

Opting out of an EU identity?*

The effects of differentiated integration on European identity

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The link between European institutions and European identities remains an under-explored question. Similarly, we know little about how countries opting out of European integration have shaped their citizens' view of themselves as more or less European. Using general synthetic control models and data from 1983 – 2020 I find that people in countries with opt-outs tend to identify as more strongly European in the years after an opt-out is implemented, but that this effect can only be described as causal where the opt-outs were the result of bottom-up demand for more sovereignty in specific areas. This shows that providing individual countries with greater autonomy may strengthen their citizens' attachment to Europe, but that any such effect is likely to depend on domestic variations in for instance elite politicization of European integration.

Keywords: differentiated integration, public opinion, EU identity, causal inference

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Introduction

A mainstay of the European Union after the ratification of the Maastricht Treaty is that it is permanently differentiated (Chiocchetti 2023): While a core of EU member-states are integrated into all aspects of the Union, a smaller subset of states have chosen to opt out of integration into particularly controversial policy areas. We know that these “opt-outs” have an impact on how people think about EU membership (Vergioglou and Hegewald 2023). However, it is still uncertain whether these opt-outs have a similar effect on people’s tendencies to identify with the EU. There are good reasons for thinking that opt-outs may either strengthen exclusively national self-identification by making it less necessary for citizens to debate highly salient issues (Collignon 2017) or weaken it by strengthening the support for the EU that is often a precursor to European identification (Vergioglou and Hegewald 2023; Schraff and Schimelfennig 2020). This paper thus asks “How does opting out of EU integration impact the tendency of people in the countries opting out to identify as exclusively national or both European and national”? Answering this question also deepens our understanding of whether the EU’s institutional willingness to let countries opt out of European integration may undermine the effectiveness of its work to establish something akin to an identity necessary for the cohesion of the EU as a political community (McNamara 2019; Putnam 1994).

To answer this question, I use general synthetic control models (Xu 2017) and a time series of Eurobarometer data from 1983 – 2020. This lets me compare the levels of identification with Europe in the countries with opt-outs to those found in a “synthetic” control unit with close to identical levels of exclusively national identification in the years before the opt-outs became a reality. I find that being allowed to opt out of the EU treaties leads to a significant decrease in the percentage of the population who identify only with their own nation-states but that this only happens when opt-outs visibly respond to popular demands for less integration, and where it was associated with a politicizing moment. If one of the conditions is missing, opt-outs may have either no, or the opposite, immediate effect.

My findings have implications both for theories of European integration and for the current debates facing the Union: They suggest that the institutional framework of the EU matters for people’s identification with the EU, as assumed by a large literature studying how institutional contexts shape both the EU itself and popular support for it (Risse 2013; Mariotto and Pellegata 2023). However, the direct

causal effects of any change in these frameworks are likely to be short-lived and appear mainly in times of great politicization of the European Union. In other words, for opt-outs to positively strengthen European identification the political elites that provide citizens with most of their cues about integration (van de Wardt, C. E. de Vries, and Hobolt 2014) must actively debate the issues leading to the opt-out, thus crystallizing the question of national and European identities in the minds of citizens, while the EU's accommodation of national preferences must be highly visible and salient. For the immediate effects to be longer-lasting, they must arguably also permanently change the national elite discourse around the EU: If opt-outs do not consistently the elite politicization of European integration, as was arguably the case in Britain between the 1993 Maastricht Treaty opt-outs and Brexit (Sobolewska and Ford 2020), they are also unlikely to lastingly change people's perceptions of themselves as either national or European.

Lastly, my results have obvious policy implications in a time where more integration in highly salient policy areas like defense and migration may be more necessary than ever. What my results suggest is that granting opt-outs to highly Eurosceptic populations might not be a panacea for reducing identity-based contestation. However, it may also reduce such contestation if it is seen to accommodate national preferences in the wake of great elite politicization of the EU.

This paper begins by outlining what we know about the public opinion effects of differentiated integration, the name that will be used in this paper to describe to the above-mentioned process of opting out of EU integration. I then describe the methods and data used for the analysis. Lastly, I show how the different forms of opt-outs currently in place in the EU have different impacts on national identity before discussing the implications that these variations have for our understanding of how opt-outs may produce more or less identity-based contestation of the EU.

Differentiated integration and EU public opinion

EU law is typically applied unevenly across countries for two reasons (Schimmelfennig and Winzen 2014): First, opt-outs, the focus of this paper, typically follow from a member state's desire to avoid integration that it deems too costly to its national sovereignty. Such opt-outs have typically been found in highly salient areas after the ratification of the 1992 Maastricht Treaty (Chiocchetti 2023). Second,

the EU's institutions may impose temporary exemptions from EU law upon new member states as a precondition for membership. However, only the first kind of differentiated integration permanently alters the shape of the EU as a polity: Whereas a "multi-speed" Europe temporarily alters which countries are subject to particular EU laws, opt-outs such as the British decision not to enter the Schengen Area creates an EU with multiple policy cores, in which some citizens are not exposed to the benefits and obligations following for instance membership of the euro zone.

Recent studies have investigated how these variable levels of sovereignty impact attitudes towards the EU. Schraff and Schimmelfennig (2020), in their study of the impact of the Danish 2015 referendum on the country's continued opt-out from the justice and home affairs area, find that Eurosceptics became more satisfied with EU democracy after it became clear that the referendum would lead to a continued opt-out. Vergioglou and Hegewald (2023) corroborate the link between voluntary opt-outs and support for the EU by showing that the only type of differentiation that leads to more positive attitudes towards the EU is one that seeks to increase national autonomy within the EU membership. Voluntary differentiated integration is also associated with greater support for a permanently differentiated EU in the future (Moland 2024; Winzen and Schimmelfennig 2023). The reason may be that it allows "those who want less to do less", thus creating a greater congruence between the ideal and actual level of integration. In contrast, differentiated integration that is imposed by the EU on countries that seek closer integration tends to lead to less support for both the EU and the prospect of permanent EU differentiation (Vergioglou and Hegewald 2023; Moland 2024).

Opt-outs' overall effect on national identity

While many have studied what differentiated integration means for the EU's institutions, the question of what the changes in institutional frameworks that differentiation brings mean for identification with either Europe or the nation-state is comparatively under-studied. The existing literature's focus on support for the EU may also be insufficient to answer this theoretically important question (Dalton 2021): While there is surely a link between European identity and support for the EU (Foster and Frieden 2021), the two are not the same. Importantly, social identities are more deeply rooted than general political attitudes (Huddy 2001). Thus, even if opt-outs do impact short-term views of EU membership,

they may have a smaller impact on identification with the nation-state. Studying opt-outs' effects on European identity, a connection untested in the public opinion literature on differentiated integration, is thus warranted because it lets me test whether variations in the level of a country's integration into the EU has a similar short-term impact on a deeply rooted social group identity like the feeling of belonging to a nation-state.

This paper leverages the fact that opt-outs from European integration render individuals citizens of countries with different levels of formal sovereignty, despite belonging to the same overarching polity. Reforms similar to the implementation of opt-outs, that essentially vary the extent of political autonomy across the different regions of a polity, are known to have impacted perceptions of both national identity and support for greater devolution of powers in the future outside of the EU (Ishiyama 2023; Verhaegen, Dupuy, and Van Ingelgom 2021).

While social group identities like national identities are, as Huddy (2001) points out, slow to change, European identities have several peculiarities. First, because it rests on a thin public sphere (Bellamy 2019), European identity formation may be more volatile than national identities built on shared cultures and deep social ties. Second, because the social ties connecting Europeans are weaker than those connecting co-nationals, transnational institutions may be needed to both build and sustain an understanding of European identity as a whole. As EU institutions are the ones most heavily associated with European identity-building (Laffan 2004; McNamara 2019), people's willingness to accept the shared European/national identification common among EU citizens (Risse 2014) is likely to partially depend on how they think about the EU's institutions.

Opt-outs are thus likely to cause changes in national identity because they influence how strongly citizens need to relate to institutions and symbols that allow them to see themselves as having shared concerns with other Europeans. Because political cooperation requires thinking about and debating issues that arise from it, as is the case for both the Schengen cooperation and the Eurozone, citizens of a country on the inside will inevitably have to spend more time engaging both with these shared concerns and the institutions set up to address them (Collignon 2017). Much what happens at the individual level (Kuhn 2011), this engagement with other European citizens could make it more likely for them to identify both as national and European rather than just national. This is most likely to happen not by

weakening people's attachment to a nation-state, but rather by them becoming more open to identities that combine a national and European component (Risse 2014).

In contrast to this sustained engagement, previous literature has found that parliamentarians from opt-out countries play a smaller role in European interparliamentary conferences (Winzen 2023), and that Norwegian politicians have implemented informal "gag rules" to disincentivise debates about highly controversial policies (Fossum and Graver 2018). By making it less necessary for a country's citizenry and elite to engage with debates about the most salient EU issues, differentiated integration may thus provide access to fewer venues that allow citizens to see themselves as members of a broader European citizenry. This may in turn produce a stronger national, rather than European, attachment on the part of citizens of countries opting out. The way national media sources typically cover EU politics may also exacerbate these effects: Rather than discuss something as a shared European issue, journalists covering the EU are more likely to frame an issue in a way that privileges a national perspective (Michailidou and Trenz 2023).

In addition, opt-outs have typically followed from elite-driven politicization of European integration (Winzen 2020; C. E. de Vries and Hobolt 2020) and been framed as efforts to strengthen national sovereignty in the face of EU constraints (Leruth 2015; Adler-Nissen 2014). These elite cues can lead to a stronger attachment to the nation-state by making the distinction between national in- and out-groups more salient also to citizens less attuned to European politics. An instructive example is how Danish debate on the country's various opt-outs from European integration focused on themes of sovereignty and the perception that it was under threat from European institutions (Adler-Nissen 2014). This discourse has been publicly dominant even if Danish governments have selectively opted in to policy areas subject to differentiated integration just as frequently as they have reaffirmed their right to opt out (Migliorati 2022). Similarly, in debates over the Maastricht Treaty in the UK House of Commons one Conservative MP put forth a similar frames, by painting attempts to supra-nationalize EU governance as a path towards a Napoleonic conquest of Europe (Todd 2016, p. 62). Thus, even though the differences between opt-out and opt-in countries will be the same as for the mechanism related to depoliticization, this mechanism posits that the effect of the opt-out on national identity is mainly brought out because elite framing of European integration primes citizens to think of themselves as

exclusively national.

It is possible that both socialization and mechanisms relating to negative politicization of the EU may lead to a correlation between opt-outs and increasingly national identification among citizens of countries opting out. I thus hypothesize:

H1: Exposure to opt-outs will lead to an increase in exclusively national identities in the relevant member states.

The link between opt-outs and politicization of Europe also indicates that they will predominantly impact exclusively national identities, rather than more common compound identities (Risse 2014). Elite politicization of opt-outs has, as I show above, also posited European integration as both threat to sovereignty and national and European solutions as incompatible. This makes it likelier that people will shift towards a more exclusively national stance, rather than a shift in the direction of slightly less European identification.

However, there is typically a strong correlation between national identification and opposition to the EU as a political project (McLaren 2002; Hooghe and Marks 2005). Case studies have shown that opt-outs tend to make people more positively disposed towards the EU (Vergoglou and Hegewald 2023; Schraff and Schimmelfennig 2020). Thus there may be a link between opt-outs and more inclusive national identification that goes through more positive attitudes towards the EU. This is evident also in how those who are most sceptical of the EU are also the ones most likely to be positively inclined towards these kinds of opt-outs, even if sovereignty concerns may be of limited importance for why the same people choose to support or oppose a proposal for differentiation (Blok and C. de Vries 2023; Heermann, Leuffen, and Schüssler 2024).

An important reason for why opt-outs may also lead to more European self-identification is that they are likely to change people's perceptions of what the EU means for national sovereignty. States frequently decide to opt out of integration because the exclusive nature of their citizens' self-identification leads to bottom-up demands for the protection of national sovereignty (Winzen 2016). Such demands are either expressed through referenda rejecting EU policy or voting for Eurosceptic parties (Hobolt 2009; van de Wardt, C. E. de Vries, and Hobolt 2014). Given that opt-outs, especially in countries with already Eurosceptic populations, are likely to bring the perceived speed of integration closer to

the desired speed of it (Malang and Schraff 2023) it may show those who identify most strongly with their nation-state that EU integration is more compatible with national sovereignty than originally assumed. This could make them more favourably inclined towards EU institutions than they were before the opt-out. As these institutions are the ones most seriously committed to building something akin to a European identity, exclusive nationals might as a result be more open to adopting some of the ideals, such as the idea of a European identity, that these institutions embody.

Because opt-outs are typically used for highly salient cases of integration (Chiocchetti 2023), they may reduce contestation of the EU by taking controversial policy integration “off the table” (Hooghe and Marks 2009). The reduced salience of EU politics thus reduce politicization, in turn making those who identify most strongly with their countries more likely to embrace a dual national and European identity. This causal chain leads to a competing hypothesis:

H2: Exposure to opt-outs will lead to a decrease in exclusively national identities in the relevant member states.

Not all opt-outs are equal

Contexts are likely to matter for how opt-outs shape national identification. Studies have shown that a key division goes between externally imposed and voluntarily chosen differentiated integration, with the latter having the most positive effects on EU public opinion. Similarly, we may expect the effects of these opt-outs to differ by how they were brought about.

One important distinction goes between what Migliorati (2022) terms “postfunctional opt-outs”, that are chosen by elites to address popular Euroscepticism, and all others. The paradigmatic case of postfunctional opt-outs are those following from the negotiation and ratification of the Maastricht Treaty, which marked a shift from a “permissive consensus” to a “constraining dissensus” in how voters related to European integration (Hooghe and Marks 2009). Here the opt-out itself was debated by elites and citizens, and brought about after great politicization. This separates them from opt-outs that did not arise from a *bottom-up* demand, such as the Irish opt-out from the Schengen cooperation (Sion-Tzidkiyahu 2008). The greater awareness and politicization of postfunctional opt-outs could have two distinct effects on European identity compared to opt-outs in general: First, greater awareness could

lead people to become more aware of the accommodation they imply, and thus also to express greater faith in EU institutions than after other opt-outs. Second, because contestation of the EU leading up to these opt-outs heavily favoured Eurosceptic parties (Beaudonnet and Gomez 2024), the negative elite politicization that they were associated with could conversely lead to greater increases in exclusively national identities than what is generally the case after an opt-out. This leads to the following hypothesis:

H3: The effect of postfunctional opt-outs will be greater than the effects of opt-outs overall.

Table 1: Effect of opt-outs on exclusively national identity

Hypothesis	Direction of opt-out effect
H1	+
H2	-
H3	Postfunctional opt-outs > Opt-outs in general

My paper thus contributes to the emerging literature on the opinion effects of the European differentiated integration by probing how a range of different opt-outs, which vary in their institutional features as well as policy content, shape affective attachment to the European Union. My theoretical expectations are outlined in table 1.

Data and methods

To investigate *H1-H5*, I combine data on opt-outs from EU treaties with Eurobarometer data measuring exclusively national self-identification. I complement the measures of exclusively national identity from the Mannheim Eurobarometer Trend File, which covers the years 1970 – 2002 (Schmitt et al. 2008), with a similar variable from 2003 – 2020 (Russo and Bräutigam 2022).

I use general synthetic control models as developed by Xu (2017) and Bai (2009), with an EM algorithm proposed by Gobillon and Magnac (2016). The method uses all observations of untreated units (the countries not opting out) together with pre-treatment values of the treated units (opt-out countries) to construct a counterfactual trajectory for the treated units. The post-treatment trajectory of the treated units is then compared to the counterfactual to derive an average treatment effect on the treated (ATT).

This offers a solution to the problem that it is frequently difficult to find a country that is sufficiently similar to the treated ones that I can credibly claim that any variation after the opt-out was implemented can be causally attributed to it (Abadie, Diamond, and Hainmueller 2010).

Dependent variables

The dependent variable is a time series composed of two different questions used between 1983 – 2020, with two highly related wordings. The first is “Do you ever think of yourself as not only (NATIONALITY), but also European? Does this happen often, sometimes or never?” The second asks “Do you feel you are a citizen of the EU?” The response categories are “yes, definitely”, “yes, to some extent”, “no, not really” and “no”.

