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How Europeans see Europe

Structure and Dynamics of European Legitimacy Beliefs

Angelika Scheuer

UNIVERSITEIT VAN AMSTERDAM

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Structure and Dynamics of
European Legitimacy Beliefs

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How Europeans see Europe

Structure and Dynamics of European Legitimacy Beliefs

Academisch Proefschrift

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Angelika Scheuer

geboren te Hamburg, Duitsland

Promotiecommissie:

Promotor: prof. dr. C. van der Eijk

Overige leden: Privatdozent dr. H. Schmitt
 prof. dr. M. Kaase
 prof. dr. K. Schönbach
 prof. dr. J. de Beus
 dr. J. Tillie

Faculteit: Faculteit der Maatschappij- en Gedragwetenschappen

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Angelika Scheuer
Mannheim, October 2005

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List of Abbreviations

DK	Don't know
EB	Eurobarometer
ECB	European Central Bank
EE	European election
EES	European Election Study
EI/EU	European integration and the European Union
EMU	European Monetary Union
EP	European Parliament
EU	European Union
LE	Local election
NA	No answer
SEM	Single European Market
DEN	Denmark
BRI	Great Britain
NIR	Northern Ireland
IRL	Ireland
EGE	East Germany
WGE	West Germany
NET	the Netherlands
FLA	Flanders
WAL	Wallonia
LUX	Luxemburg
FRA	France
ITA	Italy
SPA	Spain
POR	Portugal
GRE	Greece
UK	United Kingdom

Chapter 1

European attitudes in public opinion research

Citizens' attitudes towards European integration and the European Union are nowadays a well-established subject in public opinion research. A wide array of studies has been published on quite different aspects of people's attitudes toward the European Union. Many of them can be grouped under the label of case-interest, in the sense that scholars are keen on understanding the evolution of public opinion with respect to this important integration project. In the beginning, research often focussed on the question whether and under which conditions publics of countries that had fought each other in the Second World War would, over the course of time, be able to develop a common sense of we-feeling and support a common political system beyond the nation state (e.g. Deutsch et al. 1957; Inglehart 1967, 1970a, 1977). During the first decades, when European integration was primarily focussed on economic harmonisation, scholars came increasingly to consider economic conditions as source of public support for European integration rather than political values (e.g. Inglehart & Rabier 1978; Handley 1981).

The establishment of direct elections to the European Parliament triggered systematic comparativists to engage in European attitude research because they see the European Union and its member countries as a unique laboratory that permits the comparative testing of theories. "The European Union (...) represents a common stimulus to Europeans. (...) With a common stimulus, we can test for the commonality of causal processes across national borders and for nation-specific processes" (Dalton & Eichenberg 1994:5). These opportunities are relevant for theories of European public opinion, but also for theories about voting behaviour, about legitimacy beliefs, etcetera. In all these areas, the comparative study of the member states can produce more general insights than would be possible with isolated single-country studies (e.g. van der Eijk & Schmitt 1991; van der Eijk & Franklin 1996).

A real surge of studies on public support for European integration was brought about by the process of ratification of the Treaty of the European Union (Maastricht Treaty) and the role of the Danish and French referendums therein (e.g. Svensson 1994). As public opinion had acquired a real political impact on the integration process, scholars became increasingly concerned about

the political legitimacy¹ of the European Union (e.g. Eichenberg & Dalton 1993; Niedermayer & Sinnott 1995). In order to explain variations in the level of EU support, studies focused primarily on determinants of EU support at the country level as well as on the individual level (e.g. Gabel & Palmer 1995; Gabel 1998a, 1998b). The introduction of the common currency further raised researchers' interests in explaining people's support or rejection in different countries. At present, the ratification of the European Constitution ('deepening') and the accession of new member countries from Central and Eastern Europe ('widening') constitute new subject areas that raise even more powerfully the question of public legitimacy of European integration and the European Union (EI/EU).

However, despite the importance frequently attributed to European legitimacy and in spite of the efforts made to explain variation in European attitudes² by means of determinants, research has not yet come up with a consistent explanation of the origin and the development of European legitimacy, i.e. of its evolution. We still do not know how European legitimacy beliefs have come into being, we are uncertain about what kinds of legitimacy beliefs exist, we speculate how comparable they are across countries and – last but not least – we are largely ignorant of the factors that drive European legitimacy. From such weak basis, it is difficult to derive valid statements about the current state of EU legitimacy, let alone predictions about public legitimacy for future unification projects.

Progress in legitimacy research has been hampered mainly by two problems that are unresolved until present. The first problem concerns the conceptualisation and measurement of relevant European legitimacy beliefs. Scholars of European legitimacy diverge widely in terms of the concepts they deem relevant and how to measure them. But without common standards for central concepts in legitimacy research, individual studies cannot contribute to accumulative knowledge, but only produce disparate results. The great diversity in conceptualisation and measurement of European attitudes is illustrated in Section 1.1.

The second problem consists of the fact that "few theorists have shown interest in translating their conceptual models into testable hypotheses. The earlier theorists, again, proved a partial exception, but their operationalisations led to complex, quasi-indeterminate models that were difficult to test. (...) They be-

¹ The 'democratic deficit' as well as legitimacy in general can relate to a variety of different aspects: the (lack of) conformity of institutions to the democratic rule, fulfilment of conditions necessary for a democratic political process, or generalised public support. We are only interested in the legitimacy beliefs of the people on the political system.

² The term 'European attitudes' here always means citizens' attitudes towards European integration and the European Union. In reference works, another meaning of the term, namely attitudes of Europeans people regarding a certain issue, can be found.

came unwieldy instruments of description (or prescription) rather than devices for causal testing” (Hooghe 2001:3). This applies also for theories about the evolution of European legitimacy beliefs. Legitimacy processes are theorised in abstract terms that are difficult to translate into empirical models. The three major theoretical perspectives in this field – which we will summarise in Section 1.2 – all rely on untested propositions that call for empirical justification.

Any progress in European legitimacy research is dependent on overcoming the two major obstacles described above: the establishment of empirically-based concepts and valid measurement instruments for relevant European legitimacy beliefs and the development of an approach that translates theoretical propositions into concrete modelling devices. This monograph is dedicated to develop solutions for both problems by identifying concepts and measures that are suitable to be included in models that specify the evolution of EU legitimacy. We will establish the relevant dimensions in European attitudes and signify them in terms of legitimacy beliefs. On this basis, we will re-formulate existing theories on European legitimacy in empirical terms and specify models that test the adequacy of the rivaling theories. We describe the evolution of European legitimacy by tracing the legitimacy processes that shape people’s outlook on the EU in the different member countries.

1.1 Concepts and measures of European attitudes

Public opinion about the EU is usually investigated on the basis of survey data. The Eurobarometer (EB) studies, carried out by the European Commission since the mid-1970s in order to monitor European public opinion, are by far the most frequently used data.³ They provide time series for a wide range of items that have been asked in similar form in all member states. In addition to the Eurobarometer surveys, other studies provide further survey data comparable across the countries of the Union. The European Elections Studies (EES) have been conducted at the occasion of direct elections to the European Parliament by the European Election Study Group⁴ and include all member states. They have a more specific focus, however, that is directed to voting behaviour and the European electoral process in general. Yet other cross-national

³ Eurobarometer studies are carried out twice a year (spring and autumn) by the European Commission in all EU member countries. For detailed information about Eurobarometer studies see Soufflot de Magny & Holst (2002) and the following webpages: http://europa.eu.int/comm/public_opinion/index_en.htm and http://www.gesis.org/en/data_service/eurobarometer/index.htm (last visit in May 2005).

⁴ For details on the European Election Studies (EES) see www.europeanelectionstudies.net (last visit in May 2005).

surveys also include items on European attitudes, such as the Comparative Study of Electoral Systems (CSES), the World Values Survey (WVS), the European Values Study (EVS), the International Social Survey Program (ISSP), and the European Social Survey (ESS). Finally, a great variety exists of country-specific opinion polls and election studies. All of this provides researchers with a rich database to study a broad range of questions regarding citizens' attitudes towards European integration and the European Union.

It is imperative for any research on European attitudes to have a clear conceptual and operational basis in order to make a meaningful contribution to our body of knowledge. Theoretical concepts need to be identified and their operationalisation in terms of measurement specified. Survey items and theoretical concepts must be clearly and explicitly 'mapped' onto each other in ways that do justice to theoretical and conceptual implications as well as to observable patterns in the data. Ignoring this requirement risks ad-hoc measurement and conceptualisation, only justified by the individual researcher's subjective assessments of face validity. As these subjective assessments diverge regularly, such a research basis impedes the development of cumulative knowledge.

Unfortunately, inadequate mapping of concepts and indicators is quite common in research on attitudes towards European integration and the EU. This is not a matter of mere terminology, i.e. the choice of words or labels for concepts. From a perspective of definitional nominalism, it is of little relevance which concrete terms are used to name the concepts under investigation, or even that this terminology varies from one study to the next. The crucial problem arises when observational implications of linking indicators and concepts are not empirically tested.

This problem can easily be illustrated by the different ways in which scholars make use of four of the most frequently used Eurobarometer items. These are customarily referred to as Unification⁵, Membership⁶, Regret⁷ and Benefit⁸. The fact that these four survey questions have been included in virtually every wave of the Eurobarometer, thus generating time series of up to 30 years, explains part of their appeal to analysts. Moreover, they seem to relate to central concerns about support for integration. Most researchers rely on their own close reading and semi-linguistic analysis of question wordings to arrive at

5 "In general, are you for or against efforts being made to unify Western Europe? Are you very much for, for to some extent, against to some extent or very much against?"

6 "Generally speaking, do you think that {our country's} membership of the European Union is a good thing, a bad thing, neither good nor bad?"

7 "If you were told tomorrow that the European Union had been scrapped, would you be very sorry about it, indifferent or very relieved?" This indicator is also sometimes called 'Dissolution'.

8 "Taking everything into consideration, would you say that {our country} has on balance benefited or not from being a member of the European Union?"

their interpretations of what is measured by these items. This leads to remarkable differences in the assignment of indicators to concepts.

Many researchers see the Unification item, for example, as a measure of 'diffuse' or 'affective' support,⁹ and Membership as a measure for 'specific' or 'instrumental' evaluations.¹⁰ But others are of the view that Membership is also an indicator of diffuse/affective orientations.¹¹ Bosch & Newton (1995) assume a continuum running from diffuse to specific on which Unification, Membership and Benefit are located in this order, which amounts to the assumption that each of these items indicates both concepts, but in different 'mixes'. Still others reject the notion that these survey questions measure different concepts. Hewstone (1986) purports to show that the distinction between affective and evaluative attitudes has no empirical basis. Similarly, Gabel & Palmer state that "Eurobarometer questions are too vague and broadly worded to be precise measures of these distinct components" (Gabel & Palmer 1995:9). Van der Eijk & Oppenhuis (1996) claim that all four items measure the same latent trait because they form a unidimensional scale.

The fact that some researchers decide to combine different items into a single measure (assuming that they are all indicators of the same concept) while others decide against this (thus assuming that they measure different concepts) illustrates the nature of the problem that this study addresses. Whether conceptual distinctions, or the lack thereof, are empirically warranted is rarely investigated.¹² But when different researchers make such decisions on the basis of contradictory assumptions, at least some of them must be wrong and their substantive findings will lack validity. When items are combined that should be distinguished, the estimated relationships between the combined measure and other variables are contaminated and misleading. In the opposite case, when items are distinguished that actually pertain to the same concept, one gets conceptual and theoretical 'clutter' and risks instability and capitalising on chance. When these two situations exist next to one another, the results and findings from the various analyses will often appear to be conflicting or incompatible. Some of these results are bound to be invalid, but without explicit assessments of the merits of the way in which indicators were linked to theoretical concepts it is impossible to say which findings are valid and which are not.

Theory-driven approaches do not produce more clarity either. They are constrained by the lack of specificity of legitimacy theories. Studies on Euro-

⁹ E.g. Handley (1981); Hewstone (1991); Niedermayer (1995).

¹⁰ E.g. Inglehart & Rabier (1978); Inglehart, Rabier & Reif (1987).

¹¹ E.g. Handley (1981); Hewstone (1986); Niedermayer (1991, 1995); Niedermayer & Westle (1995).

¹² Some attempts have been made in Wildgen & Feld (1976), Handley (1977), Hewstone (1986), Treiber & Schmitt (1990), Gable (1998a), and also in van der Eijk & Oppenhuis (1996).

pean legitimacy usually start out from Easton (1965, 1975) who proposed a typology of attitudes that distinguishes legitimacy beliefs with respect of mode (diffuse vs. specific) and object (political community, regime, authorities). But this is one of several typologies that are all difficult to translate into empirical terms. Niedermayer & Westle (1995) give a synopsis of a variety of typologies proposed for political support for the European Union.¹³ None of these typologies has been translated into an empirically tested operationalisation and measurement of European legitimacy beliefs. Little empirical research is available that tests which distinctions people actually make, whether these typologies apply, and how the legitimacy beliefs should actually be measured.

The problems of conceptualisation and measurement are compounded by the fact that the study of European attitudes is a genuinely comparative enterprise. Analysts do usually not study a single country, but many or all countries of the EU. Comparing results across countries, however, requires comparable measures. Usually, comparability is been taken for granted when the same (single or combined) measures are used in all countries under investigation.¹⁴ But if measurement decisions are ad hoc, three situations can occur. First, the measurement may be invalid in all countries. In that case all findings are suspect – but we will be blissfully ignorant of this until we systematically address issues of conceptualisation and measurement. Second, the measurement may be valid for some countries, but not for others. In this case, comparisons of findings between countries are misleading, but again, analysts will often not be aware of this. Third, measurements are valid in all countries so that substantive results and comparisons are also valid. Most researchers seem to take this third possibility for granted. Without empirical assessments, however, we cannot decide which of these three situations applies to a given piece of research. We can assume, however, that the increasing number of member countries in the EU re-

¹³ Regarding the attitude mode, Fishbein & Ajzen (1975) define attitudes as one-dimensional, ranging from beliefs over attitudes and behavioural intentions to behaviour. Almond & Verba (1963:15) conceive attitudes as multidimensional (cognitive, affective, and evaluative) whereby they subscribe to the socio-psychological theory of action by Parsons & Shils (1951). Easton (1965, 1975) distinguishes diffuse and specific support, but this distinction is sometimes interpreted bi-polar (e.g. Bosch & Newton 1995; Norris 1999). Lindberg & Scheingold (1970) separates utilitarian from affective support, which has strongly influenced the research on citizens' attitudes towards the European Union. Niedermayer & Westle (1995:50) themselves propose to separate three modes of orientation: psychological involvement, evaluations (specific and diffuse) and behavioural intentions.

Regarding the attitude object, various scholars have proposed refinements of Easton's seminal distinction of three objects: political community, regime, and authorities (e.g. Westle 1989; Norris 1999).

¹⁴ Comparability concerns are usually discussed with respect of problems associated with translation of question wording (e.g. Soufflot de Magny & Holst 2002).

duces the likelihood that ad-hoc decisions will lead to valid measurement in all countries alike.

The first part of the present study is designed to overcome the pitfalls of ad-hoc measurement by constructing measurement models. They specify which survey questions point to which attitudes and by which indicators specific concepts can be captured empirically. It establishes empirically relevant conceptual distinctions in citizens' attitudes towards European integration and the European Union (EI/EU) and supplies measurement instruments to capture them. Our approach is comparative, i.e. we search for distinctions that can be found similarly in all countries and we aim to construct indicators that measure the same attitudes across countries.

1.2 Theories of European legitimacy

A major motivation for studying European legitimacy is the question whether or not – or to which degree – European citizens support the process of European integration and legitimise a European political system by their approval and loyalty. The very understanding that the European Union is a democratic political system in its own right that requires a basis of legitimacy in order to persist was the outcome of a long debate among scientists. Analysing European legitimacy firstly calls for conceiving the EU as a political system with its own requirements for legitimacy (Belot 2000). Similarly long debates were fought about the question whether the European Union is a political system *sui generis*, i.e. of a special kind, or similar (in relevant ways) to the political systems of the nation states. Under the condition that the EU is conceived as a political system similar to nation states, legitimacy theories can be transferred from the national to the European level. To our knowledge, three major perspectives exist about the basis on which loyalty to and legitimacy of the European Union emerges and about the factors that shape or alter it.

The integrationist perspective

The first perspective goes back to early theorists of regional integration who state that European integration is an elite-driven project and that publics are taught by national elites to perceive it favourably.¹⁵ According to the trans-actionalist approach inherent in this *integrationist view*, citizens in nations to be integrated develop support in terms of a sense of shared community ('we-

¹⁵ The spill-over from elites to publics is usually conceptualised on the basis of Deutsch's (1968) cascade model of communication and action.

feeling'), mutual sympathy and loyalty due to increasing interaction and communication among the member countries (Deutsch 1957). In the same line, Lindberg & Scheingold (1970) coined the term of 'permissive consensus' that describes a state of European legitimacy in which citizens are passively approving European integration. The primacy of a diffuse or affective kind of support is frequently referred to by studies that "see signs of growing European identity and trust, and of beliefs in the goals and ideals of European integration, especially among the younger generation" (Bosch & Newton 1995:74).

Inglehart (1970a, 1970b, 1977) formulated two hypotheses on how the socialisation background determines the chances of forming European legitimacy beliefs on the individual level. According to the *cognitive mobilisation hypothesis*, the capacity to form beliefs on European goals and ideals depends on cognitive skills which increase by education. This is complemented by the *value change hypothesis* according to which younger generations develop new value priorities which are easier to bring into line with support for European integration.

A repeated finding was that nationality remained the strongest factor for the level of support (Shepard 1975; Mayhew 1980; Treiber & Schmitt 1990; Delfem & Pampel 1996). Therefore, many studies engaged in the explanation of differences in country levels of EU support. Political, economic, historical and cultural factors were found to shape European legitimacy on the country level. Two explanatory factors often referred to are duration of membership – i.e. the time the public has been familiarised with the new political system (Inglehart & Rabier 1978) – and the degree of elite dispute on the European issue in a public – i.e. the extent and intensity of positive and negative communications transmitted from the elite to the public (Treiber & Schmitt 1990). Given the fact that elites in most publics are positive about EI/EU, approaches of this perspective are usually optimistic to see European legitimacy grow over the time. Yet, they harbour doubts whether the extent to which legitimacy that can develop over the short period of time covered by the history of European integration is sufficient to provide a dependable foundation for advances in political unification towards a full-fledged European political system.

The utilitarian or instrumental view

The second perspective is the *utilitarian or instrumental view* of the neofunctionalists who stress the importance of the performance of the new political system for the development of loyalty and support. Given positive evaluations¹⁶ of performance, citizens would transfer loyalty ('spill-over') from the national to the European level by way of generalisation and a redefinition of national in-

¹⁶ 'Evaluation' or 'evaluative' is understood throughout the book as a general term that can imply utilitarian or instrumentalist calculus as well as satisfaction with normative demands.

terests as European interests (Haas 1958; Schmitter 1970). Evaluation of policy outcomes and system performance is the key that determines the general orientation towards the system. This view is echoed in a variety of utilitarian approaches in which the benefits obtained from European integration are regarded as shaping people's view on European integration (e.g. Dalton & Eichenberg 1991, 1998; Eichenberg & Dalton 1993; Gabel & Palmer 1995). Proponents of this approach highlight the importance of benefits and evaluations but are often sceptical about the strength and endurance of EU legitimacy because it is "difficult to promote policies that reinforce support", while "adverse economic circumstances tend to undermine its popularity" (Bosch & Newton 1995:74). Determinants of European legitimacy on the individual level are searched for in factors that condition individual chances to benefit from European integration, such as good education, specific occupations, residence near the border to another member country, etc. On the country level, factors such as national economic power, size of countries or strength of national identities are associated with specific benefits from European integration and assumed to foster EU support.

The Eastonian view

The third hypothesis is the *Eastonian view* which formulates legitimacy as an interplay between specific and diffuse support in order to explain why people stay loyal to a political system despite (temporarily) lacking positive outcomes (Easton 1965, 1975). The gist of Easton's argument is that diffuse support constitutes a buffer for the political systems in times when specific support is low. In times when specific support is high, conversely, diffuse support increases. This approach includes the two previous ones in the way that diffuse support gives a positive outlook on the system performance and that long-term specific support fosters loyalty to the political system. The level of both kinds of support as well as the dynamics between them determine the current state of legitimacy of the political system. Despite its theoretical plausibility – evidenced by its appeal to many scholars – this theory is difficult to apply empirically. This is due to two major problems.

The first problem lies in the adequate conceptualisation and measurement of European legitimacy beliefs. As we have outlined already in Section 1.1, the major distinctions citizens make in their attitudes towards EI/EU have not been assessed empirically so that the classification and measurement of different legitimacy beliefs – although theory-driven – relies on ad-hoc decisions (e.g. Westle & Niedermayer 1991; Niedermayer & Sinnott 1995). Only limited attempts have been made to find empirically based measures for testing the

theory (e.g. Gabel 1998a).¹⁷ The weak empirical basis hampers the development of complex models that may capture the different dynamics assumed to occur in legitimacy beliefs.

The second problem lies precisely the modelling of effects running between different kinds of legitimacy beliefs. As mentioned above, the theories about political support proclaim that changes in one kind of support generate changes in other kinds and *vice versa*. Yet, such dynamic interrelationships have – to the best of our knowledge – never been explored empirically, let alone that theoretical propositions have been tested properly. The non-existence of such efforts is quite understandable, as the study of dynamic interrelationships includes the dimension of time. Long-term panel data would be ideal for such investigations, but they are non-existent and not easily organized either.¹⁸

Previous research has therefore mainly reverted to the comparative testing of external factors in order to discern which kind of legitimacy dynamics prevail in certain countries or at a certain point in time in order to determine whether values, communications or (the perception of) benefits have the greatest impact on EU support (e.g. Gabel 1998b). These studies fall short, however, in assessing the dominant dynamics in legitimacy beliefs for two reasons. One is that often only one support variable is chosen so that no internal dynamics can be modelled. But even when different support variables are selected, the lacking time dimension in the data prevents to model the interrelations between them. As a consequence, we have no solid empirical evidence about how European legitimacy emerges, what the current state of European legitimacy is and to which factors it reacts – in short: we are ignorant about the evolution of European legitimacy.

The second part of the present study is dedicated to find solutions for these problems and thereby come to new insights about the evolution of European legitimacy. The solution of the first problem consists in the identification of relevant distinctions in citizens' attitudes towards European integration and the EU. Knowing what kinds of attitudes people form towards the EU will help us to specify concepts and measurement of different kinds of legitimacy beliefs. The solution for the second problem consists in formulating an approach that allows us to draw conclusions about dynamics from single-point data. By means of this approach, we can specify models that show what the current dynamics of European legitimacy beliefs are and by which factors they are driven. At the end of our analyses, we will be able to decide which legiti-

¹⁷ For Germany see Westle (1989); Fuchs (1989); resumed in Kaase (1995).

¹⁸ The obvious alternative, testing propositions about change by experimental approaches, has other drawbacks, which consist mainly of their inability to study long-term dynamics, their often problematic external validity and the weak basis they provide for making generalisations to entire populations.

macy theory describes the empirical observations most accurately. This fulfils a necessary condition to understand the sources for future stability and change of European legitimacy.

1.3 Plan of the book

The key concept on which this study is founded is that of a *belief system*. The concept has been introduced to political attitude research by Converse (1964), but it also links to more recent insights from psychological research (Eagly & Chaiken 1998). We apply the idea of a belief system to citizens' attitudes towards EU/EU. Despite much scepticism about people's ability to form consistent and stable attitudes on the EU that can be measured meaningfully by surveys (e.g. Janssen 1991; Anderson 1995), we assume that citizens dispose of a system of structured attitudes that are clearly related to EU/EU.¹⁹ The European belief system can contain different kinds of attitudes, and it should be possible to decide whether a specific attitude is part of the European belief system or not.

Belief systems (like all systems) are composed of *elements*. In order to identify these elements in the empirical data, the structure of the belief system needs to be analysed by means of an appropriate modelling approach. The identification of the elements that belong to the European belief system is our first task. It is designed to facilitate the conceptual mapping of European attitudes in terms of legitimacy theories and the development of valid measurement instruments for including these concepts into empirical models. We develop a method to establish the structure underlying European attitudes as measured in public opinion surveys. In this way, we can determine the relevant attitude dimensions and present a map of the internal structure of the European belief system, from which valid measures can be derived for legitimacy research.

All elements of a belief system are connected by *links*, which allows the specification of the system in terms of a network. Our starting point for the modelling of dynamics is that these links contain information about past dynamics in the system. We will outline an approach to access the information of past dynamics that is immersed in present structures and we will specify models that indicate what the dominant dynamics between European legitimacy

¹⁹ Throughout this study, we try to avoid assumptions that cannot be empirically assessed via observable implications that flow from them. Therefore, most of our assumptions are starting points for our research, and are only kept in place as long as empirical evidence does not refute them or their observable implications.

beliefs have been in the past. By means of these models, we can determine the dominant driving forces in the European belief system and also specify how susceptible or resistant to change European legitimacy beliefs are.

Our research question – which of the legitimacy theories referred to above applies best to empirical information – is addressed comparatively. We consider surveys from the member states of the EU as representing separate publics that may or may not provide empirical support for any of these theories. Our feeling is that no single view contains the absolute truth while other views are empirically irrelevant. It is conceivable that several views complement each other in the description. Therefore, we will consider the member states as a range of cases in which to assess the merits of different theories. But such testing of theories across countries requires comparative models, and the construction of these is a formidable methodological challenge. We have to develop strategic procedures for the construction of comparative models of the European belief system that can be applied in all countries. Special modelling techniques are required to arrive at comparative models for the large number of member countries, and these techniques do not guarantee a positive outcome. It will be an empirical finding to what extent the structure of the European belief systems is similar across countries. To the extent that we do succeed, however, to construct comparable models and measures, we can compare cases under *ceteris paribus* conditions, which yields infinitely more information than the juxtaposition of single, unique cases.

Chapter 2 elaborates the ideas inherent in the belief-system approach and reviews theoretical assumptions and methodological strategies for modelling the European belief system. Section 2.1 outlines how the structure underlying European attitudes can be conceptualised and approached empirically. Section 2.2 explicates under which conditions traces from past dynamics can be discovered in present attitude structures. Section 2.3 describes how the comparative challenge in this study is mastered. Section 2.4 introduces the data base used for the analyses in this monograph.

Chapter 3 is presents the empirical analysis of the structure of the European belief system. We start by elaborating the methodological strategy that combines various analytical steps to identify the major elements at increasing levels of abstraction. Comparative modelling assesses the degree of similarity of attitude structures across countries. The outcome culminates in a comparative complex higher-order measurement model that represents the structure of the European belief system and that is applicable in all member countries under scrutiny. This raises various implications for concepts and measurement in European attitude research that are discussed by way of conclusion.

Chapter 4 analyses patterns of relations that reflect the prevailing internal dynamics of the European belief system. It starts with an elaboration of the

modelling strategy, than specifies external factors that influence the belief system and the internal dynamics that are generated by them. In this way, country-specific patterns of internal dynamics can be recognised that are informative about the evolution of European legitimacy beliefs. This, in turn, tells us which of the various theories about legitimacy is most appropriate in the different publics.

Chapter 5 summarises the findings we made in the analyses with regard to our research question and discusses their implications. The goal of this study is to provide insights in the evolution of European legitimacy and to supply methodological approaches that can advance legitimacy research in the future.

The Appendix contains the documentation of the data base used and the models constructed throughout the book. While the text presents only the most important features of the analyses, the reader is referred throughout the text to more extensive documentation in the tables and figures of the Appendix.

Chapter 2

Design of the study

We argued in Chapter 1 that research on EU legitimacy and its dynamics is hampered by the fact that the structure of the European belief system is unknown and that the assignment of indicators to concepts usually relies on untested textual interpretation of the question wording. Since no agreement exists on what is actually measured by familiar survey questions, results of different analyses are more likely to lead to disputed findings than to cumulative knowledge. Without valid measurement, the modelling of legitimacy processes has no sufficient empirical basis on which the appropriateness of different legitimacy theories can be tested. The present study aims at overcoming these flaws by constructing valid comparative measurement instruments for relevant legitimacy beliefs and by developing models that allow to test which of the rivalling theories applies (or apply). The analyses devoted to charting the structure underlying European attitudes are reported in Chapter 3. The subsequent modelling of legitimacy dynamics and the test of rivalling legitimacy theories is presented in Chapter 4.

The present chapter introduces basic theoretical concepts and methodological strategies that are required for the execution of our research project. Section 2.1 describes the belief system approach and sketches the analytical strategy by which the structure of the European belief system will be assessed. Section 2.2 outlines the conceptual framework by means of which dynamics can be modelled using data from a single point in time. Section 2.3 explains the comparative strategy that is followed in the different stages of the study and that allows comparing legitimacy dynamics across countries. Section 2.4 presents the data base of this study, a Eurobarometer trend study that forms part of the European Election Study of 1994.

2.1 Finding structure in European attitudes

The identification of relevant dimensions of European attitudes and the construction of valid comparative measurement instruments for them presuppose the assessment of the structure of the European belief system. This section describes general assumptions and methodological decisions we make when designing the strategic analytical approach of the study of attitude structures. (1) We argue that the research question requires an approach that is partly inductive in character. (2) We assume that European attitudes exist and that they are structured as belief systems, so that insights from other attitude research can be applied to European attitudes. (3) We describe how an analysis of latent attitude structures can be designed that facilitates the identification of the major elements of the European belief system.

2.1.1 Inductive approach

The study of the structure underlying European attitudes in this monograph is partly inductive, i.e. it is not based on pre-existing conceptual distinctions and ideas about empirical interrelations between concepts.¹ Many scholars of European attitudes have proposed their own conceptualisations and typologies of European attitudes and their measurement (see Chapter 1 Section 1), but the implications thereof have rarely been subjected to in-depth empirical scrutiny. This study does not start from any particular conceptualisation. It rather takes the opposite way: it starts out from the responses to a large set of survey questions on European integration and the European Union and analyses the underlying attitude structure. The resulting structure is then interpreted substantively in terms of its relevance to existing conceptualisations. Results of this inductive study can be used in further research to formulate hypotheses on the structure of European attitudes and test them on new data sets.

The inductive approach makes a number of ex-ante assumptions on the research object – European attitudes – without which it would be impossible to design a strategy and method of analysis. The starting point is that we distinguish between people's responses to survey questions – their *beliefs* – and their *attitudes*. Beliefs are manifest and directly observed, whereas attitudes are latent and not directly observed. Observed variables are conceptualised as functions of latent variables, i.e. concrete, observed beliefs are embedded in and shaped

¹ Obviously, the research is not just inductive, as it has at its base existing survey questions that at some time were (deductively) formulated by researchers with specific conceptual ideas in mind. Nevertheless, here we do not want to 'buy into' their conceptualisations and therefore we subsequently approach these items in a more inductive manner.

by underlying, latent attitudes. Dimensional analysis starts out from this distinction between manifest and latent variables: it uses the observed variables to identify latent ones. Investigating attitude structure thus means identifying latent attitudes that shape the observed beliefs.

Our approach makes use of probabilistic item test theory (Mellenbergh 1989, 1994). Manifest variables – indicators – are shaped by latent ones – concepts – and can therefore be used to measure the latter. The stronger the impact of the latent concept on manifest indicator, the more validly the indicator can be used to measure the latent concept. The causal link between manifest indicators and latent concepts is probabilistic. Contrary to classic test theory that assumes identity between indicator and concept, probabilistic test theory states a less deterministic relationship between observed indicators and latent variables. This has two implications.

Firstly, a latent concept can affect more than one observed indicator. Consequently, several indicators can be used to measure the latent concept. Identifying concepts proceeds by distinguishing which indicators can be regarded to derive from the same latent variable and which not. Indicators affected by the same latent variable share a common variance that is determined by the latent variable. The common variance can be used to identify the latent variable and to measure it. Mapping the latent structure underlying manifest indicators thus means clustering observed indicators according to their common variance. When a large array of indicators is clustered in this way, the latent variables (or traits) can become visible in the cluster structure and reveal the topology of the latent structure.

Secondly, an indicator is not shaped by one latent concept exclusively. Additional sources of variance also affect observed indicators, namely other latent concepts and measurement error. Single-item ad-hoc measurement is therefore risky. The variance of the single indicator may reflect only to a certain extent the impact of the latent variable. When the size of this share is unknown, it is impossible to determine how accurately a single indicator measures the latent trait. The validity of the indicator, i.e. the performance in measuring the latent trait, is proportional to the share of the variance determined by the latent trait. With single-indicator measurement, the validity of the measurement cannot be assessed. Multiple-item measures based on indicators whose common variance is determined by the latent concept overcomes such risks. Validity becomes measurable and is increased when measurement is based on the common variance of several items anchored in the latent variable. Reliability is increased in multiple-item measurement because measurement error partly cancels out when several indicators are combined into a composite measure.

The dimensional analysis in Chapter 3 starts out from observed indicators in order to detect the underlying latent structure of European attitudes. By

clustering indicators according to their common variance, we identify latent concepts. Separate clusters of indicators point to distinct latent concepts. The inspection of which indicators do or do not relate to a latent concept helps to substantively interpret the latent concept. Indicators that reflect the same concept can be used for the construction of measurement instruments. The performance of a composite measure is one of the results of the analysis. After the analysis in Chapter 3 is completed, we can describe the identified latent structure underlying European attitudes, and simultaneously construct valid measures.

2.1.2 *Elements of a belief system*

The basic assumption of this study is that beliefs are structured in one way or another, i.e. that they are not merely random noise. Given the fact that the European Union is a very recent entity compared to the nation states that are its component parts, it is reasonable to assume that attitudes towards the EU will be less well developed and structured than national political attitudes. The small impact of European attitudes on electoral behaviour has sometimes been explained with this notion. Debates on European legitimacy have pointed to various factors that allegedly hamper the development of distinct attitudes of support for European integration in general and legitimacy for the EU in particular: the remoteness of the European level of government from citizens' every-day life, the lack of transparency of its political process, and the democratic deficit of the European political system. Unlike the nation states, the EU lacks a single political arena, a self-conscious European public and a European party system in which European questions are debated (e.g. Neidhart et al. 2000; Wessels & Schmitt 2000; Schmitt 2002). In addition, the EU as attitude object is not fixed but constantly evolving by the accession of new member countries and the coming into effect of new treaties. In this way, the EU towards which the attitudes are formed is a "floating referent" (Inglehart 1970c). For all these reasons, it is commonly assumed that citizens develop less clear-cut attitudes towards the EU than towards their nation state.

On the other side, the European Union has strongly gained in visibility and perceptibility for the European citizens, particularly since 1989. In the year 1994 when the data were collected, the EU enjoyed greatly increased visibility. Since the Maastricht Treaty, which attracted much attention in all member countries, the saliency of the European frame for national politics has become continuously more evident, as exemplified e.g. by budgetary discipline required to fulfil the Maastricht criteria for European Monetary Union. In many respects, the EU is an increasingly important actor in policies and it impinges on people's welfare by way of legislation and regulation. The increasing importance

and visibility of European governance can be expected to make people aware of the EU and to foster the development of beliefs and attitudes towards it.

We do not only assume the mere existence of European beliefs, but also that they are differentiated and structured. To each of the various facets of the EU that one can distinguish, citizens may respond in a different fashion. European citizens may hold different attitudes on abstract matters (such as e.g. political unification or the political or economic benefits flowing from EU membership), or on very specific policies (such as e.g. the regulation of the European soccer market). We expect citizens to have differentiated attitudes on the EU to the degree that they are aware of these different facets of the EU, while at the same time maintaining some kind of linking between these differentiated attitudes that, after all, are also interconnected in the real world.

If European attitudes are differentiated yet interlinked in similar ways as is the case with attitudes towards other multi-faceted objects, general insights from attitude research can be applied. From attitude research in psychology and political science, we can expect European attitudes to form a belief system, “a configuration of ideas and attitudes in which the elements are bound together by some form of constraint or functional interdependence” (Converse 1964:209). The strength and density of the linkages between the elements define the demarcation between the belief system and its environment, which consists of attitudes and belief systems towards other objects and of real-world experiences. Elements of a belief system are more strongly linked to each other than to elements of other belief systems, although links between different belief systems can be expected to exist. The variety of attitudes that individuals hold is thus structured by patterns of stronger and weaker relationships. From this general perspective, belief systems are clusters of attitudes that can be clearly distinguished from their environment and that show an internal structure.

The internal structure can be characterised by attitude objects and by levels of abstraction. Attitudes are defined by the attitude objects they are directed to. “Attitude is a psychological tendency that is expressed by evaluating a particular object or entity with some degree of favor or disfavor” (Chaiken 2001:899). Different objects thus provoke their own attitudinal responses. When people regard objects as related in some sense, it is likely that they establish associative links between the respective attitudes. These links generate interdependence between attitudes that are more closely linked than others. The reasons for regarding attitude objects as related can be logical, psychological or social in origin (Converse 1964). Attitudes within a belief system that cluster around closely related objects form attitude *dimensions*. The links stabilise the attitude structure because they make the attitudes maintain a certain degree of consistency. When one attitude changes, another attitude linked to it needs to change as well in order to preserve consistency. Attitude dimensions can thus

be regarded as more generalised attitudes that exist on a higher level of abstraction. Belief systems can embrace various distinct attitude dimensions which structure and stabilise the attitudes contained in the belief system.

Belief systems are structured at various levels of abstraction. Figure 2-1 presents the schematic structure of a belief system which has been derived from psychological attitude research (Eagly & Chaiken 1993, 1998). *Beliefs* are concrete and observable opinions about an object. All beliefs that are formed towards the same attitude object express the *attitude* towards this common referent. Beliefs are manifest and directly observed by means of e.g. survey questions. Attitudes are latent constructs that can be charted by assessing the common core of beliefs that relate to the same attitude object. Attitudes themselves may be clustered along a *dimension* when they relate to distinct but closely linked objects. Attitude dimensions are latent constructs on a higher level of abstraction than attitudes. They can be detected by mapping the relationships between sets of attitudes. This sheds light on how attitudes are linked in people’s minds. The *belief system* can encompass several attitude dimensions. The distinction between the belief system and its environment is seen as a step-change in the strength and density of the relations between constituent attitudes. The linkages between the elements of a belief system are stronger and more densely patterned than the linkages of these elements with other ones outside the belief system.

Figure 2-1: Elements of the European belief system

We will investigate the European belief system by analysing in succession the beliefs, attitudes, attitude dimensions and their interrelations. The methodological approach designed to carry out this project is based on latent structure analysis.

2.1.3 Latent structure analysis

Mapping the latent structure behind beliefs on European integration and the EU requires specific methods. In very general terms, these methods proceed by detecting the common core of a set of variables by means of assessing their common variance. The degree to which variables relate to the same latent concept determines the extent of their common variance. The latent concept is the source of the common variance of all related variables. Figure 2-2 illustrates this: latent variable Z influences both observed variables X and Y (one-sided arrows), which therefore share some common variance (two-sided arrow). Nevertheless, indicators that measure the same latent trait can have different distributions because they may differ in ‘difficulty’.

Figure 2-2: Schematic view on latent structure analysis

Our analysis is designed for a belief system in which we distinguish three levels of abstraction (see Section 2.1.2). This necessitates a sequence of analyses which – layer by layer – expose the latent underpinnings of European attitudes. Different statistical methods will be applied for each level of abstraction. The choice of the statistical method for latent structure analysis depends on (assumptions about) the nature of the data. This nature is expected to be different for different levels of abstraction of the European belief system. Coombs’ (1964) theory of data may help to explicate this. Coombs sees data as expressing relations between different real-world elements, such as persons, survey items, etc. He offers a classification based on two distinctions.

The first distinction is whether the data are thought to represent relations between members of one set or two different sets of elements. Responses to many kinds of survey data can be thought to derive from characteristics of the stimuli and characteristics of the respondents at the same time. If so, the data express a relationship between stimuli and individuals, i.e. two different sets of elements. If, however, people are asked to indicate which of a selection of elements is most strongly characterised by a certain feature, the responses

can conceivably be thought to express only relations between the characteristics of stimuli, i.e. one set of elements.²

The second distinction pertains to the character of the relationship that is expressed in the data. Coombs distinguishes here dominance relations from proximity relations. The first exists when one element exceeds the other in one way or another, e.g. a specific response to a stimulus can be regarded as indicative of the respondent ‘mastering’ the stimulus. Proximity exists when two elements ‘match’, i.e. these elements are considered to be ‘similar’ or ‘close’ with respect to a certain features.

Table 2-1 displays the four-fold table with the typology of data types that appears when the two distinctions are combined as well as some of the statistical methods that apply to each kind of data. Stimulus comparison data is analysed with Thurstone scales. For single-stimulus data, Guttman scaling and related techniques such as Rasch or Mokken scaling are appropriate. Similarities can be investigated with factor analysis or multidimensional scaling (MDS) methods. Analysing preferential choice requires e.g. unfolding techniques.

Table 2-1: Data types according to Coomb’s theory of data

		Relation between objects	
		<i>Dominance</i>	<i>Proximity</i>
Sets of elements	<i>Two sets</i>	<i>Single stimulus</i> Guttman/Mokken Rasch scales	<i>Preferential choice</i> Unfolding scales
	<i>One set</i>	<i>Stimulus comparison</i> Thurstone scales	<i>Similarities</i> Factor analysis MDS

We will proceed by clustering the elements of the European belief system from concrete to abstract. First, beliefs are clustered according to the attitudes they relate to. The survey data that we will analyse are – in our view – single-stimulus data.³ They include information about two sets because at the heart of questions on EU support lies the notion of the relationship between individual and stimulus, i.e. between the citizen and the EU. Put in spatial terms: the more individuals support European integration, the closer they are to

² This interpretation would presume that respondents’ characteristics play no role in their responses, i.e. that they function merely as replications and that differences in their responses are not related to respondent traits.

³ These data will be described in detail in Section 3.1, which is dedicated to the demarcation of the items belonging to the European belief system.

the object on a latent trait that describes all possible positions between absolute support and complete rejection. The relation between individual and stimulus can often be interpreted as a dominance relation. An item is 'easier' as compared to the position of the individual when the degree of the individual's support is larger than what is required for a positive answer to the item. A more 'difficult' item requires a higher degree of support for a positive answer. For this reason, cumulative scaling is the appropriate method to cluster items according to attitudes. The method we will apply is Mokken scaling, a probabilistic version of cumulative scaling.

When we advance to cluster attitudes according to dimensions, we assume that the data carries information about similarities. The underlying question of this analytical step is which attitudes relate to objects that are closely linked in the mind of the individual and therefore form a common attitude dimension. It makes use of information about one set the elements (stimuli) in order to assess the proximity between them. The method we therefore apply is (confirmative) factor analysis.

The assessment of the structure underlying European attitudes proceeds in three steps. The first step is to demarcate from a large number of survey items the ones that should be contained in our analyses, and those that can be disregarded. In other words: which of many survey items can tentatively be thought to be part of a European belief system? Starting with the notion that a belief system implies some kind of linkage between its elements, we can cast our net wide and discard those items that hardly share any variance with other ones. This analysis is reported in Chapter 3 Section 1.

The second step is to cluster items on the basis of homogeneity of meaning to respondents. Here the question is whether items measure the same latent trait, i.e. whether sets of items can be thought to measure the same underlying attitude. This task can be fruitfully fulfilled by means of Mokken scales. The analysis results in a number of latent traits, each of which can be measured by a score derived from the responses to a subset of items. This is presented in Chapter 3 Section 2.

The third step consists of determining the relationships between the latent traits that were discovered in the second step. The fact that a set of items can be distinguished in two subsets, each measuring a different latent trait, does not imply that the two subsets are orthogonal. The question how the scores on different latent traits are interrelated is addressed by way of Lisrel analysis (or covariance structure analysis). It results in a schematic representation of the European belief system, the elements comprised in it and the relationships between them. This will be reported in Chapter 3 Sections 3 and 4.

2.2 Finding dynamics in structure

Having identified the major dimensions in European attitudes (Chapter 3), we can engage in the investigation of the dynamics within the belief system and tackle questions regarding the evolution of European legitimacy (Chapter 4). In order to be able to derive dynamic patterns from static data, we need a notion of how the dynamics in a belief system operate and how patterns of dynamics can be detected and modelled.

2.2.1 *System dynamics*

For this purpose, we focus on the links that connect the elements (attitude dimensions) in the belief system. The elements connected by links form a network in which each element can impact on any other element to which it is connected by a link (Read et al. 1997). The links are conceived as associative connections that imply consistency constraints between two elements (Abelson & Rosenberg 1958; Anderson 1983). These constraints have been formed by repeated common activation of the links. The strength of the constraint increases the more often the two elements have been thought together in the past (Runkel & Peizer 1968; McClelland & Rumelhart 1981; Thagart 1989; Eagly & Chaiken 1993). We can measure these constraints in terms of causal effects between two elements. In this way, the size of a causal effect between two elements that we can estimate from the data captures the degree of constraint to consistency formed by repeated associative activation. Links that have been activated more often in that past are stronger than others that have been activated less often.

The constraint implied in such links is not a one-way ticket. Each of the two elements can impose constraints of consistency to the other. But the reciprocal constraints do not have to be equally strong. The direction in which the link between the elements has been activated more often creates a stronger constraint as compared to the direction in which the link has been activated less often. We can determine in which direction the link has been activated more often by estimating reciprocal effects between two elements and determining which of the two effects is larger. In this manner, we can touch on past dynamics by assessing present constraints implied in the links between the elements. We will use this approach for the analysis of European legitimacy dynamics.

The fact that the elements are connected by links makes the system behave like a network. When one element changes, it activates the links that connect it to other elements and induces them to change in order to satisfy the constraints implied in the links. These elements are also linked to other elements and activate the respective constraints. In this way, change in one ele-

ment can have repercussions throughout the entire system (Read & Miller 1994; Read et al. 1997). This approach implies, of course, that constraints that transmit change can also transmit resistance to change.

We assume that the European belief system has undergone during its formation several important waves of sequential activation that have left their traces in the links that can currently be observed between the elements, much like water carves structures into stone. Each time that the individual wants to extend or refine the belief system, it returns to the most basic attitudes and derives from there constraints for new attitudes in order to be consistent with the already-existing ones. The strongest paths of activation should therefore start with the most fundamental attitudes of the system and from there proceed to others which are derived from them. The analytical task therefore consists in detecting these traces and reconstructing the paths by which formative waves of activation have proceeded through the system in the past.

2.2.2 External sources of internal change

Tracing the patterns left by previous waves of activation requires the identification of a starting point in order not to get lost in a labyrinth of traces. Moreover, a system that includes constraints to consistency tends towards a state of balance in which all the constraints implied in the links are satisfied and internal dynamics come to a standstill. In order to investigate dynamics, we need to introduce an impact of the environment impinging on the belief system that causes change in one element. Then we can observe what sequence of activations occurs in the system, starting from the particular element that was externally influenced. Similarly, we can introduce an impact that causes change in another element of the system and observe the subsequent pattern of activations. Hence, by specifying external sources of change in terms of factors in the environment that impinge on the elements of the belief system, we can investigate internal repercussions in terms of sequential activation of links. Moreover, by assigning external factors to each element in the belief system, we can capture the whole interplay of activation implied in the links simultaneously.

A necessary condition for the modelling of dynamics is thus a precise specification of the factors of the environment that impinge on the belief system and an adequate identification of the specific element via which the external factor 'hits' the belief system. This is a different approach to study determinants of European attitudes as is used in previous research. We do not ask whether an external factor has an impact on the belief system, but on which element of the belief system the external factor does impinge. The correct assignment of external factors to elements of the belief system is indispensable to uncover the traces of previous activations in the system.

2.2.3 Patterns of dynamics

Sequences of activation can be modelled by causal paths running through the system. These causal paths are composed of characteristic sequences of single pair-wise effects that represent the dominant constraint in each pair of elements. We need to know the dominant direction in the recursive effects within each pair of dimensions in order to detect these causal paths. Then, we can reconstruct the causal paths of previous dynamics by putting the dominant effects into a sequence of causal effects.

The causal paths can be uni-directional so that waves of activation pass through the system only once. But they may also involve feedback loops that start additional cycles of activation. In this way, these models are suitable to test the legitimacy theories because they can in principle take the form that would derive from each of the rivalling theories. Unidirectional patterns of causal paths can support either the integrationist view or the utilitarian view, which both state that one decisive attitude dimension shapes all the others. Feedback patterns, conversely, could support the Eastonian view which includes the possibility that effects run in both directions and not only one.

Our approach, although sketched here only along general lines, allows us to tackle the question which of the legitimacy processes that are hypothesised in the literature can be traced in our data. It is innovative because it allows to address questions of dynamics in belief systems and to specify the various legitimacy theories in terms of empirical models that can be supported or rejected. The exact modelling procedure will be described in greater detail in Chapter 4 Section 2, when the structure of the European belief system is known and the details of the procedure can be explained in more concrete terms. The point we want to make here is that with the application of an approach that bridges the gap between past dynamics and present structures, it is possible to model not only past attitude dynamics but also the current dynamics of legitimacy beliefs. On this basis, the present study will be able to overcome the obstacles in the investigation of European legitimacy that are posed by static data and thus to contribute to a better understanding of how European legitimacy evolves.

2.3 The comparative challenge

The central interest in this study is to investigate the evolution of European legitimacy by testing which of various legitimacy theories applies best. For this purpose, we make use of the comparative approach in order to have a whole range of countries that can support or reject the rivalling legitimacy theories. This research interest requires us to explicate our comparative

methodology. In order to compare legitimacy dynamics across countries, we need models of belief systems and of the external factors impinging on them that have identical specifications. Only then can the modelling of internal dynamics proceed under identical conditions and thus yield unequivocal comparisons.

The first question that needs to be raised in this context is why we consider the European public, subdivided into national publics, to be an adequate population for the comparative investigation of legitimacy processes. We think this a useful research starting point because all European citizens are similarly exposed to the common stimulus of European integration and the EU.⁴ Yet, at the same time the nation state remains to be the prime reference point for the formation of political attitudes (van Deth 1995). This is reflected in the fact that country membership is the strongest explanatory factor for people's support for the EU (Shepherd 1975; Deflem & Pampel 1996). For this reason, we assume that comparing the publics of the member states provides a "most similar systems" design (Przeworski & Teune 1970:32ff) in which the single cases can be used to test the applicability of propositions implied in the legitimacy theories.

