Opting for opt outs? - National identities and support for a differentiated EU

A large literature investigates individual support for European integration. However, support for differentiated integration has only recently become an important topic of study for public opinion scholars. Previous literature on this issue has not probed how differentiated integration is shaped by exclusively national identities, and whether the effect varies by how differentiation has been framed. Using survey data from 2020-21, I show that exclusively national citizens are most likely to support differentiated integration that allows for greater national autonomy and may oppose differentiation whose primary goal it is to facilitate further integration. However, I find no clear link between elite framing of differentiated integration and popular support for it. This raises important questions both about what kind of differentiated integration will enjoy public legitimacy and how cues shape support for EU differentiation.

Keywords: Public opinion, differentiated integration, identity, postfunctionalism

Introduction

Brexit has given rise to a debate about what shape future European integration must take to be most compatible with citizens' preferences. One possible path is for the EU to allow for increasingly differentiated integration. Differentiated integration, which has become more common as the EU has integrated into particularly salient policy areas (Schimmelfennig and Winzen, 2020), generally takes one of two forms: Instrumental differentiated integration lets member states converge towards the same level of integration at different speeds and is used to facilitate integration where some member states are not yet ready for full integration. Constitutional differentiated integration, on the other hand, lets member states permanently opt out policy integration that they perceive as an undue imposition on national sovereignty (European Commission, 2017; Leuffen *et al.*, 2013; Schimmelfennig and Winzen, 2014). Depending on its stated goal,

differentiated integration can thus facilitate both greater autonomy and further integration. While a broad literature investigates individual attitudes to European integration, we know little about who supports differentiated integration and why.

Existing literature into this question (de Blok and De Vries, 2023; Leuffen *et al.*, 2022; Schuessler *et al.*, 2023) has largely focused on the effect of liberal economic values and Euroscepticism. This article, however, asks how exclusively national identity, identifying solely with your nation-state, shapes support for a differentiated EU. Identification solely with the nation-state has typically been found to predict critical attitudes towards EU integration (Hooghe and Marks, 2005; Hooghe and Marks, 2009; Karstens, 2020a; Schoen, 2008). However, whether identity, increasingly important also to the broader political behaviour literature (Bornschier *et al.*, 2021; Sobolewska and Ford, 2020), impacts attitudes also towards differentiated integration is still under-studied.

A frequent argument for differentiated integration is that it better protects national autonomy than the EU's current goal of uniform integration by accommodating a greater range of heterogeneous preferences (Schimmelfennig and Winzen, 2020; Schraff and Schimmelfennig, 2020; Thym, 2017). This could also explain why those identifying only with their nation-states might find it more attractive than uniform integration, as they are likely to be concerned with the EU's threat to national sovereignty (Hooghe and Marks, 2005), even if they do not favour exiting the EU. Previous contributions have briefly touched upon the link between differentiation and identity (Leuffen *et al.*, 2022; Schuessler *et al.*, 2023). This article goes a step further by investigating how a potential direct link between national identity and support for differentiated integration, even among supporters of EU membership, varies according to the mode of differentiation used and how it is framed by elites.

Leveraging novel survey data from 2020-2021, fielded via an online survey in 13 EU member states, that offers one of the first opportunities to compare support for constitutional and instrumental EU differentiation I investigate the correlation between national identity and support for both constitutional and instrumental differentiated integration. I then test how the interaction between exclusively national identities and both Nordic and Central and Eastern European citizenship impacts support for constitutional differentiation. This lets me test whether the correlation between exclusively national identity and support for differentiation varies by whether citizens have primarily been exposed to frames painting differentiated integration as a net positive for their country, as in the Nordics (Leruth, 2015), or as a potential challenge to its power, as in Central and Eastern Europe (Cianciara, 2014).

I find that exclusively national citizens, even when controlling for Euroscepticism, are more likely to support constitutional differentiation than those with mixed national/European identities, with the opposite being the case for instrumental differentiation. I find, however, no clear link between elite framing of differentiated integration in the two regions and popular attitudes towards it.

My results have clear implications for our understanding of how identity shapes attitudes towards the EU, and for current debates about the future of the EU: First, they suggest that postfunctionalist explanations rooted in identity not only explain Euroscepticism, but also why some who support EU membership may still want a less uniform EU. This duality, in which exclusively national citizens both express support for EU membership and for alternative ways of structuring it, calls for a more nuanced theorization of the link between exclusively national identity and support for EU integration than what is found in much public opinion literature, which often assumes such identities to be merely drivers of calls for exit from the union. The results also

have policy implications: As those identifying solely with their nation-states are likely to see the EU as a threat to national sovereignty (Hooghe and Marks, 2009) exclusively national citizens may be among those most susceptible to Eurosceptic calls for "less Europe". Accommodating the preferences for differentiation found in this group may thus be one way of avoiding increasing demands for exit from the EU.

Conceptualizing support for differentiated integration

A large literature investigates the individual-level drivers of support for European integration (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 through which support or opposition to EU integration is formed. One is utilitarian, with individuals supporting integration because they see the utility of EU integration to themselves or groups they belong to (see Gabel, 1998; Gabel and Palmer, 1995 for early contributions to this literature). Second, the literature identifies a cueing mechanism, in which citizens form their views of EU integration based on cueing or national benchmarks (De Vries, 2018; 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; Hooghe and Marks, 2009; McLaren, 2002). Opposition to integration is particularly prevalent among those identifying solely with their nation-states. The utilitarian and identarian dimension also intersect, with economic conditions influencing collective identities (Foster and Frieden, 2021).

A large literature investigates differentiation conceptually (Leuffen *et al.*, 2013; Schimmelfennig and Winzen, 2014; Schimmelfennig and Winzen, 2020; Stubb, 1996), normatively (Bellamy, 2019; Fossum, 2015; Nicolaïdis, 2004) and empirically (Malang and Holzinger, 2020; Winzen, 2020). However, only recently have public opinion scholars focused their attention on individual-level attitudes and public opinion towards differentiated integration (de Blok and De Vries, 2023; Leuffen *et al.*, 2022; Schuessler *et al.*, 2023). This article contributes to this literature, as well as the broader literature on the differentiated post-Brexit EU (Gänzle *et al.*, 2019), by using novel data from 13 EU member states to investigate whether exclusively national identities shape support for a more differentiated EU even among those who do not favour an exit from the EU, and whether the extent to which they do so depends on how elites have framed differentiated integration.

Differentiated integration can mean either that the EU's integration happens at different speeds, that EU legislation applies unevenly to its member states, or that the same legislation extends also to non-member states (Leuffen *et al.*, 2013). This article investigates support for two common forms of differentiated integration: Constitutional differentiated integration is the name given to a process in which countries are allowed to permanently opt out of integration they deem undesirable. As Lord (2021) and Schimmelfennig and Winzen (2020) observe, such differentiation is often seen as a tool for strengthening national autonomy. Instrumental differentiation, on the other hand, happens when countries are allowed to converge upon the same level of integration at different speeds. This is often framed as a tool for furthering integration. The relationship between differentiation and national autonomy thus depends on its shape.

One of the first studies of public support for differentiated integration (Leuffen *et al.*, 2022) finds a negative correlation between support for differentiated integration

and the perception that the EU threatens national identity. The authors thus conclude that supporters of differentiated integration are unlikely to have exclusive national identities. However, their contribution does not test whether this applies to all forms of differentiation. Recent work (Schuessler *et al.*, 2023) finds that whether differentiated integration is seen as strengthening sovereignty or deepening integration matters for whether opponents of EU membership will support it or not. It also suggests that the same may apply to identity but does not theorize or further probe this suggestion. This article shifts the lens from the focus on Euroscepticism as a predictor of support for differentiation that has been prevalent in much of the literature to instead investigate the role of national identity. I make two contributions to the literature on support for EU differentiation: I first investigate whether there is a link between national identity and support for institutionalized differentiated integration, and whether this varies across modes of differentiation. Second, I analyse whether the same link is influenced by citizens' exposure to elite discourses that treat differentiation as either a benefit or challenge for their countries.

It is theoretically interesting to study the link between national identity and support for differentiation. Even if some of the effect of exclusively national identities will be subsumed by the extensively studied effect of Euroscepticism, identity may still play a role even when controlling for Euroscepticism: Someone who identifies exclusively with their national in-group, and who thus feels no affective or civic attachment to Europe, may still favour EU membership if they see the EU's policies as benefiting themselves or their countries (Dalton, 2021). However, because they are more likely to feel a strong sense of belonging to their national in-group than supporters of membership with mixed national/European identities, who self-identify as both national and European, they are also more likely to see the supranational governance

resulting from EU integration as a threat to national sovereignty (Hooghe and Marks, 2005; de Vries and van Kersbergen, 2007; Sobolewska and Ford, 2020). This may translate to a greater preference for differentiated integration than what is found among supporters of EU membership with mixed national/European membership.