I harmonize the data from Schmitt et al. (2008) and Russo and Bräutigam (2022) to construct a time series where the country-year mean is the share of respondents stating that they only identify with their nation-states or do not think of themselves as European citizens. This results in a time series that lets me study variations in exclusively national identification from 1983 – 2020.

While these questions use different wordings, the response categories found in both questions are both likely to capture my theoretical concept: Someone who identifies as never feeling both European and national would be theoretically likely to also state that they do not feel themselves to be European citizens. This makes it likely that I capture the same theoretically interesting populations through both questions. Though the question wordings risk conflating the cultural and civic components of European identity (König 2023), my operationalization of exclusively national identity is well-known from the large literature inspired by Hooghe and Marks (2005).

As the questions about identity have not been consistently asked since they were first introduced, several country-years lack the responses needed to estimate a mean value. To address this, I use a method inspired by multiple imputation (Rubin 2004), but which differs from this approach in that I average across the 25 runs of the imputation process to arrive at an average value for each country-year. My imputation uses both a measure of support for EU membership, individual-level variables such as education and occupation, known to correlate with different self-perceptions of national identity (Foster and Frieden 2021; Kuhn, Lancee, and Sarrasin 2021), as well as the country and year of each

respondent, to predict a realistic imputed value for each missing value on the dependent variables. The algorithm does this by drawing on the self-reported identity of individuals similar to those with missing values. Imputing individual-level data before aggregating the resulting average to a country-year mean is likely to be a better solution than performing a univariate interpolation of the time series used as a dependent variable. The reason is that it allows me to draw on individual-level information about each individual with a missing value, both in terms of socio-economic and political factors, to arrive at a realistic imputed value.

The wording and coding of the question changed consistently after the Eastern enlargement, with the only changes from 1983 – 2005 consisting of minor wording experiments in some survey waves. To avoid the variations in wording influencing the imputation quality, I impute the time series from 1983 – 2004 and 2005 – 2020 separately before merging them. As identical questions have not been asked after 2020, I cannot test how the termination of the Danish defense opt-out in 2022 shaped national identity.

Even as my method diverges from that used by Malang and Schraff (2023) to impute smaller gaps in their time series of satisfaction with national democracy and the desired and perceived speed of integration, the resulting time series (see figure S2, with standard deviations for all countries shown by figure S3) largely conforms to expectations (Risse 2014; Leith et al. 2019): In most countries a majority of citizens report some element of compound identities. The percentage of exclusive identification also shows signs of decreasing over time, even if there are cyclical upticks in most countries. These cyclical upticks appear more pronounced in the UK than elsewhere. This is theoretically consistent with the finding that British elite Euroscepticism, and by extension also the cues transmitted to the public in times of great politicization of the EU, have typically framed European integration as a threat to British sovereignty and political identity (Sobolewska and Ford 2020).

A respondent may respond differently to questions about European-ness or European citizenship. This is an analytical challenge for any longitudinal study of national identity, and shows the need for more robust data. Nevertheless, figures S2 and S4 show only minor variations in the response patterns before and after the question wording changed. Other research (Schröder et al. 2024) also suggests that people respond very similarly to questions about both phenomena.

Treatment and independent variables

I use four treatments, that together capture a lot of the variations in the institutionalization and politicization of differentiated integration. My first treatment variable includes all opt-outs before the Eastern Enlargement of 2004, regardless of their levels of politicization and formalization. It first includes the Danish and UK opt-outs from the Maastricht Treaty, that were in force from 1993. I also include the Irish opt-out from Justice and Home Affairs and Schengen related policies that fully entered into force in 1999 and the Swedish *de facto* opt-out from EU integration that entered into force in 2004. A breakdown of treated and untreated country-years is shown in figure S1.

I use the UK, Swedish and Danish opt-outs from the Maastricht Treaty from the euro zone as case studies of postfunctional opt-outs. While the Swedish opt-out from the eurozone is a *de facto* opt-out from the EU (Hofelich 2022) without a legal basis in the EU treaties, it is similar to the Danish and UK opt-outs from the Maastricht Treaty in that it was implemented, despite elite support for the euro (Leruth 2015), after a referendum that politicized issues of European identity. I construct a separate treatment variable consisting of the treated country-years for the three countries.

While several countries have *de facto* opt-outs from the eurozone, they were not put to popular votes. It is thus only in Sweden that a *de facto* opt-out was associated with a “politicizing moment” (Kriesi 2016) that made the question of European identity and integration salient. Because technical opt-outs tend to be little known among citizens (Telle et al. 2022), I also do not test the effects of the British opt-outs from the European Stability Mechanism and the Treaty on Stability, Coordination and Governance.

I treat the Irish Justice and Home Affairs and Polish Charter of Fundamental Rights opt-outs as cases of “functional” opt-outs. While the Irish opt-out covered much of the same ground as the UK’s opt-out from the Schengen area, it was not driven by popular contestation of the EU or concerns over sovereignty, but rather a functionally motivated desire to maintain relations with the UK (Sion-Tzidkiyahu 2008, p. 497). Similarly, the Polish opt-out from the Charter of Fundamental Rights was initiated to address elite, rather than popular concerns, over what European integration meant for Polish rules on gay marriage (Puchalska 2014).

I lastly treat the Maltese opt-out from the Permanent Structured Cooperation in 2017, and the Hungarian opt-out from the European Fiscal Compact in 2013, as a distinct set of postfunctional opt-outs.

While both opt-outs stemmed from a national demand for autonomy in the relevant areas (Vergioglou and Hegewald 2023; Blockmans and Crosson 2021), these postfunctional opt-outs were less salient and politicized than the others. The Maltese defense opt-out illustrates this contradiction well: Even if support for EU defense cooperation is lower among Maltese citizens than elsewhere in Europe, the issue is generally not salient to voters (Mader, Olmastroni, and Isernia 2020). Table 2 shows the empirical design.

The differences between the three sets of opt-outs becomes particularly clear when comparing the party-level EU polarization surrounding them (see figure S5). We find the greatest party polarization in the run-up to the salient and politicized postfunctional opt-outs, with much lower levels leading up to the others.

Table 2: Summary of empirical tests

Tested hypotheses	Type of opt-out	Cases selected
H1-H2	All opt-outs	Denmark, UK, Ireland, Sweden, Poland, Malta and Hungary
H3	Salient postfunctional opt-outs	Denmark, Sweden and UK
H3	Non-salient postfunctional opt-outs	Malta and Hungary
H3	Functional opt-outs	Ireland and Poland

It is difficult to isolate the causal effect of opt-outs because they are not randomly occurring events, but rather policies that countries select into (Dunning 2012; Morgan and Winship 2014). Thus, countries that choose to opt out are likely to systematically differ from those that do not (Winzen 2016). To ensure that my analysis compares groups of countries that are as similar as possible in every respect save for the treatment, I introduce a range of auxiliary covariates. These include both economic variables, such as GDP growth and unemployment, as well as political variables like the vote shares of populist parties, the disproportionality of the party system (Gallagher 1991), the average satisfaction with democracy and support for the EU in a given country-year. Here I follow Malang and Schraff (2023) and impute the time series using Stineman (1980) interpolation through the *imputeTS* package for R. This is reasonable because the gaps in the control variable time series are much smaller than for the dependent variable. The well-known issues with linear extrapolation across very long periods (Honaker and King 2010) are thus less likely to surface when imputing the control variables. For the protest vote shares, I assume that these do not vary between elections, and impute the same percentage for all years of an electoral

period. Table S2 shows all descriptive statistics.

I control for popular Euroscepticism because it, together with changing economic conditions, predicts both opt-outs and variations in exclusively national identity (Winzen 2016; Foster and Frieden 2021). I also control for protest voting, democratic trust, economic openness, party system disproportionality, turnout and population to ensure that the control groups are as similar to the treated countries on as many socio-political dimensions as possible.

Model estimation

I rely on general synthetic control models to estimate the causal impact of opt-outs on exclusively national identity (Xu 2017). The underlying logic of the method is that one can estimate a causal effect of a treatment by comparing the levels of the dependent variable before and after the treatment to that found in a control unit constructed by weighting cases from a donor pool. This logic is, following Vergioglou and Hegewald (2023), formalized in equation 1. Here the level of exclusively national identity Y_{it} is the level of exclusively national identity of unit i in year t , T are the treated units and T_0 are the pre-treatment periods. The average treatment effect on the treated δ_{it} is thus derived by estimating the difference between the trend of the synthetic control unit and the observed trends of the treated units after the treatment was put into place. I use both country- and year fixed effects. Thus, while common shocks such as the fall of the Soviet Union could impact European identity, thus threatening causal inference, time-specific effects that are common to all countries will be absorbed by the year fixed effects.

$$ATT_{t,t>T_0} = \frac{1}{N_{tr}^{i \in r}} \sum [Y_{it}(1) - Y_{it}(0)] = \frac{1}{N_{tr}^{i \in r}} \sum \delta_{it} \quad (1)$$

The units of analysis are country-years ($N = 628$). Following Vergioglou and Hegewald (2023) I set a minimum of five years (equivalent to ten Eurobarometer semester) of pre-treatment data as a requirement for a country to be considered as a candidate for the synthetic controls in each case. I construct four synthetic controls: One for all country-years with opt-outs, one for the Irish non-politicized opt-out from the Amsterdam Treaty, one for Denmark and the UK and one for Sweden as a country

with a referendum opt-out.

The Stable Unit Treatment Value Assumption must also be met for my results to be interpretable as causal. The assumption states that the treatment value of one unit must be independent of the treatment value of all other units (Morgan and Winship 2014). In other words, Britain's decision to opt out of the Justice and Home Affairs provisions in the Maastricht Treaty must not depend on whether for instance the Dutch government decided to opt out or not at the exact same time. Most evidence suggests that countries decide to use an opportunity for opt-outs to address national political concerns (Winzen 2020). As a result, it is unlikely that the choices governments make about whether to opt in or out of EU integration is highly dependent on the choices other governments make.

To avoid treated units becoming a part of the donor pool I always analyse each instance of differentiation after excluding the other treated country-years. Units that are at some point treated are thus removed from the donor pool. While the presence of other forms of primary law exemptions than opt-outs in the control group countries could pose a challenge to causal inference, such differentiation has generally been non-salient to elites and voters (Telle et al. 2022). It is thus unlikely to influence the results.

Results and discussion

Figure 1 shows that most treatment and synthetic controls have strongly overlapping pre-treatment trends. While there is some deviation between Hungary and Malta and their synthetic control, the overall picture thus suggests that variations after the opt-outs can be seen as causal effects of them. The factor loadings for most treatment and control units are also clustered fairly tightly together (see figure S7). The treatment effects are thus likely driven by moderate interpolation from very similar control units. However, figure S20 suggests that the UK counterfactuals in both the overall and postfunctional opt-out scenario are particularly susceptible to extrapolation. I address this in the section Limitations and robustness tests.

Table 3 shows that opting out on average negatively impacts exclusively national identity. The coefficient suggests that, across the full post-treatment time window, the share of those identifying as

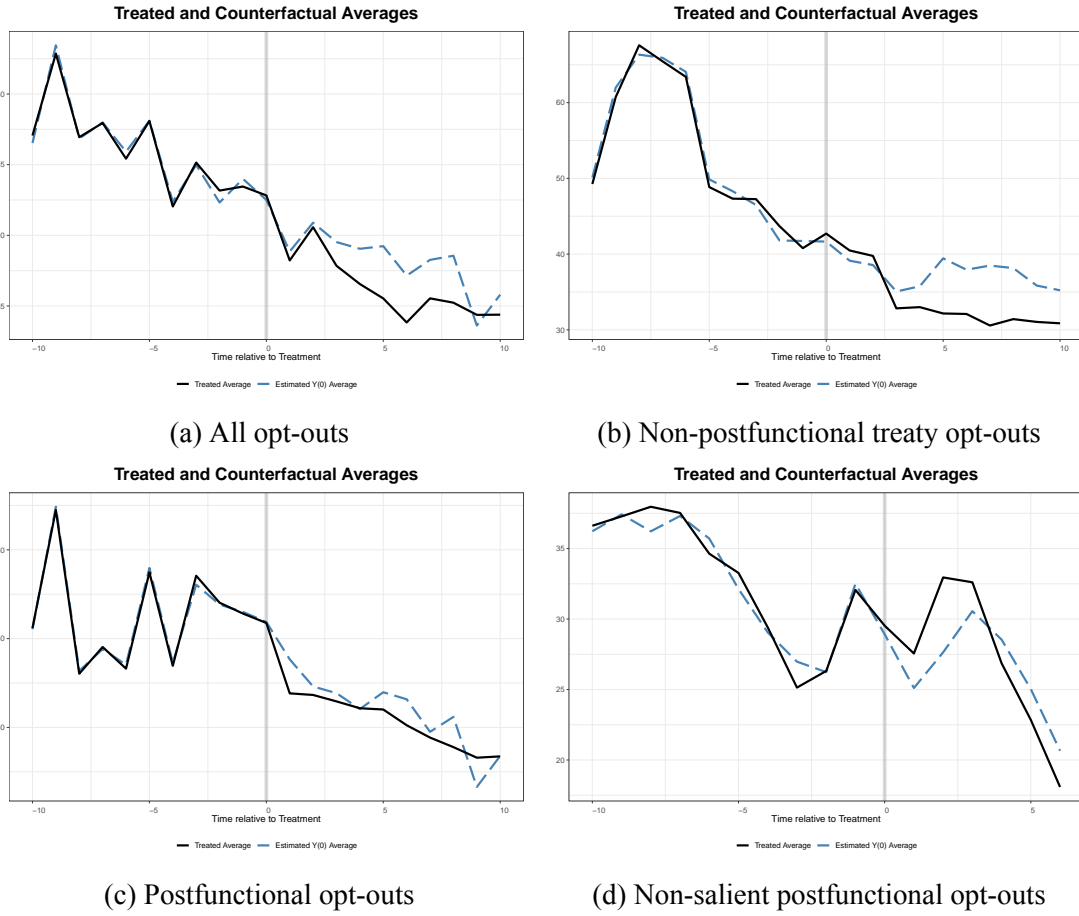


Figure 1: Pre- and post-treatment trends for treated units and their synthetic controls.

Table 3: Average ATT per condition. Bold p -values indicate statistical significance

ATT	Coefficient	SE	p -value
<i>ATT</i> : Overall	-2.154	0.539	0.00
<i>ATT</i> : Functional opt-outs	-2.443	0.974	0.01
<i>ATT</i> : Postfunctional opt-outs	-2.532	0.722	0.00
<i>ATT</i> : Postfunctional non-treaty reform opt-out	0.832	1.194	0.49

exclusively national was on average 2.1% lower in the treated group than in the synthetic control groups. I thus reject $H1$, while confirming $H2$.

However, this is a long-term effect. Figure 2a shows no immediate decline in exclusively national identity. The delayed reaction to opt-outs suggests that the long-term divergence may thus be driven mostly by how they create long-term differences between the countries opting in and out. While existing literature points to the reduced salience of European integration as a possible driver of more positive evaluations of the EU (Hooghe and Marks 2009), more research is needed to understand the precise causal mechanism behind these results.

