

UNIVERSITY OF OSLO

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Differentiated Views on a Differentiated Union?

Investigating popular support for a
differentiated European Union

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Summary

The EU's decade of crises has brought home an important fact: The EU, far from being an 'ever closer union among the peoples of Europe', is at a crossroads. It is faced with a choice between retaining a commitment to legal uniformity or to politically accepting that member states may have very different conceptions about what the future EU should be. An important question is thus what its citizens prefer.

This thesis investigates the relationship between differentiation and public opinion along two lines: It first investigates whether the pattern of support that citizens express for EU integration of particularly salient policies map onto the patterns of differentiated integration of the same policies. Second, it analyses support for differentiated integration as a legal mechanism and how exposure to past differentiation helps predict support for it: I first test whether support for differentiated integration among those identifying exclusively with their nation-state is greater than for the population as a whole, and if the effect of identity varies according to the goal of differentiation. It also tests whether the effect of historical differentiated integration on future support for it varies by citizens' Eurosceptic attitudes or national identities.

My first article finds highly ambivalent attitudes towards policy integration even where we would theoretically expect them to cohere. The second of my articles show that those who identify solely with their nation-states are likely to favour legal mechanisms allowing for the differentiated integration that is a reality of today's EU, as long as these mechanisms allow countries to permanently opt out of unwanted integration. My third article finds that previous exposure to the differentiated integration that has long characterized the EU is associated with less support for the EU's future legal uniformity, and that this effect is particularly prominent among Eurosceptics and those who identify solely with their nation-states. I thus answer my overarching research question, "How is support for European integration differentiated?", by finding that there are incongruent and differentiated attitudes towards both EU policy and polity integration.

Together, the three articles found in this thesis shine a light on popular perceptions of what the future EU should be. These questions matter not only to theorists of European integration, but also to policy-makers debating the union's future. The papers thus give rise to important secondary questions not only about what citizens believe about the EU, but also what role these beliefs should play in the normative justification of European integration.

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I also want to thank the broader scholarly community that I have been fortunate to be a part of these last three years: Colleagues at ARENA, Centre for European Studies have been generous with their time, whether I have asked for feedback on paper drafts and ideas or general advice on navigating life as an academic. A special thanks must also be extended to Asimina: Your questions are always incisive, yet never unkind, and you genuinely care for your co-workers just as much as for your work. Thank you for all your help and for all past, present and future collaboration.

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• **Martin Moland**
Oslo, March 2023

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Moland, M. “Constraining dissensus and permissive consensus: Variations in support for core state powers”. In: *West European Politics*. (2022), pp. 1-23. DOI: 10.1080/01402382.2022.2104052.

Paper II

Moland, M. “Opting for opt-outs? National identities and support for a differentiated EU”. In: *JCMS: Journal of Common Market Studies*. (2023), pp. 1-19, DOI: 10.1111/jcms.13478.

Paper III

Moland, M. “Differentiated effects of a differentiated Union? How context and individual interact in shaping views on differentiated integration”. Submitted to *European Journal of Political Research*.

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Chapter 1

Introduction

The European Union's decade of poly-crisis (Gänzle, Leruth, and Trondal 2019), which has been bookended by the sovereign debt and COVID-19 crises, has sparked increasing debate about the shape of the future EU. This debate takes place against a backdrop of increasing contestation of the ideas of European integration (C. E. De Vries 2021; L. Hooghe and Marks 2009). Given this contestation, what kind of European integration will be seen as legitimate by citizens is a crucial question: The inability of mainstream parties to offer policy prescriptions regarding European integration that were attractive to their voters has arguably been a key driver of the rise of Eurosceptic parties at both the domestic and European political levels (Wardt, C. E. De Vries, and Hobolt 2014). A deeper understanding of the structures of popular preferences for European integration can thus help address one root cause of the “constraining dissensus” that has, at critical junctures, acted as a break on European integration (L. Hooghe and Marks 2009).

This thesis surveys the congruence of popular attitudes towards i) various instances of specific and highly salient EU policy integration and ii) competing visions of what the EU should be. Testing whether popular opinion on both these dimensions is congruent or, alternatively, characterised by an ambivalence that manifests itself in strongly variable opinions towards even very similar issues is important because the EU is simultaneously an organization predicated on the sharing of sovereignty in very specific policy areas and a political order whose optimal design is still openly contested. Previous literature (Boomgaarden et al. 2011; Kanthak and Spies 2018) shows large and policy-specific variations in how desirable citizens find such integration. While there is an extensive literature, to which this thesis will also make a contribution, investigating policy-specific variations in support for EU integration much less is known about how congruent attitudes towards alternative visions of the future EU are.

By focusing on the congruence of attitudes on both these dimensions, I also probe the relationship between public opinion and two distinct conceptualizations of EU differentiation: First, by studying variations in public opinion towards particularly salient policy integration I analyse whether support for such integration is congruent with the *functionally differentiated* shape (Bátora and Fossum 2020, p. 2) that characterizes the EU's integration of these areas today. Second, through two studies of popular support for different legal forms of differentiated integration (Leuffen, Rittberger, and Schimmelfennig 2013; Schimmelfennig and Winzen 2020) I investigate both who is likely to support future EU differentiation and whether their attitudes towards it depend on what

legal mechanism was used to make such differentiation a reality.

My three articles, which will be discussed in this introduction, make several important contributions to the literature on public support for the EU: By probing variations in support for highly salient policies - and how that, in turn, relates to support for much less salient integration - I question commonly held assumptions about what role political salience plays in furthering contestation of the EU. My studies of support for differentiated integration as a legal mechanism also offer important, policy relevant, insights into who prefers alternative institutional configurations of the EU, and how these preferences are formed.

1.1 Research questions

The articles together answer one overarching research question: “How is support for European integration differentiated?” This is done by answering three sub-questions. My first article asks the question “To what extent is there a coherent pattern of support for core state power integration?” I use my second article to answer the question “To what extent is any pattern of ambivalent support for EU policy integration mirrored in support for polity integration?” My third and final article answers the question “How is past differentiation of the EU linked to popular support for future differentiated integration?”

The three questions shine a light on the structures of support for EU differentiation: By asking about the level policy-specific differentiation of opinion regarding core state power integration, the first article investigates the congruence between the EU’s existing functional differentiation in this area and the structures of contestation of the EU. My second question surveys support for alternative modes of organizing the EU, and probes whether support for a more differentiated future EU depends on the legal mechanism used for bringing differentiation about. Lastly, my third question probes whether historical exposure to the EU’s functionally differentiated structure leads to greater support for the use of a mechanism allowing EU member states to opt out of integration that they oppose.

Questions about popular support for both the current EU and future reforms of it are important to broader debates about the legitimacy of the EU. Normative claims frequently rest on empirical assumptions. One example is the *demosic* theory of EU legitimacy (Bellamy 2019; Cheneval 2006; Nicolaïdis 2015) Some more strictly intergovernmental forms of democracy make the empirical claim that there are large national variations in what policy integration will be supported, and that these variations are, in turn, key to understanding contemporary contestation of the EU. Even if it is wrong to assume that empirical studies of popular attitudes can always be enough to establish legitimacy (Beetham 1991), they can raise questions for normative theories that make empirical assumptions. That is important in order to evaluate theories that seek to justify political authority both in European or non-European contexts.

This introduction first shows how the thesis will contribute to the literatures on public opinion regarding both the uniform and differentiated integration of the EU. I then discuss the possibilities and limitations of the overarching methodological approach and data, before offering a summary of three articles constituting this thesis and how they are linked. I then critically assess whether my method can be used to make normative claims about the legitimacy of a differentiated integration that has been posited as one future path for the EU (European Commission 2017). Altogether, I show that my thesis helps us understand attitudes towards both the EU's currently differentiated nature as well as the normative desirability of such differentiation in the future.

1.2 Differentiated attitudes towards a multidimensional European Union

My thesis examines ambivalence towards EU integration at two levels: I first investigate whether the structure of popular support for integration of highly salient policies overlap with the functional differentiation shaping the integration of these areas today. I do this by comparing popular support for core state power integration to support for regulatory integration. Such core state power integration, which harmonizes policies core to state functioning that previously were the exclusive purview of the nation-state, is frequently assumed to produce greater contestation of integration than harmonization of regulations and technical rules (Kuhn and Nicoli 2020; Rittberger, Leuffen, and Schimmelfennig 2013).

Second, I shift the lens to diverging views on the most important legal tools used for bringing about the policy differentiation studied by the first article. I lastly study how exposure to functional differentiation of today's EU could lead to greater support for such differentiation as a normative goal. This introductory literature review first discusses the existing literature on contestation of the EU and differentiated attitudes towards the European Union, which I in this thesis conceptualize as a co-existence of Eurosceptic and Europhile sentiments. I then discuss the emerging literature on support for differentiated integration and relate this to the thesis' theme of differentiated attitudes towards the EU.

1.2.1 Public opinion and the differentiated state of the union

The literature on support for EU integration has typically been divided into two strands: The first studies support for the European integration process more broadly and the EU as a polity (Bølstad 2015; Foster and Frieden 2021; Gabel 1998; Hobolt and Vries 2016; L. Hooghe 2003; L. Hooghe and Marks 2005). The other strand focuses on support for specific European Union policies, such as the integration of migration, monetary policies and foreign policies (Hobolt and Wratil 2015; Karstens 2020; Lutz and Karstens 2021; Peters 2014;

1. Introduction

Schilde, Anderson, and Garner 2019). However, if one wishes to explain the functionally differentiated shape of the EU, one must also investigate why citizens favour more integration in some policy areas compared to others. To contribute to the emerging literature investigating this question (Bremer, Genschel, and Jachtenfuchs 2020; Kanthak and Spies 2018) I use the literature on ambivalence towards the European Union.

A core tenet of this literature is that popular Euroscepticism is multifaceted (C. De Vries 2018): While much literature assumes that Euroscepticism manifests itself in critical attitudes towards both the consolidation of the EU's institutional power and the expansion of its policy portfolio, it may also be seen as a continuum: One extreme is expressed through opposition both to the EU's policies and the EU as a regime. De Vries terms this "exit scepticism", as those holding such beliefs are more likely to want their country to exit the EU. However, others may oppose specific EU policies while supporting it as a political system (policy sceptics) or be critical of its democratic functioning while still supporting some of the policy output stemming from the same democratic institutions (regime sceptics). On the other extreme we find those expressing support for both the EU's policies and the EU as a regime.

The literature on ambivalent attitudes towards European integration, in which citizens combine support and opposition to integration, has taken great strides over the last decade. This thesis, however, fills two remaining knowledge gaps: We still know too little about whether citizens express consistently greater opposition to highly salient core state power integration, which expands the EU's policy remit to policy areas that are core to state functioning (Kuhn and Nicoli 2020, p. 7), than to the less salient regulatory policies that have long been core to EU integration. Secondly, we still do not fully know how ambivalent those most most critical of integration will be towards competing visions of the future European Union.

1.2.2 Understanding popular contestation of core state power integration

Popular Euroscepticism mainly became a public and academic concern after the ratification of the Maastricht Treaty in 1992 (De Wilde 2011; L. Hooghe and Marks 2009). The reason was that the treaty expanded the European integration project into areas such as migration and monetary policy, justice and home affairs, and defense and security. Integration of core state powers such as these constrained member state autonomy in areas that were previously the exclusive purview of nation-states (Genschel and Jachtenfuchs 2016). Literature on politicization of European integration (De Wilde and Zürn 2012; Hobolt and Vries 2016; L. Hooghe and Marks 2009; Kriesi 2016) takes as a key assumption that attitudes towards the EU will follow a consistent pattern: Opposition to integration will be greater when it involves a core state power rather than a regulatory power. The reason is that the salience of core state powers, which

relate to areas such as migration and tax policy, makes it more likely that citizens will desire undiluted sovereignty over these areas compared to assumedly less salient regulatory integration.

An important limitation of this literature is the tendency to treat core state powers as a homogenous set of policies, whose integration at the EU level will face largely similar levels of contestation. This hides the fact that it is an umbrella term, covering a broad range of policies: The first set of policies endow the state with the right to both protect its own borders through border controls or, as a last resort, military force. The second gives it the right to mobilize resources to consolidate the internal power of the state, for instance by raising taxes and issuing currency (Genschel and Jachtenfuchs 2016).

This tendency has implications for the literature investigating contestation of these highly salient policies: Even though exceptions exist (Bremer, Genschel, and Jachtenfuchs 2020) the literature on the emerging constraining dissensus towards the EU has not sufficiently probed policy-specific variations in support for core state power integration. One source of variations is likely to be how integration that constrains member state sovereignty over domestic policies may be seen as more salient than integration relating primarily to foreign and defence policy. Given the previously established connection between salience and opposition to integration (L. Hooghe and Marks 2009), popular opposition to core state power integration may thus be more variable than what the literature often assumes (De Wilde and Zürn 2012).

Some regulatory policies may also have many of the consequences that postfunctional literature (L. Hooghe and Marks 2009; Kriesi 2016) assumes will lead to contestation of integration: While its regulatory framework may be technical, the European single market implies both a harmonization of labour migration rules and member state fiscal policies. This regulatory harmonization may impact member state sovereignty in ways that citizens are likely to perceive as salient: First, its impact on national tax policy may have clear distributional consequences. Second, the harmonized labour migration rules that are inherent to the freedom of movement for workers implies that foreign-born workers will have the same access to the welfare benefits of the country in which they are living as workers that are native to the country. This may reduce the difference in support for core state and regulatory integration to a greater degree than what is typically assumed.

Lastly, the literature has insufficiently addressed whether those harbouring exclusively national sentiments are more likely than others to hold coherent beliefs towards core state power integration. The particularly salient nature of core state power integration may make this the case: As persons with exclusively national identities typically base their opposition to European integration on ideological opposition to the idea of transnational cooperation, rather than a concern that integration does not benefit their country (Dalton 2021; L. Hooghe and Marks 2005), the perceived salience and great politicization of core state

power integration is more likely to make them broadly critical of it. However, this assumption has been insufficiently tested empirically.

This thesis thus fills important knowledge gaps in the literature on ambivalent attitudes towards the EU, and by extension the broader EU public opinion literature. It does this first by nuancing existing research, which has long assumed that the dichotomy between regulatory and core state power integration will be the key dividing line structuring popular support for EU integration. I also test whether those most concerned with national sovereignty express coherent attitudes towards core state power integration.

1.2.3 Explaining support for differentiated integration

I secondly study popular attitudes not towards differentiated integration as a historical phenomenon, but as a legal mechanism for bringing about a more differentiated EU. Differentiated integration used in such a way typically takes one of two forms (Schimmelfennig and Winzen 2014): First, constitutional differentiated integration happens where countries permanently opt out from policy integration to protect their own sovereignty. Examples of this include the Danish and British opt-outs from monetary policy integration. Instrumental differentiated integration, on the other hand, happens where countries are temporarily exempted from EU law, typically because their immediate integration would be problematic either for the relevant state or the entire EU. A recent example is how the Central and Eastern European member states were exempted from the Schengen rules on migration and labour mobility for several years after their accession to the EU (Schimmelfennig and Winzen 2017).

