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Towards an Integrated Model of EU Citizenship and Support

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In previous chapters, we developed a series of models of different aspects of European citizenship, support and participation. In chapter 2, we analysed the structure of public attitudes towards European citizenship. The analysis showed that there were six distinct attitude sets, connected with European Identity, Representation and Scope of Governance. In chapters 4 to 6, we explored the explanatory capabilities of four broad theories about the sources of these attitude sets: 'hard', instrumental rationality; 'soft', cue-based rationality; 'identitarian' approaches; and 'cognitive mobilisation'. In chapter 7, we examined how far these theories, combined with the different dimensions of citizenship, were capable of explaining patterns of *support* for the EU as a whole. Chapter 8 examined the extent to which voting in elections for the European Parliament is affected by these various European orientations as opposed to other, more personal and country-specific factors.

In this chapter we try to join these various strands together. Our first main aim is to map out the overall pattern of relationships that has been reported in previous chapters. The second is to explore the connections among the three core dimensions of European citizenship. This latter exercise is important from both methodological and substantive perspectives. In methodological terms, we need to establish that the various assumptions made in earlier chapters about the endogeneity and exogeneity of certain key variables are actually justified. We do this by developing a multi-equation model that explicitly tests for reciprocal causation among our three key dimensions of citizenship – identity, representation and scope. In substantive terms, we investigate the differential impacts that the three dimensions of citizenship have on each other. In addition, however, we also pursue one of the sub-themes that emerged in previous chapters – how political sophistication affects the way that Europeans think about their emerging polity.

The first part of this chapter reviews the four main explanatory theories that we have employed in previous sections of this book. It revisits the hypotheses that these theories generate about the sources of Identity, Representation and Scope of Governance. Part 2 outlines the modelling logic that we employ in order to arrive at an integrated analysis of the sources, character and consequences of European Citizenship. Since we have at least three sets of simultaneous hypothesised causal effects, we use a three-stage-least-squares (3SLS) instrumental variables approach, using robust standard errors, to generate estimates of the various coefficient magnitudes. Part 3 presents our integrated model of the sources of, and interconnections among, European Identity, Representation and Scope. It shows that there are significant two-way reciprocal linkages among all three Citizenship dimensions. Part 4 shows how these different Citizenship dimensions collectively relate to support for the EU as a whole – and how they appear *not* to relate to participation in European elections. Part 5 engages in a systematic exploration of the role played by political sophistication in all of the above. It shows that sophisticated EU citizens differ significantly from their unsophisticated counterparts in terms of the weight they accord to both 'cues' and identitarian factors in the determination of their citizenship attitudes.

The dimensions of EU citizenship and their hypothesised sources

The factor analysis that we reported in chapter 2 showed that EU citizenship attitudes cluster in six distinct groupings: a single *identity* factor; two *representation* factors (institutional trust and political efficacy); and three *scope of governance* factors (EU policy competence now and in the future, and preference for extending the EU's geographical scope). In trying to explain why individuals differ in their attitudes along these six dimensions and in their patterns of support for the EU, we advanced four main sets of theoretical claims. The specific hypotheses that we derived from these various theories, together with the indicators used to operationalise each of them, are summarised in Table 9.1.

< Table 9.1>

The first theoretical approach was what can be characterised as 'hard' *instrumental rationality*. Derived from classical rational choice theory, this approach suggests that if people believe that they and/or their country have *on balance clearly benefited* from EU membership, then they are more likely to feel a sense of European *identity*, to believe that the EU effectively *represents* their political concerns, and to approve an extension of the EU's policy and geographical *scope*. A positive cost/benefit assessment will also make them more likely to express their general support for the EU 'project' as a whole. In all cases, the transmission mechanism that generates these expectations is simple. If I believe that both my country and I have benefited from EU membership, then I am more likely to want to preserve, or even enhance, those EU institutional arrangements that I believe have operated in my/my country's *interests*. This belief, in turn, will make me more positively disposed toward the EU in terms of identity, representation and scope. It will, in short, endow me with a stronger overall sense of European Citizenship and a greater willingness to express my general support for the EU itself.

A second theoretical position that we have employed relates to 'soft', *cueing or heuristic rationality*. The key idea here is that many people have neither the time nor the interest to expend a great deal of effort acquiring the necessary knowledge about political objects that they either need or wish to evaluate. In these circumstances, these people use what has been described as 'low information rationality' in order to make decisions. This involves people using heuristics or cognitive shortcuts in order to arrive at judgements that otherwise would be difficult to make. When confronted with a situation where they have limited information, 'soft rationality' utility-maximisers will typically take a 'cue' from an individual or institution with which they are familiar in order to arrive at a judgement. In deciding between political parties, for example, such people will frequently base their voting choices on their assessments of the party leaders, rather than on a detailed and considered analysis of rival party platforms. Similarly, when confronted with a potentially difficult or complex issue, such people typically take positions based on 'cues' provided by prominent individuals or, especially, political parties in which they have confidence.

We argued, across various chapters, that there are a potentially a large number of 'cueing' mechanisms, or heuristics, that European citizens might employ in order to make sense of how they think and feel about the EU and its institutions. An obvious one is *party identification*. People who identify with a clearly pro-EU party, *absent other information*, are likely to take a cue from that party and in consequence to adopt pro-EU positions across a

range of different attitude domains.[1] Equally, those who identify with 'Eurosceptic' parties, again absent other information, are likely to be 'cued' into a more anti-EU stance.

A second, related, heuristic is *left-right ideology*. Here, two rival hypotheses present themselves. From the 1950s through to the late 1970s, the EU was seen primarily as a project of the political centre. Antagonism towards the EEC/EC was strongest among those on the far right and the far left; the former because of fears that the EEC/EC was seriously weakening national identity and sovereignty; the latter because it was suspected that the EEC/EC was merely a 'capitalists club'. Given that calculations of this sort can outlast the circumstances that bred them, it would be expected that ideological positions at either *extreme* of the left-right spectrum would cue individuals to adopt anti-EU attitudes and dispositions. A rival hypothesis reflects the changes that have overtaken Europe's far left and radical parties since the collapse of the Soviet Union. Since the early 1990s, far left organisations have tended to embrace the European project, seeing it increasingly as a vehicle for protecting workers' wages and conditions and for advancing the cause of human rights on the international stage. In these circumstances, ideology would be expected to cue low-information utility-maximisers in a simple linear fashion: the more rightwing an individual, the more her/his ideological position should cue her/him to embrace broadly anti-EU attitudinal stances.

A further heuristic that we focused on was people's attitudes towards their own *national institutions*. Like ideology, this heuristic can in principle operate in different ways, implying two rival hypotheses. On the one hand, people who evaluate their own national institutions positively (negatively) may uncritically extend these positive evaluations to the supranational sphere and, as a result, also make positive (negative) evaluations of EU institutions. This *transfer effect* clearly implies a positive relationship between attitudes towards national and EU institutions. On the other hand, it is equally possible that people are likely to have more (less) confidence in EU institutions and processes precisely when they evaluate their own national institutional institutions negatively (positively) – which implies a negative *substitution* relationship between attitudes towards national and EU institutions. The competing claims of these two hypotheses cannot be settled by theoretical argument, which is precisely why we subject them to empirical test here.

The third major theoretical approach that we have employed is the *affective*/*identitarian* model. Political, ethnic and religious identities vary in importance across individuals, but they variously give meaning to social and political relationships – and sometimes strongly affect the way people think about their lives more generally. We analysed the meanings that people across Europe associate with European and national identities in chapter 3. Our purpose in subsequent chapters was to explore the ways in which national, regional and even local identities affected both the development of European identity and people's attitudes towards EU institutions and political processes – though in general, we found little role for either regional or local identities. As with some of the heuristics described above, the consideration of national identities in particular engenders rival hypotheses. Insofar as national and

[1] The 'absent other information' stipulation is important here since a strong eurosceptic (europhile) could clearly make her/his *choice* of party on the basis of a party's eurosceptic or europhile stance. In this case, it would clearly be the individual's EU stance that was determining her/his party allegiance, rather than the allegiance that was 'cueing' the individual's stance on a complex, low-information issue.

