

# Interests, Identity and Political Allegiance in the European Union

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We take up a longstanding question within the field of European Union (EU) studies: What explains the variation in public support for European integration? There are two dominant explanations: the utilitarian self-interest and the national identity perspectives. The former viewpoint stresses that citizens are more likely to support European integration, if it results in a net benefit to their economy or pocketbook, while the latter perspective argues that identity considerations predominantly influence EU support. Drawing on the concept of double allegiance, we argue that these perspectives should be combined into one single explanatory framework rather than framed as alternatives. Using a multilevel model, we empirically substantiate the claim that interest- and identity-based explanations capture different sides of the same coin, as the more citizens perceive integration to threaten their (economic and social-psychological) security and well-being, the less likely they will support the EU.

Keywords: Euroscepticism; political allegiance; identity; interests; hierarchical models

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## Introduction

Until the beginning of the 1990s, European integration was largely uncontested in public opinion. In the early years, the European project was characterized by the well-known ‘permissive consensus’ (Lindberg and Scheingold, 1970). The general perception that the European Union (EU) would secure peace, stability and welfare for its member states apparently generated a diffuse feeling of approval for a daring project to which political elites had committed themselves. Recently, however, most EU member states have witnessed a — sometimes quite dramatic — drop in public support for European integration. The outcomes of the referenda on the Constitutional Treaty in France and the Netherlands, the low turnout in the 2004 elections to the European Parliament (EP) as well as the levels of support for EU-sceptical parties in several national elections show the contemporary shift away from support for European integration.

How can we explain this downward trend in public support for European integration or the rise in Euroscepticism? 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 to their own pocketbook (Eichenberg and Dalton, 1993; Anderson and Reichert, 1995; Gabel and Palmer, 1995; Gabel, 1998). Others, however, highlight the importance of feelings of identity in shaping support for European integration (Carey and Lebo, 2001; Carey, 2002; McLaren, 2002; Bruter, 2003; Luedtke, 2005). 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, 2005; Netjes and Edwards, 2005; see also Llamazares and Gramacho (this issue); McLaren (this issue); Weßels (this issue)), we argue that there are theoretical reasons to suppose that the utilitarian approach and the identity perspective tap into the same causal mechanism underlying the attitudes of European publics to integration and therefore do not contradict each other. Our approach suggests that both interest- and identity-based explanations fit into one single explanatory framework of support for European integration. 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. To avoid misunderstandings, we are not refuting either the utilitarian or identity perspectives. On the contrary, both perspectives have contributed considerably to our understanding of public support for European integration. Therefore, instead of competitively testing utilitarian and identity hypotheses, we develop a ‘political allegiance’ perspective that makes sense of the causal mechanism that underlies these various forms of EU support.

This article is structured as follows. First, we elaborate the concept of EU support and present an overview of its dominant explanations thus far. Next, we develop our own explanatory framework focussing on the concept of political allegiance. In the third section, we present hypotheses and the operationalization of the main theoretical constructs. Fourth, we examine the empirical validity of our political allegiance argument using public opinion data collected in the 60.1 Eurobarometer survey from November 2003. Finally, we conclude by discussing the theoretical implications of our empirical findings.

## Theories of Public Support for European Integration

With the creation of the European (Economic) Monetary Union (EMU), the introduction of a single currency, 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. At the same time, 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. The rejection of the Constitutional Treaty in referendum by a majority of the French and Dutch publics is but again a sign of this rise in Euroscepticism. The ‘permissive consensus’ seems to have made way for a ‘constraining dissensus’ (Hooghe and Marks, 2005).