The EU's reliance on legally differentiated integration has been studied conceptually (Leuffen, Rittberger, and Schimmelfennig 2013; Schimmelfennig and Winzen 2014), empirically (Malang and Holzinger 2020; Ott, Witte, and Vos 2017; Winzen 2020) and normatively (Bellamy 2019; Eriksen 2019; Fossum 2015; Lord 2021). However, popular support for it is comparatively under-investigated. The recently emerging literature on this question has so far focused on the role of liberal economic values (Leuffen, Schuessler, and Gómez Díaz 2022), Euroscepticism (Blok and C. De Vries 2023; Schuessler et al. 2023) or partisan affiliations (Telle et al. 2022). Noticeably missing is a comprehensive study of the role of strongly national identities. Such identities are powerful determinants of attitudes towards European integration (Hobolt and Vries 2016; L. Hooghe and Marks 2005; McLaren 2002), but have so far only briefly been mentioned in the literature on attitudes towards differentiated integration (Leuffen, Schuessler, and Gómez Díaz 2022; Schuessler et al. 2023). An important consequence is that we have limited knowledge of how national identities shape attitudes towards a differentiated EU, whether these attitudes depend on how an instance of differentiation is legally configured, and whether they vary according to the elite framing of differentiated integration as a legal tool.

By testing whether similar national self-identification, even when controlling for Euroscepticism, leads to diverging views of models of the EU that broadly correspond to the distinction between instrumental and constitutional differentiated integration, my thesis also contributes to the broader EU public opinion literature: An assumption of much of this literature is that exclusively national identities are likely to lead to what C. De Vries (2018) terms exit scepticism. I instead focus on whether such identities may be associated not only with an outright rejection of EU membership, but also with support for forms for membership that allow for a more differentiated union. This also helps answer my second sub-question, about ambivalent attitudes not only towards EU policies but also alternative configurations of the EU as a polity.

We also have an incomplete understanding of how exposure to historical differentiation of the EU polity shapes support for differentiated integration as a legal mechanism. While some contributions investigate how exemptions from EU treaties impact popular support for EU membership (Schraff and Schimmelfennig 2020; Vergioglou and Hegewald 2023), Winzen and Schimmelfennig (2023) provide the first comprehensive study of how exposure to historical differentiated integration impacts support for the legal mechanisms bringing it about. However, their contribution does not investigate how this contextual variable interacts with individual-level variables like Euroscepticism and exclusively national identity to moderate the effect of such exposure.

This is an important oversight, as previous literature finds a strong connection between individual Euroscepticism and attitudes towards differentiated integration (Blok and C. De Vries 2023; Leuffen, Schuessler, and Gómez Díaz 2022; Schuessler et al. 2023). Citizens with exclusively national identities or Eurosceptic attitudes may thus differ from citizens with more pro-European sentiments or inclusively national identities in how they translate their experience of past differentiated integration into support for it in the future. How individual-level variables moderate the impact of policy implementation is the topic of a rich literature (Bell 2021; Larsen 2019; Lerman and McCabe 2017). That individual-level variables, as this literature shows, frequently play a crucial moderating role suggests that there may not be one effect of past differentiation on support for it in the future, but many.

My thesis brings two important insights to the EU public opinion literature: First, I investigate whether citizens with exclusively national identities express varying levels of support for different modes of differentiated integration, even if they are typically thought to be strongly in favour of deviations from the normative goal of an ‘ever closer union’. Second, I test whether the EU’s long history of using differentiated integration as a legal tool has shaped current attitudes towards it in those countries most affected.

1.3 Research design

This thesis relies on large cross-national datasets and statistical modelling to test the correlations between the dependent variables, using either multilevel models or fixed effects. All articles furthermore use statistically representative surveys as their chief data sources.

These choices matter for my thesis: The combination of regression modelling and the statistical representativeness of both the Eurobarometer surveys used for the first article and the EUI-YouGov data used in the second and third articles (Hemerijck et al. 2021) means that I can draw inferences from my sample to the broader population from which they are drawn. As my research questions all relate to the views held by a broader population of EU citizens, having statistically representative data is necessary to draw inferences at the same level of generality as my research questions. However, both the methods and data used for my thesis offer several challenges. These will be discussed in this section.

1.3.1 Data choice and limitations

Eurobarometer surveys from 2015-2019 are my primary data source for the first article. The clear benefit of using Eurobarometer data when investigating attitudinal variations in support for core state power integration is that it allows me to compare support for very specific EU policies in all EU member states over a period of several years. For this reason, the surveys are extensively used by researchers investigating attitudes towards specific EU policies (see Hobolt and Wratil (2015) and Kanthak and Spies (2018) for some of many examples). My first article uses a wide range of questions asked between 2015 and 2019 to compare support for several instances of core state power integration to one instance of regulatory integration. The fact that these years were the only ones consistently featuring questions allowing for such a comparison is an important reason why the analysis is restricted to these years.

The very limited period of analysis also illustrates one of the first challenges of relying on Eurobarometer data: As Nissen (2014) shows, the wording of questions measuring what is ostensibly the same phenomenon frequently change. Similarly, questions are frequently added to or dropped from surveys. These changes in wording, together with the fact that support for instances of regulatory integration were not consistently measured before 2015, has made it difficult to extend the temporal scope of the analysis of article I beyond the years where identical questions were included in the surveys. This reduces the external validity of the study, as I cannot say whether the same pattern holds outside of this period.

Nissen also points out that many seemingly neutral questions are worded to suggest the appropriateness of a particular response. While this challenge remains even if I restrict my analysis to periods with identically worded questions, the identical wording means that the effect of the bias is likely to be similar

across time. However, it is difficult, given the data available, to quantify the impact on public opinion of referring to EU policies as “common” rather than “European”. That policy support is only measured through very general questions also makes it likely that political knowledge will be an important determinant of support, as less politically sophisticated individuals may not know the details of all the policies surveyed (Schilde, Anderson, and Garner 2019; Verhaegen and M. Hooghe 2015). While this is less likely to apply to salient and politicized issues like the integration of migration policies, lacking support for a policy like the digital single market might be attributable to less knowledge of it among respondents.

Another limitation, with implications for my second and third articles, is that the Eurobarometer only measures support for instrumental differentiated integration (Blok and C. De Vries 2023; Leuffen, Schuessler, and Gómez Díaz 2022). To mitigate this limitation, which makes it impossible to compare support for different modes of differentiated integration in the way necessary to answer my second sub-question, I rely on an alternative data set for my second and third articles (Hemerijck et al. 2021). These data, which were collected by YouGov in 2020 and 2021 let me compare support for both constitutional and differentiated integration. They thus let me test whether those who want more differentiated integration do so regardless of how it is configured.

This dataset offers several benefits compared to the CODI dataset used by Schuessler et al. (2023) to probe some of the same questions: First, a greater number of countries is included in the EUI-YouGov data. Additionally, the EUI-YouGov data covers two years, 2020-2021, compared to the one year in which the CODI data were collected. I can thus test the hypotheses found in papers II-III on a larger sample, and over a longer time period, than the only other dataset allowing for a similar test.

A challenge is, however, that all data were collected during the COVID-19 pandemic. The specific demands that the pandemic placed upon EU member states, together with the joint EU actions that sought to address the pandemic’s consequences, could have impacted how citizens evaluated the relative benefits of differentiated and uniform EU integration in the relevant years. The fact that solidarity seemed to reside at the national level at least in the early stage of the crisis (Cicchi et al. 2020) nevertheless suggests that the results may generalize beyond the pandemic. To mitigate the challenge that the surveys were fielded in a very specific period I use, where possible, fixed country effects to capture the unit-invariant effects of for instance the pandemic.

A second challenge is missing data, as many respondents have failed to respond to questions. This especially applies to support for instrumental differentiated integration, a dependent variable in my second article. With listwise deletion, a common method for handling such data, any unit with a missing value on one of the modelled variables is excluded from the analysis. This would have greatly reduced the sample sizes available in the second article. Listwise deletion is also

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problematic if those with missing values systematically differ from the rest of the sample on the outcome variables (Fjelstul 2022). This is likely the case for support for differentiated integration: As differentiated integration is non-salient to both parties and voters (Telle et al. 2022) those with missing values on this question may be different from those who have provided a valid response. This may lead to biased estimates of for instance the correlation between economic evaluations and support for differentiated integration.

To test and potentially mitigate bias caused by missing data I use multiple imputation (Rubin 1996). As support for both modes of differentiated integration are my dependent variables in article II, which raises the issue of very large missingness on the question about support for instrumental differentiated integration, I use multiple imputation as my main analytical tool for this paper. However, the smaller percentage of units with missing values on the indicator of support for constitutional differentiated integration, the sole dependent variable of article III, makes it possible to use it only as a robustness test in this case. Multiple imputation works by having an algorithm take what is known about the unit with a missing value to impute a probable value based on information from the rest of the data (Buuren and Groothuis-Oudshoorn 2011). Thus, if a unit has a missing value on the variable measuring support for instrumental differentiated integration but valid values for instance on demographic indicators, the imputation procedure uses information from units in the dataset with no missing values to derive probable imputed values for the respondent. This is repeated for five iterations for each imputed dataset, introducing an element of stochasticity that more strongly resembles that found in the observed data (Gelman, Hill, and Vehtari 2021, p. 325).

I also impute the dependent variables. While there is ongoing debate about the ideal approach to handling missing data in dependent variables, simulation studies have shown that the increased bias, in the form of root square mean error, stemming from imputation of dependent variables is minimal (Kontopantelis et al. 2017). In this case I believe the benefits, an increase in statistical power as the units with missing values on the dependent variables are included in the analysis, outweigh the cost of a minimal increase in bias. This especially applies to article II, where descriptive statistics show substantial amounts of missing values for the measures of support for instrumental differentiated integration and Euroscepticism.

While multiple imputation is no substitute for collecting more data, it is preferable to traditional mean imputation, where all units with missing values are assigned the mean value for that variable, and zero imputation, in which the imputed value is always zero. First, it uses known information to derive values that might be more realistic for a particular respondent, rather than imputing a mean value that may or may not make sense given a specific combination of observed characteristics. Second, the multiple imputations of each missing value, which introduces a stochastic element to the imputation, better mimics

potentially random variations in data than traditional methods of imputation. The latter is particularly relevant when estimating standard errors: As Fjelstul (2022) points out, using traditional mean imputation artificially reduces the standard errors by increasing the number of units with values exactly equivalent to the mean. This reduces the variance of the data and produces less precise significance testing.

However, the fact that such imputation uses the correlational patterns found among respondents with no missing values on the modelled variables as a basis for imputation adds an additional complication: The patterns may be very different from those found among the units with missing values. This shows the decidedly imperfect nature of multiple imputation as a solution for handling missing data.

1.3.2 Methodological approach

I use a combination of fixed effects and multilevel methods to account for factors as diverse as the COVID-19 pandemic and past differentiated integration, as well as the nested structure of the data used in the studies. Accounting for such factors is necessary, to various degrees, in all three papers. These methods are frequently used in the public opinion literature. However, the method used for the first article's study 1, which applies the logic of a "within-subject" experiment to non-experimental data, is less common.

Such experiments sequentially expose each respondent first to a baseline condition and then a succession of experimental conditions (Choi 2021). The goal is to analyse how exposure to each condition changes the respondents' value on the outcome variable. I mimic this logic by comparing support for a baseline, regulatory, policy to several instances of core state power integration. As I show in paper I this logic is well-suited to investigating policy specific variations in attitudes towards integration even in non-experimental settings. It is thus useful for the strand of EU public opinion theory investigating the multidimensionality of attitudes towards European integration (Boomgaarden et al. 2011; C. De Vries 2018).

Within-subject experiments may also be a viable alternative to conjoint studies that expose respondents to a range of hypothetical future policies and measure the importance of specific attributes of the policy to the respondents (Hainmueller, Hopkins, and Yamamoto 2014). The benefit of using a design similar to the one I have used in an experimental setting is that it would allow the researcher to compare support for a policy design akin to the status quo to a range of realistic alternatives. It can thus contribute to the emerging study of what kind of EU its citizens want after Brexit (Goldberg, Elsas, and De Vreese 2021; Schäfer, Treib, and Schlipphak 2022). One way of doing this would be to sequentially expose respondents first to a description of the policy in a given area today, before showing each respondent several alternatives for reform suggested by policymakers. Assessing the public legitimacy of such reforms is important for

understanding the political sustainability of the numerous proposals for reform put forward after Brexit (European Commission 2017).

1.3.3 Potential non-causality as a challenge to inference

A limitation of the combination of data and methods used in this thesis is that I cannot rely on the quasi-experimental methods typically used for causal inference in non-experimental settings. These establish causal effects by comparing the means of a group exposed to a causal state with those of a control group that has not been exposed to the same state (Angrist and Pischke 2009; Morgan and Winship 2014). Morgan and Winship make clear that, because such methods seek to mimic experimental conditions, the so-called “treatment” whose effect we seek to measure should be exogenous to the outcome.

Exclusively national identity and exposure to differentiated integration can realistically only be treated as endogenous to support for differentiated integration. For one, European identities are solidified and strengthened by political ideology, general predispositions towards the EU and economic conditions (Foster and Frieden 2021; Starke 2021; Stråth 2002). This means that they will never be randomly assigned. Furthermore, even if matching techniques (Iacus, King, and Porro 2012) achieve acceptable balance on all relevant control variables other than the treatment variable, institutional frameworks still shape national identities (Negri, Nicoli, and Kuhn 2021). The experience of being exposed to differentiated integration may thus shape national identities, rather than identities shaping support for differentiated integration. Similarly, governments may opt for differentiated integration because their voters oppose deeper EU integration (Winzen 2020). The source of exposure to differentiated integration may thus be support for it. This introduces a reverse causality problem.

While my answer to the question posed by Brady (2011), “How can we know that a relationship is truly causal?”, is to point towards a traditional potential outcome logic, where causality is established if an effect would not have existed in the absence of the causal mechanism, the causal statements put forth in this thesis cannot meet this standard. My approach to causality must therefore hew closer to what Pearl (2010) and Imbens (2020) call associational causality. Here, causal relationships are not inferred, but theorized. Any causal statements in my articles should thus be seen as referring only to theoretically plausible causal mechanisms, whose viability as causal explanations is to some extent validated by controlling for plausible confounding variables.

1.3.4 The survey as a source of knowledge and the philosophical problem of measurement

The data used by the thesis also raise thorny epistemological and ontological questions. Using surveys to understand the social world requires a realist

positioning towards the ontological status of social phenomena (Marsh, Ercan, and Furlong 2018, p. 193): While we may not believe that survey questions can perfectly measure any phenomenon, we must assume that the phenomenon we want to measure exists and is to some extent observable through proxies. Euroscepticism is an instructive example: While it can take many forms (C. De Vries 2018; Stoeckel 2013), a realist ontological stance assumes that Euroscepticism is expressed through empirically observable behaviour, such as voting behaviour and survey responses. The epistemological implication of this ontological belief is that quantitative methods such as those used in this thesis are reasonable tools for measuring and analysing such behaviours.

This realism shines through in my three articles: I use survey questions to operationalize phenomena like support for common foreign policies and the euro. I also assume that these survey questions relate to the underlying dispositions that people have towards the policies. However, since batteries of questions measuring multiple facets of the same theoretical phenomenon usually allow for stronger measures of theoretically complex concepts, I use factor analysis (Brown 2015) where possible, to mitigate the challenge that some concepts cannot be adequately captured by one indicator.

A challenge for my thesis is that key questions, like the effect of identity on attitudes towards the EU, may be difficult to investigate empirically because the theoretically important concepts are constructed in interaction between individuals and the societies they inhabit. What it means to have an exclusively national identity may thus vary from one person to another. Similarly, it is not a given that a concept like institutional trust will have a coherent meaning either within or across countries.

The optimal solution for capturing the various meanings that respondents associate with the concepts of theoretical interest would be to supplement the surveys with qualitative interviews in the same population. Nightingale (2003), in her study of community forestry in Nepal, shows how interactions with the population being studied can reveal important insights about how they think about the theoretical objects of the research. One approach for investigating how respondents understand a concept like Euroscepticism would thus be to conduct in-depth interviews of the same population as the one surveyed. However, the size of the samples found in all articles preclude this approach: The Eurobarometer data used for article I include statistically representative populations from all EU member states, while the EUI-YouGov survey used for my second and third has a similar sample from 13 different member states. Qualitative interviewing across such a large range of countries, even if on a small subset of the fuller sample, would be logistically challenging.

