Opting for opt-outs: Untangling the role of identity in shaping support for differentiated integration

Martin Moland

ARENA, Centre for European Studies, University of Oslo

A large literature investigates support for European integration. However, public support for differentiated integration has only become an important topic of study for public opinion scholars. Previous literature on this issue has not probed preferences towards differentiation among supporters of EU membership who identify solely with their nation-states, and whether their support depends on the structure of differentiation. Using survey data from 2020-21, I show that this group are more likely than inclusively national supporters to support autonomy-enhancing differentiation, but less likely to support integration that enhances integration. Support for autonomy-enhancing integration is also greater where countries have previously opted out from EU integration.

Keywords: Public opinion, differentiated integration, identity, postfunctionalism

Introduction

Brexit has spawned a debate about what shape future European integration must take to be most compatible with citizens' preferences. One possible model for a future EU is that of differentiated integration. Such differentiated integration generally takes one of two forms when applied to the EU's member states: Temporal differentiated integration lets member states converge towards the same level of integration, but at different speeds. Functional differentiated integration, on the other hand, allows member states to permanently opt out of undesirable policy integration (European Commission, 2017; Leuffen et al., 2013). Differentiation thus has the potential for facilitating both greater national autonomy and greater integration. Despite the existence of a large literature investigating individual attitudes to European integration, less is known about what shapes individual attitudes towards differentiated integration.

Previous literature into this question (de Blok and De Vries, 2020; Leuffen et al., 2020, 2021) has focused on the role of liberal economic values and Euroscepticism. This article, however, asks whether exclusively national identities shape support for

differentiation, even in the absence of Eurosceptic sentiments. A large literature already investigates the link between such identities and various forms of Euroscepticism (Hooghe and Marks, 2005, 2009; Karstens, 2020b; Schoen, 2008; Verhaegen and Hooghe, 2015). However, whether identity, increasingly important also to the broader political behaviour literature (Bornschier et al., 2021; Sobolewska and Ford, 2020), plays a similar role in explaining support for a more differentiated EU is comparatively under-investigated.

A frequent argument for differentiation is that it better protects national autonomy than the EU's current goal of uniform integration, as it can accommodate a larger heterogeneity of preferences (Schimmelfennig and Winzen, 2020; Schraff and Schimmelfennig, 2020; Thym, 2017). This can explain why such integration could be more attractive to exclusively national citizens, who are likely to be critical of what they perceive as the EU's constraints on national autonomy (Hooghe and Marks, 2005). Whereas previous contributions have briefly touched upon how identity can shape support for differentiation (Leuffen et al., 2021), this article fills three gaps in the extant literature: First, it probes the preferences for differentiation among exclusively national supporters of EU membership, and whether these preferences depend on the configuration of the differentiated integration. Second, the article investigates how the interaction between Euroscepticism and identity shapes support for differentiation. Finally, it investigates country-specific variations in the effect of identity on support for functional differentiation.

Using data from 2020-21, my analysis takes a two-step approach: I first use data from 13 EU member states to analyse the connection between exclusively national identity and support for functional or temporal differentiated integration. I analyse both the independent effect of identity and its interaction with Euroscepticism. I then expand

this analysis by investigating support for functional differentiated integration in France, Italy, Denmark, and Poland. These countries have historically had varying exposure to differentiated integration

I find that exclusively national supporters of the EU are more likely than inclusively national supporters to support functional differentiation, and less likely to support temporal differentiation. Second, I find that the interaction between Euroscepticism and exclusively national identity has a stronger negative effect on support for temporal, pro-integrationist differentiation than either effect alone. I lastly show that elite framing of national identity and historical exposure to differentiation potentially create country-specific variations in support for differentiation among exclusively national citizens.

These results are important for an EU looking to its post-Brexit future: They show that differentiation which allows countries to protect their autonomy when faced with politically controversial integration may meet greater favour among a group of supporters of their countries' EU memberships that are particularly likely to contest future integration. The results also suggest that the exclusively national identities key to understanding popular Euroscepticism (Hooghe and Marks, 2005; Kuhn and Nicoli, 2020; McLaren, 2002; Skinner, 2012) are relevant for explaining support for differentiated EU integration.

Conceptualizing support for differentiated integration

A large literature investigates support for uniform European integration and the individual drivers of such support (see Basile and Olmastroni 2020; Gabel 1998; Gabel and Palmer 1995; Hobolt and Wratil 2015; Hooghe and Marks 2005; Karstens 2020a; Lutz and Karstens 2021 for examples).

Broadly speaking, this literature distinguishes three mechanisms that shape support for European integration. One is utilitarian, with individuals supporting integration because they EU policies and membership will benefit them or their country (see Gabel, 1998; Gabel and Palmer, 1995 for early contributions to this literature). Second, the literature identifies a cueing mechanism, where citizens make up their mind about integration using cues from national elites and mass media (de Vreese et al., 2011; De Vreese et al., 2016; Harteveld et al., 2013; Hobolt and de Vries, 2016; Hooghe and Marks, 2005). Finally, the literature shows that support for integration depends on the configuration of national identity (Hooghe and Marks, 2005, 2009, 2018). Opposition to integration is particularly prevalent among those identifying solely with their nation-states. The utilitarian and identarian dimension also intersect, with economic conditions galvanizing collective identities (Foster and Frieden, 2021).

Despite this literature, only a few contributions (de Blok and De Vries, 2020; Leuffen et al., 2020, 2021) investigate what shapes individual attitudes to differentiated integration. This is the case even if a large literature already investigates differentiated integration conceptually (Leuffen et al., 2013; Schimmelfennig and Winzen, 2014, 2020; Stubb, 1996), normatively (Bellamy, 2019; Fossum, 2015; Nicolaïdis, 2004) and empirically (Malang and Holzinger, 2020; Winzen, 2020). This article contributes to the literature on the differentiated post-Brexit EU (Gänzle et al., 2019) by using novel data from 13 EU member states to investigate an under-theorized phenomenon: How national identities shape support for differentiated integration, either alone or together with Eurosceptic attitudes. It then uses four single-country analyses to investigate whether varying exposure to differentiation shapes the effect of national identity on support for differentiation.

Differentiated integration means either that policy integration happens at different speeds, that rules and regulations apply unevenly to the EU's member states, or that EU rules apply to non-member states (Leuffen et al., 2013). This article investigates individual preferences towards the two most common ways in which differentiation can be brought about inside the EU: Functional differentiation is brought about when member states opt out of integration they find politically undesirable. As Lord (2021) and Schimmelfennig and Winzen (2020) points out, such differentiation is used as a tool for exercising national sovereignty. Temporal differentiation, on the other hand, lets countries converge towards the same level of integration at different speeds, allowing some countries to abstain from integration until they can integrate effectively. This is used as a tool to further itnegration. Whether differentiation is a tool for further autonomy or integration thus depends on its shape.

There is some evidence of a connection between exclusively national identities and support for differentiation among opponents of EU membership (Leuffen et al., 2021: 16–17). This is not surprising. The first goal of this article is instead to investigate the preferences of those who, unlike what is common in this group (Hooghe and Marks, 2005, 2009; Karstens, 2020b; Skinner, 2012), identify solely with their nation-states and as supporters of EU membership. These are more likely than other supporters of EU membership to see the nation-state as the legitimate locus of political activity, and to be critical of extensive transfers of sovereignty to the EU level (Hooghe and Marks, 2009). They are thus more likely to favour differentiation that allows for permanent opt-outs from undesirable integration than supporters with more inclusive identities. I hypothesize the following:

- H1a: The effect of exclusively national identity on support for functional differentiated integration will be positive among supporters of EU membership.

The likelihood of such support is greater where the respondent's country would benefit from differentiation. However, correlations between exclusively national identity and support for functional differentiated integration are likely to be at least partially independent of utility. This is because support for differentiation among exclusively national supporters of the EU most likely flows from how it allows states to protect a sovereignty that this group finds especially valuable, rather than its utility. Understanding whether exclusively national supporters of the EU express stronger support for differentiation than those with more inclusive identities can help us understand whether differentiation can help the EU overcome the increasing contestation of its integration (De Wilde and Zürn, 2012; Hooghe and Marks, 2009).

However, pro-integrationist differentiation may find less support among supporters of the EU who identify solely with their nation-states: As temporal differentiation can be seen as furthering integration, exclusively national supporters of EU membership may evaluate it similarly to uniform integration and thus become more critical of it than inclusively national supporters. I hypothesize the following:

- H1b: The effect of exclusively national identity on support for temporal differentiated integration will be negative among supporters of EU membership.

The second goal of this article is to analyse how the previously established connection between Euroscepticism and support for differentiation (de Blok and De Vries 2020) is shaped by different configurations of individual national identity. Contemporary Euroscepticism is increasingly rooted in concerns over sovereignty (Hooghe and Marks, 2009; Vries, 2018). Eurosceptics may thus theoretically be likely to support differentiated integration as a "second-best" alternative to either uniform integration or a reversal of existing EU integration. That sovereigntist critiques of the

EU are more prevalent among right-wing parties and their voters (van Elsas and van der Brug, 2015), can explain why de Blok and de Vries find greater support for functional differentiation among right-wing Eurosceptics.

