

Interests, Identity and Political Allegiance in the European Union

**Paper prepared for Session 1 “Governance in the European Union” of the NIG Annual
Work Conference on the 29th of October in Rotterdam**

(Please do not quote without permission of the authors)

Catherine E. Netjes & Kees van Kersbergen
Vrije Universiteit Amsterdam
Department of Political Science
De Boelelaan 1081
1081 HV Amsterdam
The Netherlands
cj.van.kersbergen@fsw.vu.nl
ce.netjes@fsw.vu.nl

Abstract

In this paper, we take up a question, which has a longstanding tradition within the field of European Union (EU) studies: What explains the variation in public support for European integration and/or the European Union? There are two dominant explanations of EU support: the utilitarian self-interest and the national identity perspectives. The former viewpoint stresses that citizens are more likely to support integration, if it results in a net benefit to the national economy or their own pocketbook. The latter perspective highlights the importance of feelings of national identity in shaping support for European integration. Drawing on the concept of (double) allegiance, we argue that there are theoretical reasons to combine the interest- and identity-based perspectives into one single explanatory framework. Support for supra-national institutions depends on the extent to which such institutions allow national political elites to provide security and well-being. The more citizens perceive that integration threatens their (economic, social-psychological and/or socio-economic) security and well-being, the less they are likely to support the EU. We find empirical evidence that interest- and identity-based explanations should indeed not be seen as alternative explanations, but as perspective that capture different sides of the same coin.

1. Introduction

Until the beginning of the 1990s European integration was largely uncontested in public opinion. Recently, however, most European Union (EU) member states have witnessed a – sometimes quite dramatic – drop in public support for European integration (see table 1). In the early years, the European project was characterized by the well-known “permissive consensus” (Lindberg and Scheingold 1970). The general perception that the EU would secure peace, stability and welfare for its member states apparently generated a diffuse feeling of approval of a daring project to which political elites had committed themselves. With the creation of the European (Economic) Monetary Union (EMU), the introduction of a single currency, the vast expansion of policy areas, the delegation of more and more competencies to the jurisdiction in Brussels, and the EU enlargement, the speed of the European project has gained full momentum. However, with this ever growing importance of the EU to the lives of its citizens, the integration process itself has become contested (Steenbergen and Marks 2004:1). Questions are being raised where the train of European integration is heading, who is in the driver’s seat and whether it should go so fast. Such uncertainties seem to have manifested themselves in a disintegration of the permissive consensus and a decline in support for European integration among the EU public.

Since the beginning of the 1990s public support for European integration has been in decline (Anderson and Kaltenthaler 1996, Eichenberg and Dalton 2003; see table 1). The referendum outcomes in Denmark, Ireland, the recent Swedish referendum on the Euro, the ever so low turnout in the elections to the European Parliament, and the levels of support for EU-skeptical parties in several national elections, show the contemporary shift away from support for European integration. Eichenberg and Dalton (2003) refer to this decline in public support for European integration in most member states as the “Post-Maastricht Blues”, as the drop occurred after the finalizing of the Maastricht Treaty in December 1991. The transition

of the European Community (EC) to the European Union laid down in the Treaty of Maastricht characterizes the transformation from a mere intergovernmental political regime with primarily economic competencies into a supranational regime with increased political competencies (Fuchs 2002:1). The post-Maastricht transition to the EMU, and particularly its convergence criteria, has brought the EU into the arena of domestic redistribution by influencing the fiscal policies of its member states.

Table 1: Change in Support for European Integration, 1991–2003

| | Δ in Support European Integration, 1991–2003 |
|----------------|---|
| EU-15 average | -16.5 |
| France | -17.0 |
| Belgium | -14.0 |
| Netherlands | -18.5 |
| Germany | -15.0 |
| Italy | -12.0 |
| Luxembourg | +1.0 |
| Denmark | -1.0 |
| Ireland | +3.0 |
| United Kingdom | - 16.0 |
| Greece | -8.5 |
| Spain | -6.5 |
| Portugal | -4.0 |
| Finland* | -6.0 |
| Sweden* | +4.5 |
| Austria* | +6.5 |

* The percentage changes in support for European integration (% of respondents answering that one's country EU membership is a good thing) summarized in this table display the changes in the several member states between 1991 and 2003, except for three countries, in which the changes documented correspond to different time-periods: Finland, 1993-2003, and Sweden and Austria, 1994-2003. *Source:* Eurobarometer (EB) Trend file plus single EB surveys from 2000-2003.

How can we explain this trend in public support for European integration? Within the extensive literature on EU support two dominant perspectives have emerged: the *utilitarian self-interest* and the *national identity* perspectives. Authors within the utilitarian approach assert that citizens are more likely to support integration, if it results in a net benefit to the national economy or their own pocketbook (Eichenberg and Dalton 1993, Gabel and Palmer

1995, Anderson and Reichert 1995). Others, however, highlight the importance of feelings of national identity in shaping support for European integration (Carey and Lebo 2000, Carey 2002, McLaren 2002). In section 2.1 we present a review of this literature.

Following the lead of recent studies that have shown that both utilitarian reasoning and national identity are important determinants of support for supranational institutions (Hooghe and Marks 2004, Netjes 2004), we argue that there are theoretical reasons to suppose that the utilitarian approach and the identity perspective tap into the same causal mechanisms underlying the attitudes of European publics to integration. It is for this reason that both interest- and identity-based explanations fit into one single explanatory framework of support for European integration. Hence, rather than framing interest- and identity-based explanations as exclusive alternatives or as two separate predictions that inexplicably seem to be “working” empirically, we suggest a causal mechanism that explains why both rival theories are, in fact, simultaneously correct. For this purpose, we develop (in section 2.2) the concept of political allegiance, present an operationalization that tries to capture its theoretical drift and test our hypothesis using public opinion data collected in the 60.1 Eurobarometer survey from November 2003 (sections 3 and 4).

2. Theoretical Framework

2.1 Theories of Support for European integration

Within the last ten years an extensive literature has evolved to explain the micro foundations of public support for European integration. Although more than 100 publications have been written on this specific topic, no scholarly consensus has been reached so far.

Theories explaining public support for European integration can generally be grouped into explanations based on *utilitarian self-interest* and *national identity* (Hooghe and Marks 2004:1).

The utilitarian approach relies on self-interested explanations of political attitudes and suggests that citizens are more likely to support integration, if it results in a net personal or national benefit (Eichenberg and Dalton 1993, Gabel and Palmer 1995, Anderson and Reichert 1995, Anderson and Kaltenthaler 1996, Gabel 1998). So, citizens support European integration if and when they feel that EU membership is consistent with their economic interests. The utilitarian perspective approaches the relationship between economic interests and support for European integration in two ways. A first group of authors (Eichenberg and Dalton 1993, Anderson and Kaltenthaler 1996) suggests that EU support is consistent with national economic performance. Using aggregated time-series analyses, these authors show that support for European integration varies in accordance with patterns of macroeconomic performance – the latter is measured using changes in Gross Domestic Product (GDP), Consumer Price Indexes (CPI) and unemployment rates.¹ This macro-level explanation emphasizes the impact of macroeconomic factors on support for European integration.

The second conceptualization of the relationship between economic interests and support for European integration focuses on microeconomic considerations (Gabel and Palmer 1995, Anderson and Reichert 1995, Gabel 1998). The argument is that economic integration in Europe, which resulted in the creation of an international market for goods, labor and capital as well as a reallocation of economic resources throughout the EU, creates differential benefits for EU citizens (Gabel 1998:938). Research within this microeconomic approach

¹ It is important to note, however, that recent studies examining the relationship between macroeconomic performance and EU support suggest that the explanatory power of macroeconomic considerations has declined after the Treaty of Maastricht. Eichenberg and Dalton (2003; 2004) show that whereas macroeconomic performance largely explains EU support prior to the Maastricht treaty, this relationship no longer holds. The authors conclude that, “[t]he contrast in the pre- and post-Maastricht periods indicates that as citizens became aware of the implications of the EMU and the EU’s changing policy role, their calculus for support changed”

provides evidence for the expectation that EU support varies on the basis of several socioeconomic characteristics. Or, to put it in the words of Gabel (1998:938), “[c]itizens derive varying economic benefits and losses from EU membership depending on their ability to exploit economic opportunities created by market liberalization.” Market liberalization creates differential benefits for citizens due to their income and education levels as well as on the basis of their employment status. On the one hand, it enables firms to shift production across borders, which intensifies job insecurity for especially the unskilled workers, while on the other hand it enables labor mobility for high-skilled or professional workers within the EU. Hence, authors within the microeconomic approach argue that EU membership favors citizens with higher levels of income, education and occupational skills (Gabel and Palmer 1995, Anderson and Reichert 1995, Gabel 1998). Thus, this microeconomic approach stresses that individual benefits explain support for European integration.