A last epistemically important question, especially given the close connection between my own research questions and broader questions of the legitimacy of the EU, is whether survey research alone allows us to investigate institutional legitimacy. This requires a clear conceptualization of what it means for an

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institution to be legitimate: Beetham (1991) argues that a popular belief that a system is legitimate is in itself insufficient to normatively legitimize it. Instead, one must look to other principles, such as whether the power relations between the rulers and the ruled are based on laws, to establish a system's true legitimacy. Furthermore, as Schmidt (2004) points out, all institutions must also normatively justify their decision-making processes and policy outputs.

This thesis focuses solely on the popular legitimacy of the EU. A comprehensive investigation of the EU's legitimacy, and the legitimacy of more differentiated integration, must therefore also use methods and theoretical approaches not found in this thesis. It is especially important to complement survey research, which can be used to assess beliefs about the input legitimacy of EU integration, with qualitative research investigating the normative legitimacy of for instance EU decision-making processes. Such research is particularly important for understanding the legitimacy of differentiated integration, as it allows us to investigate whether the EU's current use of differentiated integration avoids the challenges of dominating power relations that previous research (Fossum 2015; Lord 2021) identifies as an inherent risk.

Thus, while the methods and data I use are well-suited to answering the research questions posed by this thesis, they cannot fully investigate the legitimacy of differentiated integration. Furthermore, they cannot be used to establish causality in the strictest possible sense. However, I believe that the endogenous nature of the variables of theoretical interest makes my methodological approach better suited to establishing what effect they have on the outcomes studied by the articles than a quasi-experimental approach. Any causal effects derived from quasi-experimental methods would likely be biased, producing a potentially misleading picture of their impact.

1.3.5 Ethics

Ethical conduct is foundational to good research. As my thesis articles are all quantitative studies using existing data, my thesis has presented me with few of the ethical quandaries often associated with qualitative research or first-hand collection of survey data. Importantly, all data used for my articles have been anonymized even to me, as I do not have an identification key allowing me to connect individuals to unique respondent identifiers (Norwegian National Committee for Research Ethics in Science and Technology 2016). However, even work that ostensibly does not raise ethical red flags requires an awareness about potential ethical challenges.

One such challenge relates to descriptions of groups and their motivations. My thesis makes explicit references to groups of people and why they act the way they do. As the Norwegian guidelines for research ethics make clear (Norwegian National Committee for Research Ethics in Science and Technology 2016), certain groups merit particular protection, and respect for cultural differences should be at the forefront of the researcher's mind. While those who identify exclusively

with their nation-states arguably do not merit protection as a distinct social group, I have nevertheless sought to be sensitive to why such individuals may not want European integration. For instance, I have made clear throughout each article that an important reason why this group typically opposes European integration may be their strong and principled attachment to national sovereignty, rather than for instance xenophobic attitudes that can help explain why they also frequently vote for right-wing populist parties.

By doing so, I show that there may be many reasons why these citizens express Eurosceptic sentiments that have nothing to do with potentially controversial attitudes towards cultural out-groups. This nuance is important because it takes seriously that people's attitudes towards European integration may not only be shaped by attitudes towards migrants and minorities that members of this group might object to holding, but are also systematically related to a principled idea of where sovereignty should ideally reside.

1.4 Extended abstracts

The extended abstracts for all three articles will first discuss the theoretical contributions, methods, and results of each of my thesis' articles. I will then show how each of these articles makes a specific contribution to its own literatures and combine to provide an answer to the primary research question of my thesis. The publication status of all papers can be found on the first page of the respective papers.

1.4.1 Constraining dissensus *and* permissive consensus: Variations in support for core state powers

My article "Constraining dissensus *and* permissive consensus" compares support for core state power and regulatory integration. Core state powers are essential powers and functions of government, such as the right to raise taxes and armies (Kuhn and Nicoli 2020, p. 7). Integration of such policies has become an increasingly important feature of EU politics after the ratification of the Maastricht Treaty in 1992. There is, however, very little research comparing support for regulatory and core state power integration, even if a large literature posits that the latter will be more strongly contested than the former (De Wilde and Zürn 2012; L. Hooghe and Marks 2009). My article thus offers a novel answer to the question "Is core state power integration always opposed to a greater degree than regulatory integration?"

My article also investigates how exclusive identification with the nation-state relates to support for a range of core state power integration. Studying the impact of identity on support for such integration is theoretically important because a long line of research finds exclusively national identities to be predictive of Eurosceptic sentiments (L. Hooghe and Marks 2005; L. Hooghe and Marks 2018;

McLaren 2002). The same literature suggests that finding ambivalent attitudes towards EU integration among citizens with exclusively national identity will be something akin to a “least likely case” (Gerring 2007).

I thus assume that persons with exclusively national identities will be particularly likely to express consistent attitudes towards core state power integration. These are likely to oppose European integration because of how it constrains national sovereignty (L. Hooghe and Marks 2005). We can thus expect their opposition to extend to a broader set of policies than what is the case for those objecting to the EU on utilitarian grounds. The salience of the involved policies are likely to have a similar effect (De Wilde and Zürn 2012; Genschel and Jachtenfuchs 2016).

Using a method that mimics the logic of a “within-subjects” experiment in a non-experimental context, I find strongly diverging attitudes towards core state power integration in the population as a whole. This suggests that such integration will not necessarily meet greater opposition than regulatory integration. The only consistent pattern is for economic and monetary union, which has been highly politicized over the last decade, to produce greater contestation than all other policies. This aligns with a literature showing the importance of politicization to popular attitudes towards EU integration (Genschel and Jachtenfuchs 2016; L. Hooghe and Marks 2009). However, the results also suggest that the perceived salience of the policy area in which integration takes place may not in itself be enough to produce opposition to it. I furthermore find nuanced attitudes towards differentiated integration among citizens with exclusively national identities: Here support is divided, with economic and foreign and defence policy integration meeting diverging levels of contestation. This suggests that citizens with exclusively national identities, despite often being thought to hold coherent and critical attitudes towards the EU, make important distinctions between different instances of core state power integration.

I thus nuance the existing literature on contestation of the EU in two ways: First, I show that there is no universally greater opposition to core state power integration than to regulatory integration. Second, I show that this ambivalence also extends to a group often thought to hold coherent and critical attitudes towards the EU. I lastly answer my first sub-question by finding that support for core state power integration is less coherent than often assumed.

1.4.2 Opting for opt-outs? National identities and support for differentiated integration

The thesis’ second article asks how exclusively national identities shape public preferences for legal mechanisms producing differentiated integration. It thus deviates from the focus on Euroscepticism and economic attitudes prevalent in the existing literature on this subject (Blok and C. De Vries 2023; Leuffen, Schuessler, and Gómez Díaz 2022; Schuessler et al. 2023), and helps probe the under-

theorized and under-investigated link between exclusively national identities and support for differentiated integration. Whereas identities combining national and European self-identification are by far most common among EU citizens (Risse 2014) previous literature finds that identifying exclusively with one's nation-state is a greater predictor of opposition to integration than having one of these 'mixed' identities (L. Hooghe and Marks 2005). This article asks whether, even when controlling for Euroscepticism, exclusively national identification increases support for differentiated integration, and whether the effect differs across modes of differentiated integration.

My article uses data from 2020 and 2021 (Hemerijck et al. 2021) to show that support for differentiated integration is greater among those identifying only with their nation-states than in the population as a whole, even if the same individuals also support EU membership. However, this only applies where differentiated integration is configured to allow for permanent opt-outs from politically unwanted integration. The reason may be the clear relationship between exclusively national identity and concern for national sovereignty: As supporters of EU membership with exclusively national identities are more likely than other supporters to be concerned with national sovereignty, they may prefer differentiated integration that protects preference heterogeneity. This may also explain why they are more likely than those with mixed identities to oppose differentiated integration that only allows countries to reach the same goal at different times. This is more likely to be seen as a different form of integration that seeks 'ever closer union'.

I also hypothesized that one would find a link between the framing of differentiated integration and support for it among exclusive nationals. While Scandinavian governments have largely framed differentiation as strengthening national sovereignty (Adler-Nissen 2014; Leruth 2015), Central and Eastern European elites have typically pointed to how such differentiation may undermine their states' power within the EU (Gagatek, Płatek, and Płucienniczak 2022). Despite this, I do not find that Nordic citizens with exclusively national identity are more likely to support differentiated integration than those in Central and Eastern Europe. Furthermore, it is only in Central and Eastern Europe, not the Nordic states, that support for differentiated integration among citizens with exclusively national identities is greater than in the rest of the EU.

I make two contributions to the EU public opinion literature. First, I nuance existing public opinion literature by showing that even those most concerned with sovereignty may support integration if it also accommodates national preference heterogeneity. I also contribute to the emerging literature on popular support for the legal implementation of differentiated integration, by showing that attitudes towards it among citizens with exclusively national identities vary according to whether an exemption from EU law can be seen as strengthening national sovereignty or not. This also suggests, as assumed by the second sub-question, that popular attitudes towards EU integration are ambivalent both when it

comes to concrete policies and to competing visions of the alternative EU.

1.4.3 Differentiated effects of a differentiated Union? How context and individual interact in shaping views on differentiated integration

My third article investigates the link between historical exposure to differentiated integration and support for it as a legal mechanism. The effect of such exposure is, save for one recent contribution (Winzen and Schimmelfennig 2023), unexamined.

I further this literature by showing that the impact of past differentiated integration on current support for it as a legal mechanism is moderated by both Euroscepticism and national identities. I thus also contribute to a broader literature on policy feedback mechanisms that has insufficiently focused on how the public responds to the implementation of constitutional reforms rather than regular policies (Busemeyer, Abrassart, and Nezi 2021; Larsen 2019; Lerman and McCabe 2017). The article also answers my third sub-question by showing a linkage between exposure to the currently differentiated integration of the EU and support for future support for differentiated integration as a legal mechanism.

Theoretically, I start from the assumptions of thermostat opinion theory, which argues that voters respond to politicians' initial policy offerings by evaluating whether they align with their own preferences, before subsequently adjusting these preferences (Wlezien 1995). This has been used as a starting point for exploring whether EU institutions are responsive to the demands of an EU public (Bølstad 2015; De Bruycker 2020; Toshkov 2011). However, despite a large literature investigating the feedback loops between popular support for integration and the EU's ordinary legislative output, we know little about how alterations to the EU's institutional framework impact attitudes towards the structure of the EU as a polity.

I combine the same survey data as in the second article, which includes 13 EU member states but does not include the United Kingdom, with data detailing all differentiations from the EU treaties between 1952-2020 (Schimmelfennig and Winzen 2022). I then introduce a novel measure of exposure to differentiated integration: By multiplying the number of articles involved in each differentiation with the number of years that it was in force, I account for the temporal and functional variations in how differentiation has shaped each EU member state (Schimmelfennig and Winzen 2020). I also include a weighting scheme where each instance of differentiation is weighted according to how recently it was enforced. This is done to account for how exposure to recent differentiation in some countries may lead to country-specific cohort effects (Lauterbach and C. E. De Vries 2020): While my sample may include many Central and Eastern Europeans who experienced externally imposed discriminatory differentiated integration, we are less likely to find cohort effects stemming from the externally

imposed differentiated integration found in Southern Europe in the 1980's (Schimmelfennig and Winzen 2017). My measure of differentiated integration is arguably better suited to capturing the cumulative experience of exposure to the EU's functional differentiation than those merely summing each country's number of exemptions.

My main finding is that being a citizen of a country with many exemptions from the EU treaties is associated with greater acceptance of legal mechanisms allowing for more EU differentiation. This particularly applies to those who either favour leaving the EU or identify solely with their nation-state. By finding that the positive effect of increasing exposure to differentiated integration is greater in these groups compared to the rest of the population I show that the contextual level, represented by exposure to differentiated integration, interacts with individual-level characteristics such as identity and Euroscepticism to produce heterogeneous responses to the use of legal differentiated integration. However, despite the particularly salient nature of many core state powers, exposure to differentiated integration in this area produces largely the same levels of support for it in the future as exposure to differentiation more broadly. I argue that Eurosceptics and citizens with exclusively national identity may be more likely than the general population to translate their experience with differentiated integration into support for future EU differentiation because they already have an underlying propensity to see it both as a solution for combining preference heterogeneity with EU membership and as a solution for bringing about a less integrated Europe. This view is likely to be compounded by their exposure to it in the past.

The main contribution the third paper makes to the emerging literature on support for differentiated integration is to show that the contextual variable that exposure to differentiated integration represents interacts with each citizen's pre-conceived notion of the benefit of the EU as well as their national self-identification to produce diverging responses to differentiated integration. It also answers my third sub-question, by finding that there is a clear link between exposure to differentiated EU integration as a historical phenomenon and support for the legal mechanism allowing for such differentiated integration in the future.

1.4.4 Relationships between the articles and their key contributions

All three articles rely on the same kind of survey data and study popular attitudes towards differentiated integration of the EU. However, the articles deal with distinct, yet related, conceptualizations of differentiated integration: The first article asks whether support for EU core state power integration is congruent with the differentiated integration that is a political reality in this area. The second, on the other hand, deals with support for differentiated integration as a legal mechanism among citizens with exclusively national identity, by asking about support for the legal mechanism allowing for either instrumental or constitutional

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differentiated integration. The third article connects the two, by asking how exposure to past functional differentiation of the EU is related to support for the legal mechanisms that may produce more of it in the future.

The key contribution of my first article, “Constraining dissensus *and* permissive consensus”, is to show that not all core state power integration will be more strongly opposed than regulatory integration. This also answers the first of the secondary research questions: While much literature assumes that core state power integration will meet a constraining dissensus much greater than that which will meet regulatory integration, I show that there is less coherence than what is theoretically assumed. I secondly show that variations in support for core state power integration among citizens with exclusively national identity may be attributable to whether core state power integration curtails national sovereignty in either the domestic or foreign policy realm. The article thus shows that, even if one would theoretically expect core state power integration to meet consistently lower levels of support than regulatory integration, attitudes towards it are highly ambivalent.

My second article, “Opting for opt-outs?”, finds that exclusively national identities lead to greater support for differentiated integration, even among exclusive nationals supporting their country’s membership of the EU. This is important for the broader literature on support for the EU, as it suggests that exclusively national identities manifest themselves not only in rejection of the EU. Instead, they might lead also to increased support for reconfigurations of existing EU membership. I find, however, that this support depends on the mode of differentiated integration in question.

The different levels of support found for constitutional and instrumental differentiated integration are likely caused by how each relates to national sovereignty: While there is a clear link between differentiation allowing for permanent opt-outs from policy integration and the expansion of national autonomy, the same does not necessarily apply to instrumental differentiated integration. As individuals with exclusively national identities are more likely than those with a combination of national and European identities to be concerned with what the EU means for national sovereignty (L. Hooghe and Marks 2005) they may be more likely to favour constitutional rather than instrumental differentiated integration. The second article is thus important for answering the question of how support for the EU is differentiated: I find, in line with my second sub-question, that there are ambivalent attitudes also towards competing visions of what an alternative EU should look like.

While my third paper, “Differentiated effects of a differentiated Union?”, does not test ambivalence towards integration as directly as the first two, it shows how exposure to differentiated integration as a historical process leads to support for the mechanism bringing it about. I find that citizens exposed to more of the functional differentiation characterizing today’s EU are more likely than others to perceive a legal mechanism allowing countries to permanently

opt out of integration as normatively desirable. This especially applies to those with exclusively national identities and Eurosceptic attitudes. There is thus a clear interlinkage, as assumed by my third sub-question, between exposure to differentiated integration and support for it as a feature of future EU integration.