European identities are considered to be in competition with one another, it seems plausible to suppose that people with strong national identities will tend to be less likely to feel that their interests are represented by European institutions and less supportive of extensions of EU policy scope. This hypothesis clearly implies a *negative* correlation between national identity on the one hand and EU Representation and EU Scope of Governance on the other. Yet, if national and European identities are seen as complementary, as different aspects of *multiple* political identities, then a rather different conclusion emerges. In these circumstances, it entirely possible that a strong sense of national identity can coexist with, and even reinforce, a strong sense of European identity, of feeling European. This hypothesis, in contrast, implies a positive correlation between national and European identities. We test both hypotheses explicitly below.

The final broad theoretical model that we use is *cognitive mobilisation*. This approach has been used extensively in political science to explain a wide range of attitudes and behaviours, including turnout in elections, participation in protest activities, voluntary community activity, and even value change. The core idea is that people who are more interested in politics, more engaged with the news media, and better informed about political issues generally, will be more likely to participate in a wide range of political actions and be more open to new ideas and values. In the context of European citizenship and support, people who display relatively high levels of cognitive mobilisation would be expected to be less *parochial* in their worldviews than those with low cognitive mobilisation. The highly mobilised should be better placed to understand a complex project like the development of multi-level governance in the EU, and they should accordingly, other things being equal, be more develop a sense of European citizenship and to support the idea of the EU.

These, then, were the four theoretical perspectives that guided much of the empirical analysis that we conducted in previous chapters. In the next section, where we combine the majority of our findings in a single encompassing model, we attempt assess their relative explanatory power. The results suggest that, although all four theories play an important role, the single most powerful set of explanations derive from the soft rationality cueing model.

The modelling logic employed

One of the key methodological difficulties that afflict all empirical social science is ‘endogeneity’. In essence, this problem derives from possibility that, for almost any model, the predictor variables may not truly be ‘independent’ or ‘exogenous’; they may, in fact, be themselves affected by the variable that is assumed to be dependent or ‘endogenous’. Social scientists often circumvent this problem by a combination of theoretical reasoning and assumption. Analysts typically argue (a) that there are strong theoretical reasons for supposing that one variable depends on, or can be explained by, another and that therefore (b), for the purposes of engaging in any analysis at all, one variable can be *assumed* to be *de*pendent, and another (or others) assumed *in*dependent. This was very much the approach taken in earlier chapters of this volume. In the chapter on the sources of EU Identity, we *assumed* that perceptions of EU Representation and attitudes towards EU Scope could be treated as exogenous. Similarly, in the chapter on Representation, we *assumed* that both Identity and Scope measures could be treated as exogenous; and so on. In the EU Support and Turnout chapters, we *assumed* that all three citizenship dimensions – Identity, Representation and Scope – could be regarded as exogenous. Had we not made these assumptions, it would have been difficult even to start to unpick the complex relationships among the various concepts involved.

But consider, now, what we know from earlier chapters about the various effects of Identity on Scope, of Scope on Identity, of Identity on Representation, and so on. It is clear from the results reported in these earlier chapters that all three dimensions of EU citizenship are reciprocally related; that there is a two-way causal linkage, net of all other estimated effects, between each pair of Identity, Representation and Scope. We also know from chapter 7 that measures of all three of these dimensions have important effects on Support for the EU itself. But is not also possible that EU Support could have an effect on the development of EU Citizenship? After all, the sense of citizenship is something that is likely to develop or change over time. It does not seem unreasonable to argue, for example, that if I support the EU now, this feeling of support may of itself lead me to feel a greater sense of European identity in the future. In other words, there may be a feedback loop going back from EU Support to EU Identity – or, indeed, to either of the other two dimensions of citizenship that we have analysed.

With cross-sectional data – even with very rich cross-sectional data of the sort examined here – it is, of course, very difficult to assess these kinds of dynamic or reciprocal effects. However, it is not impossible. Instrumental variable techniques have been developed precisely for this purpose. Their underlying logic is that, instead of using the 'original', suspected endogenous predictor variable, Y, on the right hand side of any given equation, this variable is instead 'instrumented', using a linear combination of other, genuinely exogenous, variables. This approach ensures that the error term from the equation where Y is instrumented is uncorrelated with the error term from the equation where Y is the dependent variable – a necessary, assumed, feature of simultaneous equation models.

The most common form of instrumental variable estimation is two-stage-least-squares (2SLS). However, in situations where more than two variables are presumed to be endogenous – as with the relationships we analyse here – three-stage-least-squares (3SLS) – is known to yield more robust parameter estimates than 2SLS. This is because 3SLS takes account of the observed error structure of the system of equations after the second stage estimates have been produced. We accordingly estimate the system of equations outlined below with 3SLS.[2]

Note, however, that the specification and estimation of any system of simultaneous equations has to confront the issue of *identification*. This involves ensuring that there are sufficient independent pieces of information in the model for there to be a unique solution for estimating the coefficients. A system of equations can be 'identified' if it meets the 'rank' and 'order' conditions. It can be considered to meet these conditions if there is at least one (and preferably more) exogenous predictor variable(s) in each equation that (a) clearly has an effect on the dependent variable in question and (b) does not appear in any other equation. Variables with the qualities (a) and (b) are *identifying instruments*. Note, in addition, that practical constraints arise in terms of the number of potentially reciprocal relationships that can be examined in

[2] STATA provides no standard facility for estimating robust standard errors (to reflect the clustering of data by country). In collaboration with Vera Troeger at the University of Essex, we sought to estimate a 3SLS solution to our equations with robust standard error estimates. The results (not reported) were not substantially different from those with standard 3SLS, particularly in relation to the effects of macro-level variables.

any given system of equations. If there are two exogenous variables in a system, then there are only two potential reciprocal effects that need to be estimated. Unfortunately, the number of potential linkages grows geometrically every time a further endogenous variable is included in the system of equations. If there are three endogenous variables, there are six potential linkages; if there are four endogenous variables, twelve potential linkages; and so on. A further problem in this context is that the more linkages that are estimated, the more unstable the coefficient estimates become – unless an increasing number of identifying instruments can be incorporated into the model. The practical difficulty here is that identifying instruments are not easy to find.

Because of this practical difficulty, we follow a *two-step procedure* for analysing possibly reciprocal relationships in our data. We begin by looking at the potentially reciprocal relationships among our three *theoretical* dimensions of EU citizenship – EU Identity, Representation and Scope. Recall that the factor solution we estimated in chapter 2 produced six statistical dimensions – one corresponding to Identity, two to Representation, and three to Scope. Even to estimate the inter-relationships among Identity, Representation and Scope, therefore, we are obliged to simplify this 6-dimensional schema data by constructing new, uni-dimensional measures of Representation and Scope. We achieve this, first, by additively aggregating our two earlier measures of Representation – Institutional Trust and Efficacy – into a single 0-10 Representation Index. Second, we use the same additive approach to combine two of our earlier Scope measures – preferences for EU policy competence now and in the future – into a single 0-10 Scope Index.[3] This excludes the geographical scope dimension altogether, but we consider this omission to be justifiable on the grounds that this third aspect of scope is qualitative different from the other policy competence aspects. These simplifications of the data (moving from six dimensions of citizenship to three) obviously imply some 'loss' of information. However, we believe that this is more than compensated for by the fact that we can now estimate a 3-equation 3SLS model, rather than the 6-equation 3SLS model that would have been required had we retained all six original citizenship dimensions.

The second step of the procedure involves a further simplification. If we were to try to model the potentially reciprocal connections among EU Support and each of the three simplified dimensions of citizenship, we would need to estimate a 4-equation 3SLS model that incorporated no less than 12 reciprocal coefficients. Given the scarcity of suitable identifying instruments for such a model, we instead create a combined Citizenship Index, which involves additively aggregating all six empirical citizenship dimensions (Identity, Institutional Trust, Efficacy, Policy Scope Now, Policy Scope Future and Geographical Scope) into a single scale. This allows us to specify a two-equation model (one for EU Support and one for EU Citizenship), in which each equation contains only one right-hand-side endogenous variable, and which is less demanding in terms of its requirements for identifying instruments.