However, the foundations of individual Euroscepticism are likely to vary as a function of identity, not only ideology. Whereas Eurosceptics with inclusive national identities may be more likely to oppose specific aspects of European integration whose utility they question, those identifying exclusively with their own country are more likely to broadly oppose EU integration due to a fear that it will unduly constrain national autonomy in salient policy areas (Hooghe and Marks, 2009). They are thus, I argue, likelier than inclusively national Eurosceptics to favour differentiation that allows countries to exercise their autonomy by opting out from undesirable policy integration. In contrast, a pro-integrationist framing of temporal differentiation could lead them to express greater opposition to such differentiation than what is found among inclusively national Eurosceptics. I hypothesize the following:

- H2a: The interaction of exclusively national identity and Euroscepticism will have a stronger positive effect on support for functional differentiated than the independent effects of Euroscepticism or exclusively national identity.
- H2b: The interaction of exclusively national identity and Euroscepticism will produce a stronger negative effect on support for temporal differentiated integration than the independent effects of Euroscepticism or exclusively national identity.

The analysis from 13 EU member is supplemented with analyses from France, Italy, Denmark, and Poland. Leuffen *et al.* (2020) find a regional component to support for

differentiated integration. However, their contribution does not investigate whether the relative salience of variables differs by national contexts. These contexts are particularly important for a variable like national identity, and especially for differentiated integration: EU member states, and their citizens have been exposed to everything from voluntary opt-outs from integration to externally imposed temporal differentiation in important policy areas. The latter was particularly the case for Central and Eastern countries after the 2004 Eastern Enlargement (Schimmelfennig, 2014; Schimmelfennig and Winzen, 2014). Such circumstances can lead to diverging support for differentation.

I select France, Italy, Denmark and Poland as cases both because of their regional diversity and because the four countries together have been exposed to a broad range of the possible shapes that EU differentiation can take: Whereas France and Italy are founding members of the EU with few instances of differentiation, Poland had discriminatory discrimination imposed as a precondition for EU membership (Cianciara, 2014; Schimmelfennig and Winzen, 2017). Denmark, on the other hand, has voluntarily opted out of the EU's monetary, defence and justice policies (Adler-Nissen, 2014). My case selection thus includes countries whose citizens have experienced voluntary functional differentiation, externally imposed temporal differentiated integration and solely uniform integration.

I hypothesize that support for functional differentiation is greater among exclusively national supporters of EU membership where differentiation has happened through voluntary opt-outs. This is because they will be more accustomed to a differentiation configuration of membership than similar individuals in countries with no differentiation. They are also likely to have been exposed to elite framing of such differentiation as a tool for expanding national autonomy within the EU. However, the fact that support for differentiated integration in countries such as Denmark may have

been high even before the right opt out was first exercised presents an endogeneity problem that may lead one to overstate the effect of exclusively national identity. This is also a potential problem in Poland, as the perception that Europe constitutes a threat to national culture is prevalent among broad groups of both Danish and Polish citizens (O'Neal, 2017; Rittberger et al., 2013: 202). Despite these issues, I hypothesise:

- H3: That exposure to voluntary differentiated integration will correlate with stronger support for functional differentiation among exclusively national citizens.

Methods and data

To investigate the hypotheses I use data from surveys fielded by Yougov in 2020-21 (Hemerijck et al., 2021). The sample includes respondents from Denmark, Finland, France, Germany, Sweden, Greece, Hungary, Italy, Lithuania, the Netherlands, Poland, Romania, and Spain. The total *N* is 43.372. A benefit of this selection is that the included countries cover all regions of the EU. However, it also brings some challenges. Chief among them is the fact that the strong representation of a region like the Nordics, whose parties and voters have a strong preference for differentiation (Leruth, 2015), and a seeming under-representation of Central and Eastern Europe could skew the effects of identity. This limitation is difficult to mitigate due to data availability.

While the surveys mostly feature questions about EU solidarity, they include two questions about polity-level differentiation of the EU. One question asks respondents whether they support an EU where countries are allowed to integrate at multiple speeds while still converging towards uniform integration. The other asks

whether they support an EU that allows member states to opt out of undesirable policy integration.

My analytical strategy follows two steps: In the first, I use linear multilevel models to model support for differentiation in all 13 member states. I first model the independent effect of exclusively national identity on support for temporal or functional differentiated integration. I then add an interaction between Euroscepticism and exclusively national identity to the original model.

In the second step, I use single-level OLS regressions to model the relationship between identity and functional differentiated integration, which I believe will be most sensitive to variations in identity, in France, Italy, Denmark, and Poland. Whereas France and Italy have little experience with differentiation, Denmark has repeatedly opted out of integration voluntarily. Poland has, on the other hand, experienced external and involuntary imposition of differentiation. This step lets me compare the effect of exclusively national identity across national contexts. In both steps, I handle missing data by removing all units with missing values through listwise deletion.

Dependent variable

The first dependent variable is a variable with a five-unit response scale that asks respondents whether they support a functionally differentiated EU ('Please tell us how far you agree or disagree with the following statement: Member states should be allowed to opt out of specific areas of European integration…'). The response categories are ordered from 1-5. Here 1 is Strongly agree and 5 Strongly disagree. I reverse code the variable. Higher values thus indicate stronger support for differentiation. By not asking about the more technical 'functionally differentiated

integration', the question is made easier to understand. This question frames functional differentiation as a tool for exercising national autonomy.

The second dependent variable asks respondents whether they support a mechanism that allows for temporally differentiated integration of EU policies: 'Please tell us how far you agree or disagree with the following statement: The EU should allow countries to integrate at multiple speeds…' The question then makes explicit that all countries should arrive at the same level of integration, even if they do so at different times. The response categories go from Strongly agree to strongly disagree and are recoded in the same way. This question frames temporal differentiation as a tool for further integration.

To test whether patterns of support for the differentiation of EU policy and the EU as a polity converge, I also analyse support for uniform Eurozone integration. The question measuring support for this is phrased 'Please tell us how far you agree or disagree with the following statement: All member states of the EU should eventually join the Euro. This means that every member state should automatically adopt the Euro as soon as it reaches the economic conditions..'. I recode the response categories so higher values indicate greater support for uniform integration.

Independent variables

I use independent variables previously found to predict individual-level support for European policy integration and support for the EU as a polity. The most important is a dummy variable asking individuals whether they identify exclusively with their nation-state. I also use a broad range of control variables found to correlate with support for both differentiated and uniform integration, to isolate the effect of identity to the greatest extent possible.

Variable of key interest

The independent variable of most theoretical interest to my study is exclusively national identity. I operationalize identity through a widely used question that asks respondents to rank the inclusiveness of their identities (Hooghe and Marks, 2005). I create a dummy where everyone stating that they identify solely with their nation-states is coded with 1 and everyone else with 0. While identities that feature both a national and European component are common (Risse, 2003; Starke, 2021), previous literature finds that exclusively national identities are more important predictors of Euroscepticism than variations of such mixed identities (Hooghe and Marks, 2005).

I assume, in line with a large literature (Bruter, 2003; Foster and Frieden, 2021; Kuhn and Nicoli, 2020; Stråth, 2002; Verhaegen and Hooghe, 2015), that European identity is galvanized by both evaluations of the economic situations and political ideology. It thus follows from these variables, rather than vice versa. However, identity precedes Euroscepticism by shaping opposition to integration (Bremer et al., 2020; Hooghe and Marks, 2005, 2018; McLaren, 2002). Because of this I test the effect of identity both with and without a control for Euroscepticism.

Support for liberal economic values and economic variables

I operationalize support for liberal economic values, a relevant control variable (Leuffen et al., 2020), with a dummy that codes everyone who states that they want to live in a Europe that 'stresses economic integration, market competition and fiscal discipline' with 1 and everyone else with a 0. This category is opposed to 'a global Europe that acts as a leader on climate, human rights and global peace' or 'a protective Europe that defends the European way of life and welfare against internal and external threats'.

While the question is multi-faceted and asks about support for both ordoliberal fiscal discipline as well as general market-oriented policies, I believe all elements of the question measure different forms of underlying liberal economic views.

I next include an equally weighted index of questions measuring the respondents' perceptions of the national economy and their personal financial situations. Exploratory factor analysis indicates that these measure the same underlying phenomenon (see A1.8). A question about local employment opportunities was excluded due to its low correlation with the underlying factor. Previous literature finds that evaluations of the national economy correlate with individual views of uniform and differentiated integration (see Gabel, 1998; Harteveld et al., 2013; Hooghe and Marks, 2005; Leuffen et al., 2020: 12). Egotropic evaluations, on the other hand, have been found to have little relevance for explaining support for differentiated integration on their own (Leuffen et al., 2020). These control variables mentioned are included in all models, as they may act as confounders of the relationship between identity and support for both forms of differentiation.

Euroscepticism and support for national government

The second set of control variables measures support for the national government as well as underlying Euroscepticism. Both have been found to be relevant for explaining support for uniform and differentiated integration (Armingeon and Ceka, 2014; de Blok and De Vries, 2020; Harteveld et al., 2013).