A major condition for approaching legitimacy dynamics in this way is that the relevant legitimacy beliefs are modelled in identical fashion across countries. This is very demanding because it requires that the structure of the European belief system is similar across countries; otherwise, comparative measurement instruments cannot be developed at all (Przeworski & Teune 1970). Whether the structures of the European belief systems are actually similar enough to allow the development of comparative measures remains an open empirical question. Scholars have regularly pointed to quite different degrees of support in EU member countries (e.g. Hewstone 1986; Inglehart & Reif 1991; Palmer & Gabel 1995; Niedermayer 1995; Marsh 1999). In contrast to what is often thought, this does not rule out the possibility of a belief system that is identically structured in all member countries. Even if positions of individuals or publics on the attitudes vary, the underlying attitude structure can be identical.

The reason for expecting similarity of attitude structures is the existence of a common stimulus, the European Union, that contains the same set of institutions, procedures and rules for all citizens in all countries (Dalton & Ei-

⁴ Van der Eijk & Franklin (1996) conclude that the electorates of the member states of the Union can be regarded to constitute a single, European electorate in 1989. Their research question was a different one, however, than the one addressed here.

chenberg 1994).⁵ Until today, most scholars paid attention to country differences in levels of EU support and attributed these to contextual factors such as population size, economic power, duration of membership, etcetera. Comparisons of levels, however, assumes in practice that the underlying attitude structure is the same. But national publics can also have different (structures of) perceptions and understandings of the EU (e.g. Belot 2000), which makes it imperative to empirically test for similarity in structure of European attitudes. We determine the degree of cross-country similarity of attitude structures by assessing the structure within each country and then comparing these across countries (Przeworski & Teune 1970). This approach guides the design of the analysis of the structure of the European belief system in Chapter 3. For each measure that we construct, we will assess its structural comparability across countries.

2.4 The European Election Study 1994

The empirical basis of the research reported in this monograph is a survey drawn from the European Election Study 1994. The EES'94 consists of two pre-electoral and two post-electoral surveys (all independent cross-section studies). The first post-electoral survey – conducted in the direct aftermath of the 1994 European election – is the core electoral study (van der Kolk et al. 1997; Schmitt & Thomassen 1999), while the remaining three surveys are Eurobarometer studies, mainly containing questions about European integration and the European Union. Many questions are asked in identical form across the surveys of the EES'94, which makes possible the replication of findings on similar data.

In this study, we use the data from the fourth survey, i.e. the second post-electoral study (Eurobarometer 42, conducted in December 1994) because this study offers by far the richest variety of questions on attitudes towards European integration and the European Union. Most questions are phrased in a form that is not bound to the specific time period of December 1994. Because of this, the relevance of the analyses extends far beyond the period of ultimo 1994, at least in so far as the associations and connotations of words and

⁵ One could, of course, argue against this reasoning by a social constructivist perspective, emphasising that the same set of institutions does not have to evoke the same connotations, associations and emotions in different contexts, owing to differences in culture, national institutions and patterns of politicisation in different settings. The approach advocated here, obviously, does not necessitate to take a stand between such rivaling perspectives other than on the basis of empirical analysis.

terms in the survey questions have not changed since then. The survey questions can be classified into four categories.

The first group of questionnaire items includes a series of questions on support that are regularly asked in Eurobarometer surveys and that have become standard indicators in European attitude and election research. As discussed in Chapter 1 Section 1, there is little agreement in the literature about the conceptual meaning of these items. We include them in the latent structure analysis in order to learn about their meaning, i.e. the latent concepts they measure.⁶

The second group of questions is associated with period-specific developments in European integration, namely the Treaty of the European Union (Maastricht Treaty) and the anticipated extension of the Union with Austria, Sweden and Finland in 1995. The Maastricht Treaty raised major attention in all European publics because it introduced projects of political unification (the scope of European government is increased, the role of the European Parliament is strengthened, and European citizenship is established) as well as the common currency. Before the Maastricht Treaty, European integration consisted mainly in the form of economic harmonisation. Thereafter, it is increasingly characterised by political unification. The European Election Study 1994, conducted in the aftermath of the Maastricht Treaty, offers a unique opportunity to investigate how attitudes towards economic harmonisation and political unification relate to each other.

The third group of questions deals with democratic representation in the EU, how it is perceived at the time of interviewing and how it should be in the future. In more general terms, these questions deal with the democratic ideal underlying the process of European integration. As long as the European Union has not found its final institutional form, attitudes partly relate to a hypothetical object. Including these questions in the dimensional analysis of European attitudes allows us to discover how attitudes on specific issues and on the general aspirations of the European project are connected.

The fourth group of questions relates to factors that in all likelihood do not form part of the European belief system, but that are correlates (or even causes) of the elements thereof. It comprises indicators of socio-economic characteristics and measures of other attitudes that are expected to be related to European attitudes.

⁶ The outcomes of our investigation of latent structure, and thus of the meaning of these items, should be of help to other investigators who want to exploit the wealth of time series from the Eurobarometer studies more validly than by assigning indicators to concepts in ad-hoc fashion.

Schmitt et al. (1997) deposited the EES'94 as public domain data at the Zentralarchiv für Empirische Sozialforschung in Cologne.⁷ Like in all Eurobarometer surveys and European Election Studies, all survey questions are phrased identically in all member countries – apart from translation into the national languages – to assure a maximum degree of comparability. About 1000 respondents were interviewed per country, 500 in Luxemburg and 300 additional respondents in Northern Ireland. By weighting national publics according to their population size, the separate surveys can be combined into a representative sample of the EU population.

A central question in the study of European attitudes is whether or not attitude structures are identical in all member countries of the EU. This requires including two levels of context in the analysis: national and European. The national context, however, will not in all cases be identical with the nation state. For three of the twelve member countries, we distinguished separate segments because their internal homogeneity was considered insufficiently self-evident for sensibly treating them as single units. Within the United Kingdom, we distinguish Great Britain from Northern Ireland. Since British and Northern Irish publics take very different views on national issues, it seems plausible that they differ in their views on the EU as well. Germany is divided into East and West because both publics may be expected to differ in relevant experiences and conditions. If contextual conditions have an impact on the formation of European attitudes, we cannot expect Germans from East and West to show identical structures in European attitudes. The Belgium survey is split into a Flemish and a Walloon component because of the increasing federalisation of the Belgian state which is reflected in the development of different regional party systems. In the UK and Germany, separate samples were drawn when the survey was conducted. The two Belgian publics were not sampled separately but *post hoc* distinguished on the basis of regions.⁸

In sum, fifteen geographic units – further referred to as ‘countries’ or ‘publics’ – are distinguished. Table 2-2 displays their sample sizes in terms of numbers of completed interviews (unweighted) and EU population share (weighted). The analysis of structure and dynamics uses unweighted data because these questions do not require population estimates of averages or proportions. Only for description of levels or distributions are representative (weighted) data called for. Countries are displayed in the same order in the ta-

⁷ See http://www.gesis.org/en/data_service/eurobarometer/ees/index.htm (last visit in May 2005).

⁸ Flanders: Limburg, Oost-Vlaanderen, West-Vlaanderen, Vlaams Brabant, Antwerpes. Wallonia: Hainaut, Namur, Liège, Luxemburg, Bruxelles, Brabant Wallon. The cross-check with other surveys of the EES'94 showed a good match between region and use of Flemish/Walloon language.

bles throughout the book (except Chapter 4 Section 5), in a rough geographical sorting from northwest to southeast, without thereby making any assumptions about country grouping. Countries are indicated in the tables by the three-letter abbreviations indicated in Table 2-2.

Table 2-2: European Election Study 1994: the 15 publics analysed

		<i>Interviews completed</i>	<i>EU Population share</i>
		Unweighted N	Weighted Percent
DEN	Denmark	1,001	1.5
BRI	Great Britain	1,045	16.5
NIR	Northern Ireland	306	0.4
IRL	Ireland	1,002	0.9
EGE	East Germany	1,034	5.1
WGE	West Germany	1,018	19.4
NET	the Netherlands	1,047	4.2
FLA	Flanders	567	1.7
WAL	Wallonia	476	1.4
LUX	Luxemburg	500	0.1
FRA	France	1,007	16.2
ITA	Italy	1,055	16.6
SPA	Spain	1,006	10.5
POR	Portugal	997	2.7
GRE	Greece	1,002	2.8
<i>Total</i>		13,063	100.0

Chapter 3

Structure of the European belief system

This chapter undertakes the project to map the dimensions of citizens' attitudes towards European integration and the European Union. This enterprise aims for two goals. The first consists in developing measures for European attitudes that are valid within and applicable across countries. As discussed in Chapter 1, most reported research on European attitudes relies on ad-hoc measurement. The conceptual interpretation of measurement instruments is commonly only based on close reading of the question text. It does mostly not take into account the structure of responses in terms of item clusters and the position of single indicators therein. This ad-hoc approach runs the risk to either use measures interchangeably that actually measure different attitudes or to differentiate between measures that in fact probe the same attitude. This chapter investigates the latent structure of responses in order to learn which of various conceptual interpretations are empirically defensible and how specific measurement instruments can be constructed.

The second goal consists in illustrating a procedure that allows finding valid measures for comparative research. In the case of the European Union, the need and the challenge to develop comparative measures is growing each time that new members enter the community. The present study takes into account the twelve countries that were members at the time of the European elections of 1994,¹ after the European Community had been renamed into European Union.² Since then, three new members joined the EU in 1995, and

¹ The twelve countries are the six founding members of the European Community: Belgium, France, Germany, Italy, Luxembourg and the Netherlands (1957); the countries of the North Western extension: Ireland, Denmark and the United Kingdom (1973), and the countries of the Southern extension: Greece (1981), Spain and Portugal (1986).

² The change of name occurred when the Treaty of the European Union came into force on November 1, 1993. The governments of the member countries had signed the Treaty in Maastricht on February 7, 1992. Between these two dates, the national ratification processes took place, which include national referenda in Denmark, Ireland and France. The referenda were in chronological order:

Denmark (1st referendum on June 2, 1992): 50.7 % "No"

Ireland (on June 18, 1992): 64.0 % „Yes“

France (on September 20, 1992): 50.8 % "Yes"

Denmark (2nd referendum on Mai 18, 1993): 56.7 % „Yes“ (Belot 2000:113).

ten more countries in 2004.³ The challenges that the number of countries poses to comparative measurement increase in scope and complexity with every extension of the Union. But the problem of comparative measurement is not confined to the realm of attitudes towards the EU. Surveys such as the Comparative Study of Electoral Systems (CSES), the World Value Study (WVS), the European Value Survey (EVS), the European Social Survey (ESS), and the International Social Survey Program (ISSP) raise similar problems of valid comparative measurement. The sequence of procedures applied in this chapter shows how such problems can be addressed by means of existing methods that are available to any researcher.

The development of valid indicators requires identifying the relevant underlying attitude dimensions and the link between attitude dimensions and indicators. The actual meaning of an indicator can be inferred from its relationship to one or more attitude dimensions. All indicators that relate to the same dimension can be combined into a multiple-item measure. Under the condition that the structure of attitude dimensions and the relationships between dimensions and indicators are identical across the European countries, comparative multiple-item measures can be constructed. In these measures, identical indicators are used to measure each attitude dimension across countries.

Dimensional analysis can be used to assess how attitudes towards the EU are structured, but also to what extent attitude structures are similar across countries. As argued in Chapter 2 Section 3, comparative measurement requires a configuration of attitude dimensions that is sufficiently similar across countries (Przeworski & Teune 1970). But what does “sufficiently similar” mean in practical terms? How can comparability be assessed? The approach here finds the solution in the use of *measurement models*. “These models feature the distinction between observed variables (indicators) and the underlying latent variables (constructs) that the indicators are presumed to measure, which together make up a measurement model” (Kline 1998:189). The successful application of a measurement model suggests the existence of an underlying attitude dimension. Measurement models can include various latent variables that represent distinct attitude dimensions. If for all countries an identical multivariate measurement model can be constructed and adequately fitted with the same latent variables and the same relationships between latent and observed variables, then we consider the attitude structure as ‘sufficiently similar’.⁴ Under this condition, com-

³ The Northern extension included Austria, Finland and Sweden (1995). The Eastern extension included the Czech Republic, Estonia, Hungary, Latvia, Lithuania, Poland, Slovakia, and Slovenia as well as the two Mediterranean countries Cyprus and Malta (2004).

⁴ We require that a single model fits ‘adequately’ in all contexts, not that the degree of fit is identical. ‘Adequately’ refers to the standards for fit that have gained acceptance in the application of these models in non-comparative (single-context) situations.

parative measurement is possible because indicators relate to the same latent dimensions that have the same substantial meaning across countries. For investigating the similarity of EU-related attitude structures, this chapter attempts to develop models of attitude structures that can be adequately applied within and across countries. If this attempt is successful, we can conclude that the structure of European attitudes is similar in the twelve member countries.

Developing comparative measurement models involves (1) multiple-group, (2) multidimensional, and (3) multi-layered modelling.

(1) *Multiple-group modelling* means that the same model is tested for applicability in all countries simultaneously. A model can be applied in a country when it passes customary thresholds of model fit, which indicate that model and data match. When all countries display satisfactory goodness-of-fit measures, a common multiple-group model is estimated. Fit measures are obtained from confirmatory models that test hypotheses about specific belief structures. But since our analyses of attitude structures are substantively exploratory in nature, we use exploratory models to formulate substantive hypotheses 'on the go'. Subsequently, we use confirmatory models to test for cross-country identity of whatever substantive structures may have been uncovered in the exploratory phase. This sometimes requires an iterative process in which models are tested, re-specified and re-tested until a comparative model is found. The procedure does not guarantee the successful construction of a comparative model. It may prove to be impossible to find identical belief structures that fit in all countries. The implication of this is that if similar structures are actually found, they are not artefacts of our procedure but valid empirical findings instead.

The present study contributes to basic research by investigating the degree of similarity of attitude structures across countries. The models of European attitudes we try to attain are identical ones, i.e. they contain identical indicators in all countries. This provides a base line against which the possibility of weaker forms of comparability, in the form of equivalent measures that include also not-identical indicators that build on identical structures, can be assessed (Przeworski & Teune 1970). Recommendations for such measurement construction are presented in the final section of this chapter.

As stated earlier, a number of factors could be thought to operate against the existence of common attitude structures across countries. EU member countries are independent political systems with distinct national publics that are primarily concerned with their own political agendas. National publics are therefore likely to differ in their perception of the European Union and the process of European integration. Such differences in perceptions, associations and connotations of the stimulus EI/EU argue against a bottom-up strategy for

finding identical measurement models.⁵ A top-down strategy offers better chances to find identical models, if they exist at all. It proceeds by constructing a starting model on the EU level – i.e. on the pooled data from all the countries – that is subsequently tested in each country. When the model fails to fit in one or more countries, it is re-specified and the procedure enters a new iteration of testing, first at the level of the EU and subsequently for the various countries.

(2) *Multidimensional modelling* is required because we cannot assume that the European belief system consists of a single attitude dimension only. Regarding European integration and the European Union, the expectation of a differentiated attitude system – containing multiple dimensions – seems plausible because the character of the attitude object comprises many different facets. The EU is an object under development that has not yet found its final form. At different times, different facets of European integration acquire prominence in public debate. The Single European Act, the Single European Market, the Maastricht Treaty, the European Monetary Union, the European constitution are all specific topics triggering discussion on European integration. The differences in their nature, however, are likely to give rise to the formation of differentiated attitudes. Some of these may be predominantly politically oriented, others more economic in nature, and so on. Therefore, the attitudinal response to European integration is likely to be more than a simple, one-dimensional for-against attitude. A differentiated weighing of a multitude of pros and cons requires a multidimensional belief system. The dimensionality of the belief system corresponds to the number of reliable distinctions that citizens make regarding European integration and the EU. The more dimensions emerge, the more complex the belief system is. Statistical approaches for this dimensional analysis belong to the class of latent structure analysis. They focus on the degree of distinction or similarity between latent constructs and so uncover the structure underlying citizens' beliefs.

(3) *Multi-layered modelling* is called for due to the fact that a European belief system can be investigated at several levels of abstraction. As discussed in Section 2.1.2, belief systems are assumed to have a well-organised multi-layered structure. The most concrete level is represented by observable beliefs: in our case in the form of responses to survey items. At higher levels of abstraction, beliefs towards the same object form attitudes, attitudes towards closely linked objects are arranged along attitude dimensions, and sets of attitude dimensions

⁵ In a somewhat different context – the development of identical causal models – Oppenhuis (1995) solved this problem by applying a bottom-up strategy. He first developed country-specific regression models from which he inferred a Europe-wide model. For dimensional analysis, however, this procedure is less suited. Separate country-specific dimensional analyses only allow inferring a cross-country dimensional structure if all country models are identical. This makes even an iterative bottom-up strategy very vulnerable to non-convergence.

form a belief system. It is not possible to investigate all these levels of abstraction via one single analytical procedure. For detecting the layers of the belief structure, a sequence of analytical procedures is applied that operates from concrete to abstract and from observable to latent.

Attitudes and dimensions are latent traits that can only be inferred from observable beliefs.⁶ The identification of *attitudes* is carried out with the help of Mokken scaling. The rationale for using this method was outlined in Section 2.1.3. Mokken scaling is particularly appropriate when a set of beliefs relates to the same object. It is a test of unidimensionality for a set of items (the 'scale') and for all items involved. Items that relate to the same attitude form a unidimensional scale. Items that cannot be integrated into a unidimensional scale, do not (or not sufficiently) relate to the same attitude. Unidimensional sets of items justify the combination of the responses into additive indices for measuring the latent attitude.

These composite attitude measures are subsequently used for investigating how attitudes are arranged along dimensions. Lisrel measurement models are the method chosen to investigate the dimensional structure of European attitudes. Measures for attitudes that relate to the same attitude dimension will load on the same higher-order latent variable. Attitude measures that relate to different dimensions will display only small loadings. The development of well-fitting models shows which dimensions structure European attitudes and how specific attitudes are related to them. First, we construct measurement models for each dimension of attitudes. Subsequently, the various dimensions are combined into an encompassing model that estimates the relations between European attitude dimensions and thereby displays the overall structure of the European belief system.

The approach can be summarised as a series of consecutive clustering procedures applied to a set of survey responses. This approach is here applied to a survey of the European Election Study 1994, which stands out from other studies due to its extraordinary wealth of EU-related survey items. Before we can start with dimensional analysis, however, we first have to demarcate the pool of items to be analysed. Incorrect inclusion of items relating to other belief systems would disturb the analysis of the European belief system. Questions on matters that do not relate in any conceivable way to European integration and the EU are therefore excluded. All remaining items are subjected to an empirical criterion of demarcation.

⁶ Technological progress in psychological research now allows other underpinnings of attitudes than only beliefs to be observed (physiological especially neural ones) (Chaiken 2001:900). Therefore, the paradigm that attitudes are only observable via beliefs may have to be revised in the future.

This chapter continues with Section 3.1 in which the demarcation of relevant EU-related questions or items is made. The items included in this domain are subject to a sequence of clustering procedures. In Section 3.2, beliefs are clustered into attitudes by means of Mokken scaling. In Section 3.3, measurement models arrange attitudes along dimensions, and Section 3.5 presents the dimensionality of the belief system. Section 3.5 summarises what we learn about structure of the European belief system and discusses the implications for measurement of European attitudes. The entire sequence of analyses is summarized in Figure 3-1. This flowchart will highlight at the beginning of each section the minutiae of the various stages of the analysis.

Figure 3-1: Sequence of analyses reported in Chapter 3

Empirical demarcation of the European attitude domain

- ↗ Select suitable items by face value
- ↗ Demarcate the European item domain empirically

Clustering of beliefs into attitudes

- ↗ Develop a EU-wide scale
- ↗ Test for cross-country applicability
- ↗ Construct identical measurement instrument for European attitudes

Clustering of attitudes into dimensions

- ↗ Develop EU-wide measurement model
- ↗ Test for cross-country applicability
- ↗ Construct measurement model for European attitude dimension

Clustering of attitude dimensions into a belief system

- ↗ Integrate all measurement models into a multivariate model
- ↗ Test for distinctiveness of latent constructs
- ↗ Assess the empirical dimensionality of the belief system

3.1 The domain of European beliefs

Figure 3-2: Sequence of analyses reported in Section 3.1

Empirical demarcation of the European attitude domain

- ↳ Select suitable items by face value
- ↳ Demarcate the European item domain empirically

Clustering of beliefs into attitudes

Clustering of attitudes into dimensions

Clustering of attitude dimensions into a belief system

Analysing the structure of European attitudes is meaningful only if the beliefs under investigation actually relate to European integration or the European Union (EI/EU). If this is not the case and some beliefs relate to objects other than EI/EU, the results would not contain information on the structure of *European* attitudes, but of a different attitude structure from which it may be difficult to derive adequate insights into the boundaries and internal structure of European attitudes. Therefore it is necessary to demarcate the domain of EU-related beliefs before proceeding with structural analysis.⁷

The item domain for the analysis of the European attitude structure is as much as possible assessed in an empirical way and not merely by interpretation of the question wording. First, all questions of which the text contains EI/EU-related statements were selected. For the purpose of tracing the boundaries between European and other belief systems, some items are included that relate to more general attitudes, such as 'Interest in politics' and 'Satisfaction with

⁷ This raises the question about the boundaries between the European and more general attitudes. European attitudes have sometimes been viewed as extensions of more general attitudes (e.g. van der Eijk 1984; Treiber & Schmitt 1990). Since the history of European integration is still quite short, European attitudes are rather new. New attitudes do not develop from 'tabula rasa' but build on the basis of previously existing attitudes (e.g. Shabad & Slomczynski 1999). In the case of the EU, pre-existing attitudes are general political attitudes and attitudes on national politics. The empirical demarcation of the European attitude domain will give some insights on the boundaries between European and general attitudes and about the connections to other attitude domains.

national democracy' and 'Satisfaction with local democracy'.⁸ The items are selected by face-value criteria and subsequently tested by exploratory factor analysis. Communalities and factor loadings serve to determine which items belong to the common European attitude domain and which ones need to be excluded from further analysis. By way of this procedure, we demarcate the domain of survey questions that, in the common understanding of the European publics, relate to European integration and the European Union.

Items on the following subjects were selected by face-value inspection of their question wording:

- Subjective information about European matters,
- Demand for more information about the EU,
- Interest in politics,
- Interest in European politics,
- Awareness of six EU institutions,
- Knowledge on the outcome of four membership referenda in Austria, Finland, Norway, and Sweden,
- Support for European integration (Unification, Membership, Regret, Benefit),
- Support for Economic and Monetary Union (EMU),
- Support for Common Foreign and Security Policy,
- Support for integration of 18 domestic policy areas,
- Feelings towards the Single European Market (SEM),
- Support for a stronger European Parliament,
- Support for establishing a European government,
- Support for European voting rights,
- Evaluation of the EP's role in present and future,
- Evaluation of the EP's control over Commission, Council and EU bureaucracy,
- Confidence in European and national institutions of representation,
- Satisfaction with European, national and local democracy.

⁸ Since European political system rests on national political systems, the European Union is considered as one level in a multi-level system of government (Schmitt & Thomassen 1999). Attitudes towards different levels of this multi-level system should thus be linked phenomena. This raises the question if attitudes towards the different levels are specific or general. The results will show how citizens distinguish between different levels of government (local, national and European) or whether European attitudes are just an extension of national and/or sub-national attitudes.

This preliminary selection yields a total of 60 items, which are subjected to exploratory factor analysis, using the pooled – EU-wide – data set.⁹ The number of factors in the solution is determined by means of scree plot. Since the European belief system is not necessarily one-dimensional, a solution with more than one factor is admissible. A three-factor model that includes 57 out of the 60 items turns out to be the best representation of the data. A varimax rotation is performed in order to maximise the distinction between the dimensions. Table 3-1 presents the factor loadings of the 57 items involved. For the sake to clarity, loadings below .30 are not reported. The table also displays commonalities that specify the proportion of each variable's variance accounted for by the factor model. They vary between 11-57 %, which indicates that variation in the answers is caused by more sources of variance than the three factors of this model. Total explained variation is slightly under one third of the total variation. The factor loadings show a clearly structured pattern with very few items loading high on more than one factor. The contribution of each factor to the total amount of explained variance obviously covaries with the number of items loading on it. The loading pattern of the items suggests a distinction between affective, evaluative, and cognitive attitudes towards European integration and the European Union.

The first factor represents affective attitudes towards EI/EU because it assembles beliefs that express sympathy or support for various aspects of European integration. It seems irrelevant whether support is motivated by normative, emotional or utilitarian reasons, i.e. whether the EU/EI is considered a good thing because it suits norms and values, because it arouses positive feelings or because it promises benefits.

The second factor represents evaluative attitudes towards EI/EU because the beliefs joined together express judgements about the quality or performance of European institutions and European democracy. The underlying trait is not consent with or support for an object (like in the first factor) but satisfaction with it.

The third factor represents cognitive attitudes towards EI/EU because it assembles beliefs that express attention, interest, exposure, and information. They point to the individual's level of awareness of and cognitive involvement with the attitude object.

⁹ We are interested in knowing which beliefs are EU-related in the whole population of European citizens. So the analysis is conducted with a weighting factor that takes into account not only socio-structural composition but also the relative size of the national populations – further to be referred to as EU-weight.

Table 3-1: Factor analysis on EU-related beliefs

	Communalities	Factor 1: Affective	Factor 2: Evaluative	Factor 3: Cognitive
Support for: Unification ("Unification")	.53	.63		
Regret about EU dissolution ("Regret")	.53	.60	.33	
EU or national decision: Currency	.38	.59		
EU or national decision: Political asylum	.34	.58		
EU or national decision: Industrial policy	.34	.58		
EU or national decision: Unemployment	.33	.57		
Support for: Monetary Union + Central Bank	.38	.55		
EU or national decision: Immigration policy	.31	.55		
Support for: Vote in European elections	.29	.53		
EU or national decision: Workers' participation	.30	.53		
Support for: EU Government	.31	.53		
EU or national decision: Education	.29	.53		
Support for: Vote in local elections	.29	.52		
EU or national decision: Health of workers	.30	.52		
Support for: Monetary Union + ECU	.32	.51		
EU or national decision: Health and social welfare	.27	.51		
EU or national decision: Value added tax	.26	.50		
Support for: Candidate in local elections	.25	.49		
EU or national decision: Scientific research	.24	.49		
EU or national decision: Fight against drugs	.24	.48		
EU or national decision: Rules broadcasting	.23	.48		
Hopeful/fearful about SEM	.41	.48	.37	
Support for: Candidate in European elections	.22	.47		
EU or national decision: Foreign policy	.24	.47		
EU or national decision: Security and defence	.26	.46		
EU or national decision: Co-operation 3rd world	.22	.45		
Support for: Equal legislation-rights for EP	.23	.45		
EU or national decision: Protect environment	.21	.45		
EU or national decision: Cultural policy	.20	.45		
Country benefited from EU ("Benefit")	.36	.45	.36	
Support for: Common defence policy	.21	.43		
Support for: Common foreign policy	.22	.42		
Membership of EC/EU is good/bad ("Membership")	.28	.42		
Future role of European Parliament	.11	.33		
Support for: EP votes Commission	.11	.32		
European identification	.25	.48		
EU representation: Council of Ministers	.53		.69	
EU representation: Rely on European Commission	.57	.31	.69	
EU representation: Rely on European Parliament	.53	.33	.65	
EP enough control over European Commission	.38		.61	
EP enough control over European officials	.35		.58	
EP enough control over Council of Ministers	.35		.58	
EP represents voters	.48	.39	.56	
Satisfaction with democracy in EU	.36		.55	
EU representation: Rely on national government	.28		.53	
EU representation: Rely on national parliament	.26		.50	
Present role of European Parliament	.20		.35	
Satisfaction with national democracy	.12		.33	
Recently heard of European Commission	.57			.75
Recently heard of European Parliament	.49			.70
Recently heard of Council of Ministers	.44			.66
Recently heard of Single European Market	.44			.65
Recently heard of European Court of Justice	.40			.63
Interest in politics	.39			.61
Recently heard of Maastricht, Political and Monetary Union	.37			.60
Interest in EU politics	.35			.54
Level of information about EU	.27			.49
Number of items		36	12	13
Eigenvalue		11.2	4.1	3.6
Explained variance	31.1 %	15.8 %	7.7 %	7.6 %

EU-weight, varimax rotation, only factor loading of .30 and higher are displayed.

Double loadings occur only between the affective and the evaluative factor. Some affective items have an additional evaluative component (Regret about EU dissolution, Country has benefited from EU, and Hopeful/fearful about SEM) as well as some evaluative items have an additional affective component (evaluations of EU representation).

Three items are excluded from further analyses because they do not load on any factor and consequently display extremely low commonalities. These items evidently do not share any variance with the other items in this European domain and thus relate to other belief domains. What these other domains are cannot be deduced from our analysis. The first of the three items is 'Desire for more information about the EU' which is neither linked to cognitive attitudes towards EI/EU nor to the other factors. The second unrelated item is 'Support for the subsidiarity principle'. It does not relate to any European attitude dimension. Instead, it is possibly linked to domains of beliefs on national or sub-national politics, or to general political principles. The third unrelated item is 'Satisfaction with local democracy' which does not cluster with other evaluative beliefs towards EI/EU. Interestingly, however, 'Satisfaction with national democracy' and 'Satisfaction with European democracy' do load high on the evaluative factor, and are thus included in further analyses.¹⁰

With these results, the domain of beliefs as the basis for further analysis is demarcated. It comprises 57 items that capture different kinds of attitudes towards European integration and the European Union. The items relate to a variety of objects, reaching from general to specific. In substantive terms, the outcome suggests that affective, evaluative, and cognitive attitudes – further labelled *attitude modes* – may be distinguished. This distinction will be confirmed and refined in the further analysis of this chapter. In the following sections, the internal structure of the European item domain will be investigated in more detail by clustering beliefs into attitudes and attitudes into dimensions.

¹⁰ This result is remarkable because all three questions on satisfaction with democracy have been asked in one battery. Despite instrument effects that may foster similar answers, the satisfaction questions behave differently: Satisfaction with national and European democracy load on European dimensions while Satisfaction with local democracy does not. This obviously points to a different perception of the three levels of government by the citizens. The local and European levels of government may be too far apart as to be considered the same attitude object. Additionally, there may be a qualitative difference between European and national politics on one hand and local politics on the other. National politics is usually considered political and conflictual whereas local politics is considered administrative and consensual. It looks as if European politics is attributed to the political and conflictual side of national politics.

3.2 European attitude measures

Figure 3-3: Sequence of analyses reported in Section 3.2

Empirical demarcation of the European attitude domain

Clustering of beliefs into attitudes

- ↳ Develop a EU-wide scale
- ↳ Test for cross-country applicability
- ↳ Construct identical measurement instrument for European attitudes

Clustering of attitudes into dimensions

Clustering of attitude dimensions into a belief system

The first clustering procedure aims at identifying the attitudes that European beliefs relate to. The procedure applied for this purpose is Mokken scaling, which tests the unidimensionality of a set of items. When a set of items is unidimensional – or “scales well” – this means that the beliefs involved refer to the same object. Items expressing beliefs that do not relate to the same object cannot be integrated into a unidimensional scale. The extent of unidimensionality is expressed in the coefficient of homogeneity (H-value). The H-value is calculated for the entire set of items under scrutiny as well as for each item in the set. According to convention, unidimensionality requires a minimum of $H \geq .30$.¹¹

Since this study is comparative, the aim lies in finding identical scales across countries. How are identical scales defined? Different claims of cross-country invariance can be made, ranging from modest to demanding:

1. Invariance of *item composition* requires that scales assemble identical sets of items.
2. Invariance of *scalability* demands identical degrees of unidimensionality (as measured by the H-value).
3. Invariance of *relative item difficulty* calls for identical order of the items in the scale.
4. Invariance of *reliability* asks for identical degrees of reliability of the scales.

¹¹ Mokken scaling assumes that items are monotonously related to an underlying trait, i.e. that a higher subject score on the latent trait results in a higher probability of the so-called ‘positive’ response, which in the dichotomous case is the response that expresses best the pole of the latent trait that is of most interest to the analyst. For a more detailed description of Mokken scaling see Mokken (1970) and Niemöller & van Schuur (1983). The program MSP applied for the scaling analysis is described in Molenaar et al. (1994).

Which of these invariances are indispensable for deciding whether attitudes towards EI/EU relate to the same attitude object across countries? In our view, a sufficient criterion is provided by invariance of item composition. When the same items scale well in all countries, the existence of a common latent trait is established. When the same scales appear in all countries, citizens distinguish attitude objects congruently. Provided that similar configurations of beliefs exist across countries, different kinds of comparative scales can be built: identical, equivalent and comparable scales (Mokken 1970:245ff). While identical scales comprise the same items across countries, equivalent scales combine common items and country-specific items, and comparable scales join only country-specific beliefs that nonetheless relate to the same attitude object. Since the focus of our analysis lies on the comparability of the attitude structures in the EU member countries, identical scales are required for further analysis. Once the dimensional similarity of attitude structures is established, equivalent and comparable scales can be constructed to suit specific research interests.

Congruent distinction of attitude objects does not require more demanding invariances. Invariance of scalability would imply that national attitudes are shaped identically, which is not realistic given that national agendas may attribute different importance to single aspects. Moreover, it is not necessary when the object is to compare relationships between scales, or to compare population distributions of scale scores. Invariance of item difficulty is not necessary for our purpose either, as differences in item difficulties do not question the existence of a common latent trait. The same applies for invariance of reliability.

Scalability, item difficulty and reliability are free to vary across countries because such variations do not question the existence of a common latent trait, but absorb differences caused by linguistic, technical or contextual factors. Even the most careful translation of question texts and most uniform polling instructions cannot avoid slight differences between national samples that do not express substantial differences in the structure of beliefs. Additionally, the stimulus EI/EU is probably not exactly identical across countries (cf. Dalton & Eichenberg 1994). Different experiences and perceptions can cause variations in a still common structure. For these reasons, invariances of scalability, item difficulty and reliability will not be required.

Without having to be equal across countries, the criteria of scalability and reliability nevertheless constitute conditions that scales have to fulfil in order to be accepted. Regarding scalability, only those scales are accepted that reach a minimum level of scalability ($H \geq .30$) for scale and items. According to common interpretation, H -values above .30 indicate a weak scale, H -values above .40 a medium scale and H -values above .50 a strong scale. For reliability, no exact threshold is established, but reliability coefficients (ρ) should indicate that the majority of the variance is attributed to the common latent trait. The

level of reliability indicates the efficiency of the scale in measuring the latent trait. A coefficient of .60, for example, means that 60 % of the variance is caused by the latent trait; the rest is due to other latent traits and measurement error. When less than the half of variance of the scale is attributed to the latent trait (i.e. rho falls below .50), doubt is in place whether using the scale score brings more benefit in further analysis than using single-item measures.

Scales that fulfil these three conditions – identical item composition across countries, minimum level of scalability and an acceptable level of reliability in each of the countries – are called *cross-country robust scales*. The notion of robustness is taken from Mokken who states that “a scale ... is *robust* for a set of cultures or nations, when its structure is approximately the same for the cultures or nationals concerned” (Mokken 1970:225). Robust scales suggest the existence of a common latent trait, i.e. an attitude that is similar across countries so that valid comparisons between countries can be made.

Identifying cross-country robust scales is not an easy enterprise.¹² It requires a strategic approach. As argued above, the best way to find robust scales is to apply the top-down strategy. First, a scale is constructed on the basis of the pooled data set and is subsequently tested in all countries separately. If the country results are not compatible with the EU-wide scale, the EU-wide scale has to be revised and retested in all countries. Revisions of the EU-wide scale can consist in deleting items from the scale that do not fit in one or several countries, in rearranging the grouping of items into scales, or in splitting one scale into two. The procedure can require several feedback loops between EU-level and country level until a robust scale is found – if one is found at all.

We will not report the entire process of specification and re-specification and mutual feedback between Euro-wide and country-specific analysis. Instead, we limit ourselves to reporting the robust scales that we were able to find and their various characteristics. Twelve robust scales can be identified within the European item domain. Their features are presented in Tables 3-2 to 3-13. Each table comprises three parts: the first part describes the quality of the scale in terms of Europe-wide and country-specific scalability and reliability coefficients. The second part reports the sample distribution of responses in the Europe-wide and country-specific data sets (so-called item difficulties) and the mean subject scores on the additive index built with the items of the scale (both unweighted). For the sake of comparability of levels across scales, the range of the scores is standardised to [0,1]. The third part documents the question word-

¹² The multiple scale search function in the Mokken scaling program (MSP) is not a useful tool to identify robust scales because results are highly contingent on the selection of items on which the procedure is applied and on the order in which the items are included into the scales.

ing of each item in the scale, which is helpful in interpreting the substantive meaning of the latent trait. The naming of the scales is based on the interpretation of the attitude object that the scale items relate to. In this way, the present study goes the opposite way of previous research. Not the question wording is the starting point for interpreting the meaning of items, but the empirically assessed latent traits. The substantive meaning of each latent trait is then derived from the common referent of the scale items.

Before applying Mokken scaling, items are dichotomised.¹³ The rule in dichotomising the items is to separate positive attitudes towards the EI/EU (code 1) from negative or non-attitudes (code 0). This way of dichotomisation allows lining up all items equally along the continuum of presence versus absence of a supportive (respectively evaluative or cognitive) latent trait. It also avoids the problem of interpreting non-responses (don't know/no answer). This dichotomous coding is reported in the tables in conjunction with the question text. The dichotomised form of the items will be kept until the end of the present book: all composite scales and single-item measures are based on these dichotomisations.¹⁴

Scalability often occurs among items that were asked consecutively in the questionnaire or in item batteries. This raises the question whether scalability reflects substantive unidimensionality or merely instrument effects. In other words: is scalability determined by content or by form? When only form (in terms of order effects) leads to scalability, items would always scale with other items that are part of the same item battery. On the other hand, item batteries often intentionally join items that relate to the same concept. So even if only content determines scalability, scales and item batteries can coincide. The effect of content can be isolated only when scales cross the borders of item batteries and join together items that are not connected by form. Therefore, the correspondence of scales and item batteries is inspected in order to test whether the attitudinal interpretation of scalability is more plausible than a question-format interpretation.¹⁵ The four scales presented first directly correspond to either item batteries (Scales 1 and 2) or to questions consecutively asked in the questionnaire (Scales 3 and 4). The remaining eight scales evince, however, that common format and shared location in the questionnaire does not inevitably lead to scalability. Sometimes, only some items out of an item battery are

¹³ Even if Mokken scaling is generally able to process polytomous items, the variety of answer categories in the item domain overtaxes this capacity.

¹⁴ Appendix A1 documents the wording of the questions used in the analysis together with the original coding of the answers and the recoding.

¹⁵ Appendix A2 indicates the sequence of the questions in the questionnaire.

The *Exposure* scale captures people's awareness of the institutions of the EU. Answering these questions positively supposes various steps of information processing: the respondent has to know the institution in question in order to decode news about it, to register the fact of having heard news about it, and to recall the exposure when asked about it in the interview. When the respondent answers the question positively, he can be expected to know about these institutions. The extent of exposure as captured by the scale can be regarded as a function of cognitive skills and knowledge.

In terms of 'difficulty', the Maastricht Treaty is the 'easiest' item in most countries. Most often people have heard about the Maastricht Treaty because it was broadly discussed in all national publics at the time. These discussions had a strong impact on public support. The Single European Market (SEM) raises second-most attention, followed by the Commission and the European Parliament. News about the Council and the Court of Justice is the less often remembered. Highest overall-exposure rates can be observed in Luxemburg, Denmark, and Great Britain, lowest rates are measured in Flanders, Italy, and Northern Ireland.

Scale 2: Knowledge

The *Knowledge* scale corresponds to an item battery that asks whether people correctly remember the outcome of four membership referenda held in 1994 in Austria, Finland, Sweden and Norway.¹⁶ The items form a strong and reliable scale in all countries.

This scale captures the amount of concrete knowledge citizens have about current events in the European Union. Overall, people remember the outcome of the referenda in Norway and Sweden better than the outcome in Austria and Finland. In most countries, people remember the outcome of the Norwegian referendum best – probably because the negative outcome in this referendum constituted bigger news than the approval of the other three. The mean score on the overall *Knowledge* scale varies strongly across countries. When inspecting the differences, it seems that the salience of membership referenda was higher in net-payer countries in the European Union, possibly because the prospective new members would alleviate their burden. The highest levels of knowledge are measured in Denmark, Luxemburg, and Germany and the lowest in Southern Europe (Italy, Spain, Portugal, Greece), and Northern Ireland.

¹⁶ Austria (June 12, 1994): 66.6 % "Yes"
 Finland (October 18, 1994): 56.9 % "Yes"
 Sweden (November 13, 1994): 52.3 % "Yes"
 Norway (November 27/28, 1994): 52.2 % „No“ (Belot 2000:113).

Table 3-3: The Knowledge scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
Referendum Norway	.54	.42	.58	.47	.47	.43	.43	.42	.36	.65	.63	.47	.39	.58	.68	.38
Referendum Sweden	.67	.57	.69	.65	.61	.63	.62	.53	.66	.74	.70	.58	.55	.68	.85	.59
Referendum Austria	.62	.67	.68	.63	.60	.60	.56	.46	.60	.66	.77	.55	.59	.67	.80	.61
Referendum Finland	.71	.68	.73	.66	.66	.71	.66	.56	.62	.76	.77	.62	.62	.71	.85	.63
Scale	.63	.61	.67	.61	.59	.60	.56	.50	.56	.70	.71	.55	.54	.66	.80	.55
Reliability	.85	.67	.83	.83	.82	.81	.78	.74	.79	.87	.86	.82	.77	.83	.90	.78
2. Item difficulty:																
Referendum Norway	.52	.96	.47	.31	.42	.69	.64	.66	.41	.57	.68	.58	.27	.43	.41	.19
Referendum Sweden	.46	.95	.37	.20	.34	.57	.59	.56	.58	.48	.63	.51	.28	.29	.28	.21
Referendum Austria	.43	.65	.28	.19	.32	.65	.68	.49	.55	.46	.75	.50	.31	.27	.25	.22
Referendum Finland	.39	.84	.27	.18	.27	.52	.52	.47	.46	.44	.61	.46	.23	.23	.23	.17
Mean score	.45	.85	.35	.22	.34	.61	.61	.54	.50	.49	.67	.51	.27	.30	.29	.20
<i>Referendum</i>																
In fact, a referendum on joining the European Union took place in four countries: in Austria, in Finland, in Sweden, and in Norway. For each of these countries, do you happen to know if there was a majority in favour of or against joining the European Union?																
Coding: 1 (Correct) – 0 (Wrong)																

Scale 3: Interest

The *Interest* scale combines two consecutively asked questions – ‘Interest in politics’ and ‘Interest in European politics’ – into a scale that is strong in all countries. Since the scale consists of two items only, item and scale coefficients are identical. Niedermayer (1998) already mentioned that interest for European policies is closely related to general political interest. The close relationship between specific interest in European politics and general political interest can be interpreted in two ways. It may suggest that European attitudes have developed out of preceding attitudes and are still closely linked to them. So interest in European politics may be just an extension of general interest in politics. It may also reflect that both questions have been asked consecutively in the questionnaire and thus form a kind of item battery. But since reliability coefficients are high in most countries and, additionally, the two items also form a robust scale across time,¹⁷ there are more indications for actual unidimensionality than for order effects.

In 10 out of the 15 countries, Interest for politics is the easier item with higher percentages responding ‘positively’, while in the other five countries

¹⁷ See Appendix Table B3-2 for documentation of the *Interest* scale in the *Mannheim Eurobarometer Trendfile* (Scholz & Schmitt 2001) for the years 1988-1994.

(Northern Ireland, West Germany, Flanders, Portugal, and Greece) Interest for European politics is easier. The scores on the *Interest* scale as a whole are highest in Denmark, Luxemburg, and Great Britain – only in these three countries does the mean score surpass .50 – and lowest in Flanders, Portugal and East Germany.

Table 3-4: The Interest scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
Interest in Politics	.67	.84	.69	.77	.69	.81	.84	.71	.61	.61	.71	.58	.55	.66	.72	.52
Interest in EU politics	.67	.84	.69	.77	.69	.81	.84	.71	.61	.61	.71	.58	.55	.66	.72	.52
Scale	.67	.84	.69	.77	.69	.81	.84	.71	.61	.61	.71	.58	.55	.66	.72	.52
Reliability	.74	.79	.72	.73	.75	.77	.82	.67	.73	.73	.83	.68	.66	.79	.81	.62
2. Item difficulty:																
Interest in Politics	.43	.72	.55	.14	.44	.40	.34	.45	.24	.34	.56	.43	.40	.38	.26	.41
Interest in EU politics	.38	.60	.45	.26	.38	.27	.43	.27	.26	.32	.55	.39	.35	.39	.28	.48
Mean score	.41	.66	.50	.33	.41	.33	.39	.36	.25	.33	.55	.41	.37	.38	.27	.44
<i>Interest in Politics</i>	To what extent would you say you are interested in politics?															
<i>Interest in EU politics</i>	To what extent would you say you are interested in European politics, that is to say matters related to the European Union?															
	Coding: 1 (A great deal, To some extent) – 0 (Not much, Not at all, DK, NA)															

Scale 4: Europeaness

Since more than 25 years, four questions have been asked regularly in the Eurobarometer surveys which have become a kind of industry standard for measuring support for European integration (Unification, Membership, Benefit, and Regret). As outlined in Chapter 1 Section 1, scholars have come to different interpretations of what these indicators actually measure. Van der Eijk & Oppenhuis (1996:423) have shown for the European Election Study 1989 that these four items form a strong scale in all countries, and this result can be repeated for 1994: the scale is strong and reliable. The questions of these four items have been asked consecutively in the questionnaire, which could suggest a question-format interpretation of the scale. On the other hand, scalability of these four items is highly stable over time and across countries throughout the Eurobarometer surveys since 1978.¹⁸

¹⁸ See Appendix Table B3-1 for documentation of the *Europeaness* scale in the *Mannheim Eurobarometer Trendfile* surveys between 1978 and 1898 and also Appendix Table B3-3 that proves that scalability of the four items is found as well in Austria, Finland, and Sweden that are not included in this analysis.

Table 3-5: The Europeanness scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
Unification	.63	.66	.75	.51	.31	.70	.75	.51	.75	.77	.46	.71	.84	.75	.59	.62
Membership	.67	.76	.72	.56	.53	.72	.73	.60	.73	.73	.68	.68	.71	.65	.76	.73
Benefit	.57	.68	.63	.60	.55	.61	.65	.51	.64	.60	.59	.49	.58	.54	.68	.69
Regret	.70	.77	.78	.73	.59	.76	.75	.70	.76	.64	.65	.61	.62	.54	.78	.73
Scale	.64	.72	.72	.59	.49	.69	.72	.57	.71	.68	.60	.62	.67	.60	.70	.70
Reliability	.79	.85	.81	.76	.64	.81	.83	.74	.77	.79	.79	.78	.80	.74	.78	.80
2. Item difficulty:																
Unification	.73	.59	.60	.58	.77	.65	.72	.77	.83	.68	.79	.72	.84	.77	.75	.81
Membership	.61	.53	.43	.61	.82	.52	.62	.76	.66	.53	.81	.59	.69	.48	.54	.65
Benefit	.57	.62	.38	.68	.90	.43	.52	.69	.56	.43	.73	.43	.54	.33	.68	.72
Regret	.42	.38	.25	.31	.61	.32	.46	.43	.33	.34	.69	.45	.57	.36	.30	.49
Mean score	.58	.53	.41	.55	.78	.48	.58	.66	.59	.49	.76	.55	.66	.49	.57	.67
Unification	In general, are you for or against efforts being made to unify Western Europe? Are you ... ? Coding: 1 (For very much, For to some extent) – 0 (Against to some extent, Against very much, DK, NA)															
Membership	Generally speaking, do you think that {our country's} membership of the European Union is ... ? Coding: 1 (A good thing) – 0 (A bad thing, Neither good nor bad, DK, NA)															
Benefit	Taking everything into consideration, would you say that {our country} has on balance benefited or not from being a member of the European Union? Coding: 1 (Benefited) – 0 (Not benefited, DK, NA)															
Regret	If you were told tomorrow that the European Union had been scrapped, would you be very sorry about it, indifferent or very relieved? Coding: 1 (Very sorry) – 0 (Indifferent, Very relieved, DK, NA)															

Since all four items relate to general support for European integration, the latent trait can be interpreted as support for European integration as a ‘political philosophy’ (Westle 1989) or a ‘principle’ (Norris 1999), in much the same way as that Easton (1975) uses the term ‘regime’ for it. It expresses support for the idea that underlies the construction of European institutions by integration. The overall item difficulty has remained virtually unchanged since 1989. Support measured by Unification and Membership is somewhat higher than support measured by Benefit and Regret. Support for European integration is highest in Ireland, Luxemburg, Greece, and Italy and lowest in Great Britain, Eastern Germany, and Spain.

The *Policies* scale is an example in which all items stem from the same item battery, but not all of the battery items are selected into the scale, although they were identically phrased. Out of an 18-items battery on the question which policy areas should be assigned to the responsibility of (either national or) European government, only seven items form a robust scale with medium to strong scalability. The seven policy areas included are science and research, industrial policy, unemployment, health and welfare, value added tax, workers' health, and workers' participation. These policies scale in all countries, i.e. people's responses to them can be understood as expressions of a single underlying trait. Interestingly, all items in the scale deal with conditions of economic success and social welfare.

[illegible]

A two-item scale joins support for common foreign policy and common defence policy. Since both items imply that the member countries of the European Union act as a single, integrated actor in international politics, we can interpret the latent trait measured by this scale as support for the principle of federalism. Scalability is medium to high, and reliability coefficients are acceptable. In only one out of 15 cases (Italy), the reliability coefficient ρ drops below .50. Reliability coefficients touch critical levels so that the use of the scale score yields little benefit over the single items in terms of reduction of measurement error. This does not diminish, however, the gains in conceptual parsimony using the scale as measurement instrument instead of the separate items. The use of the scale in this study is justified because our interest is finding underlying, general traits.

Generally, people find it quite easy to support the notion of common policy in the areas of defence and foreign affairs. Compared to many politicians, citizens seem to have less problems with the idea of federalism, even in terms of these areas of 'high politics'. Remarkably, support for federalism is above the EU-wide average in the original six countries (Germany, Italy, Benelux, and France) and below average among the joiners (Denmark, the United Kingdom, Ireland, and Southern Europe).