Specifying a simultaneous three-equation model of identity, representation and scope

Bearing in mind all of the preceding reasoning, the task of specifying a simultaneous equation model of the three theoretical dimensions of EU citizenship is relatively straightforward. We begin by specifying equations for Identity, Representation and Scope that include predictor

[3] All intercorrelations among the three dimensions are between 0.31 and 0.35, that is to say not particularly high, which reinforces our claim that they represent three distinct dimensions of European Citizenship.

variables that were found to have statistically significant effects, respectively, in any of the summary models reported in chapters 4, 5 and 6. Thus, for example, in chapter 4, the summary model for EU Identity (see Table 4.5) found significant effects for the following variables:

- *'Hard' Instrumental Rationality theory:* EU Personal Benefits, EU National Benefits, Positive Economic Perceptions
- *'Soft' Cueing or Heuristic Rationality theory:* National Institutional Confidence, Identifies with Pro-EU Party, Left-Right ideology, Left-Right Extreme Position
- *Affective/Identitarian theory:* Attachment to Locality, Attachment to Region, National Identity, Trust in Other Europeans
- *Cognitive Mobilisation theory:* Political Influence, Media Exposure, Political Sophistication, Social Trust, Visits to other EU countries, Non-electoral Participation

Accordingly, each of these measures was included in the Identity equation of the 3-equation model. Note that we *exclude* both micro/micro interactions (such as between Institutional Trust and Political Sophistication in chapter 5) and cross-level predictors (interactions between micro and macro terms) because in a later section of this chapter we add a large number of additional cross-level predictors and micro/micro interactions so that we can *systematically* analyse the effects of political sophistication. Also *included* are the same sets of demographic control variables (male, age, age squared and education, plus Catholic/not religion) and macro contextual variables (Communist Past, Quality of Governance and Trade Openness) that had been included in the original single-equation models in chapters 4-6. The same principles of including significant predictors from chapters 5 and 6, plus demographic and macro controls, were applied, respectively, to the Representation and Scope models.

Crucially, however, two other sets of variables were also included in the first stage estimation of each equation in the combined model. First, in order to maximise the power of the first stage estimates, a number of additional demographic variables (such as religion, religiosity, union membership and employment status) were also included as predictor variables in all three equations. Second, we included all the *identifying instruments* from all three equations. This is standard practice since these instruments are by definition exogenous. We selected identifying instruments for each equation on the basis of theoretical relevance and empirical suitability as follows.

For the Identity equation, we used two measures that relate to respondents' understandings of the 'ascribed' and 'achieved' *meanings* of European identity that were described in chapter 3. Our expectation was that both these measures would be significantly and positively related to EU Identity in the sense that individuals who respond more intensely to questions about either ascriptive or achieved criteria for 'being European' are more likely than 'weak' responders to think of themselves as European. As we show in section 3 below, these expectations were clearly supported by the data.

For the Representation equation, we used (a) the respondent's sense that it was her/his civic duty to vote in European elections and (b) whether or not s/he identified with the incumbent party (parties) in her/his own country. The reasoning underpinning (a) was that people who feel a stronger sense of European civic duty are also more likely to feel that they are represented by EU institutions. The reasoning underpinning (b) was that, as is well known, people who identify with the governing party(ies) are more likely to feel that they are represented domestically that those who do not, and it is clearly possible that this greater

sense of representation could extend to the EU sphere[4]. If this reasoning is correct, then both civic duty and incumbent identification should be positively and significantly related to EU Representation. Again, the empirics that we report in section 3 below bear out both of these suppositions.

Finally, for the Scope equation, we used (a) the respondent's perception as to whether the process globalisation represents a serious threat and (b) her/his preference for 'Social Europe' which emphasises social welfare provision, as opposed to an 'Economically Competitive Europe', which emphasises market efficiency. The assumption in relation to (a) was that people who feared globalisation would be more likely to see the EU as a protective device against globalisation's more negative consequences and would therefore be more likely to favour an extension of EU Policy Scope. In relation to (b) we assumed that those who favour Social Europe would see this as more likely if the EU's Policy Scope were to be extended. Again, therefore, we expected to observe significant, positive coefficients for both 'Globalisation Threat' and 'Social Europe' – suppositions that were again borne out by the data, as we report below.

Table 9.2 summarises the full model specification and list of predictors that we employed in our combined 'first step' 3-equation model.

< Table 9.2>

Specifying a simultaneous two-equation model of EU citizenship and support

Recall that the model outlined in Table 9.2 only considers the reciprocal relationships among our three theoretical dimensions of EU Citizenship – Identity, Representation and Scope. Yet we showed in chapter 7 that all three of these dimensions have effects on overall *support* for the EU. As noted above, given the limitations of existing data, it would have been a statistical step too far to try to estimate feedback effects from EU support to all of these individual dimensions of Citizenship. However, again as noted, by combining our measures of Identity, Representation and Scope into a single Citizenship Index, the problem becomes more tractable. Using the same sort of logic that we employed in specifying the model in Table 9.2, we can also devise a testable model for estimating the reciprocal linkages between Citizenship and Support.

The Citizenship-Support model is summarised in Table 9.3. The Citizenship Index is a 0-10 scale constructing by adding together our six individual Identity, Representation and Scope measures and dividing by 6. The EU Support measure is a 0-10 scale in which low scores reflect the belief that the process of European integration has 'gone too far' and high scores the belief that the EU 'should be strengthened'.

< Table 9.3>

As in the previous section, we develop our model specification on the basis of findings reported in previous chapters. First, for our *candidate predictors* in the EU Support equation, we include all variables (including cross-level variables) that were found to have significant

[4] We code individuals who identify with the incumbent party (or parties) as +1 and identifiers with other parties as –1. Non-identifiers are coded as 0.

effects in the summary model of EU Support reported in chapter 8. For the candidate predictors in the EU Citizenship equation, we include all the independent variables that had significant effects in any of the equations for Identity, Representation and Scope from the Table 9.2 model that is reported below. The second set of exogenous variables consists of the same demographic controls (such as employment status) and macro contextual variables (such as Quality of Governance) that were also included in the Table 9.2 model. The only addition is a cross-level interaction between Citizenship and Quality of Governance because in analyses not reported here we consistently found that the effects of the different citizenship dimensions are stronger in countries where the Quality of Governance is high. Third, each of the two equations contains a unique set of *identifying instruments*. For the Citizenship equation, we use the two European Identity meanings variables that we employed before, again with the expectation that they will be *positively* signed. However, since the Citizenship Index is broader that the original Identity measure, we also include the equivalent ascriptive and ascribed National Identity meanings variables. Our supposition here is that people who emphasise ascriptive or achieved criteria for 'being Italian' (or German or whatever) are *less* likely to think of themselves as European citizens, with the implication that these measures will be *negatively* signed. Finally, for the EU Support equation, we use two identifying instruments: the respondent's sense of duty to vote in European elections (with the expectation that this measure will be positively signed); and whether the respondent believes that her/his country's EU membership is a good thing, a bad thing or neither. This latter variable is converted into two dummies, EuGood and EuBad ('neither' is the reference category), with the expectation that EuGood will be *positively* signed and EUBad *negatively* signed. Again, as we report below, all these expectations for the signs on the identifying instruments were confirmed by the data.

Estimating a simultaneous model of EU identity, representation and scope

Table 9.4 reports the results of our 3SLS model of EU Identity, Representation and Scope. We do not report r-squared values as these are highly misleading with 3SLS estimation, preferring instead to use the regression mean square error (rmse) as a measure of goodness of fit. The model enables us to explore two key themes: (a) the pattern of reciprocal interrelationships among the three key theoretical dimensions of Citizenship; and (b) the extent to which our four explanatory theories explain individual variations in Identity, Representation and Support. We take each of these themes in turn.

