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# Images of Europeans: transnational trust and support for European integration

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Prior research on citizen support for European integration does not consider the influence of individuals' evaluations of European nationalities. The model developed in this article argues that individuals harbour images regarding other European nationalities. These images, which are tied to the economic development of the nationalities' country, influence transnational trust (the general trust that individuals put in another nationality). Transnational trust explains support for integration, for it facilitates cooperation among diverse groups. As a result, the overall transnational trust is important in explaining support for integration. In addition, trust in nationalities from poorer countries has a stronger impact on support than trust in nationalities from wealthier countries. This is due to the fact that nationalities from poorer countries occupy lower social strata and that these strata evoke specific images. Controlling for various factors, regression analysis of the *European Election Study* (2004 and 2009) and the *Eurobarometer 64.2* (2005) data supports these claims.

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## Introduction

Jean Monnet and others in the pan-European movement held a vision that is reflected in the preamble to the Treaty of Rome: integration is a project establishing a community of people with a common political structure. A political community is a set of people who have developed a socio-psychological attachment to one another through greater understanding (Deutsch 1953). While these early thoughts regarding European integration were promoted by an idealist vision of uniting peoples, they are also pragmatic because they can facilitate mutually beneficial transactions. Thus far, research has not examined directly how such a community develops among a diverse set of nations. To fill this gap, I will argue that support for integration is associated with generalised trust in individuals from other member states, which is referred to as transnational trust (Delhey 2007). Transnational trust is distinguished from trust in institutions or trust developed from personal relations. Since trust frees individuals



from monitoring each other, the costs of association are lower because of the perception that individuals will not cheat or defect (Gamson 1968). Trust yields a stream of future returns on exchanges that would not take place otherwise because trust makes behaviour predictable and stable (Wintrobe 1995). The reduction in transaction costs leads to improved economic growth, solutions to collective action problems, and improved efficiency of public institutions (Putnam 1993, 2000; Zak and Knack 2001; Uslaner 2002).

Transnational trust is necessary in building cooperation among different identities since it is fundamentally based on fair treatment (You 2012). Whether or not an individual perceives fair treatment from another nationality depends on inter-group dynamics. Since there is a tendency to bias individuals that are members of one's in-group at the expense of members of the out-group (Tajfel 1978), individuals will not provide trust readily to out-group members. This is due to the perceived threats of out-group members. I argue that the tendency to feel threatened by out-group members can be overridden if individuals have a positive image of the out-group. An image of a nationality constitutes the totality of attributes that people recognise subjectively when they contemplate that nationality (Kelman 1965; Scott 1965). Individuals can use images of other groups to formulate likes and dislikes for, and positive or negative stereotypes of, out-groups (Druckman *et al.* 1974; Hewstone 1986; Druckman 1994). A positive image improves the likelihood that members of the in-group view the values of out-group members as compatible with their own. Groups can, by this mechanism, tie themselves together in a unifying political community.

Although there are many attributes tied to a nationality's image, such as culture or history, I will focus on the economic development of the nationality's country. Prior research demonstrates that out-group members that occupy a relatively lower social stratum are more likely to face negative biases by in-group members while higher social status out-group members will face less negative biases if individuals perceive the higher social status out-group to have a legitimate position (Tajfel 1978, 1982; Turner 1978; Brewer 1979; Hobolt *et al.* 2011). The two sets of findings are tied together if we consider a nationality's image. Being from a nationality that is viewed as economically and legitimately successful (the out-group) inspires trust because in-group members believe that they will be treated fairly. However, out-group members in a lower social stratum project a negative image that promotes a threatening feeling in in-group members. The lack of trust in those from a lower social stratum is problematic for the creation of a political community. Therefore, while the overall transnational trust explains support for European integration, trust in nationalities from poorer countries matters more.

The role of transnational trust in explaining public support for the EU is critical for both the study of international relations and for explaining the survivability of the EU, and perhaps other regional integration organisations. This article contributes to the growing literature that links citizen preferences to the cooperation among states. A regional organisation composed of democratic member-states is legitimate when



the national electorates accept the organisation's decisions and outcomes. This is critical for the EU since common pooled resources are often the extraction of resources from citizens in one country followed by the distribution of these resources to citizens in another country. Trusting the EU institutions to make and implement effective policies may not be sufficient if citizens do not trust citizens in other EU countries that receive such resources.

The following sections detail how inter-group dynamics shape an individual's decision to support integration. First, I review the existing literature on citizen support for integration by outlining the utilitarian and identity arguments. Next, I develop a theory by examining inter-group dynamics and the role played by economic development. The statistical analysis section tests the hypotheses using the *European Election Study* (EES 2004 and 2009) and the *Eurobarometer 64.2* (2005) survey data that include a representative sample of individuals from 24 EU members-states. The 2004 EES survey offers the most recent data measuring European transnational trust (Klingemann and Weldon 2013). In one part of the analysis, I aggregate variables to the national level and use country dyads as the unit of analysis. This way I am able to include more recent data for the dependent variable while using the transnational trust variables measured in 2004 as the independent variables. Although the results are based on 24 countries and not the current EU of 28, they are still applicable given that mainly poorer countries joined in the latest waves of membership expansion.

## **Economic conditions, identity, and support for European integration**

The earliest research on support for integration builds on Easton's (1965) concept of utilitarian support: individuals support a political system when the state provides acceptable material outputs. Indeed, there have been ample findings that lend credence to this hypothesis in regard to support for European integration (Feld and Wildgen 1976; Handley 1981; Anderson 1991; Eichenberg and Dalton 1993; Anderson and Reichert 1995; Gabel and Palmer 1995; Anderson and Kaltenthaler 1996; Duch and Taylor 1997; Gabel and Whitten 1997; Gabel 1998). As the European project evolved, however, researchers discovered that the correlation between economic conditions and support became attenuated, and some have called for the inclusion of non-economic factors, such as the ones that are psychological in nature, in explaining support (Eichenberg and Dalton 2007).

