 2020 | 9,664 | 11,035 | 7,080 | 14,990 |
| Pakistan | 2021 | 14,848 | 11,035 | 5,442 | 16,628 |
| Romania | 2012 | 80,080 | | | |
| Romania | 2013 | 59,347 | | | |
| Romania | 2014 | 48,918 | | | |
| Romania | 2015 | 44,209 | | | |
| Romania | 2016 | 42,248 | | | |
| Romania | 2017 | 40,582 | | | |
| Romania | 2018 | 36,553 | | | |
| Romania | 2019 | 39,340 | | | |
| Romania | 2020 | 26,097 | 42,127 | 30,621 | 53,633 |
| Romania | 2021 | 27,044 | 44,914 | 19,187 | 70,641 |
| Ukraine | 2012 | 11,531 | | | |
| Ukraine | 2013 | 13,076 | | | |
| Ukraine | 2014 | 9,803 | | | |
| Ukraine | 2015 | 9,432 | | | |
| Ukraine | 2016 | 8,797 | | | |
| Ukraine | 2017 | 8,002 | | | |
| Ukraine | 2018 | 7,816 | | | |
| Ukraine | 2019 | 7,422 | | | |
| Ukraine | 2020 | 5,269 | 7,422 | 4,547 | 10,297 |
| Ukraine | 2021 | 9,371 | 7,422 | 3,356 | 11,488 |

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|---------|------|----------|-------------|----------|----------|
| Belgium | 2012 | 7,982 | | | |
| Belgium | 2013 | 7,793 | | | |
| Belgium | 2014 | 8,060 | | | |
| Belgium | 2015 | 8,045 | | | |
| Belgium | 2016 | 8,658 | | | |
| Belgium | 2017 | 9,027 | | | |
| Belgium | 2018 | 9,032 | | | |
| Belgium | 2019 | 9,246 | | | |
| Belgium | 2020 | 8,935 | 9,246 | 8,630 | 9,862 |
| Belgium | 2021 | 8,504 | 9,246 | 8,374 | 10,118 |
| China | 2012 | 5,017 | | | |
| China | 2013 | 4,561 | | | |
| China | 2014 | 4,531 | | | |
| China | 2015 | 4,897 | | | |
| China | 2016 | 5,029 | | | |
| China | 2017 | 5,630 | | | |
| China | 2018 | 5,828 | | | |
| China | 2019 | 6,401 | | | |
| China | 2020 | 4,011 | 6,401 | 5,612 | 7,190 |
| China | 2021 | 5,383 | 6,401 | 5,285 | 7,517 |
| Germany | 2012 | 10,936 | | | |
| Germany | 2013 | 10,188 | | | |
| Germany | 2014 | 10,668 | | | |
| Germany | 2015 | 11,353 | | | |
| Germany | 2016 | 12,405 | | | |
| Germany | 2017 | 13,266 | | | |
| Germany | 2018 | 14,062 | | | |
| Germany | 2019 | 14,686 | | | |
| Germany | 2020 | 13,882 | 14,686 | 13,150 | 16,222 |
| Germany | 2021 | 14,642 | 14,686 | 12,513 | 16,859 |
| India | 2012 | 2,725 | | | |
| India | 2013 | 3,185 | | | |
| India | 2014 | 3,650 | | | |
| India | 2015 | 4,451 | | | |
| India | 2016 | 5,198 | | | |
| India | 2017 | 6,391 | | | |
| India | 2018 | 7,667 | | | |
| India | 2019 | 9,124 | | | |
| India | 2020 | 4,274 | 10,581 | 10,095 | 11,067 |
| India | 2021 | 7,576 | 12,038 | 10,951 | 13,125 |
| Poland | 2012 | 14,324 | | | |
| Poland | 2013 | 15,405 | | | |
| Poland | 2014 | 17,690 | | | |
| Poland | 2015 | 16,697 | | | |
| Poland | 2016 | 16,563 | | | |
| Poland | 2017 | 17,098 | | | |
| Poland | 2018 | 18,056 | | | |
| Poland | 2019 | 19,420 | | | |
| Poland | 2020 | 17,907 | 19,420 | 16,975 | 21,865 |
| Poland | 2021 | 18,942 | 19,420 | 15,963 | 22,877 |