Scale 7: Parliamentarism

The *Parliamentarism* scale is the second two-item scale whose items stem from the item battery on future prospects of European unification. In both items, people express their support for strengthening the position of the European Parliament in the political system of the EU, namely by subscribing in great majorities (see Table 3-8, panel on 'difficulties') to the notion of the Commission needing a political basis of support in the Parliament – a principle citizens are familiar with in the context of the relations between the parliament and the executive in their own nation states.

Support for giving the European Parliament the same legislative rights as the Council of Ministers is somewhat less, but still sizeable. Scalability coefficients are medium to high. Reliability coefficients here as well drop below .50, but the same argument as for the *Federalism* scale can be made: our interest lies in reducing structural complexity so that the gain in parsimony justifies the use of the scale. Support for parliamentarism is highest in Germany, Flanders, and Luxemburg and lowest in Northern Ireland and Portugal.

Table 3-8: The Parliamentarism scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
EP votes Commission	.58	.32	.45	.65	.53	.45	.49	.54	.47	.46	.71	.54	.54	.53	.56	.54
EP equal legislative rights	.58	.32	.45	.65	.53	.45	.49	.54	.47	.46	.71	.54	.54	.53	.56	.54
Scale	.58	.32	.45	.65	.53	.45	.49	.54	.47	.46	.71	.54	.54	.53	.56	.54
<i>Reliability</i>	.58	.45	.57	.73	.63	.48	.46	.57	.62	.61	.72	.51	.58	.59	.64	.71
2. Item difficulty																
EP votes Commission	.72	.80	.72	.55	.66	.83	.81	.77	.70	.65	.74	.73	.69	.73	.51	.71
EP equal legislative rights	.52	.35	.50	.36	.58	.53	.56	.52	.61	.53	.61	.52	.56	.52	.45	.60
Mean score	.62	.57	.61	.45	.62	.68	.69	.65	.66	.59	.67	.63	.63	.62	.48	.66
<i>EP votes Commission</i>	The President and the members of the European Commission should have the support of a majority in the European Parliament. Otherwise, they should resign.															
<i>EP equal legislative rights</i>	In matters of EU legislation, taxation and expenditure, the European Parliament should have equal rights with the Council of Ministers, which represents the national governments.															
	Coding: 1 (For) – 0 (Against, DK, NA)															

Scale 8: Citizenship

The *Citizenship* scale is the third scale composed by items from the item battery on future prospects of European unification. It is a four-item scale that measures people’s support for European voting rights. EU citizens that have their residence in another member country are entitled to vote and candidate in European elections (EE) and local elections (LE). These rights are an important component of EU citizenship and were introduced by the Maastricht Treaty. Supporting these voting rights can thus be interpreted as support for EU citizenship.

The four items form a very strong robust scale with high reliability. The readiness to share voting rights with European compatriots is clearly higher for European elections than for local elections. Support for European voting rights is smallest in Denmark, Flanders, and Northern Ireland and highest in Ireland, Italy, and Luxembourg.

Table 3-9: The Citizenship scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
Vote in EE	.84	.83	.73	.88	.71	.87	.78	.80	.87	.92	.90	.79	.77	.87	.95	.92
Candidate in EE	.70	.68	.66	.80	.63	.75	.66	.64	.81	.66	.81	.52	.71	.76	.81	.72
Vote in LE	.71	.70	.69	.76	.64	.78	.66	.69	.78	.68	.83	.55	.68	.75	.80	.73
Candidate in LE	.83	.79	.77	.92	.78	.86	.74	.78	.88	.88	.89	.74	.75	.88	.93	.92
Scale	.77	.74	.71	.83	.69	.81	.70	.72	.83	.77	.86	.62	.72	.81	.87	.81
<i>Reliability</i>	<i>.85</i>	<i>.85</i>	<i>.83</i>	<i>.88</i>	<i>.82</i>	<i>.89</i>	<i>.84</i>	<i>.82</i>	<i>.90</i>	<i>.81</i>	<i>.89</i>	<i>.74</i>	<i>.84</i>	<i>.89</i>	<i>.90</i>	<i>.86</i>
2. Item difficulty																
Vote in EE	.76	.68	.76	.68	.87	.75	.73	.81	.63	.72	.81	.81	.80	.75	.70	.76
Candidate in EE	.65	.57	.68	.60	.78	.68	.62	.73	.57	.53	.76	.52	.75	.68	.60	.60
Vote in LE	.57	.43	.52	.52	.77	.59	.53	.60	.45	.53	.65	.57	.62	.65	.56	.53
Candidate in LE	.47	.37	.44	.40	.65	.51	.47	.49	.39	.38	.55	.34	.56	.56	.44	.38
Mean score	.61	.51	.60	.55	.76	.63	.59	.66	.51	.54	.69	.56	.68	.66	.57	.57
<i>Vote in EE</i>	Any citizen of another EU country who resides in {our country} should have the right to vote in European elections.															
<i>Candidate in EE</i>	Any citizen of another EU country who resides in {our country} should have the right to be a candidate in European elections.															
<i>Vote in LE</i>	Any citizen of another EU country who resides in {our country} should have the right to vote in elections.															
<i>Candidate in LE</i>	Any citizen of another EU country who resides in {our country} should have the right to be a candidate in local elections.															
	Coding: 1 (For) – 0 (Against, DK, NA)															

Scales 9 and 10: Federal Representation and Confederal Representation

The European Union is intended to be a democratic system, its institutions being bound to represent people’s interests. Citizens should have the feeling to be represented by these institutions. A special characteristic of the political system of the EU is that democratic representation works by means of two tiers, a confederal and a federal one. In the confederal tier, national governments represent the citizens in the Council of Ministers. In the federal tier, the European Parliament represents the citizens directly (Schmitt & Thomassen 1999:17ff).

Questions about confidence in these different representational institutions of both tiers are put together into a five-item battery that asks how much people rely on European and national institutions to represent their interest in the EU. An additional item, asked directly after this battery in the questionnaire, inquires whether people think the European Parliament protects their interests and taps the same latent trait. All six items can be combined into a common scale, except in Great Britain where scalability is very low because

attitudes towards national and European institutions of representation diverge. Although scalability coefficients pass the minimum threshold ($H>0.30$) in this survey, we still find this six-item scale not acceptable on the grounds that it was impossible to combine all items into a single acceptable scale in a previous survey.¹⁹ Due to this lack of over-time robustness of the scale, we decided to distinguish two separate scales within this set of six items. The *Federal Representation* scale captures attitudes towards representation in the federal tier. The *Confederal Representation* scale captures attitudes towards representation in the confederal tier.

Table 3-10: The Federal Representation scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
EU Repres: EP	.65	.51	.51	.54	.58	.62	.60	.52	.52	.63	.51	.59	.52	.49	.53	.57
EU Repres: Commission	.64	.61	.56	.68	.66	.67	.69	.63	.71	.77	.64	.65	.65	.70	.74	.72
EP represents voters	.50	.59	.51	.67	.64	.69	.67	.59	.74	.73	.63	.62	.66	.69	.75	.68
EU Repres: Council	.65	.61	.54	.65	.64	.68	.68	.63	.75	.77	.66	.65	.66	.72	.76	.75
Scale	.61	.58	.53	.64	.63	.67	.66	.59	.68	.73	.61	.63	.62	.66	.69	.68
<i>Reliability</i>	.84	.84	.77	.87	.83	.86	.86	.81	.86	.89	.85	.83	.84	.85	.88	.86
2. Item difficulty																
EU Repres: EP	.44	.45	.41	.51	.70	.29	.41	.41	.49	.36	.62	.39	.40	.35	.28	.34
EU Repres: Commission	.43	.43	.31	.42	.62	.21	.31	.58	.54	.48	.65	.51	.38	.51	.30	.44
EP represents voters	.42	.43	.26	.38	.54	.19	.30	.48	.44	.42	.62	.43	.33	.43	.27	.40
EU Repres: Council	.38	.44	.33	.42	.59	.21	.36	.54	.53	.46	.64	.51	.41	.51	.31	.49
Mean score	.42	.43	.33	.43	.62	.23	.34	.50	.50	.43	.63	.46	.38	.45	.29	.42
To what extent do you feel you can rely on each of the following institutions to make sure that these decisions are in the interest of people like yourself? (Rotate)																
<i>EU Repres: Commission</i>	The European Commission															
<i>EU Repres: Council</i>	The Council of Ministers of the European Union representing the national governments															
<i>EU Repres: EP</i>	The European Parliament															
	Coding: 1 (Can rely on it) – 0 (Cannot rely on it, DK, NA)															
<i>EP represents voters</i>	As a European citizen, do you think that the European Parliament protects your interests ...?															
	Coding: 1 (Very/Fairly well) – 0 (Not very/Not at all well, DK, NA)															

Table 3-10 displays the features of the *Federal Representation* scale that combines four items on people’s reliance on EU institutions. They form a strong and reliable scale in all countries. Feeling represented by these institutions can be interpreted as trust or confidence in these institutions. Reliance

¹⁹ This occurs in Eurobarometer 41.1, the third wave of the European Election Study 1994. The scalability coefficients of the representation items across time are documented in Appendix Table B2-2.

does not differ much between the European Parliament, the Commission, and the Council within each country. Between countries, however, trust in EU institutions varies stronger. Confidence in federal representation is highest in Luxembourg, Ireland, and the Netherlands and lowest in Germany, Portugal, and Great Britain. By and large, citizens from smaller countries seem to have more trust in European institutions than citizens from bigger countries.

The *Confederal Representation* scale is a very strong and reliable two-item scale that expresses reliance on national institutions of European representation. The level of scalability is roughly the same within each country. But the level of trust in national institutions as representative in European affairs varies stronger across countries. It is highest in Luxembourg, Denmark, and the Netherlands and lowest in Portugal, Spain, and Great Britain.

Table 3-11: The Confederal Representation scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
EU Repres: Nat. Parl.	.76	.77	.75	.71	.77	.84	.78	.76	.73	.83	.82	.67	.79	.89	.75	.83
EU Repres: Nat. Gov.	.76	.77	.75	.71	.77	.84	.78	.76	.73	.83	.82	.67	.79	.89	.75	.83
Scale	.76	.77	.75	.71	.77	.84	.78	.76	.73	.83	.82	.67	.79	.89	.75	.83
<i>Reliability</i>	.84	.82	.82	.83	.83	.90	.87	.84	.84	.90	.85	.76	.82	.82	.83	.87
2. Item difficulty																
EU Repres: Nat. Parl.	.48	.68	.36	.42	.49	.39	.52	.64	.44	.38	.77	.54	.34	.30	.34	.47
EU Repres: Nat. Gov.	.47	.72	.39	.41	.44	.40	.53	.62	.45	.37	.73	.49	.41	.42	.36	.51
Mean score	.47	.70	.37	.42	.46	.39	.53	.63	.45	.38	.75	.51	.37	.36	.35	.49
To what extent do you feel you can rely on each of the following institutions to make sure that these decisions are in the interest of people like yourself? (Rotate)																
<i>Nat.Repres: Nat. Parl.</i>	The national parliament															
<i>Nat.Repres: Nat. Gov.</i>	The {nationality} government															
Coding: 1 (Can rely on it) – 0 (Cannot rely on it, DK, NA)																

Scale 11: European Monetary Union (EMU)

The introduction of the common currency was one of the most debated aspects of the Maastricht Treaty. Replacing national currencies by the common European currency is a step with important consequences for national politics and high symbolic value. A three-item scale, the *EMU* scale, measures people’s support for the Euro (still named ECU at the time). Two items stem from the item battery on future prospects of European unification (from which also derive the *Federalism* scale, the *Parliamentarism* scale, and the *Citizenship* scale) and touch on support for the introduction of the Euro and the Central European Bank. The third item stems from the item battery of policy areas from which the *Policies* scale originates. Although both item batteries are located in different

sections of the questionnaire, these three items form a scale with strong unidimensionality and satisfactory reliability.

Support is everywhere highest for the European Central Bank, closely followed by the other two items. The level of support for the European Monetary Union is highest in Italy, Luxemburg, Flanders, and Ireland and lowest in the United Kingdom, Denmark, and Germany (East and West).

Table 3-12: The European Monetary Union (EMU) scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
Support: ECB	.60	.58	.64	.60	.52	.55	.65	.50	.43	.51	.62	.56	.49	.58	.69	.68
Support EMU	.58	.79	.65	.57	.55	.58	.63	.57	.48	.57	.64	.56	.50	.62	.68	.68
EU/Nat: Currency	.49	.51	.54	.48	.46	.41	.51	.49	.45	.53	.54	.48	.46	.59	.59	.51
Scale	.56	.61	.61	.55	.51	.51	.59	.52	.46	.54	.60	.53	.49	.60	.66	.63
Reliability	.74	.74	.77	.73	.70	.60	.69	.70	.65	.76	.76	.71	.67	.74	.77	.73
2. Item difficulty:																
Support: ECB	.66	.48	.47	.46	.73	.63	.64	.69	.76	.66	.77	.71	.80	.68	.60	.75
Support EMU	.54	.26	.30	.38	.68	.35	.40	.55	.66	.63	.71	.61	.76	.63	.52	.70
EU/Nat: Currency	.50	.48	.29	.31	.58	.46	.46	.56	.59	.58	.62	.62	.66	.48	.37	.41
Mean score	.56	.41	.36	.38	.67	.48	.50	.60	.67	.62	.70	.65	.74	.60	.49	.62
Support: EMU	There should be a European Monetary Union with one single currency replacing by 1999 the {national currency} and all other national currencies of the Member States of the European Union.															
Support: ECB	There should be a European Monetary Union with a European Central Bank pursuing a policy of monetary stability that is fighting inflation. Coding: 1 (For) – 0 (Against, DK, NA)															
EU/Nat: Currency	Which of the following areas of policy do you think should be decided by the {national} government, and which should be decided jointly within the European Union? Currency Coding: 1 (The European Community) – 0 ({National} government, DK, NA)															

Scale 12: Parliamentary Control

The *Parliamentary Control* scale also combines an item battery with an item asked at a different moment in the questionnaire. It measures how people evaluate the power of the European Parliament in the political system of the EU. The single item explicitly asks how important the role of the European Parliament is. The three-item battery makes people evaluate the extent to which the European Parliament can exert control over Council, Commission and EU bureaucracy. Together they form a medium to strong and reliable robust scale.

Item difficulties show that people consider the role of the European Parliament as quite important, but also that they do not believe that the EP has

much control over other actors in the political system of the EU. Parliamentary power is evaluated highest in Ireland, Greece, and Luxemburg and lowest in the Netherlands, Wallonia, and Italy.

Table 3-13: The Parliamentary Control scale

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
1. Scalability:																
Present role EP	.51	.36	.46	.50	.39	.46	.51	.35	.49	.67	.53	.42	.59	.51	.82	.55
EP controls Commission	.69	.61	.62	.72	.70	.69	.70	.61	.76	.82	.77	.53	.68	.73	.84	.66
EP controls Council	.69	.61	.63	.73	.69	.67	.69	.61	.74	.81	.77	.51	.69	.73	.88	.68
EP controls Bureaucrats	.69	.62	.61	.72	.70	.68	.71	.65	.81	.78	.71	.54	.67	.69	.84	.62
Scale	.66	.56	.59	.68	.64	.64	.67	.56	.72	.78	.72	.50	.67	.68	.85	.64
<i>Reliability</i>	<i>.81</i>	<i>.75</i>	<i>.78</i>	<i>.86</i>	<i>.85</i>	<i>.78</i>	<i>.81</i>	<i>.73</i>	<i>.82</i>	<i>.85</i>	<i>.85</i>	<i>.71</i>	<i>.79</i>	<i>.82</i>	<i>.87</i>	<i>.80</i>
2. Item difficulty																
Present role EP	.60	.60	.55	.48	.72	.60	.64	.44	.66	.53	.70	.55	.59	.62	.61	.71
EP controls Commission	.28	.29	.24	.33	.55	.23	.32	.19	.29	.20	.33	.22	.21	.30	.21	.33
EP controls Council	.27	.31	.25	.32	.53	.21	.33	.19	.27	.18	.31	.24	.17	.27	.18	.32
EP controls Bureaucrats	.25	.24	.23	.32	.52	.19	.28	.12	.23	.17	.31	.21	.19	.27	.21	.33
Mean score	.47	.48	.42	.49	.77	.41	.53	.31	.48	.36	.55	.41	.39	.48	.40	.56
<i>Present role EP</i>	How important a part would you say the European Parliament plays in the life of the European Union nowadays ... ? Coding: 1 (Very important, Important) – 0 (Not very important, Not at all important, DK, NA)															
<i>Do you think that the European Parliament has sufficient control, or not, over</i>																
<i>EP controls Commission</i>	The European Commission, i.e. the seventeen European Commissioners?															
<i>EP controls Council</i>	The Council of Ministers, representing each Member State's government?															
<i>EP controls Bureaucrats</i>	European officials, who work for the Commission or the Council? Coding: 1 (Yes, sufficient) – 0 (No, not sufficient, DK, NA)															

From the overall item pool of 57 survey items, twelve cross-country robust scales have been identified, each comprising between two and seven items and each satisfactory in terms of scalability and reliability. In the light of our earlier discussion concerning scalability as a result of question formats, it is of interest to note that scalability of items at times cuts across the borders of item batteries. While some scales join together only items that have been asked in item batteries or otherwise consecutively in the questionnaire, there are strong scales that include items asked at different moments in the interview. As a consequence, a substantive attitudinal interpretation of scalability is more plausible than a question-format interpretation. These scales evince that a common format and shared location alone does not lead to scalability. If it would, items of the same battery would not be differentiated into different clusters and items of different batteries would not form strong unidimensional scales.

Finally, it is remarkable that none of the scales crosses the borders of attitude modes suggested by the factor analysis in the previous section. The *Inter-*

est scale, the *Exposure* scale, and the *Knowledge* scale relate to cognitive attitudes. The *Europeanness* scale, the *EMU* scale, the *Policies* scale, the *Federalism* scale, the *Parliamentarism* scale, and the *Citizenship* scale belong to affective attitudes. The *Federal Representation* scale, the *Confederal Representation* scale, and the *Parliamentary Control* scale correspond to evaluative attitudes. The scales thus confirm the distinction between these three attitude modes found in the factor analysis in Section 3.1.

Single-item measures

Six items are not included into any scale, which is equivalent to stating that only one indicator is available for the respective attitude. They still qualify for use in further analysis. Since the structuring power of attitude modes has proven to be consistent across scales, the single-item measures can be hypothesised to belong to specific attitude modes on the basis of the factor analysis in the previous section. These six items are listed and briefly discussed below.

Subjective information is a measure of cognitive attitudes that in scaling procedures is most closely related to the *Interest* scale. As the name indicates, it is a subjective evaluation of individual information on European integration and the EU.

EU Identity captures an individual-related attitude towards the EU (Scheuer 1999) and belongs to the group of affective items.

SEM captures people's feelings – hope or fear – regarding the Single European Market and forms part of the affective measures.

EU Government is an affective measure that expresses people's support for establishing an EU government. The item belongs to the large item battery on future prospects of European unification out of which three scales (*Federalism*, *Parliamentarism*, and *Citizenship* scale) have emerged. It does, however, not fit into any of these robust scales.

Future role EP is a measure of affective attitudes that asks people about their expectations regarding the future role of the European Parliament in the political system of the EU. Strikingly, this item does not scale with items on the perceived present power position of the European Parliament (*Parliamentary Control* scale), although the item is asked in the same section of the questionnaire and with similar wording. This result suggests that people clearly distinguish between perceived and desired role of the EP and that the perceived present situation is different from the desired situation for the future.

Satisfaction with EU democracy and *Satisfaction with national democracy* are single-item measures that belong to the domain of evaluative attitudes. In fact, the two items form a unidimensional scale in all countries, with H-values ranging from very low to very high. The reliability of this scale, however, is extremely

low in some countries. The lowest value is found in Great Britain with $\rho = .35$. Additionally, the scale is not stable across time. Especially in the pre-electoral surveys, both items do not scale in several countries (see Appendix Table B2-1). This diminishes the gains from combining these two items into a single scale – the composite measure could blur associations with other variables rather than reveal them. It is noteworthy, however, that Satisfaction with European and with national democracy are closely related notions in many countries.

Table 3-14: Single-item measures

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Subjective information</i>																
All things considered, how well informed do you feel you are about the European Union, its policies, its institutions?																
Coding: 1 (Very well, Quite well) – 0 (Not very well, Not at all well, DK, NA)																
Item difficulty	.60	.41	.27	.21	.34	.27	.35	.33	.44	.36	.50	.29	.21	.26	.20	.22
<i>EU Identity</i>																
In the near future do you see yourself as ...?																
Coding: 1 (European only, European and {Nationality}), {Nationality} and European) – 0 ({Nationality} only)																
Item difficulty	.61	.52	.47	.50	.59	.61	.68	.65	.61	.69	.78	.75	.71	.61	.54	.55
<i>SEM</i>																
Personally, would you say that the Single European Market which came about at the beginning of 1993 makes you feel very hopeful, rather hopeful, rather fearful or very fearful?																
Coding: 1 (Very hopeful, Rather hopeful) – 0 (Rather hopeful, Very fearful, DK, NA)																
Item difficulty	.60	.59	.53	.56	.76	.44	.62	.68	.72	.53	.66	.59	.69	.52	.51	.62
<i>EU government</i>																
The European Union should have a European Government responsible to the European Parliament and to the European Council of Heads of National Government.																
Coding: 1 (For) – 0 (Against, DK, NA)																
Item difficulty	.60	.35	.53	.43	.64	.59	.64	.68	.66	.56	.69	.65	.69	.63	.49	.64
<i>Future role EP</i>																
Would you personally prefer that the European Parliament played a more important or a less important part than it does now?																
Coding: 1 (More important) – 0 (About the same, Less important, DK, NA)																
Item difficulty	.55	.50	.58	.45	.44	.59	.55	.59	.46	.47	.60	.59	.62	.51	.47	.70
<i>Satisfaction with EU democracy</i>																
On the whole, are you very satisfied, fairly satisfied, not very satisfied or not at all satisfied with the way democracy works in the European Union? Would you say you are ... ?																
Coding: 1 (Very satisfied, Fairly satisfied) – 0 (Not very satisfied, Not at all satisfied, DK, NA)																
Item difficulty	.42	.40	.28	.50	.67	.29	.41	.38	.57	.49	.60	.41	.41	.38	.42	.33
<i>Satisfaction with national democracy</i>																
On the whole, are you very satisfied, fairly satisfied, not very satisfied or not at all satisfied with the way democracy works in {OUR COUNTRY}? Would you say you are ... ?																
Coding: 1 (Very satisfied, Fairly satisfied) – 0 (Not very satisfied, Not at all satisfied, DK, NA)																
Item difficulty	.53	.83	.51	.54	.69	.39	.66	.65	.61	.54	.81	.57	.26	.34	.47	.32

The aim of this section was to cluster items according to attitudes and to identify cross-country robust scales. Apart from clearing unnecessary conceptual complexity, the outcome helps to understand somewhat better how attitudes towards European integration and the European Union are organised in citizens' minds. The results suggest that across the twelve countries under investigation people arrange their European attitudes around similar objects. This observation is encouraging for going further in the dimensional analysis of the structure of European attitudes by clustering attitudes according to dimensions (see Figure 2-1 for a graphical display of the different levels of abstraction that we distinguish in the European belief system).

Robust scales can be used to measure people's attitudes and to compare levels across countries. The composite measures constructed on the basis of the scales have at least three advantages compared to single-item measures. Firstly, more items enhance the construct validity of the indicator because the underlying trait is measured more accurately and comprehensively by several stimuli than by a single-item measure. Secondly, the efficiency in measuring the latent trait is better because part of the measurement error cancels out in composite measures. Finally, comparability of the indicators across countries can be assured by using robust scales. Since robust scales are confirmed within each country, they can be assumed to have the same meaning across countries. The next section is dedicated to determine whether the larger attitude structure too is similar across countries and whether the attitudes relate to similar higher-order dimensions across countries.

3.3 European attitude dimensions

Figure 3-4: Sequence of analyses reported in Section 3.3

Empirical demarcation of the European attitude domain

Clustering of beliefs into attitudes

Clustering of attitudes into dimensions

↳ Develop EU-wide measurement model

↳ Test for cross-country applicability

↳ Construct measurement model for European attitude dimension

Clustering of attitude dimensions into a belief system

Attitude dimensions link attitudes that are closely connected in people's minds. In the structure of the European belief system, as sketched in Section 2.1.2, attitude dimensions are latent traits on a higher level of abstraction than attitudes. The task of this section is to identify the dimensions that structure European attitudes. The method chosen to identify the dimensional structure underlying European attitudes is known under the label of Lisrel measurement and structural models.²⁰ Like Mokken scaling, Lisrel models are based on the idea that latent variables can be specified in models via observed variables. The specified relationships between observed and latent variables are tested in a confirmatory test. Lisrel measurement models are therefore often referred to as confirmatory factor analysis (e.g. Kline 1998).

Confirmatory tests require reasonable hypotheses about 'what goes with what'. A practical way to generate such hypotheses is to peruse bivariate correlations for all indicators in question. When correlations between indicators are high, they may be hypothesised to be related. In that case, the hypothesis that a set of attitudes relates to the same higher-order dimension can then be tested in confirmatory factor analysis. Table 3-15 displays the correlations between all indicators identified in the previous section, i.e. scores on the twelve robust Mokken scales that were identified and a small number of single-item measures. Consistent with the top-down strategy explained in the introduction of this

²⁰ Actually, Lisrel is currently one of a series of comparable computer programs (including amongst others also AMOS and EQS), each of which can in principle be used for the analyses reported below. They all allow the analysis of models that combine measurement of latent variables and estimation and testing of structural models. The term 'Lisrel' has become somewhat of a generic name for this entire class of programs. In our analyses, we use the Lisrel program AMOS.

chapter, correlations are calculated for the European population (i.e. the pooled data from the separate countries, weighted to reflect population size). For the sake of visual clarity, correlations of .30 and higher are printed in bold font. Indicators are sorted by attitude modes (e.g. cognitive, affective, evaluative), which shows that the pattern of bolded coefficients largely coincides with this distinction. Correlations within each mode are higher than between modes. Only two indicators, the *Europeanness* scale and the *Federal Representation* scale, are correlated to indicators of other attitude modes as well.

Table 3-15: Correlations between European attitude measures (EU-weight)

	Cognitive				Affective										Evaluative			
	Interest	Exposure	Knowledge	Subj. Information	Europeanness	EMU	Policies	Federalism	Parliamentarism	Citizenship	SEM	EU Identity	EU Government	Future role EP	Federal Repres.	Confederal Repres.	Parliament. Control	Satisdemo EU
Interest																		
Exposure	.36																	
Knowledge	.31	.36																
Subj. Inform.	.32	.28	.24															
Europeanness	.30	.21	.20	.22														
EMU	.16	.13	.10	.09	.46													
Policies	.18	.15	.17	.10	.39	.44												
Federalism	.15	.20	.19	.09	.34	.37	.30											
Parliamentarism	.18	.23	.21	.12	.29	.34	.27	.44										
Citizenship	.15	.15	.12	.08	.33	.37	.30	.36	.36									
SEM	.19	.15	.12	.14	.49	.32	.26	.22	.19	.22								
EU Identity	.20	.15	.18	.11	.41	.35	.31	.24	.20	.24	.27							
EU Governm't	.16	.19	.16	.11	.32	.38	.28	.40	.47	.37	.23	.22						
Future role EP	.21	.16	.14	.12	.36	.30	.25	.25	.29	.26	.22	.20	.30					
Federal Repres.	.19	.18	.12	.22	.41	.31	.25	.23	.26	.24	.32	.23	.29	.26				
Confed. Repres.	.09	.11	.13	.15	.20	.05	.03	.13	.11	.07	.14	.06	.09	.08	.44			
Parl. Control	.12	.21	.13	.21	.23	.15	.11	.16	.22	.12	.19	.10	.20	.14	.42	.21		
Satisdemo EU	.06	.04	.04	.15	.27	.17	.12	.14	.10	.09	.21	.14	.12	.10	.30	.18	.19	
Satisdemo Nat	.09	.09	.15	.13	.15	-.01	.03	.07	.06	.01	.12	.05	.03	.09	.17	.34	.12	.37

Pearson's R correlations, marked bold when .30 or larger

The hypothesis derived from the correlations and tested in this section states that European attitudes are organised along three attitude modes: cognitive, affective and evaluative. It appears plausible that people distinguish these modes in their attitudes: when they get to know something, they don't automatically like it, and when they like it, they don't necessarily evaluate it positively. The measurement models test the hypothesis that people's attitudes to-

wards the EU are structured according to these attitude modes. The hypothesis test consists of specifying measurement models for each of the assumed underlying dimensions, i.e. for each attitude mode. How well these models fit the data is indicated by goodness-of-fit measures. The program²¹ calculates a variety of fit measures. Only three of them will be documented and used here as yardsticks for acceptable fit.

The first reported measure is *chi-square* (χ^2) *statistic* that assesses the difference between model implications and the data at the level of covariances (Jöreskog & Sörbom 1989). It tests the null-hypothesis that the model represents the data perfectly, leading to a perfect match between observed covariances and those that are implied by the specified model. A good fit requires a low (not significant) chi-square value. This fit measure is useful for simple models, but as soon as many variables are included into a larger model, the chi-square statistic turns significant and is of little use for complex model building. In addition to the fit function, it is sensitive to sample size, which is disturbing when European and national levels are compared.

The second documented measure is the *Goodness-of-Fit Index (GFI)*, a classic index of Lisrel models (Jöreskog & Sörbom 1993), that compares the model to be assessed to a null model. The GFI is based on the relative amount of variances and covariances in the empirical covariance matrix that are predicted by the reproduced covariance matrix (Bollen 1989:276). Perfect model fit is indicated by $GFI=1$. A GFI value above .95 is commonly taken as indicating a good model fit, a value above .90 indicating acceptable fit. However, the GFI is not independent of sample size and of model complexity either (Bentler 1990).

The third measure, referred to as *RMSEA* (Root Mean Square Error of Approximation), expresses the discrepancy function between the estimated model and the true model in the population per degree of freedom (Browne & Cudeck 1992). This fit measure is less sensitive to sample size and also includes a correction for model complexity. Well-fitting models return small values and a criterion of .05 or less is customarily employed for a good model fit.

The confirmative approach is especially suitable for comparative research. When a measurement model is satisfactory in terms of all three fit measures in all countries, the model can be considered to be robust, and thus usable in comparative analyses. Just as was the case with the construction of robust Mokken scales, the top-down approach is the start of an iterative procedure that alternately focuses on the European level and on the country level. On the basis of pooled data, models are constructed that are subsequently subjected to country-wise testing. When a model does not fit in one country, it has to be revised on the EU-wide level and retested country-wise.

²¹ Amos Version 4.0 and 5.0 (see Arbuckle & Wothke 1995).

Identical measurement models indicate that a single dimensional configuration applies in all countries. It thus has to be defined under what conditions Lisrel measurement models are considered identical across countries. Three levels of invariance are usually distinguished with respect for such models (Thurstone 1947; Horn et al. 1983; Meredith 1964, 1993). *Configurational invariance* requires that the underlying dimensions are the same and that the same set of attitudes is linked to these dimensions, i.e. that the relationships between observed variables and latent variables are identical. *Measurement invariance* implies identical loadings of the observed variables on the latent variable. *Factorial invariance* demands that the variance and covariance of error terms are identical across countries.

The present study investigates whether the dimensional configuration is sufficiently similar across countries to construct comparative measurement models. This is the case when the same observed variables are connected to the same latent variables in all countries. As long as the requirement of configurational invariance is met, different loading patterns and different error (co)variances do not call the cross-country similarity of the attitude dimension into question. Achieving metric invariance across countries is not necessary for the purpose of this study, which is the identification of the dimensions of the European belief system. Not requiring factorial invariance permits including country-specific differences into the model that are independent from the underlying dimensional structure. Translation effects, polling effects or other country-specific features are all likely to give rise to some variation in the links among observed variables. When variances and covariances of the error terms can vary across countries, country differences that do not undermine structural similarity can be accepted and described empirically.

The models constructed in this section are multiple-group models. This means that the hypothesis of configurational invariance is tested across countries. Since metric invariance is not required, the loadings of the latent variables on the observed ones are free to vary in size across countries. Partial invariance is also not required so that error covariances can also vary across countries. Country-specific patterns of error covariances are detected with the help of modification indices (to add error covariances) and significance of the coefficients (to remove error covariances). In these respects, the multiple-group model actually corresponds to separate country models of an identical constellation of latent and observed variables. The benefit of combining the country models into a multiple-group model consists in the calculation of cross-country fit measures. If a measurement model with configurational invariance shows satisfactory overall-fit measures for all countries at once, we can conclude that this model identifies the same attitude dimension across these countries. Therefore, satisfactory overall-fit measures are a condition for accepting comparative

measurement models for European attitude dimensions. Again, as in the case of the Mokken scale analysis, we will refrain from reporting all details and all intermediate steps in the development of models. Instead, we will discuss the outcomes of the entire analytical process.

The analyses lead to the construction of four univariate measurement models – not three as could be expected from the factor analysis (see Section 3.1) and from the pattern of correlations displayed in Table 3-15. The expected cognitive and evaluative dimensions can be modelled without undue difficulty. This is not the case, however, with the variables pertaining to the affective attitude mode. Within affective attitudes, two clusters of observed variables exist that let themselves not be modelled as belonging to a single latent variable. Separating them results in two models and a decisive improvement in fit. The first of these two clusters centres on *economic integration* of the kind that was known before the Maastricht Treaty. Support for being part of the community, the common market, the common currency, and for integrating a number of policies – all these measures relate to the “classic” type of economic integration. The second cluster belongs to a latent dimension concerning aspects of *political unification* that in the real world have been initiated with the Maastricht Treaty.²² Implementation of political unification was still rudimentary at the time of the survey but has advanced considerably since. Attitudes towards it thus relate to an object that is partly hypothetical at the time of our observations. The very fact that even in such conditions people’s attitudes quite accurately discriminate between notions of economic integration and political unification is of great importance. It raises the question whether this distinction may have increased in importance in later times, when the consequences of political unification have become more visible – an obvious topic for further empirical study.

In the remainder of this section, we present first the univariate measurement models for the four attitude dimensions. Each model is described in detail by a figure and a table.²³ The figure indicates which observed indicators relate to the latent variable in question. Every indicator is included in only one model. Grey boxes indicate that the indicator is a robust Mokken scale (see Section 3.2), and white boxes indicate single-item measures. The scale with the highest reliability is chosen as reference indicator in order to give the model a solid anchor. All error covariances that have to be specified in at least one country are indicated in the figure; error covariances that do not have to be

²² The term ‘integration’ is used for harmonisation of policies without implications for the political sovereignty of member states, while the term ‘unification’ implies the shift of political power and sovereignty from national to European government.

²³ All models in this book are documented in the text only with respect to selected characteristics. A full documentation of the models is given in Appendix C-1 to C-4.

specified in any country for obtaining adequate fit are omitted. The figures are complemented by the fit measures of the multiple-group model.

The tables of the univariate Lisrel models display standardised regression coefficients. Standardised coefficients indicate the relative strength of all effects involved. They can be compared only within countries, not across countries. Within every country, standardised coefficients reveal how strongly each observed variable is linked to the latent variable. The indicator with the strongest coefficient measures the latent variable most accurately. For the comparative perspective, within-country *patterns* of standardised coefficients can be compared across countries. The closeness of indicators to the dimension can vary across countries, and thus their suitability for measuring the latent variable.

Standardised coefficients are instructive for instrumentation. One can make use of the information how well an indicator can actually measure the latent variable for building measurement instruments. A low standardised coefficient warns that the indicator in question is not ideal for assessing the underlying attitude dimension because a large proportion of its variance is generated by other factors (including measurement error). There is, however, no clear and unambiguous criterion for selecting indicators on this basis into the measurement model. As a rule of thumb, coefficients around .30 indicate that there is a substantial effect. But since the aim of this study lies in finding general structural patterns and in maximising the number of indicators for each latent dimension, indicators with low coefficients in a few countries are included in the models as well. Each country's model includes specific error correlations (i.e. standardised error covariances) that are documented in the appendix. They report country-specific interrelationships among the observed variables. Error correlations that occur in many countries often point to indicators that are closely related but have not formed a robust scale in the previous section.

Additionally, each table presents mean factor scores for all countries. Factor scores are calculated by principle component analyses of each attitude dimension on the pooled data set (EU-wide).²⁴ In this way, a common metric is created for all countries. On the basis of the EU-wide factor scores, country-wise score means can be calculated that indicate the level to which each attitude dimension is pronounced in a public by the time of 1994. A country's mean factor score in fact expresses the country's relative position with respect to the overall mean. The mean scores can be compared across countries within each dimension. The country mean scores cannot be directly compared across dimensions, but the order of countries can. This allows tackling questions like whether national publics show specific profiles in which attitude dimensions are pronounced and which not.

²⁴ A graphical display of the country levels on each dimensions is given in Appendix C-6.

3.3.1 The dimension of Cognition

The measurement model for the dimension of cognitive attitudes towards the European integration and the EU is reported in Figure 3-5 and Table 3-16. Three scales and one single-item measure can be combined into a well-fitting model: the scales *Interest*, *Exposure* and *Knowledge* (for the characteristics of these scales, see Section 3.2), and the single item *Subjective Information*. In view of the meaning of the scales and the single item, this higher-order latent dimension can be interpreted as the degree of cognitive involvement of the individual with European integration and the EU. We label this attitude dimension in the following ‘Cognition’.

Figure 3-5: Measurement model for Cognition

Table 3-16: Indicators loading on Cognition

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Standardised regression coefficients</i>															
Interest	.61	.65	.63	.57	.82	.77	.80	.43	.69	.62	.45	.90	.53	.62	.61
Subjective Information	.57	.45	.47	.45	.51	.58	.62	.22	.42	.38	.25	.37	.51	.51	.51
Exposure	.62	.68	.70	.63	.80	.49	.60	.66	.79	.72	.71	.69	.70	.50	.57
Knowledge	.45	.63	.54	.64	.49	.44	.44	.65	.45	.53	.44	.38	.58	.64	.54
Mean Factor Score	.72	.01	-.44	-.05	.04	.19	.08	-.05	.01	.60	.00	-.33	-.22	-.34	-.23

By and large, *Exposure* displays the strongest loadings, closely followed by *Interest* and *Knowledge*. *Subjective information* loads rather weakly on the latent variable. It should preferably not be used as single-item measure for cognitive attitudes, especially in France and Flanders where its loadings are particularly low. Error correlations show no systematic pattern across countries and reflect rather country-specific idiosyncrasies.

The mean factor scores describe the relative country levels with respect to the cognitive dimension. The EU-wide mean is zero (and standard deviation is 1) so that country mean scores indicate the deviation from the EU-wide mean. Positive mean scores indicate levels above average and negative scores levels below average. For the cognitive dimension, country means scores vary between -.44 and .72. By far the highest scores – thus, the highest levels of cognitive involvement – are found in Denmark and Luxemburg. The middle group that scatters around the EU-wide mean score consists of Germany, the Netherlands, Belgium, France, and Ireland. The lowest scores are observed in Northern Ireland and Southern Europe (Portugal, Italy, Greece, and Spain).

3.3.2 *The dimension of Affect for Integration*

The measurement model for the dimension of Affect for Integration is presented in Figure 3-6 and Table 3-17. It comprises three scales and two single-item measures. They all belong to the domain of affective measures and relate to concrete institutions and policies of the integration process. In most countries, the central measure for this dimension is the *Europeanness* scale, but in some countries the *EMU* scale shows the highest loadings (Ireland, Flanders, France, and Spain). Irrespective of which of these indicators loads strongest on the latent dimension, the fact that the *EMU* scale is everywhere a strong indicator for this dimension shows that support for the common currency (that still had to be introduced in 1994) is connected to people's support for other aspects of economic integration. The *SEM* item, the (integration of domestic) *Policies* scale and the *EU identity* item display less strong but still important loadings on this dimension. The patterns of error correlations suggests that *Europeanness* and support for the Single European Market (*SEM*) on one hand and support for the common currency (*EMU*) and for the integration of *Policies* on the other are more closely linked to each other than can be accounted for by their common root in the higher-order latent dimension. These interrelations may point to either instrument effects or the existence of sub-dimensions, which are nevertheless not sufficiently distinct to prevent this model from fitting well.

Figure 3-6: Measurement model for Affect for Integration

Table 3-17: Indicators loading on Affect for Integration

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Standardised regression coefficients</i>															
EU Identity	.54	.58	.41	.40	.50	.54	.41	.44	.60	.50	.51	.56	.37	.50	.45
Europeanness	.84	.73	.83	.44	.86	.73	.88	.62	.82	.81	.66	.82	.55	.75	.75
SEM	.73	.53	.59	.33	.57	.45	.47	.26	.59	.48	.49	.49	.41	.65	.64
EMU	.67	.63	.76	.76	.53	.64	.50	.64	.67	.68	.68	.49	.72	.62	.60
Policies	.54	.69	.58	.46	.43	.57	.40	.59	.52	.55	.60	.37	.65	.56	.43
<i>Mean Factor Score</i>	-.32	-.46	-.34	.35	-.25	.01	.25	.19	-.01	.44	.15	.34	-.17	-.18	.05

This dimension of Affect for Integration is the one that is most often referred to in previous research. It relates to people’s support for the kind of European integration that has been prominent until the Maastricht Treaty and implies the harmonisation of policy areas and living standards without substantive changes to sovereignty relations between national and European government. It centres on the economic community but does not exclude aspects of personal identification. Obviously, the introduction of the Euro did involve transfer of sovereignty from the national to the European level. This leads to the question whether its position in this dimension is caused by people’s lack of awareness of these political consequences at a time that they had not yet ex-

perienced them, or by a predominantly economic (in lieu of a political) interpretation of the common currency. Only more recent data, collected some time after the actual introduction of the Euro at the start of 2002, can help answer this question and shed light on whether the Euro was framed after 2002 predominantly as a political or as an economic project.²⁵

Levels of support indicated by the mean factor scores on this dimension run from -.46 to .44. The country order reproduces the pattern that is known from previous studies (Hewstone 1986; Inglehart & Reif 1991; Eichenberg & Dalton 1993; Niedermayer 1995; Gabel 1998a; Marsh 1999): support for economic integration is strongest in Luxemburg, Ireland, and Italy and weakest in the United Kingdom, Denmark, and Eastern Germany.

The country order on this dimension is independent of the one of the cognitive dimension described above. Worth mentioning is the fact that Denmark scores highest on Cognition but is the antepenultimate on Affect for Integration, while in some Southern European countries (Italy, Greece, Portugal – not Spain though) the reverse happens: they score low on Cognition but high of Affect for integration. Quite differently, Luxemburg scores high and Northern Ireland low on both dimensions.

3.3.3 *The dimension of Affect for Unification*

The characteristics of the measurement model for Affect for Unification, the second affective dimension, are reported in Figure 3-7 and Table 3-18. All indicators included in this model relate to support for various aspect of political unification. Unification strengthens the democratic linkage between European citizens and the European political system by a stronger element of federalised European government and a stronger of the position of the European Parliament. It would emphasize a European Union that is a political community with a European citizenship and a common foreign and defence policy.

The measurement model for this attitude dimension comprises three scales and two single-item measures. They capture support for common foreign and defence polity (*Federalism*), for the installation of a European government (*EU government*), for strengthening the role of the European Parliament (*Parliamentarism*)²⁶ and for forming a democratic community with the citizens of the

²⁵ This line of argument demonstrates that the construction of these measurement models is not only a matter of trying to achieve valid comparative instrumentation, but that it is also indispensable for arbitrating between rivalling substantive interpretations of the meaning of survey items, and thus also of the substantive character of public opinion.

²⁶ One may criticise the use of the *Federalism* scale and the *Parliamentarism* scale in this model because reliability coefficients of Mokken scaling are low in some countries (see Table 3-7 and 3-8). As a check, an alternative model was estimated in which this each was replaced by

other member countries (*Citizenship*).²⁷ *Citizenship* has been chosen as reference indicator because it has the highest reliability coefficient (compare Tables 3-7 to 3-9 in Section 3.2). The central indicators of this dimension are *Parliamentarism*, *EU government*, *Federalism* and *Citizenship*.²⁸ Yet, *EU government* displays quite strong loadings for a single-item measure.

Figure 3-7: Measurement model for Affect for Unification

Table 3-18: Indicators loading on Affect for Unification

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Standardised regression coefficients</i>															
Federalism	.68	.71	.75	.41	.37	.62	.53	.64	.75	.79	.65	.56	.74	.72	.66
Parliamentarism	.34	.71	.86	.71	.63	.66	.75	.82	.79	.75	.54	.63	.70	.75	.77
EU government	.49	.63	.54	.75	.68	.72	.64	.62	.68	.68	.58	.57	.68	.71	.74
Citizenship	.43	.60	.75	.46	.60	.58	.60	.49	.65	.55	.47	.58	.64	.60	.40
Mean Factor Score	-.42	-.12	-.41	.10	.15	.14	.17	.00	-.11	.24	.03	.20	.06	-.30	.04

its single items. Between these items, strong error covariances had to be included in all countries, rendering the model unnecessarily complex. This indicates that the scale items indeed relate to a common trait and that there is a benefit in using them as a scale.

²⁷ The item on *Future role of the EP* has been excluded from the model because of very weak loadings in Denmark, Great Britain, and Germany.

²⁸ We could not observe the emergence of two sub-dimensions (distinguishing federalism and strong European Parliament) as Wessels (1995) proposed, which does not mean that in the future such a distinction cannot emerge. Since support for political unification partly relates to partly prospective or hypothetical situations, attitudes might change due to future political developments.

It has to be mentioned that almost all items involved in the model (as scale items or as single-item measures) derive from the same item battery in the questionnaire. This raises the question whether this dimension is merely an artefact caused by instrument effects. Since all these questions are quite demanding in terms of political knowledge, it could be that a separate dimension from Affect for Integration emerged because the items on integration are much 'easier' (i.e. less demanding).

However, not *all* items of the item battery are comprised in this dimension, as two other items form part of the *EMU* scale that belongs to Affect for Integration. This observation increases the confidence in the distinctness of the two affective dimensions. The distinctiveness is very clear in all countries (intermediate results leading to this statement not presented here). Framing matters as 'political' or as 'economic' has obviously strong consequences for the structure of beliefs, even when from a more general point of view the distinction itself could be called into question.

Levels of Affect for Unification reflect people's readiness to advance political unification. Country means of the factor scores vary between -.42 und .24. Support for political unification is highest in Luxemburg, Italy, and the Netherlands, followed by East and West Germany, while opposition is strongest in Denmark, Northern Ireland, and Portugal.

The ordering of countries for Affect for Unification is quite similar to the country order of Affect for Integration. The correlation of country means between the two affective dimensions is high and significant ($r=.707$, $p=.003$), but some countries are located off the correlation line: especially Great Britain and Eastern Germany, but also Spain and West Germany. Here, Affect for Unification is higher with respect to Affect for Integration than in other countries. The fact that the country positions differ on the two scores adds to the gains that can be attained from distinguishing these two affective dimensions.

3.3.4 *The dimension of Evaluation*

The measurement model for Evaluation is introduced in Figure 3-8 and Table 3-19. The objects that are evaluated are the two channels of representation (*Federal representation* and *Confederal Representation*), the power position of the European Parliament vis-à-vis other European institutions (*Parliamentary Control*) and the way democracy works in the EU (*Satisfaction EU democracy*).

Evaluation of *Federal representation* is not only the reference indicator, but also the central measure of this latent variable: in all countries, loadings for this indicator by far surpass those of other indicators. Evaluation of *Confederal representation* in European matters is clearly less central than evaluation of *Federal representation*. In eight out of the 15 countries, error covariances indicate that

evaluations of these two channels of representation are strongly linked, beyond what would be expected by their common belonging to the latent evaluation dimension.²⁹

Figure 3-8: Measurement model for Evaluation

Table 3-19: Indicators loading on Evaluation

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Standardised regression coefficients</i>															
Federal Representation	.75	.84	.68	.71	.95	.90	.72	.74	.81	.95	.92	.91	.95	.83	.93
Confederal Representation	.45	.33	.26	.24	.46	.51	.38	.48	.63	.68	.49	.48	.26	.40	.43
Parliamentary Control	.59	.45	.60	.50	.59	.62	.53	.67	.61	.49	.38	.50	.43	.51	.43
Satsidem EU	.54	.35	.42	.47	.32	.41	.42	.39	.48	.46	.28	.24	.38	.46	.31
Mean Factor Score	.18	-.29	.03	.58	-.38	-.00	.07	.17	-.10	.60	.02	-.18	-.07	-.28	.03

Country means of the factor scores vary between -.38 und .59. Evaluation is most positive in Luxemburg and Ireland and most negative in Eastern Germany, Great Britain, and Denmark. The country means of Evaluation are positively correlated with the country means of Affect for Integration ($r=.616$, $p=.015$) and of Cognition ($r=.465$, $p=.081$), which are themselves not corre-

²⁹ This reflects that the items of both scales from a unidimensional scale in many but not all countries (see Section 3.2).

lated with each other. The relationships between the attitude dimensions are analysed in detail in Chapter 4, but the fact that the level of attitudes can differ within a public supports the notion that these attitude dimensions constitute in fact distinct latent constructs.

The objects of Evaluation are all aspects of political unification. Since no items on evaluation of economic integration are included in this survey, it cannot be determined whether or not evaluations of economic integration and political unification belong to distinct dimensions, as it is the case with affective attitudes.

3.4 The European belief system

Figure 3-9: Sequence of analyses reported in Section 3.4

Empirical demarcation of the European attitude domain

Clustering of beliefs into attitudes

Clustering of attitudes into dimensions

Clustering of attitude dimensions into a belief system

- ⇒ Integrate all measurement models into a multivariate model
- ⇒ Test for distinctiveness of latent constructs
- ⇒ Assess the empirical dimensionality of the belief system

Four dimensions can be identified in citizens' attitudes towards European integration and the European Union. To complete our analysis of the structure the European belief system, we will now focus on the relationship between the four dimensions that have been identified above. It remains to be demonstrated that all four dimensions are distinct yet linked and thus jointly form a belief system, and that this belief system is shared in the twelve countries of the EU. We need to exclude that one dimension is just a sub-dimension of another one. Were that to be the case, the correlations between the latent dimensions would be very high ($>.90$), whereas we would expect the dimensions to be more weakly correlated if they belong the same belief system, but as distinct constructs. Very low correlations ($<.30$) would indicate that the latent dimensions are largely independent from each other and that no overarching European belief system exists.