Table 1 illustrates the trend in support for European integration for the 15 western European member states between 1991 and 2003 using the Eurobarometer trend file. Support for European integration is measured through the following Eurobarometer question: ‘*Generally speaking do you think (your country’s) membership in the Union is a good thing, a bad thing or neither good or bad?*’ The table shows that within six countries EU support dropped over 10% between 1991 and 2003. This finding is particularly interesting as five of these countries were among the six founding members of

Table 1 Change in support for the EU, 1991–2003

	<i>D in EU support, 1991–2003</i>
EU-15 average	–16.5
Netherlands	–18.5
France	–17.0
United Kingdom	–16.0
Germany	–15.0
Belgium	–14.0
Italy	–12.0
Greece	–8.5
Spain	–6.5
Finland <sup>a</sup>	–6.0
Portugal	–4.0
Denmark	–1.0
Luxembourg	+1.0
Ireland	+3.0
Sweden <sup>a</sup>	+4.5
Austria <sup>a</sup>	+6.5

<sup>a</sup>The percentage changes in support for the EU (% of respondents answering that one’s country EU membership is a good thing) summarized in this table display the changes in the 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 EB survey 60.1.

the European Coal and Steel Community (ECSC) established in 1951 in Paris. With the exception of Luxembourg, support for European integration has dropped within all founding members, that is, France, Belgium, Germany, Italy and the Netherlands.

Only in four countries, Luxembourg, Ireland, Sweden and Austria, public support for European integration has risen between 1991 and 2003 (see italics in Table 1). With the exception of these countries, there has been an overall drop in

public support for European integration. Eichenberg and Dalton (this issue) refer to this decline in public support for European integration as the 'Post-Maastricht Blues', as the drop occurred after the finalizing of the Maastricht Treaty in December 1991.

How can we explain this rise in Euroscepticism? Theories explaining public support for European integration can generally be grouped into explanations based on *utilitarian self-interest* and *national identity* (Hooghe and Marks, 2005). 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; Anderson and Reichert, 1995; Gabel and Palmer, 1995; Anderson and Kaltenthaler, 1996; Gabel, 1998). 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. 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.<sup>1</sup>

The second conceptualization of the relationship between economic interests and support for European integration focuses on microeconomic considerations (Anderson and Reichert, 1995; Gabel and Palmer, 1995; Gabel, 1998). The argument is that economic integration in Europe creates differential benefits for EU citizens (Gabel, 1998, 938). 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 labour mobility for high-skilled or professional workers within the EU. Hence, authors within the microeconomic approach argue that EU membership favours citizens with

higher levels of income, education and occupational skills (Anderson and Reichert (1995), Gabel and Palmer (1995), Gabel (1998); see for recent refinements and elaborations of the argument, Brinegar *et al.*, 2004; Ray, 2004; Brinegar and Jolly, 2005).

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; Hooghe and Marks, 2005; Luedtke, 2005, Netjes and Edwards, 2005). McLaren (2002, 533) shows that '[a]ntipathy toward the EU is not just about cost/benefit calculations [y] 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. 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; Bruter, 2003), other researches show that national attachment combined with national pride have a significant negative effect on support for European integration (Carey, 2002).

Hooghe and Marks (2005) rightly argue that one needs to distinguish among several types of national identity by evaluating the extent to which national identity is *exclusive* or *inclusive*. Individuals who conceive their national identity as exclusive will consider supranational governance a threat, whereas those with multiple identities will be favourably disposed to governance beyond the nation-state. Moreover, national identities are variable, as they can be politicized, contested and constructed within national contexts (Hooghe and Marks, 2005). Identities are shaped through socialization for which myths, symbols and traditions in the development of 'imagined communities' are important (Anderson, 1992, 5–6). However, national identity is also seen to be subjected to *reinvention* or *reinterpretation* over time (Smith, 1991). Political elites are crucial in this respect. A study by Netjes and Edwards (2005) for instance demonstrates the key role of Eurosceptic rightwing parties. These parties frame opposition to supranational governance with defence of the national community. This result is in line with findings on the cueing effects of political parties in the case of EU support (Franklin *et al.*, 1994; Steenbergen and Jones, 2002).

The core contribution of the authors within the national identity approach to EU support is to show that group loyalty affects support for European integration and that a citizen is not merely a *homo oeconomicus*. Citizens '[y] evolved a capacity for intense group loyalty long before the development of rational faculties. These loyalties can be extremely powerful in shaping views towards political objects' (Hooghe and Marks, 2005, 424–425). Next to economic rationality, feelings of national belonging prove to be powerful in explaining public opinion towards European integration.