However, this may primarily apply where differentiation can be framed as protecting and expanding national sovereignty. This applies to constitutional differentiation, which allows for permanent opt-outs from integration. I therefore hypothesize:

- H1a: Exclusively national citizens will express greater support for constitutional differentiated integration than those with mixed national/European identities.

There is a greater likelihood that differentiated integration will be favoured where it might positively impact a respondent's country. However, the correlation between exclusively national identity and support for differentiation is likely to be largely independent of its perceived economic utility. This is because the support for constitutional differentiated integration found in this group is more likely to be driven by an ideational support for the autonomy-enhancing element of such differentiation than perceptions of its utility. Understanding whether support for differentiated integration depends on its economic utility or not is important for understanding when the EU can use it to overcome contestation of its integration (De Wilde and Zürn, 2012; Hooghe and Marks, 2009).

Because of their concern for national sovereignty, exclusively national supporters of EU membership may also be more likely than those with mixed national/European identities to oppose instrumental differentiated integration. Such differentiation can more easily be framed as facilitating further integration rather than

greater sovereignty. It is thus more likely to be evaluated as a different manifestation of the uniform integration that sovereignty-focused citizens are likely to contest. Those holding exclusively national identities are thus more likely to express a greater preference for constitutional rather than instrumental differentiation. I hypothesize:

- H1b: Exclusively national citizens will express less support for instrumental differentiated integration than those with mixed national/European identities.

There is also likely to be regional variations in support for differentiated integration, which will depend on how it has been framed in elite discourses (Telle *et al.*, 2022). To test whether differences in elite discourses regarding differentiated integration manifest themselves in varying levels of popular support for it I compare support for constitutional differentiated integration among exclusively national citizens in the Nordics and Central and Eastern Europe. These are regions where elites have framed differentiated integration in very different terms.

I hypothesize that because Nordic political elites have framed their differentiation from EU law as a vehicle of greater autonomy (Leruth, 2015), support for differentiation will be greater among Nordic exclusively national citizens than those in other regions. One example of these frames is how Swedish political elites took a public stance that Sweden would not join the EU's banking union because it could imply a loss of sovereignty in the increasingly politicized field of banking supervision (Spendzharova and Emre Bayram, 2016). The elite framing of differentiated integration as a potential challenge to their countries' power within the EU been found in Poland and the other Visegrad Four countries (Cianciara, 2014; Gagatek *et al.*, 2022) may lead to the opposite outcome. As an example of this framing, Polish prime minister Mateusz Morawiecki argued in 2017 that differentiated integration could make Poland a less

influential EU member. Similarly, Slovakian prime minister Robert Fico argued after 2016 that differentiated integration would produce a core and periphery EU, and that Slovakia should seek to become members of the former group (Gagatek *et al.*, 2022). The fact that the consequences of differentiated integration has been framed in such different terms in the Nordics and Central and Eastern Europe may produce different levels of support for it among exclusive nationals in the two regions.

Elite cueing is likely to be important for attitude formation towards differentiated integration: Since differentiation is typically not a politically salient issue (Telle *et al.*, 2022), citizens are, as shown by previous literature, more likely to look to elites for cues on whether to support it or not than if the issue was strongly politicized (Steenbergen *et al.*, 2007). That elite discourses related to differentiated integration in both regions have related to how it impacts national sovereignty and power within the EU may also make them particularly salient for exclusive nationals, who are more likely than others to be concerned with national sovereignty.

However, Danish and Swedish governments may have chosen differentiated integration because of underlying popular preferences. Greater levels of support for differentiation in the Nordics compared to Central and Eastern Europe may thus derive from pre-existing popular attitudes rather than elite cues.

An increasingly Eurosceptic discourse in Central and Eastern Europe in recent years (Cianciara, 2014; Börzel and Risse, 2020) may also have produced greater support for differentiated integration, despite the critical framing of it. As the Eurosceptic elite discourses found in both regions strongly focus on sovereignty (Brack, 2020; Kriesi, 2016), a similar cueing effect to the one posited above could lead to greater support for differentiated integration among exclusive nationals in both regions compared to the rest of the EU. This leads to two competing theoretical expectations: First, the positive

elite framing of differentiation in the Nordics may lead to greater support for it among exclusive nationals in these countries compared to Central and Eastern Europe. However, the elite framing of European integration as a challenge to national sovereignty prevalent in both the Nordics and Central and Eastern Europe may lead exclusively national citizens in both regions to express greater support for differentiated integration than what is found elsewhere. I hypothesise:

- H2: Exclusively national citizens in the Nordics will express greater support for differentiated integration than those from Central and Eastern Europe.
- H3: Exclusively national citizens will express greater support for differentiated integration in both the Nordics and Central and Eastern Europe than in the rest of Europe.

Methods and data

To investigate the hypotheses I use data from two 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 *N* is 43.372. The full sample is drawn from the Yougov online panel, with quotas implemented to ensure that the national samples are demographically representative of the populations of each country (*YouGov: Our Panel*, n.d.), The benefit of this sample is that it covers all regions of the EU. However, the strong representation of Nordic countries, whose parties and voters have a strong preference for differentiation (Leruth, 2015) and a seeming under-representation of Central and Eastern European countries could skew the results. This limitation is difficult to mitigate for data availability reasons.

While the surveys mostly feature questions about EU solidarity, they also include two questions about polity-level differentiation of the EU. One asks respondents whether they support an EU that allows countries to integrate at multiple speeds, with uniform integration being the ultimate goal. The other asks whether citizens support an EU that allows member states to permanently opt out of undesirable policy integration.

My analytical strategy has two steps: I first use OLS models with country fixed effects to model the correlation between exclusively national identity and each mode of differentiation. My second step uses a multilevel model with random country effects and two interactions: One interacts Nordic citizenship and exclusively national identity. The other does the same for Central and Eastern European citizenship. Descriptive statistics for all modelled variables are found in online supplementary material A14.

Together the two steps let me investigate the correlations between identity and support for each mode of differentiated integration, and how a contextual factor like the framing of differentiation has shaped support for it.

Dependent variable

The first dependent variable is a variable with a five-unit response scale that asks respondents whether they support constitutional differentiation in the 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. This means that a member state can negotiate exceptions ("opt-out") for areas in which it does not wish to cooperate. For example, Denmark has opted out of the common currency, and Poland has opted out of the EU's Charter of Fundamental Rights'). This question surveys support for polity-level differentiation, and is formulated in a way that makes it likely

that it will be perceived as asking about support for autonomy-enhancing differentiation (Schuessler *et al.*, 2023). The wording of the question could, however, be a source of bias: Mentions of Poland and Denmark could lead Nordic and Central and Eastern European citizens to evaluate constitutional differentiated integration more positively than citizens of other regions. This bias is nevertheless difficult to quantify. The response categories are ordered from 1-5, with 1 being Strongly agree and 5 Strongly disagree. I recode the variable so that higher values indicate stronger support for differentiation.

The second dependent variable asks respondents whether they support a mechanism that allows for instrumentally 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. This means that all member states aspire to the same levels of integration in the future, but they are allowed to arrive there at different times, creating more flexibility but also more fragmentation.' This question similarly relates to differentiated integration of the EU as a polity. While the question mentions the flexibility associated with instrumental differentiation, the mention of "same levels of integration" as its ultimate goal makes it likely that the question will be perceived as asking about support for pro-integrationist differentiation (Schuessler *et al.* 2023). The response categories again go from Strongly agree to strongly disagree and are recoded in the same way. This question frames instrumental differentiation as a potential path towards uniform integration.

Because the previous variables only measure support for differentiation of the EU as a polity, I also analyse support for uniform Eurozone integration. This lets me test whether support for policy- and polity differentiation converge. The question 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 to do so'. I recode the response categories so that higher values indicate greater support for uniform integration. The question may not be an optimal measure of support for policy differentiation, both because differentiated integration in this area has produced a differentiated governance structure in monetary and economic policy with clear implications for the EU as a polity and because the responses may be strongly correlated with attitudes towards a common currency. However, it is the only measure in these surveys that relates to support for the differentiation of a specific policy.

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 whether people identify exclusively with their nation-state. I also include a broad range of control variables found to correlate with support for differentiated and uniform integration. This reduces the risk of omitted variable bias.