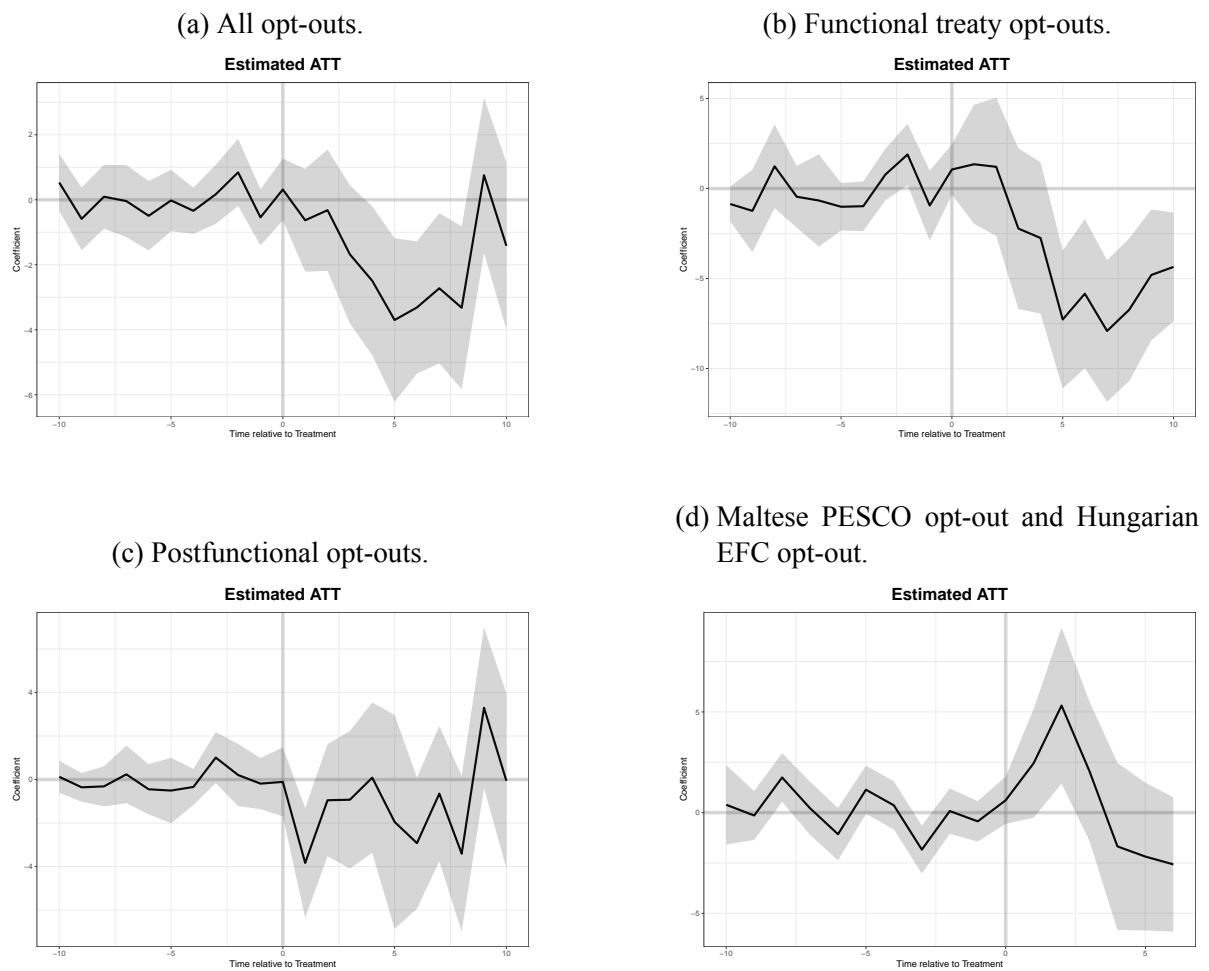


Figure 2: ATT for all opt-out scenarios. 95% CIs shown. Country- and year fixed effects.

However, the overall *ATT* does not shed light on how different contexts can create effect heterogene-

ity. Figures 2b and 2c suggest that it is only opt-outs that respond to a “bottom-up” demand for more sovereignty in a given area that immediately impacts national identity. The larger effect sizes are both greater on average and in the first post-treatment year ($\beta = -3.83, p = 0.00$ vs. $\beta = -0.63, p = 0.44$), thus confirming *H3*. The magnitude of the effect of these postfunctional opt-outs is particularly interesting because social group identities are often stable in the short term (Huddy 2001). The lack of variation across time also supports a key assertion of Negri, Nicoli, and Kuhn (2021): Greater integration does strengthen inclusive identities, but this effect is not cumulative.

An important reason for the sudden decline in exclusively national identification may be that those identifying exclusively with their nation-state may begin to see European integration as more compatible with national sovereignty than they originally believed. That we do not see the same for elite-driven opt-outs in Poland and Ireland (see figure 2b suggests that whether opt-outs respond to a bottom-up demand for them or not is crucial for its impact on identity.) The effects are similar when controlling for a smaller set of covariates that only relate to citizen and elite views of European integration (see figure S25).

However, popular Euroscepticism is not the only condition that must be met for opt-outs to weaken exclusively national self-identification: Figure 2d shows that the Maltese and Hungarian opt-outs actually strengthened exclusively national identification immediately after opt-outs were granted. These postfunctional opt-outs are distinct because they were not preceded by a politicizing moment that made the issue of European identity salient to citizens. Thus, whether opt-outs actually make national identities more inclusive or not seems to depend not only on whether they are bottom-up, but also on how visibly politicized they are. However, another source of differences could be timing: Both the Maltese and Hungarian opt-outs coincided with the onset of a migration crisis. More inclusive identification as a result of opt-outs could thus have been subsumed by the more negative politicization of Europe in the same years.

Lacking visibility can also explain why exclusively national identification does not decline after citizens reject EU treaties (see figure S19). While the French, Dutch and Irish treaty rejections did lead to changes to the respective treaties (Hobolt 2009), this effect was less immediate than the opt-outs that followed from treaty negotiations. This can explain why negative referendum results, that also imply a

rejection of deeper European integration, did not have a similar effect.

These effects do not align perfectly with the simultaneous changes in Euroscepticism. As figures S9 and S10 shows, reactions to the commonly asked question “Taking everything into consideration, would you say that (OUR COUNTRY) has on balance benefited or not from being a member of the (EC & EU)?” are statistically insignificant in the first post-treatment years. This suggests that the significant main effects observed immediately after the onset of both sets of postfunctional opt-outs are not simply reflections of changing Euroscepticism.

I also run the same analyses using a version of the dependent variable scaled between 1-3, with higher values corresponding to more European identities. Figure 3 (parallel trends shown in figure S16) shows a very small drop in European identities after an opt-out. Thus, while the shares of exclusively national identity may change very little after opt-outs, compound identities seem to become slightly more national in the wake of most opt-outs.

Thus, the choices EU member states make about their integration impact their citizens’ national self-identification. However, this effect is also contextual: Whereas opt-outs may open previously closed national identities, they may primarily do so where opt-outs respond to clearly articulated demands for national autonomy after a salient “politicizing moment” (Kriesi 2016). In contrast, less salient and politicized opt-outs may either have no effect or strengthen exclusively national identities.

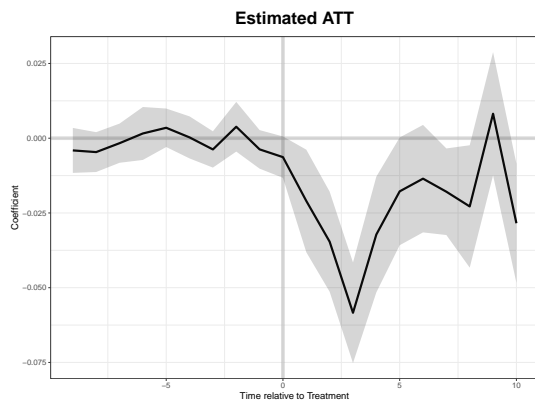
Limitations and robustness tests

This study has two important limitations. First, the incomplete time series can only be filled by imputation. While my preferred imputation method has important advantages over traditional time-series imputation, actually observed values might have differed from those derived through imputation. Second, the Eurobarometer does not consistently include measures of both cultural and civic components of European identity (König 2023). This makes it difficult to estimate whether opt-outs have a different role to play in shaping either cultural or civic identities.

I run several robustness tests. I first estimate all models using traditional two-way fixed effects. Here only the functional opt-outs found in Ireland and Poland yield statistically significant effects. However,

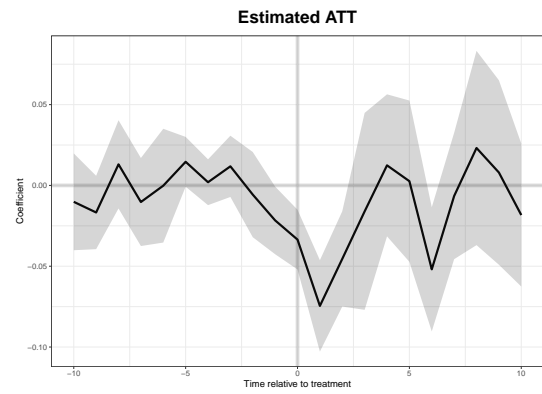
(a) Overall ATT

($ATT = -0.03, SE = 0.01, p = 0.00$)



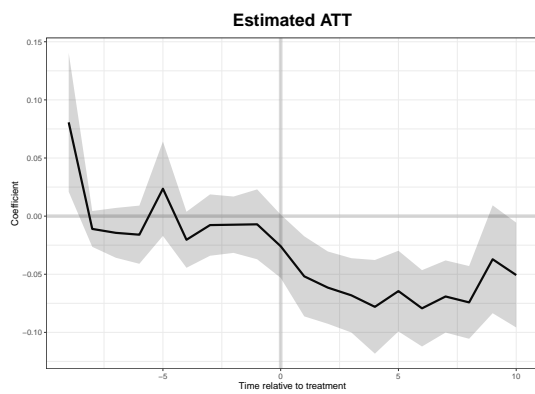
(b) Functional treaty opt-outs

($ATT = 0.01, SE = 0.01, p = 0.27$)



(c) Postfunctional treaty opt-outs

($ATT = -0.07, SE = 0.01, p = 0.00$)



(d) Malta and Hungary

($ATT = -0.07, SE = 0.01, p = 0.00$)

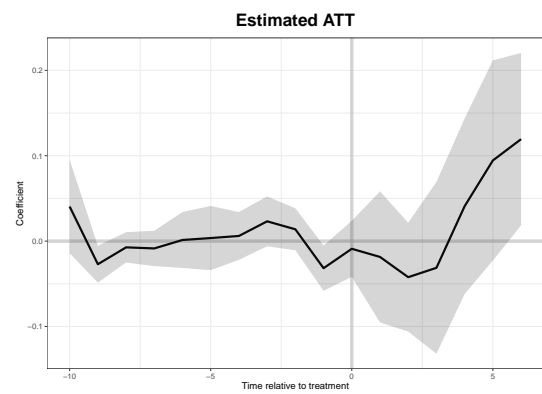


Figure 3: Effects on alternative dependent variable measuring European identity. 95% CIs shown

all of the treatment effects sizes are similar to my main results. They confirm, in other words the viability of the original specification.

Due to the open debate regarding whether to include covariates beyond the pre-treatment outcomes in a synthetic control estimation (Ben-Michael, Feller, and Rothstein 2022; Shi et al. 2022), I also fit all general synthetic control models without any auxiliary covariates. There is a substantial increase in the bias of the post-treatment estimates when one omits the auxiliary covariates. **This is seen most clearly in the estimated *ATTs* of the postfunctional opt-outs and Maltese and Hungarian opt-outs (see figure S11). In both cases the increased bias renders the first post-treatment results statistically insignificant. The effects with and without controls are thus substantively similar, but with different levels of bias.**

One challenge is the possibility that people from other countries adjusted their national self-identification after becoming aware of opt-outs in other countries (Schraff 2022). To test this I rerun the overall analysis and the analysis of the first set of postfunctional opt-outs, removing the treated countries and randomly substituting countries to stand in for the treated ones. Figures S17 and S18 show that this makes the original effects statistically insignificant. While this does not completely rule out spillover effects, it strengthens the robustness of my original results.

Extrapolation may also influence the average treatment effect for each case. As figure S20 shows, including the UK may strongly bias the results. Figures S21 and S22 suggests that the UK does play an important role in this story: When excluding British data, both the long- and short-term effects of the postfunctional opt-outs become statistically insignificant. While this does mean that the postfunctional opt-out effect hinges on the inclusion of Britain as a case, the robustness test strongly illustrates that opt-outs may be most important for changing national self-identification when it comes on the heels of great politicization of European integration.

Lastly, I specify the same models as in my original analysis, only substituting the years of my original analysis with the Eurobarometer semesters favoured by Vergioglou and Hegewald (2023). Figures S12 to S15 suggests that this increases the bias of all models. As a result, the two statistically significant immediate effects are rendered non-significant by this change. This suggests that my original specification estimates the effects with greater precision. However, save for the effects of the Maltese and Hungarian opt-outs, the results are substantially similar.

Summary and concluding discussion

This article contributes to an emerging research agenda investigating how differentiated integration shapes attitudes towards the EU. In contrast to the existing focus on the connection between opt-outs and support for the EU found in the literature (Malang and Schraff 2023; Vergioglou and Hegewald 2023), I train my lens on the question of how national autonomy may either facilitate or hinder the emergence of a shared European identity. By comparing the levels of exclusively national self-identification before and after an opt-out between a country with an opt-out and a suitable “synthetic control” I show that opt-outs may have an immediate impact on exclusively national citizens’ self-identification. However, this only applies where the relevant issues were politicized, with the opt-out responding to a clearly articulated demand for more national autonomy.

These results have implications both for the literature on differentiated integration and for policy-makers: First, the increasing tendency to identify with both Europe and one’s country in the years after an opt-out suggests that, while differentiation has a centrifugal effect on the EU as a polity (Fossum 2015), particularly salient opt-outs might have a centripetal effect on the affective attachment that people feel towards it. This effect, however, seems to be short term. Making a short-term effect a lasting one likely requires a greater realignment of the political opportunity structures away from continual contestation of the EU and towards a more conciliatory debate about European integration that privileges the idea that European and national identities can co-exist.

My results raise interesting questions for future research: First, existing research indicates that those who identify strongly with their nation-states are more likely to oppose integration of so-called core state powers than so-called regulatory integration (Hooghe and Marks 2009). This raises the question of whether opt-outs from such policies have a greater impact on European identities than a country’s opt-out from merely regulatory integration. Because researchers typically lack of data on European identities before a country accedes to the European Union, it has also been difficult to test the impact of so-called “capacity differentiation” on European identity. Such differentiation is temporary, imposed as a condition for EU membership, and associated with more critical attitudes towards EU integration (Vergioglou and Hegewald 2023). An important question for future research is how it shapes European identity.

Future research would also profit from connecting my findings to the emerging literature that studies the political effects of sub-national autonomy. This literature contends that sub-national autonomy will strengthen sub-group identities (Ishiyama 2023) and ethnic conflict (Juon 2024). While differentiated integration is particular to the European Union, which in turn differs in key ways from traditional federations, my results suggest that the link between sub-national autonomy and identities is heavily dependent on context. Understanding the role of these contexts, and when local groups can use such autonomy to strengthen identity-based contestation of a federal core, is crucial for policy-makers seeking to create sustainable multi-national or multi-ethnic federations.

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Appendix

Table S1: List of treated country-years

Country	Treaty exemptions	Treated after
Denmark	Full opt-out from CFSP, EMU, JHA	1993
Sweden	EMU	2004
United Kingdom	EMU, Schengen, Charter of Fundamental Rights, JHA, Social Policy	1993
Ireland	JHA	1999
Poland	Charter of Fundamental Rights	2010
Malta	PESCO	2017
Hungary	European Fiscal Compact	2014

Table S2: Descriptive statistics

	Mean	SD	Min	Median	Max
Exclusively national identity	39.25	10.08	7.16	40.06	76.87
Opt-outs (all)	0.16	0.37	0.00	0.00	1.00
Opt-outs (postfunctional)	0.10	0.30	0.00	0.00	1.00
Opt-outs (functional)	0.05	0.21	0.00	0.00	1.00
Opt-outs (non-treaty)	0.01	0.11	0.00	0.00	1.00
Satisfaction with national democracy	0.56	0.18	0.13	0.57	0.94
Support for EU membership	0.79	0.13	0.38	0.83	0.98
GDP growth (%)	2.32	3.16	-14.46	2.18	24.00
Party system disproportionality	5.59	5.09	0.35	4.13	24.61
Protest vote (% of total vote)	10.38	12.56	0.00	5.40	68.80
Country economic openness	107.66	64.70	34.28	89.33	408.36
Party system polarization regarding EU	0.21	0.16	0.01	0.17	0.96
Population	22 806.59	25 473.18	366.60	9946.25	82 906.00
Voter turnout in last election (%)	73.18	13.10	39.20	73.05	96.90
Unemployment (%)	8.46	3.96	1.60	7.80	26.10

Table S3: TWFE effects of all treatments. *SEs* clustered at country-year level. FEs for country and year.

