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Treaties, Collective Responses and the Determinants of Aggregate Support for European Integration

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ABSTRACT

Scholarly research investigating the determinants of support for European integration at the individual level is abundant, but the analysis of aggregate-level indicators is relatively less developed. This study examines the collective responses of the Europeans to different environments of integration by using a multiple interrupted time series design with panel data. The results suggest that the context of integration after important treaties changes the aggregate support for integration significantly. More importantly, the analysis provides evidence challenging some findings of earlier studies with regard to the impact of aggregate-level indicators of support for integration.

KEY WORDS

- aggregate support
- collective responses
- integration periods
- multiple interrupted time series
- treaties

Students of public opinion have investigated the various aspects of public support for European integration. In contrast to the well-developed state of this research agenda with respect to individual-level attitudes, the study of the aggregate-level dynamics of public support lags behind. Do people support European integration in the aggregate? Does collective support change over time? If yes, what are the correlates of aggregate support? In this article, I aim to explain support for European integration at the aggregate level to assess the impact of the integration environment on the collective opinion of Europeans.

There are at least three reasons that make the analysis of aggregate public opinion relevant. First, many scholars have examined aggregate public opinion in the American context in addition to the large individual-level research efforts investigating the implications of an uninformed citizenry. As for the European Union (EU), despite the abundance of research exploring the individual-level determinants of support for integration, analysis at the aggregate level is somewhat less developed.[1]

The second reason is that some significant events that have an aggregate nature, such as European Parliament (EP) elections and referendums, make the analysis of aggregate preferences relevant. Although voting is an individual act, the outcome of voting either in EP elections or in referendums is determined by an aggregation process. Considering the low turnout rates in the 2004 elections for the European Parliament and the negative votes in some referendums (e.g. the referendum in Denmark following the Maastricht agreement and in Ireland after Nice), an investigation of the aggregate-level dynamics of public opinion may help us to understand the impact of these events better.[2]

Finally, although previous research has examined the effect of macroeconomic indicators on an individual's support for integration, the findings have been far from conclusive. This is mainly owing to the controversial results about the effects of aggregate economic variables. Also, most of these studies relate these factors to individual-level support rather than aggregate support for integration.

This research develops a model of aggregate support that suggests that people respond collectively to different integration contexts. The history of the European Union is divided into three periods, each with different political and economic developments. Important treaties such as the Single European Act (SEA) and the Maastricht agreement are defined as critical events that mark the beginning of an episode. It is expected that the contextual environment of each period shapes the aggregate support for integration. For instance, a positive collective response is anticipated after the SEA, in contrast to a likely decline in aggregate support as the Maastricht treaty

changed the integration environment. To test the contextual effects, a multiple interrupted time series model is used with aggregate data obtained from the Mannheim Eurobarometer Trend File. The results generally support the argument that context has a formative effect on aggregate support for European integration.

The rest of the paper is organized as follows. After briefly discussing the relevant literature in the next section, I develop a theoretical argument regarding the effect of integration periods on aggregate support. In the third section, the hypotheses implied by this theory are tested. Following the discussion of the results, I conclude by reporting some implications of the analysis and avenues for future research.

The determinants of public support and collective public opinion

For the purpose of this paper, two streams of literature are relevant: the first consists of studies of public support for European integration; the second includes research on the aggregate-level dynamics of public opinion in the American context. The former have recently been dominated by utilitarian explanations that presume economic rationality, yet non-economic explanations also occupy an important place in the academic debate. The latter studies appeal to an audience that has debated the problem of the 'poorly informed public' in political matters.

The determinants of public support for integration

The utilitarian explanations of public opinion in the EU explore the variation in support for integration either by macroeconomic indicators (Eichenberg and Dalton, 1993; Smith and Wanke, 1993; Bosch and Newton, 1995; Anderson and Kaltenthaler, 1996) or by individual-level cost–benefit calculations oriented by economic self-interest (Gabel, 1998a, 1998b; Gabel and Palmer, 1995).

The few studies exploring aggregate-level indicators argue that individuals to some extent relate economic performance not only to the national government but also to a supranational authority and that individuals carry over their perceptions about economic performance to their attitudes (Eichenberg and Dalton, 1993). Smith and Wanke (1993) relate support for integration to different sectoral gains and losses and conclude that support should be higher in those countries that economically win in the long run. Bosch and Newton (1995) find erratic results for macroeconomic indicators.

Most recent research looks at the effect of national economic institutions (Scheve, 2000) on individual attitudes to explain public support for integration. This research utilizes the 'varieties of capitalism' literature (Hall and Soskice, 2001) and assumes a different contextual effect of national economic institutions on citizen attitudes across member countries.

The utilitarian explanations at the individual level, on the other hand, mostly presume economically informed and rational persons who can make cost–benefit calculations. These studies argue that economically rational individuals are likely to differ in their support for integration on the basis of occupation, income, skill level, closeness to border and education (Gabel and Palmer, 1995; Gabel, 1998a, 1998b). The rationale for this argument is that individuals will be influenced differently by market liberalization, which is at the core of economic integration.

Non-economic approaches to support for integration are more diverse compared with the economic explanations. In this vein, the cognitive mobilization approach argues that increased levels of political awareness will lessen the feeling of threat and hence will increase support for integration (Hewstone, 1986; Inglehart et al., 1991; Janssen, 1991). The political values hypothesis on the other hand develops the argument that those who have postmaterialist values are more likely to support integration than are those with materialist values (Inglehart, 1970; Hewstone, 1986; Inglehart et al., 1991; Janssen, 1991).