This utilitarian understanding of public support for European integration, however, is challenged by authors who point to national identity as an important explanation of (lack of) support for European integration (Carey 2002, Marks and Hooghe 2003, Hooghe and Marks 2004, Netjes and Edwards 2004). McLaren (2002: 533) shows that “[a]ntipathy toward the EU is not just about cost/benefit calculations [...] but about fear of, or hostility toward other cultures”. The identity explanation draws on psychology of group membership to consider how national identity influences support for European integration. When considering the influence of national identity on EU support, the EU is considered as a polity or regime that “overarches” national communities and as such can be the object of identification. The research thus far has found conflicting results. Whereas some studies argue that regional or national identity is consistent with European identity and support for European integration (Marks 1999, Haesly 2001), other research, in contrast, shows that national attachment

(Eichenberg & Dalton 2003: 19). Netjes (2004), however, finds that macroeconomic performance is still positively related to aggregate support for the EU.

combined with national pride have a significant negative effect on support for European integration (Carey 2002).

Marks and Hooghe (2003) rightly argue that one needs to distinguish between several types of national identity, by evaluating the extent to which national identity is exclusive or inclusive. Individuals who conceive of their national identity as exclusive will consider supranational governance a threat, whereas those with multiple identities will be favorably disposed to governance beyond the nation-state. Moreover, national identities are variable, as they can be politicized, contested and constructed within national contexts (Marks and Hooghe 2003:21ff.). Surely, research on the origins of national identity highlights the socialization aspect of identity and the importance of myths, symbols and traditions in the development of “imagined communities” in this respect (Anderson 1992: 5–6). However, national identity is also seen to be subject to *reinvention* or *reintepretation* over time (Smith 1991).

So, although identities are shaped through socialization, one can expect political elites to influence national identity to a large extent. A study by Netjes and Edwards (2004) demonstrates the key role of populist rightwing parties in this respect. These parties mobilize exclusive national identity against European integration. EU-skeptical right-wing populist parties frame opposition to supranational governance with defense of the national community. These parties can hence be seen to provide citizens with negative cues regarding European integration (on cueing of public opinion, see Zaller 1992). This finding seems to concur with the recent experience of a rise in populist right-wing political parties in France, Denmark, Italy, and Austria. These parties tap nationalism to reject further integration and to defend the nation against control from Brussels. Hooghe et al. (2002) point out that such parties have formed the largest reservoir of Euroskepticism across the European Union since 1996. This result is also in line with findings on the cueing effects of political parties in the case of EU

support (Franklin, Marsh and McLaren 1994, Steenbergen and Jones 2002). It seems that the human capacity for calculation is far more limited than utilitarian models presume (Chong 2000, Kinder 1998). Hence, parties' stances on European integration present citizens with cognitive short-cuts that help them decide what is in their interest.

Summing up, the core contribution of the authors within the national identity approach to EU support is that show that group loyalty affects support for European integration and that a citizen is not merely a *homo economicus*. Citizens "[...] evolved an emotional capacity for group loyalty long before the development of rational faculties, and such loyalties can be extremely powerful in shaping views towards political objects." (Hooghe and Marks 2004: 2) Although economic rationality may matter, feelings of national belonging prove to be the more powerful influence on public opinion towards European integration (Hooghe and Marks 2004, Netjes 2004).

2.2 Political Allegiance

Both perspectives elaborated above attempt to explain variation in support for the EU and the process of European integration among individuals. However, both approaches suffer from ambiguity regarding the causal mechanisms underlying support. The utilitarian perspective seems to lack a clear specification of the causal mechanism that connects (perceived) economic benefits and support for the national government and the EU or European integration. Why exactly perceived benefits are routinely translated into a supportive European attitude remains somewhat underspecified. Although the identity-perspective draws on psychology, the problem of the causal mechanism seems to remain unresolved, too. For instance, Hooghe and Marks (2004: 2) notice that national identity is capable of both boosting

and weakening support for European integration. To solve this unexpected inconsistency, they draw on a distinction between inclusive and exclusive identity, reasoning that persons with an exclusive national identity tend to be more skeptical towards European integration than individuals with nested multiple identities. Although we intuitively see the logic of this, the precise reason why an exclusive national identity necessarily precludes support for the EU, however, still remains unexplained. The conviction appears to be grounded in the implicit assumption that those who have an exclusive national territorial identity look at the EU as a polity that has – so to speak – “invaded” national territory. But some EU citizens with an exclusive national identity may very well be “intergovernmentalists” in their worldview and understand the EU in a Milwardian sense: a form of policy coordination and cooperation between nation-states that is capable of rescuing the nation-state and therefore the object and source of national identification.

We propose the concept of allegiance as a solution to the under-specification of the causal mechanism in the utilitarian approach and the indeterminate reasoning of the identity approach. Security and well-being can be theorized as the major benefits for national publics offered by a government. For all political regimes holds that people are concerned about their material interests and their personal security. What Alexander assumes to be the case for authoritarian and democratic regimes (2002: 33), also holds, *mutatis mutandis*, for all regimes, including those developing into complicated multi-level systems of governance with extended delegation of competencies to other than the national level. First, citizens as political subjects care about their well-being, wanting to protect and advance their material and nonmaterial interests, including obviously their social-psychological equanimity. Second, they want to be reassured about their security, ranging from a preference for the lowest possible risk of experiencing violence to a desire for the most solid possible shelter against social and economic misfortune.

This, then, poses the following general issue: under what conditions and to what extent do publics (the ruled) accept and support decisions and actions of their governments (the rulers) that seem to affect their well-being and security beyond their direct control? The general answer is that they do so on the condition that this guarantees or reinforces (territorial, physical, psychological, social and economic) security and well-being. This induces what we term “allegiance”, formally defined as the willingness of a national public to approve of and to support the decisions made by a government, in return for a more or less immediate and straightforward reward or benefit to which the public feels entitled on the basis of it having rendered approval and support (see extensively van Kersbergen 2000; 2003). Political allegiance is characterized by an exchange between a sovereign and the public, consisting of a trade-off between on the one hand security and well-being and support on the other. Both security and well-being are the major benefits for national publics offered by a government. Citizens in return offer their support to social and political institutions.

The “goods” of security/well-being and support are varied and manifold. Security and well-being offered by a government can be territorial, physical, psychological, economic and social. It must in principle be understood in the broadest possible sense and ranges from issues of war and peace to economic (e.g., employment), social (e.g., income maintenance) and psychological (e.g. peace of mind; sense of belonging) security and well-being. Support offered by a public can be political, economic, social and civil and includes, for example, forms of social and political participation, the willingness to pay taxes and law-abidingness.

In essence, allegiance is a relational concept: a subject has the right to be protected as well as the duty to obey and support and the ruler has both the right to decide and the duty to provide security. The stability of this exchange relationship is secured through trust and security rather than, for instance enforcement.

Political allegiance towards supranational institutions, in this particular case the EU, originates out of this public's primary allegiance to the nation-state. This argument constitutes the core of the idea of "double allegiance". Support for supranational institutions, i.e. double allegiance, is dependent on the extent to which supra-national institutions allow national political elites to provide these kinds of political, social, psychological and economic security and well-being (van Kersbergen 2000:4-9, 2003). This concept of double allegiance is in line with Milward's (1992:3) suggestion that "(...) without the process of integration the West European nation-state might not have retained the allegiance and support of its citizens in the way that it has. The European Community has been its buttress, an indispensable part of the nation-state's post-war construction. Without it, the nation-state could not have offered to its citizens the same measure of security and prosperity which it has provided and which has justified its survival." The process of European integration, on the one hand, safeguarded national allegiance, and on the other hand produced a secondary allegiance among national citizens, because the national publics understood that integration was necessary for providing security and well-being. Subsequently, secondary allegiance did not weaken primary allegiance. Rather, the former depended on the latter.