Table S5. Observed immigration flows in the Netherlands by most important countries of origin from 2012to 2021 and forecasted flows between 2020 and 2021

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|---------------|------|-----------------|-------------|----------|----------|
| Spain | 2012 | 5,601 | | | |
| Spain | 2013 | 5,858 | | | |
| Spain | 2014 | 5,467 | | | |
| Spain | 2015 | 5,442 | | | |
| Spain | 2016 | 5,426 | | | |
| Spain | 2017 | 6,216 | | | |
| Spain | 2018 | 6,597 | | | |
| Spain | 2019 | 7,852 | | | |
| Spain | 2020 | 7,548 | 7,852 | 6,642 | 9,062 |
| Spain | 2021 | 8,903 | 7,852 | 6,140 | 9,564 |
| Syria | 2012 | 529 | | | |
| Syria | 2013 | 1,671 | | | |
| Syria | 2014 | 6,224 | | | |
| Syria | 2015 | 14,962 | | | |
| Syria | 2016 | 19,281 | | | |
| Syria | 2017 | 8,939 | | | |
| Syria | 2018 | 2,673 | | | |
| Syria | 2019 | 2,363 | | | |
| Syria | 2020 | 2,221 | 7,080 | -5,746 | 19,906 |
| Syria | 2021 | 4,820 | 7,080 | -5,746 | 19,906 |
| Turkiye | 2012 | 3,335 | | | |
| Turkiye | 2013 | 3,543 | | | |
| Turkiye | 2014 | 4,072 | | | |
| Turkiye | 2015 | 6,560 | | | |
| Turkiye | 2016 | 9,945 | | | |
| Turkiye | 2017 | 10,676 | | | |
| Turkiye | 2018 | 8,196 | | | |
| Тигкіуе | 2019 | 9,714 | 0 74 4 | F 700 | 42 620 |
| Тигкіуе | 2020 | 8,507 | 9,714 | 5,789 | 13,639 |
| Тигктуе | 2021 | 13,057 E 00C | 9,714 | 4,103 | 15,205 |
| | 2012 | 5,000 | | | |
| UK | 2015 | 6,017 | | | |
| | 2014 | 7 202 | | | |
| LIK | 2015 | 7,202 8 57/ | | | |
| LIK OK | 2010 | 9 487 | | | |
| UK | 2017 | 10 443 | | | |
| UK | 2010 | 11,974 | | | |
| UK | 2020 | 10.473 | 13.505 | 12,646 | 14.364 |
| UK | 2021 | 6.866 | 15.036 | 13.115 | 16.957 |
| United States | 2012 | 4.628 | | | |
| United States | 2013 | 4,649 | | | |
| United States | 2014 | 5,006 | | | |
| United States | 2015 | 5,766 | | | |
| United States | 2016 | 5,755 | | | |
| United States | 2017 | 6,669 | | | |
| United States | 2018 | 7,200 | | | |
| United States | 2019 | 7,539 | | | |
| United States | 2020 | 6,251 | 7,539 | 6,487 | 8,591 |
| United States | 2021 | 6,254 | 7,539 | 6,051 | 9,027 |

Table S6. Observed immigration flows in Denmark by most important countries of origin from 2012 to 2021and forecasted flows between 2020 and 2021