The three papers first answer this thesis' research question, by showing that support for EU integration is differentiated along both a policy and polity dimension. They also make important empirical, theoretical, and methodological contributions to the existing literature on popular attitudes towards EU integration. Empirically, they show the lack of a clear connection between the core state nature of a policy and contestation of its integration. They also show the strong ambivalence of support towards differentiated integration as a legal tool and the interlinkage between historical functional differentiation of the EU and support for a less uniformly integrated union.

These empirical findings have clear theoretical implications: First, the findings of my first article nuances the literature on the contestation of the post-Maastricht EU, by showing that regulatory integration may be contested to a greater degree than some core state power integration. Secondly, the findings of my second article shows that citizens with exclusively national identities, who are likely to place a premium on national sovereignty, are not universally in favour of all deviations from a path towards 'ever closer union', as might be assumed from the literature. Instead, they may only accept reforms that allow for a more differentiated EU if they also allow member states to permanently opt out from integration.

Methodologically, the measure that is my third article's primary operationalization of exposure to historical differentiated integration offers several benefits over more frequently used measures in this literature. The way my definition captures variations in both the functional and temporal extent of differentiated integration, together with how recent an instance of differentiation was, better accounts for the variations found between instances of differentiation than measures only summarizing each country's differentiations from EU treaty law. It thus offers a better path forward for capturing the multifaceted historical phenomenon of EU differentiated integration.

1.5 Drawing the connection between public support and legitimacy

The question of popular support for different forms of EU integration also has implications for the broader legitimacy of the EU. In what follows I will tease out some of these implications, showing that the preference structures regarding European integration may have implications for what kind of integration should be considered legitimate for a future European Union.

One established answer to the puzzle of EU legitimacy is the *demos*-cratic theory (Bellamy 2013; Cheneval 2006; Nicolaïdis 2004). While *demos*-cratic

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theory is a multifaceted tradition, the thing uniting all its strands is a belief that the EU should not necessarily seek to advance towards 'an ever closer union'. Instead, *demoi*-cratic thinkers believe that the most legitimate form of EU integration is one that does not treat the peoples of the EU as one people, or *demos*, but rather as many interlinked peoples, or *demoi*. This has implications for what kind of integration theorists belonging to this tradition find normatively acceptable.

One democratically viable model is the one proposed by Bellamy and Weale (2015). They propose a multilevel model of legitimacy, where positions on European integration that governments take are legitimate only if they simultaneously conform to the preferences of the leaders' own publics and respect the fact that leaders of all other member states have an obligation to work for policy solutions aligned with the preferences of theirs. Legitimate integration is thus one that protects the heterogeneity of preferences regarding how the future EU should look. This has much in common with another normative framework for thinking of EU integration, which is to see the EU as a community of projects rather than one of shared purpose and identity (Nicolaidis 2004).

This approach is conceptually sympathetic to what this thesis consistently calls constitutional differentiated integration, which allows countries to opt out of integration. Bellamy (2019) argues that working towards a differentiated European Union with strong allowances for intergovernmental decision-making is the preferable choice if one wants to respect the diverging policy preferences found among the EU member states' citizenries. In other words, because no truly European *demos* to which an EU democracy can be accountable exists, member state citizenries must be able to act as a check on the decision-making of supranational institutions (pp. 84-85). What follows from this normative commitment is a preference for models of EU governance that see member state governments as the locus of decision-making. This also means that EU lawmakers' primary role is to be responsive to the preferences of their own citizens, rather than those of any European majority. The strong country-level preference heterogeneity found towards EU policy integration suggests that a differentiated EU may be more congruent with preferences for such integration than the uniform application of EU law.

1.5.1 Democracy and potential intra-state domination

The key challenge for democratic models of the EU, however, is that they do not fully reckon with what should happen where the preferences that a member state puts forth at the EU level are aggregated in a manner that does not reflect the true range of preferences found within a country. As Bellamy (2019, p. 78) acknowledges, the procedures of majority preference aggregation found in some member states reflect only the preferences of a narrow parliamentary majority. This can lead to a situation where substantial minorities are left with no real representation at the EU level.

The strongly majoritarian bent of much democratic theory is particularly problematic where a country, as is often the case in federal democracies like Spain and Belgium, contains several peoples within its borders. Majoritarian preference aggregation mechanisms could, as Abizadeh (2021) argues, lead to a situation in which permanent minorities whose interests are always at odds with those of a majority are never adequately represented by a country's democratic institutions. The EU's institutions could help bridge the gap where there is a strong misalignment between the preferences that the social people, defined as the multitude of views held by a citizenry (Rosanvallon 2011, p. 130), hold towards EU integration and the preference that a member state puts forth as its national preference within the EU's institutions. However, it would be difficult for the EU's institutions to play such a role in a democratic EU: Within intergovernmental strands of democracy, such as that exemplified by Bellamy and Weale (2015), the mutual obligation to respect the preferences of other citizenries would be difficult to reconcile with an institutional framework that by necessity leaves some national preferences unsatisfied.

There is also empirical evidence to suggest the need for EU institutions that represent citizens not only as citizens of their member states. Bellamy (2019) argues that the main cleavages of European politics are likely to be national rather than transnational. As his example goes, Polish citizens are more likely to agree with each other on issues of social policy than they are to agree with citizens of Sweden. The implication is that institutions reflecting the outcomes of national democratic processes are the ones most accurately reflecting the cleavages animating European politics. However, my thesis tells a different story about the shape of public opinion, especially when it comes to issues of EU integration: It shows that attitudes to integration are remarkably similar across countries. This aligns with a literature finding that contestation of the EU and its policies is structured along a cleavage that looks largely similar from one country to another (Hobolt and Vries 2016; L. Hooghe and Marks 2018). Similarly, Hix, Noury, and Roland (2006) show that the left-right cleavage has for a long time been the key cleavage structuring the European Parliament's partisan space.

This is not to say that a European *demos*, as Cheneval and Schimmelfennig (2013), Bellamy (2013) and Nicolaïdis (2004) define the term, currently exists. Their conceptualization points to the strong ties that bind members of nation-states together, through shared frameworks for decision-making and deliberation, as constitutive of a true *demos*. The latter is absent from today's EU: The 'European' public sphere is not truly transnational, but rather a series of interlinked public spheres that allow citizens of one member state to follow, but very rarely take part in, the discourses of another. There is little to suggest that digital and social media have overcome this limitation (Bouza et al. 2019, Hänska and Bauchowitz 2019, Trenz 2009). However, even if the EU currently does not have a *demos* capable of deliberating as one citizenry, the overlapping cleavage

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structures suggest that there are political commonalities between member state citizenries not fully accounted for by demoicratic models for the future EU.

An alternative model that does take into account these structures is the idea of the EU as a post-national and cosmopolitan democracy (Fossum 2012, p. 179). This model envisions an EU whose institutions are responsive to the citizens of European demos as one demos and sees the strengthening of EU level institutions allowing for this as a normative necessity. Such a model is useful because it allows preferences to be represented in a way that aligns with how they manifest themselves across Europe. It also allows citizens whose interests are not considered at the national level an additional venue of representation. As mentioned, the way that the left-right dimension structures parliamentary competition in most policy areas has long suggested that the European Parliament can play such a role (Hix, Noury, and Roland 2006). A European Parliament, understood as a representation of EU citizens not as member state citizens but as members of a European demos, could also allow citizens increased control over EU decision-making and allow them to deliberate as one community, in a way that would reveal their potentially shared perspectives on EU issues (Fossum 2021; Lord 2020).

I show that a demoicratic normative conception of the European Union may be in line with existing patterns of differentiated support for European integration. However, I also argue that a demoicratic EU may be responsive only to some sections of member state citizenries, especially where mechanisms of preference aggregation produce pervasive minorities with interests at odds with a permanent majority. Because of this it may not sufficiently reflect how support and opposition to European integration is structured, as it mainly allows citizens to be represented as national citizens, rather than as members of transnational groups with shared concerns and perspectives. These challenges make it difficult to speak of demoicracy as a normatively ideal solution for EU representation, even if it allows for greater space for national preference heterogeneity than more supranational or federal solutions.

1.6 Main findings, conclusions and a path towards a future research agenda

This introduction shows that my thesis solidifies the increasingly important understanding of support for European integration as multifaceted and policy dependent. It also shows, crucially, that the differentiation of attitudes found towards the EU apply not only to EU policies, but also to competing visions of what an alternative EU could be. Lastly, I show that exposure to past differentiated integration leads to greater support for it as a normative goal. The most important takeaway for the broader literature on support for the EU and popular Euroscepticism is that the typology distinguishing between policy and regime support for the European Union (C. De Vries 2018) has much merit,

but might need to be nuanced to show how even regime supporters may express greater support for some configurations of the EU than others.

My first article also contributes to the broader literature on how globalization has changed the traditional cleavage structures of Western European politics (Hutter, Grande, and Kriesi 2016; Kriesi et al. 2012). A key assumption of this literature is that globalization has given rise to an “integration-demarcation” cleavage, which pits those materially benefiting from globalization against those threatened by it. Those identifying with their nation-state and cultural in-group are often seen by this literature as less likely to want cultural and economic integration than those with more territorially inclusive national identities. While this assumption is certainly not wrong, I show that these citizens may want integration if it allows for the necessary national preference heterogeneity. As constitutional differentiated integration may allow countries whose citizenries are strongly opposed to integration to opt out, the expanded use of this legal mechanism could make it less likely for future deepening of integration to further restructure European political competition (Hutter, Grande, and Kriesi 2016).

My second and third articles also contribute to an emerging literature on popular preferences for the post-Brexit EU (Goldberg, Elsas, and De Vreese 2021; Schäfer, Treib, and Schlipphak 2022) and the postfunctionalist literature on how identity impacts attitudes towards integration. I do this primarily through my second article, which shows that even supporters of EU membership identifying solely with their nation-states will support differentiation allowing for what Schimmelfennig and Winzen (2020) call ‘ever looser Union’. However, my third article is important for showing that citizens’ exposure to the past differentiated integration that is an institutional feature of today’s EU matters for whether the same citizens see a more differentiated future EU as a normatively desirable goal.

This thesis also raises several important questions for future research. First, more research is needed to investigate the linkages between the emergent differentiated EU polity and its potential for producing political domination. As the normative literature on differentiated integration points out (Eriksen 2019; Fossum 2015) the spectre of dominance haunts the differentiated European Union because its segmented governance structures may lead members of one policy club to take decisions imposing negative externalities upon non-members. However, as Heermann and Leuffen (2020) show, it may also have the opposite effect: The rule of all in policy areas where decisions apply only to some, as is the case for eurozone governance in the European Parliament, could allow outsiders to dominate those on the inside of a policy cooperation. Whether one sees dominance by insiders or outsiders as the main normative challenge of differentiated integration, the incongruence between the actors involved in the EU’s legislative process and the actual shape of its current integration is a normative challenge to the current EU.

An empirical question is whether support for differentiated integration is

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equally strong in all policy areas. As my first article illustrates, even the same people express highly diverse attitudes towards integration of different policy areas. For instance, I find strong evidence that those identifying most strongly with their nation-states are more likely to support integration of particularly salient policy areas if it mainly consolidates EU power in the field of foreign policies. An important question thus becomes whether the same individuals completely reject all internally oriented integration, or if they are more likely to support it if it comes with provisions accommodating national preference heterogeneity.

Lastly, as I have previously argued, beliefs about the legitimacy of uniform or differentiated integration, cannot be taken as clear evidence that an institution is legitimate (Beetham 1991). The question of legitimacy must thus be investigated also from other perspectives. One such standard could be the principle that interstate power relations should avoid the potential domination arising from one state curtailing the policy options available to others without taking their interests into account (Fossum 2015; Pettit 2012). Applying this logic to the study of differentiated integration it becomes clear that the key source of legitimacy for differentiated integration is not whether citizens think it is legitimate, which is the topic of articles two and three. Rather, the salient question is whether it leads to inter-state relations that violate the republican principle of non-domination. Understanding whether, and potentially when, it does so necessitates more qualitative studies of the practice of differentiation in the EU today.

My results are finally important to future debates about EU reform. By showing that even the strongest opponents of EU membership may be open to integration if it is structured to allow for national preference heterogeneity, they show that a constraining dissensus need not imply that citizens completely reject all EU integration. There may thus be greater space for EU integration of more salient policies than what is frequently assumed by public discourse.

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Papers

Paper II

Opting for opt-outs? National identities and support for a differentiated EU

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Abstract

An extensive literature investigates individual support for European integration. However, support for differentiated integration has only recently become an important topic of study for public opinion scholars. Previous literature on this issue has not probed how differentiated integration is shaped by exclusively national identities, and whether the effect varies by how differentiation has been framed. Using survey data from 2020-21, I show that exclusively national citizens are most likely to support differentiated integration that allows for greater national autonomy and may oppose differentiation whose primary goal it is to facilitate further integration. However, I find no clear link between elite framing of differentiated integration and popular support for it. This raises important questions both about what kind of differentiated integration will enjoy public legitimacy and how cues shape support for EU differentiation.

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This version of the Author accepted manuscript has been lightly edited to conform to University of Oslo style guide

II.1 Introduction

Brexit has given rise to a debate about what shape future European integration must take to be most compatible with citizens' preferences. One possible path is for the EU to allow for increasingly differentiated integration. Differentiated integration, which has become more common as the EU has integrated into particularly salient policy areas (Schimmelfennig and Winzen 2020), generally takes one of two forms: Instrumental differentiated integration lets member states converge towards the same level of integration at different speeds and is used to facilitate integration where some member states are not yet ready for full integration. Constitutional differentiated integration, on the other hand, lets member states permanently opt out policy integration that they perceive as an undue imposition on national sovereignty (European Commission 2017; Leuffen, Rittberger, and Schimmelfennig 2013; Schimmelfennig and Winzen 2014). Depending on its stated goal, differentiated integration can thus facilitate both greater autonomy and further integration. While a broad literature investigates individual attitudes to European integration, we know little about who supports differentiated integration and why.

Existing literature into this question (Blok and De Vries 2023; Leuffen, Schuessler, and Gómez Díaz 2022; Schuessler et al. 2023) has largely focused on the effect of liberal economic values and Euroscepticism. This article, however, asks how exclusively national identity, identifying solely with your nation-state, shapes support for a differentiated EU. Identification solely with the nation-state has typically been found to predict critical attitudes towards EU integration (Hooghe and Marks 2005; Hooghe and Marks 2009; Karstens 2020; Schoen 2008). However, whether identity, increasingly important also to the broader political behaviour literature (Bornschier et al. 2021; Sobolewska and Ford 2020), impacts attitudes also towards differentiated integration is still under-studied.

A frequent argument for differentiated integration is that it better protects national autonomy than the EU's current goal of uniform integration by accommodating a greater range of heterogeneous preferences (Schimmelfennig and Winzen 2020; Schraff and Schimmelfennig 2020; Thym 2017). This could also explain why those identifying only with their nation-states might find it more attractive than uniform integration, as they are likely to be concerned with the EU's threat to national sovereignty (Hooghe and Marks 2005), even if they do not favour exiting the EU. Previous contributions have briefly touched upon the link between differentiation and identity (Leuffen, Schuessler, and Gómez Díaz 2022; Schuessler et al. 2023). This article goes a step further by investigating how a potential direct link between national identity and support for differentiated integration, even among supporters of EU membership, varies according to the mode of differentiation used and how it is framed by elites.