The multivariate model is composed of the univariate models that were reported above (Figures 3-5 to 3-8 and Tables 3-16 to 3-19). The loadings of

observed on latent variables are fixed to the coefficients estimated in the univariate models.³⁰ These constraints are imposed in order to avoid that interferences between observed variables of different dimensions affect the assessment of relationships between the latent variables. Before fixing these coefficients, it has been empirically checked that the assignment of observed to latent variables does not have to be revised after combining the four higher-order dimensions into a single model.

Figure 3-10: The dimensionality of European belief system

The integrated model that describes the dimensionality of the European belief system as assessed by the European Election Study 1994 is presented in Figure 3-10 and Table 3-20. The model can be applied EU-wide and country-wise. The belief system includes dimensions that differ according to attitude objects and attitude modes. Citizens distinguish between the institutions of

³⁰ We fixed the loadings of the latent variable on the observed variables, the variance of the error terms of the observed variables and the covariances between those according to the unstandardised coefficients reported in Tables C-1a, C-2a, C-3a and C-4a in the Appendix. Fixing these coefficients increases the degrees of freedom in the models, which is a desirable feature for the analyses of internal dynamics to be presented in Chapter 4.

economic integration and political unification. Simultaneously, they distinguish between three modes of response to these European institutions, cognitive, affective and evaluative.

The fit of this overarching model is good in terms of GFI (.954) and RMSEA (.013). The Chi-square statistic is less satisfactory, however. It suffers from the large number of variables, groups (i.e. countries), and individual cases, and in addition from interferences between indicators of different dimensions. We chose not to specify error covariances between observed variables of different dimensions in the final model. Their test-wise inclusion does not improve model fit but blurs the structural patterns. Modification indices do not propose any change in the assignment of observed to latent variables so that the model is considered acceptable despite a significant chi-square value. Not chi-square based fit measures support the view that this model represents the data adequately.

Table 3-20: Correlations between European attitude dimensions

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Affect for Integration ↔ Evaluation	.89	.66	.74	.66	.62	.79	.68	.85	.78	.81	.81	.70	.80	.74	.73
Affect for Integration ↔ Affect for Unification	.75	.64	.74	.64	.48	.53	.61	.59	.69	.51	.61	.49	.51	.70	.60
Affect for Integration ↔ Cognition	.55	.46	.51	.60	.47	.56	.44	.68	.57	.66	.50	.49	.54	.62	.56
Affect for Unification ↔ Evaluation	.73	.56	.77	.60	.33	.37	.40	.60	.59	.49	.51	.41	.45	.65	.46
Affect for Unification ↔ Cognition	.40	.41	.55	.42	.39	.41	.42	.70	.54	.56	.40	.45	.53	.58	.49
Evaluation ↔ Cognition	.31	.31	.54	.53	.26	.35	.16	.58	.52	.41	.37	.46	.38	.51	.35

Table 3-20 presents the correlations between the four attitude dimensions for all countries. The magnitude of the correlations supports the notion that these four attitude dimensions should be considered as distinct, yet inter-linked components of a European belief system. In none of the instances are correlations so high as to suspect that dimensions are not distinct. Actually, in all countries (except Northern Ireland) the correlation between Affect for Integration and Evaluation is the strongest correlation. The highest correlation is found in Denmark (.89). So if anywhere there is reason for doubt about distinctiveness, it is between these two latent dimensions. But integrating them into a single dimension is incompatible with the requirements for model fit.

The correlations between Affect for Integration and Affect for Unification clearly support the separation of these two affective dimensions. They range from .48 (East Germany) to .75 (Denmark), which does not put forward the notion of collapsing the two affective dimensions into one model. Lower correlations occur when Cognition is involved. Especially between Cognition and Evaluation a relationship sometimes hardly exists (like in the Netherlands and East Germany). The cognitive dimension thus seems to be more distant from the other three dimensions that are more closely related among each other.

The analyses of this chapter lead to the following conclusions. The European attitude system as captured by the European Election Study 1994 can be portrayed as a well-differentiated and well-organised system of limited dimensionality. Beliefs are structured by content-driven distinctions rather than by instrument effects or country-specific idiosyncrasies. Three attitude modes – cognitive, affective, and evaluative – and two attitude objects – economic integration and political unification – can be distinguished in citizens' beliefs. The distinction between economic integration and political unification is observed only for affective attitudes; whether this distinction applies also for cognitive or evaluative attitudes cannot be answered with the present data.

3.5 Measurement of European attitudes

The results presented in this chapter suggest that many of the conceptualisations and measurements of European attitudes that are in common use in the literature are in need of revision. Our results show that attitudes towards the EU are multidimensional, not unidimensional as implied in much research. This multidimensionality generates the question of 'what goes with what'. One distinction that evidently needs to be made is between cognitive, affective, and evaluative attitude modes, which is common in social psychology and which has earlier been used to good purpose in political science and public opinion research as well (Almond & Verba 1963). Just as important as it is not to combine indicators that belong to different attitudes or dimensions, it is to avoid conceptual distinctions (and associated measures) that have no certain basis in the empirical world. Easton's distinction between specific and diffuse legitimacy beliefs has been applied by many while using the same indicators as we analysed (e.g. Gabel 1998a), but our findings do not suggest that there is any justification to divide these specific indicators along this line. This does not say that the specific-diffuse distinction is non-existent and useless, but rather that it is not applicable given the data that are commonly used for studying public opinion and attitudes towards the European Union and European integration.

It is quite possible that this distinction is very relevant to other kinds of indicators than those that are, for all practical purposes, the 'industry standard'. The distinction between cognitive, affective, and evaluative attitudes captures best people's different attitudes towards European integration and the European Union. Tackling questions of legitimacy of the European Union thus needs to deal with the four attitude dimensions identified here and with the dynamics among them. The latter aspect will be investigated in Chapter 4. This section deals with implications of our results for adequate measurement of European attitudes. The results from the various kinds of analyses reported earlier in this chapter are relevant for further research into attitudes and public opinion on the European Union in several ways.

Primary research can use our findings for optimal selection of items in questionnaires. By checking how well various indicators perform as measures of the latent attitudes and dimensions one is interested in, scarce capacity for data collection can be used in the best possible way. Our analyses show clearly that all indicators are affected by more than one source of variance. Therefore, to optimally capture the concept of interest, multiple-item measurement is always the better choice than single-item measurement. The scales and dimensions reported here provide the necessary information for careful and conscious selection of indicators. Rather than choosing indicators on the basis of personal 'feeling' or unreflected habit, measurement characteristics can be taken into account such as centrality to latent variables of interest, reliability, and discriminating power. This information is of even more critical importance when limitations of various kinds necessitate single-item measurement.

Secondary research can benefit from the fact that many survey items that are frequently included in mass surveys were also contained in the questionnaire of the European Election Study 1994. This is particularly useful for such 'classic' Eurobarometer items as *Unification*, *Membership*, *Benefit* and *Regret*, and for often-used items such as *Satisfaction with EU democracy*. The latter is not only part of the Eurobarometer surveys, but also in European and national election studies, and sundry other social surveys. In any survey that includes one or more indicators that were analysed here too, these common indicators can serve as crystallisation points to which other indicators can be 'docked' in order to build equivalent multiple-item measures. If surveys have no items in common with the data analysed here, the approach applied in this chapter can be used to prevent inadvertent combination of items that should remain distinct, as well as to prevent conceptual distinctions that are not rooted empirically.

Comparative research can take advantage of the availability of identical sets of indicators for European attitudes and attitude dimensions that yield cross-nationally robust instruments. For investigating specific aspects of EU/EI (such as e.g. support for the common currency or for European citizenship),

scales and single-item measures can be used for which the measurement characteristics were analysed and reported. For investigating general elements of European attitudes and beliefs (such as cognitive, affective, or evaluative orientations), the measurement models can be used to capture underlying attitude dimensions that exist in all countries of the EU in 1994. Comparative research into different phenomena than beliefs about the EU/EI can profit from the strategic approach applied in this chapter that demonstrates how valid and robust comparative measurement instruments can be developed. In this sense, the case of European integration is just a special example, and the methodology applied here can be transferred to other substantive areas of comparative research.

Single-country studies can also find benefit from our comparative results. The pan-European belief system that was analysed in this chapter is relevant in each of the countries involved and can thus serve as a starting point for conceptualisation and instrumentation in national contexts. The present study focused on identical models or indicators, but country-specific studies may want to apply models for the construction of equivalent instruments in which identical indicators are supplemented by country-specific ones or in which only country-specific indicators are used. Identical models can serve as the bottom-line for deciding whether potential equivalent or comparable models actually relate to the same latent construct. Similarly, results of single-country dimensional analysis can be checked against comparative results to ensure that the concept under investigation is measured properly. Country-specific measurement that is rooted in comparative models holds out the promise of more valid measurement.

Some frequently used indicators have been included in the analysis of the structure of the European belief system. As a result, we can draw empirically based conclusions on where their exact position in the 'map' of the European belief system lies, on their meaning in terms of the latent construct they measure, and how the measurement of theoretical concepts can be optimised.

The most frequently used indicators for European attitudes, the Eurobarometer questions on *Unification*, *Membership*, *Regret*, and *Benefit*, are an excellent basis for multiple-item measurement of Affect for Integration. Any combination of two, three, or four items uses to forming a robust unidimensional scale across the Eurobarometer surveys.³¹ These indicators should thus not be

³¹ The robustness of the Europeanness scale across time is demonstrated in Table B3-1 in the Appendix which shows that scalability in all countries is impeccable throughout the Eurobarometer surveys between 1978 and 1998.

assigned to distinct concepts.³² Scholars often proposed to assign the Benefit question and/or the Membership question to utilitarian or instrumental attitudes as opposed to the affective attitudes measured by Unification and Regret (see Chapter 1 Section 1). It can be shown though that all four question are stronger determined by Affect for Integration than by Evaluation.³³ It is possible, of course, that an evaluative attitude dimension towards economic integration exists in which the question would fit even better, but that dimension did not appear in our analysis. If it exists, respective questions were not asked in the survey. Replicating this study on other data sets may complement and refine our repertory of European attitude dimensions.

Satisfaction with EU democracy is often used in the literature as a single-item measure for evaluative attitudes towards the regime of the EU. As we can see in Table 3-19, however, this indicator has a rather weak loading so that its variance can be interpreted only to a limited extent as differences in evaluation. Even if single-item measures generally show weaker loadings than composite scales, this confirms Norris's doubts about the meaning of people's answers to satisfaction-with-democracy questions. She concludes that "this survey item taps both support for 'democracy' as a value (...), and also satisfaction with the incumbent government" (Norris 1999:11). Translated to our conceptualisation of European attitudes: Satisfaction with EU democracy may relate to affective and evaluative attitudes at the same time. Our results also point into this direction. In the pooled factor analysis that was reported in Section 3.1, Satisfaction with EU democracy loads on the affective factor (.232), but only half as strongly as on the evaluative factor (.550).³⁴ In the correlation table of indicators (Table 3-15), Satisfaction with EU democracy correlates with the Europeaness scale (.27), which is an indicator for affective attitudes, but stronger with Federal Representation (.30) which is also an indicator for evaluative attitudes. Satisfaction with EU democracy thus seems to be an evaluative measure in the first place, but it does not measure this dimension very effectively be-

³² What is admissible, however, is the modelling of inner-dimensional dynamics like Franklin & Wlezien (1997) have done. In their view, Membership represents the desired level of European integration while Unification measures the relative preference for integration. Both together form a thermoSTAT model. This and other such models are legitimate because they describe the dynamics of indicators on the same latent dimension.

³³ If any, Benefit and Regret show secondary loadings on the evaluative factor in the factor analysis of Section 3.1 (see Table 3-1).

³⁴ The first value is not found in Table 3-1 because it is smaller than .30 and is therefore not reported.

cause it also captures affective support.³⁵ In this context, it should also be mentioned that Satisfaction with national democracy does not fit into a comparative model of evaluative attitudes within the European belief system.

Some research questions need *cognitive measures* in order to assess the amount of cognitions citizens have about European integration or the European Union. Cognitive attitudes can be measured in different ways. Zaller (1992) stated that specific knowledge questions are the best indicators. Constructing comparative knowledge questions regarding EI/EU is difficult because European integration is an ongoing process that appears on the national agendas at different times and under different topics. Relying only on specific knowledge questions alone may not be sufficient for achieving a reliable comparative measure for cognitions. Our results suggest that cognitive measures can gain in reliability when knowledge questions are combined with indicators of interest and exposure.

Figure 3-11 shows where the questionnaire items of the EES'94 fit in the structure of clusters at different levels of abstraction that resulted from our analyses or, in other words: where they fit in the European belief system. Their measurement performance can be traced in the tables in Sections 3.2 and 3.3 of this chapter.

All our analyses have been done on data from 1994, but there is no reason to expect that the data and the findings have passed their 'expiration date'. It is quite likely that in terms of difficulty or distributions beliefs and attitudes may have changed in the ten years since then, but it is much less likely that the structure behind all these manifest responses has strongly changed, or that it would not apply anymore. This is particularly because it is built on such a large set of items, because it is a rather strongly connected belief system, and because the world to which it refers has not acquired a qualitatively different character in the meantime (which is not to deny that all kinds of changes have occurred). Concerning the EU, the most dramatic changes are probably the recent extension of the EU and the ratification of a European constitution. It is conceivable that this generates a further distinction in the affect dimension, but it is less likely that the distinctions and similarities that we found have lost their relevance. Nevertheless, it would be useful to retest and recalibrate the findings every 10-15 years.

³⁵ Adding one or two concrete items on satisfaction with representation by European institutions, especially the European Parliament, helps to centre the measure on the evaluative dimension. The evaluation of the power position of the European Parliament in the political system of the EU is a strong measure for people's evaluative attitudes. Using evaluations of representation, it has to be kept in mind, however, that European system comprises a federal and a confederal tier and that evaluative attitudes towards both are unidimensional in many countries, but in some (especially in Great Britain) they constitute distinct attitudes.

Figure 3-11: Attitude structure of EU-related indicators in the EES 1994

Chapter 4

Dynamics of European legitimacy beliefs

The knowledge about the structure of the European belief system allows us to investigate the dynamics of European legitimacy beliefs. Political and academic interest in studying European legitimacy has increased considerably since European integration acquired elements of political unification, which started with the Maastricht Treaty (Belot 2000). Mostly sceptical views about the legitimacy of the European political system often started to refer to a ‘democratic deficit’. Since then, the question of the system’s legitimacy basis has not decreased in importance, neither practically nor theoretically. Research into the genesis and dynamics of European legitimacy beliefs has so far been hampered and has yielded little cumulative insights because of problems of conceptualisation and measurement. With the measurement model of the European belief system (see Figure 3-10), however, we dispose of solidly based indicators for relevant dimensions of the European belief system. This gives us better possibilities for investigating these phenomena. We have to demonstrate that this model of the European belief system is a suitable basis for studying legitimacy questions from which we can derive insights in the dynamics within the belief system that are relevant in the context of different theoretical perspectives that exist in the literature. In addition, we have to show that it is possible to model dynamics from single time-point data.

The attitude dimensions that structure the European belief system can be described in terms of two distinctions. One distinction relates to the *attitude mode* on the basis of which cognitive, affective, or evaluative dimensions are distinguished. This fits well with the socio-psychological approach of categorising attitudes.¹ Almond & Verba (1963:15) propose a typology derived from Parsons & Shils (1951) who distinguish “cognitive orientations” (knowledge), “affective orientations” (feelings) and “evaluational orientations” (judgments).

¹ This distinction differs somewhat from the psychological typology that distinguishes cognitive, affective, and behavioural modes. Evaluative attitudes are just transitional states between cognitions and affections (Eagly & Chaiken 1998). In Almond & Verba’s (1963) triad of modes, evaluative attitudes take a more important role and can be independent from cognitive or affective attitudes. Since evaluations of the political system (in terms of output and rules of the game) are significant corner stones in models of legitimacy processes, it is useful to conceptualise evaluative attitudes as distinct from cognitive and affective attitudes.

The cognitive dimension in the European belief system includes knowledge, attention, and information; the evaluative dimension assembles judgments about performance; and the affective dimensions each relate to norms, values and feelings of the citizens. The second distinction relates to the *attitude object*: European citizens are found to distinguish economic integration from political unification and therefore form two different kinds of affect. While Affect for Integration refers to concrete and existing institutions and projects of European integration, Affect for Unification denotes the more general the idea of a politically united Europe.

Research on citizens' legitimacy beliefs usually starts out from Easton (1965, 1975) who, in his typology of legitimacy beliefs, distinguishes specific support from diffuse support – a distinction that can be observed throughout the literature on European legitimacy research (Belot 2000). We did find a similar distinction in the European belief system, namely in the distinction between Affect for Integration and Affect for Unification. People clearly distinguish between abstract ideas and concrete institutions and arrange their attitude systems accordingly. As predicted by other scholars, the specific-diffuse distinction can be deduced from the respective characteristic of the attitude objects: specific attitudes are formed towards concrete objects, while diffuse attitudes are developed towards the rather abstract notions (see Norris 1999:10).

However, we have to recognise that the distinction between diffuse and specific support captures only a segment of the dynamics in legitimacy beliefs, and that it is not an adequate distinction for attitude modes as Easton proposed. We found that the major distinction in European attitudes relates to the difference in attitude modes. If we want to understand the dynamics in European legitimacy beliefs, we have to take into account the interplay between the cognitive, evaluative, and affective attitudes in addition to the one between specific and diffuse attitudes. This is compatible with the various legitimacy theories, although they have not been specified exactly in these terms. As outlined in Chapter 1 Section 2, we can discriminate three approaches in the literature on how different types of legitimacy beliefs can influence each other.

The *utilitarian or instrumental view* transfers concepts from national legitimacy research to the European level. It assumes that satisfaction with system outputs leads to positive evaluations of the policies and the authorities that produced these outputs. In the long run, the accumulation of positive evaluations leads to long-term satisfaction with the political system and, as a consequence, to affective support in terms of loyalty. Loyalty can be regarded as a kind of collective stock that grows in good times and that can be 'consumed' in bad times to make up for negative evaluations when policy outcomes are unsatisfactory. Without any support, a system's policy-making function is endangered. Since affective loyalty for the European political system has to be accu-

mulated from scratch, chances are small that strong legitimacy beliefs have emerged yet. The time span of European integration is quite short in comparison to the period during which national legitimacy beliefs developed – no more than half a century and, depending on the time of accession, considerably shorter for some countries. Since the Maastricht Treaty, scholars have therefore asked the question whether legitimacy beliefs in the general public are sufficiently developed to sustain the degree of political integration implied by the transition from the European Community to the European Union (e.g. Eichenberg & Dalton 1993; Niedermayer & Sinnott 1995).

The *integrationist* view conceives European integration as an elite-driven process in which affective loyalty is assumed to “spill over” from elite to public as well as from the national level to the European level. Citizens first develop affective loyalty for the idea and the regime of European integration and only gradually come to experience and evaluate the outputs of the policies of the emerging political system. Loyalty is intrinsic and constitutes a basic value that shapes people’s perceptions of the system and even their specific evaluations of policies. European attitude research has often used the concept of “permissive consensus” (Lindberg & Scheingold 1970) to describe that publics give passive approval to elite actions because they have been taught by national elites to value the idea of European integration positively. In this view, loyalty needs not to emerge from the accumulation of positive evaluations of outputs. Moreover, loyalty is less important for the process of integration (see Sinnott 1995). Public opinion is regarded as relevant only to the degree that politicians have to justify their decisions respecting European integration in elections or referenda, and not on a day-to-day basis. The difficulties in the process of ratification of the Maastricht Treaty demonstrated, however, the critical importance of public opinion for European integration at those moments.

Easton’s view of the legitimacy process, however, allows for both kinds of influences to operate simultaneously and he does not proclaim which comes first. He truly portrays a multiple feedback system in which reciprocal effects can occur: positive evaluations of the system outputs contribute to specific support (positively or negatively, depending on whether one supports policies or not), and long-term specific support can lead to diffuse support in terms of affective loyalties. Existing political systems dispose of a store of affective loyalties (where it does not matter how this originated, from positive evaluations, from ‘habit’, from leader charisma, from legal-rational considerations, or the like). This store is necessary to make up for deficits in specific support during periods in which people are dissatisfied with system output. Without the store of diffuse support, there would be no basis for people to perform the roles that the system prescribes (pay taxes, obey laws, etc.). But loyalty cannot be drawn from continuously – it would be depleted in the end. Occasionally, it has to be

shored up, which happens when people are positive about and support specific policies. Then, there is an overflow from specific to diffuse support which, again, contributes to a reservoir for times when the system performance shows deficits. So, both flows (from evaluations via specific support to diffuse support, as well as the reverse) are compatible with Easton's perspective.

Analysing the interactions between the various dimensions of the European belief system can yield important insights into the genesis and dynamics of legitimacy beliefs, European and otherwise. We see Affect for Unification as the most relevant indicator for general loyalty towards the political system of the EU or, for the matter, as diffuse support. Affect for Integration can be seen to represent specific support which relates to concrete institutions of the regime. Evaluation, finally, captures people's satisfaction with the performance of the system. According to the integrationist view, Affect for Unification should be the driving force within in the belief system and shape Affect of integration as well as Evaluation. The utilitarian view, on the other hand, suggests that Evaluation should be the dimension that impinges on Affect for Integration, which in turn impacts on Affect for Unification. The Eastonian view would predict us to find both kinds of these effects simultaneously, though not necessarily of equal strength. The aim of this chapter is to construct and test models of the internal dynamics of the European belief system that help us determine the empirical relevance of the different – and to some extent rivalling – theoretical perspectives on legitimacy beliefs.

Constructing such models of internal dynamics of the European belief system is demanding in theoretical and in methodological ways. The most obvious problem lies in the fact that we have to base the analysis of dynamics on data pertaining to a single point in time. How can information about dynamics be drawn from static data? The solution lies in an approach that assumes that present structures are shaped by past dynamics and so contain information about them. This approach needs to specify how causal influences between the dimensions of the belief system lead to structures that can be assessed empirically. The theoretical approach will be outlined in Section 4.1, and the modelling procedure that can be deduced from it is explained in Section 4.2.

4.1 The associative network perspective

Before we can analyse the dynamics between the components of a system, we need a theoretical approach that allows specifying models that capture such dynamics appropriately. The *associative network perspective* supplies an approach from which modelling procedures for analysing system dynamics can be derived. In addition, it provides grounds on which dynamics can be analysed by means of static data. In this section, the associative network perspective will be connected to our research question. In Section 4.2, the construction of appropriate models will be outlined.

The associative network perspective constitutes a systemic approach that allows specifying the modelling of dynamics within a belief system. Its foundation is the notion of belief systems as *associative networks* of elements that are connected to each other by links (Read et al. 1997). According to cognitive models of mental representation (Abelson & Rosenberg 1958; Anderson 1983), the links between the elements represent constraints to preserve a certain kind of relationship. If one of two elements connected by a link changes, the constraint is activated and the other element has to change as well, until the relationship between the elements is restored and the constraint is satisfied. But that other element in turn is linked to yet other elements, and the constraints implied in those links have to be satisfied in similar ways. Via stepwise activation of the constraints implied in the links between the elements, change is transmitted from element to element and can spread out through the whole system (Read & Miller 1994; Read et al. 1997). The sequential activation of pair-wise constraints produces repercussions of change in the belief system. Analysing the dynamics of a system thus implies tracing the sequences of pair-wise activation of constraints passing from one element to the next.

The link connecting two elements implies a constraint that in principle can work in both ways. One element can impinge on the other and vice versa, so that the constraint can be activated in both directions. But the constraint in one direction does not have to be equally strong as the one in the other direction. Their relative strength depends on how frequently each direction has been activated in the past (Runkel & Peizer 1968; McClelland & Rumelhart 1981; Thagart 1989; Eagly & Chaiken 1993). The more often the constraint has been activated in the past, the stronger it is. In this way, past dynamics leave traces in present structures. Comparing the strengths of the two effects between a pair of elements in present-day structures uncovers which of the two reciprocal effects has been dominantly activated in the past. We will use this “window into the past” to unearth the dominant direction of past dynamics. We do so by first identifying the dominant direction of constraint in each pair of elements and then connecting the pair-wise constraints into sequences of activation. Thereby

we can detect the major flows of previous dynamics that have shaped the causal structure of the belief system. Two assumptions from the associative network approach are of help to interpret the structure in these terms. The first is that *past* dynamics have left observable traces in *present* structures of interrelations between variables, i.e. that the dominant patterns of pair-wise activation that existed in the past have shaped the current pattern of the network. The second assumption is that previous patterns of pair-wise activation persist into the *present* and (near) *future*.

The constraints implied in the links induce the system to tend towards a state of balance. This notion relates back to cognitive dissonance theory (Festinger 1957, 1964) and balance theory (Heider 1946, 1958), which formulate the expectation that the network tends to achieve consistency. Early research in these paradigms has demonstrated that people tend to change attitudes in order to reduce imbalance or dissonance among closely related attitudes (Osgood & Tannenbaum 1957; Abelson 1959; Tannenbaum 1966). In more recent research, balance theory has been integrated with general cognitive principles inherent in associative network models and connectionist models (e.g. Spellman et al. 1993; Shultz & Lepper 1996). Local constraint-satisfaction models show that repeated pair-wise activation among the elements makes the system tend towards a state of balance in which all constraints implied in the links are satisfied.² Balanced systems are considered harmonious and stable while unbalanced systems are unstable and tend to change until they reach a state of balance (Judd & Krosnick 1989).

The notion of equilibrium is actually an analytical construct that presupposes that the belief system is isolated from its environment and can therefore settle in a durable balanced state. This assumption, however, does not apply to reality. Belief systems are embedded in their environment and are therefore continuously subject to changes that are induced from the environment. These external impacts, in turn, allow us to track down their repercussions in the belief system. These consist of the sequential activation of constraints discussed above that could not be observed without the impact of external forces. When we can identify impacts of external factors on the belief system, we can follow the causal paths by which change is transmitted through the system. In order to analyse the internal dynamics of the belief system, we thus first need to assess which external factors impinge on the belief system. From there, we can un-

² Local constraint-satisfaction models specify network structure in terms of constraints and subsequently conduct simulations in which processes of 'parallel distribution processing' or 'parallel constraint satisfaction' (Read & Miller 1994; Read et al. 1997) iterate until mathematical harmony – i.e. satisfaction of all constraints – is achieved (Spellman et al. 1993; Shultz & Lepper 1996).

cover the ways in which repercussions of external impacts run through the belief system.

From the associative network perspective, we can derive the vital steps for the analytical assessment of dynamics in the European belief system. The elements of the system are the attitude dimensions established in Chapter 3. The links are causal connections by which changes are transmitted from one dimension to another one. The analysis of the internal dynamics will follow a specific proceeding that is shortly described below and elaborated in more detail in Section 4.2.

Tracing the repercussions of external disturbances through a system requires to identify the sources of change. We hence first need to establish external factors impinging on the European belief system before we can analyse its internal dynamics. External factors generate changes in specific elements of the system that subsequently ramble through to other elements. It is thus necessary to know at which point an external factor affects the belief system in order to be able to track down subsequent effects of change within the system.

Second, we need to disentangle the pathways of internal dynamics into bivariate relationships between pairs of dimensions. For each pair of dimensions, we have to assess which of the reciprocal effects is the one that represents the dominant direction of activation. From the dominant effects in the present structure, we can draw conclusions on the dominant direction of activation of important repercussions in the past that have left their traces in the links that connect the dimensions of the European belief system.

Once the dominant effects for each pair of dimension is known, we can combine these in order to track down the causal paths that represent the dominant patterns by which external effects have passed through the system in the past. Causal paths consist of sequences of dominant effects between pairs of dimensions. These causal paths do not have to be identical across countries. It is possible that the impact of external factors on the belief system differs across countries and that therefore the structures of constraints carved into the belief system diverge. The inspection of the structures in the country models reveals what the driving forces are in the system and thus which model of legitimacy dynamics applies. The next section outlines in detail the procedures applied to model the dynamics of the European belief system in each country.

4.2 Modelling system dynamics

The analysis designed to resolve the problems outlined above applies structural equation modelling. The procedure consists of three consecutive steps. First, we will establish which external factors impinge on the European belief system and by which dimension they affect the belief system. Second, we focus on the relationships of reciprocal effects within each pair of attitude dimensions. They are modelled in a way that allows us to determine the dominant direction of activation in each pair of dimensions. Third, we adopt a systemic perspective and combine the single dominant effects in order to identify the causal paths that previous repercussions have carved into the belief system. These patterns of causal paths can vary across countries, but can be classified in terms of their concordance with the implications of theoretical models of the genesis and dynamics of legitimacy beliefs, as discussed above. On the basis of these results, we will be able to decide which of these theoretical models are compatible with our empirical information and which are not.

Step 1: Assessing the point of access of external factors

The first step in the analysis is designed to assess how external factors impact on the European belief system. When an external factor impinges on the belief system, the impact on the dimensions is not necessarily equally strong and equally direct. External factors can affect each of the attitude dimensions directly or indirectly. Indirect effects proceed through links that exist between the attitude dimensions because a change in one dimension leads to change in other dimensions linked to it. These effects are indirect because they are mediated through the dimension which is affected directly by the external factor. Implied in this approach is that all propositions relating to change apply equally to constraint, i.e. resistance to change. Attitude dimensions differ in the degree to which they are directly affected by an external factor, and the less affected they are, the more resistant they are to change.

We proceed according to the hypothesis that the susceptibility of an attitude dimension to impacts of external factors is determined by its object and mode. Cognitive attitudes are susceptible to factors that shape cognitions, such as education and participation. Evaluations are prone to be responsive to conditions which affect the well-being of the individual, such as economic and political conditions or the perception thereof. Affects are receptive to related affects, such as general political orientations, or orientations towards the national political system. Which affects can shape European affects depends on the attitude object. Affects linked to concrete issues are expected to impact on

Affect for Integration, while affects connected with general values are more likely to influence Affect for Unification.

As mentioned earlier, direct effects engender indirect effects on other attitude dimensions to the extent that the link between the dimensions has been reinforced by repeated pair-wise activation. A change induced in one dimension by an external factor has subsequent effects on other dimensions linked to it. These indirect effects lead to changes that without the mediation of the directly affected dimension would not have occurred. The dimension on which the external factor has the direct effect is considered to be the *point of access* by which the impact of the external factor enters the European belief system. The point of access is the dimension of the belief system that is directly influenced by the external factor; all other dimensions are affected only indirectly by that external factor. The analytical task consists in identifying the point of access that potential external factors use to affect the European belief system.

Each external factor will be assumed to use only one dimension as point of access. This is, of course, a somewhat stylised representation because it is unlikely that the point of access will in practice be entirely clear-cut and unique. External factors themselves are often multifaceted, by virtue of which they may have effects of different kind on several dimensions of the belief system. Education, for example, not only increases cognitive skills but also instils values. Yet, establishing the most important point of access of external factors provides new insights in how the European belief system is predominantly influenced by its environment. As we discussed in Chapter 1 Section 2, different perspectives exist on origins and causes of change in structure and level of EU support. The approach applied here allows more detailed insights into the connections between external factors and European attitudes. By distinguishing separate attitude dimensions and direct from indirect effects, we can track the causal paths by which external factors impinge on different elements of the European belief system. This may help shed light on some of the theoretical controversies that we outlined in Chapter 1.

By which point of access an external factor affects the belief system is established by way of a lengthy procedure of which only the final result will be presented in Section 4.3. The proceeding is shortly illustrated in Figure 4-1. At the beginning, a model is estimated in which all each factors that we investigate impinges on all attitude dimensions of the European belief system directly and simultaneously, as sketched in Model A in Figure 4-1. The four effects are compared in terms of size of the coefficients. The strongest effect is taken as indicative of the presumable point of access of this external factor. If this is indeed the point of access, the effect of the external factor on the other elements of the belief system should be structured according to Model B in Figure 4-1. The external factor affects the dimension that is the point of access directly, while

all other dimensions are affected by indirect effects that originate from the external factor and are transmitted via the point of access. In order to test this implication of the preliminary conclusion about the point of access, we test whether the external factor impinges only on the point-of-access dimension directly and not on the other dimensions as well. We do so by estimating a model as depicted in Model C in Figure 4-1. This model includes direct effects of the external factor on each dimension as well as the indirect effects transmitted via the hypothesized point of access.

Figure 4-1: Assessing the point of access of external factors

Model A

Model B

Model C

The comparison of all possible direct effects of the external factor under the condition that only one dimension is the actual point of access shows whether the point of access was chosen correctly. Three outcomes are possible. One, the external factor indeed impinges on the belief system only via the presumed point of access. In that case, the direct effects on the other dimensions are small and insignificant. Two, the external factor uses actually another point of access than presumed. In this case, the direct effect on another dimension is stronger than the effect on the hypothesised point of access. This requires the point of access to be re-specified (Model B in Figure 4-1) and to subject this new hypothesis again to the test on the basis of Model C in Figure 4-1. Three, the external factor uses the point of access but also affects other dimensions of the European belief system directly. This suggests that the external factor emits effects of different kind and that these different effects use different points of access to the belief system. In this instance, we consider the preliminary designation of point of access not refuted. For the sake of analytical parsimony, we will subsequently consider only the strongest of these direct effects on the European belief system.

Figure 4-2: Hybrid model combining measurement and structural model

Each attitude dimension can serve as a point of access for several external factors. All external factors that share the same point of access will be combined into a single model (see Figure 4-2). Each external factor is modelled as independent observed variable having a direct effect on the latent variable that represents the attitude dimension in question. Their own causal order (if any) is determined on the basis of theoretical notions of causal antecedence that them-

selves cannot be empirically tested. The structural model specifies the impacts of the external factors on the attitude dimension. It rests on the measurement model constructed for this dimension in the previous chapter. Such models that combine measurement model and structural model are called *hybrid models* (Kline 1998:244ff). They are constructed for each attitude dimension of the European belief system.

The assumption underlying the notion of points of access – that susceptibility to direct effects depends on mode and object of the attitude dimension – is sufficiently general as to apply to all countries. This does not deny the possibility that all kinds of nation-specific conditions may have shaped the formation of European attitudes in slightly different ways in the member states, due to conditions such as time of entry, duration of membership, power of the economy, structure of the party system and the political discourse, the media system, the position of elites on the European issue, and the like. In spite of all those differences, we will attempt to build cross-national models in which all external factors use identical points of access to the European belief system. We do so on the grounds that the logic that connects external factors to attitude dimensions is largely independent of country-specific contexts. The comparative focus of this study calls for models that can be applied to as many countries as possible. Once the external factors are assigned to points of access, we will be in a position to investigate the dynamics of European legitimacy beliefs in a comparative perspective. It is not certain, however, that we will be successful in constructing identical structural models for all countries. If the impact of external factors on European beliefs is channelled in some countries via completely different points of access than in others, different structural models are unavoidable.

The external factors that will be analysed are the following³ (the text of the survey questions used to capture these external factors is documented in Appendix A1):

Factors relating to the social environment of the individual:

- Demographic indicators: Gender, Age;
- Socio-structural indicators: Subjective social class, Education;
- Communication indicator: Media use.

³ Various additional external factors have been investigated, but they showed no or no systematic effects on any attitude dimensions across countries. Therefore they are not included in the analyses to be reported in the remainder of this chapter. These variables were Occupation, Place of residence, Religion, and National pride. Ideology (in terms of left-right self-placement) does not use the same point of access across countries and often has no effect worth mentioning. It will however be relevant for the country-specific structural model for Denmark (see Section 4.3.5).

Factors relating to the intra-individual attitudinal environment:

- General attitudes: Tolerance;
- Political attitudes: Postmaterialism, Ideological position, Party identification, and Turnout;
- National attitudes: Satisfaction with national democracy, Satisfaction with local democracy, and support for the Subsidiarity principle;
- Democratic attitudes: Support for strong European Parliament;
- Evaluative attitudes: Satisfaction with life, Personal economy, National economy.

Step 2: Assessing the dominant direction in reciprocal effects

After the structural models for each attitude dimension are built, we are in a position to disentangle the causal paths by which effects are transmitted from the points of access to the other elements of the European belief system. Assessing the internal dynamics of the belief system starts with analysing the direction of causal effects within each pair of attitude dimensions. As discussed in Section 4.1, the belief system reacts to external factors by pair-wise activation of constraints, which generate effects that are transmitted from dimension to dimension. Effects can be transmitted in both directions, i.e. from dimension A to dimension B as well as the other way around. These reciprocal effects need not to be of equal strength. In fact, it is more likely that their strength differs. The links that enable these effects to occur reflect past influences that usually went more often in one direction than in the other. Correspondingly, the stronger of the reciprocal effects is the dominant effect by which repercussions of external factors have been channelled most frequently through the European belief system.

The analysis of reciprocal effects requires non-recursive structural equation models that estimate the magnitudes of the reciprocal effects within a pair of dimensions. Figure 4-3 illustrates this. For each pair of dimensions in turn, reciprocal effects are estimated in separate, pair-wise non-recursive models, and we establish which of these is dominant. One by one, we thus discover the dominant effect for each pair of dimensions. This non-recursive modelling is done country-wise, i.e. for each country a different pattern of dominant effects can emerge.

While the reciprocal effects in one pair of dimensions are estimated, the other pairs of dimensions are modelled only in terms of unidirectional effects that specify the dominant effects in those pairs. But the dominant effects in the remaining pairs of dimensions are not known at the beginning of the modelling process; they are still to be established. Therefore, a starting model is specified that does not constitute a substantive hypothesis of the actual configuration of

dominant effects. It is simply a pragmatic starting point to get on the way a process that, step by step, uncovers the actual configuration of dominant effects for all pairs of dimensions. When, in the course of this procedure, findings reveal that the direction of the unidirectional effects in the initial configuration was incorrect and has to be re-specified, the procedure becomes iterative. Each re-specification in the configuration requires a repetition of previous estimations of reciprocal effects under the conditions of the new configuration of dominant effects.

Figure 4-3: Non-recursive modelling of reciprocal effects

This procedure does not necessarily lead to a final model that accommodates all dominant effects. It is possible that the dominant effects in two or more pairs of dimensions are reversed back and forth across the iterations of the analytical procedure without settling down in a final solution. Hence, if a consistent solution is achieved, this is not an artefact created by the analytical procedure but the reflection of empirical patterns of pair-wise dominant effects. Section 4.4 reports the estimation of reciprocal effects and the assessment of the dominant effect for all pairs of dimensions.

Step 3: Assessing patterns of internal dynamics

When the dominant effect for all pairs of dimensions is established, a systems perspective can be applied that considers all dominant effects simultaneously. Combining all dominant effects specifies the causal paths through which indirect repercussions of the impact of external factors on the point of access proceed through the European belief system. Causal paths consist of chains of causal effects. They are defined by the direction of the dominant effects within the pairs of dimensions. Since dominant effects can differ across

countries, the patterns formed by the causal paths can also be different from one country to the next.

Section 4.5 presents and compares national patterns of internal dynamics in the European belief system. Country models will be grouped according to the characteristic pattern of causal paths. On a very general level, two ideal-type models of dynamics can be distinguished (Read et al. 1997:28). The first of these is a unidirectional *feed-forward model* in which all causal paths run in parallel from a starting to an endpoint. This means that external factors impinge on the belief system at one point of access and cause indirect effects along parallel causal paths that run through the belief system like waves of change. The second ideal-type is a circular *feedback model* in which causal effects return to the origin where they entered the belief system and engender another “round” of change. Depending on the magnitude of the effects involved, it is conceivable that the effects of external factors make themselves felt during several rounds of change before they are ‘dampened’ out. Figure 4-4 illustrates these two ideal-type models. The left-hand part illustrates a unidirectional feed-forward model in which all effects run once from start to end. The right-hand part illustrates the circular feedback model that contains feedback loops and implies several rounds of effects.

Figure 4-4: Feed-forward model and feedback model

These models are only ideal types, whereas empirical reality can take manifold different forms. The central point we want to make here is that these models can also take the form of the different legitimacy theories and can therefore be used to test their empirical support or rejection.

4.3 External factors by point of access

This section presents the structural models that estimate the relation between external factors and the attitude dimensions that serve as their points of access to the European belief system. The models specify external factors as observed variables that exert a causal effect on the (latent) attitude dimension in question. The hypothesis that the sensitivity to external factors varies according to mode and object is guiding the assignment of external factors to attitude dimensions.

External factors are included in the structural models when they fulfil two conditions: they use a specific point of access to the European belief system, and they use the same point of access in all countries. For technical reasons, we are interested in including as many external factors as possible. This strengthens the anchoring of the European belief system in its environment, increases the degrees of freedom, and improves the stability of the subsequent non-recursive models. Our approach differs therefore from what others do who assess effects of external factors on European beliefs. Such studies usually engage in *competitive* testing of external factors. We are not interested in establishing the relative size of the effects of external factors on EU support – a question that has been addressed by many researchers, most explicitly by Gabel (1998b). Instead, we are interested in including as many external factors as possible and assign them to the correct point of access, in order to have as much leverage as possible for studying the internal dynamics between the elements of the belief system. In accordance with the comparative approach of this study, external factors are included only when they influence the European belief system via the same point of access in all fifteen publics. Such similarity is necessary to preserve comparability for the subsequent analysis of the internal dynamics of the European belief system.

4.3.1 *The structural model of Cognition*

The cognitive dimension of the European belief system is susceptible to the impact of external factors that have an effect on cognitive attitudes in general. Six factors were found that use Cognition as point of access to the European belief system. Table 4-1 reports the results of the model in which direct effects of each external factor on all four dimensions are estimated under the condition that Cognition is the point of access to these external factors (see the procedure described in Section 4.2 and illustrated in Figure 4-1). The results show unequivocally that all six external factors use the cognitive dimension as point of access to the European belief system. Below, we will discuss these external factors one by one.

Table 4-1: Comparison of direct effects on Cognition

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Gender</i>															
→ Cognition	-.35*	-.28*	-.39*	-.33*	-.25*	-.28*	-.21*	-.24*	-.22*	-.25*	-.34*	-.31*	-.28*	-.30*	-.46*
→ Affect Integ.	.10*	.01	.10	.16*	.01	.16*	.03	.07	.04	.08	.18*	.13*	.08*	.08*	.20*
→ Affect Unif.	.16*	.12*	.22*	.15*	.05	.15*	.02	.11*	-.04	.11*	.23*	.08*	.06	.10*	.14*
→ Evaluation	.13*	.01	.17*	.08*	.01	.14*	.04	.16*	.04	.09	.17*	.09*	.06	.15*	.18*
<i>Education</i>															
→ Cognition	.40*	.34*	.35*	.34*	.28*	.28*	.26*	.25*	.29*	.32*	.31*	.27*	.44*	.36*	.40*
→ Affect Integ.	-.20*	.08*	.00	-.06	.04	-.03	.08*	.02	.01	-.09	-.02	-.03	-.23*	-.12*	-.14*
→ Affect Unif.	-.21*	-.12*	-.13*	-.12*	.05	-.05	.07*	-.05	.03	-.15*	-.11*	-.09*	-.23*	-.18*	-.16*
→ Evaluation	-.23*	-.11*	-.15*	-.18*	-.03	-.14*	-.05	-.09	-.07	-.20*	-.13*	-.11*	-.22*	-.16*	-.21*
<i>Subjective social class</i>															
→ Cognition	.43*	.28*	.23*	.30*	.22*	.30*	.26*	.38*	.29*	.23*	.23*	.18*	.15*	.42*	.22*
→ Affect Integ.	-.13*	-.11*	-.11*	-.06	.08*	-.03	.08*	-.05	.09*	-.04	-.03	.01	.06	-.11*	.07*
→ Affect Unif.	-.15*	-.10*	-.04	-.14*	.08*	-.10*	.09*	-.11*	.04	-.10*	-.05	-.04	-.02	-.15*	.06*
→ Evaluation	-.18*	-.10*	-.11	-.03	.06	-.04	.08	-.08	.06	-.03	-.03	-.08*	.05	-.11*	.10*
<i>Media use</i>															
→ Cognition	.50*	.39*	.51*	.45*	.23*	.32*	.33*	.35*	.39*	.42*	.46*	.47*	.50*	.58*	.42*
→ Affect Integ.	-.30*	-.20*	-.19*	-.23*	.02	-.05	-.08*	-.10	-.09	-.17*	-.37*	-.10*	-.26*	-.24*	-.27*
→ Affect Unif.	-.36*	-.17*	-.33*	-.17*	.03	.02	-.04	-.12*	-.10*	-.06	-.32*	-.10*	-.19*	-.28*	-.30*
→ Evaluation	-.26*	-.14*	-.26*	-.12*	.00	-.03	-.06	-.06	-.06	.06	-.24*	-.18*	-.11*	-.28*	-.20*
<i>Party identification</i>															
→ Cognition	.28*	.33*	.36*	.27*	.39*	.55*	.34*	.29*	.24*	.33*	.31*	.33*	.28*	.23*	.29*
→ Affect Integ.	-.08*	-.08*	-.29*	-.23*	.06	-.23*	.01	-.14*	-.08	-.17*	-.27*	-.13*	-.09*	-.10*	-.17*
→ Affect Unif.	-.13*	-.08*	-.22*	-.07	.02	-.23*	-.04	-.11*	-.10*	-.13*	-.14*	-.10*	-.13*	-.09*	-.15*
→ Evaluation	-.03	-.05	-.22*	-.04	.02	-.05	.00	-.14*	-.07	-.08	-.11*	-.09*	-.09*	-.07*	.00
<i>Turnout</i>															
→ Cognition	.39*	.38*	.24*	.39*	.30*	.42*	.26*	.31*	.15*	.23*	.27*	.20*	.33*	.12*	.16*
→ Affect Integ.	-.21*	-.06	-.11*	-.24*	.07*	.07	-.01	-.09	-.02	-.08	-.18*	.04	-.09*	-.03	-.13*
→ Affect Unif.	-.22*	-.12*	-.10	-.20*	.14*	.01	-.01	-.08	.01	-.06	-.07	.04	-.04	-.04	-.11*
→ Evaluation	-.22*	-.04	-.04	-.10*	.02	-.04	.01	-.06	-.01	-.07	-.05	.03	-.05	-.02	-.04

standardised coefficients, largest effect across dimensions marked bold

* significant at 95% level

Coding:

Gender: 0=Men, 1=Women.*Education*: 1= 20 years and older when left education, 0=rest.*Subjective social class*: 5=Upper class, 4=Upper middle class, 3=Middle class,
2=Lower middle class, 1=Working class, DK/NA.*Media use*: 0,1,2,3=No/one/two/three media sources used regularly.*Party identification*: 3=very close, 2=fairly close, 3=merely sympathiser, 4=rest.*Turnout*: 1=Sure or quite sure having voted in European elections 1994, 0=rest.

Throughout the history of European attitude research, *Gender* is being reported as a factor causing different levels of support (e.g. Inglehart 1970a), which is usually accounted for in terms of cognitive mobilisation, i.e. differences in cognitive skills, information, interest, and involvement. These differences can be explained by gender gaps in education and socialisation (Inglehart 1970a; Rosch Inglehart 1991). Our results support this account, as they demonstrate that gender has a strong (negative) effect in all countries, while its direct effects on other dimensions are unsystematic and weak.

Education is regularly found to shape support for the European Union. Three different interpretations of the effect of education on European attitudes can be thought of. The first stresses the relevance of education for the development of cognitive skills that are indispensable to deal with remote objects as the European Union (Inglehart 1970a; Inglehart & Rabier 1979). The second relates to general values that are transmitted especially with high education. And the third interpretation states that well-educated and highly skilled citizens profit from economic integration while less educated and poorly skilled citizens lose. This means that education determines the individual's potential benefit from integration and thereby shapes this level of support (Gabel & Palmer 1995). When education primarily shapes the cognitive skills of the individual, this factor should use the cognitive dimension as point of access. When the major effect of education is on personal values, then it should use an affective dimension as point of access. When the profit hypothesis applies, education should use Evaluation as point of access. We find that the impact of education affects the European attitude system primarily by way of the cognitive dimension. It also affects the affective dimensions in some countries (Denmark, Spain, Greece), but even there those effects are clearly smaller than the direct effect on the cognitive dimension. Education thus shapes European attitudes mainly by affecting cognitions about EI/EU.

The effect of *Subjective social class* on the European belief system can also be interpreted in at least three different ways. The social class that individuals assign themselves to can either determine the opportunities of education, it can imply substantive class values and it can be indicative for specific benefits or disadvantages in the process of European integration. Our analysis shows, however, that the differentiating effect of class membership manifests itself in the differential development of cognitions about the EU. The positive sign of the effect implies that a increasing level of subjective social class implies increasing cognitive levels.

Mass media play an important role for communication and attitude formation of modern societies. On one hand they are the most important source of information about European integration and the EU. On the other hand, they transmit values and issue positions in the way they present the informa-

tion. We can thus think of two different kinds of effect that *Media use* can have on the European belief system. The first is that increased media use leads to more cognitions because the individual is provided with information about current events and developments. In this case, the cognitive dimension would be the point of access for this external factor. The second is that the values and issue positions transmitted with the broadcasted information shape people's attitudes towards EI/EU.⁴ In that case, the point of access of Media use should be an affective dimension. We find that the effect of the number of media sources frequently consumed uses the cognitive dimension as point of access. Direct effects on Cognition are strong in all countries; direct effects on other dimensions of the belief system are often insignificant, and if not, considerably weaker.

A similar ambiguity of effects can be envisaged for *Party identification*. Identifying with a party implies adapting one's views to positions transmitted by the party. At the same time, the communication between parties and individual involves also the transmission of information. The measure for party identification in our data consists of a direction and a strength component (Schmitt & Holmberg 1995). To capture effects on affect, we would need the direction of the individual party identification. The indicator used here captures only the strength component of party identification and ignores the direction component. It is therefore little surprise to find strength of party identification using the cognitive dimension as point of access to the European belief system. This is indeed what is found in all countries, with few and weak additional direct effects on the affective and evaluative dimensions.