Some recent studies look at national and European identity (Taggart, 1998; Carey, 2002; Hooghe and Marks, 2003) and the cultural threat (De Master and Le Roy, 2000; McLaren, 2002) as two other dimensions of public opinion in the EU. This research relies on previous studies of voting behavior that prioritize societal needs over individual needs (see Funk, 2000, for a review) as well as on research on the prominence of national identity (Taggart, 1998; Carey, 2002) and the idea that national institutions may serve as proxies in shaping public opinion (Anderson, 1998). For example, McLaren (2002) utilizes findings from studies on socio-tropic voting behavior as well as cognitively based research from the 'symbolic politics approach' to argue that hostile attitudes toward the EU are in large part determined by the perceived cultural threat imposed by integration. Carey (2002) investigates the relation between national identity and individual support for integration. He conceptualizes national identity in three distinct ways: intensity of feelings for one's own country; attachment to the nation in comparison with other territorial units; and perceived cultural threat. He finds that national identity is an important determinant of support for the EU.

Aggregate public opinion

The second stream of literature relevant to my discussion incorporates the studies of aggregate public opinion in the American context. Scholars of aggregate public opinion (McKuen et al., 1989; Page and Shapiro, 1992; Erikson et al., 2002) develop a more positive view of public attitudes compared with the mainstream pejorative understanding in the field (Converse, 1964). These scholars attempt to provide an explanation for the problem of individual-level errors generally caused by a lack of information or sophistication. The empirical fact that individuals make incorrect judgments in their political decisions has led these researchers to the observation of a discrepancy between the ideals of democracy, which assumes a well-informed citizenry, and the non-competence of the actual public. To solve this discrepancy at the aggregate level, students of public opinion argue that individual errors regarding political decisions are random and hence they are likely to cancel each other out to create an aggregate public opinion that responds rationally to the real-world events.

Page and Shapiro (1992) demonstrate that the public's macro-level positions on policy issues change in a way that could be called a rational response to the political environment, finding that overall stability is the norm and dramatic changes are exceptions. Similarly, McKuen et al. (1989) have shown that aggregate-level variables such as 'macropartisanship' vary over time as a response to real-world events, whereas Wlezien (1995) finds that public opinion collectively *reacts* to the policy decisions (for a criticism of collective public opinion research, see Kuklinski and Quirk, 2000).

Later, Erikson et al. (2002) have developed their own macro-polity model that criticizes the pejorative understanding of citizens as ignorant individuals in public opinion research. They argue that the collective electorate is sophisticated and that it responds rationally with the information it has.

I believe that this research can be utilized to understand the aggregate change in public support for European integration. The analysis of aggregate support might demonstrate whether the European people collectively and rationally respond to the political and economic environments of integration. Some of this has already been done by the scholars who incorporate aggregate-level economic indicators or significant political events into their models (Gabel, 1998a; Bednar et al., 1996; Bosch and Newton, 1995; Eichenberg and Dalton, 1993; Smith and Wanke, 1993; Dalton and Duval, 1986).

Some of these studies deal with the effects of the environment and significant events on aggregate support. Developing a formal model of agenda-setting and policy-making in the EU, Bednar et al. (1996) test the effects of changes in institutionalized interaction on aggregate support for integration.

In this vein, an empirically more sophisticated study (Dalton and Duval, 1986) assesses the impact of the political environment and significant events on aggregate support for European integration.

Following these studies, I believe that an aggregate-level investigation is likely to enable us to detect overall stability or change with respect to collective public support for European integration. The pattern of change in public support, or, stated differently, the collective response of the European people to integration at the aggregate level, constitutes one side of the coin. The other side of the argument requires an evaluation of real-world events that are likely to affect aggregate support for integration.

The context of aggregate support for integration

Any study of collective public opinion has to incorporate the contextual effects that are likely to shape the aggregate response of the people. This may not be such a daunting task in a nation-state framework because a researcher may readily find indicators such as big shifts in certain policies, a change in political authorities, or significant socioeconomic events to account for the impact of the context on people's overall support for any political object. In the European Union, however, when studying aggregate-level public opinion the researcher faces complications and obstacles. For one thing, the analysis of aggregate support for integration is relatively less developed compared with individual-level analysis. Another reason concerns the difficulty of conceptualizing and operationalizing the object and the context of support, namely integration, in a supranational setting.

Integration has been a core concept in EU studies. For many years, the debate surrounding this notion has concentrated in two camps: intergovernmentalism (Hoffmann, 1966; Moravcsik, 1993, 1998) and neo-functionalism, recently known as supranational institutionalism (Haas, 1958; Lindberg and Scheingold, 1970; Sandholtz and Stone Sweet, 1998). Whereas the former emphasizes national preferences and asymmetrical power structures, the latter focuses on the initiatives of supranational actors as well as spillover effects.

In recent years, *neo-institutionalism* has made inroads into European Union studies. The institutionalist paradigm penetrated research on integration to the extent that it has now become the dominant approach (Aspinwall and Schneider, 2000; Dowding, 2000). This paradigmatic shift has especially challenged liberal intergovernmentalism for both its short time horizon perspective and the negligence of important past decisions (Pierson, 1996). Institutionalist research focuses on the formal and informal rules, structures,

norms and sometimes culture (as in the case of sociological institutionalism) for explaining integration (Aspinwall and Schneider, 2000). This research examines how agent (institutional choice) and structure (formal and informal institutions) interact to shape the integration process.