Variable of key interest

The key independent variable for 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). The question is phrased "Do you see yourself as…?", with the alternatives being "(NATIONALITY) only", "(NATIONALITY) and European", "European and (NATIONALITY) and "European only". I create a dummy where everyone stating that they identify solely with their

nation-states is coded as 1 and everyone else as 0. Despite the prevalence of identities featuring both a national and European component (Risse, 2003; Starke, 2021), previous literature finds that the territorial exclusiveness of an identity matters more for attitudes towards the EU than whether a combined identity is more or less national (Hooghe and Marks, 2005).

I assume that factors like economic evaluations and political ideology will shape national identities. I also assume that exclusively national identities precede Euroscepticism by shaping opposition to integration (Bremer *et al.*, 2020; Hooghe and Marks, 2005; McLaren, 2002). However, since identity has the potential to also shape ideology and economic evaluations, I test the robustness of the correlation between exclusively national identity and support for differentiation by using models that only include socio-demographic controls (see online supplementary material A12).

Support for liberal economic values and economic variables

I operationalize support for liberal economic values, a relevant control variable (Leuffen *et al.*, 2022), 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 generally market-oriented policies, it is theoretically reasonable that all elements of the question measure different forms of underlying liberal economic views. However, the fact that respondents may read "fiscal discipline" as referring to EU austerity measures means that the question may also measure positioning on the

GAL-TAN cleavage crucial for understanding popular attitudes towards the EU (Hooghe and Marks, 2018).

I next include an equally weighted index of questions measuring the respondents' perceptions of the national economy and employment opportunities in their area. Exploratory factor analysis indicates that these measure the same underlying phenomenon (see A5). Questions about the respondents' perceived income relative to others in the same age cohort and perceptions of their own financial security were excluded because they appear to mainly measure egotropic economic evaluations. Previous literature finds that evaluations of the national economy correlate with individual attitudes towards the EU's 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 (Leuffen *et al.*, 2022).

Euroscepticism and satisfaction with national democracy

The second set of control variables measures satisfaction with national democracy and underlying Euroscepticism. These variables are relevant for explaining support for both uniform and differentiated integration (de Blok and De Vries, 2023; Harteveld *et al.*, 2013; Hobolt and de Vries, 2016).

I operationalize Euroscepticism through a dummy that codes those who respond that they would vote to leave the European Union in a hypothetical referendum with 1 and everyone else with 0. This is an important predictor of support for differentiated integration (de Blok and De Vries, 2023). However, being in favour of exiting the European Union is a particularly stringent form of Euroscepticism, as it implies wanting to leave the European political order rather than using voice to criticize it from within

(Hirschman, 2004). A robustness test which uses dissatisfaction with democracy in the European Union as a proxy for a softer form of Euroscepticism (see online supplementary material, A2) show that both operationalizations yield similar results. This is a necessary control to test the independent effect of identity. However, because Euroscepticism is also shaped by national identity, including both covariates in the model may bias the coefficient for identity. I thus show models with and without a control for Euroscepticism.

For my measure of satisfaction with national democracy I use an indicator that asks citizens to rank their satisfaction with national democracy on a scale from 0-10 (0 = extremely dissatisfied and 10 = extremely satisfied). Controlling for satisfaction with national democracy is important as preferences for the EU's political structure are likely to be shaped by how respondents view the functioning of their own democratic institutions (Hobolt and de Vries, 2016).

Socio-political indicators

I furthermore use ideology*,* age, income and gender as socio-political control variables. These have been found to correlate with general support for the EU and support for specific policy integration (see Carrubba and Singh, 2004; Hobolt and Wratil, 2015; Hooghe and Marks, 2005; Schoen, 2008). The measure of ideology is a scale where 0 represents far-left and 7 far-right positions. As previous literature finds a curvilinear correlation between ideology and support for the EU, where both left- and right-wing ideology correlate with Euroscepticism (van Elsas and van der Brug, 2015), I add a squared indicator of the left-right variable. I also add an indicator for perceived income relative to the respondent's cohort and a measure of age.

Model

Support for differentiated integration *Y* for individual *i* in country *j* thus becomes a function of a country-specific fixed effect, liberal economic values, satisfaction with national democracy, sociotropic economic evaluations, Eurosceptic beliefs, gender, ideology, a squared indicator of ideology, exclusively national identity, a measure of relative wealth compared to others in the same age cohort, age, and an error term ε.

The model used in the second step, which investigates regional effects of identity, is identical to the one outlined above, with two modifications: It first adds two interaction terms. The first interacts exclusively national identity with a dummy for Nordic citizenship while the second does the same with a dummy for Central and Eastern European citizenship. To facilitate direct comparison between them I also create a dummy where Central and Eastern Europeans are coded as 0 and Nordic citizens as 1. To directly test *H2* I also restrict this analysis to units from the Nordics and Central and Eastern Europe. Second, to avoid the effects of the regional dummies being subsumed by country fixed effects, I use random country effects.

To mitigate the substantial missingness in the data (see Limitations), I use multiple imputation for all analyses. I create 25 imputations, and pool the estimates according to "Rubin's rules" (Rubin, 2004), using the *mice* R package (Buuren and Groothuis-Oudshoorn, 2011). My imputation model includes all variables from the regression model. Because of the many units with missing values on the dependent variables, and the loss of statistical power associated with excluding them, I impute the dependent variables and use the imputed values for model estimation. A recent simulation study suggests that imputing the dependent variables leads to approximately the same levels of bias as not doing so (Kontopantelis *et al.*, 2017).

Assessing citizen preferences for a differentiated EU

I first present the regression analysis showing the independent correlation of exclusively national identity with support for instrumental and constitutional differentiated integration. As online supplementary material A1 shows, ordinal fixed effects models yield similar results to those shown by table 1.

I then present the effects of the regional interactions. These test whether the regional variations in how differentiation has been framed shape attitudes towards a more differentiated future EU among exclusive nationals.

Results and discussion of analysis 1

	Constitutional DI (no control for Euroscepticism)	Constitutional DI (full model)	Instrumental DI (no control for Euroscepticism)	Instrumental DI (full model)
Exclusively national identity	0.16 (0.02)***	0.07 (0.02)***	-0.07 (0.02)**	-0.06 (0.02)**
Liberal economic values	0.03 (0.02)	0.02 (0.02)	0.05 (0.02)**	0.05 (0.02)**
Perception of economy	0.02 (0.01)*	0.03 (0.01)**	0.04 (0.01)***	0.04 (0.01)***
Left-right	0.04 (0.03)	0.05 (0.03)	-0.11 (0.02)***	-0.11 (0.02)***
Age	-0.03 (0.01)***	-0.03 (0.01)***	-0.04 (0.01)***	-0.04 (0.01)***
Satisfaction w/ national democracy	-0.02 (0.01)***	-0.01 (0.01)	0.03 (0.00)***	0.03 (0.00)***
Eurosceptic		0.29 (0.02)***		-0.03 (0.02)
Left-right (sqr.)	0.00 (0.00)	0.00 (0.00)	0.02 (0.00)***	0.02 (0.00)***
Gender	0.32 (0.03)***	0.32 (0.03)***	0.18 (0.01)***	0.18 (0.01)***
Income	0.03 (0.01)***	0.03 (0.01)***	0.05 (0.01)***	0.05 (0.01)***
R2	0.10	0.11	0.06	0.06
Nobs	43372	43372	43372	43372

***$p < 0.001$; **$p < 0.01$; *$p < 0.05$

Table 1: Support for instrumental and constitutional. Multiply imputed models ($m = 25$). Country fixed effects and SEs clustered at country-level. "No control for Euroscepticism" = model without control for Euroscepticism.

Table 1 confirms *H1a-b*: It seems clear that exclusively national citizens are more strongly in favour of constitutional rather than instrumental differentiated integration compared to the population as a whole, as the correlation between identity and support

for differentiation is positive for constitutional differentiated integration and negative for instrumental differentiation. This is the case even after controlling for sociotropic evaluations of the economy, left-right ideology and Eurosceptic sentiments. My results thus suggest that a correlation between exclusively national identity and support for differentiation exists even among supporters of EU membership. The results also suggest the robustness of past research (Schuessler *et al.* 2023), by showing that both right-wing respondents and Eurosceptics are more likely to support differentiation that strengthens national sovereignty rather than further integration. Bivariate regressions correlating identity and support for both modes of differentiated integration suggest that the results are not driven by model specifications. The results are furthermore robust both to the exclusion of attitudinal control variables and the inclusion of a variable measuring satisfaction with EU democracy in addition to the measure of Euroscepticism (see A9 and A12). However, the fact that the size of the coefficient for exclusively national identity decreases when controlling for Euroscepticism suggests that how national identity also shapes attitudes towards EU membership is an important path through which it influences support for differentiated integration.

