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A community of values: Democratic identity formation in the European Union

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Abstract

Has the European Union (EU) succeeded in socializing citizens to support the democratic values it claims to promote? On the face of it, the prevailing skepticism precludes any expectation of a successful socialization of EU citizens to the EU values. Yet, according to the socialization hypothesis, citizens' support for these values is expected to increase as countries accumulate more years of the EU membership. Using survey data to isolate distinct dimensions of democratic values, we examine differences among countries in this regard, as well as changes within countries over time. Results confirm the socialization hypothesis, showing that support for democratic values is generally higher in countries with more years of the EU membership, and that this support trends upwards over time.

Keywords

Comparative politics, European integration, European identity, democratization, norms and ideas, public opinion

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Introduction

Since its formation, the European Union (EU) has not only grown from six to 28 member states but has also broadened and deepened their mutual cooperation. At the same time, calls have been voiced to restrict this interconnection, and the governments of some member states have faced difficulties in ratifying EU treaties. This suggests that, during the years of integration, a legitimacy deficit may have evolved, symptomatic of a mismatch between the growing integration and insufficient community building (De Vries and Van Kersbergen, 2007; Eichenberg and Dalton, 2007; Etzioni, 2007; Føllesdal, 2006; Harpaz, 2011).

This study investigates whether, during the years of integration, the European community has been able to form a core of shared values among EU citizens.¹ Specifically, it probes whether and to what extent the duration of EU membership influences individuals' support for democratic values. According to the *socialization hypothesis* developed by scholars of EU studies (see, for example, Dixon, 2008), the longer a country's membership in the EU, the more its citizens are expected to manifest EU values. In reality, however, considering its current legitimacy and community deficits, it seems unlikely that the EU has been able to socialize its reluctant citizens. The analysis in this article will examine the socialization hypothesis in the context of the legitimacy deficit. To the best of our knowledge, this is the first study that explicitly addresses the question of whether the EU has succeeded in socializing its *citizens* to support the values it promotes.

Democratic values were defined by the EU as an important facet of the European identity (European Commission, 2001). They play a crucial role in the organization of social life, and are a pivotal component of individuals' personalities, guiding both their attitudes and their behavior (Meuleman et al., 2013). Most importantly, these values are explicitly promoted by EU institutions (Kennedy, 2013; McCormick, 2010). For the purposes of this analysis, values were identified and measured utilizing four waves of the European Value Survey (EVS) and the World Value Study (WVS).

Based on the above cross-national surveys, we fitted multilevel models and subsequent robustness tests to examine the effect of EU membership on people's adherence to general democratic values. Even when controlling for competing macro-level explanations and individual characteristics that might correlate with values, results confirm that membership in the EU fosters adherence to democratic values among citizens of EU member states. These results hold when comparison is drawn cross-nationally, between old members and new or non-members, as well as longitudinally, within countries over time.

Promoting a European identity

Collective identity has been commonly conceptualized in the literature as a cohesive element that holds a political system together and serves as a precondition for its endurance for the long term (Almond and Verba, 1963; Easton, 1965). Accordingly, in the last three decades, the European Commission has focused on promoting

European identity within the EU (for example, European Commission, 2001)—triggering, in turn, theoretical, empirical and review work on this subject. These studies, however, have produced contradictory results regarding the existence of European identity. Some researchers contend that there is no European *demos* sharing collective identity, in default of a community engaged in ongoing communication or having collective experiences and common memories—a conclusion that has received some empirical support (Duchesne and Frogner, 1995; Meinhof, 2004). Others object to this claim, appealing to empirical studies that have produced evidence for the emergence of a European collective identity (Bruter, 2003, 2005; Citrin and Sides, 2004; Deutsch, 1954; Niedermayer, 1995; Risse, 2010; Schild, 2001).

These conflicting findings can be attributed to divergent understandings of the concept of identity—both in general and specifically at European level—and to different methods used to measure identity (e.g. survey data, content analysis or experiments). Some studies have focused on the question of whether national and European identities are compatible or mutually exclusive (Hooghe and Marks, 2007; McCormick, 2010). Hooghe and Marks (2007), for example, found that people who strongly identify with their nation-state are more likely to identify with Europe as a whole. Other studies suggested that mutual trust among Europeans can be regarded as a proxy for a unified European identity (Delhey, 2007). Bruter's experimental studies distinguished between the political and the cultural component of European identity and found that people tend to identify more with the latter than with the former (Bruter, 2003, 2005).