### The Overarching Mechanism: Political Allegiance

Both perspectives elaborated above attempt to explain variation in support for European integration. 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. Why exactly perceived benefits are routinely translated into a supportive European attitude rather than a positive attitude towards national or local government

remains somewhat under-specified. Although the identity perspective draws on psychology, the problem of the causal mechanism seems to remain unresolved, too. For instance, Hooghe and Marks (2005) 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 sceptical 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 the exact causal mechanism remains ambiguous.<sup>2</sup>

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, not as an alternative to the concept of ‘EU support’. Security and well-being can be theorized as the major benefits for national publics offered by a government. For all political regimes hold that people are concerned about their material interests and their personal security. What Alexander (2002, 33) assumes to be the case for authoritarian and democratic regimes, also holds, *mutatis mutandis*, for all regimes, including those developing into complicated multilevel 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 non-material 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). Both security and well-being are the major benefits for national publics offered by a government. Citizens in return offer their allegiance to social and political institutions. In other words, political allegiance, understood in terms of

well-being and security, is the mechanism that connects the rulers with the ruled.

The 'goods' of security and well-being 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 and sense of belonging) security and well-being. Political allegiance 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.

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'. Double allegiance depends on the extent to which supranational institutions allow national political elites to provide these kinds of political, social, psychological and economic security and well-being (Van Kersbergen, 2000, 4–9). This concept of double allegiance is in line with Milward's analysis (1992, 3). 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.

We contend that double allegiance explains EU support. Support for the EU tends 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 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.

## Hypotheses, Variables, and Data

In order to test the basic causal mechanisms that the concept of double allegiance provides and its impact on EU support, we analyse public support for the EU using public opinion data for the 15 'old' EU member states, collected in the 60.1 Eurobarometer survey from November 2003. 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).<sup>3</sup> From the double allegiance

argument, we deduce that security and well-being can be specified in terms of feelings of economic anxiety and exclusive identity on the one hand and trust in national political institutions and satisfaction with national democracy on the other (for exact operationalizations, see Appendix A). 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 the interaction between feelings of economic anxiety and exclusive identity is negatively related to EU 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.

On the basis of recent studies (Steenbergen and Jones, 2002; Brinegar and Jolly, 2005), we also expect support for the EU to be influenced by contextual factors, that is, country characteristics. We hypothesize those 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 Eurosceptic rightwing extremist party<sup>4</sup> and between economic anxiety and macroeconomic conditions, that is, levels of inflation and unemployment.

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 integration process at large — will favour 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 among national 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 support, as it reduces feelings of economic anxiety.

## Model Specifications and Empirical Analysis

In order to evaluate the relevance of the theoretical factors influencing EU support, we incorporate the predictors described in the previous section into a multilevel

analysis. A multilevel modelling approach is useful for three reasons: First of all, a multilevel model can account for causal heterogeneity. 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 right parties, provide important political contexts that interact with individual attributes, namely economic anxiety and exclusive national identity, to produce certain political effects. Although we could use country dummies in the pooled ordinary least squares (OLS) regressions to absorb some subgroup (in this case, country) effects, this would not provide any information regarding which characteristics of the subgroups actually matter for EU support.<sup>5</sup> Contrary to a country dummies model, a multilevel model enables us to account substantively for causal heterogeneity (Steenbergen and Jones, 2002, 220).

Secondly, we are not only interested in examining variation both at the individual and the country level, but also to the extent in which these levels interact. We expect cueing effects of Eurosceptic parties on the extreme right and 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 modelled using a multilevel model.

Finally, due to the structure of the data, which samples individuals from 15 different countries, we need to be sensitive to the hierarchical structure within the data. By ignoring the fact that the respondents are sampled from the same

context, that is, 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). 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.

In order to examine the effect of contextual factors on the relationship between exclusive national identity, economic anxiety and EU 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.<sup>6</sup> For our purposes, we estimate distinct individual-level models that test the influences of national identity, economic anxiety and other variables on EU 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 support), slopes (effects of individual characteristics, such as national identity and economic anxiety, on EU support), and error terms. At the second level, contextual effects are estimated by modelling the slopes for the influence of national identity and economic anxiety on support for the EU (i.e. the level-1 slope estimates are

treated as dependent variables).