Using survey data collected in 13 EU member states in 2020-2021, I perform one of the first analyses of the correlation between national identity and support for both constitutional and instrumental differentiated integration. I then test

how the interaction between exclusively national identities and both Nordic and Central and Eastern European citizenship impacts support for constitutional differentiation. This lets me test whether the correlation between exclusively national identity and support for differentiation varies by whether citizens have primarily been exposed to frames painting differentiated integration as a net positive for their country, as in the Nordics (Leruth 2015), or as a potential challenge to its power, as in Central and Eastern Europe (Cianciara 2014).

I find that exclusively national citizens, even when controlling for Euroscepticism, are more likely to support constitutional differentiation than those with mixed national/European identities, with the opposite being the case for instrumental differentiation. I find, however, no clear link between elite framing of differentiated integration in the two regions and popular attitudes towards it.

My results have clear implications for our understanding of how identity shapes attitudes towards the EU, and for current debates about the future of the EU: First, they suggest that postfunctionalist explanations rooted in identity not only explain Euroscepticism, but also why some who support EU membership may still want a less uniform EU. This duality, in which exclusively national citizens both express support for EU membership and for alternative ways of structuring it, calls for a more nuanced theorization of the link between exclusively national identity and support for EU integration than what is found in much public opinion literature, which often assumes such identities to be merely drivers of calls for exit from the union. The results also have policy implications: As those identifying solely with their nation-states are likely to see the EU as a threat to national sovereignty (Hooghe and Marks 2009) exclusively national citizens may be among those most susceptible to Eurosceptic calls for “less Europe”. Accommodating the preferences for differentiation found in this group may thus be one way of avoiding increasing demands for exit from the EU.

II.2 Conceptualizing support for differentiated integration

A large literature investigates the individual-level drivers of support for European integration (see Basile and Olmastroni (2020), Gabel (1998), Gabel and Palmer (1995), Hobolt and Wratil (2015), Hooghe and Marks (2005), Karstens (2020), and Lutz and Karstens (2021) for examples). Broadly speaking, this literature distinguishes three mechanisms through which support or opposition to EU integration is formed. One is utilitarian, with individuals supporting integration because they see the utility of EU integration to themselves or groups they belong to (see Gabel (1998) and Gabel and Palmer (1995) for early contributions to this literature). Second, the literature identifies a cueing mechanism, in which citizens form their views of EU integration based on cueing or national benchmarks (De Vreese, Azrout, and Moeller 2016; De Vries 2018; Hartevelde, Meer, and C. E. D. Vries 2013; Hobolt and C. E. d. Vries 2016; Hooghe and

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Marks 2005). Finally, the literature shows that support for integration depends on the configuration of national identity (Hooghe and Marks 2005; Hooghe and Marks 2009; McLaren 2002). Opposition to integration is particularly prevalent among those identifying solely with their nation-states. The utilitarian and identarian dimension also intersect, with economic conditions influencing collective identities (Foster and Frieden 2021).

A large literature investigates differentiation conceptually (Leuffen, Rittberger, and Schimmelfennig 2013; Schimmelfennig and Winzen 2014; Schimmelfennig and Winzen 2020; Stubb 1996), normatively (Bellamy 2019; Fossum 2015; Nicolaïdis 2004) and empirically (Malang and Holzinger 2020; Winzen 2020). However, only recently have public opinion scholars focused their attention on individual-level attitudes and public opinion towards differentiated integration (Blok and De Vries 2023; Leuffen, Schuessler, and Gómez Díaz 2022; Schuessler et al. 2023). This article contributes to this literature, as well as the broader literature on the differentiated post-Brexit EU (Gänzle, Leruth, and Trondal 2019) (Gänzle et al., 2019), by using novel data from 13 EU member states to investigate whether exclusively national identities shape support for a more differentiated EU even among those who do not favour an exit from the EU, and whether the extent to which they do so depends on how elites have framed differentiated integration.

Differentiated integration can mean either that the EU's integration happens at different speeds, that EU legislation applies unevenly to its member states, or that the same legislation extends also to non-member states (Leuffen, Rittberger, and Schimmelfennig 2013). This article investigates support for two common forms of differentiated integration: Constitutional differentiated integration is the name given to a process in which countries are allowed to permanently opt out of integration they deem undesirable. As Lord (2021) and Schimmelfennig and Winzen (2020) observe, such differentiation is often seen as a tool for strengthening national autonomy. Instrumental differentiation, on the other hand, happens when countries are allowed to converge upon the same level of integration at different speeds. This is often framed as a tool for furthering integration. The relationship between differentiation and national autonomy thus depends on its shape.

One of the first studies of public support for differentiated integration (Leuffen, Schuessler, and Gómez Díaz 2022) finds a negative correlation between support for differentiated integration and the perception that the EU threatens national identity. The authors thus conclude that supporters of differentiated integration are unlikely to have exclusive national identities. However, their contribution does not test whether this applies to all forms of differentiation. Recent work (Schuessler et al. 2023) finds that whether differentiated integration is seen as strengthening sovereignty or deepening integration matters for whether opponents of EU membership will support it or not. It also suggests that the same may apply to identity but does not theorize or further probe this suggestion.

This article shifts the lens from the focus on Euroscepticism as a predictor of support for differentiation that has been prevalent in much of the literature to instead investigate the role of national identity. I make two contributions to the literature on support for EU differentiation: I first investigate whether there is a link between national identity and support for institutionalized differentiated integration, and whether this varies across modes of differentiation. Second, I analyse whether the same link is influenced by citizens' exposure to elite discourses that treat differentiation as either a benefit or challenge for their countries.

It is theoretically interesting to study the link between national identity and support for differentiation. Even if some of the effect of exclusively national identities will be subsumed by the extensively studied effect of Euroscepticism, identity may still play a role even when controlling for Euroscepticism: Someone who identifies exclusively with their national in-group, and who thus feels no affective or civic attachment to Europe, may still favour EU membership if they see the EU's policies as benefiting themselves or their countries (Dalton 2021). However, because they are more likely to feel a strong sense of belonging to their national in-group than supporters of membership with mixed national/European identities, who self-identify as both national and European, they are also more likely to see the supranational governance resulting from EU integration as a threat to national sovereignty (Hooghe and Marks 2005; Sobolewska and Ford 2020; C. E. d. Vries and Kersbergen 2007). This may translate to a greater preference for differentiated integration than what is found among supporters of EU membership with mixed national/European membership.

However, this may primarily apply where differentiation can be framed as protecting and expanding national sovereignty. This applies to constitutional differentiation, which allows for permanent opt-outs from integration. I therefore hypothesize:

Hypothesis 1a: Exclusively national citizens will express greater support for constitutional differentiated integration than those with mixed national/European identities

There is a greater likelihood that differentiated integration will be favoured where it might positively impact a respondent's country. However, the correlation between exclusively national identity and support for differentiation is likely to be largely independent of its perceived economic utility. This is because the support for constitutional differentiated integration found in this group is more likely to be driven by an ideational support for the autonomy-enhancing element of such differentiation than perceptions of its utility. Understanding whether support for differentiated integration depends on its economic utility or not is important for understanding when the EU can use it to overcome contestation of its integration (De Wilde and Zürn 2012; Hooghe and Marks 2009).

Because of their concern for national sovereignty, exclusively national supporters of EU membership may also be more likely than those with mixed

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national/European identities to oppose instrumental differentiated integration. Such differentiation can more easily be framed as facilitating further integration rather than greater sovereignty. It is thus more likely to be evaluated as a different manifestation of the uniform integration that sovereignty-focused citizens are likely to contest. Those holding exclusively national identities are thus more likely to express a greater preference for constitutional rather than instrumental differentiation. I hypothesize:

Hypothesis 1b: Exclusively national citizens will express less support for instrumental differentiated integration than those with mixed national/European identities.

There is also likely to be regional variations in support for differentiated integration, which will depend on how it has been framed in elite discourses (Telle et al. 2022). To test whether differences in elite discourses regarding differentiated integration manifest themselves in varying levels of popular support for it I compare support for constitutional differentiated integration among exclusively national citizens in the Nordics and Central and Eastern Europe. These are regions where elites have framed differentiated integration in very different terms.

I hypothesize that because Nordic political elites have framed their differentiation from EU law as a vehicle of greater autonomy (Leruth 2015), support for differentiation will be greater among Nordic exclusively national citizens than those in other regions. One example of these frames is how Swedish political elites took a public stance that Sweden would not join the EU's banking union because it could imply a loss of sovereignty in the increasingly politicized field of banking supervision (Spendzharova and Emre Bayram 2016). The elite framing of differentiated integration as a potential challenge to their countries' power within the EU found in Poland and the other Visegrad Four countries (Cianciara 2014; Gagatek, Płatek, and Płucienniczak 2022) may lead to the opposite outcome. As an example of this framing, Polish prime minister Mateusz Morawiecki argued in 2017 that differentiated integration could make Poland a less influential EU member. Similarly, Slovakian prime minister Robert Fico argued after 2016 that differentiated integration would produce a core and periphery EU, and that Slovakia should seek to become members of the former group (Gagatek, Płatek, and Płucienniczak 2022). The fact that the consequences of differentiated integration has been framed in such different terms in the Nordics and Central and Eastern Europe may produce different levels of support for it among exclusive nationals in the two regions.

Elite cueing is likely to be important for attitude formation towards differentiated integration: Since differentiation is typically not a politically salient issue (Telle et al. 2022), citizens are, as shown by previous literature, more likely to look to elites for cues on whether to support it or not than if the issue was strongly politicized (Steenbergen, Edwards, and C. E. d. Vries 2007). That elite discourses related to differentiated integration in both regions have related to how it impacts national sovereignty and power within the EU may

also make them particularly salient for exclusive nationals, who are more likely than others to be concerned with national sovereignty.

However, Danish and Swedish governments may have chosen differentiated integration because of underlying popular preferences. Greater levels of support for differentiation in the Nordics compared to Central and Eastern Europe may thus derive from pre-existing popular attitudes rather than elite cues.

An increasingly Eurosceptic discourse in Central and Eastern Europe in recent years (Börzel and Risse 2020; Cianciara 2014) may also have produced greater support for differentiated integration, despite the critical framing of it. As the Eurosceptic elite discourses found in both regions strongly focus on sovereignty (Brack 2020; Kriesi 2016), a similar cueing effect to the one posited above could lead to greater support for differentiated integration among exclusive nationals in both regions compared to the rest of the EU. This leads to two competing theoretical expectations: First, the positive elite framing of differentiation in the Nordics may lead to greater support for it among exclusive nationals in these countries compared to Central and Eastern Europe. However, the elite framing of European integration as a challenge to national sovereignty prevalent in both the Nordics and Central and Eastern Europe may lead exclusively national citizens in both regions to express greater support for differentiated integration than what is found elsewhere. I hypothesise:

Hypothesis 2: Exclusively national citizens in the Nordics will express greater support for differentiated integration than those from Central and Eastern Europe.

Hypothesis 3: Exclusively national citizens will express greater support for differentiated integration in both the Nordics and Central and Eastern Europe than in the rest of Europe.

II.3 Methods and data

To investigate the hypotheses I use data from two surveys fielded by YouGov in 2020-21 (Hemerijck et al. 2021). The sample includes respondents from Denmark, Finland, France, Germany, Sweden, Greece, Hungary, Italy, Lithuania, the Netherlands, Poland, Romania, and Spain. The N is 43,372. The full sample is drawn from the YouGov online panel, with quotas implemented to ensure that the national samples are demographically representative of the populations of each country (YouGov 2021). The benefit of this sample is that it covers all regions of the EU. However, the strong representation of Nordic countries, whose parties and voters have a strong preference for differentiation (Leruth 2015) and a seeming under-representation of Central and Eastern European countries could skew the results. This limitation is difficult to mitigate for data availability reasons.

While the surveys mostly feature questions about EU solidarity, they also include two questions about polity-level differentiation of the EU. One asks respondents whether they support an EU that allows countries to integrate at

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multiple speeds, with uniform integration being the ultimate goal. The other asks whether citizens support an EU that allows member states to permanently opt out of undesirable policy integration.

My analytical strategy has two steps: I first use OLS models with country fixed effects to model the correlation between exclusively national identity and each mode of differentiation. My second step uses a multilevel model with random country effects and two interactions: One interacts Nordic citizenship and exclusively national identity. The other does the same for Central and Eastern European citizenship. Descriptive statistics for all modelled variables are found in B.13.

Together the two steps let me investigate the correlations between identity and support for each mode of differentiated integration, and how a contextual factor like the framing of differentiation has shaped support for it.

II.3.1 Dependent variable

The first dependent variable is a variable with a five-unit response scale that asks respondents whether they support constitutional differentiation in the EU ('Please tell us how far you agree or disagree with the following statement: Member states should be allowed to opt out of specific areas of European integration. This means that a member state can negotiate exceptions ("opt-out") for areas in which it does not wish to cooperate. For example, Denmark has opted out of the common currency, and Poland has opted out of the EU's Charter of Fundamental Rights'). This question surveys support for polity-level differentiation, and is formulated in a way that makes it likely that it will be perceived as asking about support for autonomy-enhancing differentiation (Schuessler et al. 2023). The wording of the question could, however, be a source of bias: Mentions of Poland and Denmark could lead Nordic and Central and Eastern European citizens to evaluate constitutional differentiated integration more positively than citizens of other regions. This bias is nevertheless difficult to quantify. The response categories are ordered from 1-5, with 1 being Strongly agree and 5 Strongly disagree. I recode the variable so that higher values indicate stronger support for differentiation.

The second dependent variable asks respondents whether they support a mechanism that allows for instrumentally differentiated integration of EU policies: 'Please tell us how far you agree or disagree with the following statement: The EU should allow countries to integrate at multiple speeds. This means that all member states aspire to the same levels of integration in the future, but they are allowed to arrive there at different times, creating more flexibility but also more fragmentation.' This question similarly relates to differentiated integration of the EU as a polity. While the question mentions the flexibility associated with instrumental differentiation, the mention of "same levels of integration" as its ultimate goal makes it likely that the question will be perceived as asking about support for pro-integrationist differentiation (Schuessler et al. 2023). The

response categories again go from Strongly agree to strongly disagree and are recoded in the same way. This question frames instrumental differentiation as a potential path towards uniform integration.

Because the previous variables only measure support for differentiation of the EU as a polity, I also analyse support for uniform Eurozone integration. This lets me test whether support for policy- and polity level differentiation converge. The question is phrased ‘Please tell us how far you agree or disagree with the following statement: All member states of the EU should eventually join the Euro. This means that every member state should automatically adopt the Euro as soon as it reaches the economic conditions to do so’. I recode the response categories so that higher values indicate greater support for uniform integration. The question may not be an optimal measure of support for policy differentiation, both because differentiated integration in this area has produced a differentiated governance structure in monetary and economic policy with clear implications for the EU as a polity and because the responses may be strongly correlated with attitudes towards a common currency. However, it is the only measure in these surveys that relates to support for the differentiation of a specific policy.

II.3.2 Independent variables

I use independent variables previously found to predict individual-level support for European policy integration and support for the EU as a polity. The most important is a dummy variable asking whether people identify exclusively with their nation-state. I also include a broad range of control variables found to correlate with support for differentiated and uniform integration. This reduces the risk of omitted variable bias.

The key independent variable for my study is exclusively national identity. I operationalize identity through a widely used question that asks respondents to rank the inclusiveness of their identities (Hooghe and Marks 2005). The question is phrased “Do you see yourself as...?”, with the alternatives being “(NATIONALITY) only”, “(NATIONALITY) and European”, “European and (NATIONALITY) and “European only”. I create a dummy where everyone stating that they identify solely with their nation-states is coded as 1 and everyone else as 0. Despite the prevalence of identities featuring both a national and European component (Risse 2003; Starke 2021), previous literature finds that the territorial exclusiveness of an identity matters more for attitudes towards the EU than whether a combined identity is more or less national (Hooghe and Marks 2005).