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|-----------|------|----------|-------------|----------|----------|
| Germany | 2012 | 2,945 | | | |
| Germany | 2013 | 3,142 | | | |
| Germany | 2014 | 3,478 | | | |
| Germany | 2015 | 3,536 | | | |
| Germany | 2016 | 3,637 | | | |
| Germany | 2017 | 3,846 | | | |
| Germany | 2018 | 4,145 | | | |
| Germany | 2019 | 4,231 | | | |
| Germany | 2020 | 4,378 | 4,231 | 3,813 | 4,649 |
| Germany | 2021 | 5,212 | 4,231 | 3,640 | 4,822 |
| Greenland | 2012 | 2,032 | | | |
| Greenland | 2013 | 1,791 | | | |
| Greenland | 2014 | 1,842 | | | |
| Greenland | 2015 | 1,927 | | | |
| Greenland | 2016 | 1,851 | | | |
| Greenland | 2017 | 1,719 | | | |
| Greenland | 2018 | 1,876 | | | |
| Greenland | 2019 | 1,799 | | | |
| Greenland | 2020 | 1,575 | 1,855 | 1,677 | 2,032 |
| Greenland | 2021 | 1,716 | 1,855 | 1,677 | 2,032 |
| Norway | 2012 | 2,310 | | | |
| Norway | 2013 | 2,584 | | | |
| Norway | 2014 | 2,965 | | | |
| Norway | 2015 | 3,122 | | | |
| Norway | 2016 | 3,052 | | | |
| Norway | 2017 | 2,826 | | | |
| Norway | 2018 | 2,651 | | | |
| Norway | 2019 | 2,535 | | | |
| Norway | 2020 | 2,538 | 2,535 | 2,091 | 2,979 |
| Norway | 2021 | 2,495 | 2,535 | 1,907 | 3,163 |
| Poland | 2012 | 3,340 | | | |
| Poland | 2013 | 3,651 | | | |
| Poland | 2014 | 3,999 | | | |
| Poland | 2015 | 4,069 | | | |
| Poland | 2016 | 3,787 | | | |
| Poland | 2017 | 3,679 | | | |
| Poland | 2018 | 3,343 | | | |
| Poland | 2019 | 3,025 | | | |
| Poland | 2020 | 2,811 | 3,612 | 2,946 | 4,277 |
| Poland | 2021 | 4,182 | 3,612 | 2,946 | 4,277 |
| Romania | 2012 | 3,220 | | | |
| Romania | 2013 | 3,500 | | | |
| Romania | 2014 | 4,112 | | | |
| Romania | 2015 | 4,164 | | | |
| Romania | 2016 | 4,010 | | | |
| Romania | 2017 | 3,961 | | | |
| Romania | 2018 | 3,905 | | | |
| Romania | 2019 | 3,617 | | | |
| Romania | 2020 | 3,317 | 3,811 | 3,191 | 4,432 |
| Romania | 2021 | 5,201 | 3,811 | 3,191 | 4,432 |

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|---------------|------|----------------|-------------|----------|----------|
| Spain | 2012 | 1,738 | | | |
| Spain | 2013 | 1,853 | | | |
| Spain | 2014 | 1,961 | | | |
| Spain | 2015 | 1,980 | | | |
| Spain | 2016 | 2,031 | | | |
| Spain | 2017 | 2,236 | | | |
| Spain | 2018 | 2,355 | | | |
| Spain | 2019 | 2,289 | | | |
| Spain | 2020 | 2,476 | 2,289 | 2,064 | 2,514 |
| Spain | 2021 | 2,803 | 2,289 | 1,971 | 2,607 |
| Sweden | 2012 | 3,822 | | | |
| Sweden | 2013 | 4,328 | | | |
| Sweden | 2014 | 3,897 | | | |
| Sweden | 2015 | 3,539 | | | |
| Sweden | 2016 | 3,623 | | | |
| Sweden | 2017 | 3,667 | | | |
| Sweden | 2018 | 3,380 | | | |
| Sweden | 2019 | 3,322 | | | |
| Sweden | 2020 | 3,480 | 3,322 | 2,706 | 3,938 |
| Sweden | 2021 | 3,462 | 3,322 | 2,450 | 4,194 |
| Syria | 2012 | 1,053 | | | |
| Syria | 2013 | 1,776 | | | |
| Syria | 2014 | 5,416 | | | |
| Syria | 2015 | 11,175 | | | |
| Syria | 2016 | 8,811 | | | |
| Syria | 2017 | 2,211 | | | |
| Syria | 2018 | 822 | | | |
| Syria | 2019 | 458 | 450 | 7 004 | 7.047 |
| Syria | 2020 | 3/6 | 458 | -7,031 | 7,947 |
| Syria | 2021 | 332 | 458 | -10,133 | 11,049 |
| UK | 2012 | 2,823 | | | |
| UK | 2015 | 5,075 2 120 | | | |
| UK | 2014 | 3,120 | | | |
| LIK | 2015 | 3,401 | | | |
| LIK OK | 2010 | 3,700 | | | |
| UK UK | 2017 | 3 803 | | | |
| UK | 2019 | 3,764 | | | |
| UK | 2020 | 3,950 | 3,764 | 3.326 | 4,202 |
| UK | 2021 | 2.693 | 3.764 | 3.144 | 4.384 |
| United States | 2012 | 2.600 | -, | -, | ., |
| United States | 2013 | 2,539 | | | |
| United States | 2014 | 2,809 | | | |
| United States | 2015 | 3,113 | | | |
| United States | 2016 | 3,266 | | | |
| United States | 2017 | 3,319 | | | |
| United States | 2018 | 3,225 | | | |
| United States | 2019 | 2,912 | | | |
| United States | 2020 | 2,954 | 2,912 | 2,497 | 3,327 |
| United States | 2021 | 2,463 | 2,912 | 2,324 | 3,500 |