We begin our analysis of EU support by defining a level-1 (individual-level) model. The model is represented by equation 1, where  $EU_{support_{ij}}$  is EU support for each respondent ( $i$ ) and country ( $j$ ).  $ExIdentity_{ij}$  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. We also include two variables indicating the employment status of a respondent. Both  $Manual_{ij}$  and  $Professional_{ij}$  are dummy variables, where manual worker status or professional worker status is coded as 1. In addition to these variables, we add the individual-level interaction term between exclusive national identity and economic anxiety, that is,  $ExIdentity_{ij} \times EcAnx_{ij}$ , to the equation. The model also includes an individual-level constant  $b_{0j}$ , which enables us to bring in our level-2 (country-level) predictors.

$$\begin{aligned}
 EU_{support_{ij}} = & b_{0j} + b_{1j}ExIdentity_{ij} + b_{2j}EcAnx_{ij} \\
 & + b_{3j}NatTrust_{ij} + b_{4j}NatDemo_{ij} + b_{5j}Manual_{ij} \\
 & + b_{6j}Professional_{ij} + b_{7j}ExIdentity_{ij} \times EcAnx_{ij} + r_{ij} \quad (1)
 \end{aligned}$$

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, Bryk 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,  $Euro_j$  is a dummy variable indicating if a country joined the Euro,  $Inflation_j$  and  $Unemployment_j$  indicate the percentage of inflation and unemployment in 2003 and  $RightExtremist_j$  is the percentage of vote of Eurosceptic rightwing extremist parties received in the parliamentary elections prior to 2003.

$$\begin{aligned}
 b_{0j} = & g_{00} + g_{01}PubExp_{rj} + g_{02}Euro_j + g_{03}Inflation_j \\
 & + g_{04}Unemployment_j + g_{05}RightExtremist_j + d_{0j} \quad (2)
 \end{aligned}$$

Substituting Equation 2) into Equation 1) enables us to capture our multilevel model in a single equation.

$$EU_{support_{ij}} = g_{00} + g_{01}PubExp_{rj} + g_{02}Euro_j + g_{03}Inflation_j$$

$$\begin{aligned}
& + g_{04}\text{Unemployment}_j + g_{05}\text{RightExtremist}_j \\
& + g_{10}\text{ExIdentity}_{ij} + g_{20}\text{EcAnx}_{ij} + g_{30}\text{NatTrust}_{ij} \\
& + g_{40}\text{NatDemo}_{ij} + g_{50}\text{Manual}_{ij} + g_{60}\text{Professional}_{ij} \\
& + g_{70}\text{ExIdentity}_{ij} \times \text{EcAnx}_{ij} + d_{0j} + r_{ij} \quad (3)
\end{aligned}$$

The model specified in Equation 3) brings together the predictors from the two levels. As it does not assume that the predictors account for all of the variation in EU support at the two levels, the model yields variance components for  $d_{0j}$  and  $r_{ij}$ . This allows us to consider how to account for EU 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 suggest 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 Eurosceptic rightwing extremist parties to have a decisive role in mobilizing exclusive national identity against European integration. Moreover, 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  $b_{1j}$  and  $b_{2j}$  in Equation 1), are fixed and instead stipulate that exclusive national identity varies as a function of Eurosceptic rightwing extremist parties and economic anxiety as a function of inflation and unemployment. Our final model is specified in Equation 4) and includes the

cross-level interaction  $\text{ExIdentity}_{ij} \times \text{RightExtremist}_j$ ,  $\text{EcAnx}_{ij} \times \text{Inflation}_j$  and  $\text{EcAnx}_{ij} \times \text{Umemploy}_j$ .