Common to the studies cited above is their thick, and hence exclusive, perception of what is conceived of or envisioned as European identity. These studies borrow elements of national identities to define and subsequently measure identity at the European level. Yet, the EU is a distinct political entity *sui generis*, whose members do not necessarily share the same culture, tradition, religion or national history (Bellucci et al., 2012). Therefore, the concept of identity at the European level requires adaptations and adjustments.

As already noted, in view of the EU declarations regarding a pan-European supranational identity, its core element is democratic values. Thus, according to the *Declaration of European Identity*, the EU is 'determined to defend the principles of representative democracy, of the rule of law . . . and of respect for human rights. All of these are fundamental elements of European Identity'.

Democratic values as a proxy for European identity

In this study, the European identity is operationalized as democratic values. The rationale for this stipulation is threefold. First, promoting these values is a declared policy of the EU (European Commission, 2001). Accordingly, democratic values are actively endorsed by different EU institutions by both word (e.g. declarations, white papers, treaties) and deed (e.g. policies, sanctions, benefits). These values are upheld within the EU as well as vis-a-vis third countries (Kotzian et al., 2011). The European Commission oversees the fulfillment of the EU law and the

implementation of democratic and human rights policies (Youngs, 2004). The European Council sets up democratic agendas. The European Court of Justice (ECJ) holds governments and firms accountable when citizens' human rights are violated (Moravcsik, 2000; Schimmelfennig, 2010). According to Dixon (2008), Engert and Knobel (2003), and Schimmelfennig (2007) the EU promotes democratic policies vis-a-vis accession countries as well. The latter must meet political criteria as a condition for their accession into the EU. These are known as the Copenhagen Criteria and are set out in Article 6(1) of the Treaty on EU. They require 'that a candidate country has achieved stability of institutions guaranteeing democracy, the rule of law, human rights, respect for and protection of minorities' (European Council, 1993: 7.A.iii).

These values also pervade the European Treaties, the primary legislative instrument of the EU (TEU, Article 49). According to these Treaties, EU membership is open to 'any European State which respects the values referred to in Article 2 and is committed to promoting them' (TEU, Article 49). The values in question are 'respect for human dignity, freedom, democracy, equality, the rule of law and respect for human rights, including the rights of persons belonging to minorities'. The preamble to the Lisbon Treaty opens with the assertion that human rights, freedom, democracy, equality and the rule of law are all part of Europe's cultural, religious and humanist inheritance (EU, 2007).

The second reason that democratic values are taken here to stand for the European identity is that the EU has not declared on any occasion that it seeks to promote a unique European identity; in fact, quite the opposite. The EU's motto is *united in diversity*, meaning that the many different cultures, traditions and languages in Europe are considered to be an asset that the EU intends to preserve.

The EU socialization hypothesis

EU can socialize residents of its member states to adopt its democratic values by underscoring their importance in various forums (Kittilson and Schwindt-Bayer, 2010) and by enhancing democratic policies. It can also require the EU members to pass certain laws—which, with time, the citizenry comes to accept as normative (Checkel, 2003; Hooghe and Marks, 2007; Orbell et al., 1990; Rohrschneider, 1999). In this approach, residents of older member states, to the extent that they have been more profoundly socialized into EU norms and values, are likely to express more support for democratic values than those of newer member states or non-EU members. In other words, it is hypothesized that the longer a country has been a member in the EU, the more its citizens will support democratic values. In line with this view, differences among countries in the prevalence of democratic values are a function of differences in EU socialization at the country level. Thus, this paper sets forth the following hypotheses:

H1: Citizens of old member states will support democratic values promoted by the EU to a greater extent than citizens of new member states or non-EU members.

H2: Support for democratic values in a country grows as it accumulates more years of membership in the EU.