Table S7. Observed immigration flows in Austria by most important countries of origin from 2012 to 2021 and forecasted flows between 2020 and 2021

| Country | Year | Observed | Forecasting | Lower CI | Upper Cl |
|-------------|------|----------|-------------|----------|----------|
| Afghanistan | 2012 | 2,721 | | | |
| Afghanistan | 2013 | 2,571 | | | |
| Afghanistan | 2014 | 2,420 | | | |
| Afghanistan | 2015 | 17,632 | | | |
| Afghanistan | 2016 | 10,110 | | | |
| Afghanistan | 2017 | 1,541 | | | |
| Afghanistan | 2018 | 828 | | | |
| Afghanistan | 2019 | 980 | | | |
| Afghanistan | 2020 | 1,037 | 4,850 | -6,303 | 16,003 |
| Afghanistan | 2021 | 1,717 | 4,850 | -6,303 | 16,003 |
| Bulgaria | 2012 | 2,209 | | | |
| Bulgaria | 2013 | 2,989 | | | |
| Bulgaria | 2014 | 3,768 | | | |
| Bulgaria | 2015 | 3,743 | | | |
| Bulgaria | 2016 | 3,454 | | | |
| Bulgaria | 2017 | 3,406 | | | |
| Bulgaria | 2018 | 3,525 | | | |
| Bulgaria | 2019 | 3,897 | | | |
| Bulgaria | 2020 | 3,087 | 3,897 | 2,985 | 4,809 |
| Bulgaria | 2021 | 3,103 | 3,897 | 2,608 | 5,186 |
| Germany | 2012 | 15,175 | | | |
| Germany | 2013 | 14,926 | | | |
| Germany | 2014 | 14,676 | | | |
| Germany | 2015 | 15,855 | | | |
| Germany | 2016 | 15,670 | | | |
| Germany | 2017 | 16,008 | | | |
| Germany | 2018 | 16,855 | | | |
| Germany | 2020 | 20,161 | 18,328 | 16,716 | 19,940 |
| Germany | 2021 | 20,609 | 18,328 | 16,048 | 20,608 |
| Germany | 2021 | 20,609 | | | |
| Hungary | 2012 | 8,668 | | | |
| Hungary | 2013 | 9,408 | | | |
| Hungary | 2014 | 10,148 | | | |
| Hungary | 2015 | 10,805 | | | |
| Hungary | 2016 | 9,817 | | | |
| Hungary | 2017 | 9,374 | | | |
| Hungary | 2018 | 8,791 | | | |
| Hungary | 2019 | 8,554 | | | |
| Hungary | 2020 | 7,386 | 9,446 | 7,977 | 10,914 |
| Hungary | 2021 | 6,876 | 9,446 | 7,977 | 10,914 |
| Italy | 2012 | 2,605 | | | |
| Italy | 2013 | 3,059 | | | |
| Italy | 2014 | 3,512 | | | |
| Italy | 2015 | 3,972 | | | |
| Italy | 2016 | 3,606 | | | |
| Italy | 2017 | 3,589 | | | |
| Italy | 2018 | 3,391 | | | |
| Italy | 2019 | 3,616 | | | |
| Italy | 2020 | 3,515 | 3,616 | 2,920 | 4,312 |
| Italy | 2021 | 3,200 | 3,616 | 2,632 | 4,600 |