I use a dummy for Euroscepticism that codes those who respond that they would vote to leave the European Union in a hypothetical referendum with 1 and everyone else as 0. This is an important predictor of support for differentiated integration (de Blok and

De Vries, 2020). However, being in favour of exiting the European Union is a particularly hard form of Euroscepticism. The reason is that it advocates exiting the European political order, rather than using voice to criticize it (Hirschman, 2004). A robustness test which uses a measure of dissatisfaction with the European Union as a proxy for Euroscepticism (shown in appendix items A1.3-5) show that the patterns of support are similar between the operationalizations.

For my measure of support for the national government, I use a dummy that asks whether respondents *believe that their government is doing a good job*. Those who respond in the affirmative are coded as 1 and everyone else as 0.

Socio-political indicators

I furthermore use *ideology* and *gender* as socio-political control variables. These are previously found to correlate both with general support for the EU as a polity and specific policy integration (see Carrubba and Singh, 2004; Hobolt and Wratil, 2015; Hooghe and Marks, 2005; Schoen, 2008). The measure of ideology is a 6-unit scale, where 1 represents far-left and 6 far-right positions. As previous literature finds a curvilinear correlation between ideology and support for the EU, with both left- and right-wing ideology correlating with Euroscepticism (van Elsas and van der Brug, 2015). To capture this curvilinearity, I add a squared indicator of the left-right variable.

Descriptive statistics

	Mean	SD	Min	Median	Max
Support functional DI	3.617	1.029	1.000	4.000	5.000
Support temporal DI	3.589	0.892	1.000	4.000	5.000
Support Eurozone uniformity	3.611	1.151	1.000	4.000	5.000
Liberal economic values	0.166	0.372	0.000	0.000	1.000
Perception of economy	3.450	1.150	1.500	3.500	6.000
Support national government	0.515	0.500	0.000	1.000	1.000
Left-right	3.383	1.544	0.000	3.000	6.000
Eurosceptic	0.274	0.446	0.000	0.000	1.000
Left-right (sqr.)	13.828	10.657	0.000	9.000	36.000
Gender	0.264	0.441	0.000	0.000	1.000
Exclusive identity	0.383	0.486	0.000	0.000	1.000

Table 1: Descriptive statistics for all modelled variables

Model and standard errors

Support for differentiated integration Y for individual i in country j is thus a function of a country-specific constant (β_{0j}), liberal economic values (X_1), support for national governments (X_2), perceptions of the economy (X_3), Eurosceptic beliefs (X_4), gender (X_5), ideology (X_6), a squared indicator of ideology (X_7), exclusively national identity (X_8) and an error term ε. The multi-level model of support for differentiated integration is formalized as:

$$Y_{ij} = \beta X_{0j} + \beta X_{1ij} + \beta X_{2ij} + \beta X_{3ij} + \beta X_{4ij} + \beta X_{5ij} + \beta X_{6ij} + \beta X_{7ij} + \beta X_{8ij} + \varepsilon_{ij} \quad (1)$$

H1a and *b* states that the effect of X_8 will be positive for functional differentiated integration and negative for temporal differentiated integration. *H2a* states that the interaction between X_8 and X_4 will be positive and larger than its individual effects for

functional differentiated integration, whereas *H2b* states that the negative effect will be stronger for temporal differentiated integration. This interaction is formalized as:

$$Y_{ij} = \beta_{0j} + \beta X_{1ij} + \beta X_{2ij} + \beta X_{3ij} + \beta X_{4ij} + \beta X_{5ij} + \beta X_{6ij} + \beta X_{7ij} + \beta X_{8ij} + \beta X_{4ij} * X_{8ij} + \varepsilon_{ij} \quad (2)$$

The single-level models used to investigate *H3* are identical to the one shown by equation 1. *H3* states that the effect of X_8 will be greater in countries where citizens are exposed to voluntary functional differentiated integration. The standard errors of the single-level models are heteroscedasticity-robust, to account for potential model heteroscedasticity (Zeileis et al., 2020).

Limitations

A limitation of the study is the fact that the included surveys were fielded in 2020-21: In both years EU member states were struck by a COVID-19 pandemic that could influence support for European solidarity and differentiation (Cicchi et al., 2020). However, as Cicchi et al. show, solidarity still seemed to reside, as is commonly the case, primarily at the national level in the early stages of the pandemic. This suggests that my conclusions may generalize also beyond the COVID-19 pandemic. To account for how, among other things, the COVID-19 crisis potentially produced different baseline levels of support for differentiated integration in each country I implement multi-level models with random country intercepts.

There is also substantial missingness on many variables included in the model. Using listwise deletion to remove units with missing values thus reduces the sample size. As appendix item A1.16 shows, this problem is particularly large for the variable "Support for temporal differentiated integration" in Denmark, Finland, France,

Germany, and Sweden. The levels of missing data for the variable measuring support for functional differentiation is, on the other hand, more evenly distributed across countries. There is also a particularly large number of respondents who have not self-identified politically in France, Lithuania, and Romania. The section Robustness checks features a test of whether missingness impacts the results.

Another limitation is omitted variable bias, and in particular the absence of data showing each respondent's education levels and knowledge of the EU. Both have been shown to correlate with support for differentiated integration (Leuffen et al., 2020). The fact that support for the EU and left-right orientation frequently correlate with the omitted variables could mitigate some omitted variable bias. However, the clear correlation between knowledge of the EU and support for differentiation makes the omission of this variable particularly problematic. I discuss the results' sensitivity to omitted variable bias in the section Robustness checks.

Assessing citizen preferences for a differentiated EU

I first present a multilevel regression analysis comparing the effect of exclusively national identity on support for temporal and functional differentiated integration in all 13 countries. I also use the same data to investigate how national identity interacts with Euroscepticism to shape support for differentiation. A1.1-2 show that the results from both ordinal and multilevel models are similar. I then present the country-level analyses of support for permanent functional differentiation in France, Italy, Denmark, and Poland. These analyses let me gauge variations in the effect of exclusively national identities between countries whose exposure to differentiation has varied.

Results and discussion of analysis 1

	Support for temporal and functional differentiation			
	Temporal (no EU variable)	Temporal (Full)	Functional (no EU variable)	Functional (full)
	(1)	(2)	(3)	(4)
Constant	3.33***	3.37***	3.01***	2.86***
	(0.05)	(0.05)	(0.06)	(0.06)
Liberal economic values$_{X1}$	0.06***	0.06***	0.02	0.02
	(0.02)	(0.02)	(0.02)	(0.02)
Perception of economy$_{X3}$	0.05***	0.05***	-0.002	0.01*
	(0.01)	(0.01)	(0.01)	(0.01)
Support for national government$_{X2}$	0.12***	0.11***	0.04**	0.09***
	(0.01)	(0.01)	(0.02)	(0.02)
Left-right$_{X6}$	-0.07***	-0.07***	-0.001	0.02
	(0.02)	(0.02)	(0.02)	(0.02)
Left-right (sqr.)$_{X7}$	0.01**	0.01***	0.01***	0.01**
	(0.003)	(0.003)	(0.003)	(0.003)
Gender$_{X5}$	0.20***	0.20***	0.36***	0.37***
	(0.01)	(0.01)	(0.01)	(0.01)
Eurosceptic$_{X4}$		-0.09***		0.33***
		(0.02)		(0.02)
Exclusively national identity$_{X8}$	-0.06***	-0.04*	0.24***	0.14***
	(0.01)	(0.02)	(0.02)	(0.02)
Observations	18,737	18,737	19,794	19,794
Akaike Inf. Crit.	49,960.92	49,937.62	57,815.84	57,504.89
Note:				*p<0.05; **p<0.01; ***p<0.001

Table 2: Support for temporal and functional differentiated integration. Random country intercepts.

The group of exclusively national supporters of EU membership constitute an *N* of 5283.As table 2 shows, we find support for both *H1a* and *H1b*: When controlling for Euroscepticism, we find a small negative effect of identity on support for temporal differentiation among exclusively national supporters of EU membership. We also find a fairly large positive effect of exclusively national identity on support for functional

differentiation. The results support the hypotheses that exclusively national supporters of the EU are more likely than inclusively national supporters to want pro-sovereigntist differentiated integration, but less likely to want differentiation if it furthers integration. A bivariate multilevel regression between identity and support for both forms of differentiation suggests that the direction of the effects are not driven by model specification (see A1.23).

My results move beyond existing research on public support for differentiation by showing that exclusively national identities impact opinions of differentiation even among supporters of EU membership. However, this effect seems to depend on whether differentiation allows for greater national autonomy. I next nuance the results of de Blok and De Vries (2020) by investigating whether variations in national identity produce different levels of support for differentiation among Eurosceptics.