$$\begin{aligned}
\text{EUsupport}_{ij} = & g_{00} + g_{01}\text{Pubexp}_{rj} + g_{02}\text{Euro}_j + g_{03}\text{Inflation}_j \\
& + g_{04}\text{Unemployment}_j + g_{05}\text{RightExtremist}_j \\
& + g_{10}\text{ExIdentity}_{ij} + g_{20}\text{EcAnx}_{ij} + g_{30}\text{NatTrust}_{ij} \\
& + g_{40}\text{NatDemo}_{ij} + g_{50}\text{Manual}_{ij} + g_{60}\text{Professional}_{ij} \\
& + g_{70}\text{ExIdentity}_{ij} \times \text{EcAnx}_{ij} \\
& + g_{15}\text{ExIdentity}_{ij} \times \text{RightExtremist}_j + g_{25}\text{EcAnx}_{ij} \times \text{Inflation}_j \\
& + g_{35}\text{EcAnx}_{ij} \times \text{Umemploy}_j + d_{0j} + d_{1j}\text{ExIdentity}_{ij} \\
& + d_{2j}\text{EcAnx}_{ij} + r_{ij} \quad (4)
\end{aligned}$$

To ascertain if there is significant variation in EU support at the individual and country levels, we conduct an analysis of variance on our indicator for EU support. The maximum likelihood estimates of the overall mean and variance components are provided in Table 2.<sup>7</sup> The results from this ‘base model’ suggest that the data indeed have a multilevel character. Both the country and the individual variance components are significant, providing evidence of considerable variance in EU support among individuals and across country. 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. About 89.4% of the variance in EU support is explained at the individual level ( $6.565/(6.565 + 0.780)100$ ), while only 10.6% is explained at the country level ( $0.780/(6.565 + 0.780)100$ ). That such large part of the variance 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 2 Multilevel data variance components

<i>Parameters</i>	<i>Estimates</i>
<i>Fixed effects</i>	
Constant	3.867* (0.229)
<i>Variance components</i>	
Country level	0.780* (0.288)
Individual level	6.565* (0.081)

*Note:* Table entries are maximum likelihood (IGLS) estimates with estimated standard errors in parentheses. \* $P < 0.05$ .

Having established that there is in fact significant variation in both EU support at both the individual and country levels of analysis, we can consider whether a fully specified model can account for this variance. Table 3 presents two different models to account for the variance in EU support. The first model includes all theoretically relevant predictors. The second model is more parsimonious, as it only includes the significant predictors from the first model plus the constitutive terms. Constitutive terms signify the elements that constitute the interaction term, which should all be included in the model specification (Brambor *et al.*, 2006, 66–70).

The maximum likelihood estimates of the fixed effects and the variance components of the multilevel model are provided in the bottom part of Table 3. By comparing the respective variance components presented in Table 3 with those reported in Table 2 (see Steenbergen and Jones, 2002, 232), we can assess the explanatory power of all the individual-level and all the country-level predictors. For the second model, the difference in the individual-level variance component is  $6.565 - 4.890 = 1.675$ . Relative to the size of the base model variance component,

this is a reduction of  $1.675/6.565 = 0.26$ . Thus, the individual-level variance component explains 26.0% of the individual-level variance in EU support. The explained country variation in EU support is of similar magnitude, namely 25.0% (e.g.  $0.780 - 0.584 = 0.196$ ;  $0.196 / 0.780 = 0.25$ ). The second model is a slight improvement over the first model. The first model explains 25% ( $6.565 - 4.922 = 1.643$ ;  $1.643/6.5651 = 0.25$ ) of the individual level and 20% ( $0.780 - 0.625 = 0.155$ ;  $0.155/0.780 = 0.20$ ) of the country-level variance, respectively. From the two-variance components, we can construct a pseudo  $R^2$  by relating the explained variance at the individual and country level with the empty model variance components. For the first model the pseudo  $R^2 = (1.643 + 0.155)/(6.565 + 0.780) = 0.24$ , while it is 0.25 ( $(1.655 + 0.196)/(6.565 + 0.780)$ ) in the case of the second model. The pseudo  $R^2$  statistics reveals that the multilevel models overall explain about 25% of the variance in EU support.