	Full model	Optouts (functional)	Optouts (postfunctional)	Optouts (Malta and Hungary)
Opt-out (overall)	-3.28 (2.43)			
Opt-out (postfunctional)			-5.32 (4.02)	
Functional opt-out		-3.49** (0.96)		
Malta and Hungary				5.08* (2.19)
Satisfaction with democracy	0.62 (2.91)	0.94 (3.53)	1.02 (3.53)	-1.61 (3.42)
GDP growth (%)	-0.14 (0.11)	-0.16 (0.13)	-0.02 (0.17)	0.00 (0.13)
Support for EU membership	-5.53 (7.44)	-15.06* (5.36)	-3.78 (10.01)	-18.94* (7.14)
Party system disproportionality	0.42* (0.16)	0.38* (0.15)	0.33 (0.20)	0.44* (0.16)
Protest vote share (%)	-0.05 (0.05)	-0.12** (0.04)	-0.13* (0.05)	-0.11* (0.04)
Economic openness	-0.06*** (0.01)	-0.05*** (0.01)	-0.07*** (0.01)	-0.03+ (0.02)
Party system polarization (EU issues)	-1.31 (3.53)	2.73 (4.48)	-1.50 (3.65)	3.17 (4.11)
Population	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)
Voter turnout (%)	0.05 (0.15)	-0.10 (0.12)	0.13 (0.14)	-0.12 (0.14)
Unemployment (%)	0.54** (0.14)	0.49* (0.17)	0.59* (0.20)	0.36+ (0.19)
R2	0.202	0.224	0.186	0.221
Num.Obs.	511	384	427	362

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

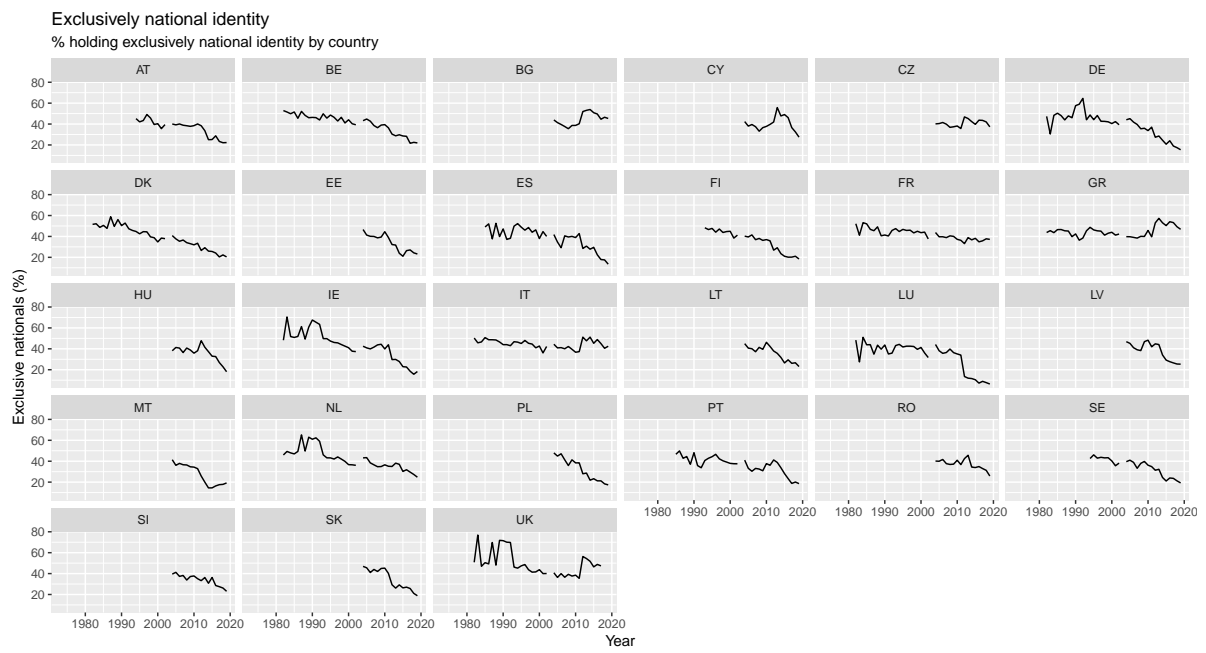


Figure S2: Percentage of citizens expressing exclusive national identity by country and year

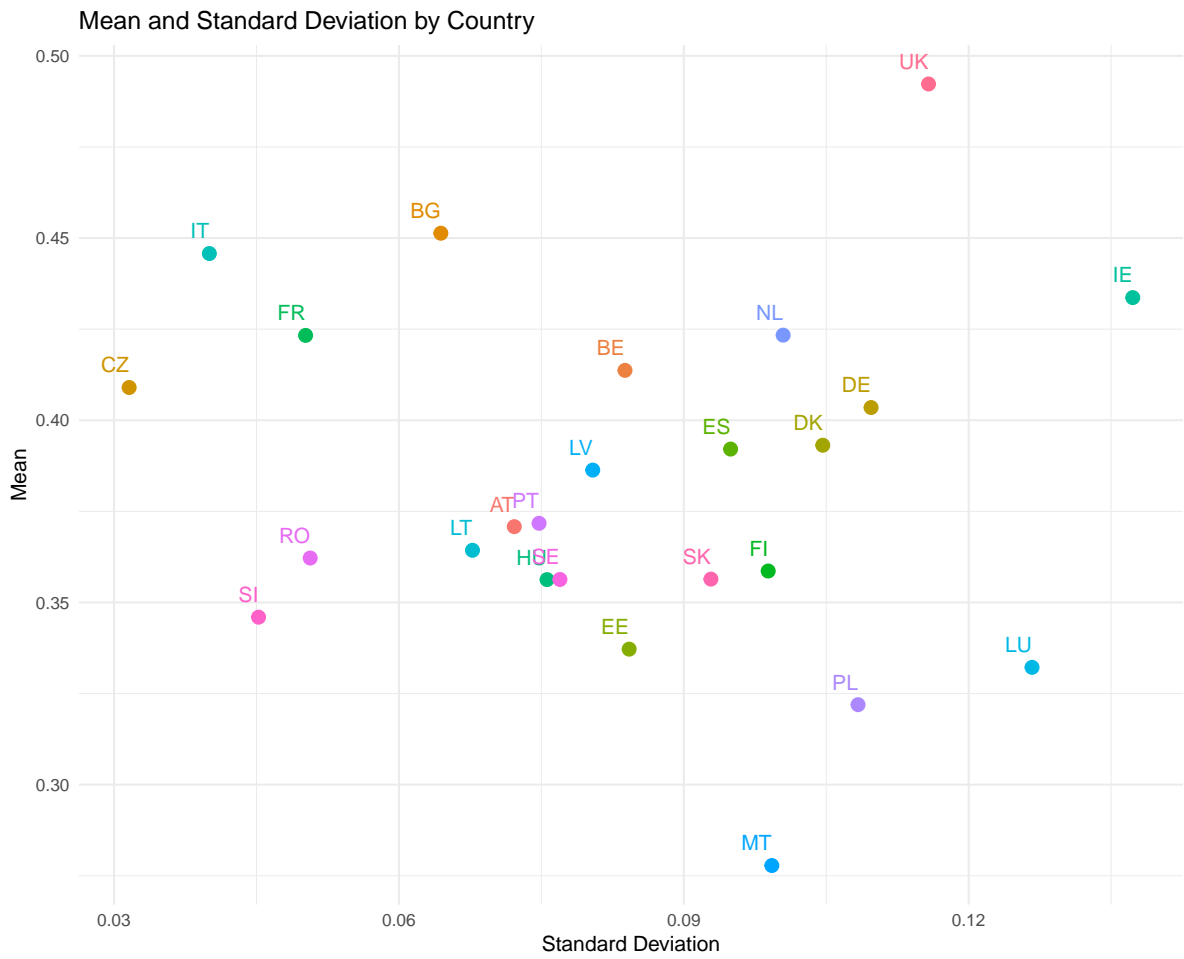


Figure S3: Percentage of citizens expressing exclusive national identity by country and year

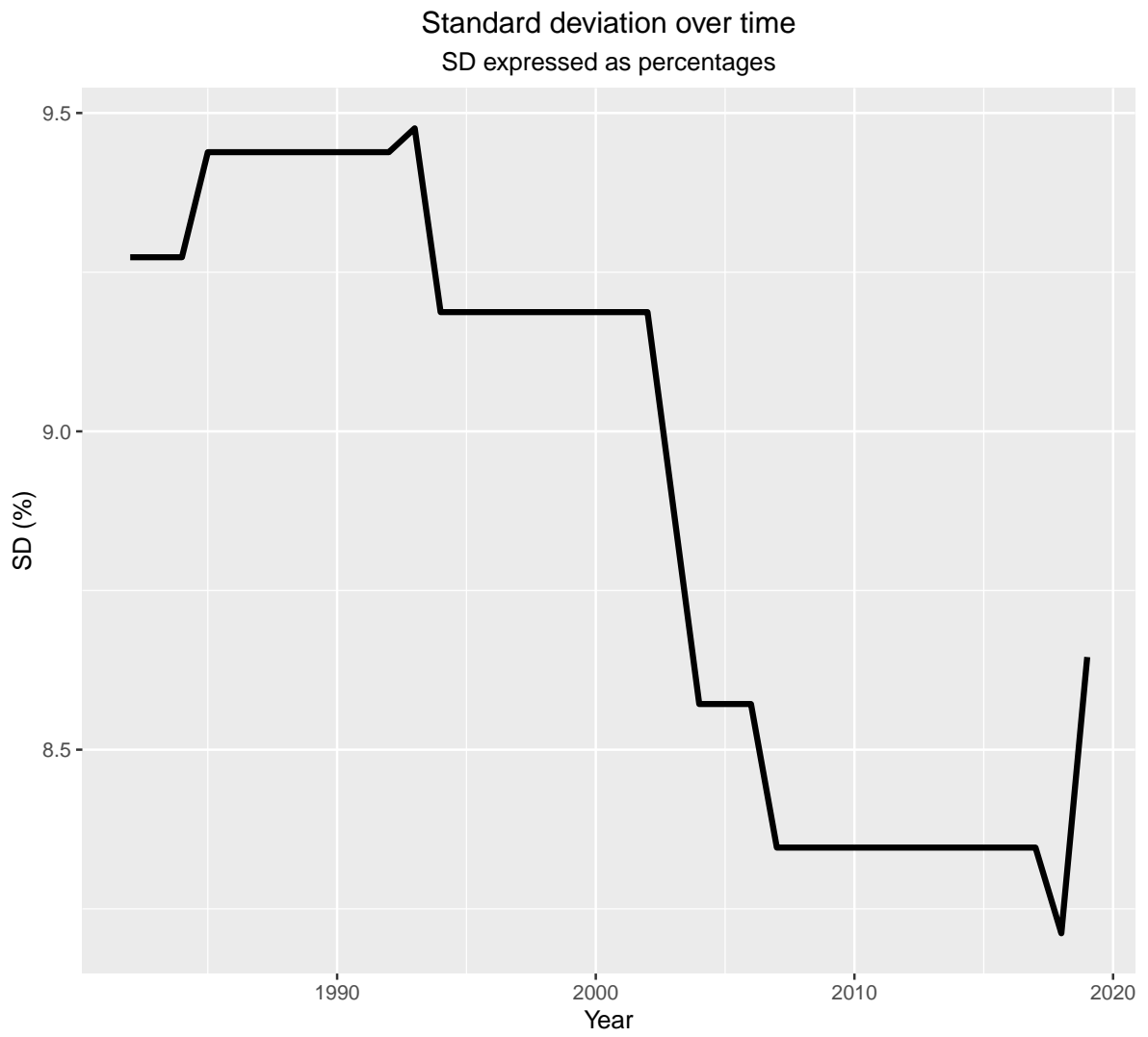


Figure S4: Development of standard deviation of dependent variable over time



Figure S5: Variations in party-system polarization across treatment groups for various opt-outs. Mean country-year party system polarization shown. Dashed lines indicate opt-out years.