Hence, we define double allegiance or support for European integration as the evaluation of citizens of the extent to which supra-national institutions allow national political elites to provide political, social, psychological and economic security and well-being. Political allegiance towards the EU is conditioned by the willingness of national publics to "[...] accept the efforts of their national state elites to build trans- or supranational political institutions on the condition that this guarantees or reinforces economic and social security in the national context" (van Kersbergen 2000:4). So, support for supranational institutions may be low if individual citizens feel that these institutions threaten their security and well-being.

In sum, support for the EU and for the process of European integration can best be explained with the help of the concept of political allegiance. This concept, centering around a relationship of exchange between the political elite and the national public, allows for the inclusion of explanatory mechanisms that focus on interests as well as on feelings of national identity. The concept of political allegiance is based on the assumption that the public supports and submits to a government only if it is provided with protection, security and prosperity in return for this support. Political allegiance towards supranational institutions, in this particular case the EU, originates out of the public's primary allegiance to the nation-state. Accordingly, support for supra-national institutions depends on the extent to which supranational institutions allow national political elites to provide political, social-psychological and socio-economic security and well-being. Support for (and obedience to) the EU tend to be low and problematic, when citizens feel that the process of European integration hampers their national political elites' capacity to provide political, social-psychological and socio-economic security and well-being. This fact is perceived and interpreted as jeopardizing their interests and their sense of national identity, reinforcing feelings of socio-economic, social-psychological and political insecurity which, in turn, corrode the "double" allegiance on which EU-support depends. We therefore hypothesize that the decreased support for the EU on the part of the European citizenry reflects the perception of citizens that the process of integration is threatening their core interests and/or feelings of national identity, heightening their social and economic anxiety.

3. Hypotheses, Variables, and Data

In order to examine the concept of double allegiance and the main hypotheses elaborated in the previous section, we analyze public support for the EU and the process of European integration using public opinion data for the 15 “old” EU member states, collected in the 60.1 Eurobarometer survey from November 2003. We make a distinction between evaluations regarding the EU as such and citizens’ support for the process of European integration. This differentiation is important, as one can imagine that citizens may think differently about the EU as a system of governance and the process of further (essentially political) integration. Since the Treaty of Maastricht the nature of European integration has changed from an elite affair that was predominantly economic in character to one with a much more directly political quality. On the basis of these events, citizens may argue that the EU may so far have enabled national elites to secure prosperity and well-being, but that a furthering of integration may seriously hamper their activities. National publics may fear that further political integration and expansion of the Union to include new member states may jeopardize security and well-being. So, these arguments underpin why it is useful to differentiate between two types of support: support for the European Union (*EU support*) and support for the process of further European integration (*EI support*).

The EB 60.1 survey includes several questions regarding the respondents’ evaluations of European integration. Using a principal component analysis, we first established that there are indeed two types of support, namely EU and EI support (the results of the principal component analysis are presented in appendix I). EU support is measured by an index consisting of four variables, that tap the respondents’ opinion whether 1) EU membership is a good thing, 2) they would regret the dissolution of the EU, 3) they generally have a positive image of the EU and 4) the EU gives them a positive feeling (of enthusiasm, hope or trust).

The EI support index consists of three variables, gauging the respondents' stances on further political integration and support for enlargement. The table in appendix II provides an overview of the exact question wordings of all the variables used.

In the empirical analysis in the following section, we examine the applicability of the concept of political allegiance by testing two main hypotheses: First, we hypothesize that feelings of economic anxiety and exclusive identity are negatively related to EU and EI support. Secondly, we expect high levels of trust in national political institutions and satisfaction with national democracy to coincide with high levels of support for the EU and the integration process.

We also expect support for the EU and EI to be influenced by contextual factors, i.e. country characteristics. We hypothesize that feelings of economic anxiety and exclusive national identity to become contested and constructed within national contexts. Accordingly, we hypothesize interaction effects between exclusive national identity and the presence of a right-wing populist party (see appendix IV), between economic anxiety and radical left parties (see appendix V), and between economic anxiety and macroeconomic conditions, i.e. levels of inflation and unemployment. We further hypothesize that rightwing populist parties have a decisive role in mobilizing exclusive national identity against European integration. Such parties draw upon nationalism to reject further control from Brussels, thereby providing citizens with negative cues regarding European integration. Moreover, we also expect cueing effects of radical left parties. These parties also oppose European integration, but on different grounds than populist rightwing parties. Radical left parties oppose European integration on the basis of the neo-liberal character of economic integration. Hence, we expect these parties to take up feelings of economic anxiety and mobilize these fears against European integration. Finally, we expect that objective economic conditions, i.e. the level of inflation and

unemployment, influence subjective economic conditions. Hence, we expect the level of inflation and unemployment to interact with the extent of economic anxiety.

As controls, we include some individual level as well as country level variables. At the individual level, we include variables measuring employment status – manual and professional worker – to control for the utilitarian perspective. The expectation is that manual workers will show lower levels of support, whereas professionals – who are assumed to benefit from the EU and the integration process at large – will favor Europe. Membership in the EMU and the level of public expenditure are the country level dummies employed in the analysis. The dummy variable capturing EMU membership is incorporated into the analysis, as we expect that the presence of the Euro has decreased support for both the EU and the integration process among EU publics. The EMU was launched in the Maastricht Treaty and carries tremendous symbolic significance as it entailed the provision that in 2002 the national currencies were to be replaced by one common currency. The convergence criteria, which set the conditions for the transition to the Euro and after, have become highly contested, as they mainly focus on budgetary restraint and in turn can be seen to strain redistributive provisions. Overall, we expect membership in the EMU to have a negative effect on support for European integration. Public expenditure, on the other hand, is expected to have a positive effect on EU and EI support, as it reduces feelings of economic anxiety.

4. Model Specification and Empirical Analysis

4.1 Regression Results

In order to evaluate the relevance of the theoretical factors influencing EU support and EI support, we incorporate the predictors described in the previous section into a pooled ordinary least squares (OLS) regression analysis.² The results of the pooled OLS regression analyses, presented in table 2 below, provides us with three important pieces of information. First of all, the regression coefficients enable us to estimate the relative weight of the individual predictors in explaining either EU or EI support. The individual estimates reported are the standardized regression coefficients, which allow us to approximate the relative effects of the respective predictors and compare the regression weights of all predictors. Secondly, the signs of the coefficients bare information regarding the direction of the estimated effects of the predictors, which allows to test the applicability of our general hypotheses. Thirdly, the R^2 estimates point at the portion of the variance in the dependent variable that is explained by the predictors in the respective models. In essence, a R^2 estimate points at the fit of the model.

Table 2 displays the results of the regression analyses using support for the European Union and support of the process of European integration as the dependent variables. Moreover, we estimated two models for each dependent variable. The first model incorporates the predictors measuring exclusive national identity, economic anxiety, trust in national institutions and satisfaction with national democracy as well as two controls for the utilitarian explanations of support, namely manual and professional worker. The second model also includes dummy variables for those countries that are known to have an extraordinary high level of support for EU and EI, in this sample Portugal and Ireland, and those countries that

are known to have an above average skepticism towards the EU and the integration process, in this sample Sweden and the United Kingdom (see appendix III).

The R^2 statistic reveals that the overall explanatory power is lower in respect to the explanation of support for European integration than for support for the European Union. Whereas the first set of models explain 22 respectively 28 percent of the variance of EU support, the latter set of models explain merely 15 and 18 percent of the variance in support for European integration. Consequently, we can conclude that although the predictors contribute significantly to both a explanation of EU and EI support (see the significant F-statistic), the overall goodness-of-fit is better in the case of EU support, as our regression model accounts for a larger portion of the variance in EU support.