If we now turn to the individual parameter estimates in Table 3, 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. In line with our expectations, both feelings of economic anxiety and of exclusive national belonging decrease citizen support for the EU. Moreover, trust in national institutions and satisfaction with one's own democracy increase EU support.

More importantly, the results point at the relevance of the hypothesized interaction effects. The interaction between exclusive national identity and economic anxiety is significant and in the expected direction. This result indicates that support for the EU is lowest among respondents with strong

Table 3 Determinants of support for the European and support for the process of European integration

<i>Parameters</i>	<i>Estimates</i>	
	<i>Model 1</i>	<i>Model 2</i>
<i>Fixed effects</i>		
Constant	3.927* (0.706)	3.432* (0.332)
Exclusive national identity	−0.707* (0.121)	−0.712* (0.121)
Economic anxiety	−0.275* (0.072)	−0.227* (0.066)
Trust in national institutions	0.435* (0.021)	0.438* (0.021)
Satisfaction with national democracy	0.674* (0.031)	0.675* (0.031)
Manual worker	−0.114 (0.056)	
Professional worker	0.057 (0.059)	
National exclusive identity × economic anxiety	−0.241* (0.058)	−0.240* (0.058)
Public expenditure	0.001 (0.000)	
Euro	−0.726* (0.231)	−0.687* (0.221)
Vote share of eurosceptic rightwing extremist parties	−0.001 (0.015)	−0.002 (0.015)
Inflation	−0.054* (0.011)	−0.049* (0.010)
Unemployment	−0.002 (0.004)	
National exclusive identity × vote share of eurosceptic rightwing extremist parties	−0.127* (0.011)	
Economic anxiety × inflation	−0.008 (0.005)	−0.014* (0.004)
Economic anxiety × unemployment	−0.003 (0.002)	
<i>Variance components</i>		
Country-level	0.625* (0.091)	0.584* (0.093)
Individual-level	4.922* (0.070)	4.890* (0.070)
Pseudo $R^2$	0.24	0.25

*Note:* Table entries are maximum likelihood (IGLS) estimates with estimated standard errors in parentheses. \* $P < 0.05$ .

feelings of exclusive national identity and high levels of economic anxiety. Not all of the interactions between individual level and country characteristics are significant, however. We find clear evidence for the cueing of Eurosceptic rightwing extremist parties in terms of exclusive national identity. The interaction between exclusive national identity and the vote share of Eurosceptic rightwing extremist parties decreases EU support. Hence, these parties clearly mobilize exclusive national identity against the EU. However, we find mixed evidence with regard to the interaction between objective macroeconomic conditions and subjective microeconomic perceptions. Inflation does condition the effect of economic anxiety on EU support in the expected direction, that is, higher inflation interacts with feelings of economic anxiety to decrease EU support. The interaction effect between economic anxiety and unemployment, however, is not significant.

What we would like to know is: what are the effects of these significant interaction effects, while keeping all other variables at their respective means? (see Aiken and West (1991) and Brinegar and Jolly (2005) for this procedure) To find this out, we plot the interaction terms against the level of EU support using the estimates from the second, more parsimonious, model. Figure 1 shows the effects on EU support of the interaction between exclusive national identity and economic anxiety. We plot inclusive and exclusive national identity across the minimum, mean and maximum level of economic anxiety. The line represents the respondents with an inclusive and exclusive feeling of national identity, respectively. The figure shows that support for European integration among respondents with a feeling of exclusive national identity decreases rapidly with an enhanced feeling of economic anxiety. Whereas EU support among respondents with an exclusive national identity and a minimum level of economic anxiety is 43.9%, it is 33.9% when respondents with an exclusive national identity are strongly economic anxious. The decrease in support for European integration among respondents with an inclusive national identity is much smaller, namely 1.8%.

Figure 2 below shows the interaction between national identity and the cueing of Eurosceptic rightwing extremist parties. We chart exclusive and inclusive national identity across the minimum, mean and maximum level of vote share of Eurosceptic rightwing extremist parties.

The figure shows that support for European integration among respondents with an exclusive national identity decreases substantially when Eurosceptic rightwing extremist parties have a large vote share. When the vote share of a Eurosceptic rightwing extremist party is at its maximum, the level of support for the EU among citizens with feelings of exclusive national identity decreases by about 20%.