Turnout is the last external factor that uses the cognitive dimension as point of access to the European belief system. One may wonder, however, why this factor is used as independent variable rather than as dependent variable of European attitudes, as is the common perspective in the literature.⁵ Turnout as external factor relates to the socialising consequences of voting. Franklin (2004) convincingly argues that repeated behaviour generates behavioural patterns in the individual that become more difficult to change after each subsequent time the behaviour is exhibited. Depending on contextual factors, many people become either habitual voters or habitual non-voters. The contexts of past elec-

⁴ Peter (2003) has shown by means of content analysis under which conditions the content of television coverage of the EU matters for affective support.

⁵ This does not suggest that turnout is affected by EU attitudes, which is not really the case. Actually, van der Eijk & Franklin (1996) argue that turnout is very little (if at all) caused by European attitudes. This conclusion is contested by Blondel, Sinnott and Svenson (1998) who claim that turnout does reflect people's opinions about European integration and that van der Eijk & Franklin (1996) incorrectly deny this. Schmitt & van der Eijk (forthcoming) review the Blondel et al. argument and in turn find it incorrect and partly an artefact from selection bias.

tions leave “footprints” in subsequent elections, in the individuals, and thus in the aggregate. Distinguishing people on the basis of their self-reported turnout half a year after the European election captures for a large number of voters this acquired habit of voting, and the associated behavioural patterns of gathering information.⁶ The fact that Turnout as external factor affects the European belief system by way of the cognitive dimension supports this interpretation of the indicator.

Figure 4-5: Structural and measurement model of Cognition

⁶ Our argument assumes implicitly that the habit of voting is transferred from national to European elections. This is facilitated by the fact that European elections are held in national electoral systems and in line with overwhelming evidence that electoral participation in European elections is determined by the same factors as in national elections (see Schmitt & van der Eijk forthcoming).

The external factors included in the structural model of the cognitive dimension are displayed in Figure 4-5. This figure illustrates also how the external factors are related to each other. Gender and education are defined as exogenous variables in this model. They have a direct effect on Cognition but also indirect effects via the subsequent external factors in the model: Subjective social class, Party identification, Media use, and Turnout. All possible structural effects are included, although not all effects are significant in all countries. Consequently, the country models are identical in terms of degrees of freedom. The structural model for Cognition is documented in detail in Table C-1b in the Appendix.

4.3.2 *The structural model of Affect for Integration*

As opposed to the cognitive dimension, it is not easy to find external factors that unequivocally use Affect for Integration as point of access to the European belief system in all countries. Some generosity in the comparative approach is necessary in order to find any external factors that can anchor this dimension in the environment. Factors such as education have often been conceived as determinants of Affect for Integration⁷, but turned out to be in fact determinants of Cognition (as reported in Section 4.3.1). Three external factors remain, however, namely Age, Postmaterialism, and Tolerance.

The assignment of these external factors to Affect for Integration as point of access cannot always be justified by unequivocal results. Instead, they often emit several effects of different kind of which the strongest is not always the same across all countries. But for the subsequent analyses, we have a strong interest in all attitude dimensions being identically and sufficiently anchored in the environment. Therefore, some latitude in accepting external factors to this model is due. It has to be kept in mind, however, that additional effects exist and that they may cause problems in non-recursive modelling when the models of all dimensions are combined (see Figure 4-3).

Table 4-2 displays the direct effects that are estimated under the condition that Affect for Integration is the point of access for these three external factors. Age and Postmaterialism are modelled by dummy variables so that the number of coefficients increases. We thus mark for each dummy variable the strongest coefficient across dimensions.

⁷ As measured by the four Eurobarometer questions Unification, Membership, Benefit, and Regret which form our Europeanness scale.

Table 4-2: Comparison of direct effects on Affect for Integration

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Age</i> → Cognition															
Up to 24 years	-.12*	-.38*	-.20*	-.30*	-.14*	-.22*	-.25*	-.23*	-.29*	-.29*	-.25*	-.09	-.03	.00	-.11*
25-34 years	-.06	-.30*	.10	-.10*	-.08*	-.12*	-.29*	-.17*	-.11	-.06	-.30*	.03	.11*	.06	.00
35-44 years	-.04	-.17*	.04	-.05	-.01	-.11*	-.22*	-.09	-.08	-.12	-.20*	-.01	.11*	.05	.05
45-54 years	.02	-.07	.03	-.04	.05	-.01	-.06	-.14*	-.06	-.05	-.13*	.07	.01	.03	.05
55-64 years	.03	-.07	.05	.02	.04	-.02	-.07	-.01	.00	-.04	.00	.04	.02	.03	.04
<i>Age</i> → Affect for Integration															
Up to 24 years	.01	.21*	.14	.26*	.03	.08	.18*	.11	.17*	.07	.13*	.24*	.26*	.36*	.26*
25-34 years	.02	.19*	.06	.26*	.03	.07	.17*	.24*	.15*	.09	.10	.24*	.31*	.33*	.30*
35-44 years	.05	.16*	.13	.22*	.01	.11*	.19*	.15*	.07	.15*	.09	.27*	.27*	.29*	.26*
45-54 years	.07	.17*	-.03	.22*	.04	.06	.20*	.16*	.08	.16*	.08	.28*	.21*	.19*	.17*
55-64 years	.05	.12*	.00	.06	.07	.02	.12*	.00	.13*	.12	.06	.13*	.20*	.06	.17*
<i>Age</i> → Affect for Unification															
Up to 24 years	.02	-.19*	-.02	-.02	-.04	-.03	-.07	-.08	-.12*	-.02	-.08	-.05	-.03	.01	.07
25-34 years	-.03	-.13*	.03	.01	-.07	-.02	-.05	-.06	.05	.04	-.08	.06	.01	.01	.05
35-44 years	-.04	-.08*	.08	.02	-.11*	-.02	.02	.03	.05	.02	-.03	.05	.05	.02	.08*
45-54 years	.00	-.10*	.08	.01	.01	.04	.05	-.01	.02	.03	-.02	.05	-.03	.04	.08*
55-64 years	-.01	-.07	.00	-.02	-.06	.04	.09*	-.02	.06	.03	.04	.08	.01	.01	.06
<i>Age</i> → Evaluation															
Up to 24 years	.13*	-.10*	-.01	-.18*	.14*	-.09*	.19*	-.07	-.11*	-.14*	-.02	-.04	-.04	-.03	-.12*
25-34 years	.07	-.12*	.08	-.08	.07	-.13*	.15*	-.14*	-.11*	-.12*	-.06	-.02	-.01	-.07	-.13*
35-44 years	.02	-.11*	.07	-.09	.13*	-.05	.03	-.08	-.12*	-.16*	-.07	-.08*	-.01	-.06	-.08*
45-54 years	.06	-.08*	.03	-.06	.15*	.00	.03	-.06	-.05	-.16*	-.03	-.04	.03	.00	-.07*
55-64 years	.07	-.07	.09	-.03	.08*	-.02	.00	-.01	-.03	-.01	.03	.02	-.02	.02	-.02
<i>Postmaterialism</i> → Cognition															
Mixed	.17*	.04	.03	.12*	.12*	.05	.09	.14*	-.02	.08	.08	.10*	.11*	.14*	.09*
Postmaterialist	.41*	.02	.00	.06	.09*	.01	.06*	.08	.02	.11	.11*	.14*	.08*	.09*	.18*
<i>Postmaterialism</i> → Affect for Integration															
Mixed	.13	.08	.22*	.06	.13*	.13*	.17*	-.04	.13*	.24*	.16*	.14*	.12*	.16*	.07
Postmaterialist	.04	.27*	.26*	.02	.07	.27*	.22*	-.01	.20*	.16*	.28*	.17*	.05	-.03	.09*
<i>Postmaterialism</i> → Affect for Unification															
Mixed	-.08	.06	.07	.05	-.01	.03	.10*	.07	.00	.07	.01	.02	.01	.03	.09*
Postmaterialist	-.07	-.11*	.00	-.02	.03	-.01	.06	.02	-.03	.05	-.02	.03	-.01	.04	.10*
<i>Postmaterialism</i> → Evaluation															
Mixed	-.16*	-.02	-.03	-.02	.04	-.17*	-.05	-.05	-.08	-.03	-.04	.05	.00	-.07*	-.04
Postmaterialist	-.25*	-.09*	-.05	-.08*	.02	-.30*	-.10*	-.12*	-.16*	.07	-.13*	.01	-.09*	-.04	-.04
<i>Tolerance</i>															
→ Cognition	.12*	.02	-.02	-.01	-.03	-.09*	-.07*	-.10*	-.03	-.17*	.04	-.05	-.10*	-.05	-.02
→ Affect Integ.	.09*	.29*	.11	.16*	.30*	.48*	.25*	.12*	.34*	.41*	.29*	.30*	.13*	.21*	.12*
→ Affect Unif.	.01	-.05	-.05	-.07*	.10*	.03	.01	-.02	-.07	.01	.01	-.00	-.02	-.03	-.04
→ Evaluation	-.00	-.01	-.04	-.10*	-.06	-.13*	-.05	.01	-.09	-.01	-.02	-.08*	-.06	-.01	-.05
standardised coefficients, largest effect of each (dummy) variable across dimensions is marked bold, * significant at 95% level															
<i>Age</i> : Dummy coding: Up to 24 years, 25-34 years, 35-44 years, 45-55 years, 55-64 years, 65 years and older – reference category															
<i>Postmaterialism</i> . Dummy coding:															
Materialist: Two materialist values chosen (reference category); Mixed values: One post-materialist value chosen; Postmaterialist: Two postmaterialist values chosen.															
<i>Tolerance</i> . Index [0,4] with 1 point to each disagreement with four statements of intolerance: Too much foreigners in {country}; Disturbed by people of different nationality/race/religion.															

Age can, in sociological terms, have at least two meanings. It can refer to the particular stage in the life cycle that a person experiences at the time of observation (life-cycle effect) or to the formative experiences a person has been subject to (cohort effect). For this analysis, age is coded according to birth cohorts, assuming that younger cohorts socialised into the already-existing EU have more favourable attitudes than older generations socialised during the world wars.⁸ The comparison of direct effects under the condition that Affect for Integration is the point of access (Table 4-1 Model C) reveals that such cohort effects are most prominent in Southern Europe and Ireland but also present in Belgium, Netherlands, West Germany, and Great Britain. In East Germany, no such socialisation effect can be observed – obviously because all age cohorts entered the EU at once and because 1994 was too soon after German unification for the development of new cohorts with a different history of EU membership during formative years. In addition to the effect on Affect for Integration, age has in most countries also an effect on the cognitive dimension which is assumed to be of a different kind. The effect of age on Cognition is mostly restricted to the youngest age cohort that – because of life-cycle effects – shows clearly lower levels of cognition.

Postmaterialism is the key concept for change in general political values. According to Inglehart (1970a, 1977), basic political values change because younger generations develop postmaterialist rather than materialist value priorities. Material well-being and law-and-order concerns become less important when they are not endangered so that demands for other needs, such as democratic participation, increase in importance. Postmaterialism has often been mentioned as a trigger for EU support (i.e. Inglehart 1971, 1977; Janssen 1991). “The issue of European integration fits in better with the value-orientation of postmaterialists than with that of materialists” (Janssen 1991:445) because of two reasons. First, postmaterialists are assumed to fulfil the intellectual needs that are necessary to reflect about a political system beyond the nation state. Second, postmaterialists are thought to have a higher need for belonging than materialists, which is better fulfilled by identifying with the European Union than with the materialistic nation state. The first argument focuses on cognitive skills, while the second stresses the effect of postmaterialism of affect. Our analysis largely supports the latter argument because in most publics the strongest effects occur on Affect for Integration. But we find two additional effects. One is on Cognition and is probably due to increased levels of cogni-

⁸ A cohort analysis (not documented here) justified recoding age into a series of birth-cohort dummies. The Mannheim Eurobarometer Trendfile 1970-1999 (Scholz 2000) supplies a 25-year time series of the Europeanness scale. Cohort tables (Glenn 1977) showed that cohort effects are clearly the dominant pattern.

tive skills (especially Denmark and Greece, but also Ireland, East Germany, and Flanders). The other effect is on Evaluation and shows negative coefficients. It looks as if postmaterialist value orientations lead to more demanding standards for system performance and thus to rather negative evaluations of the same (especially in Netherlands, but also in Ireland, Flanders, and Spain). These two additional effects, however, are of rather punctual relevance so that we can assign Postmaterialism to Affect for Integration as point of access to the European belief system.

Tolerance towards people from other nationalities and cultures is a fundamental condition for integrating people of different countries. Psychology derives tolerance from individual degrees of open-mindedness (Rokeach 1960). Tolerance is thus an expression of the psychological make-up of a person. In our view, Tolerance is an individual value and as such most closely related to Affect for Integration. This is confirmed by the comparison of direct effects in all countries except Denmark. As with Postmaterialism, Tolerance has in Denmark a stronger impact on the cognitive dimension.

Figure 4-6: Structural and measurement model of Affect for Integration

Age, Postmaterialism, and Tolerance are included in the model for Affect for Integration as displayed in Figure 4-6. Age is the exogenous variable that has a direct affect on the affective dimension but also indirect effects by

way of Postmaterialism and Tolerance. This means that the distribution of these values in the whole population changes as a consequence of older generations being replaced by younger ones. Postmaterialism is causally prior to Tolerance, which corresponds to the view that value change leads to a more cosmopolitan outlook and thereby greater tolerance towards other nationalities. The structural model is documented in detail in Table C-2b in the Appendix.

4.3.3 The structural model of Affect for Unification

Affect for Unification relates to the idea of a European political union that underlies concrete projects of integration and the establishment of specific institutions. This dimension can thus be interpreted in terms of a general value that people may hold or not. This is confirmed by the fact that the external factors that use this point of access belong to the field the general political values. One political value is support for the subsidiarity principle, which relates to the distribution of competencies in a political system that comprises several levels of government (regional, national, European). The other value supports the idea of parliamentarism, which is expressed by the wish that the role of the European Parliament within the political system of the EU should be stronger in the future. Table 4-3 shows the coefficients of the direct effects under the condition that Affect for Unification is the point of access.

Table 4-3: Comparison of direct effects on Affect for Unification

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Subsidiarity</i>															
→ Cognition	.03	-.07	-.06	-.20*	-.01	.02	-.06	-.03	-.06	-.11*	-.06	-.13*	-.18*	-.18*	-.13*
→ Affect Integ.	-.12*	-.28*	-.08	-.18*	-.15*	-.11*	-.09*	-.17*	-.15*	-.11*	-.22*	-.12*	-.15*	-.12*	-.17*
→ Affect Unif.	-.07*	.29*	.16*	.32*	.22*	.16*	.13*	.39*	.33*	.06	.28*	.28*	.29*	.30*	.22*
→ Evaluation	-.08	-.17*	-.02	-.17*	-.09*	.01	-.02	-.03	-.07	-.16*	-.11*	-.05	-.10*	-.07*	-.16*
<i>Future role EP</i>															
→ Cognition	.10*	.01	.06	.03	.15*	.19*	.09*	.08	.06	.10	-.03	.13*	.16*	.19*	.09*
→ Affect Integ.	.02	.20*	.08	-.03	.32*	.15*	.11*	.19*	.17*	.00	-.09*	.11*	.11*	.04	.11*
→ Affect Unif.	.29*	.43*	.45*	.38*	.42*	.44*	.49*	.28*	.50*	.49*	.48*	.45*	.41*	.43*	.37*
→ Evaluation	-.15*	.12*	-.02	.03	.10*	.13*	-.03	-.05	.04	-.01	-.05	.03	.14*	-.02	.10*
standardised coefficients															
largest effect across dimensions marked bold,															
* significant at 95% level															
Coding:															
<i>Subsidiarity</i> : +1=in favour, -1=against, 0=rest.															
<i>Future role EP</i> : 1=stronger role for EP desired, 0=rest.															

*Subsidiarity*⁹ refers to the principle that policy should be made at the lowest possible level of government and only pass to the European level when the nature of the issues requires it. People are aware of which important policies are and which should be decided in Europe (Schmitt & Scheuer 1996). The subsidiarity principle was explicitly introduced after critiques of the increase in power of the EU inherent in the Maastricht Treaty and after the Danes voted against this treaty in the first referendum. Supporting the subsidiarity principle can imply a critical as well as a favourable position towards the EU. In our model, support for the subsidiarity principle is positively associated with Affect for Unification in all countries, except Denmark. Here the association is negative, i.e. supporting the subsidiarity principle coincides more often than not with rejecting the idea of a European political union and of transferring sovereignty from the national, regional, or local to the European level.

Figure 4-7: Structural and measurement model of Affect for Unification

*Future role EP*¹⁰ is an indicator for people's support for a parliamentary form of democracy. Desiring a stronger role for the European Parliament in the

⁹ The indicator *Subsidiarity* has already been used in Chapter 3. There, it was excluded from the further analysis because it proved not to belong to the domain of European attitudes (see Section 3.1). The fact that it reappears as an external factor of Affect for Unification suggests that this measure should be considered an indicator of general political attitudes rather than of European attitudes.

¹⁰ The indicator *Future role EP* has been excluded from the European belief system in Chapter 3. Although belonging to the European attitude domain and being closely related to Affect for Unification, it was not included into any structural model, while the "twin" indicator *Present role EP*, included into the Parliamentary Control scale (Scale 12 in Section 3.2), forms part of Evaluation.

political system of the EU expresses a basic democratic value. Support for a European political union is strongly and consistently associated with support for a parliamentary democracy in all countries. We can conclude that European citizens demand the formation of a democratic system and that their support for the idea of a political union is contingent on democratic representation of the people being guaranteed via the European Parliament.

Affect for Unification is connected to and influenced by basic values regarding democracy and subsidiarity. In the mind of the citizens, the idea of European unification is bound to two principles, a strong position of the parliament and a reasonable distribution of policy responsibilities across various levels of government. Both external factors impinge upon Affect for Unification independently, i.e. they are hardly correlated with each other. Figure 4-7 displays the specification of the structural model for Affect for Unification that is documented in detail in Table C-3b in the Appendix.

4.3.4 The structural model of Evaluation

Legitimacy theory states that satisfaction with the output of the political system leads to confidence in institutions and legitimacy of the system. Utilitarian approaches conceive utilitarian evaluation of benefits from integration policies being at the centre of EU support (Dalton & Eichenberg 1993; Anderson & Reichert 1995; Gabel & Palmer 1995; Gabel 1998a). It is doubtful, however, that citizens have the capacity to express attitudes on integration according to utilitarian evaluations of specific policies (Janssen 1991; Franklin et al. 1994). As a consequence, Anderson (1998) assumes that people assign responsibility for economic well-being to the national political system from which they infer their attitudes to European institutions. Our model is in line with his propositions.

Various scholars have tried to explain support for the European Union by objective economic measures, arguing that the Community is an economic organisation and thus at least partly responsible for people's economic well-being. Dalton & Eichenberg (1991) have applied the economic voting hypothesis to European attitude research. According to them, voters blame or credit the European Union for economic up or downturn. Studies have shown that European mass publics associated national economic performances with the integration process (Inglehart & Rabier 1978; Eichenberg & Dalton 1993; Anderson & Kaltenthaler 1996) and that individuals that assess economic performance favourably are more supportive of integration (Sorbisch & Patterson 1995; Gabel & Whitten 1997). However, economic evaluations are not necessarily of a 'pocket-book' nature but often 'sociotrophic' (Lewis-Beck 1990). Such evaluations of general well-being are best measured by subjective economic measures (Bosch & Newton 1995; Marsh 1999). *National economy* and

Personal economy are indicators that measure people's subjective expectations for the national and the personal economic situation respectively. They capture inter-individual differences in economic optimism. Well-being is not a purely economic state though. The concept of quality of life (Argyle 1996) defines welfare in terms of subjective well-being which is expressed in attitudes of satisfaction and happiness (Noll 1999). *Satisfaction with life* is a subjective evaluation of personal well-being. It is a non-economic evaluation of welfare even though it may be related to economic conditions.

Table 4-4: Comparison of direct effects on Evaluation

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>National economy</i>															
→ Cognition	.14*	.12*	.06	.07	.05	.16*	.20*	.11*	.07	-.02	.18*	.10*	.07*	.13	.07
→ Affect Integ.	.05	.05	.06	.01	.12*	.13*	.09*	.04	.06	.14*	.02	.10*	.15*	.11	.06
→ Affect Unif.	-.01	-.01	.06	-.06	-.10*	.09*	.08*	.00	-.02	.10	.00	.01	.06	-.06	.07*
→ Evaluation	.23*	.13*	.20*	.28*	.23*	.22*	.24*	.24*	.33*	.18*	.24*	.24*	.18*	.18*	.14*
<i>Personal economy</i>															
→ Cognition	.00	.09*	-.02	.06	.00	.02	-.08*	.13*	-.04	-.05	-.06	.00	.06	.16*	.01
→ Affect Integ.	-.04	.01	.01	-.01	.13*	.11*	-.07	.15*	.01	.08	.04	.07*	.13*	.16*	.13*
→ Affect Unif.	.01	-.07*	.06	.01	.00	.10*	-.08*	.06	.01	.09	-.03	-.04	.06	-.02	.09*
→ Evaluation	.23*	.18*	.26*	.25*	.24*	.15*	.32*	.12*	.32*	.05	.20*	.19*	.20*	.23*	.12*
<i>Satisfaction with life</i>															
→ Cognition	.01	.04	.04	.04	-.01	.10*	-.01	-.09	.07	.05	.05	.07	.06	-.02	.04
→ Affect Integ.	-.07*	-.03	.00	-.06	.12*	.15*	.02	-.08	.03	.07	.07*	.14*	.06	.14*	.12*
→ Affect Unif.	-.04	.02	.03	-.07	.07	.11*	.04	-.10*	.01	.07	.02	.04	.03	-.02	.07*
→ Evaluation	.25*	.03	.09	.15*	.17*	.22*	.18*	.24*	.27*	.03	.21*	.12*	.13*	.32*	.19*
<i>Satisfaction with national democracy</i>															
→ Cognition	-.03	.02	-.30*	-.05	-.06	.01	-.16*	-.33*	-.14*	-.07	.06	.10*	.02	-.19*	.01
→ Affect Integ.	-.08*	-.12*	-.19*	-.13*	.04	-.06	-.10*	-.39*	-.18*	.03	.06	.05	.10*	-.04	.00
→ Affect Unif.	-.17*	-.03	-.22*	-.19*	-.15*	-.05	-.24*	-.34*	-.18*	.00	.01	-.07	-.01	-.20*	-.06
→ Evaluation	.45*	.14*	.18*	.29*	.29*	.30*	.51*	.39*	.44*	.31*	.31*	.15*	.15*	.38*	.14*
<i>Satisfaction with local democracy</i>															
→ Cognition	-.08*	.07*	-.22*	-.12*	-.01	-.02	-.10*	-.21*	-.15*	-.04	-.01	-.01	-.04	-.12*	-.04
→ Affect Integ.	-.10*	-.10*	-.25*	-.11*	.06	-.05	-.11*	-.26*	-.16*	.05	.03	.07*	.02	-.03	.03
→ Affect Unif.	-.12*	-.05	-.26*	-.16*	-.07	-.01	-.17*	-.20*	-.10*	.03	.03	-.04	-.05	-.10*	-.03
→ Evaluation	.29*	.13*	.16*	.24*	.22*	.31*	.39*	.32*	.33*	.26*	.20*	.10*	.14*	.29*	.19*

standardised coefficients, largest effect across dimensions marked bold,

* significant at 95% level

Coding:

National economy: Index [0,5] which gives 1 point for each positive evaluation of economic and employment situation of the country in preceding and following year.

Personal economy: Index [0,4] which gives 1 point for each positive evaluation of personal situation in following year and financial situation in preceding and following year.

Satisfaction with life, Satisfaction with national democracy, Satisfaction with local democracy:

+2=very satisfied, +1=fairly satisfied, -1=fairly unsatisfied, -2=very unsatisfied, 0=rest.

*Satisfaction with national democracy*¹¹ and *Satisfaction with local democracy*¹² are indicators of political trust in the regime of the respective level of government. It is at the heart of representative government. According to Norris (1999), it is a consequence of the performance of the political system. Anderson (1998) proposed that citizens use evaluations toward domestic institutions as a proxy for evaluating European institutions about which they have little systematic knowledge.

Figure 4-8: Structural and measurement model of Evaluation

The comparison of direct effects in most cases support these arguments (see Table 4-4). Expectations regarding National economy effectuate the largest effect on Evaluation everywhere; all direct effects on the other dimensions are smaller. For expectations regarding Personal economy and Satisfaction with life, we find a similar picture with some small exceptions where the direct effects on Evaluation are only marginally smaller than on other dimensions. Similarly, Satisfaction with national democracy and Satisfaction with local democ-

¹¹ *Satisfaction with national democracy* is in some countries closely related to Satisfaction with EU democracy but was not included in the European belief system (see Section 3.3.4).

¹² *Satisfaction with local democracy* was excluded from the European belief system right from the beginning (see Section 3.1). As mentioned before (Footnote 10 in Chapter 3), the perception of the levels of government differs in nature. While national politics is considered political and conflictive, local politics is rather seen as administrative and consensual.

racy use in the large majority of cases Evaluation as point of access. Effects on other dimensions show usually negative coefficients, which suggests that a different kind of effect is working than the one on Evaluation. By assigning Satisfaction with national and local democracy to Evaluation as point of access implies that we model the spill-over effects that occur when people use evaluations of domestic institutions as proxy for the evaluation of European institutions.

The hypothesised causal ordering between the external factors is sketched in Figure 4-8. It follows the argument that people assign credit and blame for personal and societal well-being to all levels of government, to the European, but primarily to the national and the local level. Satisfaction with national and local democracy thereby constitute a baseline from with evaluations of the European system performance is inferred by the individual. The exogenous variables are individual expectations regarding Personal economy and National economy and Satisfaction with life. They impact upon Satisfaction with national and local democracy which, in turn, impact upon evaluations of the regime of the EU. The estimated model is documented in detail in Table C-4b in the Appendix.

4.3.5 Country-specific structural models

Throughout this entire Section 4.3, we tried to construct structural models in identical form for all fifteen publics of the (1994) EU, which implies that external factors are linked to the same points of access. Whether or not it is possible to arrive at identical models is not a matter of skill or perseverance on the part of the analyst, but is dependent on the structure in the empirical data. The extent to which different countries can be modelled in an identical way is in itself an important result of the analyses. As it turns out, this was possible, with few qualifications, which we will discuss below. The similarity of the models between the different countries relates in particular to the points of access via which external factors impinge on the European belief system. It does not extend to the magnitude of effects caused by these external factors on the dimensions of the European belief systems. In this respect, the member states show their own, unique, profiles. Yet, the structural similarity¹³ is important, not only substantively (an argument that we will elaborate in more detail in Chapter 5) but also for the comparative analysis of internal dynamics within belief systems that will be presented in the remainder of this chapter. Summa-

¹³ Structural similarity implies here that external factors operate via the same point access. This includes occasionally not significant effects on this point of access, as long as there is no compelling need to link an external factor to different points of access in different countries.

rising Section 4.3 so far, we find that each attitude dimension served in the same way as point of access for the external factors in all countries, which allowed the construction of cross-system comparative models. This statement has to be qualified, however, for the dimensions Affect for Integration and Affect for Unification, where the Danish data exhibit patterns of association that are somewhat different from what is found in all other countries.

It has already been mentioned several times that some external factors use affective or evaluative dimensions as points of access in all countries, but not so in Denmark. There, they rather operate on the cognitive dimension as point of access. This is especially the case for Postmaterialism and Tolerance that directly impinge on Affect for Integration everywhere, but not in Denmark. Similarly, Age is everywhere associated with Affect for Integration, while in Denmark it directly affects the evaluative dimension. In order to make the models more appropriate for Denmark, these factors (Age, Postmaterialism, and Tolerance) are deleted from the structural model for Affect for Integration for constructing the Danish model.

They are replaced by two other factors in the Denmark-specific model: Subsidiarity and Left-right ideology. The Subsidiarity factor influences in all other countries Affect for Unification, but operates in Denmark via Affect for Integration as point of access. In Denmark, left-right ideology also uses Affect for Integration as point of access. Left-right ideology has not been included in the comparative structural models of external factors because – despite its importance for organising the political orientations (Fuchs & Klingemann 1990) – it turns out to use different and in some countries not any dimension as point of access to the European belief system.¹⁴ This can be seen in Table 4-5. Only in Denmark, Wallonia, and Greece do we find an effect of left-right ideology on Affect for Integration. In all other countries, effects are disparate across attitude dimensions.

The country-specific Danish model differs from the comparative model in the external factors linked to Affect for Integration and Affect for Unification. While Affect for Integration is in all other countries affected by Age, Postmaterialism and Tolerance, it is so by Left-right and support for Subsidiarity in Denmark. The external factors impinging on Affect for Unification are reduced by one, so that Future role EP remains the only external factor of Affect for Unification in Denmark. The country-specific models are documented also in Appendix Table C-2c and C3c.

¹⁴ This result comes not surprising because various researchers have pointed to the lack of direct connection between European orientations and the organisation of the political space in terms of left-right ideological positions (Hix 1998; Marks & Steenbergen 2002), which nevertheless implies the potential that this association can be made in the future (Schmitt & Thomassen 2000; van der Eijk & Franklin 2003).

Table 4-5: Comparison of direct effects of Left-right self-placement

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
<i>Age</i>															
→ Cognition															
Centre left	-.14*	.14*	.10	.26*	-.04	.06	-.02	.12*	.00	.22*	-.13*	.00	.02	.01	-.02
Centre right	-.09	.33*	.08	.27*	.04	.10*	.12*	.14*	.11*	.09	.06	.09*	.13*	.03	-.04
Right	.00	.26*	.09	.27*	.06*	.10*	.10*	.22*	.07	.22*	.07	.18*	.09*	-.02	-.05
→ Affect for Integration															
Centre left	.25*	-.06	.10	.21*	.05	.03	.07	.11	.20*	.06	.07	.08*	.13*	.31*	.25*
Centre right	.49*	-.10*	.07	.27*	.04	-.01	.00	.22*	.19*	.01	.02	.06	.06	.23*	.27*
Right	.40*	-.17*	.05	.13*	-.01	-.12*	-.14*	.04	.08	-.03	-.03	.02	-.03	.03	.33*
→ Affect for Unification															
Centre left	.00	.21*	.13*	.03	.05	.07	.06	.00	.03	-.01	.02	.01	.05	-.01	.04
Centre right	-.06	.20*	.31*	.01	.00	.05	.04	-.02	-.02	.04	.01	.02	.06	-.09*	-.05
Right	-.01	.17*	.17*	.03	-.08*	.03	.07*	.05	-.04	.10*	.02	.06	.04	-.07*	-.03
→ Evaluation															
Centre left	.03	.11*	.14*	.09*	.07*	-.01	.11*	.05	.07	.16*	.07*	.05	.02	.03	.03
Centre right	-.07	.08*	.20*	.11*	.11*	.12*	.07	.08	.14*	.15*	.05	.06	.04	.01	-.02
Right	.01	.12*	.12	.11*	.07*	.09*	.05	.03	.05	.16*	.09*	.01	.05	.11*	.10*

standardised coefficients, largest effect of each (dummy) variable across dimensions is marked bold, * significant at 95% level

Coding:

LRS: Dummy coding based on scale 1-10

Left (1-3) – reference category, Centre left (4-5), Centre right (6-7), Right (8-10).

Both models, comparative and country-specific, will be used for Denmark in the analysis of the next section in order to see whether the country-specific model will allow for a smoother modelling of reciprocal effects. Non-recursive modelling is quite sensitive to incorrectly assigned external factors, which may necessitate the use of the country-specific model for Denmark. Denmark is used as a test case because here the deviation from the comparative model is largest. If for Denmark, we do not need to use a country-specific model, we do not need it for any other country either.

4.4 Estimating reciprocal effects

The structural models of external factors built on the measurement models of the attitude dimensions allow us to take the first step towards understanding the internal dynamics of the European belief system. Each hybrid model is founded on solid measurement that is identical across countries and is anchored in the environment by sets of external factors that impinge on the European belief system each from a specific angle. The four hybrid models (see Figures 4-5 to 4-8 above) are now combined into a single model in order to investigate the effects between the attitude dimensions of the belief system. In this section, we investigate the effects within each pair of attitude dimensions. We assume that in each pair of dimensions reciprocal effects occur that can differ in size, depending on the dominant direction of activation in the past. At this point, we are interested in knowing which of these two reciprocal effects is the dominant one. We therefore estimate *non-recursive models*, i.e. models that include reciprocal or feedback effects between at least two variables.¹⁵ These models allow us to estimate the magnitude of reciprocal effects and thus to establish the direction of the dominant effect.

As a case in point, consider the reciprocal effects between Affect for Integration that we see as a measure of specific support and Affect for Unification that we consider as a measure of diffuse support. As we discussed earlier in this chapter, we are interested in knowing which of these reciprocal effects is stronger. If the effect of Affect for Integration on Affect for Unification is larger, we take this as a sign that increases in specific support foster diffuse support. If the effect of Affect for Unification on Affect for Integration is stronger, we conclude that growing diffuse support fosters specific support (and thus also that a decline in diffuse support erodes specific support). The general structure of the respective non-recursive model is schematically displayed in Figure 4-9. Corresponding models are estimated for all other pairs of dimensions as well. Since four attitude dimensions form six pairs of dimensions, we estimate six models with reciprocal effects and ascertain the dominant one.

The model is pair-wise non-recursive because it includes a reciprocal effect within one pair of dimensions. In addition to the reciprocal effects between these two dimensions, we specify a correlation term between their disturbance terms $d1$ and $d2$ (Kline 1998:105; Arbuckle & Wothke 1995:175). The latter is not imperative but serves to focus the reciprocal effects on their common vari-

¹⁵ A model with reciprocal effects is non-recursive (from Latin “recurso” = “I return”) because we can trace the path from one variable to the other and back infinitely many times, and never be forced to return to the exogenous variable (Arbuckle & Wothke 1995:174).

ance that is connected to the causal effects running within the belief system. Common variance that may exist in addition to the causal effects running within the belief system is thus absorbed by the correlation of the disturbance terms. However, such a non-recursive model that includes correlations of disturbance terms of the endogenous variables is demanding in terms of conditions in order to converge to a solution. It has to be identified (i.e. the number of parameters to be estimated should be lower than the number of observations), but this is only a necessary and not a sufficient condition. Models that are theoretically identified can be empirically under-identified. In addition, the model has to fulfil the order condition¹⁶ and the rank condition¹⁷ (Kline 1998:155ff). The inclusion in the model of non-overlapping sets of external factors helps to fulfil these conditions. But the convergence of such a model also depends on the configuration of effects among the other dimensions.

Figure 4-9: Schematic presentation of the non-recursive model

The connections between the other dimensions are specified as unidirectional effects that constitute the systemic context of the reciprocal effects under scrutiny. They represent the dominant effects among the other dimensions. This configuration is unknown in the beginning and can only be discovered throughout the pair-wise modelling of reciprocal effects. The emerging constellation of dominant effects can come to describe block-wise non-recursive effects which circulate between several dimensions. This makes the identification

¹⁶ Each endogenous variable (i.e. each variable involved in a pair-wise or block-wise feedback loop) has to have at least one exogenous variable that is excluded from its equation.

¹⁷ Each endogenous variable has to have a unique pattern of direct effects from variables outside. This unique pattern of external effects provides an “anchor” so that the parameters of the variables involved in feedback loops can be estimated distinctly from one another.

of the model more difficult and it is conceivable that estimation turns out to be impossible. But if these models can be estimated and yield sensible results, they inform us about the internal dynamics of the European belief system.

In contrast to the previous analyses in this monograph, estimating these models is done separately for each country. Every country is a distinct case that can give rise to different patterns of dominant effects. Up to this point, the comparative approach consisted of constructing comparative models that include identical structural specifications for the measurement of the (latent) dimensions of the European belief system and for external factors as affecting each of these dimensions. Now the perspective changes and we focus on comparing the dynamics that prevail within the belief systems across countries. Since there are many reasons to expect these to differ, we do want to allow for the possibility that different and rivaling theories – such as the utilitarian, the integrationist or the Eastonian view, see above – can all be apposite, but each for a different set of countries.

However strong our interest is in using identical structural models to preserve comparability among the results of the internal dynamics, we nevertheless have to indulge reality. When non-recursive modelling using the comparative model of external factors is not feasible, a country-specific model of external factors has to be applied. The case in point is Denmark, where several external factors impinge on the European belief system of the Danes via different points of access than in the other publics. Since non-recursive models are sensitive to wrongly specified external factors, severe modelling problems may arise when the comparative sets of external factors are applied in Denmark.¹⁸ In fact, it turns out that for Denmark both models of external factors (comparative and country-specific) yield converging models¹⁹ and even similar results in terms of dominant effects (cf. Table D1-1 and D1-2 in the Appendix). The only difference observable between the two models is the dominant effect between Affect for Unification and Cognition. In the country-specific model, the dominant effect is in the same direction as in the majority of publics, while in the

¹⁸ External factors assigned to different point of access are modelled as independent from each other, i.e. the model does not include correlations between exogenous variables of different dimensions. This is due to the theoretical approach of points of access and the technical requirement to preserve the uniqueness of the model. This is, as mentioned before, a stylised representation of the reality. When the assignment of external factors to point of access is not optimal in the comparative model – as is the case for Denmark – misspecifications cannot “squeeze out” and may prevent the model from converging. This is why for Denmark a country-specific model was constructed to replace the comparative model.

¹⁹ Interestingly, one pair of dimensions showed to be modelled more difficultly, the one between Affect for Unification and Evaluation. This problem, however, occurs with the country-specific model and with the comparative model and is thus independent from the modelling of the external effects.

country-specific model it is reversed. Since the country-specific model describes the impact of the external factors more accurately, we take that model as the more reliable one and use the country-specific set of external factors in the remaining analyses. It looks as if the comparative approach slightly overstretched the possibilities of identical sets of external factors, even though for one country only.

Table 4-6: Pair-wise non-recursive models: coefficients of reciprocal effects

	DEN ⁺	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Cognition															
→ Affect Integration	.41**	.44**	.48**	.31**	.38**	.36**	.30**	.50*	.22**	.60**	.39*	.23**	.52**	.40**	.36**
Affect Integration	.10	-.21*	-.21	.19*	-.03	.16	-.09	-.73**	.12	.04	.44**	.07	.35*	.20*	-.02
→ Cognition															
Cognition															
→ Affect Unification	.29**	.21**	.21*	.05	.34**	.33**	.39**	.58**	.40**	.08	.15*	.32**	.13*	.11*	.08
Affect Unification	.61**	.33**	.69**	.34**	.40**	.52**	.42**	.73**	.25**	.42**	.19*	.39**	.24**	.42**	.28**
→ Cognition															
Cognition															
→ Evaluation	.11	.00	.35**	.31**	.12**	.18*	-.08	.36**	.18*	.30**	.11	.12*	.18**	.21**	.26**
Evaluation	.12	-.43**	-.79**	.29**	.06	.18**	-.04	.11**	.41**	.23	.22*	.63**	.44**	.21**	.23
→ Cognition															
Affect Integration															
→ Affect Unification	.52**	.27**	.32*	.50**	.46**	.57**	.53**	.57**	.26*	.74**	.61**	.55**	.74**	.60**	.62**
Affect Unification	.91**	.66**	.56**	.24*	1.06**	.75**	.68**	.90**	.68**	.60**	.48**	.64**	.69**	.36**	.49**
→ Affect Integration															
Affect Integration															
→ Evaluation	.42**	.42**	1.07**	-.02	.30*	.01	-.46**	.20**	-.11	.13	.01	.05	.33**	.25*	-.34
Evaluation	.26**	-.38	.04	.48**	.78**	.34**	.59**	.09	.25**	.70**	.99**	.82**	1.24**	.84**	1.00**
→ Affect Integration															
Affect Unification															
→ Evaluation	.53*	.26**	.54	.40**	.35**	.57**	.38**	-.04	.56**	.25*	.29**	.50**	.41**	.40**	.18*
Evaluation	.96**	.16	-.72**	-.02	-.01	.41**	.37**	.44**	.34**	.17	.08	.49**	-.04	.06	.10
→ Affect Unification															

Standardised regression coefficients, the larger of the non-recursive effects is marked bold
* significant at 95% level, ** significant at 99% level,
+ Country-specific models of external factors in Denmark..

Table 4-6 presents the coefficients of the reciprocal effects for the six pairs of attitude dimensions. The non-recursive country models are documented in detail in Appendix D. The larger of each of these reciprocal effects is marked bold. Despite the possible identification problems mentioned above, 93 out of 96 non-recursive models (i.e. six pair-wise models times fifteen plus one publics) could be estimated without problems. In three cases, however, the

models did not converge. With some easy-at-hand remedies of model simplification, the problem could be fixed and sensible results be obtained.²⁰ In the reciprocal effect of Affect for Unification and Evaluation in the Netherlands, the correlation of the disturbance terms was fixed to be zero.²¹ In the two Danish cases, one of the reciprocal effects was fixed to 1.²² In all cases, one of the reciprocal effects could be called larger than the other, even though both coefficients are sometimes very close in magnitude, and not always significantly different in view of their standard errors. The reciprocal effects between Cognition and Evaluation are of almost equal magnitude in West Germany and Portugal, so that the dominant effect was assessed by very small differences.

A glance at the pattern of bold and non-bold figure reveals that the direction of the dominant effects is not the same across countries. Although there is more variation in some pairs of dimensions than in others, for no pair of dimensions has the dominant effect the same direction in all countries. But in three pairs, the large majority shows the same direction. In 14 out of 15 publics, the dominant effect runs from Affect for Unification to Cognition. In 13 out of 15 publics, the dominant effect runs from Cognition to Affect for Integration, and in 12 out of 15 publics from Affect for Unification to Evaluation. In two-third of the publics (10 out of 15), the effect of Affect for Unification on Affect for Integration is larger than the reverse, which also applies for the effect of Evaluation on Affect for Integration (11 out of 15). A near balance (8 out of 15) is observed in the reciprocal effects between Cognition and Evaluation. These variations in the dominant effects show that the internal dynamics of the belief system are clearly different across countries. To make the inspection of the dominant effects more fruitful, we combine them by adopting a systemic perspective on internal dynamics. This is done in the following section.

²⁰ Modification in the modelling of external effects did not resolve the identification problems in any of the cases.

²¹ The deletion of the correlation of the disturbance terms of the reciprocal variables implies that the model is less demanding in terms of conditions. Instead of three conditions (algebraic identification, order condition, and rank condition) only two conditions (algebraic identification and rank condition) need to be fulfilled (Kline 1998:158).

²² Fixing one of the two reciprocal effects increases the degrees of freedom by one and reduces the endogeneity effects that prevent the model from converging.

4.5 Patterns of internal dynamics

In order to discover the repercussions that external impacts of change have on the belief systems of the different publics, we focus not on single dominant effects but on the causal paths that connect these. When a dominant effect runs from dimension A to dimension B and another one from dimension B to dimension C, then a chain of effects – or *causal path* – exists that runs from dimension A to dimension C. An external impact on dimension A will thus have repercussions not only on dimension A, but also on dimensions B and C, although the effects are diminishing in strength along the causal paths. Causal paths connect several dominant effects to chains of effects that have a characteristic course. The internal dynamics of the European belief system can be described by patterns of causal paths running among the attitude dimensions. According to these patterns of causal paths, the fifteen country models are grouped into four general types of internal dynamics. This section is dedicated to presenting these four types of internal dynamics. For this purpose, we offer graphical representations of the characteristic patterns of causal paths. In addition to that, we are interested in quantifying the magnitude of these repercussions of external impacts on the European belief system caused by the transmission of effects via causal paths.

The empirical basis for the description of internal dynamics consists in the country models in which only the dominant effects between the dimensions are specified. These models are hence pair-wise recursive, but they can be block-wise non-recursive when they imply causal paths that return to the origin. Table 4-7 displays the coefficients of the dominant effects in these models. They will be used in the following to calculate total effects that aggregate the effects connected by causal paths. The table presents the country models according to the general type to which they have been classified. Small variations exist between country patterns that are grouped into the same category, but they share specific similarities in strong causal paths that characterise the attitudinal disposition of the respective publics.

The relative size of the coefficients can be compared within publics. When we consider between which dimensions the strongest and the weakest effects occur, we find that connections between affective and evaluative dimensions are tighter than connections in which the cognitive dimension is involved. In the great majority of publics (14 out of 15), the largest effect is found between Affect for Integration and Affect for Unification and the weakest effect is found in causal relations in which Cognition is involved, independent of the direction of the effects. We take the relative size of the coefficients into account when describing the patterns of causal paths because this indicates where currents of repercussions are stronger and where they are weaker. The ex-

plained variance of all dimensions suggests that our models of internal dynamics capture substantial parts of the variation in the dimensions.

Table 4-7: Patterns of dominant effects

	Model type														
	1					2	3				4				
	EGE	WGE	NET	ITA	WAL	BRI	NIR	DEN	FLA	IRL	LUX	POR	GRE	SPA	FRA
Cognition															
→ Affect Integration	.23*	.27*	.23*	.17*	.15*	.33*	.38*	.31*		.35*	.48*	.30*	.33*	.39*	
Affect Integration									-.06						.31*
→ Cognition															
Cognition															
→ Affect Unification					.31*										
Affect Unification	.27*	.21*	.31*	.23*		.34*	.60*	.18*	.65*	.22*	.24*	.32*	.21*	.19*	.07
→ Cognition															
Cognition															
→ Evaluation	.13*		-.03						.33*	.30*	.23*	.20*	.23*		
Evaluation		.14*		.29*	.32*	-.10	-.34	-.06						.15*	.08
→ Cognition															
Affect Integration															
→ Affect Unification										.47*	.69*	.50*	.62*	.66*	.68*
Affect Unification	.47*	.55*	.43*	.52*	.54*	.52*	.40*	.73*	.84*						
→ Affect Integration															
Affect Integration															
→ Evaluation						.49*	.71*	.38*	.21*						
Evaluation	.28*	.27*	.42*	.19*	.29*					.35*	.18*	.45*	.43*	.20*	.48*
→ Affect Integration															
Affect Unification															
→ Evaluation	.28*	.33*	.33*	.40*	.43*	.24*				.37*	.19*	.34*	.09	.29*	.24*
Evaluation							.38*	.67*	.28*						
→ Affect Unification															
<i>Explained variance in %</i>															
Cognition	32	47	35	47	42	49	.51	39	59	50	48	57	50	52	40
Affect Integration	54	75	63	56	72	58	.57	88	76	56	60	63	53	43	42
Affect Unification	26	24	27	29	42	27	.52	72	44	53	67	57	56	65	69
Evaluation	22	23	33	22	46	45	.64	63	53	49	29	51	20	22	31

Standardised coefficients, * significant at 95% level

The graphical presentation makes us of the geometric form of the rhombus to sketch the internal structure in a way that allows to connect all dimensions with each other, but does not make any assumptions about the relative strength of the relationships. The thickness of the arrows represents the magnitude of the coefficients involved. Coefficients that differ in direction across the publics subsumed under the same dynamic pattern are indicated by

double-arrowed dotted lines. The following grouping of country patterns of causal paths concentrates on similarities of strong internal causal effects and therefore neglects slight country-specific variations (like between Cognition and Evaluation) because we think they do not question the general patterns of causal paths. The figures also show the sign of the coefficients estimated for each causal relation, which is important for assessing whether the various causal paths reinforce or hamper each other.

In the remainder of this section, these four patterns of causal paths are presented and discussed. They will be labelled by reference to prototypical styles in arranging one's orientations towards Europe. It is hoped that this promotes an easy grasp of the characteristic differences between these patterns. Each pattern is also described in terms of total effects that combine direct, indirect, and loop effects and that quantify the extent to which changes in the environment can affect the European belief system.

4.5.1 Model Type I: The institution-oriented Idealist

The Model Type I is a unidirectional *feed-forward model* in which all causal paths run in parallel from a starting to an endpoint with no feedback relations included. This pattern of causal paths appears in two variants that are diagrammed in Figure 4-10. The first variant (left side) applies to four countries: the Netherlands, East Germany, West Germany, and Italy. The second variant (right side) is found only in Wallonia.

Figure 4-10: Model type I: The institution-oriented Idealist
(East and West Germany, the Netherlands, Wallonia, and Italy)

Feed-forward models can be described by determining the independent and the dependent dimension. In this model type, Affect for Unification is the independent variable, i.e. it affects the other dimensions, but is not affected by them. The dependent variable is Affect for Integration that is affected by different parallel causal paths through the system. Affect of Unification impacts on all other dimensions, whereby the strongest effect is on Affect for Integration and the second strongest on Evaluation. The effect of Affect for Unification on Cognition is the weakest. At the end of the causal path, Affect for Integration is impinged on by all other dimension, most strongly by Affect for Unification, then by Evaluation and Cognition. The direction of the effect between Cognition and Evaluation varies across the four publics subsumed under this model type (in East Germany and the Netherlands, the effect runs from Cognition to Evaluation, in West Germany and Italy the other way around), which is conceived as country-specific variation that does not appose the general character of this dynamic pattern. All effects are positive, which is here described in terms of increase, i.e. increase in one dimension leads to increase in another dimension. But this implies that the opposite can also happen: decrease in one dimension leads to decrease in another dimension.

In Wallonia, a second variant of the pattern emerges due to the reversal of the effect between Affect for Unification and Cognition. Cognition becomes the independent variable of the system which does, however, not disturb the main characteristics of the pattern: Affect for Unification is the major driving force for changes in the system and the main causal paths run from there to Affect for Integration. Since Wallonia is the only public in which the dominant effect runs in this direction (see Table 4-7), we subsume it under this model type although it is not a pure feed-forward model. But the feedback loop between Affect for Unification, Evaluation, and Cognition does not alter but still reinforce the dominant dynamics in this pattern that is in all other respects identical with the first variant.

We labelled this pattern "The institution-oriented Idealist" because the driving force in these belief systems is Affect for Unification, i.e. support for the general idea of a united Europe. All other attitudes can be considered as (at least in part) derived from the adherence to this basic value. In this way, the style that characterises this dynamic pattern is an idealist style because only change in the basic value will change the whole system. Change induced by any other dimension will not affect the whole belief system but only the dimensions following in the causal paths; it will not have any impact on Affect for Unification, the general adherence to the European idea. The style is institution-oriented because Affect for Integration is the dependent variable of the system. We assume that belief systems fulfil the function of supplying a basis on which concrete beliefs can be formulated on demand. The dependent dimension indi-

cates the beliefs that have been demanded frequently in the past. In this model type, Affect for Integration, i.e. support for concrete projects and institutions of European integration, seem to be (or to have been) highest in demand.