Another track of research examines the role of identity, which echoes the claim by Dahl (1989) that political attachment facilitates the legitimacy of those that govern by the governed. Holding a European identity does promote support for integration (Gable 1998; Berezin and Díez-Medrano 2008; Hadler *et al.* 2007). On the other hand, if individuals hold exclusive national identities and are hostile towards other cultures, then they are less likely to support integration (Van Kersbergen 2000; Carey 2002;

De Vreese and Boomgaarden 2005; Elgün and Tillman 2007; McLaren 2007; Garry and Tilley 2009). The power of nationalism to lower support for integration is particularly strong when anti-immigrant views are included (McLaren 2002). The anti-immigrant and Eurosceptic association is further supported when examining religious tolerance. Although religiosity and religious affiliation are not associated with individuals' views on integration, specific prejudices about Islam do matter (Hobolt *et al.* 2011). Also, when individuals are more exposed to other cultures through greater transnational ties and interactions we witness greater support for the EU membership (Kuhn 2011).

It would be incorrect, however, to say that economic evaluations and identity have separate effects on support for integration. Studies have demonstrated that an exclusive identity comes from economic pessimism (De Vries and Van Kersbergen 2007). Economic competition by migrants also leads to Euroscepticism (Garry and Tilley 2009). If migrants tend to be — or are perceived to be — Muslim, then we would expect that prejudices towards Islam would be associated with Euroscepticism (Hobolt *et al.* 2011). Interestingly, the adoption of a subnational identity is associated positively with support for integration (Chacha 2013). An inclusive subnational identity results from the economic strengthening of regions, which seek greater autonomy in order to keep their wealth from the central national government coffers. We also see that individuals from poorer subnational regions are also likely to hold a subnational identity because they detect discrimination by other subnational regions and the state's central authority (Fitjar 2010). These sentiments fuel political action by subnational regionalist parties that tend to be pro-EU because they believe that the EU facilitates greater autonomy (Jolly 2007).

## **How trust builds support for integration through identity and fairness**

The literature leaves us with a puzzle: is there an underlying condition that explains the combined roles that economic perceptions and identity have on an individual's support for integration? In other words, we are missing research on a more precise connection between economic perceptions, identity, and support for integration. In this section, I argue that an evolving and unique enterprise, like the EU, introduces uncertainty. Transnational trust helps to manage this uncertainty because individuals believe that they will be treated fairly. To understand this connection, I examine two important components of why individuals trust: in-group identity and perceptions of out-group members. Both components can promote positive images of nationalities that individuals use when making the decision to trust other nationalities.

### **Social identity, fairness, and trust**

It has been long determined that building attachments to groups is part of normal human behaviour (Piaget 1965). Social identity theory (SIT) posits that individuals



become members of an in-group because the group fulfils a positive sense of social self (Terhune 1964; Winter 1973; McClelland 1975; Tajfel 1978, 1982; Turner 1978; Brewer 1979; Brewer and Kramer 1985; Messick and Mackie 1989). Since the group symbolises a set of values, associating with individuals with similar values improves self-esteem because values are reinforced. This self-esteem improves further when individuals make favourable comparisons of their in-group *vis-à-vis* an out-group. Not only are they part of a subjectively valued group, the in-group is also judged subjectively as better than out-groups. By tying an individual's social identity to the importance of the in-group, group maintenance or cooperation for group survival becomes important. To this end, individuals will tend to give favourable biases to fellow group members. At the level of national identity, individuals form an attachment because they see the nation as the embodiment of what is important (DeLamater *et al.* 1969).

SIT also posits that negative out-group images correlate with strong in-group identity. This inter-group dynamic produces a prejudiced set of evaluations of out-groups that are a function of four items: (1) realistic threats to in-group interests such as competition over resources; (2) inter-group anxiety due to the experiences of feeling threatened by the out-group; (3) symbolic threats based on the perceived differences in their values and norms; and (4) negative stereotyping of an out-group (Tajfel 1978, 1982; Turner 1978; Brewer 1979; Hobolt *et al.* 2011). Negative images promote in-group biases in which individuals make decisions that favour members of their group at the expense of out-group members.

In-group biases, however, do not rule out cooperation among groups completely. Out-group bias, for example, is a social condition in which individuals tend to also favour members of out-groups. Out-group bias occurs when the two groups under observation are self-determined to be of differing social status (Tajfel 1978; Tajfel and Turner 1986). Individuals from the lower status group have negative evaluations of members of their group when compared to the higher status out-group. The negative evaluations stem simply from their lower status position and are tied to their self-esteem. The relative evaluations lead members of the lower status group to have positive evaluations of higher status members and, thereby, extend favouritism to them. This phenomenon occurs when the lower status group feels that the higher status group is in their position legitimately and that the status hierarchy is stable (neither group will change their status) (Turner 1978).

Individuals will also engage positively with members of an out-group if the out-group's members share some commonality with in-group members (Brewer 1968). Commonality reduces inter-group prejudices and encourages members of different groups to be more cooperative. Shared commonalities promote an image that the members of the out-group are similar to in-group members. Therefore, the biases that they would extend to in-group members would also be given to out-group members. Researchers have demonstrated empirically that individuals find it easier to trust

similar people than dissimilar ones (Alesina and La Ferrara 2002; Delhey and Newton 2005; Leigh 2006).