	Support for temporal and functional differentiation	
	Temporal	Functional
	(1)	(2)
Constant	3.37***	2.86***
	(0.05)	(0.06)
Liberal economic values$_{X1}$	0.06***	0.02
	(0.02)	(0.02)
Perception of economy$_{X3}$	0.05***	0.01*
	(0.01)	(0.01)
Support for national government$_{X2}$	0.11***	0.08***
	(0.01)	(0.02)
Left-right$_{X6}$	-0.07***	0.02
	(0.02)	(0.02)
Left-right (sqr.)$_{X7}$	-0.06**	0.36***
	(0.02)	(0.02)
Gender$_{X5}$	0.01***	0.01**
	(0.003)	(0.003)
Eurosceptic$_{X4}$	0.20***	0.37***
	(0.01)	(0.01)
Exclusively national identity$_{X8}$	-0.01	0.17***
	(0.02)	(0.02)
Exclusively national identity X Eurosceptic$_{X8*X4}$	-0.08*	-0.07
	(0.03)	(0.04)
Observations	18,737	19,794
Akaike Inf. Crit.	49,938.42	57,508.14
Note:		*p<0.05; **p<0.01; ***p<0.001

Table 3: Support for temporal and functional differentiation with interaction between exclusively national identity and Euroscepticism. Random country intercepts.

Table 3 shows varying support for *H2a* and *H2b.* There is no interaction effect between Euroscepticism and exclusively national identities on support for functional differentiated integration that is more strongly positive than either effect on its own. The

negative effect of the interaction on support for temporal differentiated integration, however, is stronger than the main effects of the interaction. The predicted values of the interaction (shown by A1.24) suggest that the effect of the interaction is noticeable but not large. This supports the hypothesis that sovereigntist Eurosceptics are more likely to oppose temporal differentiation than more inclusive Eurosceptics. However, the fact that the interaction does not produce stronger support for functional differentiated integration than either independent main effect suggests that this interaction is less important than my hypotheses assume.

The results shown by table 3 also strengthen the hypothesis that there is a positive effect of exclusively national identity on support for functional differentiated integration: The independent effect of exclusive identity increases once an interaction between Euroscepticism and national identity is added. Similarly, the relationship between exclusively national identity and temporal differentiated integration remains negative with the addition of an interaction, even if the effect size decreases.

The analysis suggests a nuanced relationship between exclusively national identities and support for differentiated integration: Exclusively national supporters of the EU, who are among the supporters of EU integration most likely to contest further integration, appear more likely to want differentiation that allows for a departure from the ideal of "ever closer Union". They seem, however, to be sceptical of differentiation that primarily facilitates further integration. This suggests that if the EU wishes to use differentiation to overcome a potential constraining dissensus, this goal may only be achieved through functional differentiation.

Results and discussion of analysis 2

The second step of my analysis investigates support for functional differentiated integration in France, Italy, Denmark, and Poland. As *H3* states, those identifying exclusively with their nation-states are more likely to support functionally differentiated integration where differentiation has been both chosen voluntary and framed as a tool for strengthening national autonomy (Cianciara, 2014; Schimmelfennig, 2014; Schraff and Schimmelfennig, 2020). The positive effect of exclusively national identity should thus be greatest in Denmark. The number of those identifying as exclusively national and supporters of the EU in the four countries are 328 (France), 260 (Italy), 947 (Denmark) and 221 (Poland).

	Support for opt-outs							
	France (no EU)	France	Italy (no EU)	Italy	Denmark (no EU)	Denmark	Poland (no EU)	Poland
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Constant	3.04***	2.79***	2.56***	2.36***	3.29***	3.03***	2.65***	2.56***
	(0.15)	(0.17)	(0.15)	(0.16)	(0.15)	(0.16)	(0.19)	(0.19)
Liberal economic values$_{X1}$	-0.03	-0.04	-0.01	-0.03	-0.07	-0.04	0.07	0.08
	(0.08)	(0.08)	(0.05)	(0.06)	(0.05)	(0.05)	(0.07)	(0.07)
Perception of economy$_{X3}$	-0.04	-0.01	0.02	0.04	0.001	0.02	0.09***	0.11***
	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)	(0.02)	(0.03)	(0.03)
Support for national government$_{X2}$	0.17**	0.24***	0.03	0.05	0.005	0.05	0.32***	0.31***
	(0.06)	(0.07)	(0.05)	(0.06)	(0.06)	(0.06)	(0.07)	(0.07)
Left-right$_{X6}$	-0.04	-0.05	0.20*	0.25**	0.04	0.10	0.14	0.13
	(0.08)	(0.09)	(0.09)	(0.09)	(0.07)	(0.07)	(0.08)	(0.08)
Left-right (sqr.)$_{X7}$		0.42***		0.21**		0.47***		0.25*
		(0.08)		(0.06)		(0.05)		(0.10)
Gender$_{X5}$	0.02	0.02	-0.01	-0.02	0.01	-0.003	-0.01	-0.01
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Eurosceptic$_{X4}$	0.47***	0.53***	0.39***	0.42***	0.21***	0.22***	0.25***	0.28***
	(0.04)	(0.04)	(0.04)	(0.04)	(0.03)	(0.03)	(0.05)	(0.05)
Exclusively national identity$_{X8}$	0.17**	0.10	0.22***	0.15*	0.33***	0.21***	0.28*	0.21*
	(0.06)	(0.08)	(0.05)	(0.07)	(0.04)	(0.04)	(0.09)	(0.09)
Observations	1,842	1,602	2,178	1,951	2,373	2,176	1,219	1,151
Adjusted R^2	0.11	0.14	0.12	0.14	0.09	0.13	0.12	0.14
Note:								*p<0.05; **p<0.01; ***p<0.001

Table 4: Country-level analysis of support for differentiation through opt-out. HC0 heteroscedasticity-robust standard errors.

Table 4 suggests that the effect of identity on support for functional differentiation varies across national contexts. For instance, the effect of identity is greater in Denmark

than in Italy and France. This may be because successive Danish governments have framed opt-outs as a tool for protecting national autonomy (Adler-Nissen, 2014). The fact that exclusively national supporters of EU membership in Denmark have both seen examples of differentiated membership and been exposed to framing of it as a tool for strengthening sovereignty may explain why exclusively national citizens' support for differentiation is greater in Denmark than in France and Italy. However, endogeneity remains a potential concern because the same governments may have opted out from integration precisely because they perceived such differentiation as more acceptable to the Danish electorate.

The effect of exclusively national identity is also strong and positive in Poland, even if Central and Eastern European member states' have been exposed to involuntary differentiation as a precondition for membership of the EU (Schimmelfennig, 2014; Schimmelfennig and Winzen, 2017). This weakens *H3*. One explanation may be that Polish right-wing politicians have increasingly framed identification with the nation-state as incompatible with support for uniform EU integration (Börzel and Risse, 2020). This could cue exclusively national supporters of membership to be more in favour of differentiation. A1.9-10 suggests that these individuals are also likely to oppose temporal differentiated integration, which shows that Polish exclusive nationals express the same nuanced attitudes towards differentiation as we find in the EU more broadly.

The large effect of identity in Poland and Denmark may also be driven by the sovereigntist objections to the EU so prevalent in Nordic and Central and Eastern European countries (Brack, 2020; Kriesi, 2016). This scepticism to European integration may be shared, though to a smaller degree, by exclusively national supporters of EU membership in Poland and Denmark. The source of greater support for functional differentiation in these countries would, according to this alternative

explanation, not be exposure to differentiation or elite cues regarding its desirability, but rather Polish and Danish citizens' generally critical attitudes towards the EU (O'Neal, 2017; Rittberger et al., 2013: 202).

Even if alternative explanations exist, the results of analysis 2 hints at two sources of increased support for functional differentiation among exclusively national supporters of the EU: First, it may be driven by exposure to voluntary differentiation and elite framing of differentiation as a tool for extending sovereignty. Second, it may be driven by the framing of national identities as incongruent with support for the EU that has long been a feature of right-wing discourse in Central and Eastern Europe (Börzel and Risse, 2020). These results suggest that regional contexts and histories of integration must be accounted for when investigating public support for a more differentiated EU. It also suggests that we need a disaggregated approach to the analysis of public opinion regarding these questions.

Robustness checks

To test whether support for either form of differentiated integration is influenced by non-random missingness, I multiply impute the main models found in table 2 through a model that includes both country fixed effects and cluster-robust standard errors at the country level (Rubin, 1996; Zeileis et al., 2020). The results from this multiple imputation (shown in A1.17-18) are very similar to my original results. The results from the imputed single-level models (shown by A1.19-22) are similar to those in table 4. The main difference is that the effect of identity in the Italian model loses its significance when multiple imputation is used. This suggests that the effects are not driven by systematic missingness.

I run sensitivity analyses (Cinelli and Hazlett, 2020) to quantify the percentage that omitted variables must account for to nullify the effect of identity in both models from table 2. I do this using fixed effects models of support for temporal and functional differentiated integration. The results are reported in A1.5 and A1.6. The analysis shows that omitted variables must account for 1.6% of the remaining variance of exclusively national identities and support for temporal differentiated integration. The same number for functional differentiated integration is 5.9%. This means that if a variable like income or knowledge of the EU accounts for 1.6% of the unexplained variance of temporal differentiated integration and exclusively national identity the effect of identity would be null. Because knowledge of differentiated integration remains less widespread than knowledge of uniform integration, this omission could be particularly important. The percentages increase somewhat when excluding controls for Euroscepticism (see A1.25-26).