The institutionalist perspective has some clear implications in terms of the history of integration. For instance, it directs our attention to different periods in EU history as well as the changing pace of integration resulting from various institutional choices (Pierson, 1996). In fact, even before the dominance of this new paradigm, Schneider and Cederman (1994) defined integration as a *stop-go* process with changing pace. They employ a rational choice institutionalist perspective and discuss the effect of information uncertainty on creating more or less integrationist outcomes. The three games they develop (exit, ratification and takeover) formally demonstrate that the incentives of laggard and integrationist states under uncertainty are likely to produce stagnation (as in the 1980s) or more integration (as can be seen after the signing of the Single European Act).

Following in the footsteps of this research, I argue that integration may be described as a process having various stages and developing at different speeds. This approach allows me to define integration both as the object of support and as the context in which attitudes (e.g. support) are shaped. Integration, as a *political object*, can be thought of as a process starting with minimal agreement about non-controversial economic issues and progressing incrementally to economic and political unification. As such, if one is to examine support for integration, either at the individual or at the aggregate level, the depth of integration is important. On the other hand, when examining integration as the *context of support*, one has to consider the different levels of supranational and national institutions/actors. The relative homogeneity of the nation-state context contrasts with the diversity and heterogeneity in the EU. The study of aggregate support has thus to address the diversity of integration stages and context levels.

Another challenge keeping scholars away from the analysis of aggregate public opinion concerns data limitations. One needs several time points to evaluate trends in aggregate public support, yet the necessary data hardly exist. The items measuring support in Eurobarometer surveys only occasionally form such consistent time series. In addition, if one aggregates across years, the degrees of freedom are likely to be consumed very quickly. Given the conceptual and methodological restrictions mentioned above, I shall try to come up with a research design that will allow me to examine aggregate support for integration in a theoretically and statistically sensible way.

As regards the theoretical aspect, I approach integration, as both the object and the context of support, from a treaty-centered perspective to capture the

significant changes in the whole process over time. I therefore consider significant treaties as critical moments, either creating a qualitative jump or solidifying the accumulated progress in integration matters. This understanding allows me to break down the history of integration into different periods representing various stages of development that form distinctive economic-political contexts, which I argue shape the aggregate response of people to integration (see Dalton and Duval, 1986, for a similar endeavor). Considering the multi-level structure of the EU, the stages of integration, distinguished from each other by significant events (i.e. treaties), may be important determinants of collective attitudes along with macroeconomic indicators. A model testing the effect of these macroeconomic indicators with the different environments of integration at the aggregate level is likely to inform us about the underlying dynamics of aggregate support for integration.

Since I take treaties as significant events that mark the beginning or the end of different stages in the European unification process, it is necessary to select those treaties that reflect the responses of the European leaders to changing conditions or that create a leap in integration. Although there are many significant treaties that created the EU, including early agreements such as the Paris (1951) and Rome (1957) treaties, I exclusively focus on the Single European Act (SEA) of 1986 and the Maastricht Treaty of 1992 for the purpose of this paper. I break down European integration into three periods and conjecture that these represent different environments in which European citizens find themselves.

The first period of integration (1971–85) was characterized by pessimism, a slow pace and insufficient attempts to push the process forward. This slowdown, compared with the early years, can be seen as a consequence of the failure of the EC members to respond effectively to three significant events, namely the collapse of the Bretton Woods system, the oil crisis, and the resulting bad economic results. Added to this failure, the budgetary crisis over the Common Agricultural Policy (CAP) in the early 1980s might have lowered the confidence of people in the EC, for this crisis was fought publicly. The inefficiency of the EC in solving the economic problems (e.g. inflation and unemployment) caused by the changes in the global economic system should have created a negative response from people as regards their support for integration. Therefore, I propose the following:

> **H1:** The stage of integration between 1971 and 1985 is characterized by distrust and a lack of confidence in the EC and aggregate support for integration should therefore follow a negative trend during those years.

The second stage of integration (1985–91) was an era of rapid development in the economic unification process. One impediment to progress, the

budgetary crisis, was resolved in 1984 when Mitterrand agreed to share a significant amount of the costs related to the CAP budget.[3] Mitterrand's new entrepreneurial role in the international arena, the ambition of Delors with respect to European integration and the lessons learned during the 1970s (i.e. that the EC was ineffective in responding to external economic shocks) brought about the birth of the Single European Act.

In 1985, the European leaders negotiated the terms for removing the technical, financial, economic and social barriers facing European integration to complete the process of economic integration that had come to a halt in the 1970s. Consequently, the SEA defined the *1992 project*, which involved a commitment to the completion of a single unified market by the end of 1992 (Smith and Ray, 1992).

The internal market project created much enthusiasm among European leaders and public alike. This enthusiasm might have been further increased as all barriers preventing a truly unified market were finally removed and the associated economic benefits became visible. The consensus observed at the EU level among European leaders, combined with good macroeconomic figures after 1985 and positive attitudes related to the process of the internal market, should have replaced the pessimism with a new vigor and optimism in the integration process and hence have generated more positive attitudes. I hypothesize that there should be an upward shift in the level of aggregate support and this shift should continue as a positive trend over time in this period.

H2a: The level of aggregate support for integration should increase with the SEA.

H2b: People's aggregate support for integration (i.e. positive trend) should continue to increase in the post-SEA era.

The third period of integration (1991–9) is characterized by widespread debates surrounding the Maastricht Treaty. Following the collapse of the Communist bloc, the European leaders started as early as 1989 to negotiate over the role of the EC in a new world. At this time, the positive outcomes of the Single Market began to be perceptible. The negotiations over the Maastricht Treaty in 1991 had created great enthusiasm among the European leaders; however, the public questioned the process in the post-Maastricht era.