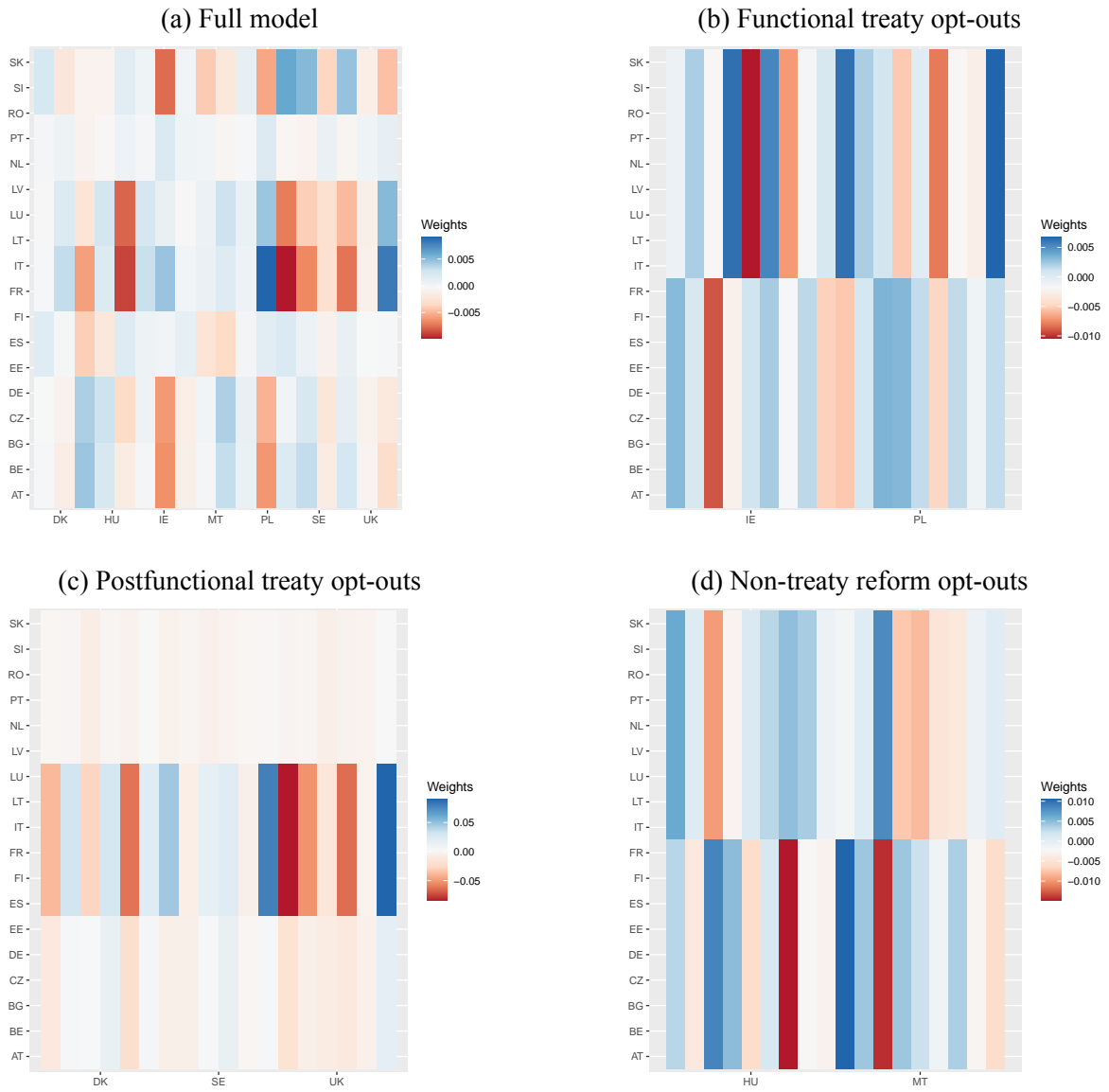


Figure S6: Implied weights of all synthetic controls

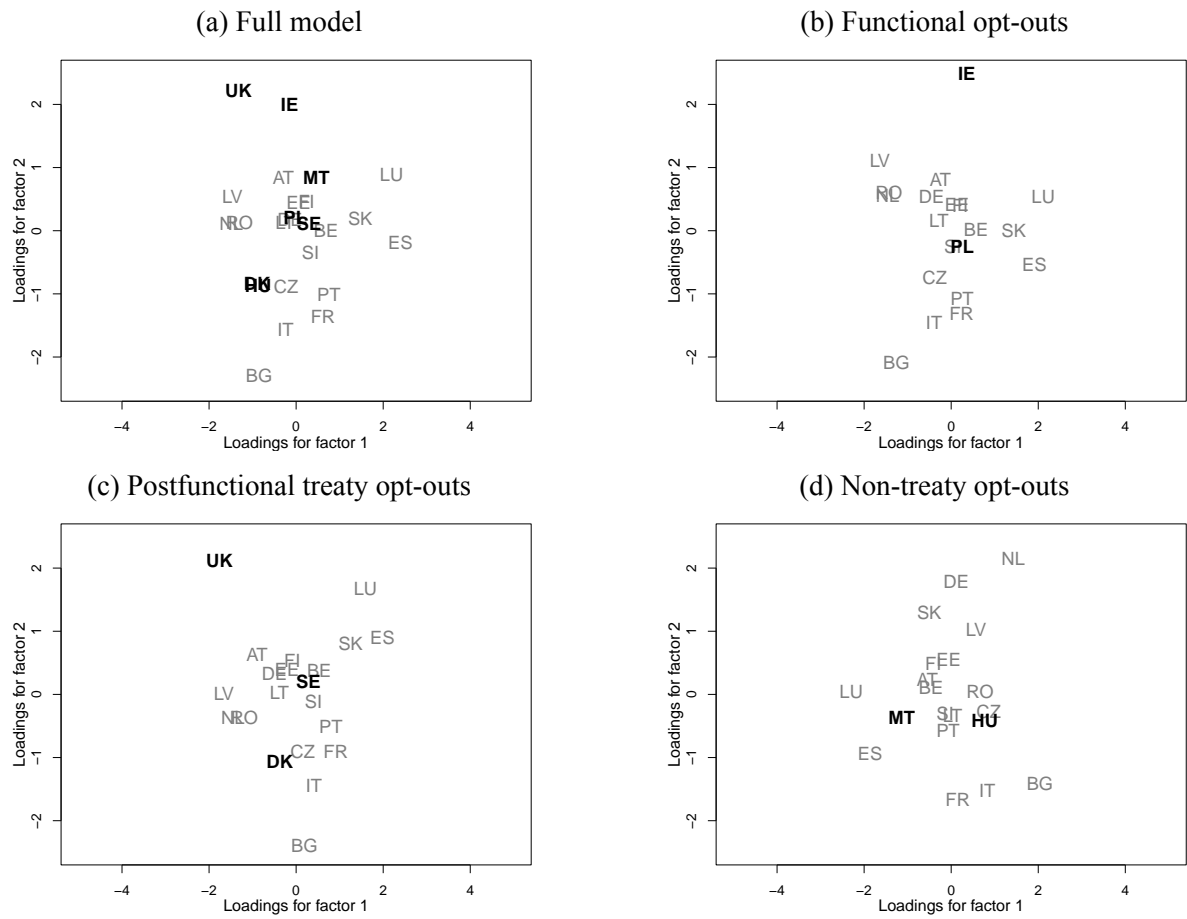


Figure S7: Factor loadings of all synthetic controls

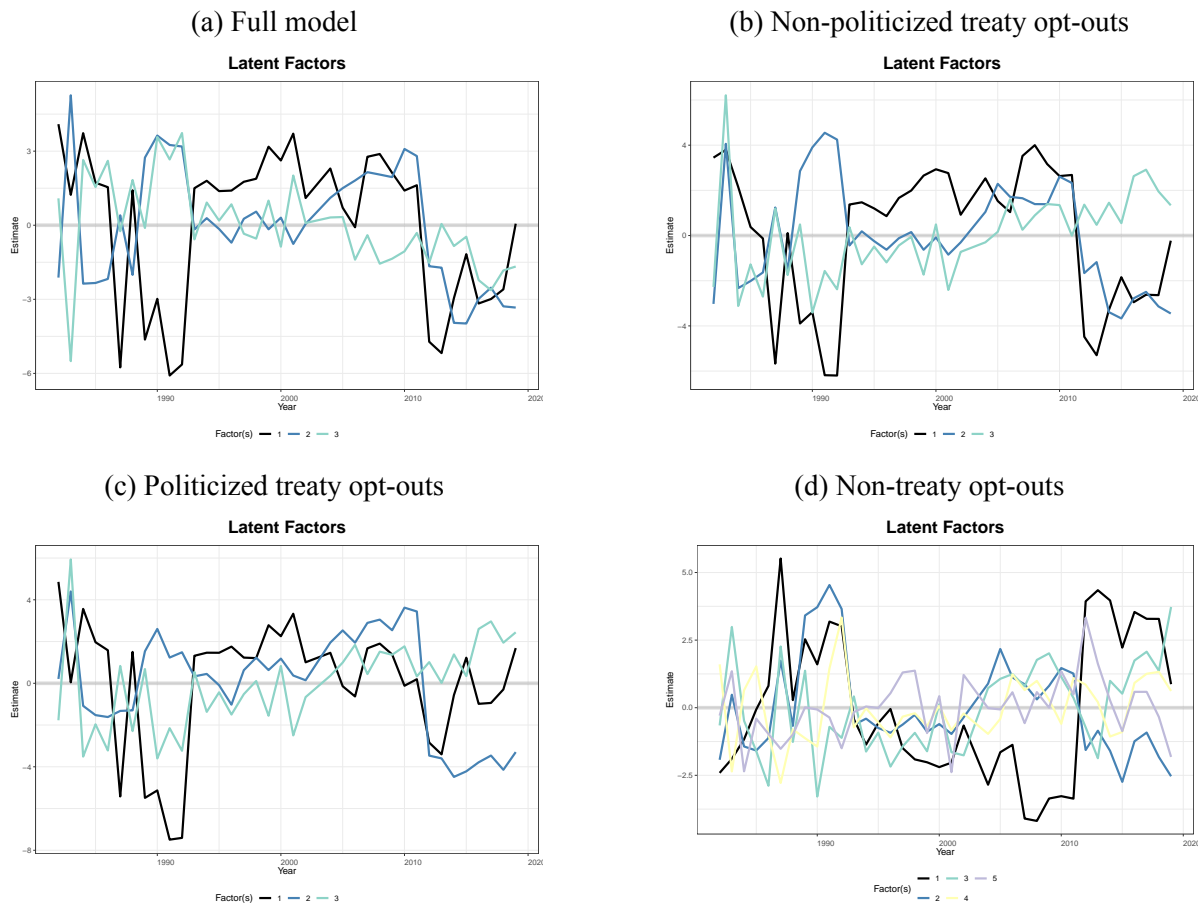


Figure S8: Factor loadings of all synthetic controls

Estimated ATT

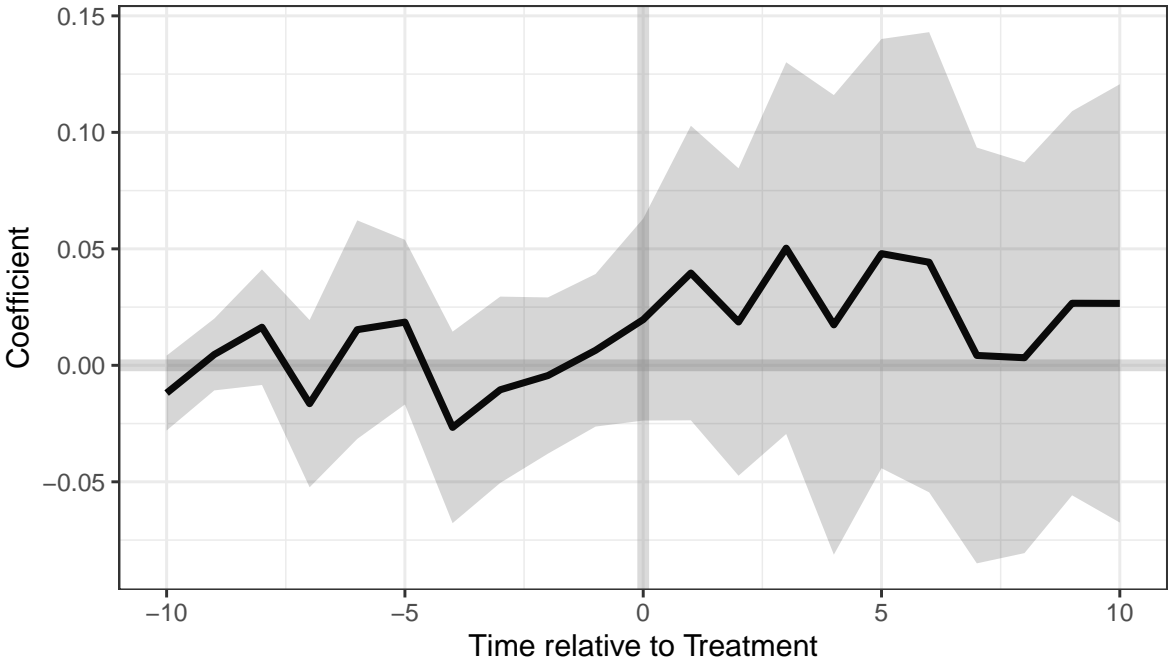


Figure S9: The causal impact of postfunctional opt-outs on support for EU membership. $ATT = 0.02$, $SE = 0.03$, $p - values = 0.45$. 95% CI shown.

Estimated ATT

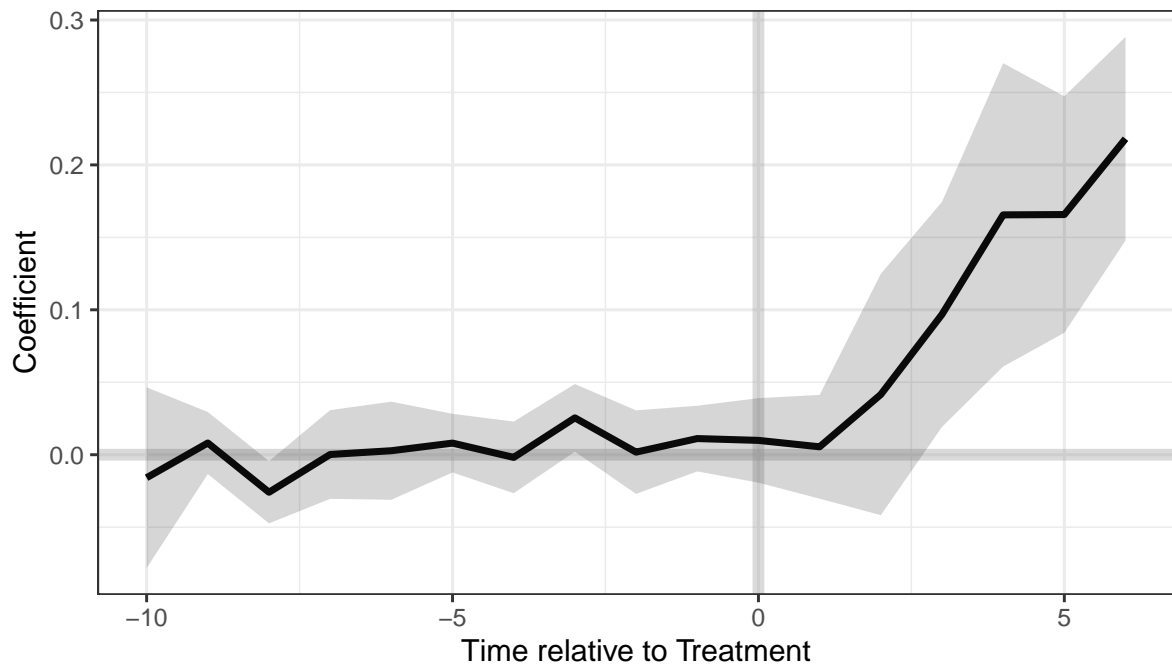
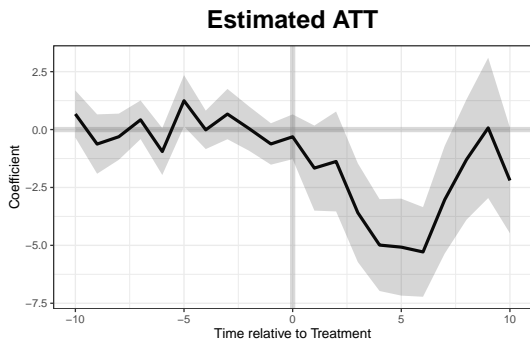
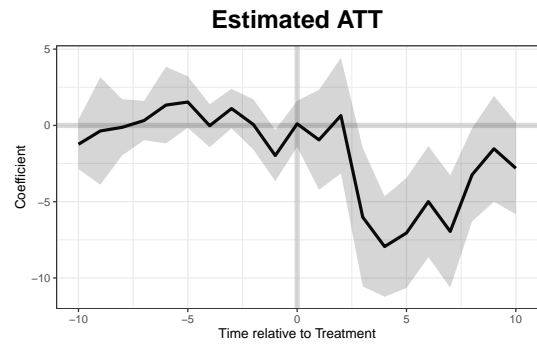


Figure S10: The causal impact of postfunctional opt-outs outside of treaty reforms on support for EU membership. $ATT = 0.01$, $SE = 0.03$, $p - values = 0.00$. 95% CI shown.

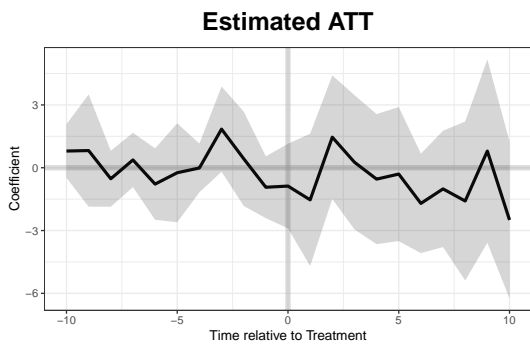
(a) Average ATT without auxiliary covariates. $ATT = -3.786, SE = 0.555, p = 0.00$. 95% CIs shown.



(b) ATT of exposure to functional opt-outs without auxiliary covariates. $ATT = -4.79, SE = 0.94, p = 0.00$. 95% CIs shown.



(c) ATT of exposure to postfunctional opt-outs without auxiliary covariates. $ATT = -3.62, SE = 1.174, p = 0.03$. 95% CIs shown.



(d) ATT of exposure to postfunctional non-treaty reform opt-outs without auxiliary covariates. $ATT = -7.546, SE = 3.177, p = 0.02$. 95% CIs shown.

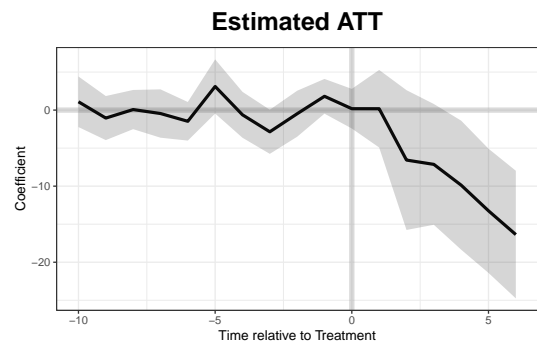


Figure S11: Bivariate synthetic control estimations for each condition. 95% CIs shown.