The results suggest that exclusively national citizens will mainly want EU differentiation that facilitates greater national autonomy. The fact that we find statistically significant effects of identity even when controlling for Euroscepticism, sociotropic economic evaluations and ideology further indicates that there is a direct association between exclusively national identity and support for differentiation that does not rely on its role in creating greater Euroscepticism. However, the shape of this correlation relies on the form that such differentiation takes.

Results and discussion of analysis 2

The correlation between identity and support for differentiation may be impacted by how differentiation is framed. The second step of my analysis thus investigates support for constitutional differentiated integration in both Nordic and Central and Eastern European countries. *H2* states that those identifying exclusively with their nation-states are more likely to support constitutional differentiated integration where it has been framed as a positive, rather than a negative, for their country. Empirically, this means that I expect to find greater support for differentiated integration among exclusive nationals in the Nordics compared to Central and Eastern Europe.

Changes in marginal means for interaction exclusively national identity and region
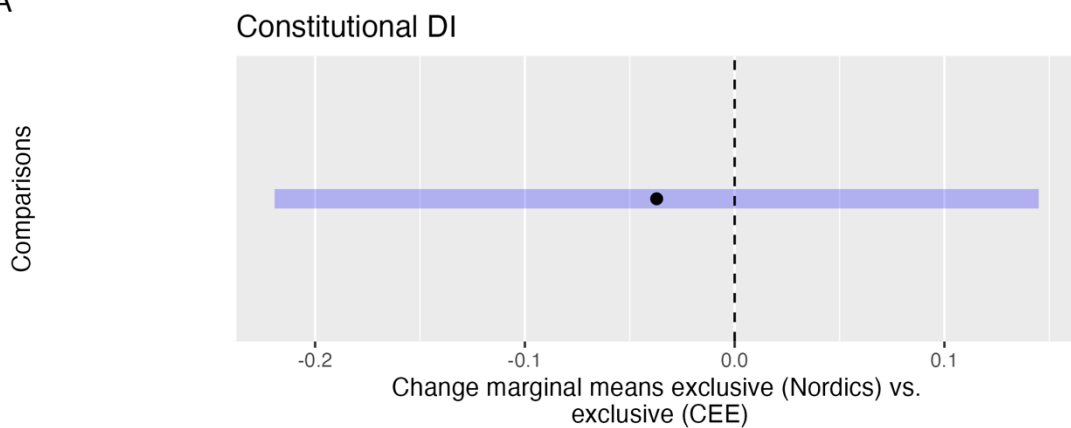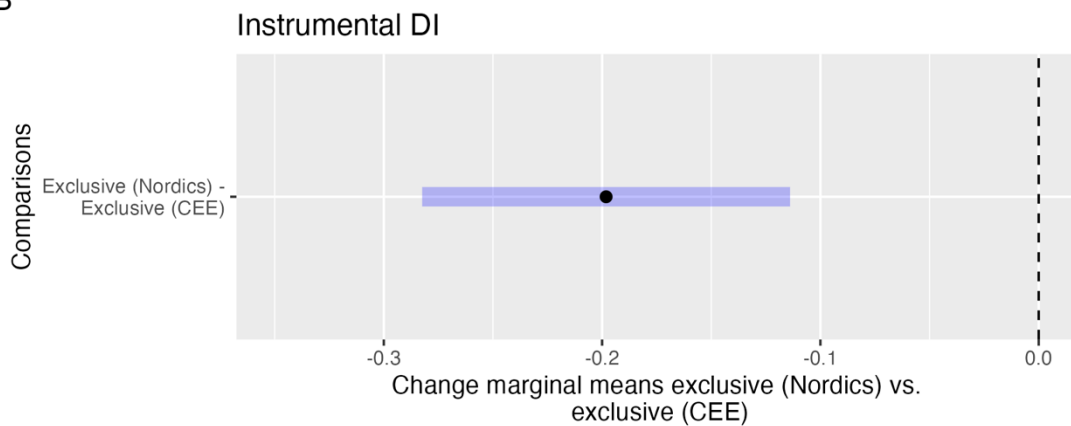
Figure 1: Change in marginal means of support for DI (Nordic vs. CEE), using the randomly chosen 10th iteration of the multiple imputation procedure. Marginal means for CEE subtracted from Nordic marginal means. 95% CIs of marginal mean change. Marginal means deviate slightly from multiply imputed pooled results as they are derived from randomly chosen iteration of the imputation procedure.

I reject *H2*: The results (see A16 and figure 1) show that exclusively national support for constitutional differentiated integration is not significantly greater in the Nordics than in Central and Eastern Europe. In fact, the opposite applies to instrumental differentiated integration. This weakens the assumption that the positive framing of differentiation in the Nordics will produce greater support for it among Nordic exclusive nationals than those from Central and Eastern Europe.

Changes in marginal means

A

Constitutional DI
CEE vs. non-CEE

B

Instrumental DI
CEE vs. non-CEE

C

Constitutional DI
Nordics vs. non-Nordics

D

Instrumental DI
Nordics vs. non-Nordics
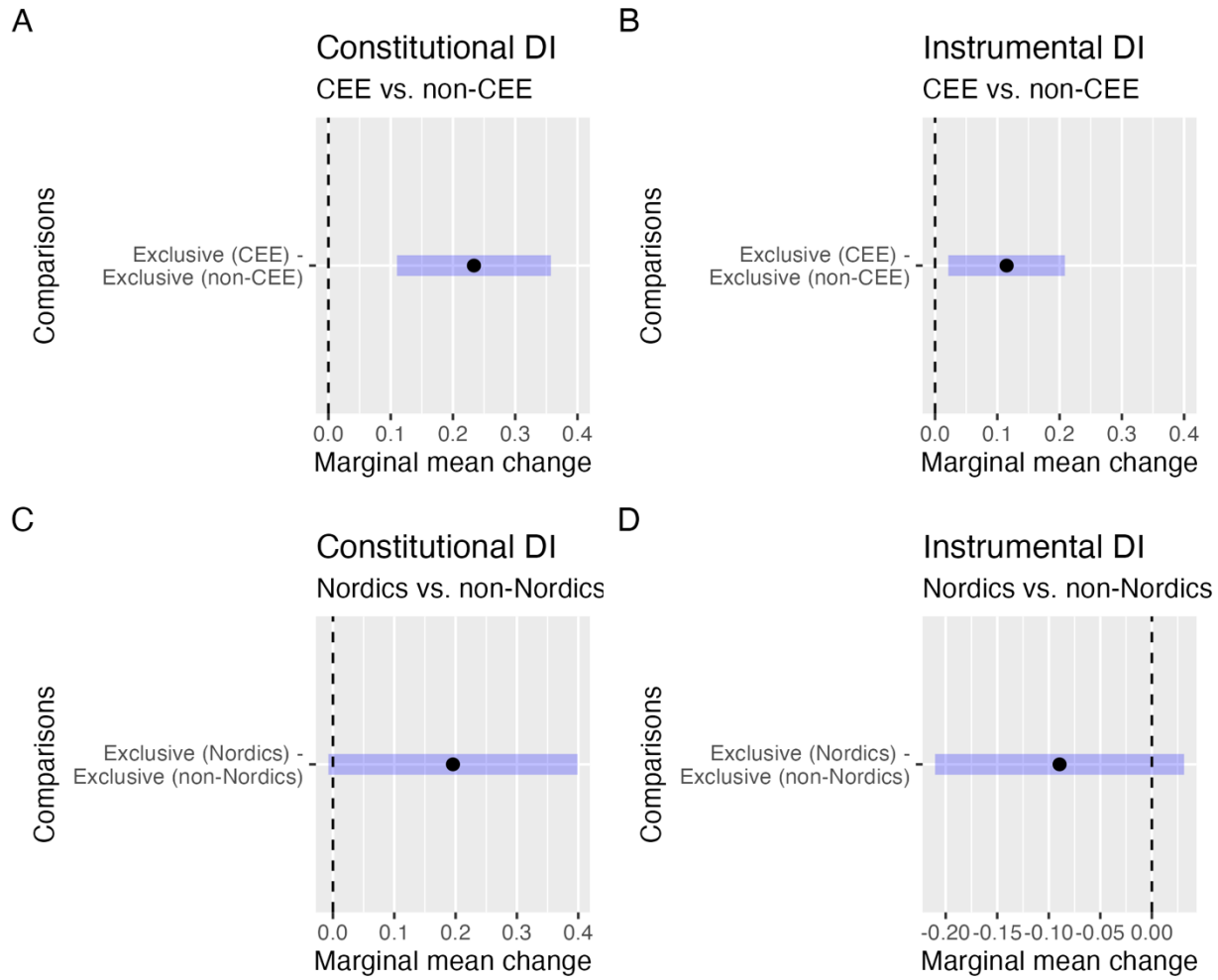
Figure 2: Marginal mean changes for CEE vs. non-CEE exclusive nationals (A and B) and Nordic vs. non-Nordic exclusive nationals (C and D), using the randomly chosen 10th iteration of the multiple imputation procedure. 95% CIs of marginal mean change. Marginal means deviate slightly from multiply imputed pooled results as they are derived from randomly chosen iteration of the imputation procedure.