These assumptions are corroborated by the explicit efforts on the part of the EU to foster democratic values. They are also aligned with the premises of social identity theory, according to which groups usually form a core of values shared by their members (Della Sala, 2010; Etzioni, 2007; Føllesdal, 2006; Parsons, 2002; Tajfel, 1981). To gain positive self-esteem (Tajfel, 1981) or alternatively to satisfy the need for optimal distinctiveness (Brewer, 1991), individuals develop stereotypes based on group affiliations, and these perceptions of group membership can, in turn, lead to the acceptance of group norms (Hogg, 2006).

While using membership duration as a proxy for socialization, we do not presume to offer a comprehensive theory of socialization or to endorse one particular mechanism as superior to others suggested in the literature. Explanations of change in attitudes as a consequence of institutional arrangements have been attempted in the framework of a number of different New Institutional theories. Moreover, our review of the literature on the EU suggests that a variety of mechanisms socializing individuals to its values may be at work (Checkel, 2005). Socialization can occur directly—for example, as a result of citizens' first-hand interactions with EU institutions and policy instruments, which influence their preferences; or indirectly—mediated by the state channel. Alternatively, socialization can stem from the costs of norm violations (e.g. Copenhagen criteria) or from benefits contingent on norm adherence. EU institutions can socialize citizens through mechanisms anchored in the logic of appropriateness or of calculation (Schmidt, 2008). This process can also be explained based on a psychological logic appealing to a human desire to be part of a group (Chartrand and Bargh, 1999; Kennedy, 2013). An examination of the relative benefits of all these theories is clearly beyond the scope of this article. However, using time as a proxy for socialization seems to be a practical approach irrespective of the mechanism that may account for this process.

To the best of our knowledge, the socialization hypothesis had never been tested before despite its obvious significance. Two related hypotheses had been raised and examined in the literature. One posits a socializing effect of the EU on national elites and democratic institutions (for example, Bearce and Bondanella, 2007; Checkel, 2005; Schimmelfennig, 2007), but not on citizens. The other, explored by Inglehart and Welzel (2005), probes the effect of socio-economic conditions on individuals' priorities with regard to values. According to this latter hypothesis, post-materialist values are more likely to emerge among individuals in affluent societies. None of these studies, however, addresses the question regarding the effect of the EU on democratic values embraced by its citizens.

The present study examines differences among countries with respect to the above-described individual values, comparing these values cross-nationally (*H1*) and over time (*H2*).

Data and methods

The analyses rely on data from the third and fourth European Values Surveys (EVS) and the second and fourth World Values Survey (WVS),² which together cover the period from 1994 to 2010. Earlier waves were not used in the study as they did not include questions relating to democratic values. The EVS/WVS is a series of surveys that, together, constitute a large-scale, cross-national, longitudinal research program. All European countries, including those in Central and Eastern Europe, EU members and non-members alike, are involved in one or more waves of this study. This renders the study appropriate for investigating differences and similarities across European countries in terms of democratic values. The study also includes countries outside Europe which constitute a control group in the statistical models. Data were obtained via a questionnaire containing items gauging attitudes, opinions and values regarding a wide variety of life domains, including those targeted here: democracy, anti-authoritarian attitudes and immigrants' rights.

In the four waves used in the present research, data were collected on 295,484 people living in 99 countries, though not every question was asked in every country during each wave: some of the questions were omitted on different occasions. To investigate various latent factors associated with the prevalence of democratic values, we conducted Exploratory Factor Analysis on respondents' answers to 11 questions tapping democratic values (see Table 1). All 11 items were included in each of the four waves, but some were not addressed by individual respondents. Accordingly, the factor analysis incorporates the replies of 96,587 respondents who provided valid responses to all 11 questions.

Dependent variables: Measuring democratic values: The WVS/EVS contain various items that capture different aspects of democratic attitudes as well as questions targeting different characteristics of democracy. Some scholars utilized these items without constructing a scale or gauging their factorial structure (i.e. Inglehart, 2003), while others have suggested a scale to measure democratic attitudes. Three sets of such scales have been implemented: the 'democracy-autocracy preference' (DAP) scale (Inglehart and Welzel, 2005), the 'democratic performance evolution' (DPE) scale (Ariely and Davidov, 2011), and the 'democracy as an ideal form of government' scale (Klingemann, 1999). As is shown below, our factor analyses revealed similar paths for these three scales. Four factors were retained, based on the following extraction criteria: an eigenvalue greater than one, a scree test (Floyd and Widaman, 1995), and a corresponding parallel factor analysis (see online Appendix). The factors were rotated using a promax oblique rotation to allow correlation. Questions E120–122 load on the first factor (all > 0.6), which is labeled *Demo-Specific* since it includes specific evaluations of the functioning of the economy in democracy, democracy's ability to maintain order, and decision-making processes in democracy (loadings on factors are shown in bold in Table 1). The *Anti-Authoritarian* factor includes questions gauging preferences as to who should run the country: strong leaders, experts, or the army.³ The third factor, *Demo-General Principles*, includes people's evaluations of

Table 1. A list of question-wording for European values.