Overall, groups are able to cooperate depending on social status and perceived similarity because out-group members can be trusted. If this were the sole set of reasons, then greater diversity might lead to lower levels of cooperation among dissimilar nationalities. However, there may be another factor that explains trust among groups, which is tied to status and similarity. You (2012) demonstrates that, when individuals believe that they are being treated fairly, they are more likely to trust even when controlling for ethnic diversity and wealth. Also, he demonstrates that social fairness is also associated positively with trusting out-group members in a lower social stratum. Social fairness mitigates biases that develop from in-group/out-group interactions. Social fairness bridges groups and promotes the trust needed for cooperation.

Social fairness preforms this function because it overrides the aforementioned prejudiced set of evaluations. If individuals believe that they are being treated fairly, then they are less likely to believe that competition over resources results from group membership, they feel less threatened by the out-group, and they reduce negative stereotyping of an out-group. One manifestation of social unfairness is corruption, which is prevalent in poorer countries. Corruption is the use of public office for private gain and can also involve private actors. Corruption violates the notion of fairness because transactions benefit a few illegally. If government cracks down on corruption, then corruption can be perceived as a crime and not endemic of an unfair society. It is when government is ineffective or unwilling to stop corruption that individuals become suspicious of private citizens and public officials from that country (Zak and Knack 2001; You 2012).

### **Transnational trust and support for European integration**

How is trust associated with support for European integration? Since the central issue revolves around material needs, the inclusion of social fairness in understanding inter-group behaviour brings the study of citizen support for European integration full circle. As discussed, early work on support theorised that individuals feel support when it is in their economic interest to do so. However, given the greater complexity of the European project, individuals are in need of simpler methods to understand if integration is best for them.

This is why identity becomes so important theoretically. Individuals can use identity in an attempt to understand if another nationality is a threat or an aid in achieving personal material gain. Individuals support integration when they have a positive image of other EU nationalities. This positive image may result from evaluations of similar identities and/or from knowledge regarding another country's attention to corruption. Using the mechanisms of SIT, in-group biases produce less trust and lower the probability of supporting integration.



However, transnational trust is critical for the EU given the role that trust plays in inter-group cooperation. Europe's diversity can undermine a sense of political community unless transnational trust develops (Klingemann and Weldon 2013). Previous studies of transnational trust demonstrate the importance of economic development with particular attention to the fact that poorer European countries are less likely to be trusted (Delhey 2007; Gerritsen and Lubbers 2010). In addition, citizens in wealthier European countries are more trusting (Delhey and Newton 2005). Lastly, cultural factors are secondary to economic development in explaining transnational trust in Europe (Klingemann and Weldon 2013).

Since the 2004 EU expansion, individuals can perceive economic differences across Europe subjectively (Delhey 2007). Nationalities from less economically developed member-states may be perceived as negative due to the opinion that their values may be responsible for their lower economic development. The images of nationalities from more economically developed member-states point to significant differences among the peoples of Europe. Niedermayer (1995) has already observed that there is a variation in trust among the first 12 EU nationalities. On average, nationalities from more economically developed member-states were viewed as more trustworthy. However, this research does not link trust levels to support for integration. Delhey (2007) has demonstrated that transnational trust does vary among the older and the newer EU members and that this variation of trust does have implications for the social cohesion of Europe. This article takes the theoretical and empirical work a step further by linking variation in transnational trust to general support for integration.

I test the following hypotheses. First, there is a positive association between the overall level of trust for fellow EU nationalities and support for integration. This trust is assumed to reflect the positive images of the European nationalities in the mind of the survey respondent. Second, trust in the nationalities from poorer member-states has a greater impact in predicting the likelihood of citizen support than trust in the nationalities from wealthier member-states. Given their lower economic development, they comprise the lower status group. This lower status promotes biases against them. Therefore, to support integration, individuals need to trust them before they enter into a collaborative relationship. Last, support for integration is more likely when individuals trust other nationalities due to similarities in identity, and varies with the degree to which the target nationalities' governments control national corruption. As previously argued, individuals feel trust if they believe they are being treated fairly. One variable that can possibly tap into this condition is identity. If individuals share an inter-group common group trait, then they believe that members of the out-group can be trusted. Also, if individuals have knowledge that corruption is being dealt with effectively in the target country, then they are more likely to trust. Trust derived from these two variables increases the likelihood of support for integration.



## Data description and testing procedures

The public opinion data come from the EES in 2004 and 2009<sup>1</sup> and the *Eurobarometer 64.2* (2005).<sup>2</sup> As with most studies using secondary data, great efforts were taken to optimise the operationalisation of variables by following the suggestions made by Kiecolt and Nathan (1985). I use a weighted variable so that no national population is over- or underrepresented in the data. This variable also adjusts for any over- or underrepresentation of socio-economic groups. Some of the hypotheses require an individual-level analysis while others are tested by aggregating responses at the country level. The aggregated data use a non-directional country dyad unit of analysis. Some researchers believe that the aggregation of individual-level responses to opinion surveys removes random 'noise' from the measurements (Page and Shapiro 1992; Stimson *et al.* 1995) and other research shows that the error associated with individual-level variation may be systemic (Duch *et al.* 2000). Aggregating the data does not remove any associated 'noise', but may instead harm the robustness of potential results due to a lower number of observations. Testing by using both the aggregated and the non-aggregated data can help determine if the results are robust.

The testing using the aggregated data also addresses the endogeneity problem. Specifically, is it really transnational trust that increases support for integration, or is it the other way around? I address this issue empirically in two ways. First, I use a two-step regression model that calculates fitted values of the trust variable using cultural similarity (shared language family) and an index of the target country's corruption control.<sup>3</sup> This establishes the causal direction and association empirically since I estimate the trust variable using instrumental variables that are not linked directly to support for integration. Second, I lag the fitted trust variable by 1 and 5 years. The causal linkage is supported empirically if trust levels in 2004 can explain variation in support levels in 2005 and 2009.