The ratification of the Maastricht Treaty produced substantial controversy among the European population and reminded the European leaders that, as integration moves from peripheral to core economic domains and, more importantly, to political issues, citizens' attitudes become more critical. In this period, the implementation of the Maastricht Treaty created an environment in which EU-level decision-making became more and more involved in the

daily lives of the European people. Therefore, the post-Maastricht environment may be considered as a period when national sovereignty was challenged by an expanding supranational authority, and hence posed a threat to the nation-state identity. As McLaren puts it (2002: 554), 'people do not necessarily calculate the costs and benefits of the EU in their own lives when thinking about issues of European integration, but instead are ultimately concerned about problems related to the degradation of the nation-state'. Europe's citizens are socialized in nation-states with institutions and sovereignty. Thus, they may be worried by external developments such as globalization or European integration that erode this sovereignty (Anderson, 1998; Taggart, 1998; De Master and Le Roy, 2000; Carey, 2002; McLaren, 2002).

The post-Maastricht environment can be characterized by the increasing power of the EU, which slowly eroded national authority in favor of a supranational authority. This condition is likely to increase the frustration, skepticism and insecurity of European citizens if they do not feel exclusively Europeans. This explanation partly depends on the theory of preference formation as well as on arguments about the use of symbols in political life (see Kinder, 1998; Druckman and Lupia, 2000; for identity politics in the EU, see Strath, 2001). Based on this argument, I hypothesize that:[4]

> **H3a:** The level of aggregate public support for integration is likely to decrease with the Maastricht Treaty.
>
> **H3b:** Aggregate public support for integration should continue to decrease (i.e. negative trend) in the post-Maastricht era.

Data and analysis

I used the Mannheim Eurobarometer Trend Data File combining the trends of Eurobarometer surveys from 1970 to 1999. In my analysis, I included Belgium–Luxembourg, Denmark, France, Germany, Ireland, Italy, the Netherlands and the United Kingdom, where the surveys have been conducted since 1974. The time series I use have 49 data points over a 25-year span for each country. Each Eurobarometer in each country is a case and the total number of cases is 392.[5]

To construct an aggregate measure of support for integration, I used the following question:

> *Generally speaking, do you think that the membership of your country in the EC (EU) is: a good thing (1), neither good nor bad (2), or a bad thing (3)?*

For each *country Eurobarometer*, I calculated the total percentage of 'membership is good' and 'membership is bad' responses. The omission of 'neither

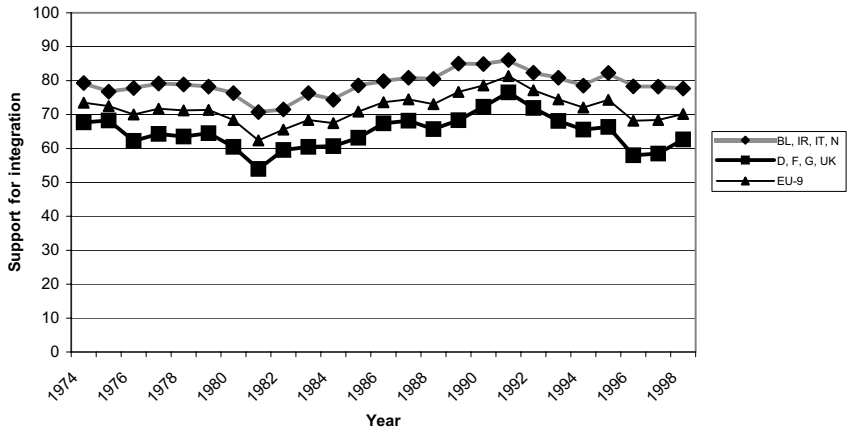

Figure 1 Support for integration.

good nor bad' responses may be criticized for excluding substantial information. However, these responses do not have a clear substantive implication for support or non-support. The 'do not know' and 'neither good nor bad' responses add up to only 20% of all cases.[6] The average percentage of those who think that their country's membership is a good thing is 59.10% and of those who think it is a bad thing is 21.93% in the data. I use the following equation to obtain the aggregate level of support for each case:

$$SUPPORT = \%Good/(\%Good + \%Bad).$$

Figure 1 shows the sequence for the mean of aggregate support between 1974 and 1998.[7] It demonstrates that aggregate support for integration has long-run stability, but it has a changing rather than a steady pattern over time for the nine countries included here (the middle line). This is compatible with previous findings (Page and Shapiro, 1992) as well as with my theoretical expectations. However, one can claim that aggregate support may exhibit very different patterns across countries.

To account for this variation, I divided the countries into two groups according to their mean level of support over time compared with the general mean of support in the nine countries. Belgium–Luxembourg, Ireland, Italy and the Netherlands have a mean greater than the general mean of 71.79%, whereas Denmark, France, Germany and the UK have means lower than the grand mean.

Statistically, examining the variation in aggregate support over time requires a model that accounts for context effects (e.g. stages of integration) on the collective response of the people. Overall, I propose an explanation

that suggests that the aggregate responses of the European people are likely to be shaped by the political and economic environment that significant treaties create. Although the first period of integration cannot be identified by a significant treaty, the last two periods of integration can be identified by two treaties – the Single European Act and the Maastricht agreement. These treaties can serve as critical moments of different contexts for empirically testing the effect of integration periods on the collective attitudes of European citizens.