< Table 9.4>

The pattern of reciprocal relationships

The first three rows of coefficients in Table 9.4 report the effects of each pair of endogenous variables on the third. The three endogenous variables are all measured using the same 0-10 scale metric, so the magnitudes of the coefficients are directly comparable with one another. For example, in the Identity equation, Representation (b=.45) and Scope (b=.53) have significant positive effects of a similar size on people's sense of European Identity. It is clear looking across all three columns of the table that all the endogenous relationships are statistically significant and positively signed. It would have been odd that this not been case, given that all three endogenous measures are positively correlated with each other, but this simple observation nonetheless gives reassurance about the plausibility of the rest of the model. In substantive terms, it suggests a virtuous circle of causality in which feelings of Identity, Representation and Scope reinforce one another in the minds of European mass

publics. In methodological terms, it suggests that the iterative assumptions we made in earlier chapters about the endogeneity and exogeneity of our core dependent variables were justified (i.e. that the Representation and Scope variables were exogenous in the Identity equation; that the Identity and Scope terms were exogenous in the Representation equations; and that the Representation and Identity terms were exogenous in the Scope equations).
Figure 9.1 provides a summary of the pattern of endogenous effects shown in Table 9.4. The figure gives a clear indication of the dominant direction of each causal relationship. The effect of Representation on Identity (b=.45) is almost twice as strong as the effect on Identity on Representation (b=.27). Similarly, the effect of Representation on Scope (b=.83) is significantly larger than the effect on Scope on Representation (b=.49). Finally the effect of Scope on Identity (b=.53) is noticeably greater than the effect of Identity on Scope (b=.40). Taken as whole, this pattern suggests that people's sense of Representation is perhaps the most fundamental aspect of their sense of EU citizenship. Representation has much bigger effects on both Identity and Scope than either of them have on it. This is not to suggest that the other linkages are unimportant, merely that the most decisive role appears to be played by Representation. Factors that increase (or reduce) people's sense of EU Identity or their preferences for EU Scope will clearly have indirect effects on Representation. But the 'virtuous circle' of European citizenship attitudes referred to above is most effectively activated by influencing people's sense of EU Representation – their belief that the EU *represents* them politically.

The merits of the four explanatory theories

The pattern of significant and, in general, correctly signed coefficients reported in Table 9.4 lends modest support to all four theoretical approaches referred to earlier. Note that these coefficient estimates now take full account of the reciprocal causal structure among Identity, Representation and Scope, so that all observed exogenous predictor effects operate over and above the effects of the endogenous variables. Note also that the coefficients on the identifying instruments in all three equations are significant and correctly signed. In the Identity equation, both 'identity meaning' variables are significant and positive; in the Representation equation, election duty and incumbent identification have positive and significant effects; and in the Scope equation, the coefficients for 'globalisation threat' and Social Europe are both positive and significant. This, again, is a reassuring confirmation that the model is well specified.

As Table 9.4 shows, each of the four theories has at least one 'signature variable' that has a significant effect in each of the three equations. So far, so good. However, the effects are rarely identical across equations, and on occasion they are even contradictory. This lends credence to our earlier claim that Identity, Representation and Scope, though they collectively comprise 'Citizenship', are indeed distinct phenomena in their own right. They are *related* – as our discussion of the reciprocal linkages among them demonstrates – but they are *different*. Moreover, *they are moved by different things* and, on occasion, *moved by the same things in different ways*.

Consider, first, the impact of the 'hard rationality' terms that appear in each of the three equations. In the Identity equation, the EU Personal Benefits coefficient is large, significant and positive (b=.50). In the Representation equation, the benefits terms are also significant and positive (b=.17 for EU Personal Benefits and b=.29 for EU National Benefits). However, in the Scope equation, although the benefits terms are significant, the *signs* on both of them are *negative*. It clearly makes sense for me to increase my identification with Europe and to

feel that the EU's institutions represent my interests if I believe that I, or my country, have benefited from EU membership. It is less easy to see why the belief that the EU has produced benefits should lead me to prefer a *reduction* in the EU's Policy Scope. One possible explanation lies in the recognition that Scope really is different from the two other Citizenship dimensions. It contains an important forward-looking component, since in the policy areas that our survey asked about, the level of EU policy competence is relatively low. It is possible, therefore, that those people who believe that the EU has brought benefits to themselves and/or to their country also believe that it has done so precisely because its policy scope has been relatively modest – and they are consequently the very people who do *not* wish to see the EU's policy scope extended. In short, the *status quo* has produced benefits; long live the *status quo*. This may not be a straightforward kind of rationality, but it is still rationality of a sort. In any event, the significance of the 'hard rationality' terms in all three equations suggests that this form of reasoning plays an important role in the development of a sense of European citizenship.

A second set of terms in Table 9.4 concern the 'signature variables' relating to 'soft', cueing rationality. Recall that, for some of these signature variables, there were 'rival hypotheses' suggested by different theoretical claims about the effects of the various 'cues'. With regard to respondents' *confidence in national institutions*, it was argued that there could be either a 'transfer' effect, in which people extended their national evaluations to EU processes and institutions, or a 'substitution' effect, in which they thought more positively of the EU if they lacked confidence in their own institutions. In the Identity and Scope equations, the national institutional confidence term produces a significant *negative* coefficient (respectively, b=-.07 and b=-.19), consistent with the substitution hypothesis. However, in the Representation equation the national institution signature variables – confidence in national parliament and trust in government – both produce significant *positive* coefficients (respectively, b=.05 and b=.07), consistent with the transfer hypothesis.

A similar ambiguity is also evident in relation to the role played by left-right ideology. In the Scope equation, the effect of left-right is significant and negative (b=-.04), suggesting that *right*-wingers are, as predicted, less likely to favour an increase in the EU's policy scope. However, in the Identity equation, the left-right term is non-significant and in the Representation equation, it is significant and positively signed (b=.02), indicating that it is *left*-wingers who feel less represented by institutions. We cannot provide a definitive explanation for these differences. However, they again reflect the fact that the different dimensions of Citizenship are affected by different things. Indeed, it is perhaps unreasonable to expect Scope and Representation to be affected in the same way by ideology. They are, as we have repeatedly suggested, distinct phenomena. It simply appears to be the case empirically that left-leaning individuals tend to be more critical about Representation in the EU and right-leaning individuals more critical about the EU's Scope. It is possible that this reflects the different priorities accorded by the left and right to these two aspects of Citizenship, with the left paying more attention to issues of representation, and the right focusing more on issues of policy scope.

The final 'cueing' or 'heuristic' variable that yields significant effects is Identification with a Pro-EU Party. Again, however, the effects are not consistent. In the Representation equation, the party cue term is significant and positive (b=.05), but in the Scope equation it is significant and negative (b=-.04). In the Identity equation, the party cue term does not achieve statistical significance. Again, there is no obvious, compelling reason why these differential effects should be observed. They do indicate, however, that the cueing effects of party identification

on EU citizenship attitudes are by no means consistent across the different citizenship dimensions.

The third segment of Table 9.4 involves 'affective/identitarian' factors. Here, there is at least consistency in the way the endogenous EU Identity term yields positive and significant coefficients in the Representation and Scope equations (b=.32 and b=.38 respectively). However, the pattern of coefficients for the National Identity variable is again more wayward. In the Identity equation, the National Identity term is significant and positive (b=.10), lending support to the 'multiple identity' thesis that strong (and weak) national and European identities can happily co-exist within the same individuals. In the Scope equation, however, the National Identity has a significant negative effect (b=-.06), suggesting support for the rival hypothesis that European and national identities are in competition – and that more of one implies less of the other. This pattern again points up the distinctive character of the different dimensions of EU citizenship. In this case, while National Identity can readily co-exist with, and even enhance, EU Identity, it appears to invoke a less favourable disposition towards EU Policy Scope.

The fourth set of theoretical claims is tested in the Cognitive Mobilisation segment of Table 9.4. Here, again, the pattern is variegated. In the Identity equation, four of the Cognitive Mobilisation terms (for political influence, media exposure, EU visits and non-electoral participation) are significant and positive, as predicted. The fifth term, for social trust, is negative and significant. However, the overall balance confirms the claim that the more cognitively mobilised, because they are less parochial in their worldviews, are more likely to feel a sense of European Identity. Yet, when we turn to the Representation and Scope equations, this relative clarity dissolves. In the Representation equation, although the social trust term yields a significant positive sign (b=.04), the political sophistication coefficient is significant and negative (b=-.04). And in the Scope equation, the only Cognitive Mobilisation term – sophistication – is also negative (b=-.03). Taken together, these results suggest that, while Cognitive Mobilisation theory appears to work successfully for the sources of EU Identity, it works perversely or not at all in relation to Representation and Scope.