	Questions	EFA factor loadings			
		Demo- specific	Anti- author	Demo- general Principles	Minorities' rights
E121	Democracies are indecisive and have too much squabbling	0.7332	-0.0482	-0.0540	-0.0157
E120	In democracy, the economic system runs badly	0.6660	0.0395	0.0334	0.0012
E122	Democracies aren't good at maintaining order	0.6431	0.0420	0.0635	0.0157
E114	Having a strong leader who does not have to bother with parliament and elections	0.0303	0.5687	0.0518	0.0006
E115	Having the army rule the country	0.0119	0.4852	0.0765	0.0324
E116	Having experts, not government, make decisions according to what they think is best for the country	0.0253	0.4693	-0.0918	-0.0300
E117	Having a democratic political system	0.0537	0.0105	0.5916	0.0053
E123	Democracy may have problems but it's better than any other form of government	0.0088	0.0326	0.5909	-0.0160
A124_02	Would not like to have as neighbors—immigrants/foreign	-0.0043	-0.0076	-0.0007	0.6759
A124_05	Would not like to have as neighbors—people of a different race	-0.0112	0.0298	-0.0007	0.6344
A124_06	Would not like to have as neighbors—Muslims	0.0188	-0.0167	-0.0006	0.6064

Note: Exploratory Factor Analysis, using the principal factor method and the oblique promax rotation. Countries were given the same weight. The four factors explain 69% of variance.

democracy as a political ideology, with questions E117 and E123 loading heavily on that factor (all > 0.6). All three A124 questions load on the fourth factor (>0.5), labeled *Minorities' Rights*, which encapsulates peoples' willingness to have individuals of a different race, immigrants or Muslims as their neighbors.

Since, as noted earlier, some of the values were missing at the individual level, the factor scores were not used; instead, average indices were built for each of the

four factors.⁴ To this end, we multiplied every scale to give it a top code of 100 and thereby render all the scales mutually comparable. Higher scores denote greater support for democratic values. For the *Demo-Specific*, *Anti-Authoritarian*, *Demo-General Principles*, *Minorities' Rights*, Cronbach's α are 0.78, 0.54, 0.60, 0.71, respectively.⁵

Control variables: Individual-level and macro-level correlates of democratic values: Contextual variables and individual-level controls are presented in the regression analysis. Perhaps the most prevalent alternative hypothesis is that modernization, which brings about economic prosperity, prompts people to support democratic values. Inglehart and Norris (2003) and Inglehart and Welzel (2005) found that modernization affects peoples' values such as rationality, democracy and secularism. Their modernization theory was tested on extensive data (from more than 40 countries around the world) and has proven highly robust. According to it, economic wellbeing at early stages of political maturation has a strong influence on post-materialist attitudes later in life. Moreover, in his recent book, Welzel (2013) contends that a decrease in existential pressures nurtures a belief in tolerance and democracy and opens people's minds, making them prioritize freedom, democracy and human rights over security. Though relying on Inglehart's modernization theory, we control for a country's wellbeing at the time of the surveys rather than of respondents' adolescence. That choice is consequent to critique based on empirical findings that respondents' attitudes are not affected by economic conditions earlier in life (i.e. Duch and Taylor, 1993). The indicator most often used for a nation's wellbeing is economic development or average national income *per capita* (henceforth, GDP/capita). For the analysis we used GDP/capita (divided by 1000), at purchasing power parity, in international dollars (from the World Bank's World Development Indicators database: GDP/capita, PPP (constant 2005 international \$)).