I used multiple interrupted time series (MITS) with panel data to test the hypotheses regarding the aggregate support of people in different conditions. My choice of the model slightly differs from Dalton and Duvals's (1986) impulse–response model by assuming a linear relationship both for the event (impulse) and for the response (decay). To account for some of the problems associated with panel data and to avoid the overconfidence caused by using a generalized least squares random effects model, I ran the statistical analysis using the Least Squares Dummy Variables (LSDV) approach.[8]

Interrupted time series is the appropriate strategy when the objective is to measure the impact of an event over time.[9] In a single interrupted time series design, the impact of an event on a series is assessed by including a counter variable that counts the number of observations (X), a dummy variable accounting for the absence or lack of the event (Y), and a counter that is coded '0' before the event and '1, 2, 3 . . .' thereafter (Z). The regression is in the form of

$$y_t = \alpha + \beta_1 X + \beta_2 Y + \beta_3 Z.$$

In this equation, the first two parameters are the level and slope of the time series before intervention. To see whether the intervention has altered these parameters, the last two parameters should be examined. If either of them is not statistically significant, it can be concluded that the exogenous intervention has no effect on the series. β_2 shows the effect of Y (a dummy variable) on the level of the dependent variable and β_3 represents the effect of Z (a counter variable after the event has occurred) on the slope of the independent variable.

The MITS approach of this paper has a very similar logic. The one exception is that two events are taken as exogenous interruptions instead of a single one. Statistically significant parameters for the event dummies and the event counters may show that aggregate support is a function of the changing context of integration. In this paper, I take the two treaties, the SEA and the Maastricht agreement, as interruption moments that separate different integration periods. I evaluate the long-term impact of each integration period on the series of support by using counter variables. I created five variables to account for the impact of these treaties over time: a variable counting the

observation periods from 1 to *N* (49 data points) for each country; two dummies for the SEA and the Maastricht Treaty taking the value of '0' before the event and '1' thereafter; and, finally, counter variables for the two treaties.

Deciding when to start the dates for a treaty is not a trivial issue. For coding purposes one can choose the official ratification date or the date of signing of the treaty. Although the ratification years for the SEA and the Maastricht Treaty are 1987 and 1993, respectively, I believe that these treaties were on the agenda and known of by the public before these dates. I therefore start coding the dummies and counter variables for these treaties in 1986 and 1991, respectively. Note that the lack of data makes it impossible to test any hypothesis about the early years of integration. However, the level and slope of aggregate support for integration during stagnation years can be calculated from the general counter and the intercept.

In some models, I include a number of control variables. Based on previous research (Eichenberg and Dalton, 1993; Bosch and Newton, 1995; Gabel, 1998a), *inflation* and *unemployment* should be negatively related and *growth* should be positively related to aggregate support for integration. I have also included two variables measuring intra-EU trade. *Trade dependency* is a variable formed by weighting the sum of intra-EU exports and imports by GDP and I expect that aggregate support will increase as a country becomes more intra-EU trade dependent. *Trade balance* is a variable weighting the difference between exports and imports by GDP, and I expect that it will be positively related to aggregate support.

The *war deaths* variable measures the total number of deaths weighted by the population of each country in 1939. The *security threat* variable is a measure capturing the decaying effects of war deaths, and it is created by multiplying the *war deaths* variable by the year of the survey. Both variables are used by Gabel (1998a). As the number of casualties in World War II increases, aggregate support for integration should increase, because a nation is more likely to support peaceful cooperation if it suffered more from the consequences of the war. However, war deaths should have a decaying effect as time goes by because the memories of the war will fade and new generations who did not directly suffer from the war will replace the older generations. Therefore, war deaths should be positively related and security threat should be negatively related to aggregate support for integration. The independent variables are summarized in Appendix A.[10]

Results and implications

The results of the statistical analysis are provided in Table 1. Model 1 is an ordinary least squares (OLS) model including only treaty variables; model 2

Table 1 Multiple interrupted time series regression results

	Model 1	*Model 2*	*Model 3*	*Model 4*
Counter	–0.469**	–0.469***	0.146	2.495*
	(0.232)	(0.134)	(0.176)	(1.486)
SEA	9.774*	9.774***	4.282	0.667
	(5.414)	(3.142)	(3.106)	(3.451)
Maastricht	–8.027	–8.027**	–5.457*	–4.833
	(5.806)	(3.370)	(2.968)	(3.664)
Counter for SEA	1.932***	1.932***	1.158***	–1.370
	(0.655)	(0.380)	(0.364)	(1.510)
Counter for Maastricht	–2.541***	–2.541***	–2.721***	–2.689***
	(0.735)	(0.426)	(0.379)	(0.485)
Inflation			–0.167***	–0.028
			(0.050)	(0.056)
Unemployment			–0.141***	–0.094*
			(0.052)	(0.0528)
Growth			–0.037	–0.048
			(0.041)	(0.0474)
EU trade balance			–0.091	–0.025
			(0.121)	(0.119)
EU trade dependency			–1.264***	–1.248***
			(0.272)	(0.263)
War deaths			26.594***	29.172***
			(5.749)	(5.585)
Security threat			–26.595***	–29.162***
			(5.784)	(5.619)
Belgium–Luxembourg		24.995***	36.902***	36.622***
		(2.451)	(3.821)	(3.690)
Denmark		4.795**	35.273***	35.935***
		(2.451)	(6.810)	(6.573)
France		18.269***	15.713***	15.853***
		(2.451)	(1.914)	(1.830)
Germany		16.283***	(dropped)	(dropped)
		(2.451)		
Ireland		33.145***	115.301***	112.052***
		(2.451)	(18.901)	(18.364)
Italy		43.121***	50.493***	48.360***
		(2.451)	(3.019)	(2.966)
Netherlands		52.576***	56.900***	56.660***
		(2.451)	(4.482)	(4.332)
Constant	57.695***	33.547***	40.475***	–17.663
	(3.186)	(2.459)	(5.449)	(34.059)
R^2	0.10	0.70	0.81	0.83

Note: Figures are unstandardized regression coefficients. Standard errors are in parentheses. Macroeconomic indicators, war deaths and security threat variables and support index are rescaled from 0 to 100 for ease of interpretation. UK is the reference category. Year dummies for Model 4 are reported in Appendix B.