I also test the convergence of support for policy- and polity-level differentiated integration through multilevel linear modelling of support for uniform Eurozone integration. As appendix items A1.11-15 show, the pattern is similar: Exclusively national citizens are more likely to oppose uniform Eurozone integration. This suggests that this group supports differentiation at the levels of both policy and polity. However, the generalizability of this comparison should not be overextended: Monetary policy integration has been particularly strongly contested in the last decade and has been institutionalized to a greater degree than other policy areas. Differentiation in the Eurozone may thus be conceptualized as a hybrid of policy – and polity differentiation.

Concluding discussion

This article makes three contributions to the existing literature on differentiated integration: First, it finds that exclusively national supporters of EU membership are likely to express greater support for differentiation that facilitates autonomy rather than further integration. Second, it finds that the interaction effect between exclusively national identity and Euroscepticism is only greater than its main effects in the case of temporal differentiation. Here the negative effect of the interaction is greater than both negative independent effects. The same is not the case for the interaction's effect on functional differentiation. Lastly, it finds that the effect of exclusively national identity on support for functional differentiation is greater where such citizens are likely to have been either accustomed to differentiated integration and elite framing of it as autonomy-enhancing, or where national identity is increasingly posited as oppositional to further EU integration.

These results have two implications: First, there is much to suggest that functional differentiation may be the only form of differentiation that will help the EU overcome a constraining dissensus. Second, the fact that elite cues and experience with differentiation seem to increase support for functional differentiation means that differentiation may be a double-edged sword for the EU: It may on the one hand reduce political contestation of expanding integration. However, elite framing of differentiation as desirable may increase support for it in certain countries. This may be challenging for an EU that remains committed to "ever closer Union", even while its structure remains contested. The importance of local contexts for the connection between support for differentiated integration and exclusively national identity also suggests that future studies investigating support for differentiated EU integration must be complemented by context-sensitive country-level analyses. The questions probed by this study must

also, in the future, be investigated through studies with larger samples, and with a greater number of variables to further reduce omitted variable bias. This can help confirm whether my results generalize to new political and geographical contexts.

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Appendix

	Functional (no EU)	**Functional (full)**	**Temporal (no EU)**	**Temporal (full)**
Liberal economic values$_{X1}$	0.022	0.016	0.127***	0.128***
	(0.034)	(0.034)	(0.035)	(0.035)
Perception of economy$_{X3}$	–0.003	0.030*	0.111***	0.103***
	(0.013)	(0.013)	(0.013)	(0.014)
Left-right$_{X6}$	–0.046	–0.004	–0.195***	–0.204***
	(0.037)	(0.037)	(0.039)	(0.039)
Support for national government$_{X2}$	0.049+	0.134***	0.229***	0.210***
	(0.029)	(0.029)	(0.030)	(0.030)
Eurosceptic$_{X4}$		0.686***		–0.154***
		(0.036)		(0.037)
Left-right (sqr.)$_{X7}$	0.028***	0.020***	0.025***	0.027***
	(0.005)	(0.005)	(0.006)	(0.006)
Gender$_{X5}$	0.567***	0.586***	0.339***	0.336***
	(0.020)	(0.020)	(0.020)	(0.020)
Exclusively national identity$_{X8}$	0.472***	0.280***	–0.110***	–0.068*
	(0.030)	(0.032)	(0.032)	(0.033)
Num.Obs.	19616	19616	18595	18595
AIC	53325.9	52951.2	46360.0	46344.2

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

A1.1 : Ordinal logistic regression of support for functional differentiated integration without Euroscepticism and with Euroscepticism, and temporal differentiated integration without and with Euroscepticism. Coefficients are log-odds.

	Temporal model	**Functional model**
Liberal economic values$_{X1}$	0.126***	0.015
	(0.035)	(0.034)
Perception of economy$_{X3}$	0.103***	0.029*
	(0.014)	(0.013)
Left-right$_{X6}$	–0.205***	–0.004
	(0.039)	(0.037)
Support for national government $_{X2}$	0.208***	0.133***
	(0.030)	(0.029)
Eurosceptic$_{X4}$	–0.098*	0.703***
	(0.048)	(0.048)
Left-right (sqr.)$_{X7}$	0.027***	0.020***
	(0.006)	(0.005)
Gender$_{X5}$	0.336***	0.586***
	(0.020)	(0.020)
Exclusively national identity$_{X8}$	–0.030	0.291***
	(0.040)	(0.038)
Exclusively national identity X Euroscepticism$_{X8*X4}$	–0.124+	–0.037
	(0.071)	(0.068)
Num.Obs.	18595	19616
AIC	46343.1	52952.9

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

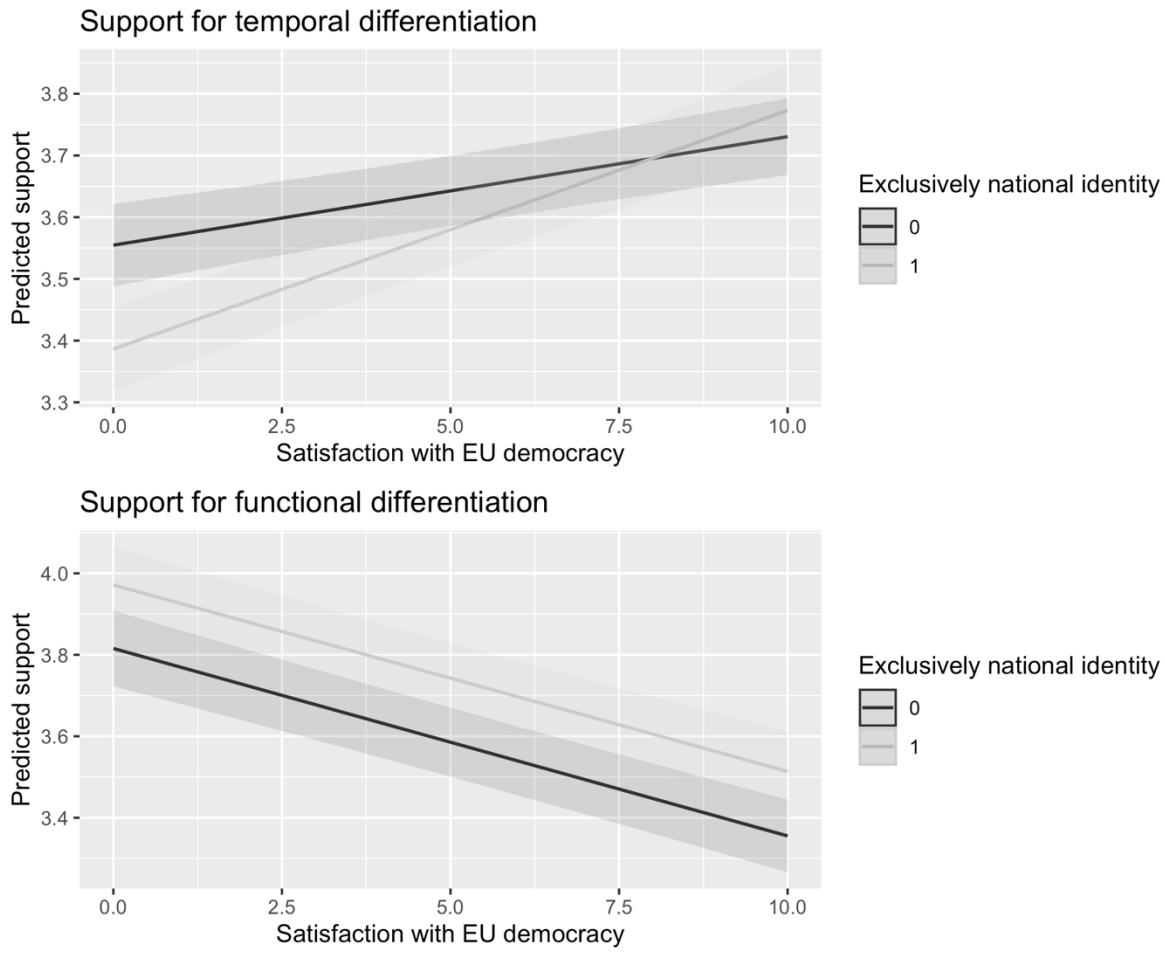
A1.2: Ordinal logistic regression of support for functional and temporal differentiated integration with interaction. Coefficients are log-odds.