The examination of the individual regression parameters in table 2 shows that, except for the effect of employment status – manual worker and professional worker – on support for European integration, all predictors are significant. The effects of our central variables that tap into a respondents' insecurity in regard to his or her economic position are significant and in the expected direction, as is the variable measuring the sense of exclusive national belonging. The more citizens worry about their economic position and the more they view their national identity as exclusive, the lower support for the European Union and the process of European integration tends to be. A comparison of these effects shows that exclusive national identity has a stronger effect on EU and EI support than economic anxiety. Whereas a one-unit increase in economic anxiety reduces EU support by a factor of .082, viewing your national identity as exclusive rather than inclusive lessens support for the EU by a factor three times as large.

² The Eurobarometer data employed in this analysis measure support for the EU and for the process of European integration within the EU-15. The regression analyses presented here pool the data for these 15 individual

Table 2: Determinants of Support for the European and Support for the Process of European Integration (Pooled OLS-Regression Analyses)³

| | Support for the EU | | Support for the Process of EI | |
|--------------------------------------|--------------------|---------|-------------------------------|---------|
| | (1) | (2) | (1) | (2) |
| Exclusive National Identity | -.308** | -.300** | -.258** | -.255** |
| Economic Anxiety | -.082** | -.103** | -.068** | -.078** |
| Trust in National Institutions | .194** | .182** | .158** | .152** |
| Satisfaction with National Democracy | .144** | .155** | .132** | .134** |
| Manual Worker | -.026** | -.034** | -.009 | -.015 |
| Professional Worker | .018+ | .016+ | -.011 | -.011 |
| United Kingdom Dummy | - | -.093** | - | .062** |
| Sweden Dummy | - | -.119** | - | .006** |
| Portugal Dummy | - | .129** | - | -.101** |
| Ireland Dummy | - | .126** | - | -.117** |
| R ² | .22 | .28 | .15 | .18 |
| F-Test | 461.7** | 421.7** | 255.4** | 189.3** |
| N | 9681 | 9681 | 8498 | 8498 |

Note: Table entries are standardized OLS regression estimates. + p< .10, * p< .05, ** p<.01.

Of course, we assume that citizens' attitudes towards the EU and towards European integration are explained in the same manner, no matter the context (the assumption of causal homogeneity). But we know that the context, particularly country, does matter (although we do not always know exactly why and how). It makes sense, therefore, to re-specify the model, including contextual variables that can be expected to affect the causal logic. So, when we add

countries into one regression model.

³ We also ran the pooled regression analyses with socioeconomic control variables, i.e. income, education and gender. The relative strength, direction and significance of the individual predictors did not change substantially. On the basis of this finding, we only report the regressions with the substantive indicators.

dummies for exceptionally EU-skeptical and extremely pro-EU countries to the regression equations (simulating the contextual effect), we find that the effect of economic anxiety increases, whereas the impact of exclusive identity remains stable or decreases slightly. This result is in line with our expectations, as the incorporation of these dummies are decreasing causal heterogeneity. There are clear country differences with regard to the mean levels of EU and EI support (see the table in appendix III). Sweden, the United Kingdom show much lower levels of support, whereas support for the EU and European integration is at a clearly higher level in Portugal and Ireland, hence, hinting at possible contextual effects on EU and EI support. The coefficients for the respective country dummies – which are all significant and in the expected direction – underline the assumption that the explanation for EU and EI varies across countries. So, the fact that the relative strength of the economic anxiety predictor increases, confirms our theoretical expectations, when country effects are controlled for. The slight decrease in the impact of exclusive national identity can be explained by the fact that pro-EU publics more often view their national identity to coincide with feelings of European identity (see Netjes and Edwards 2004).

Overall, the results of the pooled OLS regressions indicate that both feelings of economic anxiety and of exclusive national belonging decrease citizen support for the EU and the process of European integration. Moreover, trust in national institutions and satisfaction with one's own democracy have a positive effect on levels of EU and EI support. However, the relatively large and significant effects of the country dummies indicate that explanations for EU and EI support vary significantly across countries. This indicates that causal heterogeneity is a fact to reckon with. In fact, the results are such, that it seems prudent if not necessary to employ a multi-level model that is capable of accounting for these country differences in causality and that allows us to estimate potential interactions between individual level and country characteristics in a single model.

4.2 A Multilevel Model

A multilevel modeling approach is useful for three reasons: First of all, as said, a multilevel model can account for causal heterogeneity. Although the country dummies we used in the pooled OLS regressions absorb some subgroup (in this case, country) differences, they do not provide any information regarding which characteristics of the subgroups actually matter for EU and EI support. Contrary to a country dummies model, a multilevel model enables us to account substantively for causal heterogeneity (Steenbergen and Jones 2002:220). A multilevel model provides a test for the generalizability of findings across different contexts. Particular country characteristics, namely inflation, unemployment and the vote share of extreme left and extreme right parties, provide important political contexts that interact with individual attributes, namely economic anxiety and exclusive national identity, to produce certain political effects. Using a multi-level approach allows us to examine how the economic and political contexts shape individual differentiation in EU or EI support respectively.

Secondly, due to the structure of the data, which samples individuals from 15 different countries, we need be sensitive to the hierarchical structure within the data. The pooled OLS regression analyses demonstrated that contextual effects matter when we attempt to explain EU and EI support. By ignoring the fact that the respondents are sampled from the same context, i.e. countries, one disregards the fact that individual observations are not independent. Rather, they are clustered and hence duplicate one another to a certain extent (Steenbergen and Jones 2002:220). “[T]he more individuals share common experiences due to closeness in space and/or time, the more they are similar, or to a certain extent, duplications of each other” (Kreft and de Leeuw 1998:9). In this line of reasoning, although our data are collected at the individual level, we have to be aware that individuals reside within one

country and are therefore more likely to share common characteristics with other citizens in the same country than with citizens of another country. Because the clustering of the data is a particular statistical problem, we must use a method to estimate models with multilevel data that takes into account the associated problems with standard errors.

Thirdly, as outlined in the previous section, we are not only interested in examining variation both at the individual and the country level, but also in the extent to which these levels interact. We expect cueing effects of parties on the extreme right and left as well as interactions between respondents' subjective understanding of their economic situation and the factual country's economic situation – measured through inflation and unemployment. These micro–macro interactions can only be modeled using a multilevel model.

BOX 1 The two-level hierarchical linear model (HLM)

In order to examine the effect of contextual factors on the relationship between exclusive national identity, economic anxiety and EU or EI support respectively, we use a two-level hierarchical linear model (HLM) that combines both individual-level measures from the Eurobarometer 60.1 survey and country-level indicators. As contextual measures are constant for individual cases residing within a given country, using standard modeling techniques such as (logistic) regression violates the assumption of independent observations. The result is that estimates of standard errors are reduced which increases the probability of rejecting the null hypothesis when accepting the null is more appropriate. HLM avoids this by estimating distinct models at each level and by estimating unique level 1 models for each level 2 unit (Bryk and Raudenbush 1992).

For our purposes, we estimate distinct individual level models that test the influences of national identity, economic anxiety and other variables on EU and EI support for each country. Next, we estimate a second level model that uses the country-level contextual measures to account for variation in the effects of the individual variables. In effect, this allows each country to have unique intercepts (average EU or EI support respectively), slopes (effects of individual characteristics, such as national identity and economic anxiety, on EU and EI support), and error terms. At the second level, contextual effects are estimated by modeling the slopes for the influence of national identity and economic anxiety on support for the EU and EI respectively (i.e. the level 1 slope estimates are treated as dependent variables).