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

extends model 1 by adding the country dummies. The model 3 combines the treaty variables, control variables and country dummies, and model 4 extends model 3 by including year dummies with large residual variance.

Coefficients for both treaty counters are generally significant across all models except the fourth. The results support the hypotheses regarding negative and positive responses of the people to the different contexts of integration (hypotheses 1, 2b and 3b). Aggregate support for integration increases during the post-SEA period, whereas a negative trend characterizes the post-Maastricht era. However, I do not find consistent support for the hypotheses regarding the change in the level of support after the SEA and the Maastricht Treaty (hypotheses 2a and 3a).

To see these results more clearly, one needs to calculate the changes in the intercepts and slopes created by the statistically significant interruption variables. For demonstration purposes, I take the coefficients in model 1 and calculate the expected changes in the level and slope of aggregate support. Without the SEA, the predicted level of support in 1986 would have been 46.19%, but with the beginning of the SEA the prediction for 1986 becomes 57.9%.[11]

The overall slope across different integration periods has a negative value, which is the sum of all counter variables (overall slope = –0.469 + 1.932 – 2.541 = –1.078), indicating that aggregate support for integration for all nine countries dropped by 1.078% every six months, totaling 52.82% between 1973 and 1998. This result is in accordance with the findings stating that public support for integration has declined since the early integration years. However, this decline cannot be considered to be very significant given the time span.

Model 2 accounts for the unit effects by including dummy variables for countries. In this model, all treaty variables are statistically significant in the expected direction. The internal market program and the optimism following the SEA increased the level of support by more than 9% and the Maastricht Treaty decreased the level of aggregate support by 8%. On average, aggregate support for integration decreased after Maastricht by 2.5% every six months, whereas it increased by almost 2.0% after the SEA treaty.

Figure 2 plots the fitted values against the years to show the immediate and long-term impacts of the treaties on aggregate support across countries (for Model 2). Two vertical lines represent the interruption moments, namely the introduction of the SEA and the Maastricht Treaty.

As Figure 2 shows, there are two intercept shifts, an upward shift with the SEA and a downward shift with the Maastricht Treaty, across all countries. Both the early years of integration and the post-Maastricht era have negative slopes, whereas the post-SEA period has a positive slope, verifying my

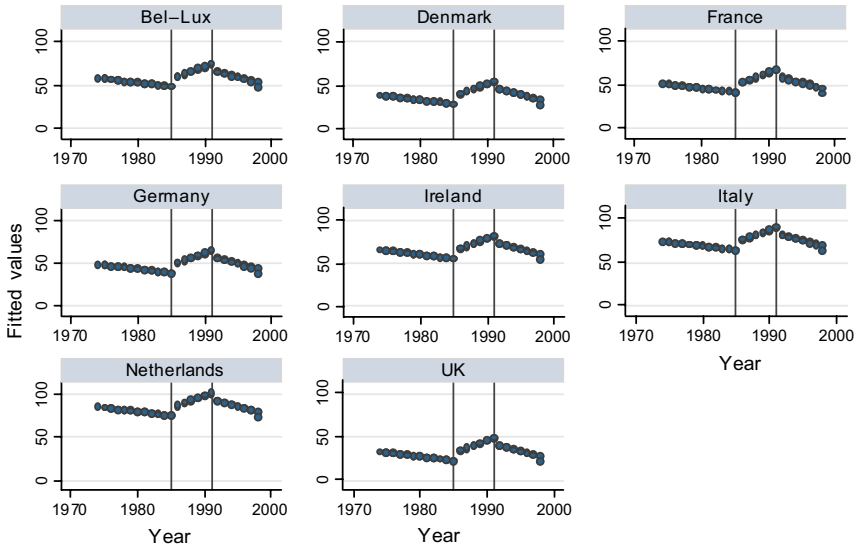

Figure 2 Scatter plot of fitted values by time and by country: Model 2.

expectations about the collective response of the European people. The optimism fostered by entrepreneurs' enthusiasm for the internal market program and good economic results (in the post-SEA era) created a positive public response. In contrast, the challenges posed to national sovereignty as well as the frustration caused by the increasing amount of supranational decision-making (post-Maastricht era) led to a drop in aggregate support for integration.

Although useful for demonstration purposes, the first two models lack the necessary controls to validate the results further. One could argue that the association between treaty variables and aggregate support might be spurious, reflecting the effects of good or bad economic results, international trade, security concerns or other factors that might have occurred in a specific country. When we control for all these factors in model 3, the general counter and the dummy for the SEA are no longer statistically significant. However, the counter for the SEA reaches statistical significance, confirming the existence of a negative trend in the post-SEA era. Moreover, this model proves that the Maastricht Treaty changed the level of support and that aggregate support continued to decline in the post-Maastricht era.