I assume that factors like economic evaluations and political ideology will shape national identities. I also assume that exclusively national identities precede Euroscepticism by shaping opposition to integration (Bremer, Genschel, and Jachtenfuchs 2020; Hooghe and Marks 2005; McLaren 2002). However, since identity has the potential to also shape ideology and economic evaluations, I test the robustness of the correlation between exclusively national identity and

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support for differentiation by using models that only include socio-demographic controls (see supplementary material B.11).

I operationalize support for liberal economic values, a relevant control variable (Leuffen, Schuessler, and Gómez Díaz 2022), with a dummy that codes everyone who states that they want to live in a Europe that ‘stresses economic integration, market competition and fiscal discipline’ with 1 and everyone else with a 0. This category is opposed to ‘a global Europe that acts as a leader on climate, human rights and global peace’ or ‘a protective Europe that defends the European way of life and welfare against internal and external threats’. While the question is multi-faceted and asks about support for both ordoliberal fiscal discipline as well as generally market-oriented policies, it is theoretically reasonable that all elements of the question measure different forms of underlying liberal economic views. However, the fact that respondents may read “fiscal discipline” as referring to EU austerity measures means that the question may also measure positioning on the GAL-TAN cleavage crucial for understanding popular attitudes towards the EU (Hooghe and Marks 2018).

I next include an equally weighted index of questions measuring the respondents’ perceptions of the national economy and employment opportunities in their area. Exploratory factor analysis indicates that these measure the same underlying phenomenon (see B.5). Questions about the respondents’ perceived income relative to others in the same age cohort and perceptions of their own financial security were excluded because they appear to mainly measure egotropic economic evaluations. Previous literature finds that evaluations of the national economy correlate with individual attitudes towards the EU’s uniform and differentiated integration (see Gabel (1998), Harteveld, Meer, and C. E. D. Vries (2013), Hooghe and Marks (2005), and Leuffen, Schuessler, and Gómez Díaz (2022)). Egotropic evaluations, on the other hand, have been found to have little relevance for explaining support for differentiated integration (Leuffen, Schuessler, and Gómez Díaz 2022).

The second set of control variables measures satisfaction with national democracy and underlying Euroscepticism. These variables are relevant for explaining support for both uniform and differentiated integration (Blok and De Vries 2023; Harteveld, Meer, and C. E. D. Vries 2013; Hobolt and C. E. d. Vries 2016).

I operationalize Euroscepticism through a dummy that codes those who respond that they would vote to leave the European Union in a hypothetical referendum with 1 and everyone else with 0. This is an important predictor of support for differentiated integration (Blok and De Vries 2023). However, being in favour of exiting the European Union is a particularly stringent form of Euroscepticism, as it implies wanting to leave the European political order rather than using voice to criticize it from within (Hirschman 2004). A robustness test which uses dissatisfaction with democracy in the European Union as a proxy for a softer form of Euroscepticism (see supplementary material B.2) show that

both operationalizations yield similar results. This is a necessary control to test the independent effect of identity. However, because Euroscepticism is also shaped by national identity, including both covariates in the model may bias the coefficient for identity. I thus show models with and without a control for Euroscepticism.

For my measure of satisfaction with national democracy I use an indicator that asks citizens to rank their satisfaction with national democracy on a scale from 0-10 (0 = extremely dissatisfied and 10 = extremely satisfied). Controlling for satisfaction with national democracy is important as preferences for the EU's political structure are likely to be shaped by how respondents view the functioning of their own democratic institutions (Hobolt and C. E. d. Vries 2016).

I furthermore use ideology, age, income and gender as socio-political control variables. These have been found to correlate with general support for the EU and support for specific policy integration (see Carrubba and Singh (2004), Hobolt and Wrátil (2015), Hooghe and Marks (2005), and Schoen (2008)). The measure of ideology is a scale where 0 represents far-left and 7 far-right positions. As previous literature finds a curvilinear correlation between ideology and support for the EU, where both left- and right-wing ideology correlate with Euroscepticism (Elsas and Brug 2015), I add a squared indicator of the left-right variable. I also add an indicator for perceived income relative to the respondent's cohort and a measure of age.

II.3.3 Model

Support for differentiated integration Y for individual i in country j thus becomes a function of a country-specific fixed effect, liberal economic values, satisfaction with national democracy, sociotropic economic evaluations, Eurosceptic beliefs, gender, ideology, a squared indicator of ideology, exclusively national identity, a measure of relative wealth compared to others in the same age cohort, age, and an error term ϵ .

The model used in the second step, which investigates regional effects of identity, is identical to the one outlined above, with two modifications: It first adds two interaction terms. The first interacts exclusively national identity with a dummy for Nordic citizenship while the second does the same with a dummy for Central and Eastern European citizenship. To facilitate direct comparison between them I also create a dummy where Central and Eastern Europeans are coded as 0 and Nordic citizens as 1. To directly test hypothesis 2 I also restrict this analysis to units from the Nordics and Central and Eastern Europe. Second, to avoid the effects of the regional dummies being subsumed by country fixed effects, I use random country effects.

To mitigate the substantial missingness in the data (see Limitations), I use multiple imputation for all analyses. I create 25 imputations, and pool the estimates according to "Rubin's rules" (Rubin 2004), using the *mice* R package

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(Buuren and Groothuis-Oudshoorn 2011). My imputation model includes all variables from the regression model. Because of the many units with missing values on the dependent variables, and the loss of statistical power associated with excluding them, I impute the dependent variables and use the imputed values for model estimation. A recent simulation study suggests that imputing the dependent variables leads to approximately the same levels of bias as not doing so (Kontopantelis et al. 2017).

II.4 Assessing citizen preferences for a differentiated EU

I first present the regression analysis showing the independent correlation of exclusively national identity with support for instrumental and constitutional differentiated integration. As supplementary material B.1 shows, ordinal fixed effects models yield similar results to those shown by table II.1.

I then present the effects of the regional interactions. These test whether the regional variations in how differentiation has been framed shape attitudes towards a more differentiated future EU among exclusive nationals.

II.4.1 Results and discussion of analysis 1

Table II.1: Support for instrumental and constitutional DI. Multiply imputed models ($m = 25$). Country fixed effects and SEs clustered at country-level. “No control for Euroscepticism” = model without control for Euroscepticism

	Constitutional DI (no control for Euroscepticism)	Constitutional DI (full model)	Instrumental DI (no control for Euroscepticism)	Instrumental DI (full model)
Exclusively national identity	0.16 (0.02)***	0.07 (0.02)***	-0.07 (0.02)**	-0.06 (0.02)**
Liberal economic values	0.02 (0.02)	0.02 (0.02)	0.05 (0.02)**	0.05 (0.02)**
Perception of economy	0.02 (0.01)*	0.03 (0.01)**	0.04 (0.01)***	0.04 (0.01)***
Left-right	0.04 (0.03)	0.05 (0.03)	-0.11 (0.02)***	-0.11 (0.02)***
Age	-0.03 (0.01)**	-0.03 (0.01)***	-0.04 (0.00)***	-0.04 (0.01)***
Satisfaction w/ national democracy	-0.02 (0.01)***	-0.01 (0.01)	0.03 (0.00)***	0.03 (0.00)***
Eurosceptic		0.29 (0.02)***		-0.03 (0.02)
Left-right (sqr.)	0.00 (0.00)	0.00 (0.00)	0.02 (0.00)***	0.02 (0.00)***
Gender	0.32 (0.03)***	0.32 (0.03)***	0.18 (0.01)***	0.18 (0.01)***
Income	0.03 (0.01)***	0.03 (0.01)***	0.05 (0.01)***	0.05 (0.01)***
R2	0.10	0.11	0.06	0.06
Nobs	43372	43372	43372	43372

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

Table II.1 confirms hypotheses 1a-b: It seems clear that exclusively national citizens are more strongly in favour of constitutional rather than instrumental differentiated integration compared to the population as a whole, as the correlation between identity and support for differentiation is positive for constitutional differentiated integration and negative for instrumental differentiation. This is the case even after controlling for sociotropic evaluations of the economy, left-right ideology and Eurosceptic sentiments. My results thus suggest that a correlation between exclusively national identity and support for differentiation exists even among supporters of EU membership. The results also suggest the robustness of past research (Schuessler et al. 2023), by showing that both right-wing respondents and Eurosceptics are more likely to

support differentiation that strengthens national sovereignty rather than further integration. Bivariate regressions correlating identity and support for both modes of differentiated integration suggest that the results are not driven by model specifications. The results are furthermore robust both to the exclusion of attitudinal control variables and the inclusion of a variable measuring satisfaction with EU democracy in addition to the measure of Euroscepticism (see B.8 and B.11). However, the fact that the size of the coefficient for exclusively national identity decreases when controlling for Euroscepticism suggests that how national identity also shapes attitudes towards EU membership is an important path through which it influences support for differentiated integration.

The results suggest that exclusively national citizens will mainly want EU differentiation that facilitates greater national autonomy. The fact that we find statistically significant effects of identity even when controlling for Euroscepticism, sociotropic economic evaluations and ideology further indicates that there is a direct association between exclusively national identity and support for differentiation that does not rely on its role in creating greater Euroscepticism. However, the shape of this correlation relies on the form that such differentiation takes.

II.4.2 Results and discussion of analysis 2

The correlation between identity and support for differentiation may be impacted by how differentiation is framed. The second step of my analysis thus investigates support for constitutional differentiated integration in both Nordic and Central and Eastern European countries. Hypothesis 2 states that those identifying exclusively with their nation-states are more likely to support constitutional differentiated integration where it has been framed as a positive, rather than a negative, for their country. Empirically, this means that I expect to find greater support for differentiated integration among exclusive nationals in the Nordics compared to Central and Eastern Europe.

I reject hypothesis 2, as the results (see B.14 and figure II.1) show that exclusively national support for constitutional differentiated integration is not significantly greater in the Nordics than in Central and Eastern Europe. In fact, the opposite applies to instrumental differentiated integration. This weakens the assumption that the positive framing of differentiation in the Nordics will produce greater support for it among Nordic exclusive nationals than those from Central and Eastern Europe.

Furthermore, I find only partial support for hypothesis 3 (see B.15 and figure II.2): While there are significantly higher levels of support for differentiation among Central and Eastern European exclusive nationals, the same does not apply to exclusive nationals in the Nordics.

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Changes in marginal means for interaction exclusively national identity and region

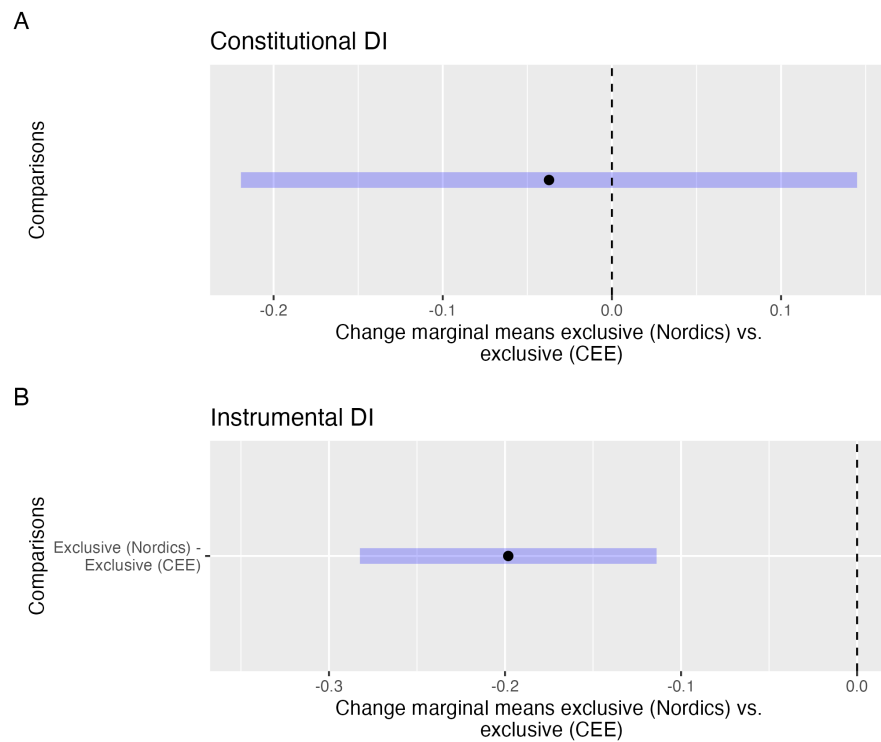


Figure II.1: Change in marginal means of support for DI (Nordic vs. CEE), using the randomly chosen 10th iteration of the multiple imputation procedure. Marginal means for CEE subtracted from Nordic marginal means. 95% CIs of marginal mean change. Marginal means deviate slightly from multiply imputed pooled results as they are derived from randomly chosen iteration of the imputation procedure

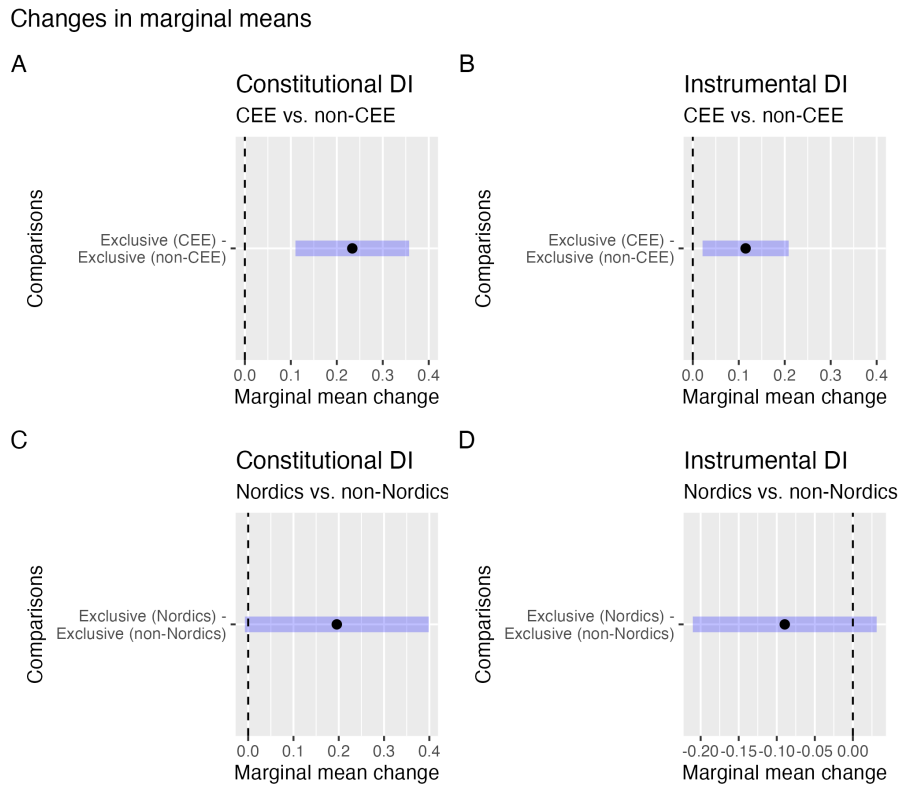


Figure II.2: Marginal mean changes for CEE vs. non-CEE exclusive nationals (A and B) and Nordic vs. non-Nordic exclusive nationals (C and D), using the randomly chosen 10th iteration of the multiple imputation procedure. 95% CIs of marginal mean change. Marginal means deviate slightly from multiply imputed pooled results as they are derived from randomly chosen iteration of the imputation procedure.