We begin our analysis of EU and EI support by defining a level 1 (individual-level) model for both dependent variables. The model are represented by equation 1, where $EU_{support_{ij}}$ is EU support for each respondent (i) and country (j) and $EI_{support_{ij}}$ is EI support

for each respondent and country. $ExIdentity_{ij}$ is a dummy variable for exclusive national identity, $EcAnx_{ij}$ is a variable indicating a respondent's level of economic anxiety, $NatTrust_{ij}$ is a variable for the degree of trust in national political institutions, and $NatDemo_{ij}$ measures a respondent's satisfaction with democracy implemented in one's own country. In addition to these variables, we include in the model two variables indicating the employment status of the respondents in the sample: Both $Manual_{ij}$ and $Professional_{ij}$ are dummy variables, where manual worker status or professional worker status is coded 1. The model also includes an individual-level constant β_{0j} , which enables us to bring in our level 2 (country-level) predictors.

$$(1) EUsupport_{ij} \text{ or } Elsupport_{ij} = \beta_{0j} + \beta_{1j}ExIdentity_{ij} + \beta_{2j} EcAnx_{ij} + \beta_{3j}NatTrust_{ij} + \beta_{4j} NatDemo_{ij} + \beta_{5j}Manual_{ij} + \beta_{6j}Professional_{ij} + r_{ij}$$

For each level 2 case (in our analysis a country), a unique level 1 model is estimated. This produces intercept and slope estimates specific to each country. At the second level, each of the level 1 coefficients (and their intercepts) could become a potential dependent variable (for a more detailed discussion see Byrk and Raudenbush 1992). The level 2 model is represented by equation 2. Here, $PubExp_j$ denotes the level of public expenditure per capita in 2003 and $Euro_j$ is a dummy variable indicating if a country joined the Euro.

$$(2) \beta_{0j} = \gamma_{00} + \gamma_{01}Pubexp_j + \gamma_{02}Euro_j + \delta_{0j}$$

Substituting equation 2 into equation 1 enables us to capture our multi-level model in a single equation.

$$(3) EUsupport_{ij} \text{ or } Elsupport_{ij} = \gamma_{00} + \gamma_{01}Pubexp_j + \gamma_{02}Euro_j + \gamma_{10}ExIdentity_{ij} + \gamma_{20} EcAnx_{ij} + \gamma_{30}NatTrust_{ij} + \gamma_{40}NatDemo_{ij} + \gamma_{50}Manual_{ij} + \gamma_{60}Professional_{ij} + \delta_{0j} + r_{ij}$$

The model specified in equation 3 is useful in that it brings together the predictors from the two levels. Moreover, since it does not assume that the predictors account for all of the variation in EU and EI support at the two levels, the model yields variance components for δ_{0j} and r_{ij} . This allows us to consider how to account for EU or EI support at different levels of analysis.

The model described thus far assumes that level 1 predictors have fixed effects. Recall, however, that some of our central hypotheses suggests heterogeneity in the effect of two of our level 1 predictors, namely exclusive national identity and economic anxiety. In respect to exclusive national identity, we hypothesize rightwing populist parties to have a decisive role in mobilizing exclusive national identity against European integration. Moreover, we also expect cueing effects of radical left parties. These parties also oppose European integration, mainly on the basis of the neoliberal character of economic integration and mobilize feelings of economic anxiety and mobilize these fears against European integration. We also expect the level of inflation and unemployment to interact with the extent of economic anxiety. To model these interaction effects we must relax the assumption that exclusive national identity and economic anxiety, given by β_{1j} and β_{2j} in equation 1, are fixed and instead stipulate that exclusive national identity varies as a function of rightwing populist parties and economic anxiety as a function of radical left parties, inflation as well as unemployment. Our final model is specified in equation 4 and includes the cross-level interaction $ExIdentity_{ij} * Populist_j$, $EcAnx_{ij} * RadLeft_j$, $EcAnx_{ij} * Inflation_j$, and $EcAnx_{ij} * Umemploy_j$.

$$(4) EUsupport_{ij} \text{ or } EIsupport_{ij} = \gamma_{00} + \gamma_{01} Pubexpr_j + \gamma_{02} Euro_j + \gamma_{10} ExIdentity_{ij} + \gamma_{20} EcAnx_{ij} + \gamma_{30} NatTrust_{ij} + \gamma_{40} NatDemo_{ij} + \gamma_{50} Manual_{ij} + \gamma_{50} Professional_{ij} + \gamma_{15} ExIdentity_{ij} * Populist_j + \gamma_{25} EcAnx_{ij} * RadLeft_j + \gamma_{35} EcAnx_{ij} * Inflation_j + \gamma_{45} EcAnx_{ij} * Umemploy_j + \delta_{0j} + \delta_{1j} ExIdentity_{ij} + \delta_{2j} EcAnx_{ij} + r_{ij}$$

To ascertain if there is significant variation in EU and EI support at the individual and country levels, we conduct an analysis of variance on our indicators for EU and EI support.

The maximum likelihood estimates of the overall mean and variance components are provided in table 3.⁴ The results from these “base models” suggest that the data indeed have a multi-level character. Both of the variance components are significant, providing evidence of considerable variance in EU and EI support at both the individual and the country levels. To obtain a better understanding of the relative importance of the various levels of analysis, we consider the ratio of each variance component to the total variance of support for EU and EI respectively. 89.4 percent of the variance in EU support is explained at the individual level ($100 \times 6.560 / 6.560 + 0.780$), while only 10.6 percent is explained at the country level ($100 \times 0.780 / 6.560 + 0.780$). In the case of EI support, an even larger component of the variance, i.e. 90.2 percent of the variance in EI support is explained at the individual level ($100 \times 1.112 / 1.112 + 0.121$) and only 9.8 percent is explained at the country level ($100 \times 0.121 / 1.112 + 0.121$). That such large parts of the variance are explained at the individual level is an expected consequence of the fact that the data are measured at the individual level (see also Steenbergen and Jones 2002:231).

Table 3: Multilevel Data Variance Components

| | Support for the European Union | Support for the process of European Integration |
|--|--------------------------------|---|
| <i>Fixed Effects</i> | | |
| Constant | 0.213 (0.853) | 0.057 (0.813) |
| <i>Variance Components</i> | | |
| Country-Level | 10.813* (3.989) | 9.788* (3.623) |
| Individual Level | 90.855* (1.127) | 90.105* (1.226) |
| -2 x Log Likelihood | 95699.620 | 79471.530 |
| Note: Table entries are maximum likelihood (IGLS) estimates with estimated standard errors in parentheses. * p< .05. | | |

⁴ All estimates included in this paper were obtained using MLwiN V1.1.

Having established that there is in fact significant variation in both EU and EI support at both the individual and country levels of analysis, we can consider whether a fully specified model can account for this variance. Table 4 presents two different models to account for the variance in EU and EI support. These models differ in respect to the interaction terms included in the equations. Due to possible problems with multicollinearity, we have not included all three interaction effects with economic anxiety and country level predictors in one model. The first model includes the interaction between economic anxiety and vote share of radical left parties and the second one includes interactions between economic anxiety as well as inflation and unemployment. The maximum likelihood estimates of the fixed effects and the variance components of the multi-level model are provided in the bottom part of table 4. Comparing these results to those provided in table 3, we find that both models for EU and EI support respectively are significant improvements over their respective base models: EU support: model 1 $\chi^2=25085.1$ and model 2: $\chi^2=25084.7$; EI support model 1: $\chi^2=18201.7$ and model 2 $\chi^2 = 18203.2$, $df=13$, $p<.01$. This indicates that at least some of the predictors included in both our model have effects that are significantly different from zero.

By comparing the respective variance components presented in table 4 with those reported in table 3 (see Steenbergen and Jones 2002:232), we can also assess the explanatory power of all the individual level and all the country level predictors,. In the case of EU support, the difference in the individual level variance component is $90.855-69.253=21.602$. Relative to the size of the base model variance component, this is a reduction of $21.602/90.855=0.24$. Thus, the individual level variance component explains 24 percent of the individual level variance in EU support. The explained country variation in EU support is 34 percent in the first model (e.g. $10.813-7.157=3.656$; $3.656/10.813=0.34$) and 38 percent in the second model ($10.813-6.676=4.137$; $4.137/10.813=0.38$). So, the country predictors in our

model can explain a larger part of country variation in EU support than the portion of individual level variation in EU support that is accounted for by individual level predictors.

The overall explanatory power of the individual level in the case of EI support is lower in comparison to EU support, while all the country level predictors explain a larger portion of the country variation in support for European integration than in the case of EU support. In model 1 the country predictors explain 43 percent of the country variation in EI support ($9.788 - 5.562 = 4.226$; $4.226 / 9.788 = 0.43$), whereas the independent variables at the country level in model 2 explain 46 percent ($9.788 - 5.309 = 4.479$; $4.479 / 9.788 = 0.46$). The portion of the variance in EI support accounted for by the individual level predictors in both models is merely 17 percent (model 1: $90.105 - 75.060 = 15.045$; $15.045 / 90.105 = 0.17$, model 2: $90.105 - 75.052 = 15.053$; $15.053 / 90.105 = 0.17$). As demonstrated through the comparison of the R^2 statistics of the pooled OLS regression for EU support on the one hand and EI support on the other, the multilevel results show that the overall individual fit of the model is better for EU than EI support, as the individual level predictors explain a larger part of the individual level variation of support for the EU. However, the multilevel results also demonstrate that the country level predictors can explain a larger share of the country variation in support for European integration than they can in respect to the variation among countries in the level of EU support.