This statistic is not available for five countries at certain time points (Andorra, 2005; Puerto Rico, 1995, 2001; Zimbabwe, 2001; Kosovo, 2008); hence, these countries were excluded from the analysis. In addition, East and West Germany are treated as a single country unit in terms of their GDP/capita. GDP/capita ranges from \$ 636.0687 (Ethiopia 2005) to \$ 73,349.64 (Luxembourg, 2008).

A domestic contextual variable that may affect democratic values is the level of democracy in a country (Rohrschneider, 1999; Sheafer and Shenhav, 2013). The democracy index favored by scholars is the Freedom House index of Political Rights and Civil Liberties. According to the index, countries are coded on an integer scale from 1 to 7, corresponding to full democracy and autocracy, respectively. Data are reversed to a scale from 0 (no democracy) to 6 (full democracy) to facilitate interpretation. Higher scores are assigned to countries that display the most fully a set of characteristics associated with a functioning democracy.

At the individual level, we control for characteristics that have been found to influence support for democratic values, i.e. education, age, gender, and social class

(for details, see the online Appendix). Many studies show a curvilinear relationship between age and support for democratic values (see, for example, Andersen and Fetner, 2008; Neundorf, 2010). To capture the non-linear nature of this relationship, age as measured in years enters the statistical models as an orthogonal quadratic polynomial.

Due to space restrictions, we present here only the analyses of the *Anti-Authoritarian* index. Robustness analyses for the other three factors are displayed in the Online Appendix. Valid observations on the *Anti-Authoritarian* index were received from 286,799 respondents nested in 99 countries, over 219 country-years (data obtained from a single country at different times)—with 14 countries observed in four waves, 22 in three waves, 34 in two waves, and 29 in one wave.

Multilevel modeling

Previous studies that examined differences in values among countries have tended to rely on individual-level survey data (for example, Dixon, 2008; Rohrschneider, 2002) or on their country-level aggregations (for example, Schwartz, 1999). Examining data at both the national and individual levels bypasses the controversy as to which level is the most appropriate for the purpose (Kedar and Shively, 2005). Moreover, it enables the examination of contextual/macro variables, such as EUAge, GDP, etc. alongside micro-level data, such as education and income, which may influence support for certain values.

Such a multilevel design is particularly appropriate for gauging individual differences stemming from the political context, and for testing hypotheses about the consequences of macro-level political conditions (in this case EUAge) for individuals' values, attitudes and behavior (Bryk and Raudenbush, 1992; Fairbrother, 2014). In this case we found that the model that fits the data best comprises three-levels:⁶ individuals are first nested within countries at a certain time point (i.e. country-years, e.g. France, 1999), and then that cluster is nested in a country (France). The model is formalized as follows:

$$y_{ijk} = \beta_0 + \beta_1 x_{1ijk} + \beta_2 x_{2jk} + \beta_3 x_{3k} + \beta_4 time_{jk} + v_k + u_{jk} + e_{ijk}$$

where: $v_k \sim N(0, \sigma_v^2)$ $U_{Jk} \sim N(0, \sigma_u^2)$ $e_{ijk} \sim N(0, \sigma_e^2)$

Respondent ijk is nested in country-year jk and country k . Country-years and countries each have a random intercept (u_{jk} and v_k respectively), and these random intercepts, like the individual-level error term e_{ijk} , are distributed normally, with mean 0, and are uncorrelated. Covariates x can be at the individual-level (i.e. income, level of education, age and gender, indexed ijk), country-year level (i.e. GDP/capita, Freedom House score and De-Meaned EUAge, indexed jk), or country level (EUAge Average, indexed k). The model includes a linear time effect to rule out the possibility of a longitudinal correlation that is due merely to common trending (e.g. the effects of globalization processes on support for certain values).