Finally, Table 9.4 reports coefficients for the demographic control variables and macro-level contextual variables. As with the substantive effects observed above, these effects vary from equation to equation. In all three equations, most of the demographic variables produce significant coefficients with plausible signs, though the effects of age are non-significant in the Identity equation and those of education non-significant in the Scope equation. The effects of the macro level controls, however, are more varied. Communist Past is non-significant in the Identity equation but has a positive effect on Representation and a negative effect on Scope. Quality of Governance has a positive effect on both Identity and Representation but a negative effect on Scope. Trade Openness has positive effects on Identity and Scope, and no effect on Representation. Even at the macro level, therefore, we find more evidence that the different dimensions of citizenship are affected in different ways by the same exogenous variables.

Where does this leave us? Is it possible to discern a general pattern in this diverse set of empirical findings? The answer to this latter question is both 'no' and 'yes'. It is 'no' in the sense that we cannot offer an over-arching theoretical account that explains why certain mechanisms appear to operate in some contexts and not in others, or why some variables appear to affect one citizenship dimension positively and another negatively. Yet the answer is also 'yes', in two senses: first, in that there are areas of *consistency* that tell important

theoretical stories; and second, in that there is still an important general lesson that can derived from the inconsistency and diversity that we have described. We deal briefly here with each of these in turn.

One important area of consistency is the account of European Identity that is furnished by the evidence reported in Table 9.4. The results reported show that European Identity grows as people have more confidence in the representativeness of EU institutions and as they develop a preference for EU Policy Competence. It grows as people rationally recognise the benefits of the EU (which evinces 'hard' rationality) and when people have limited confidence in their own national institutions ('soft *substitution* rationality'). A strong sense of European Identity can easily co-exist with strong feelings of National Identity (the 'identitarian' approach), and it is even stronger among the 'cognitively mobilised'. In short, all four theoretical accounts contribute to the story of EU Identity formation in plausible ways.

Now consider the account of EU Representation provided by Table 9.4. Again, the sense of being represented grows with both EU Identity (evincing identitarian theory) and the belief that the EU's policy competence should expand. It grows with the rational recognition that the EU brings benefits (instrumental rationality) and with the cues provided by national institutions (soft *transfer* rationality) and by political parties (heuristic rationality). It is higher among people with higher levels of social trust (consistent with cognitive mobilisation theory) though it is lower among the political sophisticated (which contradicts cognitive mobilisation theory). Again, all four theoretical approaches make a contribution, though perhaps less decisively than in relation to Identity.

And what of Scope? Even here, the story provided is not implausible. Preferences for EU Policy Scope are clearly reinforced by both EU Identity and Representation. Scope preferences are lower among those who perceive benefits from the EU, but even this can be interpreted as a (hard, instrumental rational) response to the desire to preserve the policy competence status quo that has generated those perceived benefits. Scope preferences are also lower among those who value their own national institutions (soft *substitution* rationality) and among right-wingers (soft cueing rationality). A strong sense of national identity (affective/identitarian perspective) dampens preferences for EU Policy Scope since in some circumstances national attachments can clearly be in competition with European ones. Media exposure and political sophistication both reduce preferences for EU Scope, rather than increasing it, as cognitive mobilisation theory would suggest. With the exception of cognitive mobilisation theory, therefore, the theoretical models we outlined earlier all play a role in explaining preferences for EU Policy Scope.

The general lesson that can be derived from the irregularities and contradictions in all of these relationships is that, in the midst of overarching patterns, there is almost always inconsistency and even confusion. In trying to make sense of public attitudes towards the EU, there is always a temptation to see all EU orientations and attitudes as being driven by the same set of factors; to assume that if one exogenous variable affects one EU attitude in a particular way, then it will also affect others in the same way. We have shown here that this is not the case. Just as the EU itself is complex and multifaceted, so are citizens' attitudes towards it. People's views about Europe are often uncertain, changing, inconsistent, variegated and complicated – just like they are. As we have repeatedly asserted, Identity, Representation and Scope are all dimensions of the underlying notion of Citizenship. But they are all different. We should not be surprised if people's views in each domain are driven by different factors or even if the same factors have different consequences in different domains. People are rarely consistent in

either their attitudes or behaviours. In their orientations towards European Citizenship, there is clear evidence that people do weigh different factors differently across domains. It is the task of future research to discover what drives these differences of emphasis.

EU citizenship, EU support and European election voting

Table 9.5 estimates the reciprocal model of the relationship between EU Citizenship and Support that was specified in Table 9.3. Estimation is by 2SLS, with robust standard errors to take account of the clustering of cases by country. Both models are reasonably well determined and the identifying instruments in both equations are all significant and correctly signed. As anticipated, the coefficients on the endogenous variables indicate that EU Citizenship and EU Support are reciprocally related. The dominant effect is of Citizenship on Support (b=.94), though there is also a positive feedback effect of Support on Citizenship (b=.51).

< Table 9.5>

Controlling for these reciprocal effects, what does Table 9.5 reveal about the explanatory relevance of the four theoretical accounts that we advanced earlier? Consider, first, the Citizenship equation. As with the separate models of Identity, Representation and Scope that were estimated in the previous section, the results are by no means clear cut – though they do tend to support the hard and soft rationality approaches. Citizenship is affected positively by perceptions of personal EU benefits (b=.24), indicating a clear role for 'hard' instrumental rationality. Citizenship is also cued positively by national institutional trust (b=.15) and (as predicted) negatively by left-right ideology (b=-.03), all of which suggests support for heuristic 'soft' rationality. At the same time, however, trust in national government has a negative effect (b=-.04), suggesting that national-level cues have mixed effects on EU Citizenship. The position with regard to identitarian factors is even weaker, with none of the three signature variables (National Identity, Local Attachment and Trust Other Europeans) achieving statistical significance. Cognitive mobilisation theory similarly derives no support from the Citizenship equation. Of the six candidate signature variables in the equation, five are non-significant, and the sixth (media exposure) is incorrectly signed. In short, the sense of EU Citizenship, insofar as it is not explained by Support for the EU itself, is largely the result of rational calculation on the part of European mass publics. They consider themselves EU citizens primarily because they see benefits accruing to themselves from the EU and because national institutional and ideological cues encourage them to think of themselves in terms of EU Citizenship.

Turning to the EU Support equation in Table 9.5, it is clear that by far the strongest effect is produced by the respondent's sense of EU Citizenship (b=.94). Note, however, that the *multiplicative interaction* between Citizenship and Quality of Governance is also positive and significant (b=.23), which indicates that the effect is even stronger in countries with high Quality of Governance. In relation to the four theories outlined above, the results are mixed. There is support for 'hard' rationality in the form of the significant positive coefficient for EU National Benefits (b=.32). 'Soft' rationality heuristics also feature significantly in the model. As expected, people who identify with pro-EU parties (b=.06) are more likely to support the EU. However, the signs on the Ideological Extremes (b=.01) and Globalisation is a Threat (b=-.12) terms are both in the opposite direction to that anticipated. These results suggest, respectively, that individuals on both the extreme right and extreme left are more likely than those in the centre to support the EU, and that those people who most fear globalisation are

the least likely to see the EU as a solution. These findings are clearly not consistent with particular soft rationality 'cueing' claims that were made earlier. However, given that these relatively modest 'reverse cueing' effects operate over and above the strong effects of Citizenship, their importance should not be exaggerated. When we consider the coefficients on the Identitarian and Cognitive Mobilisation variables in the EU Support equation, the position is even weaker. Both of the Identity terms (National Identity and Local Attachment) and both of the Cognitive Mobilisation terms (Social Trust and Political Sophistication) are non-significant. The Sophistication term is close to significance at conventional levels, but it is wrongly signed.

All of this goes to suggest that both EU Citizenship and EU Support, and the reciprocal relationship between them, is best explained by instrumental rational calculation and by heuristic cueing responses on the part of mass publics. In terms of rational calculation, Citizenship is most strongly influenced by perceptions of the *personal benefits* that accrue from the EU while Support is driven more by perceptions of *national benefits*. This difference perhaps reflects the fact that the notion of 'being a European citizen' involves *feelings* that by are by definition *personal* whereas statements of support (or otherwise) for the EU itself are much more concerned with public policy discourses and their national and international consequences. In any event, the difference exists empirically and it certainly raises an interesting issue for future research. In terms of cueing heuristics, the results in Table 9.5 indicate that Citizenship attitudes are cued primarily by *ideological position* and by perceptions of *national institutional performance*, while EU Support is mainly influenced by the cues provided by respondents' *identifications* with pro (or anti) EU parties. Explaining this difference is also a matter for further research. What perhaps requires less attention in future are the two theoretical perspectives – Identitarian and Cognitive Mobilisation – that feature so feebly in the results reported in Table 9.5. On the basis of these findings, it must be concluded that neither of these perspectives, although they undoubtedly play a role in explaining EU Identity, Representation and Scope, has much to offer in terms of explaining the *overarching* relationship between EU Citizenship and Support.