In sum, the examination of the different variance components using a multilevel modeling approach shows that causal heterogeneity exists both in EU and EI support. Hence the multilevel model highlights the importance of acknowledging the clustering of our data and recognizing the fact that the respondents are sampled from the same context, i.e. countries. Furthermore, the analysis of the variance components shows that although the fit of the model at the individual level is better in the case of EU support – this is in correspondence with the findings of the pooled OLS regression analyses – the fit at the country level is greater

with regard to EI support. Finally, our model explains more of the country variation in EU and EI support than of the individual level variance.

If we now turn to the individual parameter estimates in table 4, we find considerable support for our main hypotheses. The maximum likelihood estimates of our four central indicators, exclusive national identity, economic anxiety, trust in national institutions and satisfaction with national democracy, are all significant and in the expected direction. When we compare the relative strength of the individual level indicators, we can conclude that the negative impact of exclusive national identity on both EU and EI support is at least twice as large as the effect of economic anxiety. In line with our expectations and the findings of the pooled OLS regression, both feelings of economic anxiety and of exclusive national belonging decrease citizen support for the EU and the process of European integration. Moreover, trust in national institutions and satisfaction with one's own democracy increase both types of support.

Table 4: Determinants of Support for the European and Support for the Process of European Integration (Multilevel Analysis)

| | Support for the EU | | Support for the Process of EI | |
|--|---------------------|---------------------|-------------------------------|---------------------|
| | (1) | (2) | (1) | (2) |
| <i>Fixed Effects</i> | | | | |
| Constant | 0.680 (0.745) | 0.836 (0.690) | 0.634 (0.681) | 1.057+ (0.625) |
| Exclusive National Identity | -0.302** (0.010) | -0.302** (0.010) | -0.262** (0.011) | -0.262** (0.011) |
| Economic Anxiety | -0.140** (0.014) | -0.129** (0.015) | -0.115** (0.015) | -0.099** (0.010) |
| Trust in National Institutions | 0.188*** (0.009) | 0.188** (0.009) | 0.144** (0.010) | 0.144** (0.010) |
| Satisfaction with National Democracy | 0.196** (0.010) | 0.196** (0.010) | 0.147** (0.012) | 0.147** (0.012) |
| Manual Worker | -0.020* (0.009) | -0.020* (0.009) | -0.004 (0.010) | -0.004 (0.010) |
| Professional Worker | 0.015+ (0.008) | 0.015+ (0.008) | -0.011 (0.009) | -0.011 (0.009) |
| Public Expenditure | 0.142* (0.073) | 0.127+ (0.071) | 0.245** (0.064) | 0.249** (0.064) |
| Euro | -0.135+ (0.076) | -0.149* (0.072) | 0.057 (0.067) | 0.036 (0.064) |
| National Exclusive Identity* Vote Share of Populist Rightwing Parties | -0.179** (0.038) | -0.177** (0.038) | -0.140** (0.041) | -0.140** (0.041) |
| Economic Anxiety*Vote Share of Radical Left Parties | -0.058 (0.063) | - | -0.107+ (0.070) | - |
| Economic Anxiety*Inflation | - | -0.009 (0.021) | - | -0.005 (0.024) |
| Economic Anxiety* Unemployment | - | -0.044* (0.021) | - | -0.046* (0.024) |
| <i>Variance Components</i> | | | | |
| Country-Level | 7.157* (2.653) | 6.676* (2.477) | 5.562* (2.060) | 5.309** (1.988) |
| Individual-Level | 69.253** (0.982) | 69.235** (0.981) | 75.060** (1.149) | 75.052** (1.149) |
| -2 x Log Likelihood | 70614.510 | 70614.890 | 61269.770 | 61268.340 |
| Note: Table entries are maximum likelihood (IGLS) estimates with estimated standard errors in parentheses. + p< .10, * p< .05, ** p<.01. | | | | |

At the country level, we find that only the effect of public expenditure is significant throughout the four different models. Public expenditure has a larger effect on EI support than on support for the EU. The effect of the Euro, however, is only significant in the case of EU support. In line with our expectations, the effect of the Euro decreases citizens support for the Union. The analyses also point at the relevance of the hypothesized interaction effects between individual level and country characteristics, although not all of these effects were significant. We find clear evidence for the cueing of rightwing populist parties in terms of exclusive national identity. The interaction between exclusive national identity and the vote share of rightwing populist parties decreases support in the EU and the integration process. Hence, these parties clearly mobilize exclusive national identity against the EU and the integration process. We also find cueing effects of radical left parties in terms of economic anxiety, however, only in the case of EU support. The cueing effects of these parties decrease EU support. These results indicate the importance of including cueing effects when dealing with citizen support for the EU and the process of European integration, hence speaking to a larger debate regarding the role of elites in public opinion towards the EU.⁵

We also find evidence with regard to the interaction between objective macro economic conditions and subjective micro economic perceptions. However, only the interaction effect between unemployment and economic anxiety is significant. The unemployment rate exacerbates the negative effect of economic anxiety on EU and EI support. However, in comparison to the party cueing effects this impact is minimal. Inflation does not significantly interact with economic anxiety to decrease EU and EI support.

⁵ It is important to note that on the basis of previous research (Wessels 1995, for contradicting results see Carubba 1998 and Edwards 2004) we assume that the relationship between elites and the public regarding the EU issue is top-down. However, this analysis can not assure the empirical validity of this assumption. Moreover,

5. Conclusion

In this paper we have argued that theoretically the utilitarian and the identity perspectives on what determines attitudes of national publics to the EU do not represent conflicting views. They seem to be dealing with the same causal mechanisms that underlie both a logic of interests and a logic of identity. Therefore, we proposed to include interest- and identity-based accounts of support for the EU and European integration into one single explanatory framework that draws on the concept of political allegiance. The concept of allegiance is meant to offer a solution of what we identified as the under-specification of the causal mechanism in the utilitarian approach and the indeterminate reasoning of the identity perspective. We theorized security and well-being as the chief benefits for national publics offered by a government. Developing this idea of political allegiance, we formulated the hypothesis that support for the EU on the part of the European citizenry tends to be lower when citizens perceive the process of integration as a threat to their vital interests and/or feelings of national identity, heightening their social psychological and socioeconomic anxiety. We tested our hypothesis using public opinion data collected in the 60.1 Eurobarometer survey from November 2003 and employing various techniques.

In our regression analyses, we found that the more citizens worry about their economic position and the more they view their national identity as exclusive, the lower the support for the European Union and the process of European integration tends to be. Exclusive national identity seems to have a stronger effect on EU and EI support than economic anxiety. Since the causal logic we thought applicable does not turn out to be identical across national contexts, we also learned that – when we control for causal heterogeneity (adding country dummies) – the effect of economic anxiety increases, whereas the impact of exclusive identity remains stable or decreases slightly. We understood this as confirming our theoretical

the authors of this paper are fully aware of the debate within the field of EU studies regarding the top-down or

expectations. Still, both feelings of economic anxiety and of exclusive national belonging were found to lower citizens' support for the EU and the process of European integration. On the other hand, we found that trust in national institutions and satisfaction with one's own democracy tend to boost EU and support for European integration.

The finding that explanations for EU and EI support vary significantly across countries implied that a multi-level model is more appropriate as such a model is capable of accounting for causal heterogeneity (at country level) and of estimating potential interactions between the individual level and the country characteristics. We therefore developed and tested a multilevel model, finding that causal heterogeneity exists both in EU and EI support. In line with our expectations and the findings of the regression analyses, we again established that both feelings of economic anxiety and of exclusive national belonging clearly decrease citizen support for the EU and for the process of European integration. We also found that the negative impact of exclusive national identity on both EU and EI support is much stronger than the effect of economic anxiety, whereas trust in national institutions and satisfaction with one's own democracy increase both types of support. In addition, we found that public expenditure is positively related to support, while the Euro decreases citizens support for the Union. Moreover, rightwing populist parties clearly cue in terms of exclusive national identity and they seem to mobilize feelings of exclusive national identity against the EU and the integration process. Radical left parties do the same in terms of economic anxiety, but only in the case of mobilizing against the EU.