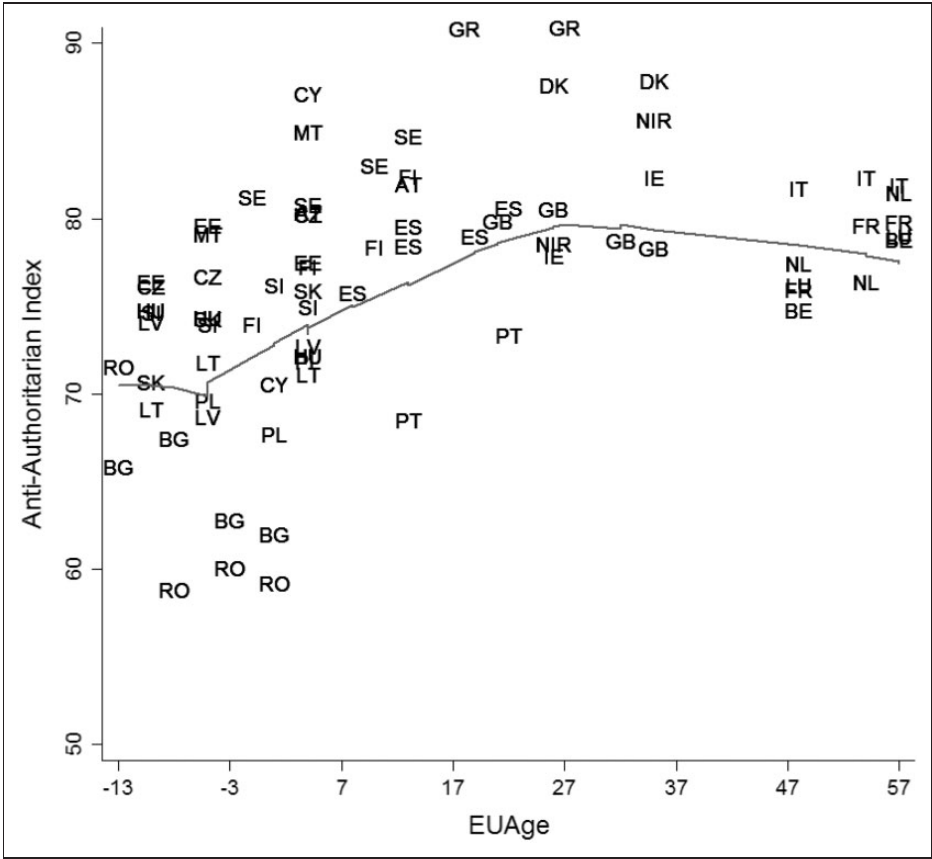


Figure 1. A Lowess smoothing graphic representation of the relationship between years of membership in the EU and countries' mean support for the *Anti-Authoritarian* Index.

Results: Comparing EU with non-EU countries

Figure 1 contains a graphic representation of the relationships between support for *Anti-Authoritarian* and a country's years of membership in the EU (EUAge). It displays the mean level of the *Anti-Authoritarian* index for each of the 27 EU members at different times of EU membership. For example, Italy was surveyed at three different time points (1999, 2005, and 2008), and the duration of its EU membership was calculated at each separately. Italy is one of the oldest EU members: it joined the European community in 1951. Thus, its membership duration at the second wave (1999) is specified as 48; and at the third and fourth waves (2005 and 2008) as 54 and 57, respectively (for the specifications for all the countries tested the reader is referred to the online Appendix).

An instructive picture emerges in Figure 1 with regard to the change in values over time for each country as well as to the location of each country on the *Anti-Authoritarian* scale (for a list of the *Anti-Authoritarian* scores by country-years see the Online Appendix). The graph shows that the relationship between EUAge and *Anti-Authoritarian* is positive, though non-linear and inverted-U shaped. Returning to the example of Italy (labeled IT in Figure 1), a cross-sectional examination shows that it is located high on the *Anti-Authoritarian* scale relative to other EU members (H1), and a longitudinal examination shows an upward trending in its citizens' support for *Anti-Authoritarian* over time (H2).

Though Figure 1 reveals an overall upward trending, it is important to isolate the cross-national and the longitudinal component in the relationship between EUAge and support for *Anti-Authoritarian*. Since the EUAge changes both across countries and within countries over time, we cannot tell from the graph whether just one dimension is driving any covariation with *Anti-Authoritarian*, or even whether these two dimensions have different signs. The statistical models presented in the next section help to resolve this uncertainty.