OLS regression is not appropriate when the dependent variable is measured by an ordinal scale. The appropriate technique is to employ ordered regression models, specifically an ordered logit model (Long 1997). Country dummies and country-robust standard errors are included in the ordered logit model in order to account for cross-country heterogeneity. However, I do not report country dummies due to space limitations. In the subsequent step of testing, when the data are aggregated and therefore on the ratio scale, I use a two-stage OLS technique and include clustered robust standard errors.

## Dependent variable

The dependent variable is support for European integration. The survey question asks:

*Generally speaking, do you think that [country's] membership in the European Union is a good thing, a bad thing, or neither good nor bad?*



The question has been asked repeatedly in the *Eurobarometer* surveys since its inception and it was also included in both *EES* surveys. Given its consistency, we can replicate the findings and also make side-by-side comparisons both theoretically and temporally. The responses provide an ordinal measurement with ‘a good thing’ having the highest value (3), followed by ‘neither good nor bad’ (2), and ‘a bad thing’ having the lowest value (1). I use the percentage in each country that chose ‘a good thing’ when the analysis uses the aggregated data.

### Independent variables

The following are the explanatory variables, each of which measures the respondents’ trust in fellow EU nationalities. I operationalise transnational trust first at the individual level of analysis and then at the dyad level using instrumental variables in order to take into account possible endogeneity. At the individual level, I measure transnational trust by using a series of questions that ask respondents to gauge their trust in other EU nationalities:

*Now I would like to ask you a question about how much trust you have in people from various countries. Can you please tell me for each, whether you have a lot of trust of them or not very much trust.*

The respondents go through the survey and assign a level of trust to each EU nationality. The values were recoded so that 1 = ‘have a lot of trust of them’ and 0 = ‘not very much trust’. A confirmatory factor analysis demonstrates if the individual trust variables do in fact group into two scales: one for trust in nationalities from poorer countries and the other for trust in wealthier countries.

The calculation of the transnational trust variable at the aggregated dyad level begins with the following calculation suggested by Klingemann and Weldon (2013):

$$Trust_{jk} = \frac{(\text{lot of trust of them}) - (\text{not very much trust})}{(\text{lot of trust of them}) + (\text{not very much trust})}$$

$j$  is the ‘truster’ nationality and  $k$  is the target nationality. The value is multiplied by 100 so that it ranges from –100 to 100 in order to improve the interpretability of the results. The final step estimates the fitted values using the following regression formula:

$$\widehat{Trust}_{jk} = \alpha + \beta_1 LF_{jk} + \beta_2 CC_k + \mu$$

$LF_{jk}$  is a dummy variable that has a value of 1 if nationalities  $j$  and  $k$  share the same language family or 0 otherwise (Klingemann and Weldon 2013). I use the shared language family variable to explain trust between in- and out-groups since sharing a language family can improve communication among groups (Deutsch 1953; Klingemann and Weldon 2013).  $CC_k$  measures the level of corruption control in country  $k$  during the survey year, 2004 (Kaufmann *et al.* 2010). Values range from –2.5 (weak) to 2.5 (strong) on control of corruption. An individual is more likely to

have trust in a different nationality if the target government is controlling corruption because they feel that fairness is applied in the target nationality's country. Since the value of fairness applies to the target nationality, individuals can also assume it will also apply to other nationalities.

### *Control variables*

The analysis requires the use of control variables so that the results are understood in the light of some prevailing hypotheses.<sup>4</sup> Political trust is closely related to regime legitimacy (Hooge and Zmerli 2011) and can be operationalised as trust in governmental institutions (Marien 2011). I therefore control for trust in two EU institutions: the European Parliament and the European Commission. I also control for trust in the respondents' national government. The EES survey measures trust in these three institutions by using the following question:

*Please tell me on a score of 1–10 how much you personally trust each of the institutions I read out. 1 means that you do not trust an institution at all, and 10 means you have complete trust.*

When I test the hypotheses using the dyadic data, I calculate the mean national value of trust in each institution. The literature demonstrates that, when individuals have trust in the EU institutions, then they are more likely to support integration. Support for integration, however, can be reduced if individuals trust their governments (Sánchez-Cuenca 2000). Trust in their home governments may mean that supporting European integration can be a risky trade-off. Interestingly, McLaren (2007) notes that distrust of the EU and distrust of national institutions tend to go together. She finds evidence that, when individuals distrust both, they are more likely to prefer the national government over the EU as indicated by higher levels of Euroscepticism.

The democratic deficit is a widely discussed problem in the EU politics (McCormick 1999; Schmitter 2000). Individuals believe that democracy is effective in their home country when the home government can deliver security and economic well-being (De Vries and Van Kersbergen 2007). If individuals believe that the EU membership does not interfere with the capacity of the home governments to deliver these goods, then citizens will support the EU. Therefore, the more they are satisfied with democracy at home, the more likely they will support integration.

The following question captures the degree to which individuals are satisfied with democracy in their country:

*On the whole, how satisfied are you with the way democracy works in [country]?*

1. *Very satisfied*
2. *Fairly satisfied*
3. *Not very satisfied*
4. *Not at all satisfied.*

The values were recoded so that higher values indicate higher levels of satisfaction. I use the median national value when aggregating this variable at the dyad level.



Prior research demonstrates that nationalism has a negative association with the EU support (Carey 2002; McLaren 2002). Since the EES does not ask questions concerning nationalism, I chose ideology as a proxy. The respondents were asked to place themselves on a left-right continuum. The range is one to ten, with ten being the most extreme rightist ideology. The analysis uses the median national value when the data are aggregated at the dyad level. I hypothesise that the higher values of this variable will be associated negatively with support for integration, for Euroscepticism has been part of the populist right's repertoire of issues (Crepaz 2007; Krouwel and Abts 2007; Ray 2007).