In sum, the results reported in this paper are in line with our theoretical concept of (double) allegiance and indicate that support for supranational institutions depends on the extent to which supra-national institutions allow national political elites to provide political, social-psychological and socio-economic security and well-being. Our conclusion is that we

have reason to underline the notion that both EU and EI support are nested in citizens' primary allegiance to the national system. Double allegiance exists in a trade-off with the extent to which security (and prosperity for that matter) are safeguarded.

6. Appendices

Appendix I: Results of the Principal Component Analyses:

Table A1: Support for the European Union

| | Component 1 |
|------------------------|--------------------|
| EU Membership good/bad | .715 |
| Regret EU Dissolution | .838 |
| EU Image | .856 |
| EU Attitude | .828 |

Note: This component explains 65.8 % of variance

Table A2: Support for the Process of European Integration

| | Component 1 |
|---|--------------------|
| In Favor of Political Integration | .674 |
| Support EU Enlargement | .849 |
| Inclusion of New Member States Top Priority | .760 |

Note: This component explains 54.8 % of variance

Appendix II: Description of Variables:

| Dependent Variables | Description |
|---|--|
| Support for the European Union (EU support) Index of 4 variables: | This index is centered around the mean. |
| EU Membership good/bad | Generally speaking do you think (your country's) membership in the Union is a good thing, a bad thing or neither good or bad? 1) good thing, 2) bad thing and 3) neither good nor bad. (coding 1=1, good thing, 2=3, neither good/nor bad, 2=3, bad thing) |
| Regret EU Dissolution | If you were told tomorrow that the European Union were scrapped, would you be very sorry about it, indifferent or very relieved? (1=very sorry, 2=indifferent, 3=very relieved) |

| | |
|---|--|
| EU image | In general, does the European Union conjure for you a very positive, fairly positive, neutral, fairly negative or very negative image? (1=very positive; 5=very negative) |
| EU Attitude | Does the EU give you personally a feeling of...? (0=enthusiasm, hope, trust ; 1=indifference, anxiety, mistrust, rejecting it) |
| Support for the Process of European integration (EI support) Index of 3 variables | This index is centered around the mean. |
| In Favor of Political Union | Are you, yourself, for or against the development towards a European political union? (1=for, 2=against) |
| Support EU Enlargement | What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. 4. The enlargement of the European Union to include more countries (1=for, 2=against) |
| Inclusion of New Member States Top Priority | I am going to read out a list of actions that the European Union could undertake. For each one, please tell me, if in your opinion, it should be a priority, or not? 1. Welcoming new member countries (1=for, 2=against) |
| Independent Variables ~ Individual Level: | |
| Exclusive National Identity | A dummy variable based on the following question: "In the near future, do you see yourself as (1) [nationality] only, (2) [nationality] and European, (3) European and [nationality], or (4) European only?" (coding: 1=1: nationality only, 0= 2,3,4: nationality and European, European and nationality, European only). |
| Economic Anxiety | Combined index measuring prospective economic conditions of respondent, including two questions: 1. What are your expectations for the year to come: will 2004 be better, worse or the same when it comes to the financial situation of your household? 2. What are your expectations for the year to come: will 2004 be better, worse or the same when it comes to your personal job situation? |
| Trust in National Institutions | Combined index measuring trust in political parties, national government and national parliament ⁶ (1=high trust; 6=low trust). This index is centered around the mean. |

⁶ The dimensionality of 6 trust items measuring trust in political institutions was using a scaling procedure called *Mokken Scale Analysis for Polychotomous Items* (MSP software ,see Debets and Brouwer (1989)). The MSP

| | |
|---|---|
| Satisfaction with National Democracy | On the whole, are you very satisfied, fairly satisfied, not very satisfied or not satisfied at all with the way democracy works in your country? (1=very satisfied; 4=not satisfied at all) |
| Manual Worker | What is your current occupation? (1=manual, unskilled worker; 0=other type of worker) |
| Professional Worker | What is your current occupation? (1=professional, skilled worker; 0=other type of worker) |
| Independent Variables ~ Country Level: | |
| Public Expenditure | Total level of public expenditure as percentage of GDP <i>Source: OECD</i> |
| Euro | Dummy variable indicating if a country is a member of the Euro zone (1=yes, 0=no). |
| Variables used in Interaction Effects: | |
| Vote Share of Populist Rightwing Parties | % of votes of these parties in last parliamentary election prior to 2003. <i>Source: www.electionworld.org</i> |
| Vote Share of Radical Left Parties | % of votes of these parties in last parliamentary election prior to 2003. <i>Source: www.electionworld.org</i> |
| Inflation | Percentage change in inflation from 2002-2003. <i>Source: OECD</i> |
| Unemployment | Standardized unemployment rate 2003. <i>Source: OECD</i> |

program extracted one dimension including trust in political parties, national government and national parliament and the scale coefficient (H: .57) indicated that this scale is a strong scale.

Appendix III: Country Differences in EU and EI Support, 2003

| | EU support (min = 1, high support; max = 9, low support) | | EI support (max = 1, high support; min = 4, low support) | |
|-----------------------|--|-----------|--|-----------|
| | Mean | SD | Mean | SD |
| <i>Ireland</i> | 2.61 | 2.17 | 1.81 | 1.03 |
| <i>Portugal</i> | 2.88 | 2.31 | 2.06 | 1.01 |
| <i>Luxembourg</i> | 2.92 | 2.16 | 2.54 | 1.04 |
| <i>Italy</i> | 2.96 | 2.39 | 2.03 | 0.94 |
| <i>Spain</i> | 2.97 | 2.02 | 1.82 | 0.90 |
| <i>Greece</i> | 3.11 | 2.21 | 1.82 | 0.92 |
| <i>Belgium</i> | 3.81 | 2.38 | 2.56 | 0.99 |
| <i>Netherlands</i> | 3.87 | 2.63 | 2.43 | 1.11 |
| <i>Germany</i> | 4.06 | 2.61 | 2.55 | 1.07 |
| <i>Denmark</i> | 4.23 | 2.93 | 2.15 | 1.10 |
| <i>France</i> | 4.41 | 2.77 | 2.80 | 1.02 |
| <i>Austria</i> | 4.74 | 2.73 | 2.55 | 1.21 |
| <i>Finland</i> | 4.90 | 2.70 | 2.77 | 1.04 |
| <i>Sweden</i> | 5.25 | 2.75 | 2.42 | 1.18 |
| <i>United Kingdom</i> | 5.26 | 2.83 | 2.79 | 1.14 |

Appendix IV: Populist Rightwing Parties:

| | Right-Wing Populist Party | |
|-----------------------|-------------------------------------|------------------------------------|
| <i>Austria</i> | Freiheitliche Partei Österreichs | Freedom Party of Austria |
| <i>Belgium</i> | Vlaams Blok | Flemish Block |
| | Front National | National Front |
| <i>Denmark</i> | Dansk Folkeparti | Danish Peoples' Party |
| <i>France</i> | Front National | National Front |
| | Mouvement pour la France | Movement for France |
| <i>Italy</i> | Allianza Nazionale | National Alliance |
| | Movimento Sociale Italiano – Destra | Italian Social Movement –Far Right |
| | Nazionale | |
| <i>Netherlands</i> | Lijst Pim Fortuyn | List Pim Fortuyn |
| <i>Sweden</i> | Ny Demokrati | New Democracy |
| <i>United Kingdom</i> | British National Party | |
| | United Kingdom Independence Party | |

Note: All parties included here 1. received at least one parliamentary seat or two percent of the vote in the last parliamentary election prior to 2003 (source: www.electionworld.org) 2. can be classified as EU-skeptical on the basis of country expert judgments (Source: Expert Data Set on European Integration 2003 conducted by Hooghe et al.)