Furthermore, I find only partial support for *H3* (see A17 and figure 2): While there are significantly higher levels of support for differentiation among Central and

Eastern European exclusive nationals, the same does not apply to exclusive nationals in the Nordics.

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 potentially impacted support for European solidarity and EU 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 the results may be generalizable beyond the COVID-19 pandemic. To account for the effect of both the COVID-19 pandemic and factors like each country's previous exposure to differentiated integration I use country fixed effects.

There is, as mentioned, substantial missingness in the data. Listwise deletion thus reduces the sample size. As A8 in the online supplementary material shows, missing data are a particularly large problem for the variable "Support for instrumental differentiated integration" in Denmark (34%), Finland (31%), France (27%), Germany (27%), and Sweden (36%). The missingness on the variable measuring support for constitutional differentiation is, on the other hand, evenly distributed across countries. Lastly, a large number of respondents have not self-identified ideologically in France (33%), Lithuania (38%), and Romania (39%). As a further illustration of the missingness, 25% percent of the units in the total sample have missing values on the Euroscepticism control variable (see A15). The reason that so many respondents from the Northern countries have not stated their level of support for instrumental differentiated integration (shown by A8) may be that citizens of these countries are more unfamiliar with it compared to those from other regions (Schimmelfennig, 2014).

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 correlate with support for differentiated integration (Leuffen *et al.*, 2022). The fact that both support for the EU and left-right orientation frequently correlate with the omitted variables could mitigate some bias. However, because these omissions are nevertheless problematic, I test (results shown under Robustness checks) the sensitivity of the identity variable to omitted variable bias through a robustness value developed by Cinelli and Hazlett (2020). This value offers an easily interpretable measure of how robust the identity coefficients are to bias caused by omitted variables.

Finally, the data used by this study cannot be used to establish causality. Past research finds that institutional arrangements also shape national identities (Negri *et al.*, 2021; Risse, 2003). Thus, the presence of differentiated integration in countries like Denmark and Poland could strengthen national identity and bias the identity coefficient.

Robustness checks

I run sensitivity analyses (Cinelli and Hazlett, 2020) to quantify the percentage that omitted variables must account for to nullify the effects of identity found in table 1. I do this through fixed effects models of support for instrumental and constitutional differentiated integration. The results are reported in A3-A4 in the online supplementary material. I find that omitted variables must account for 3.3% of the remaining variance of exclusively national identities and support for instrumental differentiated integration to shrink the coefficient for identity to zero. For constitutional differentiated integration the same number is 3.6%. This means that if a variable like education and knowledge of the EU accounts for this percentage of the unexplained variance of both identity and support for constitutional differentiated integration the size of the correlation would be

zero. As knowledge of differentiated integration is less widespread than knowledge of the EU in general, this omission could be particularly problematic. The percentages increase somewhat when excluding controls for Euroscepticism (see A10-11), but the results confirm that omitted variable bias remains an analytical concern.

I also test the convergence of support for policy- and polity-level differentiated integration through fixed effects models of support for uniform Eurozone integration. The results (shown in online supplementary material A7-8) indicate similar patterns: Exclusively national citizens are more likely to oppose uniform Eurozone integration. This suggests that this group supports both policy- and polity level differentiation. However, monetary policy integration has been both strongly contested in the last decade and institutionalized to a greater degree than other policy areas. Thus, as previously pointed out, Eurozone differentiation may be conceptualized as a hybrid of policy – and polity differentiation. More research is thus needed to understand the structure of support for differentiation of less institutionalized and salient policies.

Concluding discussion

This article makes two contributions to the existing literature on public support for differentiated integration: First, it finds that exclusively national citizens, even when controlling for Euroscepticism, are more likely than those with mixed national/European identities to want differentiation that allows EU member states to depart from the EU's goal of ever closer Union, but less likely to want differentiation that is framed as furthering integration. However, there does not seem to be a clear connection between how differentiation is framed and its popular support.

My results thus point to important ways in which identity potentially shapes demand for EU differentiation: First, the observed correlations suggest that exclusively

national identities seem to play a role in creating support for differentiated integration. However, whether this will be the case seems to depend on whether differentiated integration can be framed as expanding national sovereignty or not. In other words, attitudes towards differentiated integration are as strongly ambivalent as those found for uniform integration (De Vries, 2018; Boomgaarden *et al.*, 2011). It is impossible, however, to say whether the observed effect is truly causal. Conversely, there does not seem to be a similar link between elite framing of differentiated integration and regional variations in support for it. This necessitates further research into how elite cues shape public opinion towards differentiation. Further research is also necessary to understand how omitted variables and missing data impact the generalizability of my results.

My findings have implications for the debate about the future of the EU initiated by, for instance, the Conference on the Future of Europe. They suggest that if the EU institutions see differentiated integration as desirable, it can be framed in ways that potentially makes it more or less attractive to those with a strong concern for national sovereignty. However, differentiation can politically fragment the EU. As it is possible to design EU policies that garner support even among exclusive nationals (Burgoon *et al.*, 2022; Nicoli *et al.*, 2020), uniform integration attentive to the concerns of this group may be a viable alternative to more EU differentiation. Whether one alternative is normatively more attractive than the other is, however, a question beyond the scope of this article.

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Online supplementary material

	Constitutional DI (no control for Euroscepticism)	Constitutional DI (full)	Instrumental DI (no control for Euroscepticism)	Instrumental DI (full)
Exclusively national identity	0.30***	0.13***	−0.15***	−0.13***
	(0.02)	(0.02)	(0.02)	(0.03)
Liberal economic values	0.04	0.04	0.11***	0.11***
	(0.03)	(0.03)	(0.03)	(0.03)
Perception of economy	0.04***	0.05***	0.08***	0.08***
	(0.01)	(0.01)	(0.01)	(0.01)
Left-right	0.03	0.06+	−0.25***	−0.26***
	(0.03)	(0.03)	(0.03)	(0.03)
Age	−0.05***	−0.05***	−0.09***	−0.09***
	(0.01)	(0.01)	(0.01)	(0.01)
Satisfaction w/ national democracy	−0.05***	−0.02***	0.05***	0.05***
	(0.00)	(0.00)	(0.00)	(0.00)
Eurosceptic		0.60***		−0.07*
		(0.03)		(0.03)
Left-right (sqr.)	0.01**	0.01+	0.04***	0.04***
	(0.00)	(0.00)	(0.00)	(0.00)
Gender	0.53***	0.54***	0.32***	0.32***
	(0.02)	(0.01)	(0.02)	(0.02)
Income	0.05***	0.06***	0.11***	0.11***
	(0.01)	(0.01)	(0.01)	(0.01)
Num.Obs.	43372	43372	43372	43372
Num.Imp.	25	25	25	25

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

A1: Multiply imputed ($m = 25$) ordinal logistic regression of support for constitutional and instrumental differentiated integration. Coefficients are log-odds, with fixed country effects and country-level clustering of standard errors. "No control for Euroscepticism" = model without a measure of Euroscepticism included.

This table shows the results of models from table 1 when run as ordinal logistic regressions. The models all include fixed effects of countries, and standard errors clustered at the country level. The tables substantially confirm the results found in table 1.

	Constitutional DI (full model)	Instrumental DI (full model)
Exclusively national identity	0.12***	-0.07**
	(0.02)	(0.02)
Liberal economic values	0.02	0.05**
	(0.02)	(0.02)
Perception of economy	0.03**	0.04***
	(0.01)	(0.01)
Left-right	0.04	-0.11***
	(0.03)	(0.02)
Age	-0.04***	-0.04***
	(0.01)	(0.01)
Satisfaction w/ national democracy	0.03*	0.03***
	(0.01)	(0.01)
Left-right (sqr.)	0.00	0.02***
	(0.00)	(0.00)
Gender	0.31***	0.18***
	(0.03)	(0.01)
Income	0.03***	0.05***
	(0.01)	(0.01)
Dissatisfaction with EU democracy	0.07***	0.01
	(0.01)	(0.01)
R2	0.11	0.06
Nobs	40676	40676

***$p < 0.001$; **$p < 0.01$; *$p < 0.05$

A2: Alternative conceptualization of Euroscepticism. Multiply imputed models ($m =$ 25), clustered standard errors at country level and country fixed-effects.