When several causal paths run in parallel through the belief system, each of them produces changes of its own right. The total amount of change induced by external factors thus has to be calculated by summation across these different pathways. When the product of the effects involved in a causal path is positive, the effects of this causal path adds to the effect of the other causal paths and increases the total amount of change. When the product is negative, the effect subtracts from the effects of the other causal paths and thus reduces the total amount of change. We can thus approach the total amount of change in the European belief system that can be induced by an external factor by identifying the causal paths that run through the system and we calculate the total effects by summing up the effects caused by each of them.

The effect caused by each causal path is calculated using the (standardised) coefficients of all single effects involved in the causal path, while taking into account that the size of the original (external) impetus to change fades along several successive effects. A simple example illustrates this: if an external factor effectuates a change of magnitude 1 in latent dimension A, and if this dimension has an effect of .50 on dimension B, then the latent dimension B changes by .50. If the effect of dimension B on dimension C is .30, this change in B causes a subsequent change in latent dimension C of $.50 \times .30 = .15$. In this way, the magnitude of change diminishes by each step in the causal path.

The causal paths that have to be considered in feed-forward models run in parallel from the independent to the dependent dimension of the system, directly as well as by indirect effects via intermediate variables that can reinforce or counteract the other effects. We calculate the total effects that impinge on the dependent dimension of the system, Affect for Integration. We evaluate the effects of external impacts that generate changes of magnitude 1 in the scores on each of the other dimensions. How much change does this change the dependent variable of the system, Affect for Integration? Table 4-8 reports the total size of change and its constituent parts. These are the direct, indirect, and loop effects that are enabled in the country-specific models of internal dynamics. In the calculations, we use the coefficients documented in Appendix D (Model VII in the country tables, respectively in the graphic representations of the country models in Appendix Figures D-2a to D-2d).

The total effects (bold) indicate the magnitude of change that external factors generate in Affect for Integration by way of any of the other dimensions as point of access. The strongest effect in the system, the one from Affect for Unification on Affect for Integration, is considerably smaller than the total effect that aggregates all causal paths. Change caused by Evaluation is of similar

magnitude as the direct effect, because few causal paths from Evaluation to Affect for Integration can add to the total effect. The exception in this last respect is Wallonia where the reversed effect between Cognition and Affect for Unification opens additional causal paths and a loop effect. Only in Wallonia can changes effectuated by Cognition surpass the direct effects. In belief systems with this pattern of dynamics, Affect for Unification is the decisive factors for change or stability due to its position in the causal flows and to the magnitude of its effects on the other dimensions.

Table 4-8: Model type I: Total effects of change on Affect for Integration

	EGE	WGE	NET	ITA	WAL
<i>Affect for Unification</i>					
→ Affect for Integration (direct)	.466	.547	.431	.523	.535
→ Cognition → Affect for Integration	.062	.057	.070	.038	.046
→ Evaluation → Affect for Integration	.076	.087	.138	.076	.124
→ Cognition → Evaluation					
→ Affect for Integration	.009	--	-.004	--	--
→ Evaluation → Cognition					
→ Affect for Integration	--	.012	--	.020	.021
→ Loop → Affect for Integration					.023
Total effect	.613	.702	.635	.657	.748
<i>Evaluation</i>					
→ Affect for Integration (direct)	.276	.267	.423	.190	.287
→ Cognition → Affect for Integration	--	.038	--	.049	.038
→ Cognition → Affect for Unification					
→ Affect for Integration	--	--	--	--	.053
→ Loop → Affect for Integration	--	--	--	--	.012
Total effects	.276	.305	.423	.239	.390
<i>Cognition</i>					
→ Affect for Integration (direct)	.226	.273	.225	.168	.150
→ Evaluation → Affect for Integration	.035	--	-.014	--	--
→ Affect for Unification					
→ Affect for Integration	--	--	--	--	.164
→ Affect for Unification → Evaluation					
→ Affect for Integration	--	--	--	--	.038
→ Loop → Affect for Integration	--	--	--	--	.006
Total effect	.261	.273	.211	.168	.359

4.5.2 Model Type II: The performance-oriented Idealist

Model type II is observed only in one public, Great Britain. It differs from the previous model by the reversal of the effect between Affect for Integration and Evaluation (see Figure 4-11). It nevertheless remains a feed-forward model in which the independent variable, Affect for Unification, is the same as in Model type I, but the dependent variable switches from Affect for Integration to Evaluation. The characteristic feature of this pattern is that both affective dimensions impinge on the evaluative dimension, which is re-enforced by an indirect causal path via Cognition. When we assume that belief systems serve to supply concrete beliefs on demand, we have to conclude that in this model type the formation of evaluations has been highest in demand. We therefore labelled this model type ‘The performance-oriented Idealist’ because the dependent dimension in the system is Evaluation, but the most influential dimension impinging on Evaluation is Affect for Unification.

Figure 4-11: Model type II: The performance-oriented Idealist (Great Britain)

It has to be mentioned that the effect of Evaluation on Cognition gives an additional feature to this pattern of effects. In terms of causal paths, there is a feedback loop running from Evaluation, the dependent dimension, via Cognition and Affect for Integration back to the origin. But since the effect of Evaluation on Cognition is negative and small, each effect on Evaluation causes immediately a small counter-effect that dampens the change caused by the original effect. This dampening effect, however, is very small.

Table 4-9 presents the total effects of change in Evaluation induced by external impacts on the other dimensions of the system. The most eye-catching impact is the one by Affect for Unification. The total effect is twice as large as

the direct effect, which indicates how strongly Affect for Unification shapes the dynamics in the entire system. From each other dimension, only one causal path runs directly (Affect for Integration) or indirectly (Cognition) to Evaluation so that no additional effects to the yet smaller direct effects occur. The strongest effects on Evaluation are caused by the affective dimensions. Changes in Cognition have comparatively little impact on Evaluation. Evaluation is thus strongly susceptible to change in affective attitudes. Stability and change in Affect for Unification shape the dynamics of the whole system, and especially of Evaluation.

Table 4-9: Model type II: Total effects of change on Evaluation

	BRI
<i>Affect for Unification → Evaluation</i>	
→ Evaluation (direct)	.238
→ Affect for Integration → Evaluation	.255
→ Cognition → Affect for Integration → Evaluation	.055
→ Evaluation → Loop	-.004
Total effect	.544
<i>Affect for Integration → Evaluation</i>	
→ Evaluation (direct)	.488
→ Evaluation → Loop	-.007
Total effect	.481
<i>Cognition → Evaluation</i>	
→ Affect for Integration → Evaluation	.161
→ Evaluation → Loop	-.002
Total effect	.159

4.5.3 Model type III: The responsive Idealist

Model type III is found in Denmark, Northern Ireland, and Flanders. It differs from Model type I in the reversal of the effect between Affect for Unification and Evaluation. As a consequence, a feedback loop appears that circles between the affective and evaluative dimensions (see Figure 4-12). Every change induced in one of the three dimensions involves feeds back on its origin and engenders a new round of effects. The dominant dimension in the loop is Affect for Unification because its effect on Affect for Integration is the strongest of the three effects involved. Affect for Integration then causes change in Evaluation, which in turn affects Affect for Unification. The cognitive dimension is outside the loop and is connected differently to the affective and evalua-

tion dimension in each of the three countries, thereby sometimes creating additional feedback loops of minor strength. We here concentrate on the similarities across country patterns that consist in the feedback loop between affective and evaluative dimensions.

Figure 4-12: Model type III: The responsive Idealist
(Denmark, Northern Ireland, and Flanders)

We labelled this model ‘The responsive Idealist’ because the primary force in this system is Affect for Unification, but this primary force is subject to impacts arising from the feedback loop including Affect for Integration and Evaluation. Affect for Unification becomes receptive to changes in Affect for Integration and Evaluation. General adherence to the European idea is not the single engine that moves all other dimensions, as it is itself subject to changes that originate from other dimensions in the belief system.

The feedback loop increases the responsiveness of all three involved dimensions, but it also reinforces the effect of change because all effects in the loop are positive. Change in each of the three dimensions returns to its origin and sets up an additional, but smaller change. This repeats until the effects fade out. In order to illustrate how long it takes before the feedback effects are sufficiently dampened to be negligible, we calculated the magnitude of total effects of changes in Affect for Unification on itself after the first cycle (1st loop effect), and the added effects after successive feedback cycles (see Table 4-10). The size of the coefficients determines how often the causal path is reactivated in successive cycles before the repercussions of the initial (external) impetus to change have faded out. The loop is activated more often in Denmark and in Northern Ireland than in Flanders.

Table 4-10: Model type III: Repeated loop effects on Affect for Unification

	DEN	NIR	FLA
Affect for Unification → Affect for Integration	.730	.401	.839
Affect for Integration → Evaluation	.378	.712	.212
Evaluation→ Affect for Unification	.665	.376	.283
1st Loop effect	.184	.182	.050
2nd Loop effect	.034	.033	.003
3rd Loop effect	.006	.006	--
4th Loop effect	.001	.001	--

Loop effects like the ones engendered by Affect for Unification can also be caused by the other two dimensions. Those are smaller to the extent that the effects they emit into the loop are smaller. We will return to the comparison of total change at the end of this section, when all model types have been presented.

4.5.4 *Model type IV: The responsive Pragmatist*

The Model type IV also includes a feedback loop between the affective and evaluative dimensions, but here the direction of the loop is reversed as compared to Model type III (see Figure 4-13). We find this pattern of dynamics in six publics: Ireland, Luxemburg, France, Portugal, Spain, and Greece. The outstanding feature of this pattern is that Affect for Integration is the driving force in the belief system, and not Affect for Unification like in the other three patterns. The strongest effect in the loop runs from Affect for Integration to Affect for Unification, from there the effect continues to Evaluation and back to Affect for Integration. The cognitive dimension is differently connected to the other dimensions across countries. At times, additional three and four-step feedback loops between cognitive, affective, and evaluative dimension appear that, although small in size, add to the total effect of change.

We labelled this model type ‘The responsive Pragmatist’. The pragmatic style is given by the fact that Affect for integration, which relates to real-existing institutions of integration, is the driving force in the belief system. In this respect, this model differs from the three idealist models in which Affect for Unification is the dimension that can induce the most powerful change. The responsiveness of the pattern is given by the fact that change in each of the three dimensions in the (main) loop automatically impacts on the whole system.

Figure 4-13: Model type IV: The responsive Pragmatist
(Ireland, Luxemburg, France, Spain, Portugal, and Greece)

The feedback loop increases the responsiveness of the belief system to change induced by external factors and increases the total amount of internal change because the effects involved in the loop are positive. These repercussions die out after the loop has been activated two times, as Table 4-11 demonstrates. These calculations take into account only the loop effect of the main feedback loop and neglect the smaller loops in which Cognition may be involved.

Table 4-11: Model type IV: Repeated loop effects on Affect for Integration

	IRL	LUX	POR	GRE	SPA	FRA
Affect for Integration → Affect for Unification	.467	.687	.502	.622	.659	.675
Affect for Unification → Evaluation	.365	.194	.341	.088	.204	.235
Evaluation → Affect for Integration	.351	.175	.463	.434	.292	.475
1st Loop effect	.060	.023	.078	.024	.039	.075
2nd Loop effect	.004	.001	.006	.001	.002	.006

In the publics subsumed under this model type, several feedback loops run through the belief system, three and four-step-wise. The loops are in their majority positive in sign and thus increase the effect of the initial change. Additionally, such loops increase the channels of internal dynamics and so may lead to stronger internal adaptation between the elements in the belief system in terms of consistency.

4.5.5 Total effects of change

So far, we have described the styles by which different publics organise their orientations towards European integration and the EU in terms of the characteristic causal paths and the position of the attitude dimensions in them. This does, however, reveal only partially the impact that each dimension has on the belief system as a whole. A full view can be obtained by describing how actual change in each element of the European belief system impinges on the other elements in the system and (when feedback loops exist) on itself. That perspective allows drawing conclusions on the sensitivity of the belief systems to external change and the strength of reaction to such change.

We assess the impact of each dimension on the entire system by calculating the total change in all four dimensions when each dimension experiences a change of magnitude 1. Total effects include the effects of all causal paths running from independent to dependent dimension. When feedback loops are included, their repetitive effects are taken into account until the loop effect has faded out. The resulting total effects are displayed in Table 4-12. Since these effects are calculated on the basis of standardised coefficients, they can be compared only within countries, but the country patterns can be compared across countries. The publics are sorted according to the model types presented above. The upper table presents total effects sorted by independent variables, which shows the impact that each dimension can have on the whole belief system. The lower table presents the same information sorted by dependent variables, indicating how strong each dimension can be affected by change in each of the other dimensions. The patterns show the impact of each dimension on the belief system and the responsiveness to change in external factors that use this dimension as point of access.

In Model type I (the institution-oriented Idealist), the patterns of impact are straightforward. Change in Affect for Unification impinges on all other dimensions, while change in Affect for Integration is irrelevant for the remainder of the belief system. Total effects caused by Cognition and Evaluation occur only for Affect for Integration and are minor in size. (Only in Wallonia, Cognition and Evaluation have a feedback effect on Affect for Unification.) Important changes in the European belief system can happen in these countries only when people change their adherence to the European idea, and only very little by changing their cognitions or evaluations of EI/EU.

Model type II (the performance-oriented Idealist) shares the inaccessibility of Affect for Unification for change induced by other dimensions of the European belief system. In addition, a feedback loop between the three remaining dimensions that includes a small negative effect has slight counter-effects to any change. Basically, only change in the two affective dimensions can have

major impact on greater parts of the belief system. Cognition and Evaluation are much less important.

Table 4-12: Comparison of total effects of change

	Model type														
	1					2	3				4				
	EGE	WGE	NET	ITA	WAL	BRI	NIR	DEN	FLA	IRL	LUX	POR	GRE	SPA	FRA
Change of magnitude 1 in ...															
... Cognition has total effects on															
Cognition	1.00	1.00	1.00	1.00	1.04	.99	1.15	1.01	1.06	1.05	1.10	1.07	1.06	1.06	1.00
Evaluation	.13	--	-.03	--	.14	.16	.29	.14	.42	.40	.33	.29	.27	.08	--
Affect for Integration	.26	.27	.21	.17	.36	.33	.41	.38	.09	.39	.54	.34	.38	.41	--
Affect for Unification	--	--	--	--	.32	--	.11	.09	.11	.18	.37	.17	.24	.27	--
... Evaluation has total effects on															
Cognition	--	.14	--	.29	.33	-.09	-.16	.05	.19	.04	.03	.08	.06	.21	.29
Evaluation	1.00	1.00	1.00	1.00	1.04	.99	1.13	1.23	1.11	1.08	1.03	1.10	1.04	1.05	1.08
Affect for Integration	.28	.31	.42	.24	.39	-.03	.13	.62	.26	.39	.20	.52	.47	.28	.51
Affect for Unification	--	--	--	--	.10	--	.43	.81	.32	.18	.13	.26	.29	.18	.35
... Affect for Integration has total effects on															
Cognition	--	--	--	--	--	-.05	-.09	.03	-.08	.11	.19	.18	.14	.16	.39
Evaluation	--	--	--	--	--	.48	.91	.47	.26	.22	.19	.23	.09	.21	.17
Affect for Integration	1.00	1.00	1.00	1.00	1.00	.99	1.28	1.23	1.05	1.11	1.12	1.15	1.09	1.10	1.08
Affect for Unification	--	--	--	--	--	--	.34	.31	.07	.52	.77	.58	.68	.72	.73
... Affect for Unification has total effects on															
Cognition	.27	.25	.31	.35	.14	.29	.65	.20	.72	.25	.28	.37	.24	.25	.09
Evaluation	.31	.32	.32	.40	.45	.54	.36	.34	.40	.47	.27	.46	.14	.32	.25
Affect for Integration	.61	.70	.64	.66	.75	.62	.48	.89	.94	.26	.19	.30	.13	.15	.12
Affect for Unification	1.00	1.00	1.00	1.00	1.04	1.00	1.19	1.24	1.11	1.11	1.12	1.15	1.09	1.10	1.08
Total effects on ...															
... Cognition by change of magnitude 1 in															
Cognition	1.00	1.00	1.00	1.00	1.04	.99	1.15	1.01	1.06	1.05	1.10	1.07	1.06	1.06	1.00
Evaluation	--	.14	--	.29	.33	-.09	-.16	.05	.19	.04	.03	.08	.06	.21	.29
Affect for Integration	--	--	--	--	--	-.05	-.09	.03	-.08	.11	.19	.18	.14	.16	.39
Affect for Unification	.27	.25	.31	.35	.14	.29	.65	.20	.72	.25	.28	.37	.24	.25	.09
... Evaluation by change of magnitude 1 in															
Cognition	.13	--	-.03	--	.14	.16	.29	.14	.42	.40	.33	.29	.27	.08	--
Evaluation	1.00	1.00	1.00	1.00	1.04	.99	1.13	1.23	1.11	1.08	1.03	1.10	1.04	1.05	1.08
Affect for Integration	--	--	--	--	--	.48	.91	.47	.26	.22	.19	.23	.09	.21	.17
Affect for Unification	.31	.32	.32	.40	.45	.54	.36	.34	.40	.47	.27	.46	.14	.32	.25
... Affect for Integration by change of magnitude 1 in															
Cognition	.26	.27	.21	.17	.36	.33	.41	.38	.09	.39	.54	.34	.38	.41	--
Evaluation	.28	.31	.42	.24	.39	-.03	.13	.62	.26	.39	.20	.52	.47	.28	.51
Affect for Integration	1.00	1.00	1.00	1.00	1.00	.99	1.28	1.23	1.05	1.11	1.12	1.15	1.09	1.10	1.08
Affect for Unification	.61	.70	.64	.66	.75	.62	.48	.89	.94	.26	.19	.30	.13	.15	.12
... Affect for Unification by change of magnitude 1 in															
Cognition	--	--	--	--	.32	--	.11	.09	.11	.18	.37	.17	.24	.27	--
Evaluation	--	--	--	--	.10	--	.43	.81	.32	.18	.13	.26	.29	.18	.35
Affect for Integration	--	--	--	--	--	--	.34	.31	.07	.52	.77	.58	.68	.72	.73
Affect for Unification	1.00	1.00	1.00	1.00	1.04	1.00	1.19	1.24	1.11	1.11	1.12	1.15	1.09	1.10	1.08

Model type III (the responsive Idealist) differs from the previous types by the fact that each dimension can move each other, although to different degrees. Moreover, the various feedback loops increase the size of the initial effect often substantially, by about a fifth on average. This means that change feeds itself for a while, until it fades out. Change induced by each of the four dimensions has repercussions in the whole belief system. The total effects caused by Affect for Unification are not necessarily greater than the ones caused in the other dimensions. The leverage of each dimension is rather country-specific. The great sensitivity to change in any dimension and the manifold internal loop effects between them make each of the national belief systems prone to fast adaptations, but possibly also to excessive reactions when external factors generate simultaneously similar changes in the various dimensions of the system.

Model type IV (the responsive Pragmatist) displays very similar patterns to the previous model type. Change in each of the four dimensions has impacts on the entire belief system, and the various loops lead to continuous internal adaptation. The only exception is France, where Cognition is dependent on all other dimensions and has no effect on the belief system at all. The auto-effects caused by the feedback loops are smaller (mostly less than a tenth of the initial change), so that excessive reactions are conceivable, but less probable than in Model type III.

Considering the four patterns of legitimacy dynamics, we can discern two main distinctions, which we tried to verbalise by the labels given to the model types. The first distinction is made on the basis of the patterns of causal paths and the position of the dimensions therein. In this respect, we find three idealist styles in which diffuse support or adherence to the European idea is the driving force of change. They are to be distinguished from one pragmatist style in which specific support for observable manifestations of European integration assumes this driving role. In Model types I to III (the institution-oriented Idealist, the performance-oriented Idealist, and the responsive Idealist), Affect for Unification occupies the most influential position in the causal paths, whereas in Model type IV (the responsive Pragmatist) Affect for Integration does so.

The second distinction is made on the basis of the actual influence that each dimension (and the external factors related to it) can have on the belief system. Patterns that describe feed-forward models are less responsive to externally induced effects than patterns that describe feedback loops in which each of the dimensions involved in the loop can transmit external change to the system. Additionally, patterns with several feedback loops have the means for internal adaptation between the elements of the system. Model types I and II (the institution-oriented Idealist and the performance-oriented Idealist) which

are (mainly) feed-forward models in which only changes in Affect for Unification can move the entire belief system. Model types III and IV (the responsive Idealist and the responsive Pragmatist) are feedback models that are sensitive to changes induced in each dimension, although in different ways (except for Cognition in France).

4.6 Legitimacy dynamics in European publics

In this chapter, we demonstrated that it is possible to model dynamic patterns in belief systems on the basis of cross-sectional static data, given that a sufficient variety of indicators for attitude dimensions and for relevant external factors is provided. The measurement models developed in Chapter 3 have been extended by structural models that specify the impact of external factors on each dimension. These four hybrid models enabled us to model the dominant direction of causal relations between the dimensions and to discover the causal paths running through the belief system. Four distinct patterns were found, each of which represents a different characteristic style of reaction to externally induced change. In Model types I (the institution-oriented Idealist) and II (the performance-oriented Idealist) unidirectional chains of change run through the system, while in Model type III (the responsive Idealist) and IV (the responsive Pragmatist) feedback effects of opposed direction cause repeated repercussions in the system. How do these results reflect on theories on European attitudes and European legitimacy in the literature?

In very short terms, the *cognitive mobilisation hypothesis* assumes that people's cognitive skills shape the degree to which they can affectively relate to Europe. We find this notion supported in the majority of publics through the finding that the dominant direction of effects runs from Cognition to Affect for Integration (13 out of 15 publics). But we have to qualify this by adding that Cognition itself is influenced by Affect for Unification (14 of 15 publics). Nowhere is Cognition the major driving dimension in the dynamics of the European belief system, neither by its position in the pattern of causal paths, nor in terms of total effects caused in the whole belief system. However, the role of the cognitive dimension within the dynamics of the belief system is indicative for the degree to which the system is receptive to new cognitions. The stronger the effect of Affect for Unification on Cognition, the more likely it is that new cognitions are filtered by selection mechanisms established to maintain internal consistency. This is most pronounced in France where change in Cognition has not any impact of the remaining belief system (see Table 4-12). But the position of Cognition differs across countries, and the more the cognitive dimension is

explanans instead of explanandum on affective and evaluative dimensions, the larger can the impact of changes in Cognition be on the other dimensions of the belief system. Pulling these insights together, we can conclude that the cognitive mobilisation hypothesis in its original formulation is empirically clearly under-specified, but provides nevertheless a useful starting point for theories and models that focus on the role of cognitions in the development of European beliefs.

With respect to legitimacy, we can enumerate several implications from our dynamic models for existing theoretical propositions. First of all, the *distinction of specific and diffuse support* needs to be qualified. We interpreted Affect for Integration as mostly expressing specific support and Affect for Unification as predominantly representing diffuse support. We found this distinction to yield fruitful results because the momentum in some publics proceeds from abstract ideals (diffuse) to concrete realities (specific), while it displays the opposite direction in others. We feel that this points to a decisive difference in the style in which publics develop legitimacy beliefs towards the European Union. Nevertheless, the distinction between specific and diffuse support highlights only a fragment of a larger picture. The dynamics in legitimacy beliefs implies also the interplay between *cognitive, affective, and evaluative* attitude dimensions.

The fifteen country models of internal dynamics enable us to address the question which of the theoretical views applies closest to the empirical world. The first conclusion, that has so far not even been recognised as a possibility in the literature, is that there is no single pan-European pattern of internal dynamics. These dynamics unfold quite differently in the member countries, but there is sufficient similarity to group the country patterns into four major model types. Model types I (the institution-oriented Idealist) and II (the performance-oriented Idealist) support the integrationist view. Affect for Unification is clearly the driving dimension that shapes all the others. Model type III (the responsive Idealist) reflects the part of the Eastonian model that embraces the integrationist view. The driving force is also Affect for Unification, but due to the feedback loop it is receptive to change induced in the other dimensions of the belief system. Model type IV (The responsive Pragmatist) is the part of the Eastonian model that embraces the utilitarian view. The driving force here is Affect for Integration, i.e. affective attitudes formed towards specific institutions or projects of integration.

The most frequently appearing patterns are the institution-oriented Idealist (5 publics) and the responsive Pragmatist (6 publics). The patterns labelled performance-oriented Idealist (1 public) and responsive Idealist (3 publics) constitute rather particular patterns of internal dynamics that seem to obey to country-specific functional needs. At this point, it is tempting to engage in speculations about why each public gives rise to a particular model, why some

publics are similar in this respect and others are different. This question, however, cannot be answered with the results presented here and would require a whole new set of analyses. Moreover, the present results are still tentative and need to be confirmed in (at least) partial replication before subsequent analytical questions can be addressed.

However tentative they may be, the results provide interesting insights in the dynamics of European belief systems in the twelve member countries of the EU in 1994. Although the notion has been frequently contested, we find many publics in which diffuse support is the fundamental legitimacy belief. This means that in spite of the brief historical existence of European integration, the European belief system is rooted in the adherence to the idea of European unification. But this applies not to all publics. The responsive Pragmatist is the mirror-image, where adherence to the abstract ideal of European unification develops from views on the reality of observable manifestations of integration. In these publics, diffuse support is built in repeated cycles that are driven by Affect for Integration.

In sum, we find support for the Eastonian view of legitimacy as a multiple-feedback system in which the dominant direction can be from diffuse support to specific support (the responsive Idealist) or from specific support to diffuse support (the responsive Pragmatist). But we also find support for unidirectional models in which diffuse support is the driving power of change, which is in line with the integrationist view and not so unlike the notion of 'permissive consensus' (Lindberg & Scheingold 1970). If these findings can be replicated, we have established the dominant dynamics in legitimacy of the European Union.

Chapter 5

How Europeans see Europe

At the beginning of this book, we stated that our understanding of the genesis and development of European legitimacy has been hampered by two major shortcomings. One is the fuzziness of concepts and their linkage to empirical indicators commonly used in research on European attitudes and European legitimacy. The second is the problem of modelling dynamic relationships between different legitimacy beliefs in such a way that different theoretical propositions about the evolution of European legitimacy can be adequately tested (see Chapter 1).

We set out to contribute to solving these two problems by adopting a belief-system approach to European attitudes that allows conceptualising internal structure as well as internal dynamics. The analytical strategies developed for each of the two tasks were dealt with comparatively. We wanted to assess the extent to which structural characteristics of the European belief systems are comparable across countries. If such similarity can be demonstrated, we can subsequently use the different publics of the EU member states to investigate patterns of dynamics in European legitimacy (see Chapter 2).

The analysis of the internal configuration of the European belief systems revealed a high degree of structural similarity across the twelve member countries of 1994. Twelve cross-country robust scales of attitudes and four well-fitting models of (higher-order) European attitude dimensions evidenced to this. For these twelve member states and their publics, these findings imply that a common European belief system exists in all of them, characterised by a single set of organising principles, while levels of support can differ across countries (see Chapter 3).¹

Having demonstrated the existence of this pan-European belief system, we continued to construct comparative models of internal dynamics that are informative about the style by which people manage external stimuli impinging on (hence, causing change in) their legitimacy beliefs regarding the EU. We find major differences between countries in this respect, as evidenced by characteristic causal paths between the dimensions of the belief system, by the magnitudes

¹ Obviously, comparisons of levels can only be sensibly made if the measuring instruments – reflected in the organising principles of the belief system – are everywhere the same.

of the effects transmitted through these causal paths, and by the degree of responsiveness to external stimuli. But most importantly, these models provide a means to test rivaling legitimacy theories (see Chapter 4). This concluding chapter reviews the most important findings and their implications for further research on European attitudes and European legitimacy.

5.1 A pan-European belief system ...

The most important result of our analyses is the discovery of a well-structured system of beliefs and attitudes concerning the European Union and European integration. This finding, and the concomitant description of the structure of this system and of its links to external variables, lends itself to being used in applied measurement in further research into European attitudes and legitimacy beliefs. It also provides a basis for further studies into measurement and operationalisation and into properties of belief systems. Finally, it provides the basis for new substantive insights into the determinants and dynamics of European attitudes and legitimacy beliefs.

Until recently, and even as of today, the conviction is widespread among social scientists that European attitudes are unstructured and thus unstable, i.e. that they represent non-attitudes rather than attitudes. Arguments to support this idea include, amongst others, the low level of factual knowledge among citizens about Europe, the remoteness of the European level of governance, the lack of transparency of the European political system, the limited degree of politicisation of European integration, the recency of the European level of government with its continuing change of scope and form, the underdevelopment of a European public sphere with trans-European parties and political debates – to name just a few. However plausible all these reasons may sound, they are no more than explanations of an imagined phenomenon. Our research has demonstrated that beliefs of citizens in the member states of the EU are structured in ways that are incompatible with the notion of non-attitudes and of responses to surveys that are unanchored.

We demonstrated that citizens' attitudes towards European integration and the EU form a well-structured belief system that is organised at several levels of abstraction (beliefs, attitudes, dimensions, belief system). Some European attitudes are inspired and shaped by other, pre-existing attitudes that pertain to national systems or to generic political orientations. This does not undermine our proposition that they are structured and anchored. And this derivative argument applies only to a small number of beliefs and cannot convincingly be made for many of the beliefs that we studied. Moreover, the structure

of the European belief system that we found is not country-specific, but shared across the populations of the member states. This demonstrates the existence – at least at the level of ‘what is associated with what’ – of a common structure of orientations on which a Europe-wide public political discourse could potentially develop. In this way, we can conceive of European attitudes as being structured by a pan-European belief system.

In order to avoid that our propositions about structure and robustness across countries give rise to misunderstandings, we also want to indicate what they do not imply. Our findings do not imply that ordinary citizens are highly sophisticated in terms of factual knowledge of the EU – but neither are they with respect to their national systems, while the existence of well-structured beliefs in that realm is rarely doubted. Our findings do not imply that every single answer of every single respondent in response to every single survey item is fully reasoned. On the contrary, the application of our models demonstrated that a considerable degree of the variance at the individual level seems to be random noise but this, too, is not different from what we find when we use sample surveys to investigate beliefs about national social and political affairs. With respect to cross-national robustness, we do not claim the absence of any kind of national variation within a common structure, but to the extent that those exist they are clearly of a secondary nature. And, obviously, a common structure does not imply that distributions of beliefs and attitudes are identical between countries or, for that matter, between population segments within countries. We do not emphasize all of this to hedge our claims with respect to structure and robustness, but rather to clearly rehearse the demarcations of our analyses and findings. One of the major implications of our findings concerning structure and robustness is that European attitudes can be sensibly compared across countries.

5.1.1 Measurement

Until the present, we find that a great deal of empirical research on European attitudes is based on ad-hoc measurement in which the analyst’s own interpretation of question wording is of paramount importance. Since analysts often disagree in this respect, findings from different studies appear to be contradictory, yet often cannot be properly compared because of differences in operationalisation and measurement. This is an impediment to the development of an accumulative body of research and tends to give rise to different ‘schools’, many of which are based on inadequate measurement, caused by lack of knowledge on the latent structure of European attitudes. The latent structure that we analysed and described in Chapter 3 should be of help to avoid such problems in the future. Our finding, for example, that the frequently used Eurobarometer

indicators (Unification, Membership, Benefit, Regret) measure a single latent trait should prevent analysts to assign different meanings to each of them, as has been done frequently (see Chapter 1 Section 1).

The relevance of our findings is not limited to secondary analysis, but extends also to primary research, i.e. the design of new survey studies. For assessing attitudes towards European integration, the Eurobarometer indicators are to be recommended. Including them in primary research yields valid and stable measures of people's attitudes that can fruitfully be compared over time (making use of the Eurobarometer time series of 30 years) and across studies and systems (as a consequence of the cross-national robustness of these measures). However, we found that these items do not capture people's attitudes towards political unification and the new political system of the EU. Citizens clearly distinguish between economic integration on the basis of inter-governmental agreement and political unification that engenders a shift of sovereignty and power from the national to the European level.

The standard Eurobarometer indicators by themselves thus provide an insufficient basis for studying the legitimacy of the unification aspects of the EU. Frequently asked indicators relate almost exclusively to the dimension of Affect for Integration.² No well-established, time-independent measures of Affect for Unification have yet emerged. The attitude scales and the measurement model presented in Chapter 3 provide a platform for the further development of such indicators. However, the items included in the battery on future prospects of European unification on which our measurement model rests is over time continuously adapted to current debates.³ New items are included that raise intriguing questions, like how publics conceive the issue of the draft European Constitution and which dimensions are tapped by survey items concerning that issue. It has to be assessed empirically to which extent the new items are suitable for assessing Affect for unification. It would be desirable though to have time series of period-independent measures of the general adherence to the European idea.

² Not only Unification, Membership, Regret, and Benefit but also European identification, hope or fear towards SEM, support for harmonising domestic policies, and support for the common currency. An indicator regularly asked as well is "Should European unification be pushed further, or has it already gone too far?" which also relates to Affect for Integration (see Scheuer & van der Brug forthcoming).

³ An example may illustrate this. From the nine items on which our measurement model for Affect for Unification rests, only three have been asked in Eurobarometer 61 in 2004 (There should be: a European Monetary Union, one common foreign policy, and a common defence and security policy). The six new items refer to current developments of the EU (There should be: the Enlargement of the EU to include 10 new countries, further enlargement of the EU to other countries, a constitution for the EU, commissioners for each member country, different speeds of building Europe, teaching of school children about EU).

Data scarcity also applies for evaluations of system performance. The often-used item on ‘Satisfaction with democracy’ turned out to be less than fully satisfactory in this respect.⁴ Very good indicators are the scales on Federal representation, Confederal representation, and Parliamentary control. The survey questions of the representation scales⁵ have been asked quite regularly between 1994 and 1999, but unfortunately not anymore since then. Since these indicators showed to be much closer to the heart of this attitude dimension, they should be included into surveys that aspire to measure this Evaluation dimension – and above all in the Eurobarometer.

Measures for the cognitive attitude dimension are more easily available. The survey questions of the Exposure scale and the single item about Subjective information have been asked in long time series. These should be continued into the future in order to provide reference points for knowledge questions about time-specific developments. This does unfortunately not apply to the Interest scale. The items Interest in politics and Interest in European politics have not been continued after EES 1994.

We showed that a full study of European legitimacy requires rich empirical data that allow the construction of complex and comparative models. Only on the basis of existing knowledge about the basic structure of the entire belief system, smaller segments can be investigated as well.

5.1.2 *Concepts*

The review of theories on European legitimacy reveals an intriguing variety of conceptualisations of legitimacy beliefs in general and more particular with respect to the European Union. While many scholars agree on distinctions based on attitude objects and modes, the specification of these objects and modes varies considerably. Virtually all of these distinctions so far were only based on the analyst’s own theoretical reasoning and suffered from the lack of empirical evidence about the actual relevance of their conceptual distinctions in the orientations of the citizens. Various typologies of attitude modes have been proposed (see Niedermayer & Westle 1995). Our analyses demonstrated that not all conceptual distinctions that have been dreamt up in the literature are warranted. Our results support the view that European legitimacy is a multidimensional construct that can actually be described in terms of objects and

⁴ Satisfaction with EU democracy belongs to the measurement model of Evaluation but displays comparatively low loading patterns (see Table 3-19). This is partly because the item also loads on the affective dimension. More details are outlined in the discussion of Chapter 3 Section 5.

⁵ Rely on Commission, Council, EP, national government, and national parliament regarding EU decisions.

modes. We found three attitude modes to be of relevance throughout our analyses: cognitive, evaluative, and affective. This appears to be the main distinction in citizens' responses to the EU: being aware of it, judging its performance, and getting emotionally involved. With respect to attitude objects, it seems much less useful to develop sophisticated typologies (Niedermayer & Westle 1995; Norris 1999) than to simply distinguish concrete and abstract attitude objects. Regarding attitude objects, we find that the dominant distinction consists between concrete institutions and abstract ideas which translates into diffuse and specific attitudes.

Our modelling of the European belief systems demonstrates which distinctions do matter and which do not. This study uses empirical results to test the relevance of diverse theoretical and conceptual considerations in order to gain an empirically based conceptualisation of European legitimacy beliefs. This may help to remove one of the main obstacles for cumulative work in European legitimacy research so that future studies can proceed on the basis of more relevant conceptualisations of legitimacy beliefs. It cannot be stated from our research whether the same conceptual distinctions that we found to be empirically justified in our analyses of the European belief system will be relevant in legitimacy research regarding other political systems. This, however, constitutes an intriguing question for further research.

5.1.3 External factors

A persistent concern in previous research on European attitudes has been to identify their determinants, on the aggregate level as well as on the individual level. In the literature, a host of different approaches – each represented by its own set of independent variables – has been tested competitively with respect to their relative impact: cognitive mobilisation, value change, various kinds of economic, political or cultural factors, and the like. In the majority of such studies, the dependent variable is implicitly or explicitly defined in the singular: a unidimensional notion of EU support. As we demonstrated in this study, however, European attitudes are multifaceted and structured along several dimensions. This requires a new perspective on the question of their determinants.

Not all factors affect each of the European attitude dimensions in the same way. Some dimensions of the European belief system are influenced directly by specific external factors, others indirectly via other components of the belief system. We therefore sorted external factors according to the attitude dimension that is most directly affected by them. By doing so, it became apparent that some of the explanatory approaches in the literature are not at all rivaling, although they have often been regarded as such. The perspective of cogni-

tive mobilisation turns out to be most relevant for cognitions, while utilitarian explanations are particularly relevant as determinants of evaluations, and explanations focussing on values and value change relate to affects. Unfortunately, these distinctions were often overlooked in previous research. Most explanatory studies so far focused, deliberately or not, on Affect for Integration, represented by the classic set of Eurobarometer indicators. Further research should be more discriminate in linking dependent variables to hypothesised determinants. Utilitarian approaches, for example, focus on factors that are supposed to impact on evaluations, so that the dependent variable for testing such hypotheses should be part of the evaluative component of the European belief system, rather than from the affect or cognition components.

5.1.4 Comparative strategy

In addition to our substantive findings with respect to the structure of the European belief system, we feel that the analytic strategy that we developed for the analyses in Chapters 3 and 4 can be recommended to researchers who analyse systems of attitudes and beliefs in other substantive domains. The distinction between different levels of abstraction – manifest beliefs, latent attitudes, higher-order latent dimensions, and an overarching structure of all of these – proved to be a viable one that yields several desirable outcomes: substantive interpretations of the meanings of manifest indicators, models of relations between latent dimensions, and practical implications for the constructing of measurement instruments.

In addition, our strategy for constructing comparative measures by way of a semi-iterative alternation between pooled and country-specific analyses starting from a top-down approach can be recommended for other comparative studies (cross-national as well as cross-temporal ones). This approach proved useful because it prevented us getting bogged down in a quagmire of partially idiosyncratic country-specific results. Yet at the same time it prevents the imposition of a common structure without that having been properly tested at the level of countries. This procedure ensures that the findings of robustness and comparability are not artefacts. It does not guarantee that any comparable measures can be constructed, but to the extent that that is possible, this procedure assures that they can be found in a relatively easy fashion.

5.2 ...but different legitimization styles

How European legitimacy beliefs originate and evolve has since long been one of the central questions for all who study citizens' orientations towards European integration. It has been a question that so far has more often generated speculation than empirical analysis. This is particularly caused by the absence of relevant data: individual-level longitudinal information covering a sufficiently long period of time. Theorising about the subject has mainly revolved around the Eastonian distinction between diffuse and specific support, and two different schools of thought have sprung about which of these two emerges first and which is dominant in their internal dynamics. In view of our findings with respect to the structure of the European belief system, much of this seems to lack of empirical relevance, as we found that the diffuse-specific distinction is not the only structuring principle of beliefs and attitudes concerning European integration. As the major distinction was established to be between cognitive, affective, and evaluative attitude modes, the conceptualisation of legitimacy dynamics most often found in the literature must be rephrased in terms of the empirically observed modes.

In this study, we also lack individual-level longitudinal data. Yet, we could approach the dynamics of European beliefs in an indirect manner by applying principles of the associative network perspective to the European belief system. These models are based on the assumption that present causal structures can be regarded as the observable residue of former dynamics. These present structures can be discovered by modelling the paths of causal influences that the dimensions of the European belief system exert on each other. By virtue of the comparative approach in the construction of measurement and structural models, we could address the question of internal dynamics in a comparative fashion, thus making it possible to find different patterns of dynamics in different publics. This is what actually happened: across fifteen publics, we found four general types of dynamics which we conceive as different styles of legitimization that each support different legitimacy theories.

Two of the four legitimization styles (which we referred to as institution-oriented Idealists and performance-oriented Idealists) show dynamic patterns that are feed-forward models in which Affect for Unification is the dominant dimension on which no other dimension has any impact. These patterns support the integrationist view on the evolution of European legitimacy. The other legitimization styles (which are labelled the responsive Idealist and the responsive Pragmatist) show patterns with feedback effects that include Affect for Unification so that this dimension is receptive to changes in other dimensions. They support the two variants inherent in the Eastonian view: the one in which diffuse support is the major driving force (the responsive Idealist), and the other

in which this is specific support (the responsive Pragmatist). The Eastonian patterns are more sensitive to any kind of external impact, and often the entire belief system is involved in the repercussions of such external influences. The integrationist patterns are more straightforward, because only change in Affect for Unification can change the belief system as a whole. Later impacts affect only the remaining causal paths, so that adherence to the European idea is only susceptible to changes from outside the belief system, namely in basic political values.

These insights are interesting for scholars and practitioners. They provide European legitimacy research with concepts, measures, and models for tackling questions of the evolution of European legitimacy beliefs. When other research will confirm our results, we can raise more demanding questions: whether the different legitimization styles are a specific characteristic of a country, or whether they constitute different stages that change with conditions. This would imply the task to explain which conditions lead to which legitimization style.

For the political practitioner, the interesting news lies in the fact that simple campaigning does not change European attitudes or European legitimacy because the individual value of the European idea has such a predominant role. Different publics have to be addressed each by the specific communications to which they are susceptible. In addition, changes in the perceived performance of the political system can, in two thirds of the publics, have considerable effects on the entire belief system. European legitimacy requires not only affectively supported values but also positive evaluations.

The most obvious limitation of this study is that its empirical basis consists of data that were collected in 1994, more than 10 years ago. One could reasonably wonder to what extent they are outdated. As always, no definitive answer to this question can be given without full replication of the analyses on more recent data. However, we do not know of more recent data sets that contain as many indicators of European beliefs as the study that we analysed. The EES 1994 was in this respect unique. It was exactly because of its abundance and breadth of empirical indicators that we geared our study to this particular data set in spite of the fact that it dates back to 1994. We were rewarded in terms of our findings of strongly organised and cross-nationally robust structures of beliefs and attitudes. But to what extent can our models of the European belief system still be expected to be relevant for more current periods?

Would we have focussed on *distributions* of beliefs and attitudes, the relevance of our findings for the present time would clearly be in doubt. More than a decade of political developments with respect to European integration cannot but have left its influence on people's beliefs and attitudes. Moreover, the passage of more than 10 years causes a tremendous change in the composition of

populations as older cohorts gradually die out and cohorts of new adults flow in. For these reasons, we would not trust as relevant propositions based on the proportions of people responding in one way or another to survey items. But that was not what this study was about. In much of social research, we find that structural relationships are more stable than univariate distributions are. Moreover, we feel that, in spite of all the profound changes that took place since 1994 in the real world, there are few reasons to suspect that our major findings about structures in beliefs have been undermined.

As stated above, our major findings are twofold: attitudes and belief concerning European integration are well-structured, and this structure is largely robust across the populations of the member states of the EU. The first of these findings is likely to be as relevant today as it was in 1994. European integration has not disappeared from public sight, on the contrary. Undoubtedly, the structure of European beliefs has become more complex in the course of the past decade, incorporating new developments such as the common currency and the draft constitution. But there can be no doubt about the existence of a strongly structured belief system; if anything, it is likely to be more strongly structured than it was in 1994, not less.

The second finding, cross-national robustness, is also not very likely to have lost its relevance, at least as far as the 12 countries are concerned that were EU members in 1994. Since then, 13 new countries acquired membership. We feel that it is quite plausible that our proposition of robustness extends to the three new members of 1995 (Austria, Sweden, and Finland), were it only because of their close historical and economic similarity with some of the earlier member states. The same applies for the two new Mediterranean countries (Cyprus and Malta). With respect to the eight new members of Central and Eastern Europe, we can be less certain, as most of their recent historical experiences and levels of economic development were quite different. Yet, in view of the evident relative autonomy of the domain of European attitudes, we would not be surprised to see a large degree of structural commonality in belief systems if we were to replicate our 1994 study today in all current EU countries.

The aspect of our structural findings that we feel is most tenuous when extrapolated to the current time is the component of Affect for European Unification. It is in this domain that the world has changed most strongly since 1994, with the gradual implementation of the treaties of Maastricht, Amsterdam, and Nice, the new challenges to a common foreign policy, the introduction of the common currency in many of the member states, and the ratification of a European constitution. It is particularly in this area that new forms of politicisation took place that have the potential of restructuring beliefs and attitudes (see van der Eijk and Franklin 2004; van der Brug et al. forthcoming). Moreover, it is also in this area that countries may take different paths, as they

already did with respect to the Euro. This is not to say that we expect attitudes towards unification to have become less structured, but the 1994 structure of those beliefs and attitudes may have evolved in unknown ways, and possibly in different ways in different countries. It is particularly in this respect that we feel that there is an urgent need for new and fundamental research of the kind that was undertaken in the EES 1994.

Appendices

Appendix A: Questionnaire

Appendix A documents the survey questions that the analysis of this book is based on. All questions included in the analysis are presented in Section A1 with respect to question wording, original codes and recodes. Section A2 gives an overview over the sequence of the questions in the questionnaire.

A1 Question wording and coding

The questions are presented in the order of attitude dimensions, first by indicators included in the measurement model (indicators) and by determinants included in the structural models (external factors).

Table A1-1: Indicators and determinants of Cognition

(1) Indicators included in the measurement model

Interest scale

Interest in politics (Q19)

To what extent would you say you are interested in politics?

Codes: 1 a great deal, 2 to some extent, 3 not much, 4 not at all, 5 DK, 9 NA

Recode: 1 a great deal, to some extent – 0 not much, not at all, DK, NA

Interest in EU politics (Q.20)

To what extent would you say you are interested in European politics, that is to say matters related to the European Union?

Codes: 1 a great deal, 2 to some extent, 3 not much, 4 not at all, 5 DK, 9 NA

Recode: 1 a great deal, to some extent – 0 not much, not at all, DK, NA

Subjective information (Q.23)

All things considered, how well informed do you feel you are about the European Union, its policies, its institutions?

Codes: 1 very well, 2 quite well, 3 not very well, 4 not at all well, 5 DK, 9 NA

Recode: 1 very well, quite well – 0 not very well, not at all well, DK, NA

Exposure scale (Q.33_2 to 33_6)

In the last 3 months, have you heard or read about ... ?

- a) The European Commission in Brussels, that is the Commission of the European Union
- b) The Council of Ministers of the European Union, that is members of national governments deciding together
- c) The European Parliament, that is the Parliament of the European Union
- d) The European Court of Justice in Luxembourg, that is the Court of Justice of the European Union

e) The Single European Market, which started in January 1993

f) The Maastricht Treaty on European Monetary Union and European Political Union

Codes: 1 yes, 2 no, 3 DK, 9 NA

Recode: 1 yes – 0 no, DK, NA

Knowledge scale (Q.39A-D)

In fact, a referendum on joining the European Union took place in four countries: in Austria, in Finland, in Sweden, and in Norway. For each of these countries, do you happen to know if there was a majority in favour of or against joining the European Union?

Codes: 1 majority in favour of, 2 majority against, 3 DK, 9 NA

Recode:

Austria, Finland, Sweden: 1 majority in favour of – 0 majority against, DK, NA

Norway: 1 majority against – 0 majority in favour of, DK, NA

(2) Determinants included in the structural model

Gender (D.10)

Codes: 1 male, 2 female

Recode: 0 Male – 1 Female

Education (D.8)

How old were you when you stopped full-time education?

Recode: 1 20 years and older when left school – 0 Rest

Subjective social class (D.23)

If you were asked to choose one of these five names for your social class, which would you say you belong to?

Codes: 1 middle class, 2 lower middle class, 3 working class, 4 upper class, 5 upper middle class, 6 refuses to be classified, 7 other, 8 DK, 9 NA

Recode: 5 upper class, 4 upper middle class, 3 middle class, 2 lower middle class, 1 working class, DK, NA

Party identification – Strength (D.2)

Do you consider yourself to be close to any particular party? (IF YES) Do you feel yourself to be very close to this party, fairly close to this party or merely a sympathiser?

Codes: 1 very close, 2 fairly close, 3 merely a sympathiser, 4 close to no particular party, 5 DK, 9 NA

Recode: 3 very close, 2 fairly close, 1 merely a sympathiser, 0 close to no particular party, DK, NA

Media use

Index built by adding codes of three questions (Q.13A-C)

About how often do you ... a) watch the news on television?

b) read the news in the daily papers?

c) listen to the news on the radio?

Codes: 1 everyday, 2 several times a week, 3 once or twice a week, 4 less often, 5 never, 6 DK, 9 NA

Recode: 1 everyday, several times a week – 0 once or twice a week, less often, never, DK, NA

Turnout (Q.46)

There was a European election on the (Thursday, 9th June or Sunday, 12th June 1994). For one reason or another, many people in (our country) did not vote in that election. Could you please think back to (Thursday, 9th June or Sunday, 12th June 1994): did you yourself vote in the European election?

Codes: 1 I am absolutely certain I did vote, 2 I am fairly certain I voted, 3 I am certain I didn't vote, 4 I don't remember whether I voted, 5 other answer, 6 refused, 9 NA

Recode: 1 I am absolutely certain I did vote, I am fairly certain I voted, 0 I am certain I didn't vote, I don't remember whether I voted, other answer, refused, NA

Table A1-2: Indicators and determinants of Affect for Integration*(1) Indicators included in the measurement model***European identity (Q.22)**

In the near future do you see yourself as ...?