II.5 Limitations

A limitation of the study is the fact that the included surveys were fielded in 2020-21: In both years EU member states were struck by a COVID-19 pandemic that potentially impacted support for European solidarity and EU differentiation (Cicchi et al. 2020). However, as Cicchi et al. show, solidarity still seemed to reside, as is commonly the case, primarily at the national level in the early stages of the pandemic. This suggests that the results may be generalizable beyond the COVID-19 pandemic. To account for the effect of both the COVID-19 pandemic and factors like each country's previous exposure to differentiated integration I use country fixed effects.

There is, as mentioned, substantial missingness in the data. Listwise deletion thus reduces the sample size. As figure B.1 in the online supplementary material shows, missing data are a particularly large problem for the variable "Support for instrumental differentiated integration" in Denmark (34%), Finland (31%), France (27%), Germany (27%), and Sweden (36%). The missingness on the variable measuring support for constitutional differentiation is, on the other hand, evenly distributed across countries. Lastly, a large number of respondents have not self-identified ideologically in France (33%), Lithuania (38%), and Romania (39%). As a further illustration of the missingness, 25% percent of the units in the total sample have missing values on the Euroscepticism control variable (see B.2). The reason that so many respondents from the Northern countries have not stated their level of support for instrumental differentiated integration (shown by B.1) may be that citizens of these countries are more unfamiliar with it compared to those from other regions (Schimmelfennig 2014).

Another limitation is omitted variable bias, and in particular the absence of data showing each respondent's education levels and knowledge of the EU. Both correlate with support for differentiated integration (Leuffen, Schuessler, and Gómez Díaz 2022). The fact that both support for the EU and left-right orientation frequently correlate with the omitted variables could mitigate some bias. However, because these omissions are nevertheless problematic, I test (results shown under Robustness checks) the sensitivity of the identity variable to omitted variable bias through a robustness value developed by Cinelli and Hazlett (2020). This value offers an easily interpretable measure of how robust the identity coefficients are to bias caused by omitted variables.

Finally, the data used by this study cannot be used to establish causality. Past research finds that institutional arrangements also shape national identities (Negri, Nicoli, and Kuhn 2021; Risse 2003). Thus, the presence of differentiated integration in countries like Denmark and Poland could strengthen national identity and bias the identity coefficient.

I run sensitivity analyses (Cinelli and Hazlett 2020) to quantify the percentage that omitted variables must account for to nullify the effects of identity found in II.1. I do this through fixed effects models of support for instrumental and constitutional differentiated integration. The results are reported in B.3-B.4

in the supplementary material. I find that omitted variables must account for 3.3% of the remaining variance of exclusively national identities and support for instrumental differentiated integration to shrink the coefficient for identity to zero. For constitutional differentiated integration the same number is 3.6%. This means that if a variable like education and knowledge of the EU accounts for this percentage of the unexplained variance of both identity and support for constitutional differentiated integration the size of the correlation would be zero. As knowledge of differentiated integration is less widespread than knowledge of the EU in general, this omission could be particularly problematic. The percentages increase somewhat when excluding controls for Euroscepticism (see B.9-B.10), but the results confirm that omitted variable bias remains an analytical concern.

I also test the convergence of support for policy- and polity-level differentiated integration through fixed effects models of support for uniform Eurozone integration. The results (shown in supplementary material B.7-B.1) indicate similar patterns: Exclusively national citizens are more likely to oppose uniform Eurozone integration. This suggests that this group supports both policy- and polity level differentiation. However, monetary policy integration has been both strongly contested in the last decade and institutionalized to a greater degree than other policy areas. Thus, as previously pointed out, Eurozone differentiation may be conceptualized as a hybrid of policy – and polity differentiation. More research is thus needed to understand the structure of support for differentiation of less institutionalized and salient policies.

II.6 Concluding discussion

This article makes two contributions to the existing literature on public support for differentiated integration: First, it finds that exclusively national citizens, even when controlling for Euroscepticism, are more likely than those with mixed national/European identities to want differentiation that allows EU member states to depart from the EU's goal of ever closer Union, but less likely to want differentiation that is framed as furthering integration. However, there does not seem to be a clear connection between how differentiation is framed and its popular support.

My results thus point to important ways in which identity potentially shapes demand for EU differentiation: First, the observed correlations suggest that exclusively national identities seem to play a role in creating support for differentiated integration. However, whether this will be the case seems to depend on whether differentiated integration can be framed as expanding national sovereignty or not. In other words, attitudes towards differentiated integration are as strongly ambivalent as those found for uniform integration (Boomgaarden et al. 2011; De Vries 2018). It is impossible, however, to say whether the observed effect is truly causal. Conversely, there does not seem to

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be a similar link between elite framing of differentiated integration and regional variations in support for it. This necessitates further research into how elite cues shape public opinion towards differentiation. Further research is also necessary to understand how omitted variables and missing data impact the generalizability of my results.

My findings have implications for the debate about the future of the EU initiated by, for instance, the Conference on the Future of Europe. They suggest that if the EU institutions see differentiated integration as desirable, it can be framed in ways that potentially makes it more or less attractive to those with a strong concern for national sovereignty. However, differentiation can politically fragment the EU. As it is possible to design EU policies that garner support even among exclusive nationals (Burgoon et al. 2022; Nicoli, Kuhn, and Burgoon 2020), uniform integration attentive to the concerns of this group may be a viable alternative to more EU differentiation. Whether one alternative is normatively more attractive than the other is, however, a question beyond the scope of this article.

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Appendices

Appendix A

**Appendix: Constraining dissensus
and permissive consensus**

Appendix B

Appendix: Opting for opt-outs?

Table B.1: Multiply imputed ($m = 25$) ordinal logistic regression of support for constitutional and instrumental differentiated integration. Coefficients are log-odds, with fixed country effects and country-level clustering of standard errors. “No control for Euroscepticism” = model without a measure of Euroscepticism included.

	Constitutional DI (no control for Euroscepticism)	Constitutional DI (full)	Instrumental DI (no control for Euroscepticism)	Instrumental DI (full)
Exclusively national identity	0.30*** (0.02)	0.13*** (0.02)	-0.15*** (0.02)	-0.13*** (0.02)
Liberal economic values	0.04 (0.03)	0.04 (0.03)	0.11*** (0.03)	0.11*** (0.03)
Perception of economy	0.04*** (0.01)	0.05*** (0.01)	0.08*** (0.01)	0.08*** (0.01)
Left-right	0.03 (0.03)	0.06+ (0.03)	-0.25*** (0.03)	-0.26*** (0.03)
Age	-0.05*** (0.01)	-0.05*** (0.01)	-0.09*** (0.01)	-0.09*** (0.01)
Satisfaction w/ national democracy	-0.05*** (0.00)	-0.02*** (0.00)	0.05*** (0.00)	0.05*** (0.00)
Eurosceptic		0.60*** (0.03)		-0.07* (0.03)
Left-right (sqr.)	0.01** (0.00)	0.01+ (0.00)	0.04*** (0.00)	0.04*** (0.00)
Gender	0.53*** (0.02)	0.54*** (0.01)	0.32*** (0.02)	0.32*** (0.02)
Income	0.05*** (0.01)	0.06*** (0.01)	0.11*** (0.01)	0.11*** (0.01)
Num.Obs.	43 372	43 372	43 372	43 372
Num.Imp.	25	25	5	25

+ p < 0.1, * p < 0.05, ** p < 0.01, *** p < 0.001

Table B.1 shows the results of models from II.1 when run as ordinal logistic regressions. The models all include fixed effects of countries, and standard errors clustered at the country level. The tables substantially confirm the results found in II.1.

Table B.2 shows the sensitivity of exclusively national identity when one substitutes a measure of “exit scepticism”, a desire to leave the European Union, with a measure of dissatisfaction with EU democracy. The latter is better conceptualized as a measure of regime scepticism. The results nevertheless confirm the results shown by table 1, as they suggest that including a control variable for regime, rather than exit, scepticism leads to approximately the same effects of exclusively national identity.

B.3 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable explained 100% remaining variance of the outcome, it would only need to explain 0.1% of exclusively national identity ($R_{Y \sim D|\mathbf{X}}^2$) to nullify the effect. Second,

B. Appendix: Opting for opt-outs?

Table B.2: Alternative conceptualization of Euroscepticism. Multiply imputed models ($m = 25$), clustered standard errors at country level and country fixed-effects

	Constitutional DI (full model)	Instrumental DI (full model)
Exclusively national identity	0.12*** (0.02)	-0.07*** (0.02)
Liberal economic values	0.02 (0.02)	0.05** (0.02)
Perception of economy	0.03** (0.01)	0.04*** (0.01)
Left-right	0.04 (0.03)	-0.11*** (0.02)
Age	-0.04*** (0.01)	-0.04*** (0.01)
Satisfaction w/ national democracy	0.03* (0.01)	0.03*** (0.01)
Left-right (sqr.)	0.00 (0.00)	0.02*** (0.00)
Gender	0.31*** (0.03)	0.18*** (0.01)
Income	0.03*** (0.01)	0.05*** (0.01)
Dissatisfaction with EU democracy	0.07*** (0.01)	0.01 (0.01)
R2	0.11	0.06
Nobs	40676	40676

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

Table B.3: Sensitivity analysis of exclusively national identity to confounding (support for instrumental differentiated integration). Analysis features fixed country effects, and uses imputation 10 for computation.

Outcome: <i>Support for instrumental DI</i>						
Treatment:	Est.	S.E.	t-value	$R^2_{Y \sim D \mathbf{X}}$	$RV_{q=1}$	$RV_{q=1, \alpha=0.05}$
<i>Exclusively national identity</i>	-0.07	0.01	-7.078	0.1%	3.3%	2.4%

omitted variables would need to explain 3.3% of the remaining variance of both exclusively national identity and support for differentiated integration to bring the effect to zero ($RV_{q=1}$). Lastly, confounders explaining 2.4% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level ($RV_{q=1, \alpha=0.05}$).

B.4 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable explained 100% remaining variance of the outcome, it would only need to explain 0.1% of exclusively national identity ($R^2_{Y \sim D | \mathbf{X}}$) to nullify the effect. Second, omitted variables would need to explain 3.1% of the remaining variance of both exclusively national identity and support for differentiated integration to

Table B.4: Sensitivity analysis of exclusively national identity to confounding (support for constitutional differentiated integration). Analysis features fixed country effects, and uses imputation 10 for computation.

Outcome: <i>Support for constitutional DI</i>						
Treatment:	Est.	S.E.	t-value	$R_{Y \sim D X}^2$	$RV_{q=1}$	$RV_{q=1, \alpha=0.05}$
<i>Exclusively national identity</i>	0.069	0.011	6.477	0.1%	3.1%	2.1%

bring the effect to zero ($RV_{q=1}$). Lastly, confounders explaining 2.1% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level ($RV_{q=1, \alpha=0.05}$).

Table B.5: Factor analysis of factor ‘Perception of economy’

Variable name	Factor loading	Explained variance	Uniqueness
The economic situation	0.78	0.57	0.43
Employment opportunities in local area	0.67	0.48	0.52

Exploratory factor analysis underlying the variable “Perception of economy”. These variables loaded strongly on a dimension that I have named “Sociotropic economic evaluation”. I also included two other variables, perception of income relative to age cohort and perception of individual financial security. These are not included in the index, as they did not reach the factor loading cutoff of 0.5. Egotropic evaluations were not included in the specified models because Leuffen, Schuessler, and Gómez Díaz (2022) find them to be of little relevance for predicting attitudes towards differentiated integration.

B.6 shows the main models from table 1 applied to support for uniform Eurozone integration as a dependent variable, using ordinal regression as the estimation strategy. The data is multiply imputed, and consists of 25 datasets, with the results pooled according to Rubin’s rules. The results all go in the same direction as the OLS fixed effects models (see next item).

Table B.7 shows multiply imputed fixed effects (country) OLS results, with country-level clustering of standard errors. The results suggest that exclusively nationals are against uniform application of Eurozone integration, suggesting an affinity for opt-outs.

Figure B.1 shows the distribution of missing values on each of the modelled variables in Denmark, Finland, France, Germany, Sweden, Greece, Hungary, Italy, Lithuania, Netherlands, Poland, Romania and Spain. The figure shows the large degree of missingness on both dependent variables, as well as on Euroscepticism.

B.8 shows the change in the effect of exclusively national identity between bivariate and fully specified models. The results suggest that the correlation shown in the fully specified model is not mainly driven by model specification.

B.9 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable

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Table B.6: Multiply imputed ($m = 25$) ordinal regression of support for full Eurozone integration. Country fixed effects and cluster-robust standard errors (country level). “No EU variable” = no control for Euroscepticism.

	Support for Eurozone integration (no control for Euroscepticism)	Support for Eurozone integration (full model)
Exclusively national identity	-0.20*** (0.02)	-0.11*** (0.02)
Liberal economic values	0.09** (0.03)	0.09** (0.03)
Perception of economy	-0.02+ (0.01)	-0.03** (0.01)
Left-right	-0.16*** (0.03)	-0.17*** (0.03)
Age	0.04*** (0.01)	0.04*** (0.01)
Satisfaction w/ national democracy	0.13*** (0.00)	0.11*** (0.00)
Eurosceptic		-0.34*** (0.03)
Left-right (sqr.)	0.03*** (0.00)	0.03*** (0.00)
Gender	0.50*** (0.01)	0.50*** (0.01)
Income	0.07*** (0.01)	0.06*** (0.01)
Num.Obs.	43 372	43 372
Num.Imp.	25	25

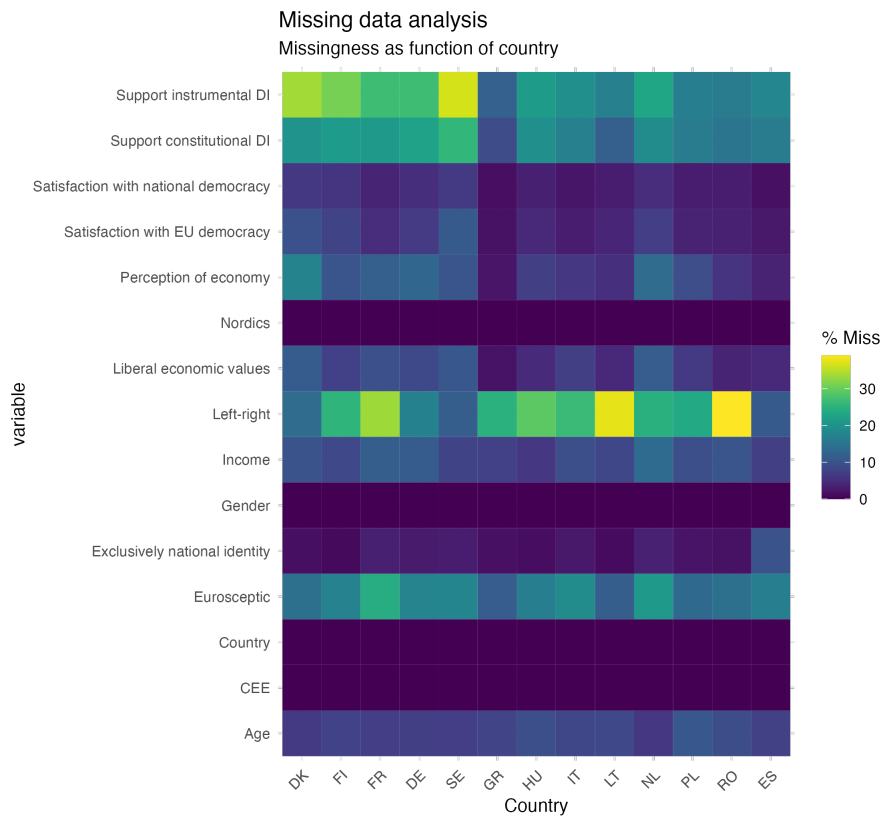
+ $p < 0.1$, * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

Table B.7: Model showing correlation between national identity and support for Eurozone integration. Cluster-robust SEs (country-level) and country fixed effects

	Eurozone integration (no EU variable)	Eurozone integration (full model)
Exclusively national identity	-0.14 (0.02)***	-0.07 (0.02)**
Liberal economic values	0.05 (0.03)*	0.05 (0.02)*
Perception of economy	-0.01 (0.02)	-0.02 (0.01)
Left-right	-0.09 (0.03)***	-0.10 (0.02)***
Age	0.02 (0.01)	0.02 (0.01)
Satisfaction w/ national democracy	0.08 (0.01)***	0.07 (0.02)***
Eurosceptic		-0.23 (0.05)***
Left-right (sqr.)	0.02 (0.00)***	0.02 (0.00)***
Gender	0.35 (0.06)***	0.35 (0.06)***
Income	0.04 (0.01)***	0.04 (0.01)***
R2	0.14	0.15
Nobs	43372	43372

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

Figure B.1: Data missingness as a function of variables and country.