Figure 2 displays the differences in mean support for *Anti-Authoritarian* for the group of EU members and for different groups of countries that are not EU members. The left-hand panel shows the differences between members and non-members (EU members versus European and non-European countries). It reveals that EU members demonstrate higher support for *Anti-Authoritarian* than non-members and that the change over time for members trends slightly upwards, whereas for non-members—downwards. Nevertheless, since this descriptive analysis involves a large number of countries ($N=99$), and since variance among countries is high, we also examined differences in mean support for *Anti-Authoritarian* between EU-members and European countries that are not EU members.⁷

These differences are displayed in the right-hand panel of Figure 2. The European countries that are not EU members exhibit an even sharper downward trending on support for *Anti-Authoritarian* than the non-member countries in the left-hand panel. It is important to note, however, that the upward trending manifested by EU member countries also reflects a changing number of EU members from one wave to the next.⁸ Romania and Bulgaria, for example, joined the EU only in 2007, and are thus included only in the last, 2008 wave, by which time they had accumulated one year of membership each. Although these two countries are low on the *Anti-Authoritarian* scale (see Figure 1, where they are labeled RO and BG), an upward trending of the EU member group is still in place. It seems that the upward trending for the group of EU-members is generated by older member states. The Mann–Kendall test for trend analysis shows that the positive and negative trends of the two groups, EU-members and non-EU European countries, are significant at 95% confidence level.

In the following section we examine the causal relationships between the duration of EU membership and support for *Anti-Authoritarian*—crucially, taking into account the control measures that may influence support for *Anti-Authoritarian*.

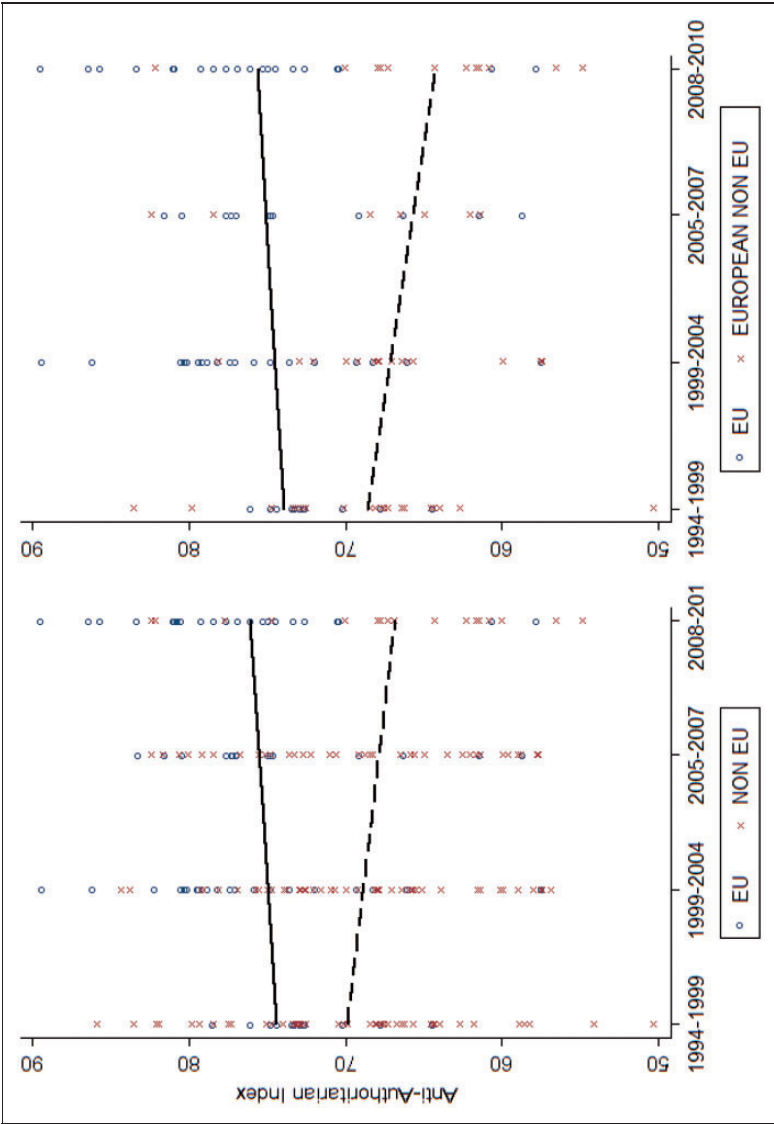


Figure 2. Changes in mean support for *Anti-Authoritarian* for countries grouped into EU members (solid line) and non-EU members (dotted line). Note: The left-hand panel (N = 219) compares the trend in support for *Anti-Authoritarian* attitudes between European members and non-member countries while the right-hand panel (N = 130) displays trend in *Anti-Authoritarian* attitudes for EU members vis-à-vis European non-EU members. The two panels show a slightly upward tendency for EU members, whereas non-EU countries show a downwards tendency of supporting the *Anti-Authoritarian*.