	Support for temporal and functional differentiation	
	Alternative temporal	Alternative functional
	(1)	(2)
Constant	3.30***	3.19***
	(0.04)	(0.06)
Liberal economic values$_{X1}$	0.06***	0.03*
	(0.02)	(0.02)
Perception of economy$_{X3}$	0.04***	0.02*
	(0.01)	(0.01)
Support for national government$_{X2}$	0.06***	0.11***
	(0.01)	(0.01)
Left-right$_{X6}$	-0.09***	0.03
	(0.02)	(0.02)
Left-right (sqr.)$_{X7}$	0.03***	-0.05***
	(0.003)	(0.003)
Gender$_{X5}$	0.01***	0.01**
	(0.002)	(0.003)
Satisfaction with EU democracy$_{X4}$	0.20***	0.34***
	(0.01)	(0.01)
Exclusively national identity$_{X8}$	-0.07***	0.16***
	(0.01)	(0.01)
Observations	21,959	23,335
Akaike Inf. Crit.	58,173.12	67,287.44
Note:		*p<0.05; **p<0.01; ***p<0.001

A1.3: Alternative conceptualization of Euroscepticism

	Support for opt-outs			
	France	Italy	Denmark	Poland
	(1)	(2)	(3)	(4)
Constant	3.12***	2.68***	3.56***	2.96***
	(0.16)	(0.15)	(0.16)	(0.18)
Liberal economic values$_{X1}$	-0.03	-0.01	-0.05	0.05
	(0.08)	(0.05)	(0.05)	(0.07)
Perception of economy$_{X3}$	-0.03	0.04	0.03	0.11***
	(0.03)	(0.02)	(0.02)	(0.03)
Support for national government$_{X2}$	0.28***	0.11*	0.13*	0.33***
	(0.07)	(0.06)	(0.06)	(0.07)
Left-right$_{X6}$	-0.02	0.22*	0.02	0.13
	(0.08)	(0.09)	(0.07)	(0.08)
Left-right (sqr.)$_{X7}$	-0.04**	-0.05***	-0.07***	-0.05***
	(0.01)	(0.01)	(0.01)	(0.01)
Gender$_{X5}$	0.01	-0.02	0.01	-0.01
	(0.01)	(0.01)	(0.01)	(0.01)
Satisfaction with EU democracy$_{X4}$	0.48***	0.38***	0.21***	0.27***
	(0.04)	(0.04)	(0.03)	(0.05)
Exclusively national identity$_{X8}$	0.13*	0.17**	0.25***	0.21**
	(0.06)	(0.05)	(0.04)	(0.08)
Observations	1,828	2,167	2,285	1,206
Adjusted R^2	0.12	0.13	0.12	0.14
Note:	*p<0.05; **p<0.01; ***p<0.001			

A1.4: Alternative conceptualization of Euroscepticism



A1.5: Interaction between exclusively national identity and alternative conceptualization of Euroscepticism

Treatment	**Est.**	**S.E.**	**t-value**	**R^2Y~D|X**	**^{RV}q=1**	**^{RV}q=1,α=0.05**
Exclusively national identity	-0.04	0.015	-2.241	0%	1.6%	0.2%

A1.6: Sensitivity analysis of exclusively national identity to confounding (support for temporal differentiated integration)

Treatment	**Est.**	**S.E.**	**t-value**	**^{R2}Y~D|X**	**^{RV}q=1**	**^{RV}q=1,α=0.05**
Exclusively national identity	0.145	0.017	8.565	0.4%	5.9%	4.6%

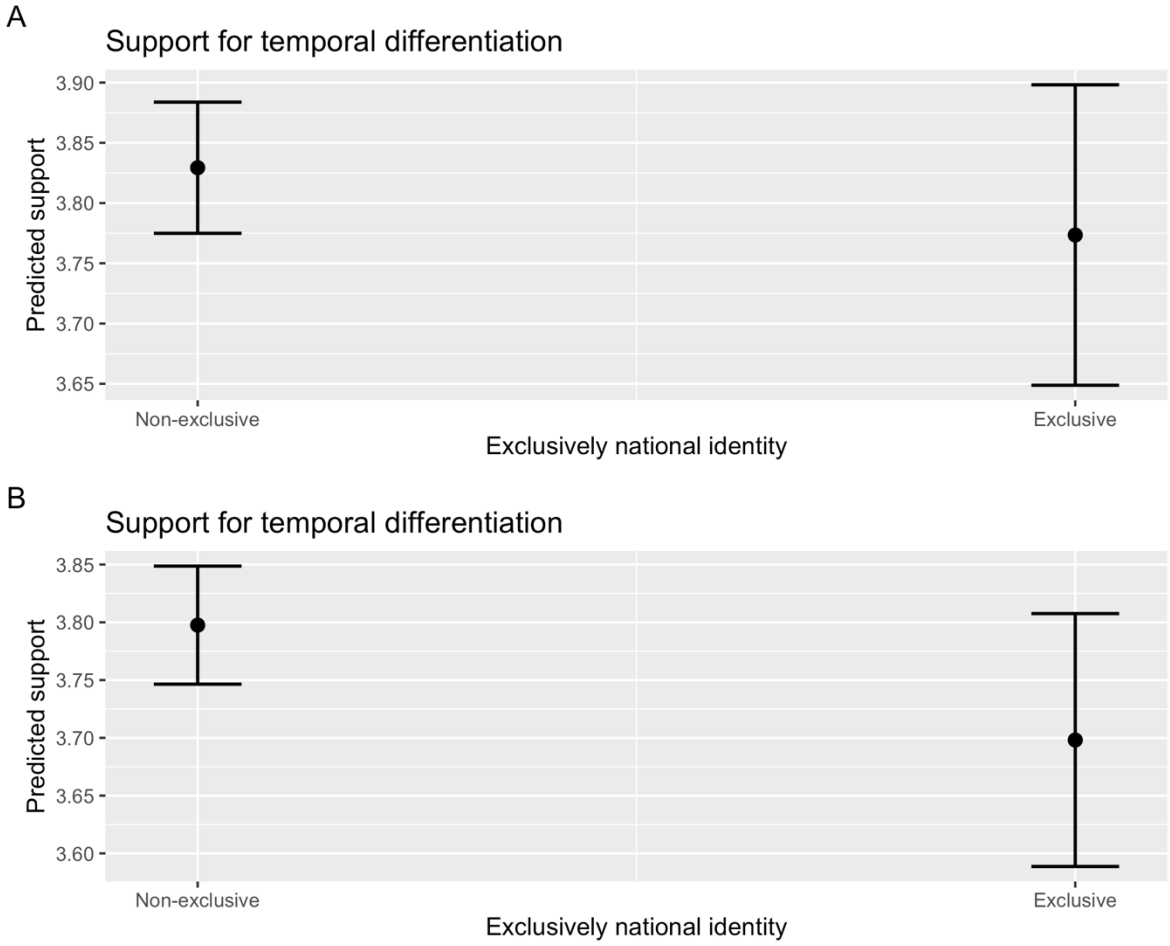
A1.7: Sensitivity analysis of exclusively national identity to confounding (support for functional differentiated integration)

Variable name	**Factor loading**	**Explained variance**	**Uniqueness**
The economic situation	0.76	0.58	0.42
Personal financial situation	0.71	0.51	0.49

A1.8: Factor analysis of factor ‘Perception of economy’

	Support for two-speed Europe	
	No EU variable	Full model
	(1)	(2)
Constant	3.28***	3.30***
	(0.18)	(0.19)
Liberal economic values$_{X1}$	0.05	0.06
	(0.06)	(0.07)
Perception of economy$_{X3}$	0.10***	0.09**
	(0.03)	(0.03)
Support for national government$_{X2}$	0.09	0.13
	(0.07)	(0.07)
Left-right$_{X6}$	-0.05	-0.04
	(0.08)	(0.09)
Left-right (sqr.)$_{X7}$		-0.28*
		(0.12)
Gender$_{X5}$	0.01	0.01
	(0.01)	(0.01)
Eurosceptic$_{X4}$	0.22***	0.21***
	(0.04)	(0.04)
Exclusively national identity$_{X8}$	-0.10	-0.06
	(0.09)	(0.10)
Observations	1,218	1,148
Adjusted R^2	0.04	0.05
Note:	*p<0.05; **p<0.01; ***p<0.001	

A1.9: Support for two-speed Europe in Poland. HC-robust SEs.