Estimated ATT

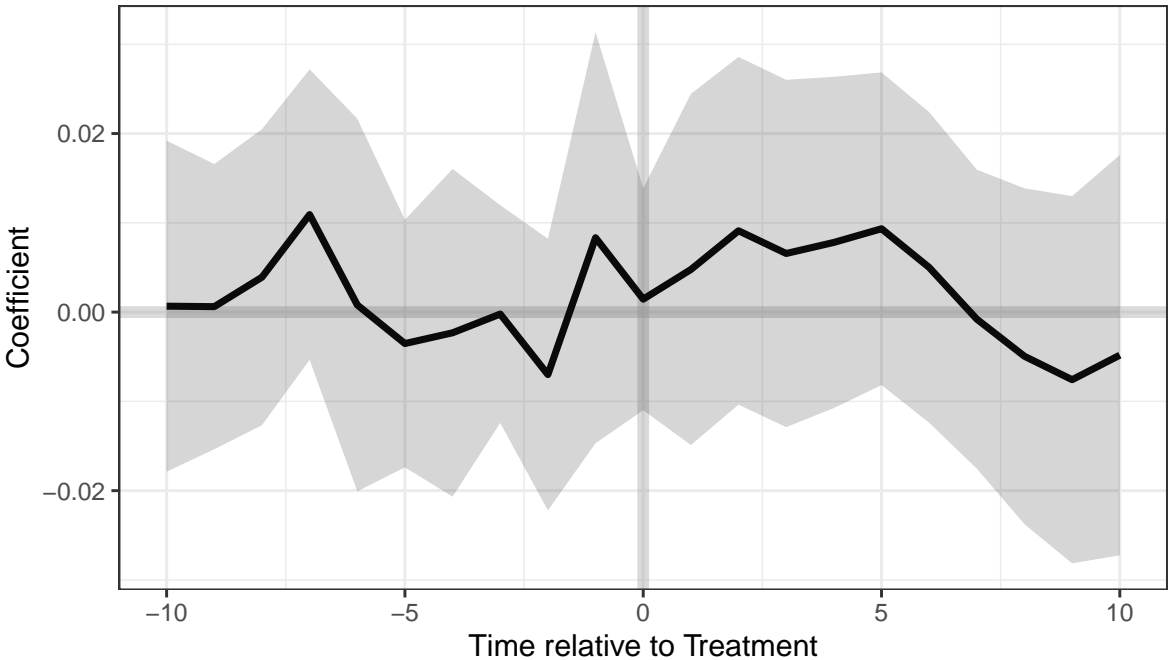


Figure S12: Average ATT of opt-outs on identity. Country-semester specification. $ATT = -2.460, SE = 0.60, p - values = 0.00$. 95% CI shown.

Estimated ATT

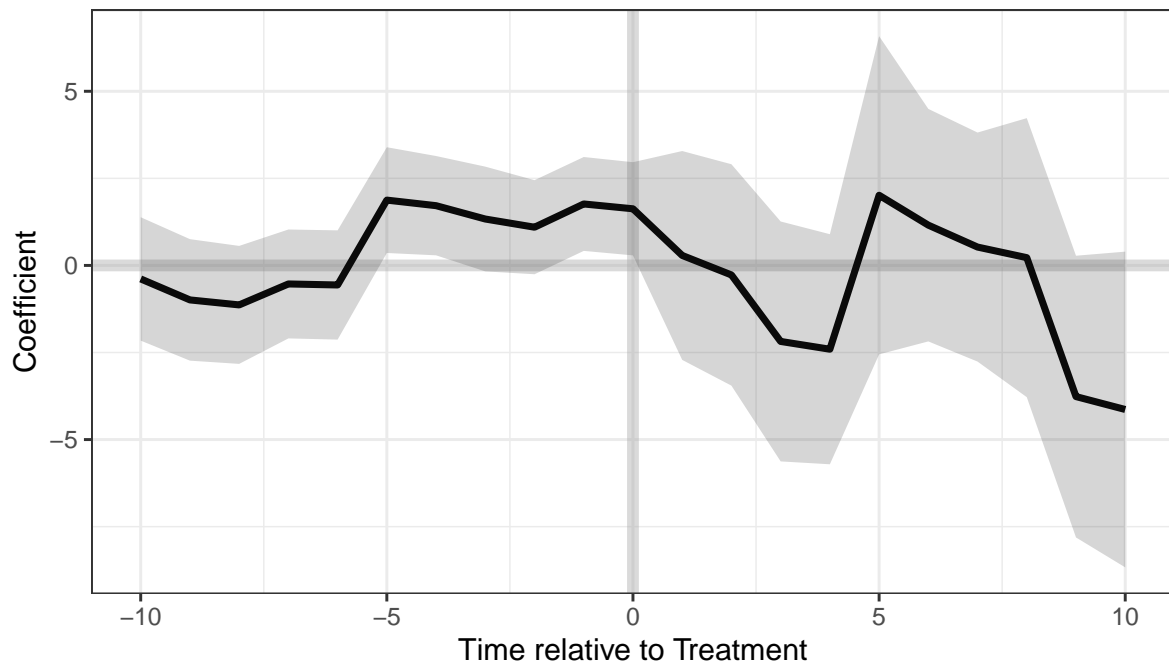


Figure S13: The causal impact of functional treaty opt-outs on identity. Country-semester specification. $ATT = -4.406$, $SE = 0.932$, $p - values = 0.13$. 95% CI shown.

Estimated ATT

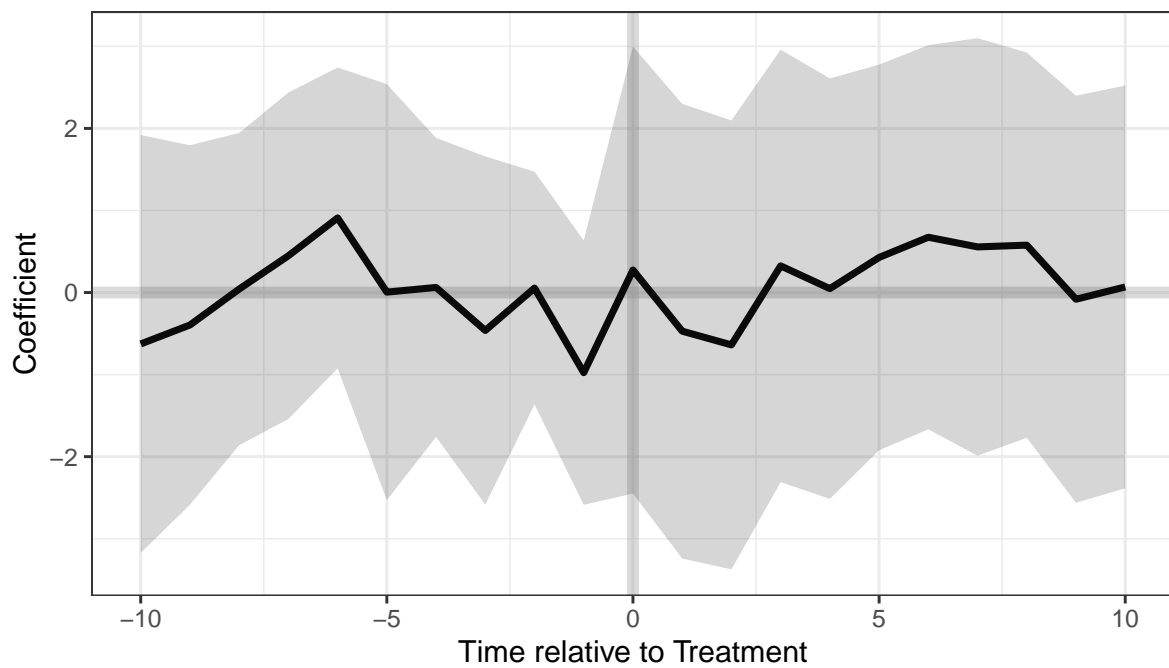


Figure S14: The causal impact of postfunctional treaty opt-outs on identity. Country-semester specification. $ATT = -1.291$, $SE = 0.848$, $p\text{-values} = 0.13$. 95% CI shown.

Estimated ATT

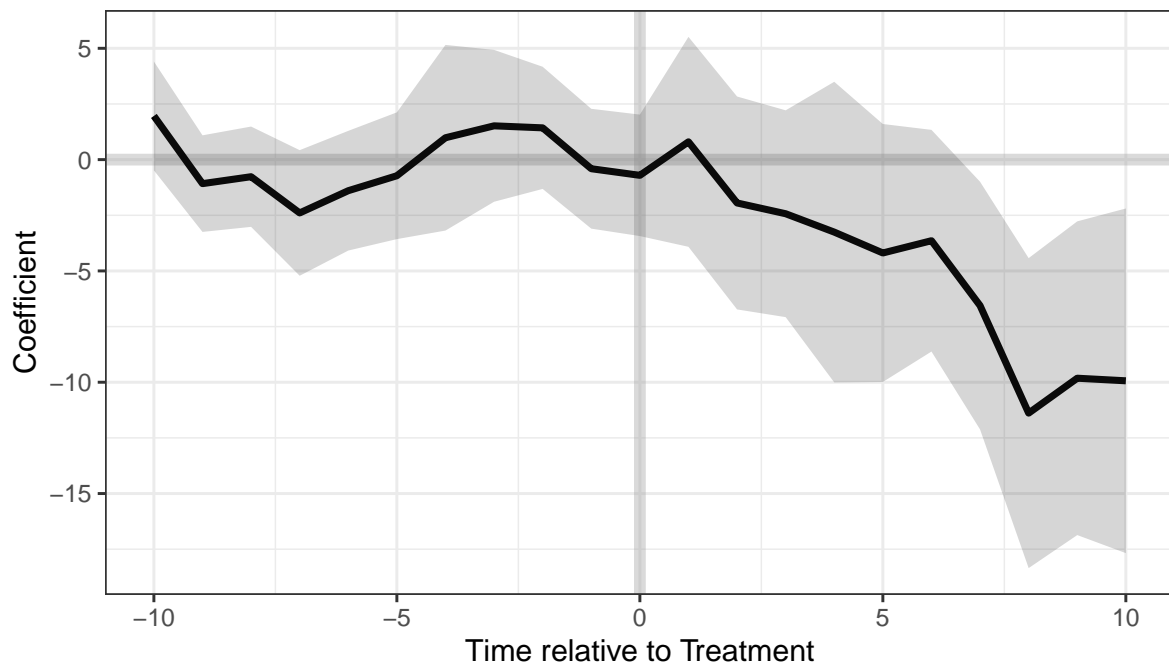


Figure S15: The causal impact of postfunctional non-treaty related opt-outs on identity. Country-semester specification. $ATT = -5.691$, $SE = 1.825$, $p - values = 0.02$. 95% CI shown.

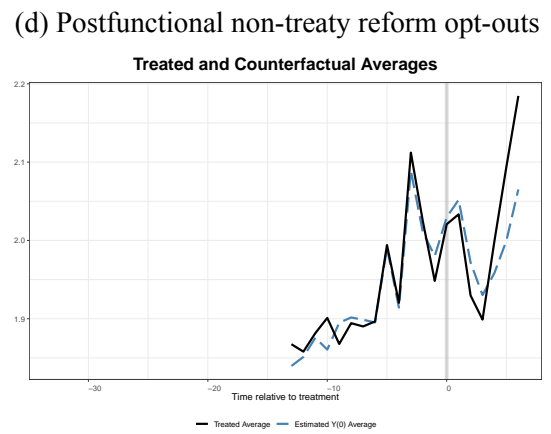
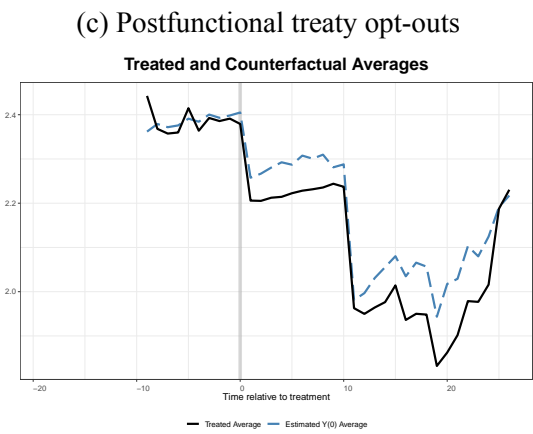
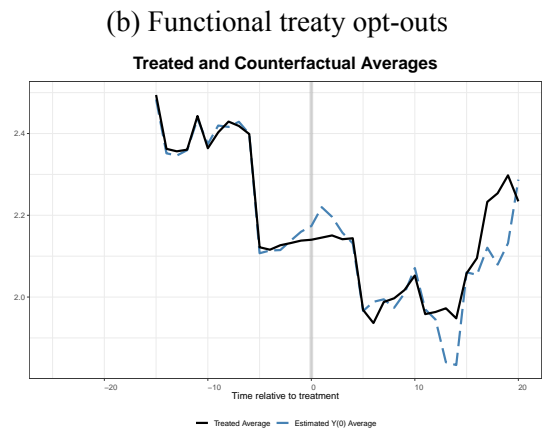
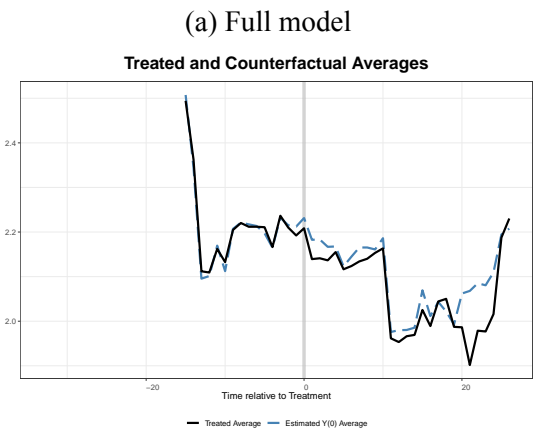


Figure S16: Parallel trends test for new dependent variable.

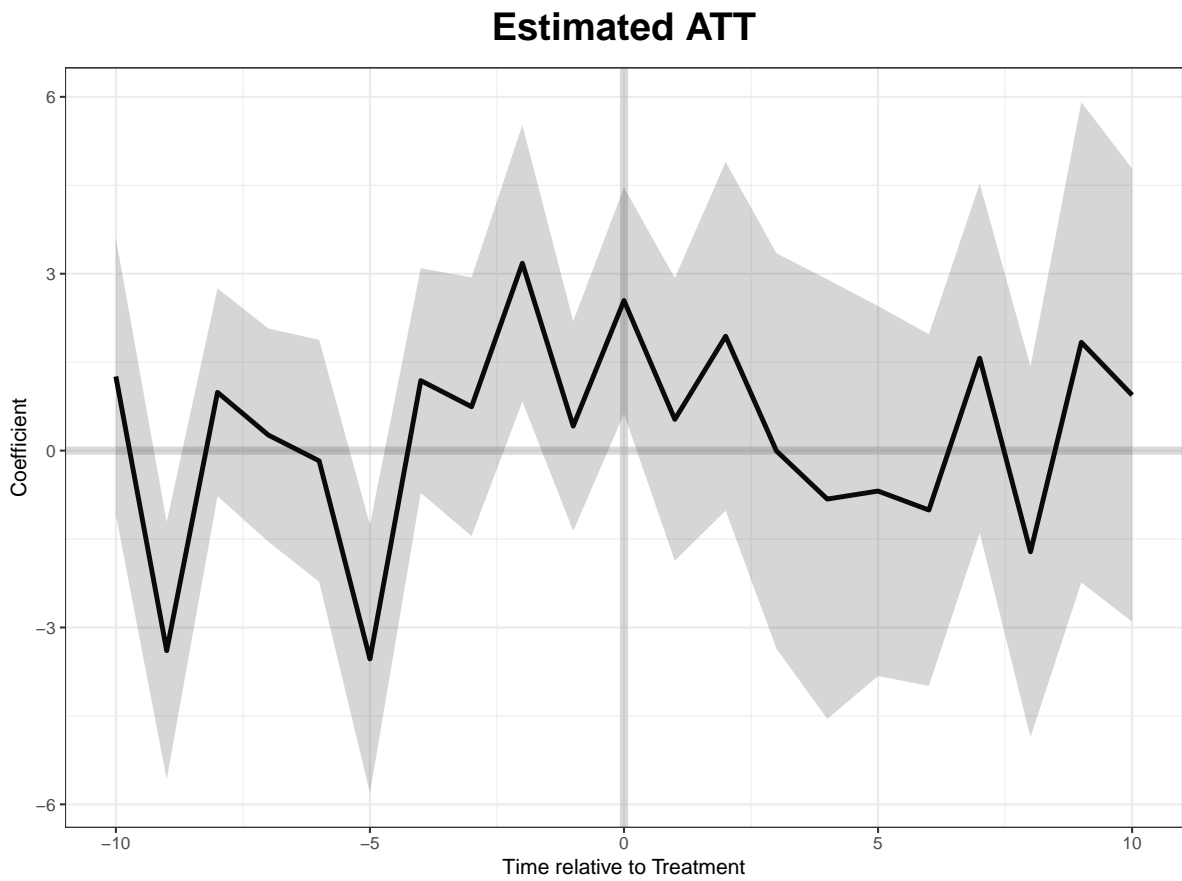


Figure S17: Spatial placebo for overall effects (Finland, Germany, Spain, Belgium and France substituted for treatment countries). $ATT = -1.372$, $SE = 1.063$, $p = 0.20$