To measure education, I use the standard question that attempts to standardise educational achievement across Europe: *How old were you when you stopped full-time education?* Individuals who are still studying are recoded into their appropriate age group based on their response to the question requesting their age. Although they have not completed their studies, this method captures the height of their educational status at the time of the survey. I use the mean national value when the data are aggregated at the dyad level of analysis. Gabel (1998) has noted that more highly educated individuals are more likely to support integration given that integration would make better use of their higher skills.

Respondents were asked to provide the 'total wages and salaries per month of all members of [the respondent's] household; all pensions and social insurance benefits; child allowances and any other income like rents etc'. The survey researchers categorised the responses into 'quintiles of income'. Like education, individuals with higher incomes are more likely to be able to take advantage of integration's benefits and are, therefore, more likely to support it. At the aggregated level, the median national value was three for all countries, which meant dropping the variable from the analysis.

Lastly, individuals may support integration because it has provided a lasting peace in Europe. The founders of European integration were driven by the memories of catastrophic wars and they hoped that regional integration would be a vehicle for permanent peace (Deutsch *et al.* 1957; Haas 1958; Etzioni 1965; Mitrany 1966). Europeans also supported integration, in its early years, in part for its promise to prevent war (Hewstone 1986). However, with the passing memory of war and the end of the Cold War, physical security is not as strong a factor in supporting integration as it once was (Gabel 1998). Following this reasoning, I do not expect a statistically significant relationship between age and support. The EES respondents were asked to list the year of their birth. I subtracted the response from 2004 in order to achieve the age at the time of the survey. The mean national value was used at the dyad level of analysis.

## Explaining support for the European integration

The overall results of the analysis show that transnational trust is an important factor in explaining support for the EU. The first step is to determine if the transnational

trust variables measured the latent dimensions described in the theoretical section. Trust is thought to be divided along the economic development dimension. Table 1 displays the results of the principle component factor analysis (varimax rotation). The analysis produced two factors, as hypothesised: the poorer countries are defined as those that are below the EU GDP *per capita* average, and the wealthier ones are above the average. Trust in nationalities from poorer countries loaded into the first factor, followed by trust in nationalities from wealthier countries. The reliability alphas for the two scales are 0.883 and 0.917, respectively, indicating very good reliability for the latent variable (DeVellis 1991).

In order to assess the scales' validities, I conducted a confirmatory factor analysis using the maximum likelihood method. The analysis assumes that individuals' trust is due to the target nationalities' wealth. The results confirm that one latent variable,

**Table 1** Principle component factor analysis for trust in EU nationalities (varimax rotation)

| <i>Trust in:</i> | <i>Factor loading</i> | <i>Factor loading</i> |
|------------------|-----------------------|-----------------------|
| Lithuanians      | 0.811                 | 0.197                 |
| Slovakians       | 0.801                 | 0.157                 |
| Latvians         | 0.799                 | 0.236                 |
| Slovenians       | 0.793                 | 0.201                 |
| Estonians        | 0.777                 | 0.256                 |
| Czechs           | 0.724                 | 0.200                 |
| Hungarians       | 0.683                 | 0.309                 |
| Cypriots         | 0.661                 | 0.282                 |
| Poles            | 0.622                 | 0.136                 |
| Maltese          | 0.613                 | 0.417                 |
| Greeks           | 0.479                 | 0.460                 |
| Dutch            | 0.199                 | 0.756                 |
| Danes            | 0.261                 | 0.754                 |
| Swedes           | 0.240                 | 0.749                 |
| Luxembourgers    | 0.264                 | 0.727                 |
| Belgians         | 0.251                 | 0.715                 |
| Finns            | 0.334                 | 0.695                 |
| Germans          | 0.137                 | 0.669                 |
| Irish            | 0.339                 | 0.635                 |
| French           | 0.144                 | 0.630                 |
| Austrians        | 0.263                 | 0.611                 |
| Spaniards        | 0.263                 | 0.585                 |
| Portuguese       | 0.370                 | 0.575                 |
| Italians         | 0.299                 | 0.521                 |
| British          | 0.221                 | 0.463                 |

$\chi^2(300) = 1.2 \times 10^5$ ;  $p < 0.000$ .

Trust in poorer nationalities reliability  $\alpha = 0.917$ .

Trust in wealthier nationalities reliability  $\alpha = 0.883$ .

*Note: European Election Study 2004.*



along with the components' error variance, explains the covariance of the individual components (Acocck 2013). Table 2 displays the confirmatory factor analysis goodness of fit results. The two trust scales have a  $\chi^2$  that is highly significant ( $p = 0.000$ ), indicating that the models are not a perfect fit. The comparative fit index (CFI) for each factor is close to or above 0.800, indicating a very strong fit with the data. For example, the scale measuring trust in nationalities from wealthier countries does 92.4 per cent better than the null hypothesis that assumes the individual items are all unrelated to each other. The root mean squared error of approximation (RMSEA) value is less than ideal for the two scales. The RMSEA adjusts for the number of items included in the scale because more items, by chance, can produce a better fit. Ideally, the value should be less than 0.08 (Acocck 2013). However, the lower end of the 90 per cent confidence interval is close to zero, which indicates that there is some chance that the number of variables is not biasing the goodness of fit results. The standardised root mean squared residual (SRMR) examines how close the models are in reproducing the average correlations among the variables. For trust in nationalities from poorer countries, we come within 0.1 of reproducing each correlation and 0.05 for trust in nationalities from wealthier countries (Acocck 2013). The  $\rho$  reliability values are very high. The factor associated with trust in nationalities from poorer countries explains 91 per cent of the variation and trust in nationalities from wealthier countries explains 89.5 per cent. Overall, the confirmatory factor analysis indicates that the individual trust variables do measure the theorised latent variables.