An aside: EU citizenship, support and voting

The analyses we have attempted to synthesise so far in this chapter have focused exclusively on the relationships among different attitudes, preferences and dispositions about the EU. As we noted in chapter 1, however, we have also been concerned to establish if EU Identity, Representation or Scope, or indeed support for the EU, affect European citizens' political *behaviour* in terms of whether or people vote in European elections. Our analysis in chapter 8 showed that in fact people's orientations towards Europe play no role whatsoever in their turnout decisions in such elections. On the contrary, our analysis confirmed the findings of earlier studies – that most people decide whether or not to vote in European elections almost exclusively on the basis of purely domestic political considerations.

But if Identity, Representation, Scope and Support do not affect European election turnout, is it perhaps the case that the act of voting itself could reinforce any or all these orientations towards the EU? In other words, could participation in the EU democratic process strengthen people's feelings towards the EU itself?

We can explore this question very straightforwardly by making use of the model specifications that we developed and tested in the previous section. Since we know from chapter 8 that voting in European elections is not affected by any of our Citizenship measures

or by EU Support, we do not need to worry about possible 'endogeneity' effects if we simply add a series of EU voting terms to the model specifications described in Tables 9.2 and 9.3. As in chapter 8, we use two measures of 'voting in European elections': one that simply distinguishes between people who voted in Europe and those who did not; and one that distinguishes between (a) people who voted in both national and European elections and (b) those who voted in national elections only – the latter group being 'voters' who abstain from voting in Europe.

The consequences of re-estimating the models reported in Tables 9.4 (for Identity, Representation and Scope) and 9.5 (for Citizenship and Support) are summarised in Table 9.6. The table reports only the coefficients on the two measures of European election voting. The results are very easily interpreted. None of the coefficients is even close to statistical significance; in fact, for all but one of the ten effects the significance level is greater than 0.30. Quite simply, participating in European elections has *no effect whatever* on EU Citizenship, on any of its sub-dimensions, or on EU Support. In short, at least as far as voting is concerned, participating in the European democratic process has no effect on people's feeling about or evaluations of the European project.

< Table 9.6>

The modifying/confounding role of political sophistication

One of the theoretical and empirical themes that emerged frequently in chapters 4-7 was the tendency for political sophistication to interact significantly with other predictor variables, thereby producing differential effect magnitudes for different levels of political sophistication. In the model specifications that we developed in sections 3 and 4 of this chapter, we deliberately avoided the inclusion of such interaction terms because here we engage in a *systematic* examination of political sophistication's potential confounding effects. Note that political sophistication is often presented as a component of the Cognitive Mobilisation model that we concluded earlier did not display much explanatory power in relation to either EU Citizenship or Support. In this section we treat sophistication a free-standing concept, divorced from its Cognitive Mobilisation theory connotations. In testing systematically for political sophistication interaction effects, we are simply seeking to establish if, in terms of EU Citizenship attitudes and Support, thoughtful well-informed people calculate differently from less thoughtful and ill-informed people.

Our approach first involves distinguishing between politically 'sophisticated' and 'unsophisticated' respondents. Given that sophistication is measured on a 0-10 scale, we define 'sophisticated' as being above the mid-point (5) of the scale. This definition is less arbitrary than it might appear. The results we report below are virtually identical if cut-offs of 4, 5, 6 or 7 are employed to differentiate between sophisticated and unsophisticated individuals. With sophistication thus defined as a dummy variable, we then generate a series of multiplicative interaction terms between sophistication and each of the micro-level predictor variables used in the models shown in Tables 9.4 and 9.5. We then add each interaction term to the relevant model. If an interaction term is significant, this indicates that, for sophisticated respondents, the effect of the predictor variable in question is either greater (in the case of a positively signed interaction term) or lesser (in the case of a negative sign) than the effect for non-sophisticated respondents.

An illustrative example of the approach is described in Table 9.7. The core model of EU Identity is the same as that reported in the Identity column in Table 9.4. The coefficients of interest, however, are those on the sophistication interaction terms. The coefficient on the Personal Benefits*Sophistication interaction, for example, is significant and negative (b=-.23). This does not mean, however, that the effect of Personal Benefits on Identity is *negative* for political sophisticates. Rather, this coefficient measures the *deviation* from the 'parent' Personal Benefits coefficient (which now measures the effect for the *un*sophisticated) of b=.62. This means that the net effect of Personal Benefits on Identity for sophisticates is b=.62-.23 = .39. This is still a positive effect, but it implies that sophisticated individuals give less weight to instrumental rationality considerations in their feelings of European Identity than do their less sophisticate counterparts.

< Table 9.7>

Rather than overburden the reader with all the details of these models, Table 9.8 summarises the significant sophistication interaction effects that are produced by adding a full set of sophistication interactions to the models estimated in Tables 9.4 and 9.5. Table 9.8 also summarises the magnitudes of the 'parent' effects for unsophisticated respondents and the consequent 'net effect' for sophisticates. The table suggests several conclusions. First, sophistication has only modest effects. It affects only two coefficients in the Identity model (*i.e.* two significant interactions), three in the Scope model and two in Representation. The EU Support and Citizenship equations yield no significant interactions at all. In the case of the Citizenship equation, the loss of detail resulting from aggregating the separate Identity, Representation and Scope measures clearly washes out the moderating effects of sophistication altogether. Second, for some variables, the parent term loses significance (see for, example, the parent coefficient for media exposure in the Representation equation). In these circumstances, it is reasonable to conclude that the observed effect operates only for the sophisticated, whereas for the unsophisticated the effect is zero. Third, in the Identity and Scope equations, the sophistication terms generally *attenuate* the effects of the parent variable. This can be seen by the fact that signs of the respective parent and interaction terms are almost always in the opposite direction in both these equations. For example, the parent National Institutional Trust term in the Scope equation is negative (b=-.23) but the interaction for sophisticates is positive (b=.05), leading to an attenuated net effect for sophisticates of b=-.18. There is one notable instance where this sort of sign reversal does not appear. In the Scope equation both the parent EU National Benefits coefficient and the interaction term are significant and negative, indicating that sophistication *exaggerates* the effects of the parent variable.

< Table 9.8>

The overall message of Table 9.8, however, is that political sophistication has very modest mediating effects on the Identity, Representation and Scope. Most of the net changes in coefficient magnitudes associated with the sophistication interaction terms are very small, and there appears to be no unifying logic that explains why the politically sophisticated and unsophisticated should differ in these various respects. The only major differences in coefficient magnitudes between the sophisticated and unsophisticated are for the EU Personal Benefits term in the Identity equation and the EU National Benefits term in the Scope equation. These two interaction effects, however, represent only two coefficients in three models that estimate a total of 28 interaction parameters. Purely on the basis of chance, we might expect to find one large interaction effect in a model of this size. In these

circumstances, probably the safest inference to draw from Table 9.8 is that the case for serious mediating effects on the part of the political sophistication in the determination of EU attitudes remains 'not proven'. Sophistication occasionally modifies the way that people think about European citizenship and EU support but it does not so in a robust or consistent way. Whether they are politically sophisticated or not, people tend to weigh the different factors that affect citizenship and support in more or less the same way.

Summary and conclusions

This chapter has covered a lot of ground. It could be concluded that, in trying to provide unifying and simplifying models of EU Citizenship and Support, we have merely added complexity to what was already a highly diverse and variegated canvass. We trust that this has not been the outcome of this chapter's modelling efforts. The analysis in this chapter is not intended in any sense to override either the detailed substantive findings – including the country-by-country analyses that we have presented – or the theoretical conclusions reached in previous chapters. Rather, it has constituted an attempt to provide both an overview of the general mechanisms that appear to operate in the different domains of European Citizenship and a general evaluation of the explanatory power of the rival theories that have been advanced to explain various aspects of people's orientations towards the EU.