A2 shows the sensitivity of exclusively national identity when one substitutes a measure of "exit scepticism", a desire to leave the European Union, with a measure of dissatisfaction with EU democracy. The latter is better conceptualized as a measure of regime scepticism. The results nevertheless confirm the results shown by table 1, as they suggest that including a control variable for regime, rather than exit, scepticism leads to approximately the same effects of exclusively national identity.

Treatment	Est.	S.E.	t-value	$R^2 Y \sim D|X$	$RV_{q=1}$	$RV_{q=1,\alpha=0.05}$
Exclusively national identity	-0.07	0.01	-7.078	0.1%	3.3%	2.4%

A3: Sensitivity analysis of exclusively national identity to confounding (support for instrumental differentiated integration). Analysis features fixed country effects, and uses imputation 10 for computation.

A3 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable explained 100% remaining variance of the outcome, it would only need to explain 0.1% of exclusively national identity $(R^2 Y \sim D|X)$ to nullify the effect. Second, omitted variables would need to explain 3.3% of the remaining variance of both exclusively national identity and support for differentiated integration to bring the effect to zero $(RV_{q=1})$. Lastly, confounders explaining 2.4% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level $(RV_{q=1,\alpha=0.05})$.

Treatment	Est.	S.E.	t-value	$R^2 Y \sim D|X$	$RV_{q=1}$	$RV_{q=1,\alpha=0.05}$
Exclusive national identity	0.069	0.011	6.477	0.1%	3.1%	2.1%

A4: Sensitivity analysis of exclusively national identity to confounding (support for constitutional differentiated integration). Analysis features fixed country effects, and uses imputation 10 for computation.

A4 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable explained 100% remaining variance of the outcome, it would only need to explain 0.1% of exclusively national identity $(R^2 Y \sim D|X)$ to nullify the effect. Second, omitted variables would need to explain 3.1% of the remaining variance of both exclusively national identity and

support for differentiated integration to bring the effect to zero (^{RV}q=1). Lastly, confounders explaining 2.1% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level (^{RV}q=1,α=0.05).

Variable name	Factor loading	Explained variance	Uniqueness
The economic situation	0.78	0.57	0.43
Employment opportunities in local area	0.67	0.48	0.52

A5: Factor analysis of factor 'Perception of economy'

Exploratory factor analysis underlying the variable "Perception of economy". These variables loaded strongly on a dimension that I have named "Sociotropic economic evaluation". I also included two other variables, perception of income relative to age cohort and perception of individual financial security. These are not included in the index, as they did not reach the factor loading cutoff of 0.5. Egotropic evaluations were not included in the specified models because Leuffen *et al.* (2020) find them to be of little relevance for predicting attitudes towards differentiated integration.

	Support for Eurozone integration (no control for Euroscepticism)	Support for Eurozone integration (full model)
Exclusively national identity	−0.20***	−0.11***
	(0.02)	(0.02)
Liberal economic values	0.09***	0.09***
	(0.03)	(0.03)
Perception of economy	−0.02+	−0.03**
	(0.01)	(0.01)
Left-right	−0.16***	−0.17***
	(0.03)	(0.03)
Age	0.04***	0.04***
	(0.01)	(0.01)
Satisfaction w/ national democracy	0.13***	0.11***
	(0.00)	(0.00)
Eurosceptic		−0.34***
		(0.03)
Left-right (sqr.)	0.03***	0.03***
	(0.00)	(0.00)
Gender	0.50***	0.50***
	(0.01)	(0.01)
Income	0.07***	0.06***
	(0.01)	(0.01)
Num.Obs.	43372	43372
Num.Imp.	25	25

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

A6: Multiply imputed ($m = 25$) ordinal regression of support for full Eurozone integration. Country fixed effects and cluster-robust standard errors (country level). "No EU variable" = no control for Euroscepticism.

A6 shows the main models from table 1 applied to support for uniform Eurozone integration as a dependent variable, using ordinal regression as the estimation strategy. The data is multiply imputed, and consists of 25 datasets, with the results pooled according to Rubin's rules. The results all go in the same direction as the OLS fixed effects models (see next item).

	Eurozone integration (no control for Euroscepticism)	Eurozone integration (full model)
Exclusively national identity	-0.14 (0.02)***	-0.07 (0.02)**
Liberal economic values	0.05 (0.03)*	0.05 (0.02)*
Perception of economy	-0.01 (0.02)	-0.02 (0.01)
Left-right	-0.09 (0.03)***	-0.10 (0.02)***
Age	0.02 (0.01)	0.02 (0.01)
Satisfaction w/ national democracy	0.08 (0.01)***	0.07 (0.02)***
Eurosceptic		-0.23 (0.05)***
Left-right (sqr.)	0.02 (0.00)***	0.02 (0.00)***
Gender	0.35 (0.06)***	0.35 (0.06)***
Income	0.04 (0.01)***	0.04 (0.01)***
R2	0.14	0.15
Nobs	43372	43372

***$p < 0.001$; **$p < 0.01$; *$p < 0.05$

A7: Support for Eurozone non-differentiation. Multiply imputed models ($m = 25$) with country fixed effects and cluster-robust standard errors (country-level). "No EU variable" = no control for Euroscepticism.

The table shows multiply imputed fixed effects (country) OLS results, with country-level clustering of standard errors. The results suggest that exclusively nationals are against uniform application of Eurozone integration, suggesting an affinity for opt-outs.

Missing data analysis
Missingness as function of country
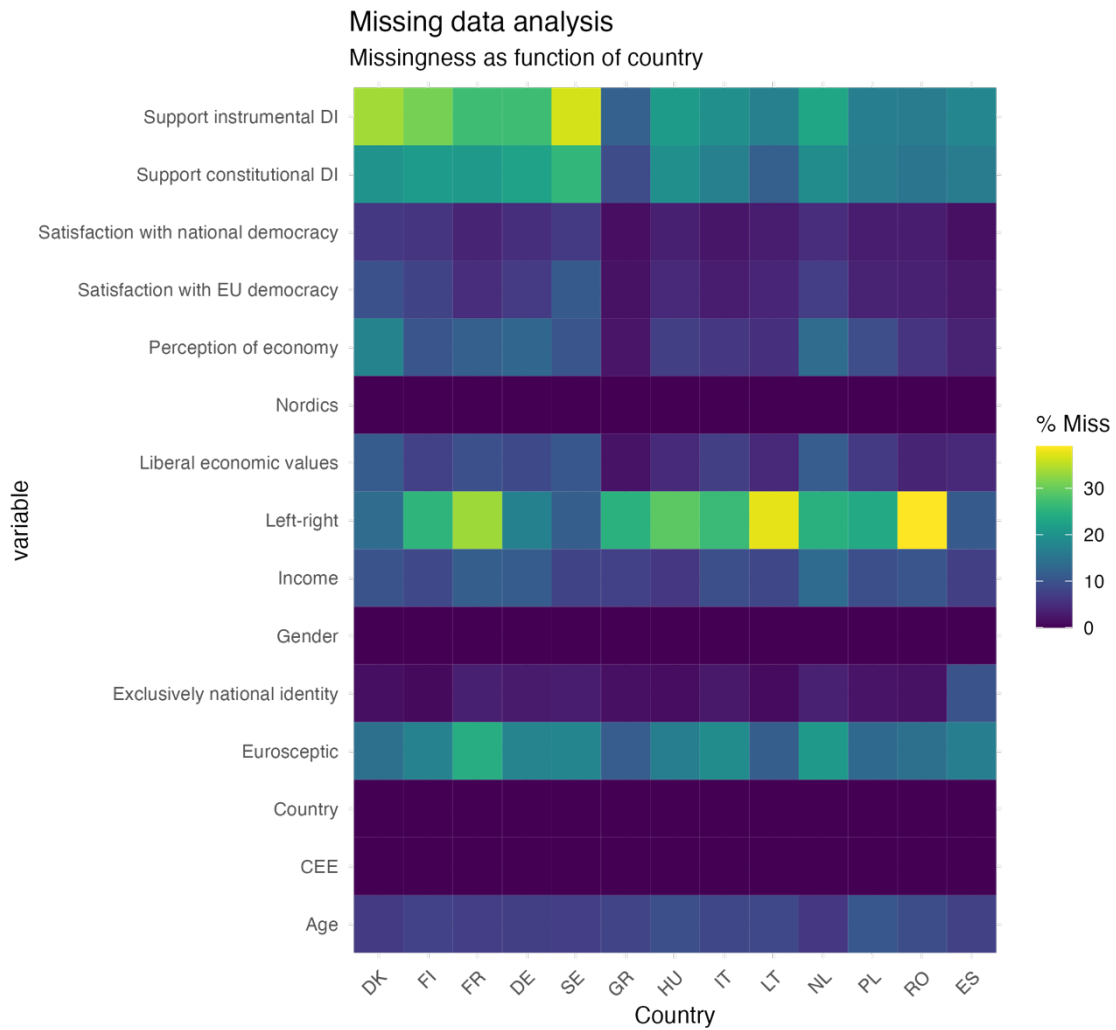
A8: Data missingness as a function of variables and country.