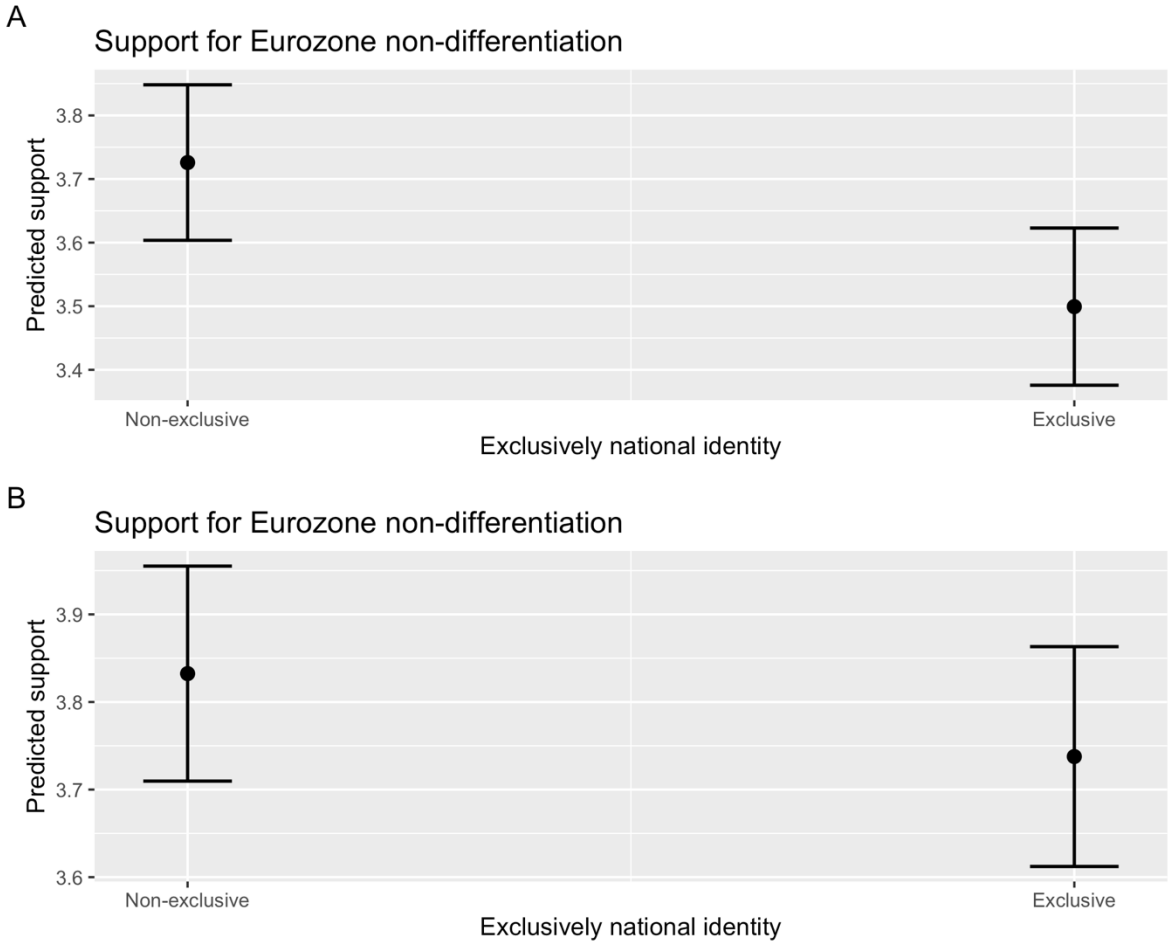


A1.10: Predicted levels of support for temporal differentiation among Polish citizens with exclusively national identities A: Full model. B: No control for Euroscepticism. HC-robust SEs.

	No EU variable	**Full model**
Liberal economic values$_{X1}$	0.063*	0.070*
	(0.031)	(0.034)
Perception of economy$_{X3}$	0.029*	–0.001
	(0.011)	(0.013)
Left-right$_{X6}$	–0.019	–0.012
	(0.033)	(0.036)
Support for national government$_{X2}$	0.278***	0.188***
	(0.026)	(0.029)
Eurosceptic$_{X4}$		–0.614***
		(0.035)
Left-right (sqr.)$_{X7}$	0.010*	0.008
	(0.005)	(0.005)
Gender$_{X5}$	0.491***	0.417***
	(0.017)	(0.019)
Exclusively national identity$_{X8}$	–0.316***	–0.133***
	(0.026)	(0.031)
Num.Obs.	24371	20373
AIC	67641.9	55606.7

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

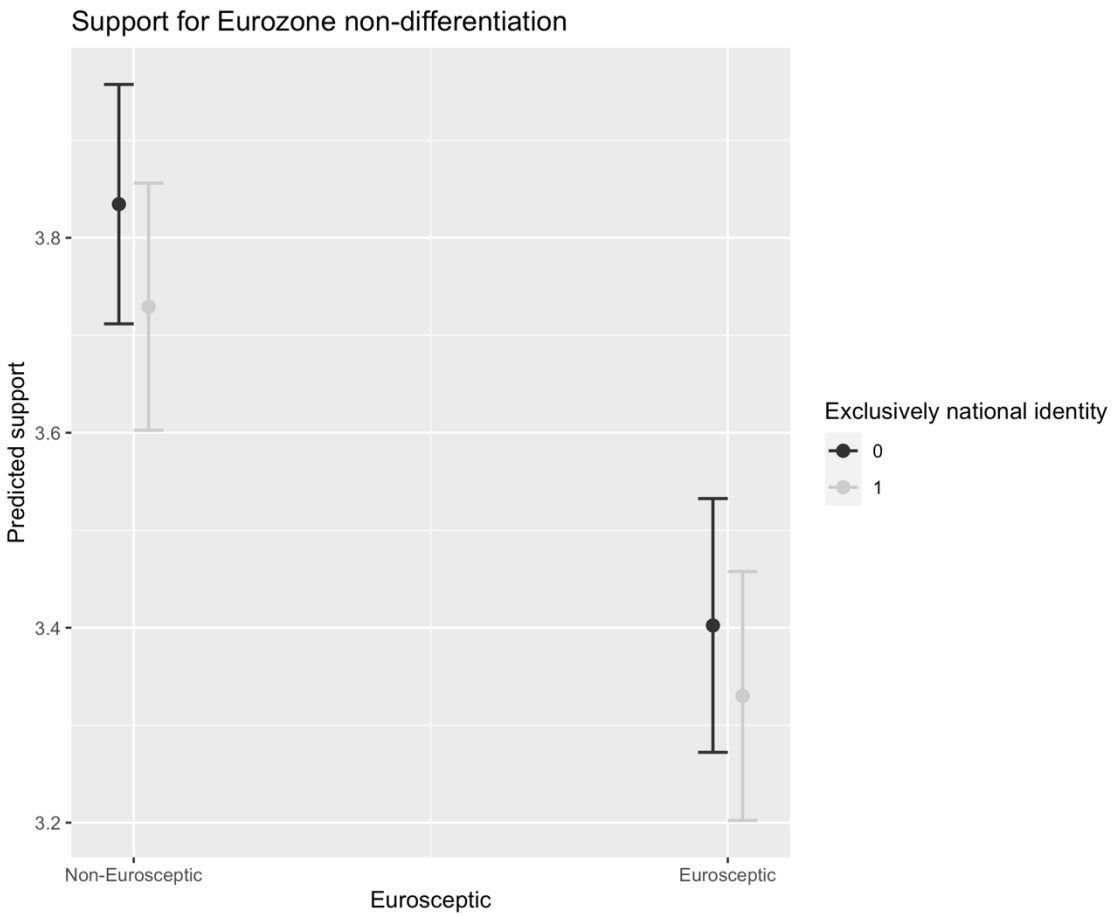
A1.11: Ordinal multilevel model of support for full Eurozone integration.



A1.12: Predicted support for non-differentiation of the Eurozone among exclusively national individuals without (A) and with (B) controls for Euroscepticism.

	Support for Eurozone non-differentiation	
	No EU variable	Full model
	(1)	(2)
Constant	3.16***	3.41***
	(0.07)	(0.08)
Liberal economic values$_{X1}$	0.05**	0.05**
	(0.02)	(0.02)
Perception of economy$_{X3}$	0.02**	-0.0003
	(0.01)	(0.01)
Support for national government$_{X2}$	0.19***	0.13***
	(0.01)	(0.02)
Left-right$_{X6}$	0.003	0.01
	(0.02)	(0.02)
Left-right (sqr.)$_{X7}$	0.003	0.003
	(0.003)	(0.003)
Gender$_{X5}$	0.36***	0.31***
	(0.01)	(0.01)
Eurosceptic$_{X4}$		-0.42***
		(0.02)
Exclusively national identity$_{X8}$	-0.23***	-0.09***
	(0.02)	(0.02)
Observations	24,636	20,503
Akaike Inf. Crit.	75,407.24	61,883.73
Note:		*p<0.05; **p<0.01; ***p<0.001

A1.13: Support for Eurozone non-differentiation. Multilevel model with random country intercepts.



A1.14: Support for Eurozone non-differentiation. Predicted value of support for the interaction between Euroscepticism and exclusively national identity.

	Support for Eurozone non-differentiation
Constant	3.41***
	(0.08)
Liberal economic values$_{X1}$	0.05**
	(0.02)
Perception of economy$_{X3}$	-0.0002
	(0.01)
Support for national government$_{X2}$	0.13***
	(0.02)
Left-right$_{X6}$	0.01
	(0.02)
Left-right (sqr.)$_{X7}$	0.003
	(0.003)
Gender$_{X5}$	0.31***
	(0.01)
Eurosceptic$_{X4}$	-0.43***
	(0.03)
Exclusively national identity$_{X8}$	-0.11***
	(0.02)
Eurosceptic X Exclusively national identity$_{X8*X4}$	0.03
	(0.04)
Observations	20,503
Akaike Inf. Crit.	61,889.70
Note:	*p<0.05; **p<0.01; ***p<0.001

A1.15: Support for Eurozone non-differentiation. Interaction between Euroscepticism and exclusively national identity.

A1.16: Data missingness as a function of variables and country.