Table 3 presents the results of the ordered logit regression. Model one tests the relationship between trust for all EU nationalities and support. The trust for all EU nationalities variable is a simple mean of the individual trust components. The sign of the coefficient is positive and significant, indicating that the more an individual trusts members of other EU nationalities, the higher the levels of support. This result holds even while controlling for other variables. Figure 1 illustrates the marginal percentage change for each value of support for European integration. While holding the control values at their means, support for integration increases steadily as the trust for all EU nationalities goes from its minimum to its maximum value. There is an approximate 7 percentage point drop in the likelihood of evaluating the EU membership as a 'bad thing' as we go from the lowest to the highest value of trust. Similarly, there is a 15.9 percentage point drop in evaluating membership as 'neither good nor bad' and a 22.9 percentage point increase in evaluating membership as a

**Table 2** Confirmatory factor analysis goodness of fit results

| <i>Trust scale</i>                 | $\chi^2$   | <i>df</i> | <i>RMSEA</i> | <i>CFI</i> | <i>SRMR</i> | $\rho$ <i>reliability</i> |
|------------------------------------|------------|-----------|--------------|------------|-------------|---------------------------|
| Trust in nationalities — poorer    | 18707.0*** | 66        | 0.182        | 0.791      | 0.095       | 0.910                     |
| Trust in nationalities — wealthier | 5298.4***  | 55        | 0.106        | 0.924      | 0.044       | 0.895                     |

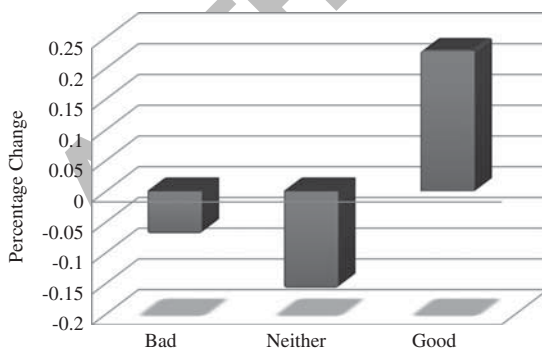
Notes: \*\*\* $p \leq 0.001$ ;  $N = 8,511$ ; *European Election Study 2004*.

**Table 3** Ordered logit model: Support for European integration on transnational trust

| <i>Independent variables</i>                        | <i>Model 1</i>     |              | <i>Model 2</i>     |              |
|---|--------------------|--------------|--------------------|--------------|
|   | <i>Coefficient</i> | <i>S. E.</i> | <i>Coefficient</i> | <i>S. E.</i> |
| Trust — all EU nationalities                        | 0.309***           | 0.032        | —                  | —            |
| Trust — poorer nationalities                        | —                  | —            | 0.278***           | 0.032        |
| Trust — wealthier nationalities                     | —                  | —            | 0.164***           | 0.031        |
| <i>Control variables</i>                            |                    |              |                    |              |
| Trust in the European Parliament                    | 0.186***           | 0.021        | 0.185***           | 0.021        |
| Trust in respondents' government                    | -0.057***          | 0.016        | -0.056***          | 0.016        |
| Trust in the European Commission                    | 0.201***           | 0.022        | 0.202***           | 0.022        |
| Satisfaction with democracy in respondents' country | 0.447***           | 0.046        | 0.448***           | 0.046        |
| Left/Right self-placement                           | 0.009              | 0.014        | 0.012              | 0.014        |
| Education   | 0.025***           | 0.007        | 0.024***           | 0.007        |
| Income  | 0.127***           | 0.023        | 0.129***           | 0.023        |
| Age   | 0.003              | 0.002        | 0.003              | 0.002        |
| $\tau^1$  | 1.89               | 0.241        | 1.90               | 0.240        |
| $\tau^2$  | 3.84               | 0.245        | 3.85               | 0.244        |
| $\chi^2$ (degrees of freedom)                       | 1402.7 (26)***     |              | 1404.9 (27)***     |              |
| Log likelihood                                      | -4109.6            |              | -4106.1            |              |
| Pseudo $R^2$  | 0.176              |              | 0.176              |              |
| N   | 5,686              |              | 5,686              |              |

*Notes:* Country dummies omitted in order to conserve space; country-robust standard errors reported.

\*\*\* $p \leq 0.001$ ; \*\* $p \leq 0.010$ ; \* $p \leq 0.050$ ; *European Election Study* 2004.

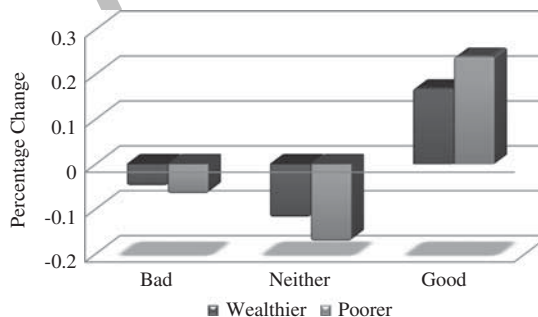

**Figure 1** Percentage point change in support for European integration by overall transnational trust.

‘good thing.’ The probability changes demonstrate that using trust as a predictor of support for integration has substantive value.

The second model in Table 2 substitutes the trust in all EU nationalities variable with those that measure trust in the nationalities from poorer and wealthier countries.