This shows the distribution of missing values on each of the modelled variables in Denmark, Finland, France, Germany, Sweden, Greece, Hungary, Italy, Lithuania, Netherlands, Poland, Romania and Spain. The figure shows the large degree of missingness on both dependent variables, as well as on Euroscepticism.

	Constitutional DI (bivariate model)	Constitutional DI (full model)	Instrumental DI (bivariate model)	Instrumental DI (full model)
Exclusively national identity	0.22 (0.03)***	0.07 (0.02)***	-0.10 (0.02)***	-0.06 (0.02)**
Liberal economic values		0.02 (0.02)		0.05 (0.02)**
Perception of economy		0.03 (0.01)**		0.04 (0.01)***
Left-right		0.05 (0.03)		-0.11 (0.02)***
Age		-0.03 (0.01)***		-0.04 (0.01)***
Satisfaction w/ national democracy		-0.01 (0.01)		0.03 (0.00)***
Eurosceptic		0.29 (0.02)***		-0.03 (0.02)
Left-right (sqr.)		0.00 (0.00)		0.02 (0.00)***
Gender		0.32 (0.03)***		0.18 (0.01)***
Income		0.03 (0.01)***		0.05 (0.01)***
R2	0.03	0.11	0.01	0.06
Nobs	43372	43372	43372	43372

***$p < 0.001$; **$p < 0.01$; *$p < 0.05$

A9: Comparison of multivariate and bivariate regressions between exclusively national identity and support for differentiated integration. Multiply imputed ($m = 25$). Country fixed effects and clustered standard errors (country-level).

This shows the change in the effect of exclusively national identity between bivariate and fully specified models. The results suggest that the correlation shown in the fully specified model is not mainly driven by model specification.

Treatment	Est.	S.E.	t-value	$R^2 Y{\sim}D|X$	$RV_{q=1}$	$RV_{q=1,\alpha=0.05}$
Exclusively national identity	-0.08	0.09	-8.377	0.2%	3.9%	3%

A10: Sensitivity analysis of exclusively national identity to omitted variable bias

(support for instrumental differentiated integration) without controls for Euroscepticism

A10 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable explained 100% remaining variance of the outcome, it would only need to explain 0.2% of exclusively national identity ($R^2 Y{\sim}D|X$) to nullify the effect. Second, omitted variables would need to explain 3.9% of the remaining variance of both exclusively national identity and support for differentiated integration to bring the effect to zero ($RV_{q=1}$). Lastly, confounders explaining 3% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level ($RV_{q=1,\alpha=0.05}$).

Treatment	Est.	S.E.	t-value	$R^2 Y{\sim}D|X$	$RV_{q=1}$	$RV_{q=1,\alpha=0.05}$
Exclusively national identity	0.154	0.01	15.166	0.5%	7%	6.1%

A11: Sensitivity analysis of exclusively national identity to omitted variable bias

(support for constitutional differentiated integration) without controls for

Euroscepticism

A11 shows a robustness test of how sensitive the effect of exclusively national identity on support for instrumental differentiated integration is to confounding by omitted variable bias. The results suggest, first, that if a confounding variable explained 100% remaining variance of the outcome, it would only need to explain 0.5% of exclusively national identity ($R^2 Y{\sim}D|X$) to nullify the effect. Second, omitted variables would need to explain 7% of the remaining variance of both exclusively national identity and support for differentiated integration to bring the effect to zero ($RV_{q=1}$). Lastly, confounders explaining 6.1% of both exclusively national identity and support for differentiated integration to render the effect statistically insignificant at the 95% level ($RV_{q=1,\alpha=0.05}$).

	Constitutional DI (no attitudinal variables)	Constitutional DI (full model)	Instrumental DI (no attitudinal variables)	Instrumental DI (full model)
Exclusively national identity	0.20 (0.02)***	0.07 (0.02)***	-0.10 (0.02)***	-0.06 (0.02)**
Liberal economic values		0.02 (0.02)		0.05 (0.02)**
Perception of economy		0.03 (0.01)**		0.04 (0.01)***
Left-right		0.05 (0.03)		-0.11 (0.02)***
Age	-0.03 (0.01)***	-0.03 (0.01)***	-0.05 (0.01)***	-0.04 (0.01)***
Satisfaction w/ national democracy		-0.01 (0.01)		0.03 (0.00)***
Eurosceptic		0.29 (0.02)***		-0.03 (0.02)
Left-right (sqr.)		0.00 (0.00)		0.02 (0.00)***
Gender	0.33 (0.04)***	0.32 (0.03)***	0.18 (0.02)***	0.18 (0.01)***
Income	0.03 (0.01)***	0.03 (0.01)***	0.07 (0.01)***	0.05 (0.01)***
R2	0.08	0.11	0.05	0.06
Nobs	43372	43372	43372	43372

***$p < 0.001$; **$p < 0.01$; *$p < 0.05$

A12: Robustness test of all models showing effect of exclusively national identity with or without endogenous control variables. Multiply imputed ($m = 25$). Country fixed effects and clustered standard errors (country-level).

This is a robustness test of the effect of exclusively national identity when endogenous (attitudinal) control variables are either included or excluded. The results suggest that

the direction of the effect of identity is similar for both specification, though the effect size is naturally reduced when attitudinal control variables are included.

	Constitutional DI (original model)	Constitutional DI (model with EU democracy satisfaction)	Instrumental DI (original model)	Instrumental DI (model with EU democracy satisfaction)
Exclusively national identity	0.08 (0.02)***	0.06 (0.02)**	-0.06 (0.02)**	-0.06 (0.02)**
Liberal economic values	0.02 (0.02)	0.02 (0.02)	0.05 (0.02)*	0.05 (0.02)**
Perception of economy	0.03 (0.01)***	0.03 (0.01)***	0.04 (0.01)***	0.04 (0.01)***
Left-right	0.05 (0.03)	0.05 (0.03)*	-0.12 (0.02)***	-0.11 (0.02)***
Age	-0.03 (0.01)***	-0.03 (0.01)***	-0.04 (0.00)***	-0.04 (0.00)***
Satisfaction w/ national democracy	-0.01 (0.01)	0.03 (0.01)*	0.03 (0.00)***	0.03 (0.01)***
Satisfaction with EU democracy		-0.05 (0.01)***		-0.01 (0.01)
Eurosceptic	0.29 (0.02)***	0.23 (0.02)***	-0.03 (0.02)	-0.05 (0.02)*
Left-right (sqr.)	0.00 (0.00)	0.00 (0.00)	0.02 (0.00)***	0.02 (0.00)***
Gender	0.32 (0.03)***	0.31 (0.03)***	0.18 (0.01)***	0.18 (0.01)***
Income	0.03 (0.01)***	0.03 (0.01)***	0.05 (0.01)***	0.05 (0.01)***
R2	0.11	0.12	0.06	0.06
Nobs	43372	43372	43372	43372

***$p < 0.001$; **$p < 0.01$; *$p < 0.05$

A13: Support for constitutional and instrumental DI. Country fixed-effects and cluster-robust standard errors (country-level). Multiply imputed ($m = 25$). Includes additional covariate measuring regime satisfaction with the EU.

This table shows the changing effect of exclusively national identity when including a measure of EU regime support (Satisfaction with EU democracy) in addition to a measure of support for exiting the EU. The results show that the effect of exclusively

national identity on support for constitutional DI decreases somewhat when adding a measure of EU regime support, but that it is the same for support for instrumental DI.