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Table B.8: Comparison of multivariate and bivariate regressions between exclusively national identity and support for differentiated integration. Multiply imputed ($m = 25$). Country fixed effects and clustered standard errors (country-level).

	Constitutional DI (bivariate model)	Constitutional DI (full model)	Instrumental DI (bivariate model)	Instrumental DI (full model)
Exclusively national identity	0.22 (0.03)***	0.07 (0.02)***	-0.10 (0.02)***	-0.06 (0.02)**
Liberal economic values		0.02 (0.02)		0.05 (0.02)*
Perception of economy		0.03 (0.01)***		0.04 (0.01)***
Left-right		0.05 (0.03)		-0.11 (0.02)***
Age		-0.03 (0.01)***		-0.04 (0.01)***
Satisfaction w/ national democracy		-0.01 (0.01)		0.03 (0.00)***
Eurosceptic		0.29 (0.02)***		-0.03 (0.02)
Left-right (sqr.)		0.00 (0.00)		0.02 (0.00)***
Gender		0.32 (0.03)***		0.18 (0.01)***
Income		0.03 (0.01)***		0.05 (0.01)***
R2	0.03	0.11	0.01	0.06
Nobs	43372	43372	43372	43372

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

Table B.9: Sensitivity analysis of exclusively national identity to omitted variable bias (support for instrumental differentiated integration) without controls for Euroscepticism

Outcome: <i>Support for instrumental DI</i>						
Treatment:	Est.	S.E.	t-value	$R^2_{Y \sim D \mathbf{X}}$	$RV_{q=1}$	$RV_{q=1, \alpha=0.05}$
<i>Exclusively national identity</i>	-0.08	0.09	-8.377	0.2%	3.9%	3%

explained 100% remaining variance of the outcome, it would only need to explain 0.2% of exclusively national identity ($R^2_{Y \sim D | \mathbf{X}}$) to nullify the effect. Second, omitted variables would need to explain 3.9% of the remaining variance of both exclusively national identity and support for differentiated integration to bring the effect to zero ($RV_{q=1}$). Lastly, confounders explaining 3% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level ($RV_{q=1, \alpha=0.05}$).

Table B.10: Sensitivity analysis of exclusively national identity to omitted variable bias (support for constitutional differentiated integration) without controls for Euroscepticism

Outcome: <i>Support for constitutional DI</i>						
Treatment:	Est.	S.E.	t-value	$R^2_{Y \sim D \mathbf{X}}$	$RV_{q=1}$	$RV_{q=1, \alpha=0.05}$
<i>Exclusively national identity</i>	0.154	0.01	15.166	0.5%	7%	6.1%

B.10 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable explained 100% remaining variance of the outcome, it would only need

Table B.11: Robustness test of all models showing effect of exclusively national identity with or without endogenous control variables. Multiply imputed ($m = 25$). Country fixed effects and clustered standard errors (country-level).

	Constitutional DI (no attitudinal variables)	Constitutional DI (full model)	Instrumental DI (no attitudinal variables)	Instrumental DI (full model)
Exclusively national identity	0.20 (0.02)***	0.07 (0.02)***	-0.10 (0.02)***	-0.06 (0.02)**
Liberal economic values		0.02 (0.02)		0.05 (0.02)**
Perception of economy		0.03 (0.01)**		0.04 (0.01)***
Left-right		0.05 (0.03)		-0.11 (0.02)***
Age	-0.03 (0.01)***	-0.03 (0.01)***	-0.05 (0.01)***	-0.04 (0.01)***
Satisfaction w/ national democracy		-0.01 (0.01)		0.03 (0.00)***
Eurosceptic		0.29 (0.02)***		-0.03 (0.02)
Left-right (sqr.)		0.00 (0.00)		0.02 (0.00)***
Gender	0.33 (0.04)***	0.32 (0.03)***	0.18 (0.02)***	0.18 (0.01)***
Income	0.03 (0.01)***	0.03 (0.01)***	0.07 (0.01)***	0.05 (0.01)***
R2	0.08	0.11	0.05	0.06
Nobs	43372	43372	43372	43372

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

Table B.12: Support for constitutional and instrumental DI. Country fixed-effects and cluster-robust standard errors (country-level). Multiply imputed ($m = 25$). Includes additional covariate measuring regime satisfaction with the EU.

	Constitutional DI (original model)	Constitutional DI (model with EU democracy satisfaction)	Instrumental DI (original model)	Instrumental DI (model with EU democracy satisfaction)
Exclusively national identity	0.08 (0.02)***	0.06 (0.02)**	-0.06 (0.02)**	-0.06 (0.02)**
Liberal economic values	0.02 (0.02)	0.02 (0.02)	0.05 (0.02)*	0.05 (0.02)**
Perception of economy	0.03 (0.01)***	0.03 (0.01)***	0.04 (0.01)***	0.04 (0.01)***
Left-right	0.05 (0.03)	0.05 (0.03)*	-0.12 (0.02)***	-0.11 (0.02)***
Age	-0.03 (0.01)***	-0.03 (0.01)***	-0.04 (0.00)***	-0.04 (0.00)***
Satisfaction w/ national democracy	-0.01 (0.01)	0.03 (0.01)*	0.03 (0.00)***	0.03 (0.01)***
Satisfaction with EU democracy		-0.05 (0.01)***		-0.01 (0.01)
Eurosceptic	0.29 (0.02)***	0.23 (0.02)***	-0.03 (0.02)	-0.05 (0.02)*
Left-right (sqr.)	0.00 (0.00)	0.00 (0.00)	0.02 (0.00)***	0.02 (0.00)***
Gender	0.32 (0.03)***	0.31 (0.03)***	0.18 (0.01)***	0.18 (0.01)***
Income	0.03 (0.01)***	0.03 (0.01)***	0.05 (0.01)***	0.05 (0.01)***
R2	0.11	0.12	0.06	0.06
Nobs	43372	43372	43372	43372

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

to explain 0.5% of exclusively national identity ($R_{Y \sim D | \mathbf{X}}^2$) to nullify the effect. Second, omitted variables would need to explain 7% of the remaining variance of both exclusively national identity and support for differentiated integration to bring the effect to zero ($RV_{q=1}$). Lastly, confounders explaining 6.1% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level ($RV_{q=1, \alpha=0.05}$).

B.11 is a robustness test of the effect of exclusively national identity when endogenous (attitudinal) control variables are either included or excluded. The results suggest that the direction of the effect of identity is similar for both specification, though the effect size is naturally reduced when attitudinal control variables are included.

B.12 table shows the changing effect of exclusively national identity when including a measure of EU regime support (Satisfaction with EU democracy) in addition to a measure of support for exiting the EU. The results show that the effect of exclusively national identity on support for constitutional DI decreases somewhat when adding a measure of EU regime support, but that it is the same for support for instrumental DI.

B.13 shows the descriptive statistics for all variables included in the models.

B. Appendix: Opting for opt-outs?

Table B.13: Descriptive statistics

	Missing (%)	Mean	SD	Min	Median	Max
Support constitutional DI	19	3.62	1.03	1.00	4.00	5.00
Support instrumental DI	25	3.59	0.89	1.00	4.00	5.00
Liberal economic values	8	0.17	0.37	0.00	0.00	1.00
Perception of economy	10	3.25	1.14	1.50	3.00	6.00
Trust national democracy	4	5.36	2.76	0.00	6.00	10.00
Left-right	23	3.45	1.61	0.00	3.00	7.00
Age	8	2.81	1.32	0.00	3.00	4.00
Income	10	2.97	0.94	1.00	3.00	5.00
Eurosceptic	25	0.27	0.45	0.00	0.00	1.00
Left-right (sqr.)	23	14.50	11.61	0.00	9.00	49.00
Gender	0	0.26	0.44	0.00	0.00	1.00
Exclusive identity	3	0.38	0.49	0.00	0.00	1.00
Nordics	0	0.19	0.39	0.00	0.00	1.00
Central and Eastern Europe	0	0.19	0.39	0.00	0.00	1.00

All binary variables are shown as numeric, with the mean value indicating the proportion of the sample with a 1 on the dummy variable.

Figure B.2 offers a graphical depiction of the missingness also shown by the descriptive statistics. The figure clearly shows that the variable with the highest level of missingness is support for instrumental DI. To mitigate this I have used multiply imputed models throughout the entire manuscript.

Table B.14 features a multiply imputed model multilevel model with random country effects, showing the correlations between an interaction between exclusively national identity and the regional dummies and support for constitutional differentiated integration.

B.15 shows the multiply imputed models for the interactions between the regional dummies (CEE and Nordics) and exclusively national identity. In both cases the other group of theoretical relevance has been removed from the baseline levels.

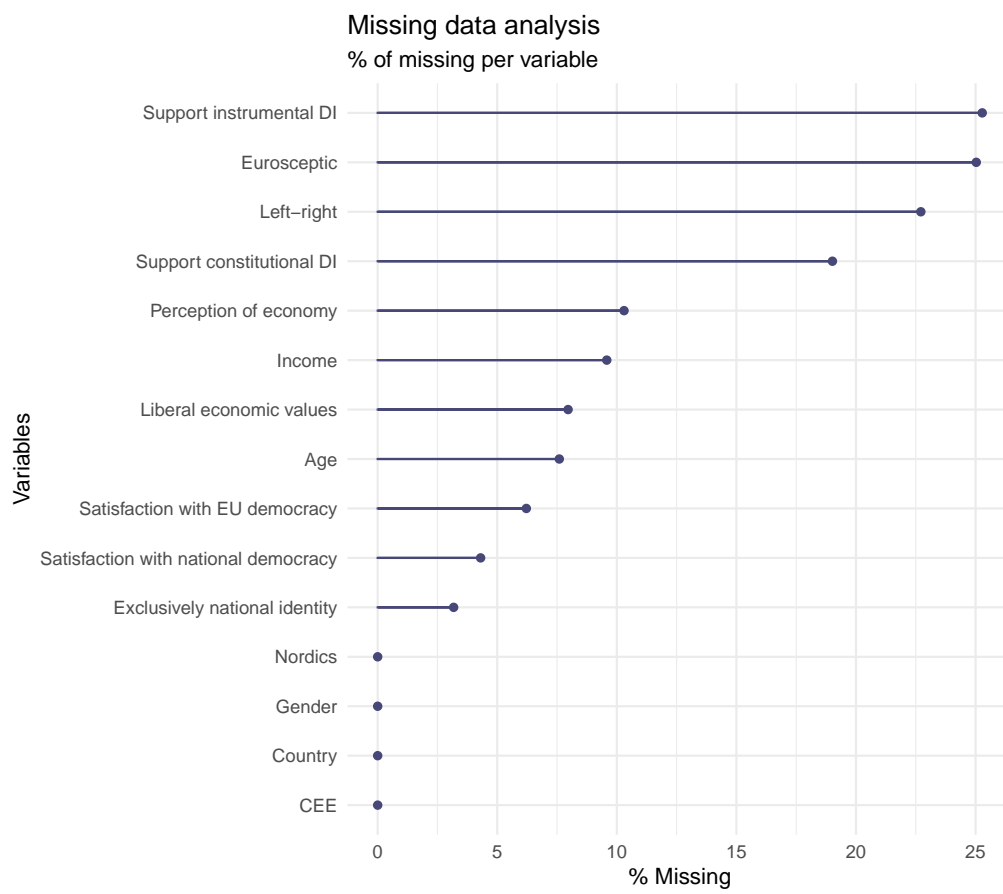


Figure B.2: Percentage of units with missing on modelled variables

B. Appendix: Opting for opt-outs?

Table B.14: Multiply imputed multilevel model ($m = 25$) with random country effects, comparing support for differentiated integration between CEE and Nordic exclusive nationals.

	Constitutional DI	Instrumental DI
Region dummy X Exclusively national identity	0.04 (0.03)	0.04 (0.03)
Region dummy (ref.category: CEE)	-0.07 (0.09)	-0.25*** (0.04)
Exclusively national identity	0.10*** (0.03)	-0.07** (0.02)
Liberal economic values	-0.01 (0.02)	0.08*** (0.02)
Perception of economy	0.03*** (0.01)	0.04*** (0.01)
Left-right	0.02 (0.02)	-0.10*** (0.02)
Age	-0.02*** (0.01)	-0.04*** (0.01)
Satisfaction w/ national democracy	-0.01*** (0.00)	0.02*** (0.00)
Eurosceptic	0.31*** (0.02)	-0.04+ (0.02)
Left-right (sqr.)	0.01+ (0.00)	0.02*** (0.00)
Gender	0.23*** (0.01)	0.18*** (0.01)
Income	0.04*** (0.01)	0.05*** (0.01)
Num.Obs.	16 417	16 417
Num.Imp.	25	25

+ $p < 0.1$, * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

Table B.15: Multiply imputed multilevel model ($m = 25$) with random country effects, comparing exclusive national support for DI in Nordics and CEE to non-Nordic and non-CEE

	Constitutional DI (CEE)	Instrumental DI (CEE)	Constitutional DI (Nordics)	Instrumental DI (Nordics)
Nordic dummy X Exclusively national identity			0.10*** (0.03)	0.04 (0.03)
CEE dummy X Exclusively national identity	0.05+ (0.03)	0.00 (0.03)		
Nordic			0.12 (0.10)	-0.14* (0.06)
CEE	0.18** (0.06)	0.12* (0.05)		
Exclusively national identity	0.05** (0.02)	-0.06*** (0.01)	0.03+ (0.02)	-0.07*** (0.01)
Liberal economic values	0.03+ (0.02)	0.04** (0.01)	0.03+ (0.02)	0.05** (0.02)
Perception of economy	0.03*** (0.01)	0.04*** (0.01)	0.02*** (0.01)	0.03*** (0.01)
Left-right	0.05** (0.02)	-0.11*** (0.01)	0.06*** (0.02)	-0.13*** (0.01)
Age	-0.03*** (0.00)	-0.05*** (0.00)	-0.03*** (0.01)	-0.04*** (0.00)
Satisfaction w/ national democracy	-0.01* (0.00)	0.02*** (0.00)	-0.01* (0.00)	0.03*** (0.00)
Eurosceptic	0.28*** (0.02)	-0.06** (0.02)	0.29*** (0.02)	-0.02 (0.02)
Left-right (sqr.)	0.00 (0.00)	0.01*** (0.00)	0.00 (0.00)	0.02*** (0.00)
Gender	0.34*** (0.01)	0.18*** (0.01)	0.36*** (0.01)	0.18*** (0.01)
Income	0.03*** (0.01)	0.05*** (0.01)	0.03*** (0.01)	0.05*** (0.01)
Num.Obs.	35 172	35 172	35 155	35 155
Num.Imp.	25	25	25	25

+ $p < 0.1$, * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