I use this model to see if the pattern observed in models 1 and 2 persists when all control variables are included. Figure 3 plots the fitted values from model 3 against time across all countries. The similarity with Figure 2 is striking. In almost all countries there is an upward shift in the level of

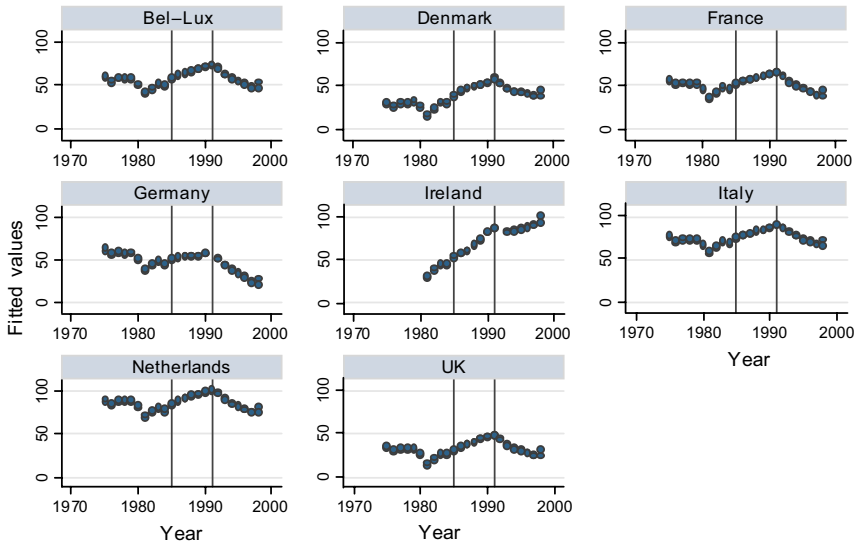

Figure 3 Scatter plot of fitted values by time and by country: Model 3.

aggregate support and a continuing positive trend in the post-SEA environment (the first vertical line). A downward shift and a negative trend after Maastricht prevail across most countries (the second vertical line).

There are only two exceptions to this pattern. Although there appears to be a slight upward shift after the SEA in Germany, the effect of the post-SEA environment is not pronounced. Ireland, on the other hand, is the only country that does not have a downward trend after Maastricht. Further investigation is required to find the reasons behind these divergences from the general pattern. The negative intercept shift during the early 1980s in all countries is another puzzle that may be examined in the future.

The robustness of the coefficient for the counter for Maastricht provides strong evidence of the impact of the changing environment in the post-Maastricht era. The coefficient for the counter for the Maastricht Treaty is the only statistically significant treaty variable in model 4. It demonstrates that, in the aftermath of the Maastricht Treaty, aggregate support continued to decline until 1998. The hypothesized intercept shifts with the two treaties and the long-run impact of the SEA are not confirmed in model 4.

However, one should read these results with caution because this model includes year dummies to account for time effects and the design of the interrupted time series model may already be capturing the same variation by including counters and dummies for event-related time effects. Thus, the year dummies may be overfitting the model and inflating the standard errors and

hence leading to an efficiency problem. Statistically insignificant dummies for all years but 1998 (see Appendix B) and higher standard errors in model 4 compared with model 3 may be an indicator of the misfit of this model.

My analysis also leads to some interesting conclusions about aggregate-level economic indicators. Some of the macroeconomic indicators and trade variables are not statistically significant and do not have signs in the expected direction. *Unemployment* is statistically significant in the expected negative direction in models 3 and 4. However, its substantive effect is relatively small compared with the treaty variables (it decreases aggregate support by only 0.14% in model 3 and by 0.09% in model 4). On average, *inflation* decreases aggregate support by 0.16% when treaty variables are held constant. *Growth* does not reach the level of statistical significance and takes the wrong sign in both models.

A country's *intra-EU trade dependency* is statistically significant but in the wrong direction and *the intra-EU trade balance* has no discernible effect on aggregate support for integration. Of the control variables, coefficients for *war deaths* and the *security threat* have substantively large discernible effects in the expected directions (over 25%) in both models. These results are consistent with Gabel's findings about security concerns in Western Europe (1998a). However, both variables are highly correlated with each other and the *security threat* is also strongly related to the other trend variables such as the counter and the counter for the SEA. The inclusion of *security threat* is thus likely to inflate the standard errors. I ran model 3 and model 4 without this variable and the results do not change significantly. Only the intra-EU trade balance gains statistical significance, yet it still takes the wrong sign.

Taken together, the results tell us that aggregate support for integration changes within different environments of integration. This finding generalizes Dalton and Duval's (1986) results on political events and foreign policy opinions in Britain. In the long run, however, aggregate support for integration does not change dramatically and it demonstrates a stable pattern. In addition, one needs to be more cautious about some earlier findings that link aggregate-level variables to individual-level data. For instance, trade liberalization may not be an important determinant of aggregate support. This is contrary to findings about its individual-level relevance (Gabel and Palmer, 1995; Gabel, 1998a, 1998b).

Conclusion

The purpose of this article was to point to the importance of the integration environment in relation to aggregate support for European integration. As an ever-changing process, integration creates different environments. The

question is whether people collectively and rationally respond to the conditions of these environments. The results suggest that, as integration moves forward, the public will respond collectively to the changes in this process. For instance, the analysis shows that aggregate support for European integration decreased in the 1970s, a period during which Europe had to face many challenges and the European Community was not able to cope with these problems in an efficient way. However, when economic indicators started to improve in the 1980s, a time when the European leaders pushed integration further with the SEA, aggregate support took an upward trend. Admittedly, this increase was perhaps partly also a consequence of the realization of the internal market. Finally, as integration started to penetrate the political realm to threaten deeply rooted identities and as the realization of the internal market in the daily lives of citizens formed new cleavages between losers and winners, the collective response of the people took an opposite direction. Average support for integration fell with the Maastricht Treaty and this decline persisted as a negative trend in the post-Maastricht environment.