The conclusions suggested by our analysis can be stated quite straightforwardly. First, as suggested in earlier chapters, there are causal links among the different dimensions of European Citizenship. European Identity, the sense that the EU Represents the individual's interests and people's preferences with regard to the Scope of EU Governance all interact with one another. In all of these reciprocal relationships, Representation has bigger effects on Identity and Scope than either of them has on Representation. This finding carries the implication that policymakers who wish to see the development of a broad sense of European citizenship would do well to focus on ways of convincing European mass publics that EU institutions can genuinely represent their interests.

A second and related conclusion is that, when the 'endogenous' links among Identity, Representation and Scope are explicitly incorporated into the relevant statistical models, the four general theoretical perspectives that we have used throughout this volume to explore EU citizenship and support – instrumental rationality, heuristic rationality, affective/identitarian theory and cognitive mobilisation – all display some explanatory power. It is often the case with 'rival theories' in political science models that the 'rivals' offer a better explanation in combination that they do separately. This was certainly the case both with our separate models of Identity, Representation and Scope, and when we combined these three separate dimensions in a single Citizenship scale. In all of our Citizenship models in Tables 9.4 and 9.5, 'signature' variables associated with each of the four theories exerted significant effects on the dependent variable in question. This said, the *largest* effects on citizenship, however we measured it, were consistently associated with the *instrumental rationality* and *heuristic rationality* signature variables. This tendency was particularly evident when we 'simplified' the citizenship measure by combining the Identity, Representation and Scope measures into a single index. This is not say that European mass publics are unaffected by identitarian or cognitive mobilisation factors, but rather that they respond more, and more consistently, to instrumental calculation about personal and national interests and to heuristic 'cues' provided by national institutions, ideologies and political parties.

The third conclusion concerns the relationship between EU Citizenship and Support. Here, again, we established that they are reciprocally connected – though the influence of Citizenship on Support is greater than the reverse effect. Crucially, as we showed in Table 9.5, when appropriate account is taken of the joint endogeneity of Citizenship and Support, support for the EU is driven primarily by considerations of National Benefits and by Party Cueing. In short, EU Support – like EU Citizenship – is driven primarily by instrumental and heuristic rationality.

Our fourth conclusion can be stated with similar brevity. In view of our findings in chapter 8, which showed that voting in European elections is unaffected by our measures of either Citizenship or Support, we considered the possibility that the act of participation might itself influence either or both of these EU 'orientations'. We established clearly that it does not. When EU voting terms are added to any of our Citizenship or Support models, they invariably fail to exert any significant statistical effect.

Finally, we explored the potentially confounding role played by political sophistication in the genesis of public attitudes towards the EU. We found, as in earlier chapters, that although there are some discernable effects in particular contexts – for example, that the less sophisticated are more moved by perceptions of personal benefits in developing a sense of European Identity than are their sophisticated counterparts – these effects are far from widespread. Indeed, the relative paucity of confounding sophistication effects lends weight to notion that sophisticated and unsophisticated people respond in very similar ways to the factors that drive European Citizenship and EU Support. This in turn supports the idea that a *single* model – albeit a relatively complex one of the sort presented in our 3SLS and 2SLS equations – is all that is needed in order to describe and explain the complexity that underpins the development of EU Citizenship and Support.

Table 9.1: Theories, Hypotheses and Signature Variables in this Chapter

'Hard' Instrumental Rationality Theory

- EU Identity, Representation, Scope and Support vary positively with perceptions of benefits accruing from the EU
- *Signature variables:* EU Personal Benefits; EU National Benefits; Positive Economic Perceptions

'Soft' Heuristic or Cueing Rationality Theory

- EU Identity, Representation, Scope and Support vary positively with *transfer* cueing
- *Signature variables:* National Institutional Confidence; National Parliament Trust; Government Trust; Left-Right Ideology; Identification with Pro-EU Political Party
- Identity, Representation, Scope and Support vary negatively with *substitution* cueing
- *Signature variables:* National Institutional Confidence; National Parliament Trust; Government Trust

Affective/Identitarian Theory

- *Complementary multiple identities:* EU Identity, Representation, Scope and Support vary positively with national and sub-national identities
- *Competing identities:* EU Identity, Representation, Scope and Support vary negatively with national and sub-national identities
- *Signature variables:* National Identity; Regional Attachment; Local Attachment; Trust in Other Europeans

Cognitive Mobilisation Theory

- EU Identity, Representation, Scope and Support vary positively with Cognitive Mobilisation
- *Signature variables:* Political Influence; Media Exposure; Political Sophistication; Social Trust; EU Visits; Non-Electoral Participation

Table 9.2: Model Specification for Three-Equation 3SLS Model

Identity Equation	Representation Equation	Scope Equation
Endogenous Citizenship Variables		
EU Representation	EU Identity	EU Identity
EU Scope	EU Scope	EU Representation
Exogenous Predictor Variables		
EU Personal Benefits	EU Personal Benefits	EU Personal Benefits
National Institutional Trust	EU National Benefits	EU National Benefits
Pro-EU Party Identifier	National Parliament Trust	National Institutional Trust
Left-Right Ideology	Government Trust	Pro-EU Party Identifier
National Identity	Pro-EU Party Identifier	Left-Right Ideology
Political Sophistication	Left-Right Ideology	National Identity
Media Exposure	Media Exposure	Media Exposure
Political Influence	Political Sophistication	Political Sophistication
Social Trust	Social Trust	
Visited EU Countries		
Non-Electoral Participation		
Demographic Control Variables		
Male	Male	Male
Age	Age	Age
Age Squared	Age Squared	Age Squared
Education	Education	Education
Catholic	Catholic	Catholic
Macro Contextual Controls		
Communist Past	Communist Past	Communist Past
Quality of Governance	Quality of Governance	Quality of Governance
Trade Openness	Trade Openness	Trade Openness
Identifying Instrumental Variables		
EU Identity – Achieved	Civic Duty to Vote in European Elections	Globalisation is a Threat
EU Identity – Ascriptive	Identification with Incumbent Governing Party	Social *versus* Competitive Europe

First stage exogenous variables for all three equations are: Exogenous Predictor Variables, Demographic Control Variables, Macro Contextual Variables, Identifying Instruments; plus Religiosity, Union membership, Other family member in Union, Household size, Born in country, Number of children, Urbanisation, Urbanisation squared, Orthodox, Protestant, Self-Employed, Married, Unemployed, Manual worker

Table 9.3: Model Specification for Two-Equation 2SLS Model

EU Citizenship Equation	**EU Support Equation**
Endogenous Variable	
EU Support	EU Citizenship
Exogenous Predictor Variables	
Positive Economic Perceptions	Positive Economic Perceptions
EU Personal Benefits	EU Personal Benefits
EU National Benefits	EU National Benefits
National Institutional Trust	Pro-EU Party Identifier
Government Trust	Left-Right Ideology
Pro-EU Party Identifier	Left-Right Ideological Extremes
Left-Right Ideology	Social *versus* Competitive Europe
National Identity	Globalisation is a Threat
Local Attachment	National Identity
Trust Other Europeans	Local Attachment
Political Influence	Political Sophistication
Media Exposure	Social Trust
Political Sophistication	
Social Trust	
Visited EU Countries	
Non-Electoral Participation	
Demographic Control Variables	
Male	Male
Age	Age
Age Squared	Age Squared
Education	Education
Catholic	Catholic
Macro Contextual Controls	
Communist Past	Communist Past
Quality of Governance	Quality of Governance
Trade Openness	Trade Openness
Macro-Micro Interaction	
	EU Citizenship * Quality of Governance
Identifying Instrumental Variables	
EU Identity – Achieved	Voting is in European Elections is Civic Duty
EU Identity – Ascriptive	EU Good Thing
National Identity – Achieved	EU Bad Thing
National Identity –Ascriptive	

First stage exogenous variables for both equations as in Table 9.2

Table 9.4: Estimated Model of the Interactions Between, and Sources of, EU Identity, Representation and Scope