	Missing (%)	Mean	SD	Min	Median	Max
Support constitutional DI	19	3.62	1.03	1.00	4.00	5.00
Support instrumental DI	25	3.59	0.89	1.00	4.00	5.00
Liberal economic values	8	0.17	0.37	0.00	0.00	1.00
Perception of economy	10	3.25	1.14	1.50	3.00	6.00
Trust national democracy	4	5.36	2.76	0.00	6.00	10.00
Left-right	23	3.45	1.61	0.00	3.00	7.00
Age	8	2.81	1.32	0.00	3.00	4.00
Income	10	2.97	0.94	1.00	3.00	5.00
Eurosceptic	25	0.00	0.00	0.00	0.00	0.00
Left-right (sqr.)	23	14.50	11.61	0.00	9.00	49.00
Gender	0	0.26	0.44	0.00	0.00	1.00
Exclusive identity	3	0.38	0.49	0.00	0.00	1.00
Nordics	0	0.19	0.39	0.00	0.00	1.00
Central and Eastern Europe	0	0.19	0.39	0.00	0.00	1.00

A14: Descriptive statistics

This shows the descriptive statistics for all variables included in the models. All binary variables are shown as numeric, with the mean value indicating the proportion of the sample with a 1 on the dummy variable.

Missing data analysis
% of missing per variable
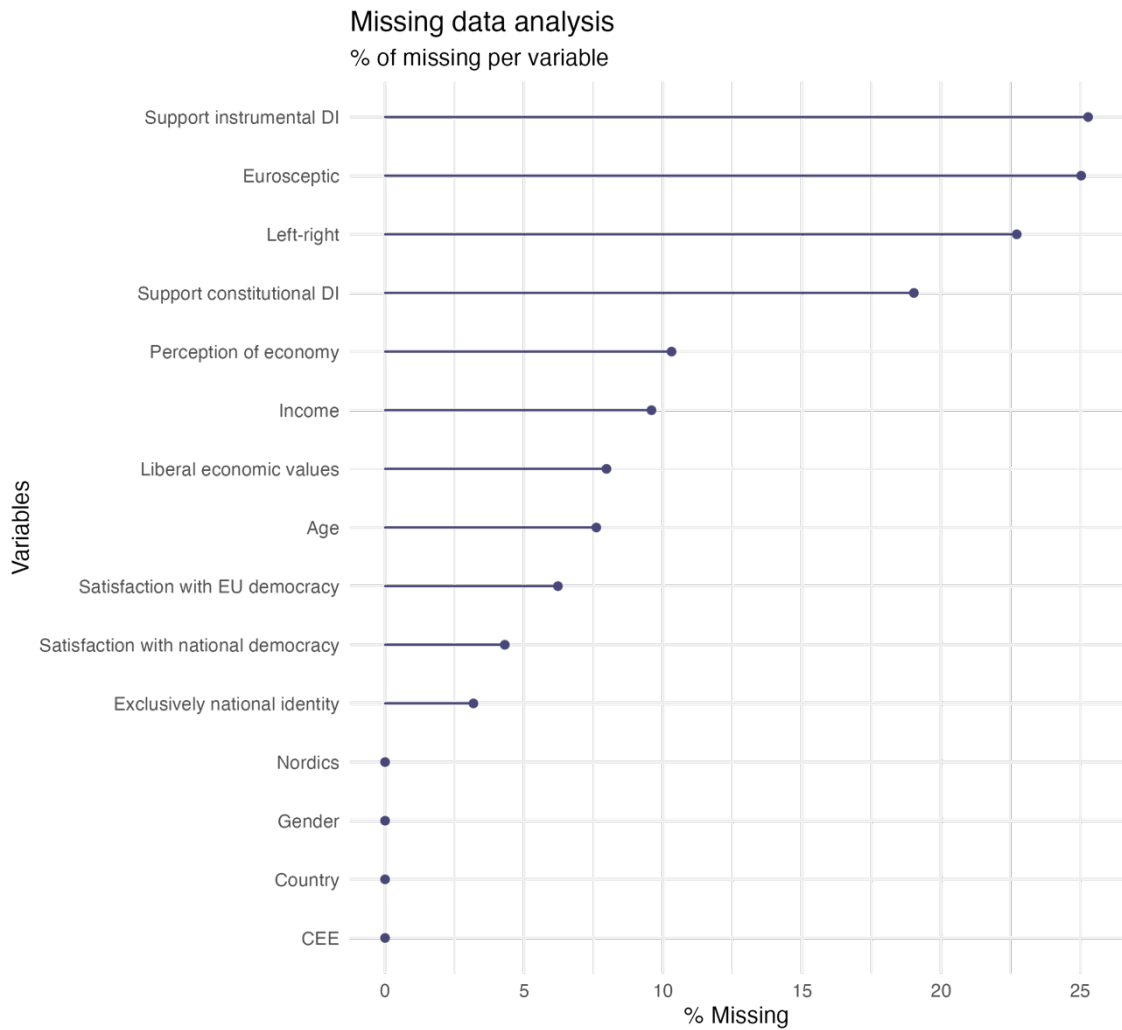
A15: Percentage of units with missing on modelled variables.

This figure offers a graphical depiction of the missingness also shown by the descriptive statistics. The figure clearly shows that the variable with the highest level of missingness is support for instrumental DI. To mitigate this I have used multiply imputed models throughout the entire manuscript.

	Constitutional DI	Instrumental DI
Region dummy X Exclusively national identity	0.04	0.04
	(0.03)	(0.03)
Region dummy (ref.category: CEE)	−0.07	−0.25***
	(0.09)	(0.04)
Exclusively national identity	0.10***	−0.07**
	(0.03)	(0.02)
Liberal economic values	−0.01	0.08***
	(0.02)	(0.02)
Perception of economy	0.03***	0.04***
	(0.01)	(0.01)
Left-right	0.02	−0.10***
	(0.02)	(0.02)
Age	−0.02***	−0.04***
	(0.01)	(0.01)
Satisfaction w/ national democracy	−0.01***	0.02***
	(0.00)	(0.00)
Eurosceptic	0.31***	−0.04+
	(0.02)	(0.02)
Left-right (sqr.)	0.01+	0.02***
	(0.00)	(0.00)
Gender	0.23***	0.18***
	(0.01)	(0.01)
Income	0.04***	0.05***
	(0.01)	(0.01)
Num.Obs.	16417	16417
Num.Imp.	25	25

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

A16: Multiply imputed multilevel model ($m = 25$) with random country effects, comparing support for differentiated integration between CEE and Nordic exclusive nationals.

This table features a multiply imputed model multilevel model with random country effects, showing the correlations between an interaction between exclusively national identity and the regional dummies and support for constitutional differentiated integration.

	Constitutional DI (CEE)	Instrumental DI (CEE)	Constitutional DI (CEE)	Instrumental DI (Nordics
Nordic dummy X Exclusively national identity			0.10***	0.04
			(0.03)	(0.03)
CEE dummy X Exclusively national identity	0.05+	0.00		
	(0.03)	(0.03)		
Nordic			0.12	–0.14*
			(0.10)	(0.06)
CEE	0.18**	0.12*		
	(0.06)	(0.05)		
Exclusively national identity	0.05**	–0.06***	0.03+	–0.07***
	(0.02)	(0.01)	(0.02)	(0.01)
Liberal economic values	0.03+	0.04**	0.03+	0.05**
	(0.02)	(0.01)	(0.02)	(0.02)
Perception of economy	0.03***	0.04***	0.02***	0.03***
	(0.01)	(0.01)	(0.01)	(0.01)
Left-right	0.05**	–0.11***	0.06***	–0.13***
	(0.02)	(0.01)	(0.02)	(0.01)
Age	–0.03***	–0.05***	–0.03***	–0.04***
	(0.00)	(0.00)	(0.01)	(0.00)
Satisfaction w/ national democracy	–0.01*	0.02***	–0.01*	0.03***
	(0.00)	(0.00)	(0.00)	(0.00)
Eurosceptic	0.28***	–0.06**	0.29***	–0.02
	(0.02)	(0.02)	(0.02)	(0.02)
Left-right (sqr.)	0.00	0.01***	0.00	0.02***
	(0.00)	(0.00)	(0.00)	(0.00)
Gender	0.34***	0.18***	0.36***	0.18***
	(0.01)	(0.01)	(0.01)	(0.01)
Income	0.03***	0.05***	0.03***	0.05***
	(0.01)	(0.01)	(0.01)	(0.01)
Num.Obs.	35172	35172	35155	35155
Num.Imp.	25	25	25	25

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

A17: Multiply imputed multilevel model (*m = 25*) with random country effects, comparing exclusive national support for DI in Nordics and CEE to non-Nordic and non-CEE.

This shows the multiply imputed models for the interactions between the regional dummies (CEE and Nordics) and exclusively national identity. In both cases the other group of theoretical relevance has been removed from the baseline levels.