Economic or social/political factors may come to the fore during certain periods of integration to shape people's collective responses. In either case, the results suggest that, on average, the public is capable of reading the environment correctly and making efficient judgments about integration. The results of the analysis also question some findings of past studies regarding the effect of aggregate-level economic determinants of support for European integration. Future research may investigate the reasons for the weak effects of the macro-level indicators on public support more thoroughly.

Public opinion is a concept that implies aggregation, although students of public opinion are usually busy understanding the micro-level dynamics of this phenomenon. This paper shows that there are merits in examining aggregate opinion. The analysis conducted here confirms some commonly held assumptions regarding long-run aggregate support for integration. Although public support as a macro variable is stable over time, there is some fluctuation during different integration periods. Based on this finding, students of public opinion and policy-makers in the EU should elaborate on the impact of the environment and important events in shaping the mean opinion of the Europeans.

Notes

An earlier version of this paper was presented at the 2003 Midwest Political Science Association meeting in Chicago. I would like to thank Dale L. Smith, Lanny Martin, Thomas Carsey, Gaspare Genna, Hasan Kirmanoglu, Matt Gabel, Mark Souva, Gerald Schneider, Claudia Bernhard, the seminar and conference participants, and

the anonymous reviewers for their valuable contributions. The data are available upon request (please send an email to scc7107@garnet.acns.fsu.edu).

1 See Gabel (1998a) for an excellent review of the individual-level research as well as a model of support for integration at the aggregate level. Hooghe and Marks (2003) offer a summary of the most recent literature. Dalton and Duval (1986) and Bednar et al. (1996) are two studies dealing with aggregate support.
2 The negative outcomes of the referendums are likely to become more important in the short run because they relate to the debates about the EU Constitution and the future referendums that will be held in some member states for ratification of this document. Although agreement about the Constitution has been reached among the leaders, it is necessary to persuade the people (and their representatives) and to earn their support. An investigation into the determinants of aggregate support for integration is likely to provide the leaders with the necessary clues for making the Constitution a reality.
3 Mitterrand's move was related to the discontent caused by his unsuccessful reforms in France. When he became aware of this discontent, he started to pursue a more active and pro-integration policy in the international arena to make up for the loss of support he had been facing in domestic politics. The end of the budgetary crisis and the new vigor in the integration process were partly a consequence of Mitterand's new policy.
4 One should note that all hypotheses propose a relationship about aggregate opinion to test if collective responses are created in different environments across member states homogeneously. An alternative path might be to look at the different effects of integration on losers and winners, on mass and elites, between and within social groups. This certainly is an interesting avenue for future research and may be the second stage of the analysis conducted here. I thank two anonymous reviewers for pointing out this path.
5 This data set, prepared by Scholz and Schmitt, combines the trends in Eurobarometer surveys from 1970 to 1999. From a large number of questions, they pick the trends that have been asked about in at least five surveys. I have picked a standard Eurobarometer for every six months from the trend file data set. I excluded Austria, Sweden, Finland, Greece, Spain and Portugal because their accession dates are outside the time span of this study. Since I combine Belgium and Luxembourg, the number of observations drops from 441 to 392. The basic rationale behind combining the two countries is the size of Luxembourg in addition to the small sample size used in surveys for this country. Also, some of the statistics are not available for the two countries separately.
6 I have also run the results with different dependent variables, such as the percentage of 'good' responses and an index of the ratio of the difference between 'good' and 'bad' to the sum of the proportion of these responses. The results do not change substantively but they further validate the construction of the dependent variable.
7 The scores for the UK are weighted sums of Northern Ireland (0.03 weight) and Great Britain (0.97 weight). I also combined the percentages for East and West Germany according to the weighting factors of 0.20 and 0.80, respectively. Data for Belgium and Luxembourg are combined with weights of 0.96

and 0.04 respectively. I used population ratios in determining the weighting factors for each of these combinations.

8 Since I use MITS with panel data, my analysis is likely to suffer from the problems associated with time series cross-sectional data. In a longitudinal design, one needs a long series of data points to take into account the problem of autoregressive effects. As for the cross-sections, any statistical design requires a large number of sections to achieve robust estimates (Stimson, 1985; Sayrs, 1989; Eichenberg and Dalton, 1993; Beck and Katz, 1995). Pooled time series provides a solution to both problems by combining multiple time series for a set of sections, although it may inflate the problems associated with longitudinal and cross-sectional designs, namely correlated errors (autocorrelation) and unequal variance (heteroskedasticity) (Stimson, 1985; Sayrs, 1989). Beck and Katz (1995) show that ordinary least squares (OLS) is problematic when the assumptions of homoskedasticity and no autocorrelation are violated. They offer OLS with panel-corrected standard errors (PCSE) as a solution for autocorrelation and heteroskedasticity. I ran the models with PCSE and the results do not change substantively. Stimson (1985) argues that considerable differences in the level of the dependent variable across sections can produce bias, because the residuals of some sections may consistently lie above or below the regression line. The results of the Cook–Weisberg test in different OLS models show that the data are homoskedastic. The distribution of residuals in different models does not show an autocorrelation pattern. Most year dummies are not statistically significant in the various models. This may be owing to the inclusion of counter variables, which are likely to account for the statistical variation associated with time.

9 Lewis-Beck and Alford (1980) apply this technique to explore the impact of coal mine safety legislation on the level of fatal mine injuries in the United States. The following discussion largely depends on their application (also see Berry and Lewis-Beck, 1986).

10 The appendices can be found on the EUP web page.

11 These values are obtained in the following way:
Level of support without SEA = 57.695 + (–0.46*25) = 46.19%
Level of support with SEA = 57.695 + (–0.46*25) + 9.774 + (1.93*1) = 57.90%.

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