The last figure shows the interaction between economic anxiety and the level of inflation. The results indicate that the interaction between a high level of economic anxiety and a maximum level of inflation decreases EU support among respondents by 6%, whereas the decrease is much smaller at almost 2% among respondents with a low level of economic anxiety (Figure 3).

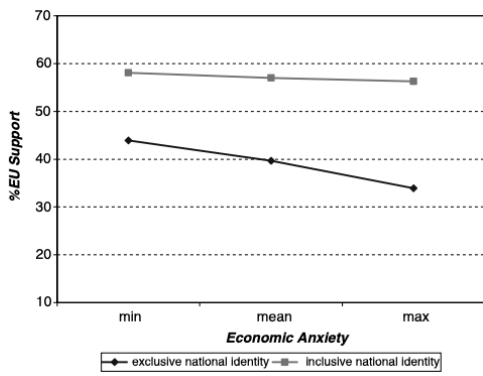


Figure 1 Interaction effect between national identity and economic anxiety.

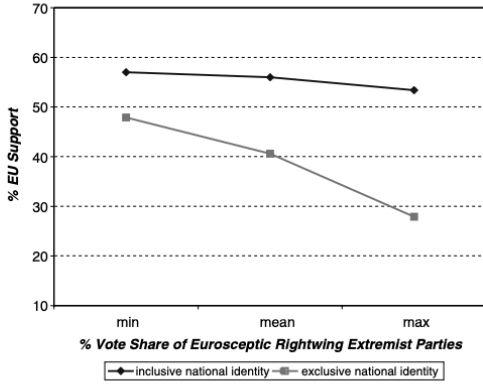


Figure 2 Interaction effect between national identity and euro-sceptic rightwing extremist parties.

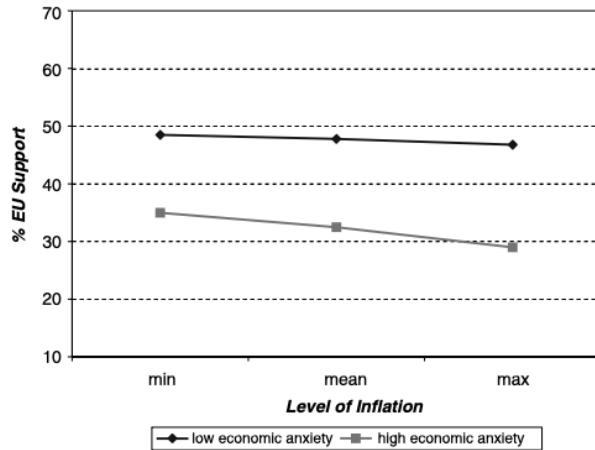


Figure 3 Interaction effect between economic anxiety and inflation.

In all, the empirical results substantiate our theoretical claim that interest- and identity-based explanations capture different sides of the same coin. The more citizens perceive integration to threaten both their feelings of economic and social-psychological security and well-being, the less likely they will support the EU. Moreover, these effects are mediated by contextual factors, such as macroeconomic conditions or the electoral strength of Eurosceptic rightwing extremist parties.

## Concluding Remarks

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 mechanism that underlies both logic of interests and logic of identity. Therefore, we proposed to include both perspectives of EU support 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

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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 socio-economic anxiety. We tested our hypothesis using public opinion data collected in the 60.1 Eurobarometer survey from November 2003 and employing a multilevel analysis.

Because EU support varies significantly across countries, a multilevel model is more appropriate as it 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 in the EU. In line with our expectations, we demonstrated that both feelings of economic anxiety and of exclusive national belonging clearly decrease citizen support for the EU. Moreover, contextual effects, that is, the electoral strength of Eurosceptic rightwing extremist parties or the level of inflation, mobilize feelings of exclusive national identity or economic anxiety against the EU and the integration process.

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 supranational 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 EU support is 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), both in economic and cultural terms, are safeguarded.