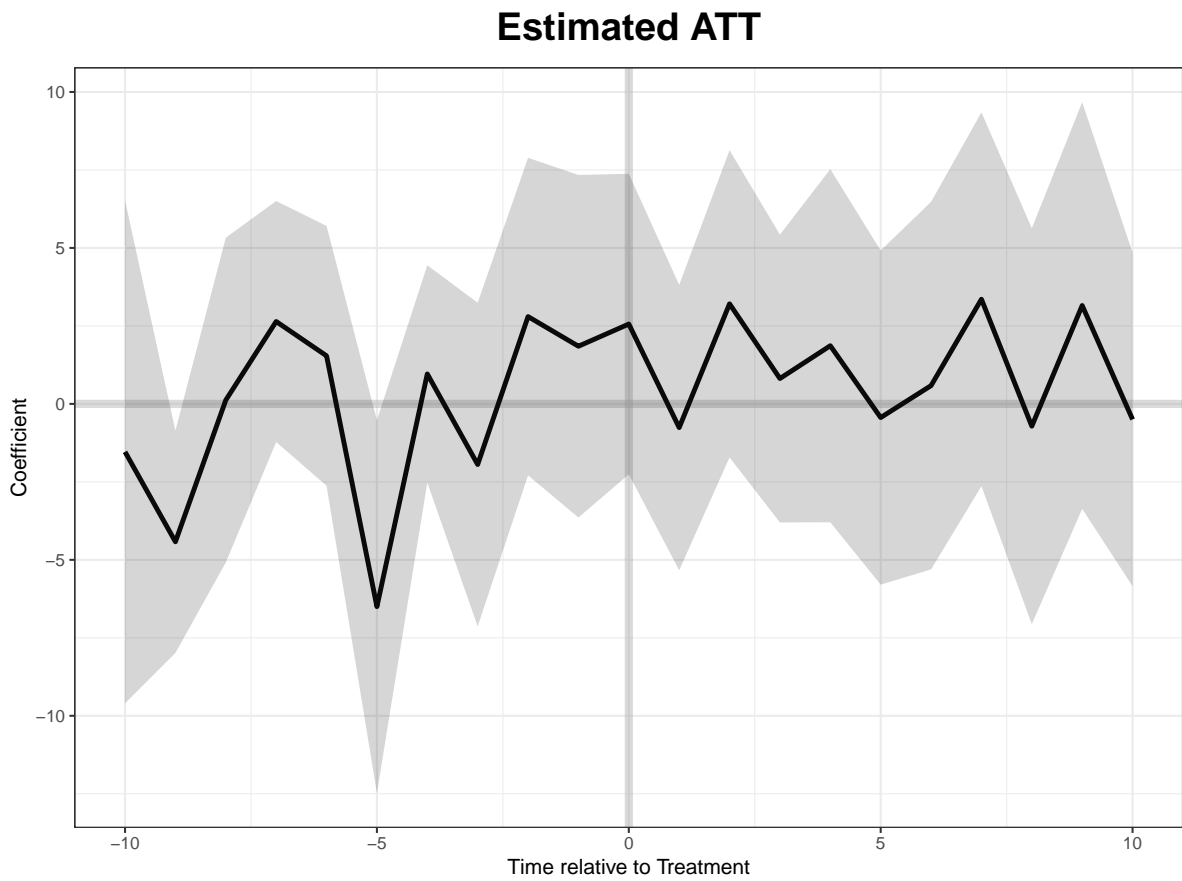
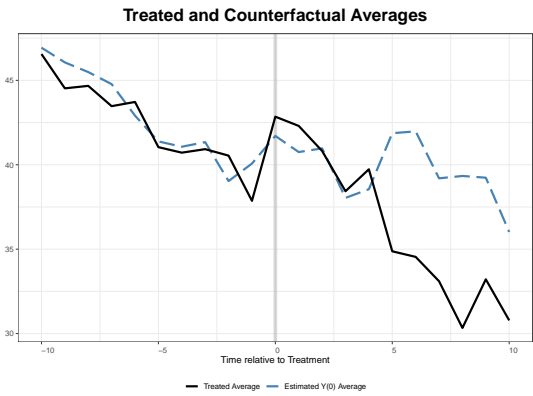
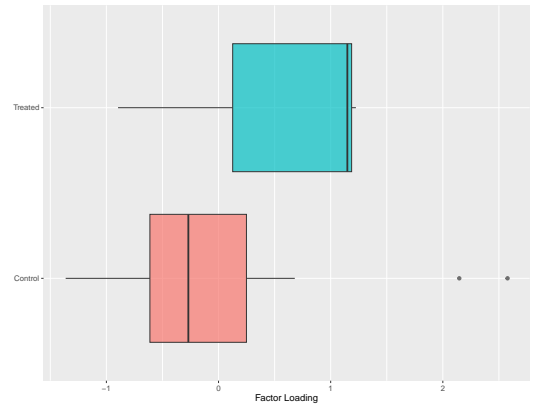


Figure S18: Spatial placebo for effect of postfunctional opt-outs (Germany, Spain and Belgium substituted for treatment countries). $ATT = -1.015$, $SE = 1.967$, $p = 0.61$.



(a) Parallel trends for effect of referendums



(b) Factor loadings

Estimated ATT

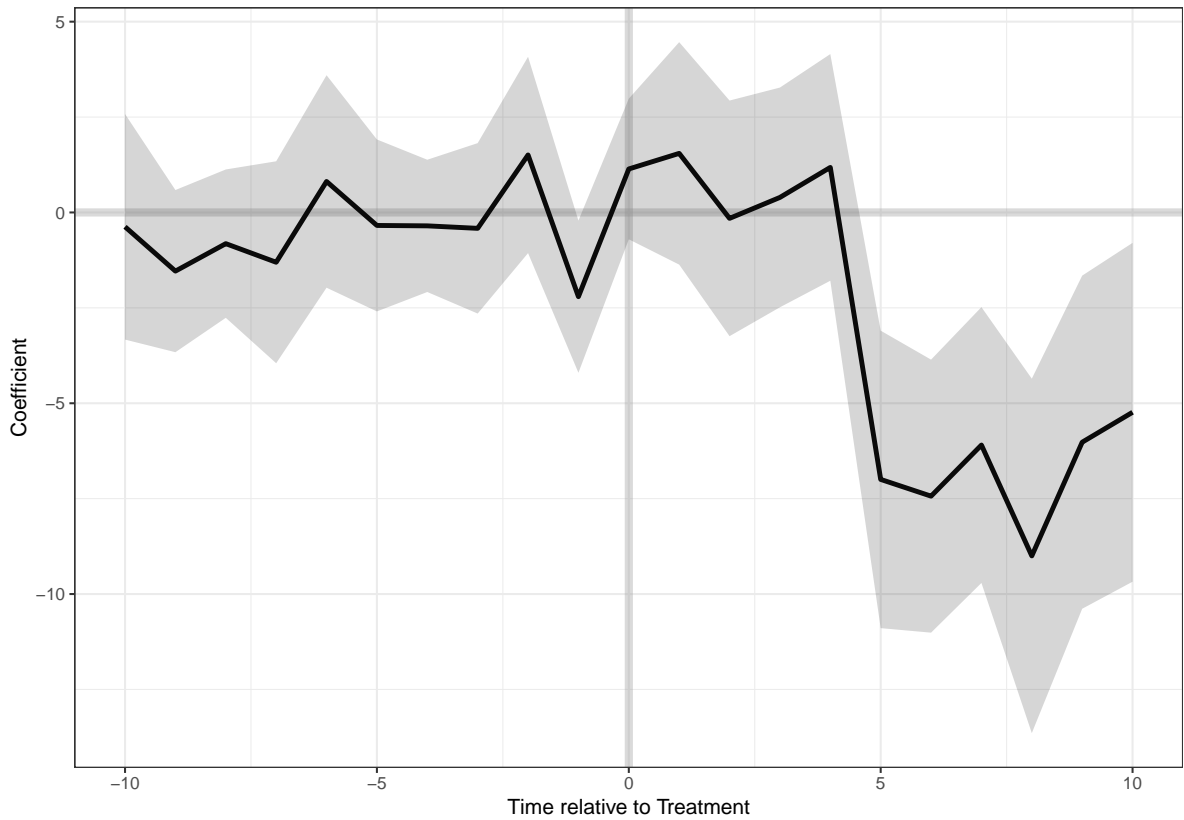
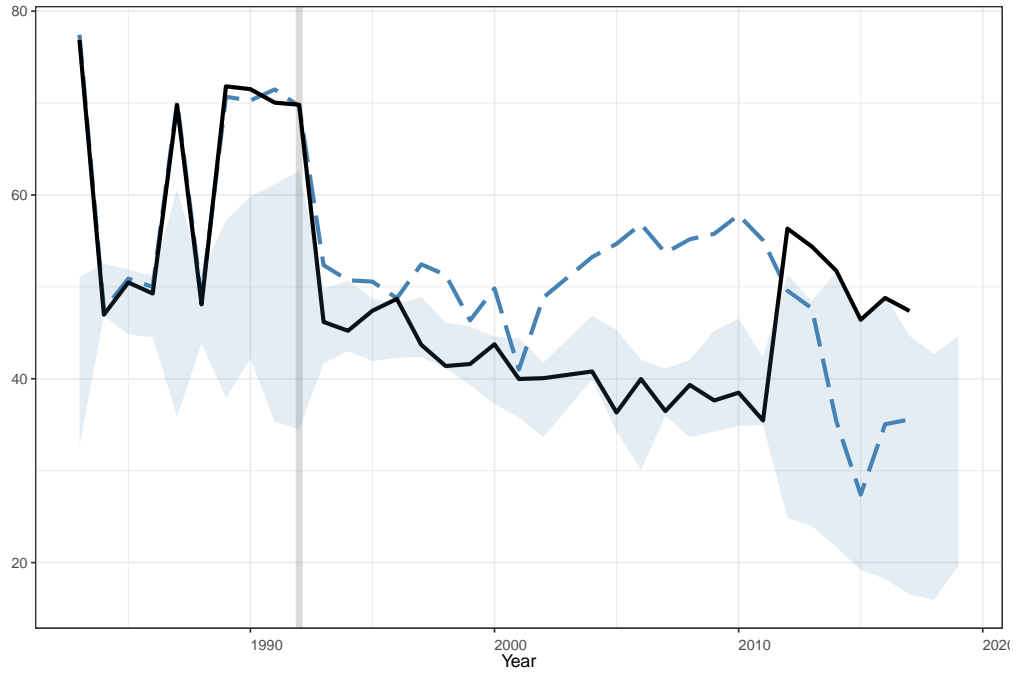


Figure S19: Effect of negative referendum results. $ATT = -3.887, SE = 0.941, p = 0.00$

(a) UK

Treated and Counterfactual (UK)



(b) Ireland

Treated and Counterfactual (IE)

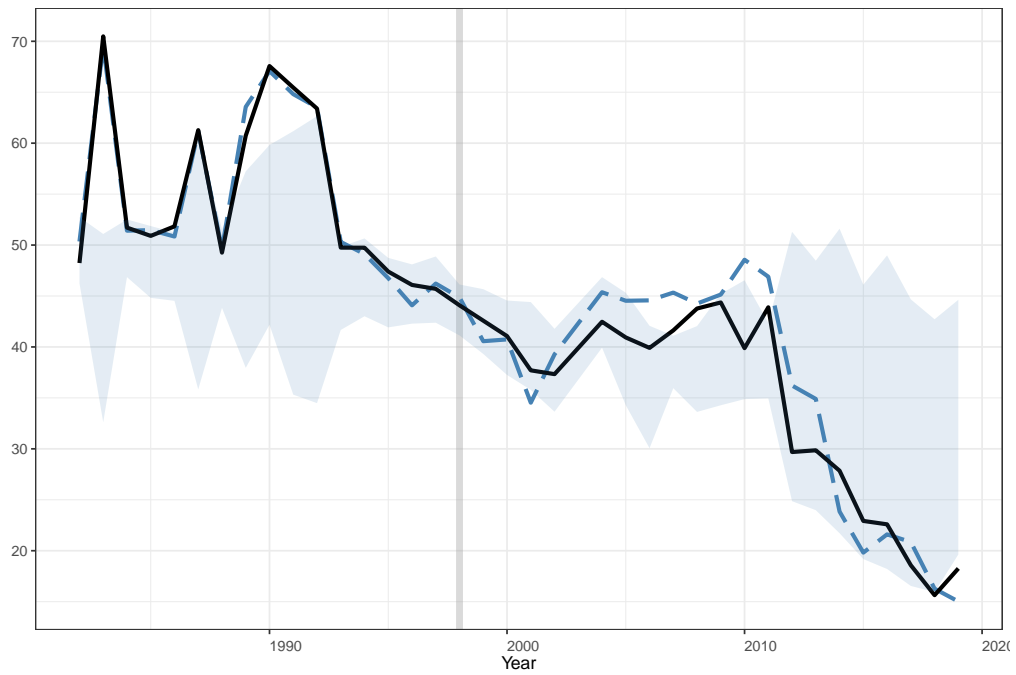
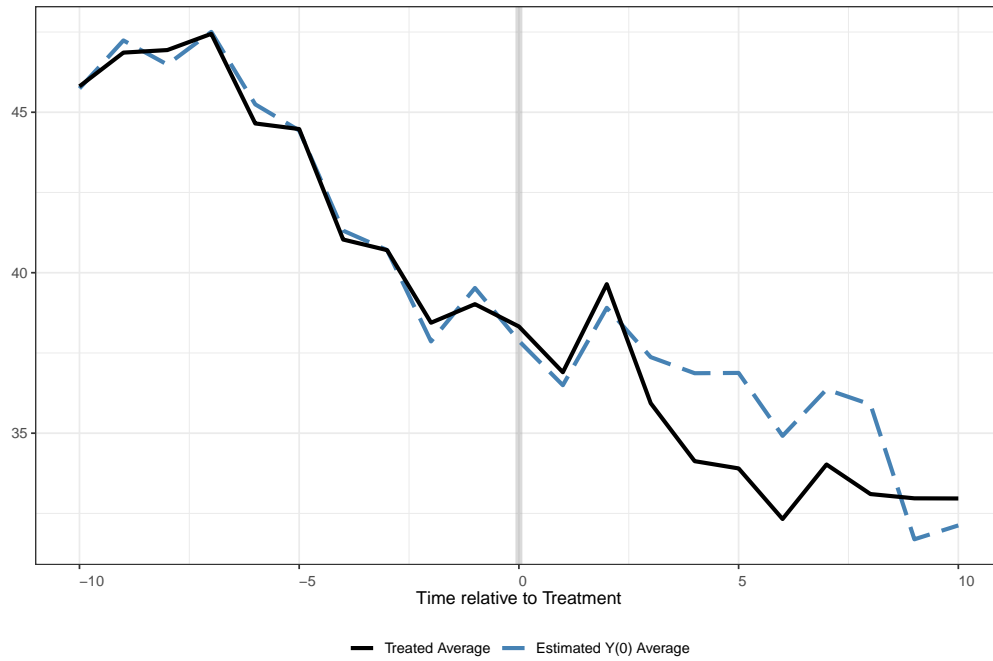