Appendix V: Radical Left Parties:

| Radical Left Parties | | |
|----------------------|--------------------------------|---------------------------------|
| <i>Denmark</i> | Socialistisk Folkeparti | Socialist People's Party |
| | Enhedslisten (de rød grønne) | Unity List (red-green) |
| <i>Finland</i> | Vasemmistoliitto | Left Alliance |
| <i>France</i> | Parti Communiste Français | French Communist Party |
| | Parti Radical de Gauche | Left Radical Party |
| <i>Greece</i> | Kommounistiko Komma Ellado | Communist Party of Greece |
| <i>Italy</i> | Rifondazione Comunista | Party of Communist Refoundation |
| <i>Netherlands</i> | Socialistische Partij | Socialist Party |
| <i>Portugal</i> | Coligação Democrática Unitária | Unitary Democratic Coalition |
| <i>Spain</i> | Izquierda Unida | United Left |
| <i>Sweden</i> | Vänsterpartiet | Left Party |

Note: All parties included here 1. received at least one parliamentary seat or two percent of the vote in the last parliamentary election prior to 2003 (source: www.electionworld.org) 2. can be classified as EU-skeptical on the basis of country expert judgments (Source: Expert Data Set on European Integration 2003 conducted by Hooghe et al.)

References

- Alexander, Gerard (2002): *The Sources of Democratic Consolidation*, Ithaca and London: Cornell University Press.
- Anderson, Benedict (1992): *Imagined Communities: Reflections on the Origin and Spread of Nationalism*, London: Verso.
- Anderson, Christopher J. (1998): "When in Doubt, Use Proxies: Attitudes toward Domestic Politics and Support for European Integration", *Comparative Political Studies*, 31, 569-601.
- Anderson, Christopher J. and M. Shawn Reichert (1995): "Economic Benefits and Support for Membership in the EU: A Cross-National Analysis", *Journal of Public Policy*, 15, 231-249.
- Anderson, Christopher J. and Karl C. Kaltenthaler (1996): „The Dynamics of Public Opinion toward European Integration, 1973-93“, *European Journal of International Relations*, 2, 175-199.
- Bryk, A.S. and Raudenbusch, S.W (1992): *Hierarchical linear models: Application and data analysis methods*, London: Sage Publications.
- Carey, Sean (2002): "Undivided Loyalties: Is National Identity an Obstacle to European Integration?", *European Union Politics* 3: 387-413.
- Carey, Sean and Matthew Lebo (2000): "In Europe, but not Europeans: The Impact of National Identity on Public Support for the European Union", Paper presented at the 29th Joint Sessions of the European Consortium for Political Research, 6-11, Grenoble, France.
- Carrubba, Clifford J. (2001): "The Electoral Connection in European Union Politics", *Journal of Politics*, 63, 1, 141-158.
- Chong, Dennis (2000): *Rational Lives: Norms and Values in Politics and Society*, Chicago: University of Chicago Press.
- Debets, P. and E. Brouwer (1989): *User's Manual to MSP: a program for Mokken Scale Analysis for Polychotomous Items version 1.50*, Groningen: ProGAMMA.
- Edwards, Erica E. (2004): "Assessing the relationship between Electorate Opinion and Party Positions on European Integration", paper prepared for the 13th PhD Summer School on European Parties and Party Systems "Democracy in Europe: European Politics and Multi-Level Governance", Rij, the Netherlands, September 13-23.
- Eichenberg, Richard C. and Russel J. Dalton (1993): „Europeans and the European Community: The Dynamics of Public Support for European Integration“, *International Organization*, 47, 507-534.
- Eichenberg, Richard C. & Russel J. Dalton (2003): Post-Maastricht Blues: The Welfare State and the Transformation of Citizen Support for European Integration, 1973-2002, unpublished paper.
- Eichenberg, Richard C. and Russel J. Dalton (2004): „Theory Matters: Cumulation in the Study of Citizen Support for European Integration“, In: Hermann Schmitt (ed.): *Parties, Elections and European Unification*, London: Frank Cass.
- Franklin, Mark, Michael Marsh and Lauren McLaren (1994): „The European Question: Opposition to Unification in the Wake of Maastricht“, *Journal of Common Market Studies*, 35, 455-472.
- Fuchs, Dieter (2002): Das Demokratiedefizit der Europäischen Union und die politische Integration Europas: Eine Analyse der Einstellungen der Bürger in Westeuropa, Discussion paper FS III 02-204, Wissenschaftszentrum Berlin (WZB).

- Gabel, Matthew J. (1998): "Economic Integration and Mass Politics: Market Liberalization and Public Attitudes in the European Union", *American Journal of Political Science*, 42, 3, 936-953.
- Gabel, Matthew J. and Harvey D. Palmer (1995): "Understanding Variation in Public Support for European Integration", *European Journal of Political Research* 27: 3-19.
- Haesly, Richard (2001): "Euroskeptics, Europhiles and Instrumental Europeans: European Attachment in Scotland and Wales", *European Union Politics*, 2, 81-102.
- Hooghe, Liesbet, Gary Marks and Carole J. Wilson (2002): "Does Left/Right Structure Party Positions on European Integration", *Comparative Political Studies*, 35, 8, 965-989.
- Hooghe, Liesbet and Gary Marks (2004): "Does Identity of Economic Rationality Drive Public Opinion on European Integration?", *PSOnline*, July 2004.
- Kinder, Donald R. (1998): "Opinion and Action in the Realm of Politics.", In: *The Handbook of Social Psychology. Volume II*, (Fourth Edition), edited by Daniel T. Gilbert, Susan T. Fiske and Gardner Lindzey, New York: Oxford University Press, 778-867.
- Kreft, Ita, and Jan de Leeuw (1998): *Introducing Multilevel Modeling*, London: Sage Publications.
- Lindberg, Leon N. and Stuart A. Schiengold (1970): *Europe's Would-be Polity: Patterns of Change in the European Community*, Englewood Cliffs.
- Marks, Gary (1999): „Territorial Identities in the European Union“, In: Jeffrey J. Anderson (ed.): *Regional Integration and Democracy: Expanding on the European Experience*, Lanham: Rowman and Littlefield, 69-91.
- Marks, Gary and Liesbet Hooghe (2003): "National Identity and Support for European Integration", unpublished paper presented at a meeting of the Research Unit Institutions and Social Change at the Wissenschaftszentrum Berlin für Sozialforschung on 10th of March 2003.
- McLaren, Lauren (2002): "Public Support for European Integration: Cost/Benefit Analysis or Perceived Cultural Threat", *Journal of Politics*, 64, 551-566.
- Milward, Alan S. (1992). *The European rescue of the nation-state*, London: Routledge.
- Netjes, Catherine E. (2004): "All Aboard? Explaining Public Support for European Integration in a Post-Maastricht Era", paper prepared for the panel "Public Opinion and EU Enlargement" at the 2nd Pan-European Conference, Bologna, Italy, June 24-26.
- Netjes, Catherine E. and Erica E. Edwards (2004): "National Identity and Support for European Integration: The Role of Right-Wing Populist Parties", paper prepared for the panel "Populism and the New Europe" at the 2nd Pan-European Conference, Bologna, Italy, June 24-26.
- Smith, Anthony (1991): *National Identity*, Handsworth: Penguin.
- Steenbergen, Marco R. and Bradford S. Jones (2002): "Modeling Multilevel Data Structures", *American Journal of Political Science*, 46, 1, 218-237.
- Steenbergen, Marco R. and Gary Marks (2004): "Introduction: Models of Political Conflict in the European Union", In: Gary Marks and Marco R. Steenbergen (eds.): *European Integration and Political Conflict*, Cambridge: Cambridge University Press, 1-12.
- Van Kersbergen, Kees (2000): "Political Allegiance and European Integration", *European Journal of Political Research*, 37, 1-17.
- Van Kersbergen, Kees (2003): "Welfare State Reform and Political Allegiance", *The European Legacy*, 8, 5, 559-571.
- Wessels, Bernhard (1995): "Evaluations of the EC: Elite or Mass-Driven?", In: Oskar Niedermayer and Richard Sinnott (eds.): *Public Opinion and Internationalized Governance*, Oxford: Oxford University Press, 137-162.
- Zaller, John (1992): *The Nature and Origins of Mass Opinion*, Cambridge: Cambridge University Press.