Variable	Estimate	SE (cluster-robust)	T-value	P-value
Constant	2.98	0.07	44.44	0.00
Liberal economic values	0.02	0.02	0.93	0.352
Perception of economy	0.02	0.01	1.18	0.24
Support for national government	0.03	0.03	1.25	0.21
Left-right	0.03	0.01	3.19	0.002
Left-right (sqr.)	0.00	0.00	4.11	0.00
Gender	0.27	0.03	8.01	0.00
Eurosceptic	0.22	0.03	7.33	0.00
Exclusively national identity	0.07	0.03	2.29	0.002

A1.17: Multiple imputation of single-level model of support for functional differentiated integration. Cluster-robust SEs clustered at country level.

Variable	Estimate	SE (cluster-robust)	T-value	P-value
Constant	3.40	0.06	52.47	0.00
Liberal economic values	0.05	0.02	2.89	0.003
Perception of economy	0.02	0.01	1.96	0.05
Support for national government	0.03	0.02	2.09	0.04
Left-right	-0.005	0.006	-0.95	0.35
Left-right (sqr.)	0.00	0.00	0.03	0.97
Gender	0.14	0.02	8.71	0.00
Eurosceptic	-0.06	0.02	-3.16	0.00
Exclusively national identity	-0.07	0.02	-3.50	0.00

A1.18: Multiple imputation of single-level model of support for temporal differentiated integration. Cluster-robust SEs clustered at country level

Variable	Estimate	SE (HC-robust)	T-value	P-value
Constant	2.90	0.10	28.87	0.00
Liberal economic values	-0.05	0.06	-0.85	0.40
Perception of economy	-0.01	0.02	-0.52	0.60
Support for national government	0.13	0.05	2.65	0.03
Left-right	0.03	0.02	1.32	0.19
Left-right (sqr.)	0.00	0.00	1.35	0.18
Gender	0.36	0.03	11.40	0.00
Eurosceptic	0.28	0.06	4.96	0.00
Exclusively national identity	0.06	0.05	1.25	0.21

A1.19: Multiple imputation of single-level model of support for functional differentiated integration in France. Heteroscedasticity-robust SEs.

Variable	Estimate	SE (HC-robust)	T-value	P-value
Constant	2.78	0.09	31.85	0.00
Liberal economic values	-0.02	0.04	-0.39	0.70
Perception of economy	0.01	0.02	0.91	0.36
Support for national government	0.04	0.05	0.97	0.33
Left-right	0.05	0.02	2.34	0.02
Left-right (sqr.)	0.00	0.00	1.32	0.18
Gender	0.30	0.03	10.55	0.00
Eurosceptic	0.16	0.05	3.40	0.00
Exclusively national identity	0.08	0.04	1.91	0.056

A1.20: Multiple imputation of single-level model of support for functional differentiated integration in Italy. Heteroscedasticity-robust SEs.

Variable	Estimate	SE (HC-robust)	T-value	P-value
Constant	3.27	0.12	28.09	0.00
Liberal economic values	-0.05	0.05	-1.03	0.30
Perception of economy	0.02	0.02	0.94	0.35
Support for national government	0.01	0.05	0.26	0.79
Left-right	0.04	0.03	1.33	0.19
Left-right (sqr.)	0.00	0.00	0.90	0.37
Gender	0.17	0.03	6.38	0.00
Eurosceptic	0.34	0.04	8.35	0.00
Exclusively national identity	0.16	0.04	4.34	0.00

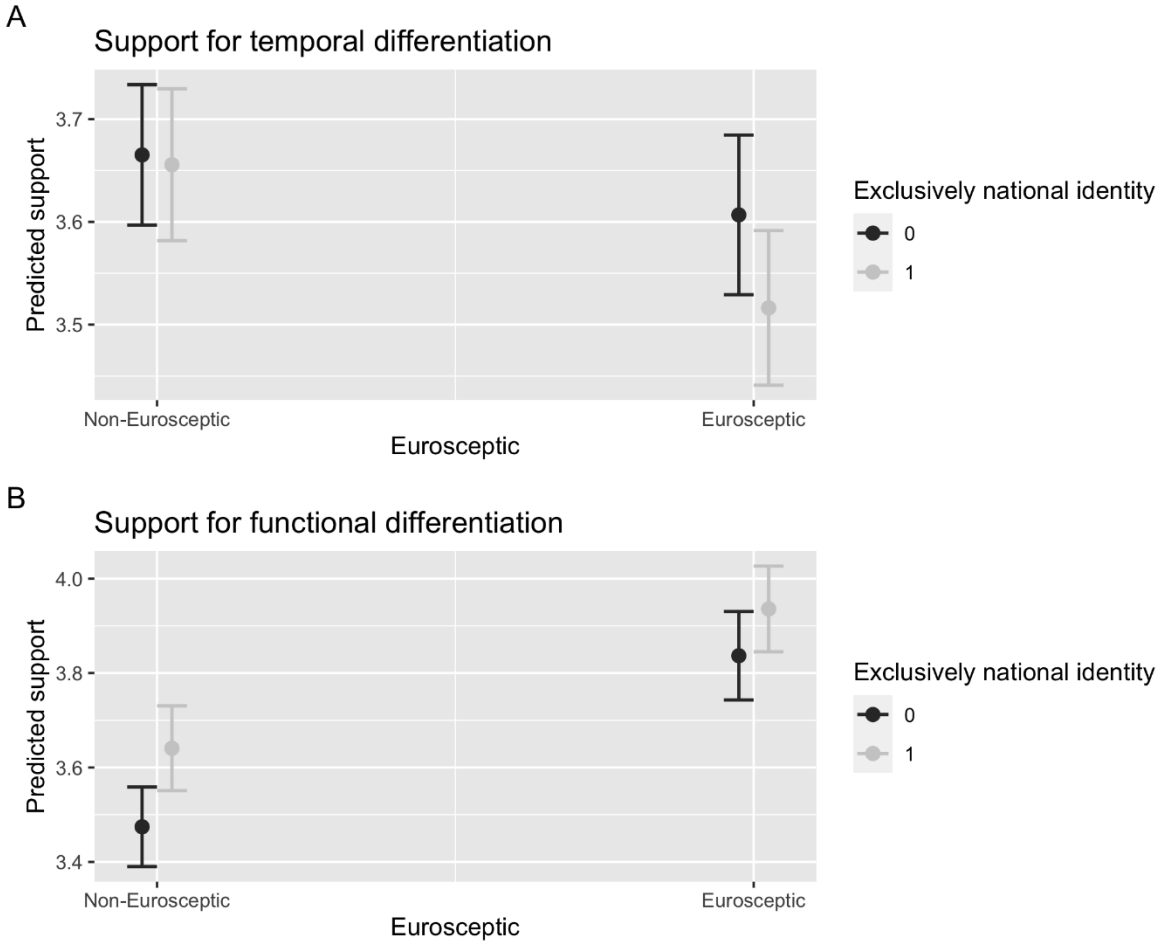
A1.21: Multiple imputation of single-level model of support for functional differentiated integration in Denmark. Heteroscedasticity-robust SEs.

Variable	Estimate	SE (HC-robust)	T-value	P-value
Constant	3.08	0.13	23.02	0.00
Liberal economic values	0.01	0.06	0.22	0.82
Perception of economy	0.04	0.03	1.69	0.09
Support for national government	0.19	0.06	3.20	0.001
Left-right	0.04	0.03	1.47	0.15
Left-right (sqr.)	0.00	0.00	0.75	0.45
Gender	0.15	0.04	3.86	0.00
Eurosceptic	0.20	0.08	2.56	0.01
Exclusively national identity	0.14	0.06	2.336	0.01

A1.22: Multiple imputation of single-level model of support for functional differentiated integration in Poland. Heteroscedasticity-robust SEs.

	Support for temporal and functional differentiated integration			
	Temporal		Functional	
	(full model)	Bivariate regression - Temporal	(full model)	Bivariate regression - Functional
	(1)	(2)	(3)	(4)
Exclusively national identity$_{X8}$	-0.04*	-0.08***	0.14***	0.29***
	(0.02)	(0.01)	(0.02)	(0.02)
Observations	18,737	18,737	19,794	19,794
Akaike Inf. Crit.	49,937.62	50,571.27	57,504.89	59,464.59
Note:				*p<0.05; **p<0.01; ***p<0.001

A1.23: Comparison of multivariate and bivariate regressions between exclusively national identity and support for differentiated integration. Random country intercepts.



A1.24: Predicted values of the effect of interaction between exclusively national identity and Euroscepticism on support for both temporal and functional differentiation. 95% CIs. As shown by table 3.

Treatment	**Est.**	**S.E.**	**t-value**	**R^2Y~D|X**	**^{RV}q=1**	**^{RV}q=1,α=0.05**
Exclusively national identity	-0.06	0.015	-4.223	0.1%	3.04%	1.64%

A1.25: Sensitivity analysis of exclusively national identity to confounding (support for temporal differentiated integration) without controls for Euroscepticism

Treatment	**Est.**	**S.E.**	**t-value**	**R^2Y~D|X**	**^{RV}q=1**	**^{RV}q=1,α=0.05**
Exclusively national identity	0.245	0.016	15.180	1.15%	10.23%	8.97%

A1.26: Sensitivity analysis of exclusively national identity to confounding (support for functional differentiated integration) without controls for Euroscepticism