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|----------|------|----------|-------------|----------|----------|
| Poland | 2012 | 4,666 | | | |
| Poland | 2013 | 4,766 | | | |
| Poland | 2014 | 4,866 | | | |
| Poland | 2015 | 4,657 | | | |
| Poland | 2016 | 4,115 | | | |
| Poland | 2017 | 3,902 | | | |
| Poland | 2018 | 3,535 | | | |
| Poland | 2019 | 3,493 | | | |
| Poland | 2020 | 3,348 | 3,493 | 2,938 | 4,048 |
| Poland | 2021 | 3,114 | 3,493 | 2,708 | 4,278 |
| Romania | 2012 | 7,800 | | | |
| Romania | 2013 | 10,466 | | | |
| Romania | 2014 | 13,132 | | | |
| Romania | 2015 | 12,274 | | | |
| Romania | 2016 | 11,742 | | | |
| Romania | 2017 | 12,499 | | | |
| Romania | 2018 | 13,403 | | | |
| Romania | 2019 | 14,066 | | | |
| Romania | 2020 | 11,813 | 14,066 | 10,943 | 17,189 |
| Romania | 2021 | 11,858 | 14,066 | 9,650 | 18,482 |
| Serbia | 2012 | 3,799 | | | |
| Serbia | 2013 | 4,234 | | | |
| Serbia | 2014 | 4,668 | | | |
| Serbia | 2015 | 5,644 | | | |
| Serbia | 2016 | 5,507 | | | |
| Serbia | 2017 | 5,254 | | | |
| Serbia | 2018 | 4,903 | | | |
| Serbia | 2019 | 4,783 | | | |
| Serbia | 2020 | 3,743 | 4,783 | 3,842 | 5,724 |
| Serbia | 2021 | 3,873 | 4,783 | 3,452 | 6,114 |
| Slovakia | 2012 | 4,018 | | | |
| Slovakia | 2013 | 4,306 | | | |
| Slovakia | 2014 | 4,593 | | | |
| Slovakia | 2015 | 4,715 | | | |
| Slovakia | 2016 | 4,322 | | | |
| Slovakia | 2017 | 3,708 | | | |
| Slovakia | 2018 | 3,513 | | | |
| Slovakia | 2019 | 3,351 | | | |
| Slovakia | 2020 | 3,170 | 3,351 | 2,685 | 4,017 |
| Slovakia | 2021 | 3,053 | 3,351 | 2,409 | 4,293 |
| Syria | 2012 | 739 | | | |
| Syria | 2013 | 3,356 | | | |
| Syria | 2014 | 5,973 | | | |
| Syria | 2015 | 22,137 | | | |
| Syria | 2016 | 8,378 | | | |
| Syria | 2017 | 5,942 | | | |
| Syria | 2018 | 1,865 | | | |
| Syria | 2019 | 1,359 | _ | _ | |
| Syria | 2020 | 3,416 | 6,219 | -6,800 | 19,238 |
| Syria | 2021 | 12,818 | 6,219 | -6,800 | 19,238 |

| Table S8. Observed immigration flows in Finland by most important countries of origin from 2012 to 2021 |
|---|
| and forecasted flows between 2020 and 2021 |

| Country | Year | Observed | Forecasting | Lower CI | Upper Cl |
|---------|------|----------|-------------|----------|----------|
| China | 2012 | 906 | | | |
| China | 2013 | 962 | | | |
| China | 2014 | 884 | | | |
| China | 2015 | 859 | | | |
| China | 2016 | 880 | | | |
| China | 2017 | 817 | | | |
| China | 2018 | 905 | | | |
| China | 2019 | 1,042 | | | |
| China | 2020 | 951 | 907 | 779 | 1,035 |
| China | 2021 | 1,234 | 907 | 779 | 1,035 |
| Estonia | 2012 | 6,422 | | | |
| Estonia | 2013 | 6,285 | | | |
| Estonia | 2014 | 5,071 | | | |
| Estonia | 2015 | 3,684 | | | |
| Estonia | 2016 | 2,933 | | | |
| Estonia | 2017 | 2,430 | | | |
| Estonia | 2018 | 2,365 | | | |
| Estonia | 2019 | 2,003 | | | |
| Estonia | 2020 | 1,967 | 2,003 | 423 | 3,583 |
| Estonia | 2021 | 2,854 | 2,003 | -231 | 4,237 |
| Germany | 2012 | 808 | | | |
| Germany | 2013 | 799 | | | |
| Germany | 2014 | 897 | | | |
| Germany | 2015 | 764 | | | |
| Germany | 2016 | 793 | | | |
| Germany | 2017 | 795 | | | |
| Germany | 2018 | 929 | | | |
| Germany | 2019 | 988 | | | |
| Germany | 2020 | 1,185 | 988 | 820 | 1,156 |
| Germany | 2021 | 1,238 | 988 | 750 | 1,226 |
| India | 2012 | 558 | | | |
| India | 2013 | 679 | | | |
| India | 2014 | 819 | | | |
| India | 2015 | 764 | | | |
| India | 2016 | 643 | | | |
| India | 2017 | 739 | | | |
| India | 2018 | 936 | | | |
| India | 2019 | 1,302 | | | |
| India | 2020 | 887 | 1,302 | 936 | 1,668 |
| India | 2021 | 1,228 | 1,302 | 785 | 1,819 |
| Iraq | 2012 | 528 | | | |
| Iraq | 2013 | 869 | | | |
| Iraq | 2014 | 758 | | | |
| Iraq | 2015 | 686 | | | |
| Iraq | 2016 | 3,142 | | | |
| Iraq | 2017 | 2,438 | | | |
| Iraq | 2018 | 1,743 | | | |
| Iraq | 2019 | 1,206 | | | |
| Iraq | 2020 | 1,173 | 1,421 | -343 | 3,186 |
| Iraq | 2021 | 963 | 1,421 | -343 | 3,186 |