	EU Identity		**EU Representation**		**EU Scope**	
	Coefficient	*Std Error*	*Coefficient*	*Std Error*	*Coefficient*	*Std Error*
Endogenous Predictor Variables						
EU Identity			.27***	.03	.40***	.03
EU Representation	.45***	.05			.83***	.05
EU Scope	.53***	.04	.49***	.03		
Instrumental Rationality Variables						
EU Personal Benefits	.50***	.04	.17***	.04	-.48***	.05
EU National Benefits			.29***	.04	-.27***	.04
Heuristic/Cueing Rationality Theory						
National Institutional Trust	-.07***	.02			-.19***	.02
National Parliament Trust			.05***	.00		
Government Trust			.07***	.00		
Pro-EU Party Identifier	-.01	.01	.05***	.01	-.04**	.01
Left-Right Ideology	.01	.01	.02***	.01	-.04***	.01
Affective/Identitarian Theory						
National Identity	.10***	.01			-.06***	.01
Cognitive Mobilisation Theory						
Political Influence	.01**	.00				
Media Exposure	.03***	.01	-.01	.01	-.01	.01
Political Sophistication	.10***	.01	-.04***	.01	-.03***	.01
Social Trust	-.04***	.01	.04***	.01		
Visited EU Countries	.04***	.01				
Non-Electoral Participation	.02***	.00				
Demographic Control Variables						
Male	-.13***	.03	-.17***	.03	.34***	.03
Age	.00	.00	-.03***	.01	.03***	.01
Age Squared	-.00	.00	.00***	.00	-.00***	.00
Education	.08***	.02	-.02	.02	-.03	.02
Catholic	.13***	.03	-.31***	.03	.28***	.03
Macro Contextual Control Variables						
Communist Past	.02	.06	.12***	.06	-.16**	.06
Quality of Governance	.35***	.03	.19***	.03	.51***	.03
Trade Openness	-.00***	.00	-.00	.00	.00**	.00
Identifying Instrumental Variables						
EU Identity – Achieved	.06***	.01				
EU Identity – Ascribed	.02***	.00				
Civic Duty to Vote in Euro			.01***	.00		

Elections						
Identification with Incumbent			.05*	.02		
Party						
Globalisation is a Threat					.04***	.01
Social vs Competitive Europe					.06***	.01
Constant	.68***	.15	1.11***	.12	-1.48***	.17
Root mean squared error	1.83		1.80		2.21	

N = 16133. Estimation by 3SLS, robust standard errors reported. *** p=.001; ** p=.01; * p=.05

Table 9.5: Estimated Model of the Interaction Between, and Sources of, EU Citizenship and EU Support

	EU Citizenship		EU Support	
	Coefficient	St err	Coefficient	St err
Endogenous Predictor Variables				
EU Support	.51***	.04		
EU Citizenship			.94***	.14
Instrumental Rationality Variables				
Positive Economic Perceptions	.03	.02	-.02	.02
EU Personal Benefits	.26***	.02	.32*	.13
EU National Benefits	.06	.06	-.03	.08
Heuristic/Cueing Rationality Theory				
National Institutional Trust	.15***	.02		
National Parliament Trust				
Government Trust	-.04***	.01		
Pro-EU Party Identifier	-.03	.02	.06**	.02
Left-Right Ideology	-.03***	.01	.03*	.01
Left-Right Ideological Extremes			.01***	.00
Social versus Competitive Europe			.12	.07
Globalisation is a Threat			-.12**	.03
Affective/Identitarian Theory				
National Identity	.02	.02	-.03	.03
Local Attachment	-.06	.04	.05	.06
Trust Other Europeans	.02	.01		
Cognitive Mobilisation Theory				
Political Influence	.02	.01		
Media Exposure	-.01*	.00		
Political Sophistication	.02	.01	-.03*	.01
Social Trust	-.00	.01	.01	.02
Visited EU Countries	-.00	.01		
Non Electoral Participation	.00	.01		
Demographic Control Variables				
Male	.06	.03	.00	.06
Age	-.00	.01	-.00	.01
Age Squared	.00	.00	.00	.00
Education	.02	.02	.01	.03
Catholic	.24	.13	-.19	.10
Macro Contextual Control Variables				
Communist Past	-.51*	.25	.47*	.22
Quality of Governance	-.37*	.15	-.82	.42
Trade Openness	.00	.00	-.00	.00
Identifying Instrumental Variables				
EU Identity – Achieved	.04**	.01		
EU Identity – Ascribed	.03*	.01		
National Identity – Achieved	-.04**	.01		
National Identity – Ascribed	-.03**	.01		

Civic Duty to Vote in Euro Elections			.03*	.01
EU Good Thing			.30**	.10
EU Bad Thing			-.42**	.12
Macro-Micro Interactions				
Citizenship*Quality of Governance			.25**	.08
Constant	4.18***	.27	-3.86***	.64
Rmse	1.41		2.45	

N = 16133. Estimation by 2SLS, robust standard errors reported. *** p=.001; ** p=.01; * p=.05

Table 9.6: The Consequences of Adding Voting in European Elections Terms to the Models in Table 9.4 and Table 9.5

	Voted European Elections		*Voted in National and European Election versus Voted only in National Election*	
	b	*St err*	*b*	*St err*
Dependent Variable				
EU Identity (3SLS model)	.04	.04	.01	.06
EU Representation (3SLS model)	.04	.04	-.01	.05
EU Scope of Governance (3SLS model)	-.08	.05	.01	.07
EU Citizenship (2SLS model)	.02	.05	.07	.08
EU Support (2SLS model)	.02	.08	-.04	.11
N	15128		12539	

Table entries are regression coefficients with robust standard errors. *** p=.001; ** p=.01; * p=.05

Table 9.7: Estimated Impact of Political Sophistication on Coefficients in the 3SLS Model of EU Identity

	Parent Coefficient		**Coefficient on Interaction between Independent Variable and Political Sophistication**	
	Coefficient	*St err*	*Coefficient*	*St err*
Endogenous Predictor Variables				
EU Support	.44***	.05		
EU Scope	.54***	.04		
Instrumental Rationality Variables				
EU Personal Benefits	.62***	.05	-.23***	.06
Heuristic/Cueing Rationality Theory				
National Institutional Trust	-.04*	.02	-.03	.02
Pro-EU Party Identifier	-.03	.02	.03	.02
Left-Right Ideology	.02*	.01	-.01	.01
Affective/Identitarian Theory				
National Identity	.08***	.01	-.02	.01
Cognitive Mobilisation Theory				
Political Influence	.02**	.01	-.01	.01
Media Exposure	.02**	.01	.01	.01
Political Sophistication	.11***	.01		
Social Trust	-.04***	.01	-.01	.01
Visited EU Countries	-.05***	.01	-.02*	.01
Non Electoral Participation	.02***	.01	-.01	.01
Demographic Control Variables				
Male	-.14***	.03		
Age	.00	.00		
Age Squared	-.00	.00		
Education	.08***	.02		
Catholic	.12***	.03		
Macro Contextual Control Variables				
Communist Past	.03	.06		
Quality of Governance	.29***	.04		
Trade Openness	-.00***	.00		
Identifying Instrumental Variables				
EU Identity – Achieved	.06***	.01		

EU Identity – Ascribed	.02***	.00
Politically Sophisticated	-.11	.19
Constant	.68***	.15
Rmse	1.83	

N = 16133. Estimation by 3SLS, robust standard errors reported. *** p=.001; ** p=.01; * p=.05

Table 9.8: Summary of Significant Political Sophistication Interaction terms in 3SLS Model of EU Identity, Representation and Scope

	Coefficient for Politically Unsophisticated	*Coefficient Change for Politically Sophisticated*	*Net Effect for Politically Sophisticated*
Identity Equation			
EU Personal Benefits	.62	-.23	.39
Visited EU Countries	.05	-.02	.03
Representation Equation			
EU National Benefits	.20	.19	.39
Media Exposure	.01 (non significant)	-.03	-.02
Scope Equation			
EU National Benefits	-.15	-.24	-.39
National Institutional Trust	-.23	.05	-.18
Media Exposure	-.03	.03	.00
EU Support Equation	No interactions significant		
Citizenship Equation	No interactions significant		

Figure 9.1: Reciprocal Effects Among EU Identity, Representation and Scope (Based on Table 9.4)