Figure S20: Test of extrapolation quality

(a) Pre- and post-trend test

Treated and Counterfactual Averages



(b) $ATT = -0.809, SE = 0.654, p = 0.22$. 95% CIs shown

Estimated ATT

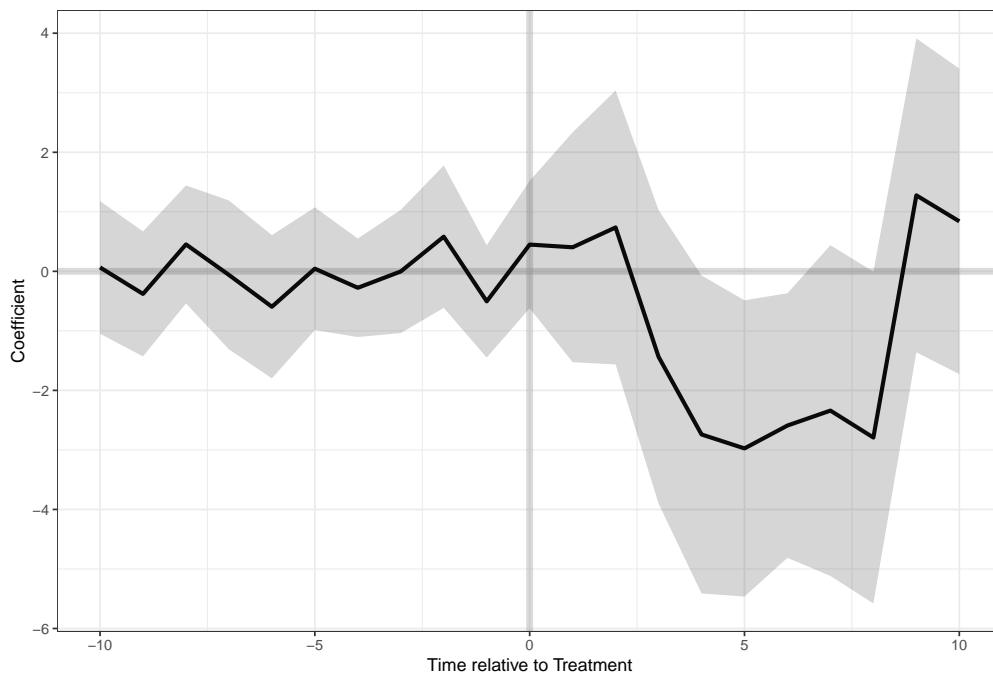
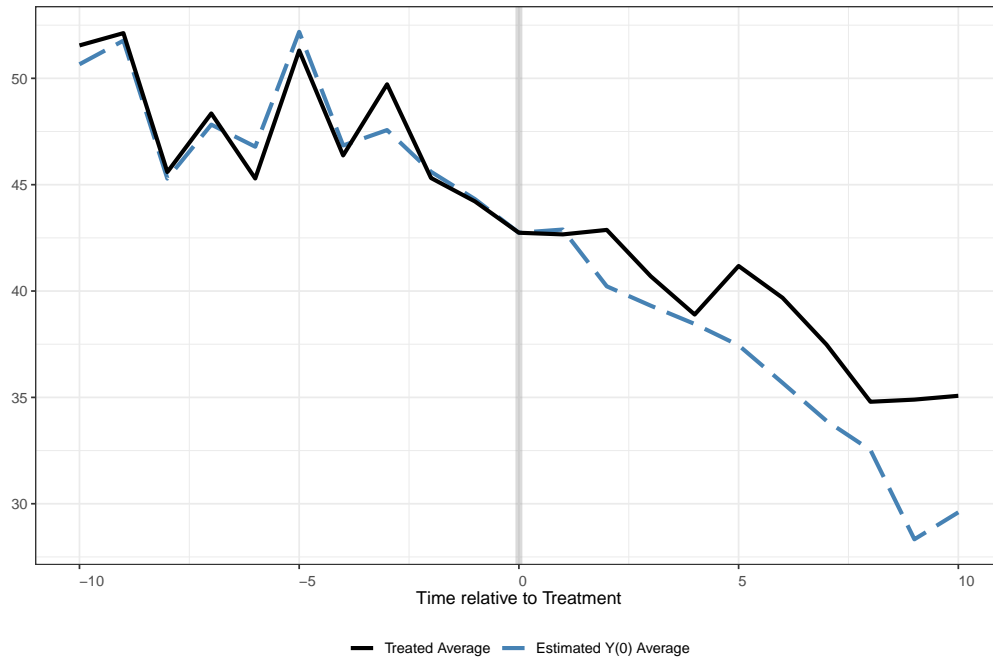


Figure S21: ATT of all opt-outs excluding UK.

(a) Pre- and post-trend test

Treated and Counterfactual Averages



(b) $ATT = 1.602, SE = 0.995, p = 0.11$. 95% CIs shown

Estimated ATT

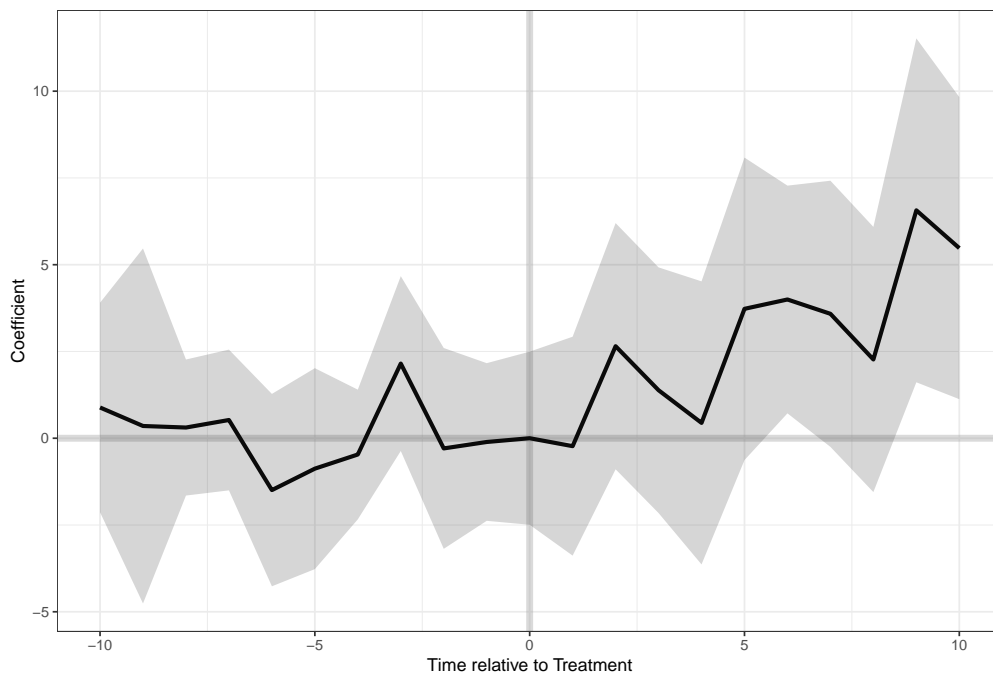


Figure S22: *ATT* of postfunctional opt-outs excluding UK.

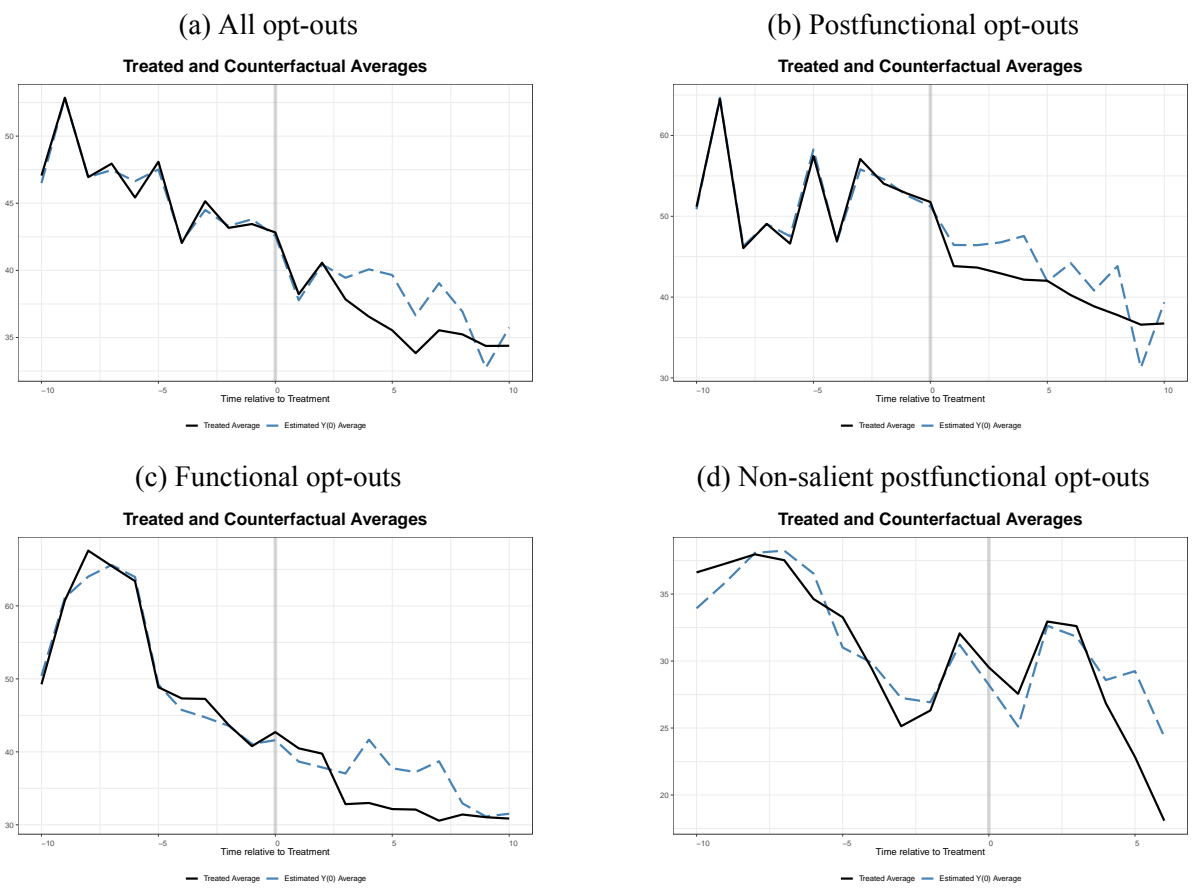


Figure S23: Pre- and post-trend comparisons for models that only include EU-related covariates

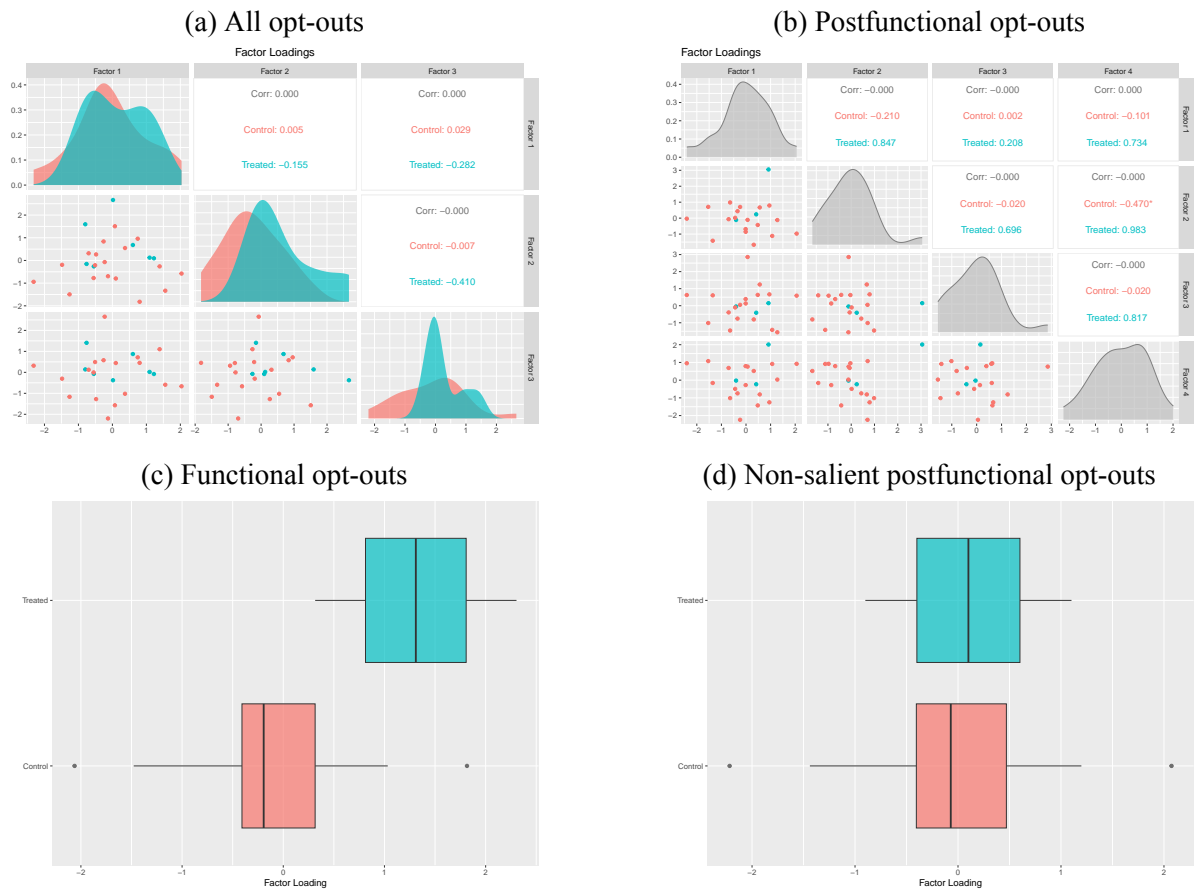
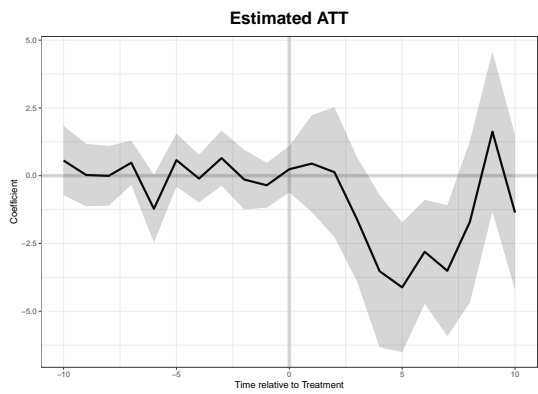
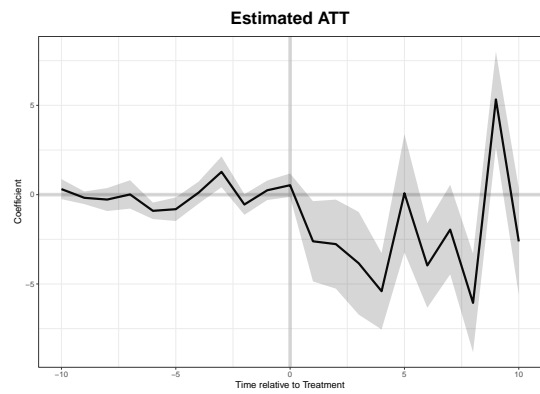


Figure S24: Factor loadings for models that only include EU-related covariates

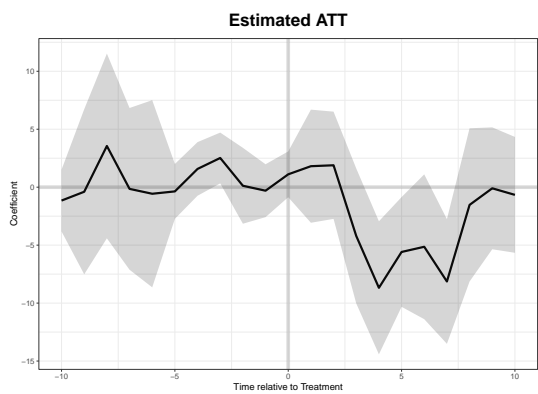
(a) All opt-outs
 ($ATT = -0.824, SE = 0.611, p = 0.18$)



(b) Postfunctional opt-outs
 ($ATT = -1.507, SE = 0.385, p = 0.00$)



(c) Functional opt-outs
 ($ATT = -7.476, SE = 1.610, p = 0.00$)



(d) Non-salient postfunctional opt-outs
 ($ATT = -1.199, SE = 2.847, p = 0.67$)

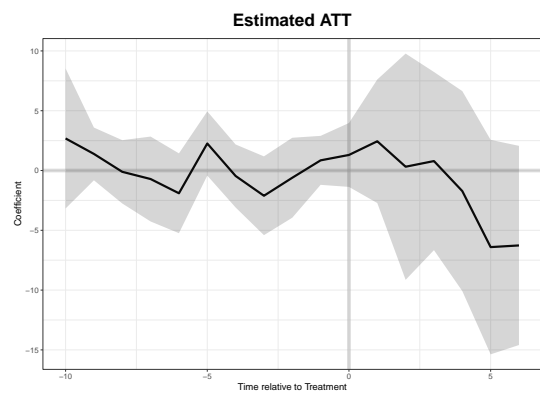


Figure S25: ATTs for models that only include EU-related covariates.