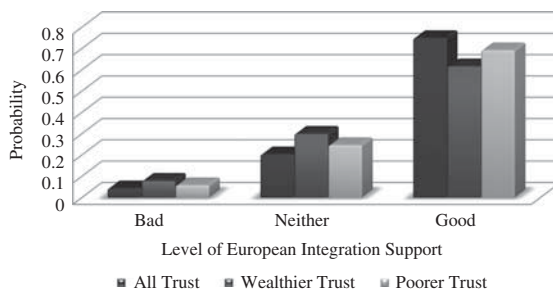
The results fall along expected lines. The two variables are positive and have high levels of statistical significance. The coefficient for trust in nationalities from poorer countries is larger than trust in nationalities from wealthier countries. Figure 2 plots the marginal percentage point change as the two transnational trust variables increase from their minimum to their maximum values. When comparing the two transnational trust variables, it is clear that the trust variable associated with poorer countries has a larger impact. As the trust in nationalities from poorer countries goes from its minimum to its maximum value, evaluating membership as a ‘good thing’ increases by 24 percentage points, while evaluating membership as a ‘bad thing’ or ‘neither good nor bad’ drops by 6.7 and 17.2 percentage points, respectively. The comparable values for trust in nationalities from wealthier countries are important, but smaller: evaluation of membership as a ‘bad thing’ drops by 5 percentage points, ‘neither good nor bad’ drops by 12 percentage points, and ‘good thing’ increases by 16.9 percentage points.

Figure 3 plots the probabilities of supporting integration using the highest levels of each trust variable while holding all other variables at their means. The figure demonstrates the overall impact that trust has on support levels and the importance associated with trusting nationalities from poorer countries. The first bar in each group plots the probability that an individual will evaluate membership as ‘bad’, ‘neither good nor bad’ or ‘good’ at the highest level of trust in all EU nationalities. At the highest level of trust, the probabilities that an individual will choose ‘bad’, ‘neither good nor bad’ or ‘good’ are 4.5, 20.4, and 75 per cent. High trust in nationalities from wealthier countries has the following probabilities: 8 per cent for ‘bad’, 30.1 per cent for ‘neither good nor bad’, and 61.8 per cent for ‘good’. As predicted, the probabilities for trusting nationalities from poorer countries demonstrate a larger impact: 5.9 per cent for ‘bad’, 24.8 per cent for ‘neither good nor bad’, and 69.3 per cent for ‘good’. There is a larger probability of evaluating membership as ‘good’ by individuals that have the highest level of trust in nationalities from poorer countries than by those who have the highest level of trust in nationalities from wealthier countries (7.5 percentage point difference).



**Figure 2** Percentage point change in support for European integration by transnational trust category.





**Figure 3** Probability of European integration support levels by transnational trust level.

Overall, the results so far demonstrate the importance of transnational trust and the different impacts of trust in nationalities in wealthier and poorer countries. Individuals believe that nationalities from poorer countries have different norms given their level of development, which makes it harder to trust them. The out-group prejudices due to the perceived threats are more likely. Also, they occupy a lower social stratum, which means that they cannot override any inherent biases associated with common in-group/out-group traits. Therefore, it is harder to trust these nationalities, but necessary to do so when one makes the decision to support integration.

Models one and two also confirm prior findings. Trust in the EU institutions (the European Parliament and the European Commission) is associated positively with support for integration. Also, trust in the respondents' home government is associated negatively with support. This confirms the political trust hypothesis that, when individuals trust institutions, they support the ideas behind those institutions. In the case of trust in the EU institutions, we see a clear link in supporting integration. In the case of trust in the respondents' home government, the negative relationship to support demonstrates that supporting European integration can be a risky trade-off. Satisfaction with democracy has a positive association with support for integration, demonstrating that individuals are more likely to support integration if the home government can meet the needs of its citizens. Educational and income levels also have a positive relationship with support. This confirms the hypothesis that those who can take advantage of the economic benefits that integration provide are more likely to support it. Finally, it was predicted that age would not be a significant factor because, with the passing of time, memories of war diminish as the war generation decreases in number.

The models also indicate that ideology is not a statistically significant factor when we include the trust variables. It had been argued that the more right-oriented one's ideology, the less likely it is that one would support integration. This was based on the literature focusing on the populist right's Eurosceptic messages and the strong relationship between nationalism and right-wing politics. The fact that ideology is



not a significant fact may further support the explanatory power of the trust variables. Much of the right-wing Eurosceptic attitudes have a xenophobic characteristic running through them. As one can logically assume, trusting out-group members and xenophobia are not compatible. Therefore, if the lack of trusting out-group members is important to explain support, it is not surprising to see the statistically non-significant result for ideology.

The final part of the analysis is the aggregated dyadic two-stage models (Table 4). These results demonstrate further the impact that perceptions of identity and fairness have on trusting out-group members and support for integration. Aside from robustness testing, these models also address endogeneity issues discussed previously in the research design section. The first model uses the dependent variable from the EES 2004 survey (the national percentage that evaluated the EU membership as a 'good thing'). The results indicate that trust is statistically significant ( $p \leq 0.01$ ) and has a substantive impact on the percentage of those that support integration. For each one point increase in the fitted trust level, we see a 0.084