| Country | Year | Observed | Forecasting | Lower Cl | Upper Cl |
|---------------|------|----------|-------------|----------|----------|
| Russia | 2012 | 3,096 | | | |
| Russia | 2013 | 2,901 | | | |
| Russia | 2014 | 2,467 | | | |
| Russia | 2015 | 2,155 | | | |
| Russia | 2016 | 2,640 | | | |
| Russia | 2017 | 1,811 | | | |
| Russia | 2018 | 1,781 | | | |
| Russia | 2019 | 2,348 | | | |
| Russia | 2020 | 2,457 | 2,348 | 1,401 | 3,295 |
| Russia | 2021 | 2,724 | 2,348 | 1,009 | 3,687 |
| Spain | 2012 | 912 | | | |
| Spain | 2013 | 1,151 | | | |
| Spain | 2014 | 1,031 | | | |
| Spain | 2015 | 744 | | | |
| Spain | 2016 | 720 | | | |
| Spain | 2017 | 703 | | | |
| Spain | 2018 | 911 | | | |
| Spain | 2019 | 930 | | | |
| Spain | 2020 | 1,124 | 888 | 591 | 1,184 |
| Spain | 2021 | 1,020 | 888 | 591 | 1,184 |
| Sweden | 2012 | 2,793 | | | |
| Sweden | 2013 | 2,681 | | | |
| Sweden | 2014 | 2,694 | | | |
| Sweden | 2015 | 2,448 | | | |
| Sweden | 2016 | 2,610 | | | |
| Sweden | 2017 | 2,914 | | | |
| Sweden | 2018 | 2,810 | | | |
| Sweden | 2019 | 2,764 | | | |
| Sweden | 2020 | 2,987 | 2,714 | 2,449 | 2,980 |
| Sweden | 2021 | 2,714 | 2,714 | 2,449 | 2,980 |
| UK | 2012 | 1,076 | | | |
| UK | 2013 | 1,059 | | | |
| UK | 2014 | 1,100 | | | |
| UK | 2015 | 951 | | | |
| UK | 2016 | 1,085 | | | |
| UK | 2017 | 1,041 | | | |
| UK | 2018 | 1,263 | | | |
| UK | 2019 | 1,399 | | | |
| UK | 2020 | 1,586 | 1,399 | 1,146 | 1,652 |
| UK | 2021 | 1,234 | 1,399 | 1,041 | 1,/5/ |
| United States | 2012 | 861 | | | |
| United States | 2013 | 895 | | | |
| United States | 2014 | 903 | | | |
| United States | 2015 | 803 | | | |
| United States | 2016 | 8/4 | | | |
| United States | 2017 | 946 | | | |
| United States | 2018 | 1,030 | | | |
| | 2019 | 1,061 | 1 001 | 024 | 1 101 |
| | 2020 | 1,073 | 1,061 | 931 | 1,191 |
| United States | 2021 | 1,049 | 1,061 | 8/8 | 1,244 |