Codes: 1 {nationality} only, 2 {nationality} and European, 3 European and {nationality}, 4 European only, 5 DK, 9 NA

Recode: 1 {nationality} and European, European and {nationality}, European only, 0 {nationality} only, DK, NA

Europeanness scale*Unification (Q.24)*

In general, are you for or against efforts being made to unify Western Europe? Are you ... ?

Codes: 1 for - very much, 2 for - to some extent, 3 against - to some extent, 4 against - very much, 5 DK, 9 NA

Recode: 1 for - very much, for - to some extent – 0 against - to some extent, against - very much, DK, NA

Membership (Q.25)

Generally speaking, do you think that {OUR COUNTRY'S} membership of the European Union is ... ?

Codes: 1 a good thing, 2 a bad thing, 3 neither good nor bad, 4 DK, 9 NA

Recode: 1 a good thing – 0 a bad thing, neither good nor bad, DK, NA

Benefit (Q.26)

Taking everything into consideration, would you say that {OUR COUNTRY} has on balance benefited or not from being a member of the European Union?

Codes: 1 benefited, 2 not benefited, 3 DK, 9 NA

Recode: 1 benefited – 0 not benefited, DK, NA

Regret (Q.27)

If you were told tomorrow that the European Union had been scrapped, would you be very sorry about it, indifferent or very relieved?

Codes: 1 very sorry, 2 indifferent, 3 very relieved, 4 DK, 9 NA

Recode: 1 very sorry – 0 indifferent, very relieved, DK, NA

SEM hope/fear (Q.34)

Personally, would you say that the Single European Market which came about at the beginning of 1993 makes you feel very hopeful, rather hopeful, rather fearful or very fearful?

Codes: 1 very hopeful, 2 rather hopeful, 3 rather fearful, 4 Very fearful, 5 DK, 9 NA

Recode: 1 very hopeful, rather hopeful – 0 rather fearful, very fearful, DK, NA

Euro scale

Support EMU, ECB (Q.44A-B)

What is your opinion on each of the following proposals? Please tell me for each proposal, whether you are for it or against it.

a) There should be a European Monetary Union with one single currency replacing by 1999 the {national currency} and all other national currencies of the Member States of the European Union.

b) There should be a European Monetary Union with a European Central Bank pursuing a policy of monetary stability that is fighting inflation.

Codes: 1 for, 2 against, 3 DK, 9 NA

Recode: 1 for – 0 against, DK, NA

Currency (Q.30C)

Some people believe that certain areas of policy should be decided by the {national} government, while other areas of policy should be decided jointly within the European Community. Which of the following areas of policy do you think should be decided by the {national} government, and which should be decided jointly within the European Union?

c) Currency

Codes: 1 {national} government, 2 the European community, 3 DK, 9 NA

Recode: 1 the European community – 0 {national} government, DK, NA

Policies scale (Q.30C,E,H,K,L,P,Q)

Some people believe that certain areas of policy should be decided by the {NATIONAL} government, while other areas of policy should be decided jointly within the European Union. Which of the following areas of policy do you think should be decided by the {NATIONAL} government, and which should be decided jointly within the European Union?

c) Currency

e) Health and social welfare

h) Scientific and technological research

k) Participation of workers' representatives on company boards of Directors

l) Industrial policy

p) Health and safety of workers

q) The fight against unemployment

Codes: 1 {national} government, 2 the European community, 3 DK, 9 NA

Recode: 1 the European community – 0 {national} government, DK, NA

(2) Determinants included in the structural model

Age (D.11)

How old are you?

Recode: Age1: 1 16-25 years, 0 rest; Age2: 1 26-35 years, 0 rest; Age3: 1 36-45 years, 0 rest; Age4: 1 46-55 years, 0 rest; Age5: 1 56-65 years, 0 rest; Age6: 1 66 years and older, 0 rest

Postmaterialism (Q.3A-B)

a) There is a lot of talk these days about what {our country}'s goals should be for the next ten or fifteen years. On this card are listed some of the goals that different people say should be given top priority. Would you please say which one of them you yourself consider to be most important in the long run?

b) And what would be your second choice?

Codes: 1 maintaining order in the country, 2 giving the people more say in important government decisions, 3 fighting rising prices, 4 protecting freedom of speech, 5 DK, 9 NA

Postmaterialist:

1 'giving the people more say in important government decisions' and 'protecting freedom of speech' chosen – 0 Rest

Mixed values:

1 'giving the people more say in important government decisions' or 'protecting freedom of speech' chosen – 0 Rest

Tolerance (Q.84, 85A-C)

Index built by subtracting codes of four questions from a value of 4.

Generally speaking, how do you feel about foreigners living in {our country}: are there too many, a lot but not too many, or not many?

Codes: 1 too many, 2 a lot, but not too many, 3 not many, 4 DK, 9 NA

Recode: 1 too many – 0 a lot, but not too many, not many, DK, NA

Some people are disturbed by the opinions, customs and way of life of people different from themselves.

a) Do you personally find the presence of people of another nationality, disturbing in your daily life?

b) And do you find the presence of people of another race disturbing?

c) And do you find the presence of people of another religion disturbing?

Codes: 1 disturbing, 2 not disturbing, 3 DK, 9 NA

Recode: 1 disturbing – 0 not disturbing, DK, NA

Table A1-3: Indicators and determinants of Affect for Unification*(1) Indicators included in the measurement model***Federalism scale (Q44C,D)**

What is your opinion on each of the following proposals? Please tell me for each proposal, whether you are for it or against it.

c) The Member States of the European Community should have one common foreign policy towards countries outside the European Union.

d) The EU Member States should work towards a common defence policy.

Codes: 1 for, 2 against, 3 DK, 9 NA

Recode: 1 for – 0 against, DK, NA

Parliamentarism scale (Q44E,F)

e) The President and the members of the European Commission should have the support of a majority in the European Parliament. Otherwise, they should resign.

f) In matters of EU legislation, taxation and expenditure, the European Parliament should have equal rights with the Council of Ministers, which represents the national governments.

Codes: 1 for, 2 against, 3 DK, 9 NA

Recode: 1 for – 0 against, DK, NA

EU government (Q44K)

k) The European Union should have a European Government responsible to the European Parliament and to the European Council of Heads of National Government.

Codes: 1 for, 2 against, 3 DK, 9 NA

Recode: 1 for – 0 against, DK, NA

Citizenship scale (Q44G-J)

g) Any citizen of another EU country who resides in {our country} should have the right to vote in local

h) Any citizen of another EU country who resides in {our country} should have the right to vote in European elections.

i) Any citizen of another EU country who resides in {our country} should have the right to be a candidate in local elections.

j) Any citizen of another EU country who resides in {our country} should have the right to be a candidate in European elections.

Codes: 1 for, 2 against, 3 DK, 9 NA

Recode: 1 for – 0 against, DK, NA

(2) Determinants included in the structural model

Subsidiarity (Q.44L)

What is your opinion on each of the following proposals? Please tell me for each proposal, whether you are for it or against it.

l) The European Union should be responsible only for matters that cannot be effectively handled by national, regional, and local Governments.

Codes: 1 for, 2 against, 3 DK, 9 NA

Recode: 1 against – 0 rest (Chapter 3); +1 for – -1 against – 0 DK, NA (Chapter 4)

Future role EP (Q.75)

Would you personally prefer that the European Parliament played a more important or a less important part than it does now?

Codes: 1 more important, 2 less important, 3 about the same, 4 DK, 9 NA

Recode: 1 more important – 0 less important, about the same, DK, NA

Table A1-4: Indicators and determinants of Evaluation

(1) Indicators included in the measurement model

Federal representation scale

Rely on Commission, Council, EP (Q.77A,C,E)

Many important decisions are made by the European Union. They might be in the interest of people like yourself, or they might not. To what extent do you feel you can rely on each of the following institutions to make sure that these decisions are in the interest of people like yourself?

a) The European Commission

c) The European Parliament

e) The Council of Ministers of the European Union representing the national governments

Codes: 1 can rely on it, 2 cannot rely on it, 3 DK, 99 NA

Recode: 1 can rely on it – 0 cannot rely on it, DK, NA

EP represents voters (Q.78)

As a European citizen, do you think that the European Parliament protects your interests ...?

Codes: 1 very well, 2 fairly well, 3 not very well, 4 not at all well, 5 DK, 9 NA

Recode: 1 very well, fairly well – 0 not very well, not at all well, DK, NA

Confederal representation scale

Rely on national government, national parliament (Q77B,D)

Many important decisions are made by the European Union. They might be in the interest of people like yourself, or they might not. To what extent do you feel you can rely on each of the following institutions to make sure that these decisions are in the interest of people like yourself?

b) The {nationality} government

d) The National Parliament (use proper name for lower house)

Codes: 1 can rely on it, 2 cannot rely on it, 3 DK, 99 NA

Recode: 1 can rely on it – 0 cannot rely on it, DK, NA

Parliamentary control scale

Present role EP (Q.74)

How important a part would you say the European Parliament plays in the life of the European Union nowadays ...?

Codes: 1 very important, 2 important, 3 not very important, 4 not at all important, 5 DK, 9 NA

Recode: 1 very important, important – 0 not very important, not at all important, DK, NA

EP controls Commission, Council, Bureaucrats (Q76A-C)

Do you think that the European Parliament has sufficient control, or not, over ...?

a) The European Commission, i.e. the seventeen European Commissioners

b) The Council of Ministers, representing each Member State's government

c) European officials, who work for the Commission or the Council

Codes: 1 yes, sufficient, 2 no, not sufficient, 3 DK, 9 NA

Recode: 1 yes, sufficient – 0 no, not sufficient, DK, NA

Satisfaction with EU democracy (Q.21B)

On the whole, are you very satisfied, fairly satisfied, not very satisfied or not at all satisfied with the way democracy works in the European Union? Would you say you are ...?

Codes: 1 very satisfied, 2 fairly satisfied, 3 not very satisfied, 4 not at all satisfied, 5 DK, 9 NA

Recode: 1 very satisfied, fairly satisfied – 0 not very satisfied, not at all satisfied, DK, NA

(2) Determinants included in the structural model

Satisfaction with life (Q.2)

On the whole, are you very satisfied, fairly satisfied, not very satisfied or not at all satisfied with the life you lead? Would you say you are ...?

Codes: 1 very satisfied, 2 fairly satisfied, 3 not very satisfied, 4 not at all satisfied, 5 DK, 9 NA

Recode: +2 very satisfied, +1 fairly satisfied, -1 not very satisfied, -2 not at all satisfied, 0 DK, NA

National economic situation

Index built by adding codes of four questions (*Q5A,C and Q.6A,C*)

(1) Compared to 12 months ago, do you think that the general economic situation in this country is ... ?

(2) And over the next 12 months, how do you think the general economic situation in this country will be?

(3) Compared to 12 months ago, do you think the employment situation in this country now is ... ?

(4) And over the next 12 months, do you expect that the employment situation in this country will be ... ?

Codes: 1 a lot better, 2 a little better, 3 stay(ed) the same, 4 a little worse, 5 a lot worse, 6 DK, 9 NA

Recode: 1 a lot better, a little better – 0 stay(ed) the same, a little worse, a lot worse, DK, NA

Personal economic situation

Index built by adding codes of three questions (*Q.4, Q5.B and Q.6B*)

(1) As far as you are concerned, do you think that next year - 1995 - will be better or worse than 1994?

(2) Compared to 12 months ago, do you think the financial situation of your household, now is ... ?

(3) And over the next 12 months, do you expect that the financial situation of your household will be... ?

Codes: 1 a lot better, 2 a little better, 3 stay(ed) the same, 4 a little worse, 5 a lot worse, 6 DK, 9 NA

Recode: 1 a lot better, a little better – 0 stay(ed) the same, a little worse, a lot worse, DK, NA

Satisfaction with national democracy (*Q.21A*)

On the whole, are you very satisfied, fairly satisfied, not very satisfied or not at all satisfied with the way democracy works in {our country}? Would you say you are ... ?

Codes: 1 very satisfied, 2 fairly satisfied, 3 not very satisfied, 4 not at all satisfied, 5 DK, 9 NA

Recode: 1 very satisfied, fairly satisfied – 0 not very satisfied, not at all satisfied, DK, NA (Chapter 3); +2 very satisfied, +1 fairly satisfied, -1 not very satisfied, -2 not at all satisfied, 0 DK, NA (Chapter 4)

Satisfaction with local democracy (*Q.21C*)

And how about the way democracy works in this (town/city/village)?

Codes: 1 very satisfied, 2 fairly satisfied, 3 not very satisfied, 4 not at all satisfied, 5 DK, 9 NA

Recode: 1 very satisfied, fairly satisfied – 0 not very satisfied, not at all satisfied, DK, NA (Chapter 3); +2 very satisfied, +1 fairly satisfied, -1 not very satisfied, -2 not at all satisfied, 0 DK, NA (Chapter 4)

A2 Sequence of survey items

The sequence of the survey items in the questionnaire is relevant for the question whether items form unidimensional scales because they relate to the same latent trait or because the items have been asked consecutively in the questionnaire (see Chapter 3 Section 2).

Table A2-1: Sequence of questions in the questionnaire

Q#	Question name	Dimension	Function
Q2	Satisfaction with life	Evaluation	External factor
Q3	Materialism/Postmaterialism	Affect-Integration	External factor
Q4	Next year in general	Evaluation	External factor
Q5	Economic situation last year	Evaluation	External factor
Q6	Economic situation next year	Evaluation	External factor
Q13	Media use	Affect-Integration	External factor
Q19	Interest in politics	Cognition	Indicator: Interest scale
Q20	Interest in EU politics	Cognition	Indicator: Interest scale
Q21	Satisfaction with national democracy	Evaluation	External factor
Q22	Satisfaction with EU democracy	Evaluation	Indicator: Single item
Q23	Satisfaction with local democracy	Evaluation	External factor
Q24	Unification	Affect-Integration	Indicator: Europeanness scale
Q25	Membership	Affect-Integration	Indicator: Europeanness scale
Q26	Benefit	Affect-Integration	Indicator: Europeanness scale
Q27	Regret	Affect-Integration	Indicator: Europeanness scale
Q30	Policies: National or EU government	Affect-Integration	Indicator: Policies scale
Q31	Desire for more information	--	--
Q34	Single European Market: hope or fear	Affect-Integration	Indicator: Single item
Q39	Knowledge outcome membership referenda		
	a) Austria	Cognition	Indicator: Knowledge scale
	b) Finland	Cognition	Indicator: Knowledge scale
	c) Sweden	Cognition	Indicator: Knowledge scale
	d) Norway	Cognition	Indicator: Knowledge scale

Q#	Question name	Dimension	Function
Q44	Proposals for further integration (rotated)		
	a) European Monetary Union	Affect-Integration	Indicator: EMU scale
	b) European Central bank	Affect-Integration	Indicator: EMU scale
	c) Common Foreign Policy	Affect-Unification	Indicator: Federalism scale
	d) Common Defence Policy	Affect-Unification	Indicator: Federalism scale
	e) EP votes Commission	Affect-Unification	Indicator: Parliamentarism
	f) EP equal legislative rights	Affect-Unification	Indicator: Parliamentarism
	g) Right to vote in local elections	Affect-Unification	Indicator: Citizenship scale
	h) Right to candidate in local elections	Affect-Unification	Indicator: Citizenship scale
	i) Right to vote in European elections	Affect-Unification	Indicator: Citizenship scale
	j) Right to candidate in European elections	Affect-Unification	Indicator: Citizenship scale
	k) EU should have European government	Affect-Unification	Indicator: Single item
	l) Subsidiarity	--	--
Q46	Recall turnout	Cognition	External factor
Q74	Present role EP	Evaluation	Indicator: Parl. Control scale
Q75	Future role EP	Affect-Unification	External factor
Q76	Does EP have enough control over		
	a) European Commission	Evaluation	Indicator: Parl. Control scale
	b) Council of ministers	Evaluation	Indicator: Parl. Control scale
	c) European officials	Evaluation	Indicator: Parl. Control scale
Q77	Do institutions make decisions for people		
	a) European Commission	Evaluation	Indicator: Fed. repres. scale
	b) National government	Evaluation	Indicator: Conf. repres. scale
	c) European Parliament	Evaluation	Indicator: Fed. Repres. scale
	d) National Parliament	Evaluation	Indicator: Conf. repres. scale
	e) Council of ministers	Evaluation	Indicator: Fed. Repres. scale
Q78	EP represents citizens	Evaluation	Indicator: Fed. Repres. scale
Q84	Too many foreigners	Affect-Integration	External factor: Tolerance scale
Q85	Disturbed by		
	a) people of another nationality	Affect-Integration	External factor: Tolerance scale
	b) people of another race	Affect-Integration	External factor: Tolerance scale
	c) people of another religion	Affect-Integration	External factor: Tolerance scale
D1	Left-right self-placement	Affect-Integration	External factor (Denmark)
D2	Strength of party identification	Cognition	External factor
D8	Age when finished education	Cognition	External factor
D10	Sex of respondent	Cognition	External factor
D11	Age of respondent	Affect-Integration	External factor

Appendix B: Mokken Scales

B1 Robust scales in the surveys of the EES'94

The tables in this section show that the robust scales identified in the analysis of Section 3.2 can be replicated in other surveys belonging to the European Election Study 1994. Whenever the same questions were available, unidimensionality was tested and confirmed.

Abbreviations: w1 = first pre-electoral survey
w2 = second pre-electoral survey
w3 = first post-electoral survey
w4 = second post-electoral survey

Table B1-1: The Exposure scale in w1

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Heard: Maastricht																
Treaty	.67	.55	.83	.83	.74	.55	.54	.72	.69	.66	.72	.71	.58	.70	.71	.84
Heard: SEM	.66	.46	.63	.69	.70	.55	.55	.39	.48	.48	.64	.58	.63	.69	.74	.77
Heard: Commission	.60	.49	.66	.68	.65	.53	.48	.49	.54	.50	.70	.55	.59	.67	.66	.73
Heard: EP	.65	.53	.68	.75	.69	.54	.54	.59	.58	.56	.69	.59	.62	.71	.71	.78
Heard: Council	.66	.50	.75	.76	.72	.61	.52	.53	.55	.50	.72	.59	.60	.70	.74	.77
Heard: Court of Justice	.64	.46	.63	.63	.67	.45	.45	.54	.53	.54	.73	.55	.59	.69	.72	.74
Scale	.64	.49	.69	.72	.69	.54	.51	.52	.56	.53	.70	.59	.60	.70	.71	.77
<i>Reliability</i>	<i>.89</i>	<i>.83</i>	<i>.87</i>	<i>.86</i>	<i>.87</i>	<i>.79</i>	<i>.78</i>	<i>.79</i>	<i>.80</i>	<i>.80</i>	<i>.88</i>	<i>.81</i>	<i>.83</i>	<i>.87</i>	<i>.89</i>	<i>.90</i>

Table B1-2: The Interest scale in w3

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Interest in Politics	.64	.77	.70	.58	.64	.76	.74	.71	.68	.76	.70	.61	.48	.70	.78	.63
Interest in EU politics	.64	.77	.70	.58	.64	.76	.74	.71	.68	.76	.70	.61	.48	.70	.78	.63
Scale	.64	.77	.70	.58	.64	.76	.74	.71	.68	.76	.70	.61	.48	.70	.78	.63
<i>Reliability</i>	<i>.76</i>	<i>.80</i>	<i>.74</i>	<i>.72</i>	<i>.76</i>	<i>.78</i>	<i>.80</i>	<i>.67</i>	<i>.80</i>	<i>.84</i>	<i>.81</i>	<i>.74</i>	<i>.62</i>	<i>.77</i>	<i>.85</i>	<i>.71</i>

Table B1-3: The Europeanness scale in w1 and w3

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Unification	.58	.79	.62	.63	.67	.66	.72	.68	.65	.64	.55	.62	.59	.55	.70	.62
Membership	.63	.61	.53	.53	.58	.55	.67	.54	.57	.52	.35	.54	.54	.50	.59	.59
Benefit	.55	.68	.64	.60	.55	.68	.76	.67	.68	.72	.45	.73	.64	.61	.62	.55
Regret	.66	.59	.60	.43	.36	.64	.79	.48	.65	.69	.38	.77	.76	.68	.42	.57
Scale	.60	.66	.60	.54	.53	.63	.73	.58	.64	.64	.43	.66	.62	.58	.58	.58
<i>Reliability</i>	<i>.77</i>	<i>.82</i>	<i>.75</i>	<i>.76</i>	<i>.71</i>	<i>.78</i>	<i>.82</i>	<i>.72</i>	<i>.76</i>	<i>.77</i>	<i>.68</i>	<i>.79</i>	<i>.76</i>	<i>.73</i>	<i>.75</i>	<i>.76</i>
Unification	.62	.83	.73	.71	.72	.78	.73	.70	.71	.69	.58	.62	.53	.54	.75	.75
Membership	.65	.65	.60	.47	.58	.67	.61	.49	.64	.49	.46	.53	.47	.52	.57	.65
Benefit	.55	.77	.70	.61	.57	.74	.70	.66	.69	.62	.56	.69	.63	.59	.63	.68
Regret	.69	.69	.70	.51	.40	.71	.80	.50	.68	.65	.40	.78	.70	.69	.40	.69
Scale	.62	.73	.68	.56	.56	.73	.70	.58	.68	.61	.50	.64	.56	.57	.57	.69
<i>Reliability</i>	<i>.78</i>	<i>.85</i>	<i>.79</i>	<i>.76</i>	<i>.73</i>	<i>.83</i>	<i>.82</i>	<i>.71</i>	<i>.78</i>	<i>.76</i>	<i>.75</i>	<i>.80</i>	<i>.71</i>	<i>.73</i>	<i>.70</i>	<i>.80</i>

Table B1-4: The Policies scale in w1 and w2

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
EU/Nat: Science, research	.56	.50	.49	.56	.61	.49	.46	.44	.48	.58	.65	.50	.56	.65	.67	.72
EU/Nat: Industrial policy	.46	.40	.50	.53	.42	.44	.41	.43	.40	.47	.41	.47	.44	.55	.55	.59
EU/Nat: Unemployment	.46	.39	.47	.54	.43	.45	.44	.40	.47	.45	.36	.49	.52	.56	.60	.60
EU/Nat: VAT	.39	.35	.39	.51	.40	.37	.38	.41	.39	.50	.36	.49	.42	.46	.46	.59
EU/Nat: Worker health	.51	.48	.54	.55	.47	.50	.49	.41	.50	.52	.48	.58	.52	.58	.58	.62
EU/Nat: Worker particip.	.48	.43	.46	.51	.41	.48	.47	.45	.50	.44	.41	.52	.52	.56	.56	.61
EU/Nat: Health/welfare	.48	.44	.47	.56	.49	.42	.45	.44	.46	.44	.35	.54	.52	.56	.53	.60
Scale	.47	.42	.47	.54	.45	.45	.44	.43	.46	.48	.41	.51	.49	.55	.56	.61
<i>Reliability</i>	<i>.80</i>	<i>.70</i>	<i>.81</i>	<i>.84</i>	<i>.79</i>	<i>.78</i>	<i>.79</i>	<i>.76</i>	<i>.78</i>	<i>.78</i>	<i>.74</i>	<i>.78</i>	<i>.81</i>	<i>.83</i>	<i>.84</i>	<i>.87</i>
EU/Nat: Science, research	.54	.54	.42	.52	.57	.41	.49	.41	.50	.51	.62	.55	.47	.64	.60	.73
EU/Nat: Industrial policy	.45	.38	.44	.52	.45	.41	.41	.43	.44	.52	.47	.46	.41	.51	.54	.60
EU/Nat: Unemployment	.46	.38	.45	.51	.46	.40	.46	.41	.47	.56	.47	.50	.44	.50	.61	.57
EU/Nat: VAT	.39	.36	.37	.47	.43	.33	.39	.37	.46	.52	.38	.40	.33	.47	.50	.60
EU/Nat: Worker health	.50	.44	.50	.48	.47	.50	.48	.45	.51	.58	.50	.50	.47	.53	.58	.62
EU/Nat: Worker particip.	.48	.38	.45	.50	.45	.44	.47	.46	.48	.49	.49	.49	.43	.53	.54	.60
EU/Nat: Health/welfare	.47	.43	.43	.58	.53	.44	.41	.40	.46	.64	.43	.51	.45	.52	.55	.62
Scale	.46	.41	.44	.51	.47	.42	.44	.42	.47	.54	.47	.48	.42	.52	.56	.62
<i>Reliability</i>	<i>.80</i>	<i>.70</i>	<i>.79</i>	<i>.84</i>	<i>.80</i>	<i>.77</i>	<i>.80</i>	<i>.75</i>	<i>.79</i>	<i>.81</i>	<i>.81</i>	<i>.76</i>	<i>.77</i>	<i>.84</i>	<i>.83</i>	<i>.87</i>

Table B1-5: The Federalism scale in w1 and w2

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Common Defence Policy	.46	.51	.56	.60	.37	.56	.52	.44	.53	.48	.45	.51	.37	.46	.48	.64
Common Foreign Policy	.46	.51	.56	.60	.37	.56	.52	.44	.53	.48	.45	.51	.37	.46	.48	.64
Scale	.46	.51	.56	.60	.37	.56	.52	.44	.53	.48	.45	.51	.37	.46	.48	.64
<i>Reliability</i>	<i>.75</i>	<i>.54</i>	<i>.58</i>	<i>.67</i>	<i>.49</i>	<i>.61</i>	<i>.59</i>	<i>.53</i>	<i>.57</i>	<i>.55</i>	<i>.58</i>	<i>.63</i>	<i>.45</i>	<i>.59</i>	<i>.51</i>	<i>.74</i>
Common Defence Policy	.45	.48	.52	.63	.44	.45	.52	.49	.41	.54	.43	.49	.40	.52	.47	.56
Common Foreign Policy	.45	.48	.52	.63	.44	.45	.52	.49	.41	.54	.43	.49	.40	.52	.47	.56
Scale	.45	.48	.52	.63	.44	.45	.52	.49	.41	.54	.43	.49	.40	.52	.47	.56
<i>Reliability</i>	<i>.58</i>	<i>.55</i>	<i>.56</i>	<i>.69</i>	<i>.52</i>	<i>.53</i>	<i>.58</i>	<i>.58</i>	<i>.53</i>	<i>.60</i>	<i>.57</i>	<i>.59</i>	<i>.54</i>	<i>.60</i>	<i>.55</i>	<i>.71</i>

Table B1-6: The Parliamentarism scale in w1 and w2

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
EP votes Commission	.60	.49	.56	.59	.53	.75	.53	.59	.43	.38	.54	.55	.59	.76	.65	.68
EP equal legislative rights	.60	.49	.56	.59	.53	.75	.53	.59	.43	.38	.54	.55	.59	.76	.65	.68
Scale	.60	.49	.56	.59	.53	.75	.53	.59	.43	.38	.54	.55	.59	.76	.65	.68
<i>Reliability</i>	<i>.59</i>	<i>.41</i>	<i>.60</i>	<i>.62</i>	<i>.69</i>	<i>.61</i>	<i>.60</i>	<i>.44</i>	<i>.60</i>	<i>.57</i>	<i>.63</i>	<i>.62</i>	<i>.66</i>	<i>.71</i>	<i>.70</i>	<i>.75</i>
EP votes Commission	.51	.64	.54	.57	.45	.56	.40	.50	.52	.46	.46	.46	.56	.63	.37	.59
EP equal legislative rights	.51	.64	.54	.57	.45	.56	.40	.50	.52	.46	.46	.46	.56	.63	.37	.59
Scale	.51	.64	.54	.57	.45	.56	.40	.50	.52	.46	.46	.46	.56	.63	.37	.59
<i>Reliability</i>	<i>.52</i>	<i>.50</i>	<i>.54</i>	<i>.59</i>	<i>.56</i>	<i>.45</i>	<i>.37</i>	<i>.45</i>	<i>.58</i>	<i>.57</i>	<i>.46</i>	<i>.50</i>	<i>.59</i>	<i>.61</i>	<i>.51</i>	<i>.60</i>

Table B1-7: The Citizenship scale in w1 and w2

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Vote in EE	.70	.82	.76	.80	.85	.77	.72	.71	.76	.73	.68	.79	.74	.87	.77	.89
Candidate in EE	.80	.71	.68	.76	.71	.69	.67	.59	.68	.52	.61	.59	.68	.80	.67	.84
Vote in LE	.79	.69	.65	.74	.72	.70	.65	.66	.67	.55	.62	.59	.67	.80	.68	.85
Candidate in LE	.70	.77	.75	.85	.84	.84	.73	.77	.72	.75	.70	.77	.74	.88	.79	.91
Scale	.74	.74	.71	.78	.77	.75	.69	.68	.71	.62	.65	.67	.71	.84	.72	.87
<i>Reliability</i>	<i>.85</i>	<i>.86</i>	<i>.83</i>	<i>.88</i>	<i>.87</i>	<i>.84</i>	<i>.84</i>	<i>.80</i>	<i>.82</i>	<i>.77</i>	<i>.80</i>	<i>.78</i>	<i>.83</i>	<i>.90</i>	<i>.86</i>	<i>.91</i>
Vote in EE	.69	.79	.67	.83	.86	.85	.78	.78	.79	.79	.69	.81	.75	.78	.83	.84
Candidate in EE	.81	.68	.60	.77	.75	.74	.71	.63	.72	.64	.64	.59	.66	.75	.63	.70
Vote in LE	.80	.70	.60	.71	.69	.76	.71	.70	.75	.63	.67	.60	.68	.74	.65	.68
Candidate in LE	.68	.78	.72	.77	.83	.87	.80	.80	.83	.84	.73	.79	.78	.80	.80	.88
Scale	.74	.73	.64	.77	.78	.80	.75	.72	.77	.71	.68	.68	.71	.77	.72	.77
<i>Reliability</i>	<i>.84</i>	<i>.86</i>	<i>.80</i>	<i>.88</i>	<i>.88</i>	<i>.86</i>	<i>.85</i>	<i>.81</i>	<i>.86</i>	<i>.81</i>	<i>.82</i>	<i>.78</i>	<i>.81</i>	<i>.89</i>	<i>.83</i>	<i>.84</i>

Table B1-8: The Federal Representation scale in w3

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
EU Repres: EP	.64	.67	.68	.74	.62	.67	.63	.56	.74	.69	.61	.67	.67	.62	.70	.54
EU Repres: Commission	.64	.67	.65	.75	.60	.71	.65	.59	.74	.69	.63	.64	.61	.59	.67	.59
EP represents voters	.62	.68	.69	.70	.56	.60	.60	.58	.65	.69	.68	.66	.61	.54	.77	.41
EU Repres: Council	.61	.65	.67	.72	.59	.65	.63	.56	.72	.68	.57	.62	.64	.60	.69	.47
Scale	.63	.67	.67	.73	.60	.66	.63	.57	.72	.69	.62	.65	.63	.59	.70	.50
<i>Reliability</i>	.80	.79	.78	.84	.78	.81	.80	.76	.86	.84	.79	.79	.77	.79	.80	.76

Table B1-9: The Cofederal Representation scale in w3

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
EU Repres: Nat. Parl.	.71	.78	.65	.71	.70	.82	.75	.59	.83	.78	.77	.60	.78	.65	.59	.70
EU Repres: Nat. Gov.	.71	.78	.65	.71	.70	.82	.75	.59	.83	.78	.77	.60	.78	.65	.59	.70
Scale	.71	.78	.65	.71	.70	.82	.75	.59	.83	.78	.77	.60	.78	.65	.59	.70
<i>Reliability</i>	.81	.82	.78	.80	.82	.89	.80	.72	.88	.87	.85	.73	.85	.77	.69	.80

Table B1-10: The EMU scale in w1 and w2

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Support: ECB	.60	.53	.66	.68	.44	.58	.56	.51	.56	.46	.46	.56	.58	.59	.64	.68
Support EMU	.58	.74	.66	.64	.50	.63	.58	.57	.55	.49	.47	.61	.62	.60	.62	.70
EU/Nat: Currency	.49	.47	.59	.46	.41	.49	.48	.50	.45	.45	.34	.53	.54	.49	.57	.67
Scale	.56	.56	.63	.60	.45	.57	.53	.53	.52	.47	.42	.57	.58	.56	.61	.68
<i>Reliability</i>	.74	.67	.76	.77	.64	.67	.66	.71	.69	.69	.66	.79	.73	.74	.72	.76
Support: ECB	.60	.59	.63	.53	.53	.58	.60	.61	.50	.54	.56	.56	.56	.58	.65	.57
Support EMU	.58	.75	.65	.58	.55	.64	.63	.64	.53	.58	.56	.60	.60	.59	.63	.57
EU/Nat: Currency	.50	.54	.61	.48	.45	.48	.51	.57	.51	.52	.50	.49	.49	.56	.55	.55
Scale	.56	.62	.63	.53	.51	.56	.57	.61	.52	.55	.54	.55	.55	.58	.61	.56
<i>Reliability</i>	.75	.75	.78	.75	.70	.64	.67	.77	.68	.76	.73	.73	.76	.74	.75	.71

B2 Rejected scales

The tables in this section present scales that have not been accepted in the analysis of Section 3.2. The reason was lack of robust scalability across surveys and/or low reliability coefficients.

Table B2-1: The Satisfaction with democracy scale in w1, w2 and w3

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
Satisfaction with nat. dem.	.29	.48	.27	.24	.26	.37	.35	.33	.39	.32	.38	.38	.38	.35	.30	.20
Satisfaction with EU demo	.29	.48	.27	.24	.26	.37	.35	.33	.39	.32	.38	.38	.38	.35	.30	.20
Scale	.29	.48	.27	.24	.26	.37	.35	.33	.39	.32	.38	.38	.38	.35	.30	.20
<i>Reliability</i>	<i>.45</i>	<i>.44</i>	<i>.38</i>	<i>.32</i>	<i>.41</i>	<i>.51</i>	<i>.48</i>	<i>.40</i>	<i>.54</i>	<i>.45</i>	<i>.47</i>	<i>.54</i>	<i>.36</i>	<i>.48</i>	<i>.41</i>	<i>.28</i>
Satisfaction with nat. demo	.35	.51	.26	.08	.29	.42	.44	.44	.24	.31	.36	.39	.33	.43	.28	.18
Satisfaction with EU demo	.35	.51	.26	.08	.29	.42	.44	.44	.24	.31	.36	.39	.33	.43	.28	.18
Scale	.35	.51	.26	.08	.29	.42	.44	.44	.24	.31	.36	.39	.33	.43	.28	.18
<i>Reliability</i>	<i>.47</i>	<i>.45</i>	<i>.36</i>	<i>.12</i>	<i>.44</i>	<i>.54</i>	<i>.53</i>	<i>.48</i>	<i>.36</i>	<i>.46</i>	<i>.45</i>	<i>.52</i>	<i>.38</i>	<i>.52</i>	<i>.43</i>	<i>.28</i>
Satisfaction with nat. demo	.49	.72	.30	.43	.46	.56	.66	.68	.70	.73	.79	.65	.50	.57	.65	.34
Satisfaction with EU demo	.49	.72	.30	.43	.46	.56	.66	.68	.70	.73	.79	.65	.50	.57	.65	.34
Scale	.49	.72	.30	.43	.46	.56	.66	.68	.70	.73	.79	.65	.50	.57	.65	.34
<i>Reliability</i>	<i>.61</i>	<i>.53</i>	<i>.40</i>	<i>.50</i>	<i>.61</i>	<i>.67</i>	<i>.67</i>	<i>.59</i>	<i>.79</i>	<i>.79</i>	<i>.69</i>	<i>.72</i>	<i>.52</i>	<i>.69</i>	<i>.77</i>	<i>.43</i>
Satisfaction with nat. demo	.53	.82	.33	.45	.42	.54	.61	.66	.60	.72	.77	.64	.47	.55	.70	.39
Satisfaction with EU demo	.53	.82	.33	.45	.42	.54	.61	.66	.60	.72	.77	.64	.47	.55	.70	.39
Scale	.53	.82	.33	.45	.42	.54	.61	.66	.60	.72	.77	.64	.47	.55	.70	.39
<i>Reliability</i>	<i>.60</i>	<i>.58</i>	<i>.35</i>	<i>.59</i>	<i>.57</i>	<i>.62</i>	<i>.57</i>	<i>.59</i>	<i>.72</i>	<i>.79</i>	<i>.67</i>	<i>.65</i>	<i>.51</i>	<i>.67</i>	<i>.77</i>	<i>.54</i>

Table B2-2: The Representation scale in w3 and w4

	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
EU Repres: Commission	.55	.62	.45	.61	.51	.71	.63	.55	.66	.55	.66	.53	.44	.50	.56	.47
EU Repres: Council	.58	.64	.53	.62	.52	.69	.63	.55	.68	.61	.68	.56	.52	.57	.60	.45
EU Repres: EP	.57	.66	.49	.64	.56	.67	.61	.54	.68	.61	.66	.55	.51	.58	.58	.48
EU Repres: Court o.Justice	.49	.55	.45	.67	.60	.58	.54	.42	.63	.53	.65	.46	.42	.53	.49	.40
EU Repres: Nat. Gov.	.48	.53	.29	.52	.45	.66	.57	.51	.59	.49	.77	.44	.37	.44	.45	.35
EU Repres: Nat. Parl.	.50	.60	.35	.41	.45	.66	.61	.49	.61	.54	.75	.47	.39	.49	.46	.40
Scale	.53	.60	.42	.58	.51	.66	.60	.51	.64	.55	.69	.50	.44	.52	.52	.42
<i>Reliability</i>	<i>.86</i>	<i>.85</i>	<i>.75</i>	<i>.86</i>	<i>.85</i>	<i>.89</i>	<i>.86</i>	<i>.81</i>	<i>.90</i>	<i>.88</i>	<i>.88</i>	<i>.84</i>	<i>.79</i>	<i>.87</i>	<i>.84</i>	<i>.82</i>
EU Repres: Commission	.56	.64	.38	.56	.56	.67	.66	.55	.67	.68	.68	.48	.53	.65	.74	.56
EU Repres: Council	.63	.67	.48	.59	.54	.73	.67	.62	.69	.69	.71	.56	.57	.66	.80	.60
EU Repres: EP	.57	.68	.35	.53	.53	.71	.65	.61	.73	.69	.73	.50	.57	.68	.74	.57
EU Repres: Nat. Gov.	.52	.72	.37	.48	.50	.75	.66	.62	.58	.61	.76	.45	.47	.63	.66	.48
EU Repres: Nat. Parl.	.53	.72	.40	.47	.50	.75	.64	.54	.63	.63	.70	.42	.49	.58	.71	.51
Scale	.56	.68	.39	.52	.53	.72	.66	.59	.66	.66	.71	.48	.52	.64	.73	.54
<i>Reliability</i>	<i>.88</i>	<i>.87</i>	<i>.78</i>	<i>.87</i>	<i>.85</i>	<i>.91</i>	<i>.88</i>	<i>.86</i>	<i>.88</i>	<i>.92</i>	<i>.90</i>	<i>.78</i>	<i>.78</i>	<i>.89</i>	<i>.93</i>	<i>.82</i>

B3 Robust scales in other Eurobarometer surveys

The tables in this section demonstrate that two scales – the Europeanness scale and the Interest scale – are valid measures across time. The database for this time series is the Mannheim Eurobarometer Trendfile 1970-1999. The Europeanness scale is robust across time, i.e. unidimensionality is given for all countries at all given time points (Table B3-1). The same applies for the Interest scale (Table B3-2). Additionally, the Europeanness scale is robust for the three member countries that joined the EU in 1994 (Table B3-3).

Table B3-1: The Europeanness scale across time, 1978-1998 (H-values)

Eurobarometer surveys	Items scaled	EU	DEN	BRI	NIR	IRL	EGE	WGE	NET	BEL	LUX	FRA	ITA	SPA	POR	GRE
EB 10.0 1978	U-M	.58	.60	.75	.56	.33		.72	.71	.38	.45	.58	.52			
EB 11.0 1979	U-M	.63	.62	.75	.79	.67		.85	.85	.35	.72	.60	.65			
EB 12.0 1979	U-M	.66	.57	.65	.78	.45		.78	.79	.41	.74	.73	.76			
EB 13.0 1980	U-M	.60	.51	.75	.59	.60		.76	.77	.38	.58	.65	.68			
EB 14.0 1980	U-M	.61	.62	.76	.51	.68		.62	.64	.49	.60	.63	.65			
EB 15.0 1981	U-M-R	.67	.65	.65	.69	.53		.73	.73	.59	.66	.63	.58			
EB 16.0 1981	U-M-R	.64	.60	.74	.62	.54		.73	.74	.46	.69	.59	.65			
EB 17.0 1982	U-M-R	.69	.66	.73	.71	.55		.72	.73	.57	.69	.67	.66			
EB 18.0 1982	U-M-R	.68	.61	.73	.75	.63		.73	.74	.48	.80	.68	.66			
EB 19.0 1983	U-M-R	.63	.58	.70	.62	.52		.68	.68	.51	.63	.59	.61			
EB 20.0 1983	U-M-R	.67	.61	.67	.72	.65		.66	.65	.64	.77	.68	.67			
EB 21.0 1984	U-M-R	.69	.67	.68	.60	.58		.68	.70	.60	.69	.71	.64			
EB 22.0 1984	U-M-R-B	.62	.61	.65	.59	.66		.68	.68	.55	.66	.55	.60			
EB 23.0 1985	U-M-R-B	.60	.60	.67	.55	.62		.62	.62	.54	.50	.50	.62			
EB 24.0 1985	U-M-R-B	.57	.64	.61	.50	.56		.61	.62	.45	.70	.56	.50	.62	.52	.76
EB 25.0 1986	U-M-R-B	.59	.69	.66	.59	.60		.64	.63	.47	.61	.58	.58	.65	.48	.77
EB 26.0 1986	U-M-R-B	.57	.67	.67	.56	.53		.59	.59	.46	.58	.55	.59	.62	.64	.77
EB 27.0 1987	U-M-R-B	.60	.65	.69	.64	.62		.64	.62	.47	.53	.60	.61	.67	.59	.80
EB 28.0 1987	U-M-R-B	.58	.65	.64	.55	.61		.64	.63	.46	.56	.58	.55	.58	.55	.74
EB 29.0 1988	U-M-R-B	.62	.71	.66	.59	.60		.62	.62	.52	.65	.57	.55	.69	.67	.79
EB 30.0 1988	U-M-R-B	.64	.67	.67	.57	.56		.68	.68	.61	.64	.63	.64	.67	.64	.69
EB 31.0 1989	U-M-R-B	.64	.70	.68	.50	.59		.73	.78	.58	.74	.60	.64	.72	.67	.75
EB 32.0 1989	U-M-R-B	.63	.71	.65	.59	.56		.71	.71	.48	.59	.54	.63	.69	.63	.72
EB 33.0 1990	U-M-R-B	.59	.64	.61	.58	.52		.70	.69	.47	.67	.47	.58	.58	.62	.66
EB 34.0 1990	U-M-R-B	.59	.64	.64	.52	.52	.49	.67	.53	.59	.51	.59	.58	.58	.66	.61
EB 35.0 1991	U-M-R-B	.58	.62	.62	.61	.53	.59	.70	.40	.61	.43	.55	.64	.55	.62	.69
EB 36.0 1991	U-M-R-B	.58	.64	.64	.53	.53	.61	.67	.49	.61	.48	.55	.59	.57	.55	.57
EB 37.0 1992	U-M-R-B	.60	.70	.62	.52	.52	.59	.71	.55	.64	.45	.61	.63	.63	.59	.65
EB 38.0 1992	U-M-R-B	.63	.66	.70	.54	.62	.61	.70	.58	.67	.55	.62	.62	.58	.61	.72
EB 39.0 1993	U-M-R-B	.60	.63	.64	.55	.52	.64	.68	.52	.67	.45	.61	.60	.62	.56	.67
EB 40.0 1993	U-M-R-B	.60	.66	.60	.54	.53	.63	.73	.58	.64	.43	.66	.62	.58	.58	.50
EB 41.1 1994	U-M-R-B	.62	.73	.68	.56	.56	.73	.70	.58	.65	.50	.64	.56	.57	.57	.69
EB 42.0 1994	U-M-R-B	.64	.72	.72	.59	.49	.69	.72	.57	.70	.60	.62	.67	.60	.70	.70
EB 43.1 1995	U-M-R-B	.64	.68	.71	.59	.62	.72	.73	.59	.70	.50	.56	.66	.56	.63	.75
EB 50.0 1998	M-R-B	.69	.79	.69	.65	.76	.75	.79	.72	.70	.66	.59	.67	.66	.76	.73

Items scaled: U = Unification, M = Membership, R = Regret, B = Benefit.

Data base: The Mannheim Eurobarometer Trendfile 1970-1999.

Table B3-2: The Interest scale across time, 1988-1994 (H-values)

	EU	DEN	BRI	NIR	IRL	EGE	WEG	NET	BEL	LUX	FRA	ITA	SPA	POR	GRE
EB 30.0 – 1988	.67	.65	.71	.73	.65		.73	.73	.73	.72	.64	.66	.71	.74	.79
EB 31.0 – 1989	.68	.81	.80	.79	.64		.76	.76	.70	.77	.62	.64	.76	.83	.88
EB 32.0 – 1989	.65	.56	.64	.73	.57		.72	.72	.60	.78	.74	.69	.69	.84	.58
EB 33.0 – 1990	.58	.71	.74	.72	.62		.75	.75	.75	.70	.69	.55	.64	.62	.55
EB 34.0 – 1990	.57	.55	.57	.59	.54	.57	.77	.58	.69	.70	.61	.52	.71	.71	.43
EB 41.1 – 1994	.77	.70	.58	.64	.76	.74	.71	.70	.70	.61	.48	.70	.78	.63	.64
EB 42.0 – 1994	.84	.69	.77	.69	.81	.84	.71	.58	.71	.58	.55	.66	.72	.52	.67

Items scaled: Interest in politics and Interest in European politics.
Data base: The Mannheim Eurobarometer Trendfile 1970-1999.

Table B3-3: Europeanness scale in Norway, Finland, Sweden, and Austria, 1990-1995 (H-values)

	EB 34.0 1990	EB 36.0 1991	EB 37.0 1992	EB 38.0 1992	EB 39.0 1993	EB 40.0 1993	EB 42.0 1994	EB 43.1 1995
<i>Norway</i>								
Benefit	.55	.57	.57	.64	.71	.77	.83	.84
Membership	.63	.69	.70	.71	.79	.85	.84	.87
Regret	.64	.68	.68	.73	.68	.75	.82	.82
Unification	.72	.83	.80	.77	.76	.82	.82	.87
Scale	.63	.68	.68	.71	.74	.80	.83	.85
<i>Reliability</i>	.74	.80	.80	.81	.82	.86	.88	.89
<i>Finland</i>								
Benefit					.78	.60	.75	.58
Membership					.83	.80	.80	.74
Regret					.78	.75	.79	.67
Unification					.74	.68	.71	.85
Scale					.78	.72	.76	.70
<i>Reliability</i>					.82	.82	.82	.81
<i>Sweden</i>								
Benefit							.79	.67
Membership							.83	.76
Regret							.82	.68
Unification							.92	.79
Scale							.84	.73
<i>Reliability</i>							.88	.78
<i>Austria</i>								
Benefit							.82	.77
Membership							.84	.82
Regret							.80	.83
Unification							.86	.83
Scale							.83	.81
<i>Reliability</i>							.89	.87

Data base: The Mannheim Eurobarometer Trendfile 1970-1999.

Appendix C:

Measurement and structural models

In this section, the models for the European attitude dimensions constructed in Chapter 3 and 4 are documented. The measurement model for each dimension is developed in Chapter 3 Section 3, the structural model in Chapter 4 Section 3.

For each model, a figure indicates the exact specification of the model, including error and disturbance terms as well as the coefficients that have been fixed (indicated by 'F'). Additionally, the tables report the estimates of the measurement model (standardised and unstandardised coefficients) and the structural model (standardised coefficients) as well as the model fit for the multiple-group models.