**Table 4** Dyadic two-stage models: Support for European integration on transnational trust

| <i>Independent variables</i>   | <i>2004</i>        | <i>2005</i>        | <i>2009</i>        |
|--|--------------------|--------------------|--------------------|
| Fitted transnational trust values (IVs: shared language family & corruption control) | 0.084**<br>(0.028) | 0.102**<br>(0.034) | 0.068*<br>(0.024)  |
| <i>Control variables</i>   |                    |                    |                    |
| Trust in the European Parliament   | 3.82<br>(9.98)     | 4.44<br>(11.7)     | -9.54<br>(8.79)    |
| Trust in respondents' government   | -0.500<br>(5.76)   | -0.120<br>(7.66)   | -1.37<br>(4.33)    |
| Trust in the European Commission   | 12.8<br>(17.3)     | -0.878<br>(22.7)   | 17.83<br>(14.20)   |
| Satisfaction with democracy in respondents' country                                  | 12.2<br>(9.24)     | 6.97<br>(11.76)    | 13.27<br>(7.63)    |
| Left/Right self-placement  | -9.26<br>(5.57)    | -13.87**<br>(4.70) | -16.27**<br>(4.90) |
| Education  | 1.54<br>(2.07)     | 1.43<br>(3.33)     | 3.99<br>(2.13)     |
| Age  | 0.253<br>(1.13)    | -0.485<br>(1.10)   | 0.365<br>(1.55)    |
| Constant   | -53.37<br>(128.9)  | 77.17<br>(142.7)   | -18.54<br>(111.3)  |
| $R^2$  | 0.697              | 0.395              | 0.584              |
| $F$ -statistic (8, 19)   | 12.13***           | 3.42*              | 4.56**             |
| $N$  | 480                | 480                | 480                |

Notes: Clustered robust standard errors for coefficients in parentheses.

\*\*\* $p \leq 0.001$ ; \*\* $p \leq 0.010$ ; \* $p \leq 0.050$ . *European Election Study* 2004; *Eurobarometer* 64.2 (2005); *European Election Study* 2009.

increase in the percentage of individuals that support integration. These results hold consistently even when the 2004 dependent variable is substituted for the same question asked in the *Eurobarometer* 2005 and the *EES* 2009 surveys.

Interestingly, almost all control variables drop out of statistical significance in the three models. Recall that in Table 3, where the data were aggregated at the individual level, many of these variables were statistically significant. The results did confirm prior studies because prior studies did use the individual level of analysis. The lack of significance may be due to the removal of important variation that harms the results and/or due to a lower number of observations (Duch *et al.* 2000). The fact that the trust variable remains significant adds to the robustness of the results: even though some variation was removed, the remaining variation can still explain support for integration. The only control variable that achieved statistical significance in the aggregated data was ideology. This is the same variable that was not significant in the analysis using the individual level data. First, it must be noted that ideology was statistically significant in two of the three models. This lack of consistency is important to consider since ideology may be driven by the increased Eurosceptic rhetoric of the populist right parties. The results may, therefore, reflect a temporal trend that needs to be analysed further before conclusions can be made.

## Conclusion

The transnational trust model can be an aid in explaining the probabilities of supporting European integration. Greater levels of transnational trust among individuals are associated significantly with higher probabilities of supporting European integration. In addition, trusting nationalities from poorer countries has a greater impact on the likelihood that individuals will support integration. According to SIT, group membership produces prejudices that favour in-group members and biases against out-group members. Positive biases are present if members of in- and out-groups share a commonality, like a shared language family. Positive biases are also present if the out-group members project the image of legitimately possessing a higher social status. This bias is not present due to the image of lower status out-group members. Trust is a function of perceived fairness. If individuals share a common group trait or come from a society that controls corruption, then they are more likely to be trusted. Both are linked to an image in individuals' minds that they will be treated fairly. The first is due to a shared identity and the other to the consequences of interaction without a shared identity.

The hypotheses are robustly supported empirically using survey data. At the individual level, evidence demonstrates that transnational trust is an important factor in explaining support for integration and that trust for nationalities from poorer countries has a stronger impact. The findings hold even when controlling for alternative hypotheses. The potential endogeneity problem was addressed by



aggregating the data into a dyadic structure. This allowed for the inclusion of instrumental variables (shared language family and corruption control). Since the instrumental variables predict the trust values, the causal direction points to trust explaining support and not the other way around. In addition, the trust variable was lagged by one and then five years to diminish concerns regarding endogeneity and also to demonstrate that the findings are not exclusive to the opinions of Europeans in 2004.

The findings underscore the value of trust in developing a community of people with a common political structure in a very diverse population like one finds in Europe. The leaders of the EU have attempted to build a community by fostering a common identity. The main idea of creating symbols of unity (a flag, anthem, motto, and even a common currency) was that individuals would view themselves as European and, therefore, provide the legitimising support for integration. However, the findings in this study demonstrate that transnational trust is the first important step that needs to be achieved. When individuals from poorer EU countries are portrayed by the populist right (like Geert Wilders, leader of the Netherlands' Party for Freedom) as siphoning off common pool resources, then individuals will use negative images in their formation of transnational trust. In fact, much of the Eurosceptic rhetoric of the populist right employs the image that some Europeans cannot be trusted. Also, most Europeans perceive corruption as a major problem (Fox 2014), which reduces transnational trust and therefore support for integration. These findings strongly imply that the EU and national leaders need to develop positive images that will improve transnational trust.

## Notes

- 1 The data utilised in this publication were originally collected by the 2004 and 2009 *European Election Study* research group. This study has been made possible by various grants. Neither the original collectors of the data nor their sponsors bear any responsibility for the analyses or interpretations published here. The data are available from the homepage of the *European Election Study* ([www.europeanelectionstudies.net](http://www.europeanelectionstudies.net)) and from the Archive Department of GESIS (the former Central Archive for Empirical Social Research (ZA) at the University of Cologne — [www.gesis.org](http://www.gesis.org)), Germany.
- 2 Individuals from Malta were not included in the 2004 survey. Bulgarian and Romanian respondents were also not included because these countries were not yet the EU members.
- 3 All of these variables will be described fully in the subsequent section.
- 4 Every attempt was made to include controls for alternative explanations. The survey did not ask questions associated with operationalising post-materialist values and cognitive mobilisation (Inglehart 1977, 1990), so these variables were not included.

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