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## Appendix A

### Description of variables

Table A1

<i>Dependent variables</i>	<i>Description</i>
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*Support for the European Union (EU support) Index of 4 variables:*

This index is centred on 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 nor bad? (1) good thing, (2) bad thing and (3) neither good nor bad (recoding 1 = 1, good thing, 2 = 3, neither good/nor bad, 3 = 2, 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.

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*Independent variables* **B** *Individual level:*

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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?' (recoding: 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 (1 = high trust; 6 = low trust). This index is centred on the mean. (The dimensionality of six trust items measuring trust in political institutions was using a scaling procedure called <i>Mokken Scale Analysis for Polychotomous Items</i> (Debets and Brouwer, 1989)). The procedure extracted one dimension including trust in political parties, national government and national parliament with a scale coefficient of H:0.57 (strong scale).

Table A1 *Continued*

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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.

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*Independent variables* **B** *Country level:*

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Public expenditure              Total level of public expenditure as percentage of GDP. *Source:* OECD Economic Outlook 76 (<http://juno.sourceoecd.org>; access date 12 May 2005).

Euro                                  Dummy variable indicating if a country is a member of the Euro zone (1 = yes, 0 = no).

Vote share of eurosceptic rightwing extremist parties

% of votes of these parties in last parliamentary election prior to 2003 ([www.electionworld.org](http://www.electionworld.org); access date 12 May 2005).

Inflation	Percentage change in inflation from 2002–2003. <i>Source</i> : OECD Economic Outlook 76 ( <a href="http://juno.sourceoecd.org">http://juno.sourceoecd.org</a> ; access date 12 May 2005).
Unemployment	Standardized unemployment rate 2003. <i>Source</i> : OECD Economic Outlook 76 ( <a href="http://juno.sourceoecd.org">http://juno.sourceoecd.org</a> ; access date 12 May 2005).

## Appendix B

### Eurosceptic Rightwing Extremist Parties

Table B1

<i>Eurosceptic rightwing extremist party</i>		
<i>Austria</i>	Freiheitliche Partei Österreichs	Freedom Party of Austria
<i>Belgium</i>	Vlaams Blok Front National	Flemish Block National Front
<i>Denmark</i>	Dansk Folkeparti	Danish Peoples' Party
<i>France</i>	Front National Mouvement pour la France	National Front Movement for France
<i>Italy</i>	Allianza Nazionale  Movimento Sociale Italiano — Destra Nazionale	National Alliance

## Italian Social Movement — National Right

<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	

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*Note:* All parties included here (1) received at least one parliamentary seat or 2% of the vote in the last parliamentary election prior to 2003 (*Source:* [www.electionworld.org](http://www.electionworld.org)) and (2) can be classified as EU-sceptical and rightwing extremist on the basis of country expert judgements (*Source:* Chapel Hill Expert Data Set on European Integration 2002, see <http://www.unc.edu/%7Ehooghe/data.htm>).

## Notes

- 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 (this issue) show that whereas macroeconomic performance largely explains EU support prior to the Maastricht treaty, this relationship no longer holds.
2. Note that for instance 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 (Milward, 1992, 3).
3. We performed a principal component analysis using the four EU support indicators. The results demonstrate that one component was extracted (factor loadings from 0.72 to 0.86), which explains 65.8% of the variance.
4. Appendix B provides an overview of the Eurosceptic rightwing extremist parties included in the analysis.
5. We employed a pooled OLS regression analysis. The model included dummy variables for those countries that are known to have an extraordinary high level of EU support, in this sample Portugal and Ireland, and those countries that are known to have an above average scepticism towards the EU, in this sample Sweden and the United Kingdom. When we add these dummies 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 demonstrates that causal heterogeneity is a serious fact to reckon with. Hence, we employ a multilevel analysis to account for these contextual effects.
6. As contextual measures are constant for individual cases residing within a given country, using standard modelling techniques such as (logistic) regression violates the assumption of independent observations. The result is that estimates of standard errors are reduced that increases the probability of rejecting the null hypothesis when accepting the null is more appropriate. The 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).
7. All estimates included in this paper were obtained using MLwiN V2.1.