C1 The hybrid model of Cognition

Figure C-1: The model of Cognition

Table C-1a: The measurement model of Cognition

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
UNSTANDARDISED MEASURES															
Unstandardised regression coefficients (fixed)															
Cognition →															
Interest	1.195	1.165	.980	1.024	1.269	2.070	1.637	.659	.970	1.206	.815	1.597	.877	1.251	1.136
Subjective Information	1.291	.817	.727	.876	.834	1.688	1.451	.428	.682	.796	.484	1.319	.852	1.007	.947
Exposure	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
Knowledge	.456	.979	.667	.972	.689	1.016	.807	.985	.639	.870	.724	1.141	.797	1.214	.759
Error covariances (fixed)															
a1 ↔ a2				.019						.026			.013	.013	
a1 ↔ a3					-.041		-.021		-.031						
a1 ↔ a4											.019			-.016	-.013
a2 ↔ a3	-.014														
a2 ↔ a4			-.016									-.021			
a3 ↔ a4						.020	.009								
Variances (fixed)															
Cognition	.047	.060	.068	.060	.074	.027	.040	.064	.086	.056	.057	.027	.070	.041	.051
a1	.114	.112	.101	.130	.056	.081	.058	.121	.092	.129	.148	.104	.141	.101	.113
a2	.165	.157	.127	.179	.147	.150	.137	.234	.190	.214	.192	.120	.142	.120	.127
a3	.074	.068	.072	.090	.041	.084	.070	.081	.051	.052	.056	.088	.072	.119	.106
a4	.038	.085	.074	.082	.109	.114	.108	.084	.140	.112	.124	.086	.089	.088	.070
STANDARDISED MEASURES															
Standardised regression coefficients															
Cognition →															
Interest	.61	.65	.63	.57	.82	.77	.80	.43	.69	.62	.45	.90	.53	.62	.61
Subjective Information	.57	.45	.47	.45	.51	.58	.62	.22	.42	.38	.25	.37	.51	.51	.51
Exposure	.62	.68	.70	.63	.80	.49	.60	.66	.79	.72	.71	.69	.70	.50	.57
Knowledge	.45	.63	.54	.64	.49	.44	.44	.65	.45	.53	.44	.38	.58	.64	.54
Correlations															
a1 ↔ a2				.13						.16			.09	.11	
a1 ↔ a3					-.86		-.32		-.45						
a1 ↔ a4											.14			-.17	-.15
a2 ↔ a3	-.13														
a2 ↔ a4			-.17									-.20			
a3 ↔ a4						.21	.10								
Explained variance (Squared multiple correlations) in percent															
Interest	36.9	42.0	39.5	32.5	67.9	58.9	64.8	18.7	46.9	38.8	20.3	39.8	27.6	38.6	36.6
Subjective Information	32.0	20.2	22.2	20.4	25.8	34.0	38.0	4.8	17.5	14.3	6.5	28.1	26.3	25.5	26.3
Exposure	20.3	40.2	29.2	40.8	24.3	19.7	19.4	42.5	20.1	27.5	19.3	29.0	33.2	40.5	29.4
Knowledge	38.7	46.7	48.8	39.9	64.2	24.4	36.3	44.1	62.9	51.9	50.3	23.5	49.2	25.4	32.3
FIT MEASURES (multiple-group model)															
Variability of coefficients															
								Free	Fixed						
Chi square								17.6	17.9						
Degrees of freedom								15	135						
Probability level								.283	1.000						
GFI								.999	.999						
RMSEA								.004	.000						

Table C-1b: The structural model of Cognition

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
STANDARDISED MEASURES															
Standardised regression coefficients (direct effects)															
Gender →															
Subjective social class	.02	.05	.08	.08	.02	.01	.04	-.03	.07	.08	.01	.04	-.03	.07	-.01
Party identification	-.03	-.08	-.14	-.05	-.09	-.10	-.02	-.10	.00	-.03	.00	-.14	-.07	-.09	-.08
Media use	-.12	-.11	-.14	-.04	-.06	-.06	-.03	-.10	-.14	-.01	-.12	-.13	-.12	-.13	-.15
Turnout	.03	.04	.10	-.06	.01	-.02	.04	.04	.08	.01	.03	.02	.02	-.03	.02
<i>Cognition</i>	-.22	-.24	-.26	-.27	-.17	-.17	-.18	-.17	-.17	-.20	-.22	-.21	-.19	-.23	-.30
Education →															
Subjective social class	.21	.20	.17	.26	.30	.29	.21	.28	.25	.26	.24	.24	.16	.24	.17
Party identification	.01	.06	.12	.00	.10	.04	.08	.13	-.01	.03	-.01	.01	.02	.01	-.09
Turnout	.07	.03	.19	.09	.07	.06	.01	.03	.08	-.02	.00	.08	.15	.14	.15
Media use	.15	.10	-.02	.01	.09	.01	.04	.11	.10	.07	.01	.08	.06	.01	.10
<i>Cognition</i>	.17	.23	.17	.20	.15	.14	.17	.08	.18	.22	.19	.17	.31	.18	.25
Subjective social class →															
Party identification	.01	.03	.07	.10	.07	.13	.12	.15	.07	.05	.03	.03	.02	.01	.04
Media use	.11	.04	.02	.09	.07	.07	.15	.15	.05	.06	.04	.12	.07	.20	.07
Turnout	.00	.05	.09	.06	.00	.06	.11	.13	.06	.00	.05	-.05	.03	-.01	-.10
<i>Cognition</i>	.24	.19	.15	.19	.12	.14	.15	.22	.21	.13	.11	.09	.04	.26	.12
Party identification →															
Turnout	.12	.20	.17	.25	.26	.25	.26	.03	.20	.23	.21	.16	.26	.15	.21
<i>Cognition</i>	.13	.19	.18	.12	.28	.36	.21	.16	.17	.21	.17	.21	.15	.12	.24
Media use →															
Turnout	.11	.12	.15	.25	.16	.13	.07	.06	.06	.24	.10	.17	.15	.05	.01
<i>Cognition</i>	.24	.27	.31	.29	.14	.18	.24	.23	.30	.33	.28	.34	.32	.37	.24
Turnout →															
<i>Cognition</i>	.20	.24	.12	.18	.16	.23	.13	.21	.06	.04	.13	.07	.16	.05	.08
Correlations															
Gender ↔ Education	-.05	.01	-.06	-.09	-.16	-.15	-.11	-.07	-.08	-.12	-.08	-.07	-.04	.01	-.14
Party ident. ↔ Media use	.16	.12	.09	.14	.07	.12	.18	.05	.12	.16	.16	.14	.12	.11	.09
Explained variance (Squared multiple correlations) in percent															
Subjective social class	4.5	4.3	3.2	6.8	8.7	8.2	4.3	7.9	6.6	6.8	5.7	5.7	2.7	6.0	2.9
Party identification	3.5	1.5	5.9	2.2	1.8	1.7	2.3	3.5	3.1	0.3	1.7	4.1	4.5	8.8	5.7
Media use	0.1	1.2	4.2	1.1	3.0	3.4	2.5	6.3	0.5	0.5	0.1	1.9	0.6	0.9	1.3
Turnout	5.6	7.8	7.1	16.3	11.3	10.2	11.1	4.7	7.0	13.5	6.4	7.1	11.0	2.9	5.7
<i>Cognition</i>	35.7	43.1	38.4	41.2	29.9	44.0	30.1	30.5	31.3	32.4	29.0	34.5	40.1	43.9	39.8
FIT MEASURES (multiple-group model)															
Chi square	966.7														
Degrees of freedom	405														
Probability level	.000														
GFI	.986														
RMSEA	.010														

C2 The hybrid model of Affect for integration

Figure C-2: The model of Affect for Integration

Table C-2a: The measurement model of Affect for Integration

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
UNSTANDARDISED MEASURES															
Unstandardised regression coefficients (fixed)															
Affect for Integration →															
European identity	.793	1.056	.686	1.587	.753	.887	.674	1.018	.891	.757	.898	.887	.946	.948	.844
Europeanness	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
SEM	1.056	.970	.994	1.138	.861	.771	.741	.562	.951	.832	.993	.790	1.083	1.247	1.173
EMU	.764	.865	.983	2.262	.593	.865	.655	1.071	.844	.908	1.060	.569	1.458	.937	.815
Policies	.398	.805	.645	1.149	.387	.643	.394	.899	.545	.671	.704	.397	1.055	.763	.559
Error covariances (fixed)															
b1 ↔ b2											.017		.022		
b1 ↔ b3	-.016												.026		
b1 ↔ b4							.011					.010			
b1 ↔ b5					.011		.012								
b2 ↔ b3		.038		.030		.018		.029			.037		.049		
b2 ↔ b4			-.034												
b3 ↔ b5															-.011
b4 ↔ b5	.013				.023	.010	.018		.022	.017		.023		.027	.024
Variances (fixed)															
Affect for Integration	.114	.075	.088	.015	.108	.081	.085	.044	.096	.074	.060	.083	.036	.068	.069
b1	.178	.166	.209	.204	.179	.152	.190	.193	.139	.127	.139	.142	.205	.187	.199
b2	.047	.065	.039	.063	.037	.071	.026	.071	.046	.039	.076	.041	.083	.054	.055
b3	.115	.179	.160	.161	.167	.187	.170	.186	.162	.174	.184	.162	.207	.144	.141
b4	.081	.087	.062	.055	.096	.089	.110	.072	.086	.071	.077	.083	.072	.097	.081
b5	.044	.054	.074	.074	.073	.069	.070	.066	.076	.079	.052	.081	.055	.087	.098
STANDARDISED MEASURES															
Standardised regression coefficients															
Affect for Integration →															
European identity	.54	.58	.41	.40	.50	.54	.41	.44	.60	.50	.51	.56	.37	.50	.45
Europeanness	.84	.73	.83	.44	.86	.73	.88	.62	.82	.81	.66	.82	.55	.75	.75
SEM	.73	.53	.59	.33	.57	.45	.47	.26	.59	.48	.49	.49	.41	.65	.64
EMU	.67	.63	.76	.76	.53	.64	.50	.64	.67	.68	.68	.50	.72	.62	.60
Policies	.54	.69	.58	.46	.43	.57	.40	.59	.52	.55	.60	.37	.65	.56	.43
Correlations															
b1 ↔ b2											.17		.17		
b1 ↔ b3	-.11												.13		
b1 ↔ b4							.08					.09			
b1 ↔ b5					.10		.10								
b2 ↔ b3		.35		.30		.16		.25			.31		.37		
b2 ↔ b4			-.69												
b3 ↔ b5															-.09
b4 ↔ b5	.22				.28	.13	.21		.27	.23		.28		.29	.27
Explained variance (Squared multiple correlations) in percent															
European identity	28.7	33.5	16.6	15.6	25.4	29.5	16.9	19.1	35.4	25	25.8	31.6	13.6	24.7	19.9
Europeanness	70.8	53.5	69.4	19.2	74.3	53.3	76.6	38.2	67.6	65.5	44.1	67.1	30.3	55.8	55.8
SEM	52.5	28.2	35.3	10.7	32.2	20.5	21.6	6.9	34.9	22.8	24.3	24.3	17	42.4	40.4
EMU	45.1	39.2	57.9	58.2	28.2	40.5	25	41.2	44.3	46.2	46.6	24.6	51.6	38.1	36.2
Policies	29.1	47.3	33.2	21.1	18	32.6	15.9	35	27.3	29.7	36.3	14	42.2	31.3	18.1
FIT MEASURES (multiple-group model)															
Variability of coefficients						Free		Fixed							
Chi square						49.9		50.4							
Degrees of freedom						50		210							
Probability level						.482		1.000							
GFI						.998		.998							
RMSEA						.000		.000							

Table C-2b: The structural model of Affect for Integration

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
STANDARDISED MEASURES															
Standardised regression coefficients (direct effects)															
Age 16-25 →															
Postmaterialist	.10	.10	.15	.21	.16	.17	.09	.05	.18	.13	.13	.08	.16	-.02	.12
Mixed values	-.08	.03	.10	.04	.04	.00	.03	.03	.11	-.07	.05	.14	.18	.19	.17
Tolerance	.15	.16	.00	.03	-.01	.08	.19	.00	-.01	.06	.11	.10	.04	.03	.07
<i>Affect for Integration</i>	.01	.14	.09	.26	.02	.00	.11	.11	.13	.04	.06	.19	.24	.33	.25
Age 26-35 →															
Postmaterialist	.10	.10	.03	.11	.08	.19	.14	-.01	.19	.15	.08	.08	.14	-.12	.08
Mixed values	-.05	.03	.10	-.01	.08	-.04	.02	.09	.09	-.06	.05	.09	.17	.16	.15
Tolerance	.19	.17	.07	.06	-.03	.10	.12	-.06	-.03	.03	.04	.10	.08	.01	.12
<i>Affect for Integration</i>	.01	.12	.03	.25	.03	-.02	.11	.24	.12	.07	.06	.20	.29	.31	.28
Age 36-45 →															
Postmaterialist	.12	.07	.13	.08	.08	.15	.15	.00	.07	.15	.10	.04	.05	-.07	.08
Mixed values	-.07	.01	.02	.02	.09	.03	.03	.12	.11	-.14	.05	.12	.13	.14	.11
Tolerance	.21	.10	.04	.02	-.01	.11	.13	-.08	-.05	.11	.02	.10	.03	-.04	.06
<i>Affect for Integration</i>	.03	.11	.09	.21	-.01	.01	.13	.16	.06	.12	.05	.23	.26	.28	.24
Age 46-55 →															
Postmaterialist	.05	.01	-.01	.06	.10	.05	.10	.01	.06	.20	.06	.01	.01	-.13	.02
Mixed values	-.03	.01	.06	.04	.11	.02	.05	.01	.08	-.20	.04	.10	.07	.11	.09
Tolerance	.11	.09	.05	.00	.01	.06	.11	-.04	-.03	.05	-.02	.07	.01	.02	.06
<i>Affect for Integration</i>	.06	.15	-.05	.22	.01	.01	.15	.16	.07	.16	.06	.25	.20	.17	.16
Age 56-65 →															
Postmaterialist	.02	.03	-.01	.03	.05	.00	.01	-.06	.07	.11	.00	.03	.03	-.11	.02
Mixed values	.03	-.01	-.06	.01	.00	.02	.02	.00	.11	-.16	.05	.04	.05	.01	.08
Tolerance	.00	.07	.06	.03	.02	.04	.01	-.05	.02	-.01	-.01	.02	.00	.01	.01
<i>Affect for Integration</i>	.04	.09	.01	.05	.06	.00	.11	.00	.10	.15	.05	.11	.19	.06	.16
Postmaterialist →															
Tolerance	.20	.19	.11	.02	.10	.19	.16	.21	.20	.19	.29	.16	.10	.09	.07
<i>Affect for Integration</i>	.02	.20	.22	-.02	.04	.18	.15	-.05	.10	.09	.19	.10	-.01	-.06	.04
Mixed values →															
Tolerance	.09	.10	.06	.03	.10	.10	.04	.06	.06	.19	.13	.08	.05	.04	.02
<i>Affect for Integration</i>	.12	.03	.20	.03	.11	.08	.13	-.07	.08	.20	.12	.07	.05	.08	.02
Tolerance →															
<i>Affect for Integration</i>	.10	.24	.09	.15	.29	.45	.22	.12	.31	.39	.25	.26	.11	.21	.10
Explained variance (Squared multiple correlations) in percent															
Postmaterialist	1.2	1.3	3.0	2.6	1.9	4.0	2.0	0.7	3.3	2.2	1.4	0.7	2.4	1.8	1.2
Mixed values	1.0	0.1	2.2	0.2	1.2	0.4	0.1	1.4	1.2	3.2	0.2	1.4	2.7	3.8	2.1
Tolerance	6.3	5.4	1.4	0.4	1.5	4.2	5.4	4.3	3.5	3.7	7.6	3.1	1.6	1.1	1.5
Affect for Integration	2.3	14.0	8.6	8.3	10.2	25.7	9.4	6.3	14.1	20.9	10.9	14.5	8.2	17.8	7.5
FIT MEASURES (multiple-group model)															
Chi square	981.8														
Degrees of freedom	690														
Probability level	.000														
GFI	.989														
RMSEA	.006														

C3 The hybrid model of Affect for Unification

Figure C-3: The model of Affect for Unification

Table C-3a: The measurement model of Affect for Unification

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
UNSTANDARDISED MEASURES															
Unstandardised regression coefficients (fixed)															
Affect for Unification →															
Federalism	1.693	1.245	1.055	1.080	.497	.928	1.028	1.156	1.182	1.381	1.500	.867	1.111	1.210	1.718
Parliamentarism	.687	1.243	.914	1.921	.930	1.058	1.337	1.560	1.277	1.482	1.299	1.192	1.069	1.277	2.051
EU government	1.389	1.410	.870	2.362	1.419	1.560	1.399	1.430	1.331	1.516	1.753	1.243	1.280	1.423	2.303
Citizenship	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
Error covariances (fixed)															
c1 ↔ c2				.025	.019										
c1 ↔ c3														-.018	
c1 ↔ c4				.013	.014										
c2 ↔ c3	.025		.051							.030	.027	.023			
Variances (fixed)															
Affect for Unification	.028	.050	.096	.023	.056	.049	.046	.042	.065	.043	.025	.045	.066	.063	.024
c1	.093	.075	.082	.130	.087	.067	.074	.079	.069	.049	.077	.073	.069	.083	.094
c2	.104	.078	.104	.084	.073	.070	.062	.059	.064	.072	.104	.097	.079	.080	.069
c3	.173	.150	.173	.102	.129	.109	.128	.140	.132	.114	.151	.145	.125	.122	.102
c4	.123	.088	.073	.086	.102	.100	.082	.133	.089	.099	.092	.087	.097	.111	.126
STANDARDISED MEASURES															
Standardised regression coefficients															
Affect for Unification →															
Federalism	.68	.71	.75	.42	.37	.62	.63	.65	.75	.79	.65	.56	.74	.73	.66
Parliamentarism	.34	.70	.66	.71	.63	.66	.75	.80	.79	.75	.54	.63	.70	.75	.77
EU government	.49	.63	.54	.75	.68	.72	.64	.62	.68	.68	.58	.57	.68	.72	.75
Citizenship	.43	.60	.75	.46	.60	.58	.60	.49	.65	.55	.47	.58	.64	.60	.40
Correlations															
c1 ↔ c2				.24	.24										
c1 ↔ c3														-.21	
c1 ↔ c4				.12	.15										
c2 ↔ c3	.19		.38							.33	.22	.19			
Explained variance (Squared multiple correlations) in percent															
Federalism	46.4	50.6	56.5	17.2	13.8	38.8	39.5	41.6	56.7	62.6	42.7	31.5	54.2	52.6	43.0
Parliamentarism	11.3	49.5	43.4	50.4	40.1	44.1	56.9	63.4	62.3	56.8	29.2	39.5	48.9	56.2	59.4
EU government	23.8	39.7	29.5	55.9	46.8	52.5	41.1	38.0	46.5	46.4	34.1	32.2	46.4	51.1	55.6
Citizenship	18.6	36.0	56.7	21.2	35.6	33.1	35.8	24.0	42.1	30.3	21.7	33.9	40.5	36.2	16.0
FIT MEASURES (multiple-group model)															
Variability of coefficients															
Chi square							Free	Fixed							
Degrees of freedom							18.4	23.3							
Probability level							20	135							
GFI							.558	1.000							
RMSEA							.999	.999							
							.000	.000							

C4 The hybrid model of Evaluation

Figure C-4: The model of Evaluation

Table C-4b: The structural model of Evaluation

	DEN	BRI	NIR	IRL	EGE	WGE	NET	FLA	WAL	LUX	FRA	ITA	SPA	POR	GRE
STANDARDISED MEASURES															
Standardised regression coefficients (direct effects)															
Satisfaction with life →															
Satisfaction															
nat.democracy	.18	.18	.20	.23	.25	.23	.23	.15	.21	.06	.18	.14	.12	.32	.17
Satisfaction															
loc.democracy	.14	.15	.14	.17	.21	.20	.17	.20	.16	.03	.16	.11	.18	.22	.15
Evaluation	.14	-.03	-.01	.04	.02	.10	.02	.13	.11	.01	.13	.06	.07	.18	.14
Personal economy →															
Satisfaction															
nat.democracy	.10	.19	-.07	-.02	.09	-.03	.12	-.07	.07	.02	.03	-.02	.03	.07	.07
Satisfaction															
loc.democracy	-.02	.16	.05	-.05	.02	.02	.05	-.07	.07	.00	-.01	-.03	-.03	.02	.05
Evaluation	.13	.13	.20	.14	.13	.05	.18	.03	.14	-.05	.09	.07	.12	.13	-.01
National economy →															
Satisfaction															
nat.democracy	.21	.11	.17	.18	.18	.21	.18	.08	.06	.09	.19	.21	.26	.11	.17
Satisfaction															
loc.democracy	.06	.02	.11	.12	.23	.10	.13	.16	-.02	.17	.09	.06	.24	.01	.06
Evaluation	.09	.04	.06	.14	.09	.11	.07	.16	.19	.15	.13	.17	.07	-.01	.10
Satisfaction nat.democracy →															
Evaluation	.29	.07	.12	.16	.19	.16	.30	.28	.29	.24	.21	.07	.07	.22	.01
Satisfaction Loc.democracy →															
Evaluation	.12	.08	.05	.12	.05	.20	.18	.11	.12	.13	.06	.05	.05	.13	.15
Correlations															
Satisfaction life ↔															
Personal economy	.08	.17	.24	.15	.32	.15	.11	.08	.20	.00	.09	.24	.21	.20	.31
Satisfaction life ↔															
National economy	.05	.20	.20	.14	.31	.18	.12	.09	.13	.03	.11	.18	.15	.18	.21
Personal economy ↔															
National economy	.28	.54	.54	.49	.48	.44	.25	.48	.47	.43	.46	.55	.51	.66	.66
Satisf. nat. democ. ↔															
Satisf. local democ.	.38	.33	.50	.47	.47	.39	.36	.45	.53	.44	.41	.39	.52	.46	.49
Explained variance (Squared multiple correlations) in percent															
Satisfact. national															
democracy	10.5	12.5	6.8	9.3	16.2	10.8	12.5	2.9	6.7	1.4	8.1	6.8	10.1	14.9	9.3
Satisfact. local de-															
mocracy	2.4	6.1	4.9	4.5	13.7	5.9	5.7	6.3	3.2	2.9	3.7	1.6	9.3	5.3	4.0
Evaluation	23.1	4.6	8.7	14.4	12.1	16.1	25.2	19.5	29.2	13.5	15.6	7.6	6.4	19.9	6.7
FIT MEASURES (multiple-group model)															
Chi square															
								3292							
Degrees of freedom															
								360							
Probability level															
								.000							
GFI															
								.952							
RMSEA															
								.025							

C6 Country scores on attitude dimensions

Figure C-6a: Country means of factor scores for Cognition

Figure C-6b: Country means of factor scores for Evaluation

Figure C-6c: Country means of factor scores for Affect for Integration

Figure C-6d: Country means of factor scores for Affect for Unification

Appendix D: Dynamic Modelling

Appendix D relates to the non-recursive modelling of reciprocal effects in Chapter 4 Section 4. The first part documents the various pair-wise models that are estimated to determine the dominant effect. The second part gives a graphical representation of the country patterns of internal dynamics that indicates the country-specific dominant effects and size of the effects.

D1 Non-recursive country models

Non-recursive modelling is documented country-wise in Tables D1-1 to D1-16. Models I to VI are non-recursive models (see Chapter 4 Section 4). Model VII is the final (recursive) model of internal dynamics derived from the non-recursive modelling (see Chapter 4 Section 5).

Model I	Cognition $\rightleftarrows$ Affect for Integration
Model II	Cognition $\rightleftarrows$ Affect for Unification
Model III	Cognition $\rightleftarrows$ Evaluation
Model IV	Affect for Integration $\rightleftarrows$ Affect for Unification
Model V	Affect for Integration $\rightleftarrows$ Evaluation
Model VI	Affect for Unification $\rightleftarrows$ Evaluation
Model VII	Final model (recursive)

The models are documented by standardised coefficients of the causal effects between the attitude dimensions. Also, goodness-of-fit measures are reported as well as the stability index, which is of relevance as soon as feedback effects occur. It indicates whether the infinite sequence of linear dependencies can actually result in well defined relationships among the variables of the model. If the stability index falls between -1 and $+1$, the system is stable; otherwise it is unstable (Arbuckle & Wothke (1995:192-183).

Table D1-1: The non-recursive models for Denmark (comparative model)

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.341	.258	.244	.180	.246	.201	.256
Affect for Integration → Cognition	.037						
Error covariance	-.380						
Cognition → Affect for Unification	.185	.336	.167	-.027	.216	.175	.190
Affect for Unification → Cognition		.237					
Error covariance		-.498					
Cognition → Evaluation			.175				
Evaluation → Cognition	.048	-.045	.165	.059	-.006	.249	-.074
Error covariance			-.296				
Affect for Integration → Affect for Unific.				.626			
Affect for Unification → Affect for Integr.	.809	.809	.831	.999	.705	.900	.821
Error covariance				-.907			
Affect for Integration → Evaluation	.304	.363	.201	.290	.425	-.398	.273
Evaluation → Affect for Integration					.200		
Error covariance					-.434		
Affect for Unification → Evaluation						.519*	
Evaluation → Affect for Unification	.611	.531	.655	.200	.536	.687	.624
Error covariance						-.017	
Chi square	2045	2037	2046	2039	2047	2055	2052
Degrees of freedom	633	633	633	633	633	634	633
GFI	.899	.899	.898	.899	.899	.898	.898
RMSEA	.047	.047	.047	.047	.047	.047	.047
Stability index	.300	.362	.272	.695	.355	.659	.270

Table D1-2: The non-recursive models for Denmark (country-specific model)

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.410	.239	.292	.190	.269	.263	.305
Affect for Integration → Cognition	.102						
Error covariance	-.476						
Cognition → Affect for Unification		.293					
Affect for Unification → Cognition	.172	.605	.121	.020	.206	.126	.176
Error covariance		-.666					
Cognition → Evaluation			.110				
Evaluation → Cognition	-.075	-.282	.120	.039	-.087	-.063	-.059
Error covariance			-.324				
Affect for Integration → Affect for Unific.				.518			
Affect for Unification → Affect for Integr.	.695	.756	.744	.907	.584	.725	.730
Error covariance				-.785			
Affect for Integration → Evaluation	.379	.370	.334	.360	.417	.257	.378
Evaluation → Affect for Integration					.261		
Error covariance					-.399		
Affect for Unification → Evaluation						.525*	
Evaluation → Affect for Unification	.664	.587	.645	.283	.617	.960	.665
Error covariance						-.924	
Chi square	1074	1457	1480	1454	1478	1487	1487
Degrees of freedom	486	486	486	486	486	487	488
GFI	.916	.917	.916	.918	.916	.915	.916
RMSEA	.045	.045	.045	.045	.045	.045	.045
Stability index	.362	.414	.353	.596	.376	.721	.342

Table D1-3: The non-recursive models for Great Britain

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.444	.306	.395	.308	.392	.333	.330
Affect for Integration → Cognition	-.210						
Error covariance	-.127						
Cognition → Affect for Unification		.210					
Affect for Unification → Cognition	.430	.329	.526	.288	.336	.326	.340
Error covariance		-.179					
Cognition → Evaluation			.001				
Evaluation → Cognition	.001	-.083	-.426	-.091	-.087	-.097	-.095
Error covariance			.365				
Affect for Integration → Affect for Unific.				.265			
Affect for Unification → Affect for Integr.	.488	.530	.502	.657	.707	.484	.522
Error covariance				-.471			
Affect for Integration → Evaluation	.449	.481	.491	.490	.423	.489	.488
Evaluation → Affect for Integration					-.375		
Error covariance					.439		
Affect for Unification → Evaluation	.261	.251	.235	.240	.278	.258	.238
Evaluation → Affect for Unification						.159	
Error covariance						-.183	
Chi square	2020	2017	2032	2016	2031	2033	2035
Degrees of freedom	633	633	633	633	633	633	635
GFI	.903	.903	.902	.902	.903	.902	.902
RMSEA	.046	.046	.046	.046	.046	.046	.046
Stability index	.093	.087	.190	.187	.166	.152	.062

Table D1-4: The non-recursive models for Northern Ireland

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.478	.347	.364	.307	.313	.234	.376
Affect for Integration → Cognition	-.207						
Error covariance	-.152						
Cognition → Affect for Unification		.206					
Affect for Unification → Cognition	.657	.693	.804	.477	.763	.601	.598
Error covariance		-.384					
Cognition → Evaluation			.347				
Evaluation → Cognition	-.183	-.321	-.787	-.245	-.462	-.166	-.337
Error covariance			.264				
Affect for Integration → Affect for Unific.				.322			
Affect for Unification → Affect for Integr.	.350	.459	.466	.554	.525	.677	.401
Error covariance				-.512			
Affect for Integration → Evaluation	.352	.732	.526	.696	1.066	.377	.712
Evaluation → Affect for Integration					.041		
Error covariance					-.711		
Affect for Unification → Evaluation			.			.542	
Evaluation → Affect for Unification	.407	.285	.338	.266	.085	-.713	.376
Error covariance						.279	
Chi square	1062	1061	1070	1062	1046	1049	1067
Degrees of freedom	633	633	633	633	633	633	635
GFI	.846	.843	.845	.842	.844	.845	.842
RMSEA	.047	.047	.048	.047	.046	.046	.047
Stability index	.344	.273	.222	.401	.307	.515	.258

Table D1-5: The non-recursive models for Ireland

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.307	.329	.352	.310	.291	.349	.349
Affect for Integration → Cognition	.190						
Error covariance	-.081						
Cognition → Affect for Unification		.051					
Affect for Unification → Cognition	.134	.335	.086	.208	.224	.218	.218
Error covariance		-.308					
Cognition → Evaluation	.275	.294	.311	.304	.304	.293	.300
Evaluation → Cognition			.294				
Error covariance			-.340				
Affect for Integration → Affect for Unific.	.480	.491	.471	.496	.439	.481	.467
Affect for Unification → Affect for Integr.				.236			
Error covariance				-.287			
Affect for Integration → Evaluation					-.015		
Evaluation → Affect for Integration	.356	.343	.342	.276	.478	.346	.351
Error covariance					-.212		
Affect for Unification → Evaluation	.365	.361	.360	.336	.396	.401	.365
Evaluation → Affect for Unification						-.016	
Error covariance						-.059	
Chi square	1727	1723	1725	1722	1728	1730	1731
Degrees of freedom	633	633	633	633	633	633	635
GFI	.917	.917	.917	.917	.916	.916	.911
RMSEA	.042	.041	.042	.041	.042	.042	.044
Stability index	.274	.288	.298	.296	.264	.244	.248

Table D1-6: The non-recursive models for East Germany

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.379	.222	.226	.121	.149	.225	.226
Affect for Integration → Cognition	-.034						
Error covariance	-.209						
Cognition → Affect for Unification		.336					
Affect for Unification → Cognition	.304	.401	.253	.187	.274	.274	.273
Error covariance		-.503					
Cognition → Evaluation	.133	.123	.119	.136	.047	.122	.125
Evaluation → Cognition			.063				
Error covariance			-.060				
Affect for Integration → Affect for Unific.				.456			
Affect for Unification → Affect for Integr.	.410	.458	.464	1.064	.340	.464	.466
Error covariance				-.915			
Affect for Integration → Evaluation					.295		
Evaluation → Affect for Integration	.277	.276	.277	.139	.777	.282	.276
Error covariance					-.784		
Affect for Unification → Evaluation	.272	.268	.277	.189	.113	.345	.275
Evaluation → Affect for Unification						-.012	
Error covariance						-.089	
Chi square	2209	2189	2217	2141	2175	2215	2217
Degrees of freedom	633	633	633	633	633	633	635
GFI	.899	.899	.899	.902	.902	.899	.899
RMSEA	.049	.049	.049	.048	.049	.049	.049
Stability index	.018	.135	.007	.519	.239	.007	n.a.

Table D1-7: The non-recursive models for West Germany

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.360	.261	.273	.178	.272	.270	.273
Affect for Integration → Cognition	.164						
Error covariance	-.371						
Cognition → Affect for Unification		.332					
Affect for Unification → Cognition	.099	.516	.193	.112	.208	.202	.208
Error covariance		-.664					
Cognition → Evaluation			.176				
Evaluation → Cognition	.094	.086	.181	.142	.137	.145	.138
Error covariance			-.214				
Affect for Integration → Affect for Unific.				.567			
Affect for Unification → Affect for Integr.	.526	.544	.564	.751	.521	.541	.547
Error covariance				-.743			
Affect for Integration → Evaluation					.011		
Evaluation → Affect for Integration	.249	.261	.269	.156	.342	.273	.267
Error covariance					-.158		
Affect for Unification → Evaluation	.325	.299	.256	.188	.316	.572	.324
Evaluation → Affect for Unification						.414	
Error covariance						-.692	
Chi square	2206	2157	2204	2129	2214	2179	2215
Degrees of freedom	633	633	633	633	633	633	635
GFI	.892	.894	.892	.896	.891	.893	.891
RMSEA	.049	.049	.049	.048	.050	.049	.049
Stability index	.059	.191	.032	.472	.008	.237	n.a.

Table D1-8: The non-recursive models for the Netherlands

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.301	.218	.224	.170	.209	.210	.225
Affect for Integration → Cognition	-.087						
Error covariance	-.075						
Cognition → Affect for Unification		.394					
Affect for Unification → Cognition	.374	.423	.321	.211	.312	.305	.310
Error covariance		-.543					
Cognition → Evaluation	-.007	-.041	-.075	-.011	.052	.000	-.033
Evaluation → Cognition			-.035				
Error covariance			.098				
Affect for Integration → Affect for Unific.				.528			
Affect for Unification → Affect for Integr.	.407	.433	.432	.676	.374	.437	.431
Error covariance				-.773			
Affect for Integration → Evaluation					-.455		
Evaluation → Affect for Integration	.417	.415	.423	.308	.589	.411	.423
Error covariance					.000*		
Affect for Unification → Evaluation	.320	.324	.344	.144	.603	.384	.328
Evaluation → Affect for Unification						.367	
Error covariance						-.483	
Chi square	2293	2250	2295	2230	2289	2263	2296
Degrees of freedom	633	633	633	633	634	633	635
GFI	.890	.893	.890	.893	.891	.892	.890
RMSEA	.050	.049	.050	.049	.050	.050	.050
Stability index	.026	.167	.003	.421	.268	.141	n.a.

Table D1-9: The non-recursive models for Flanders

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.498						
Affect for Integration → Cognition	-.731	-.020	-.069	.039	-.077	-.139	-.063
Error covariance	.090						
Cognition → Affect for Unification		.579					
Affect for Unification → Cognition	1.142	.734	.607	.533	.648	.680	.647
Error covariance		-.731					
Cognition → Evaluation	.250	.279	.361	.359	.355	.385	.334
Evaluation → Cognition			.107				
Error covariance			-.172				
Affect for Integration → Affect for Unific.				.568			
Affect for Unification → Affect for Integr.	.478	.849	.841	.898	.796	.829	.839
Error covariance				-.719			
Affect for Integration → Evaluation	.290	.305	.184	.176	.195	.321	.212
Evaluation → Affect for Integration					.091		
Error covariance					-.120		
Affect for Unification → Evaluation						-.043	
Evaluation → Affect for Unification	.276	.109	.294	.146	.284	.436	.283
Error covariance						-.353	
Chi square	1696	1680	1726	1718	1726	1723	1727
Degrees of freedom	633	633	633	633	633	633	635
GFI	.858	.859	.856	.857	.856	.856	.856
RMSEA	.054	.054	.052	.055	.055	.055	.055
Stability index	.463	.483	.238	.580	.231	.339	.240

Table D1-10: The non-recursive models for Wallonia

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.220	.154	.147	.093	.146	.154	.150
Affect for Integration → Cognition	.124						
Error covariance	-.245						
Cognition → Affect for Unification	.274	.397	.287	.211	.305	.227	.307
Affect for Unification → Cognition		.249					
Error covariance		-.378					
Cognition → Evaluation			.183				
Evaluation → Cognition	.246	.261	.412	.330	.328	.311	.320
Error covariance			-.353				
Affect for Integration → Affect for Unific.				.257			
Affect for Unification → Affect for Integr.	.531	.535	.532	.680	.551	.527	.535
Error covariance				-.474			
Affect for Integration → Evaluation					-.105		
Evaluation → Affect for Integration	.263	.280	.293	.270	.254	.285	.287
Error covariance					.149		
Affect for Unification → Evaluation	.440	.421	.389	.383	.506	.557	.431
Evaluation → Affect for Unification						.344	
Error covariance						-.554	
Chi square	1361	1355	1357	1357	1363	1346	1363
Degrees of freedom	633	633	633	633	633	633	635
GFI	.874	.875	.874	.875	.874	.875	.874
RMSEA	.049	.049	.049	.049	.049	.049	.049
Stability index	.167	.197	.183	.285	.151	.268	.121

Table D1-11: The non-recursive models for Luxembourg

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.602	.465	.497	.227	.310	.489	.482
Affect for Integration → Cognition	.035						
Error covariance	-.364						
Cognition → Affect for Unification		.075					
Affect for Unification → Cognition	.322	.421	.167	.259	.256	.244	.243
Error covariance		-.521					
Cognition → Evaluation	.219	.221	.296	.220	.144	.192	.233
Evaluation → Cognition			.226				
Error covariance			-.361				
Affect for Integration → Affect for Unific.	.661	.702	.691	.739	.629	.623	.687
Affect for Unification → Affect for Integr.				.600			
Error covariance				-.733			
Affect for Integration → Evaluation					.128		
Evaluation → Affect for Integration	.156	.156	.174	.080	.698	.163	.175
Error covariance					-.767		
Affect for Unification → Evaluation	.210	.205	.184	.227	.263	.249	.194
Evaluation → Affect for Unification						.172	
Error covariance						-.303	
Chi square	1460	1454	1465	1442	1445	1467	1496
Degrees of freedom	633	633	633	633	633	633	635
GFI	.866	.867	.866	.867	.867	.866	.866
RMSEA	.051	.051	.051	.051	.051	.051	.051
Stability index	.313	.337	.286	.528	.394	.269	.240

Table D1-12: The non-recursive models for France

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.389						
Affect for Integration → Cognition	.443	.254	.251	.391	.356	.303	.306
Error covariance	-.672						
Cognition → Affect for Unification		.151					
Affect for Unification → Cognition	.213	.192	.072	-.022	.013	.072	.068
Error covariance		-.433					
Cognition → Evaluation			.109				
Evaluation → Cognition	-.045	.050	.221	.071	.079	.076	.076
Error covariance			-.267				
Affect for Integration → Affect for Unific.	.651	.606	.684	.607	.566	.673	.675
Affect for Unification → Affect for Integr.				.478			
Error covariance				-.339			
Affect for Integration → Evaluation					.006		
Evaluation → Affect for Integration	.342	.473	.469	.291	.991	.459	.475
Error covariance					-.738		
Affect for Unification → Evaluation	.274	.240	.194	.285	.432	.293	.235
Evaluation → Affect for Unification						.079	
Error covariance						-.291	
Chi square	2100	2125	2131	2093	2079	2129	2135
Degrees of freedom	633	633	633	633	633	633	635
GFI	.900	.899	.899	.900	.901	.899	.899
RMSEA	.048	.048	.048	.046	.048	.048	.048
Stability index	.357	.206	.203	.372	.392	.217	.178

Table D1-13: The non-recursive models for Italy

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.234	.148	.180	.142	.137	.158	.168
Affect for Integration → Cognition	.067						
Error covariance	-.207						
Cognition → Affect for Unification		.319					
Affect for Unification → Cognition	.198	.384	.092	.173	.233	.232	.229
Error covariance		-.516					
Cognition → Evaluation			.115				
Evaluation → Cognition	.275	.246	.630	.282	.287	.296	.294
Error covariance			-.495				
Affect for Integration → Affect for Unific.				.551			
Affect for Unification → Affect for Integr.	.506	.534	.518	.640	.282	.537	.523
Error covariance				-.680			
Affect for Integration → Evaluation					.054		
Evaluation → Affect for Integration	.169	.181	.187	.114	.823	.193	.190
Error covariance					-.708		
Affect for Unification → Evaluation	.399	.342	.350	.317	.370	.502	.399
Evaluation → Affect for Unification						.488	
Error covariance						-.652	
Chi square	1824	1789	1818	1788	1801	1810	1827
Degrees of freedom	633	633	633	633	633	633	635
GFI	.915	.917	.915	.917	.916	.912	.915
RMSEA	.042	.042	.042	.042	.042	.042	.042
Stability index	.016	.185	.073	.420	.053	.245	n.a.

Table D1-14: The non-recursive models for Spain

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.522	.357	.389	.160	.144	.395	.386
Affect for Integration → Cognition	.349						
Error covariance	-.693						
Cognition → Affect for Unification		.130					
Affect for Unification → Cognition	.261	.239	.102	.197	.261	.187	.186
Error covariance		-.210					
Cognition → Evaluation			.176				
Evaluation → Cognition	.037	.122	.439	.136	.090	.131	.148
Error covariance			-.484				
Affect for Integration → Affect for Unific.	.626	.603	.668	.737	.472	.685	.659
Affect for Unification → Affect for Integr.				.687			
Error covariance				-.759			
Affect for Integration → Evaluation					.330		
Evaluation → Affect for Integration	.159	.219	.232	.047	1.239	.171	.204
Error covariance					-.957		
Affect for Unification → Evaluation	.318	.289	.205	.370	.210	.410	.292
Evaluation → Affect for Unification						-.041	
Error covariance						-.165	
Chi square	2203	2217	2209	2162	2153	2212	2223
Degrees of freedom	633	633	633	633	633	633	635
GFI	.896	.895	.896	.898	.898	.896	.895
RMSEA	.050	.050	.050	.049	.049	.050	.050
Stability index	.382	.250	.281	.565	.598	.243	.229

Table D1-15: The non-recursive models for Portugal

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.403	.283	.315	.207	.153	.301	.297
Affect for Integration → Cognition	.203						
Error covariance	-.491						
Cognition → Affect for Unification		.111					
Affect for Unification → Cognition	.273	.419	.218	.308	.334	.315	.315
Error covariance		-.296					
Cognition → Evaluation	.172	.181	.214	.210	.113	.186	.203
Evaluation → Cognition			.212				
Error covariance			-.283				
Affect for Integration → Affect for Unific.	.494	.447	.501	.600	.444	.478	.502
Affect for Unification → Affect for Integr.				.357			
Error covariance				-.568			
Affect for Integration → Evaluation					.247		
Evaluation → Affect for Integration	.415	.461	.444	.342	.844	.448	.453
Error covariance					-.768		
Affect for Unification → Evaluation	.353	.361	.341	.321	.297	.402	.341
Evaluation → Affect for Unification						.057	
Error covariance						-.159	
Chi square	2249	2261	2262	2243	2219	2266	2268
Degrees of freedom	633	633	633	633	633	633	635
GFI	.893	.892	.892	.893	.894	.892	.892
RMSEA	.051	.051	.051	.051	.050	.051	.051
Stability index	.349	.320	.312	.409	.442	.307	.285

Table D1-16: The non-recursive models for Greece

Effects	Models						
	I	II	III	IV	V	VI	VII
Cognition → Affect for Integration	.360	.313	.332	.214	.175	.335	.328
Affect for Integration → Cognition	-.024						
Error covariance	-.078						
Cognition → Affect for Unification		.079					
Affect for Unification → Cognition	.249	.283	.177	.223	.249	.209	.211
Error covariance		-.206					
Cognition → Evaluation	.229	.211	.256	.218	.312	.198	.231
Evaluation → Cognition			.228				
Error covariance			-.336				
Affect for Integration → Affect for Unific.	.607	.591	.621	.623	.498	.593	.622
Affect for Unification → Affect for Integr.				.488			
Error covariance				-.590			
Affect for Integration → Evaluation					-.339		
Evaluation → Affect for Integration	.432	.426	.433	.280	.998	.406	.434
Error covariance					-.506		
Affect for Unification → Evaluation	.096	.108	.087	.120	.304	.188	.088
Evaluation → Affect for Unification						.104	
Error covariance						-.241	
Chi square	2349	2346	2347	2327	2331	2348	2350
Degrees of freedom	633	633	633	633	633	633	635
GFI	.890	.890	.890	.891	.891	.890	.890
RMSEA	.052	.052	.052	.052	.052	.052	.052
Stability index	.222	.245	.245	.404	.504	.245	.209

D2 Country patterns of dynamics

Figure D-2a: Country models type I: The institution-oriented Idealist

Figure D-2b: Country models type II: The performance-oriented Idealist
Great Britain

Figure D-2c: Country models type III: The responsive Idealist
Denmark

Northern Ireland

Flanders

Figure D-2d: Country models type IV: The responsive Pragmatist

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Hoe Europeanen tegen Europa aankijken

Structuur en dynamieken van legitimiteits-opvattingen over Europa

Samenvatting in het Nederlands

Tegenwoordig behelst de doelstelling van de Europese Unie (EU) niet alleen meer economische integratie, maar ook politieke eenwording. Verschillende studies hebben gewezen op het toenemende belang van politieke legitimiteit. In dit onderzoek richt ik mij op legitimiteit, in termen van de goedkeuring die men voelt ten opzichte van het Europese politieke systeem. Ondanks het groeiende belang van Europese legitimiteit worstelt het heden-daagse onderzoek nog steeds met de vraag hoe het dynamische proces van legitimiteit empirisch te bestuderen. Twee grote obstakels hebben eerder onderzoek verhinderd om een empirische inschatting te kunnen maken van de ontwikkeling van Europese legitimiteits-*beliefs*. Dit proefschrift biedt een benadering met ruimte voor het modelleren van processen van Europese legitimiteit. Ook biedt het ruimte voor het testen van rivaliserende hypothesen in de legitimiteitstheorie.

Het eerste obstakel van eerder onderzoek bestaat uit het correct samenvoegen van legitimiteits-opvattingen met indicatoren voor Europese attitudes die verkrijgbaar zijn uit survey data. Omdat er geen empirische basis voorhanden is, wijzen onderzoekers bepaalde survey vragen aan concepten toe op een *ad hoc* basis. Daardoor verschillen metingen tussen studies, met als gevolg dat resultaten elkaar niet aanvullen. De benadering die in dit proefschrift wordt gepresenteerd bestaat uit het ontwikkelen van een empirische basis voor de manier waarop attitudes tegenover de Europese Unie zijn georganiseerd in de hoofden van mensen. De analyse begint met de veronderstelling dat Europese attitudes een *belief system* vormen dat wordt gekarakteriseerd door een latente interne structuur. Deze structuur kan duidelijk onderscheiden worden van de omgeving.

Een stapsgewijze procedure wordt ontwikkeld en deze wordt toegepast op een survey, namelijk de European Election Study 1994. Deze dataset bevat een veelvoud aan EU-gerelateerde vragen die op identieke wijze gesteld zijn in de (toenmalige) twaalf landen van de EU. Ten eerste wordt het domein van EU-gerelateerde *beliefs* teruggebracht door middel van een factor analyse om zo

een empirische basis te vormen voor verder onderzoek. De EU-gerelateerde *beliefs* worden dan gegroepeerd naar de latente attitudes door middel van Mokken schalen. Vervolgens worden deze attitudes gerangordend langs latente dimensies met behulp van meetmodellen. De analyse wordt vergelijkend vervolgd met het doel een model te vinden dat kan worden toegepast op alle twaalf EU-landen.

Het belangrijkste resultaat is dat er een goed gestructureerd model van *beliefs* en attitudes blijkt te bestaan ten aanzien van Europese integratie en de EU. Bovendien kan dit model worden toegepast op alle landen die zijn geanalyseerd. De interne structuur van het model wordt gekenmerkt door het onderscheid tussen cognitieve, affectieve en evaluatieve attitudes aan de ene kant en tussen economische integratie en politieke eenwording aan de andere. Vier attitude-dimensies kunnen worden onderscheiden: Cognitie, Evaluatie, Affect voor (economische) integratie en Affect voor (politieke) eenwording. Het succesvolle model van het Europese *belief system* biedt de mogelijkheid tot het trekken van conclusies over de valide en vergelijkbare meting van relevante attitudes, maar ook over de betekenis van vaak gebruikte Eurobarometer indicatoren. De analyse van de structuur van Europese attitudes legt de basis voor de desbetreffende empirische schatting van *beliefs* ten aanzien van legitimiteit en het onderzoek naar legitimiteitsdynamieken.

Het tweede obstakel in legitimiteitsonderzoek is de uitdaging om conclusies te trekken over dynamische processen op basis van cross-section data zoals opinion polls. Legitimiteits-theorieën stellen verschillende hypothesen voor over hoe legitimiteitsprocessen zich ontwikkelen. Ten eerste veronderstelt de integratie-theorie dat mensen de EU goedkeuren in navolging van de elites. Ten tweede verwacht de utiliteits- of nutstheorie dat de legitimiteit stijgt door positieve ervaringen met de output van het systeem. Ten derde beschouwt de theorie van Easton beide processen gelijktijdig, maar met een verschillend relatief belang. In dit proefschrift is er een benadering ontwikkeld dat voortbouwt op vroegere dynamieken van hedendaagse structuren teneinde de verschillende hypothesen te toetsen. De EU lidstaten dienen als een goed laboratorium om veronderstellingen over Europese legitimiteit te toetsen, gegeven de mogelijkheid tot een vergelijkend meetinstrument voor het Europese *belief system*.

De benadering die is ontwikkeld voor het toetsen van dynamische processen bouwt voort op inzichten van het associatieve netwerk perspectief. Deze inzichten specificeren hoe vroegere dynamieken sporen achterlaten in de *belief system* structuur. Deze sporen kunnen worden ontrafeld door de impact van externe factoren op het *belief system* te modelleren. *Structural Equation Modelling (SEM)* is gebruikt om het effect van externe factoren op het Europese belief system te schatten. Het gebruik van *SEM* biedt de mogelijkheid om enkele controverses uit eerder onderzoek op te lossen. De interne dynamieken van

het Europese *belief system* zijn geschat door een serie *stepwise* non-recursieve modellen die de patronen van dominante causale paden in elk land blootleggen. De causale patronen in de verschillende landen verlenen maatstaven voor het testen van strijdige hypothesen in de legitimiteitstheorie.

Alhoewel de lidstaten vergelijkbaar gestructureerde *belief systems* laten zien, verloopt het ontstaan en de ontwikkeling van legitimiteits-*beliefs* verschillend tussen landen. Vier verschillende legitimiteits-stijlen kunnen worden onderscheiden. In twee daarvan verloopt legitimiteit als een proces in één richting, terwijl in twee andere terugwerkende effecten in de *belief systems* gevonden worden. In drie legitimiteitsmodellen wordt ondersteuning gevonden voor de algemene idee dat politieke eenwording een effect heeft op ondersteuning voor concrete integratie-projecten. Dit is tegengesteld aan de vierde stijl. De empirische resultaten ondersteunen de integratie-theorie en de theorie van Easton over Europese legitimiteit, terwijl een strikte utiliteits-theorie wordt verworpen.

Bewezen is dat de attitudes van burgers tegenover de EU steeds belangrijker zijn voor de voortgang van Europese integratie. Dit terwijl legitimiteits-onderzoek geconfronteerd wordt met een toenemende complexiteit, wat te wijten is aan nieuwe issues en nieuwe lidstaten. In dit boek laat ik zien hoe men legitimiteits-*beliefs* succesvol kan meten en modelleren. Tevens laat het zien hoe legitimiteits-onderzoek nieuwe inzichten kan brengen door middel van het gebruik van het vergelijkend modelleren en hypothese testen.

Faculty of Social and Behavioural Sciences

Angelika Scheuer (1965) graduated in sociology and political science at the University of Mannheim and worked at the Mannheim Centre for European Social Research (MZES). Grants from TMR "Political Representation and Electoral Behaviour in the European Union" and the Amsterdam School of Communications Research (ASCR) enabled her doctoral studies at the University of Amsterdam and the Universidad Nacional de Educación a Distancia (UNED) in Madrid. Specialised in quantitative analysis and comparative methods, she worked as analyst in market research and is currently researcher at the Centre for Survey Research and Methodology (ZUMA) in Mannheim.

How do Europeans see Europe? What principles guide people's approval or rejection of EU projects? Are they 'Europeans by heart' or 'nice-weather Europeans'? How do citizens perceive the shift from economic integration to political unification? What are chances and risks of EU legitimacy?

Angelika Scheuer gives empirical answers in her study of European legitimacy based on the European Elections Study of 1994. She demonstrates that publics of the EU-12 display a similar, well-structured European belief system. This enables comparative measurement and makes the EU a laboratory for hypothesis testing. The modelling of legitimacy processes discovers cross-country differences in the evolution of European legitimacy. Distinct legitimization styles exist among European publics and call for perceptive attention in future EU proposals and campaigns.