Results: Longitudinal and cross-sectional multilevel models

Table 2 reports the results for *Anti-Authoritarian* yielded by all five models. The null model (Model 1) enables an analysis of variance by identifying the ratio of each variance component to the total variance in the support for *Anti-Authoritarian* (see Bryk and Raudenbush, 1992), which is equal to $(\omega_{00} + \tau_{00} + \sigma_{00})$. The ratios of ω_{00} (country level) and τ_{00} (country-year level) over the total variance are 17% and 3.5%, respectively. These shares (also called intra-class correlation) suggest that there are substantial differences among countries in *Anti-Authoritarian*, and that these attitudes also vary to some extent within countries over time. The null model demonstrates that, on support for *Anti-Authoritarian*, the estimated random-intercept standard deviation at the country level is considerable—7.4 points, but is less so at the country-year level—3.3 points. The estimates are shown under Model 1 in Table 2.⁹

In Model 2 we break down EUAge (our independent variable) into two component parts: cross-sectional and longitudinal. That is, to distinguish between longitudinal and cross-national effects, EUAge is entered in the models in two ways. First, it is averaged for each country across all years available (1994–2010), generating a country-level variable (EUAge Average). Estimating the average of each country's years of membership targets the fundamental differences in the membership duration across countries, with no reference to changes in EUAge over the course of time. Second, each country's average membership duration (EUAge Average) is subtracted from that country's EUAge in a given year. This yields a country-year-level variable (De-Meaned EUAge) that is orthogonal to the country's mean membership and represents the change over time within a given country. We used this technique in order to preclude inferences regarding social change based solely on the results of cross-national research. This issue has been raised by scholars who pointed out that it would be misleading to treat cross-sectional and longitudinal relationships as one and the same (Bell and Jones, 2015; Fairbrother, 2014).

Model 3 includes the competing contextual variables, i.e. GDP/capita and the Freedom House Index (for a detailed description of these variables see the online Appendix). Theoretically, these two macro-level variables are expected to have a positive effect on *Anti-Authoritarian*. Model 4 includes all the contextual factors used in our analysis (GDP/capita, EUAge variables, and the Freedom House Index), together with the micro-level predictors of *Anti-Authoritarian* (education, income, age and gender). Model 5 is similar to Model 4, but it excludes from the analysis all those countries where democratization had not yet consolidated (0–4 on democracy values) so as to further examine whether EUAge has a significant effect only among full democracies.

The total residual variance of the null model is estimated as 322 (see Table 2 at the bottom, $\omega_{00} + \tau_{00} + \sigma_{00}$). For Model 2, the total residual variance is estimated as 306. It follows that the EUAge covariates in Model 2 account for 9.5% of the total variance (306/322). Bryk and Raudenbush (1992) suggest considering the proportional reduction in each of the variance components separately.

Table 2. Longitudinal and cross-sectional multilevel models for *Anti-Authoritarian*.

Model/Measure	The effect of EUAge variables				
	Null model 1	Macro-level controls 3	Individual-level controls 4	Democracies only 5	
Fixed-effects					
EUAge variables					
De-Meaned EUAge		0.331*** (0.093)	0.281** (0.096)	0.262** (0.095)	0.266*** (0.070)
EUAge average		0.440*** (0.082)	0.237** (0.076)	0.245** (0.076)	0.219** (0.067)
Time (1994 = 0)		-0.623** (0.230)	-1.301*** (0.259)	-1.352*** (0.260)	-1.603*** (0.262)
GDP/Capita			0.307*** (0.055)	0.289*** (0.055)	0.281*** (0.058)
Democratic institutions Freedom			0.105 (0.360)	0.108 (0.360)	1.298 (0.994)
House Index (Combined Index)					
Individual level controls					
Middle education (lower = 0)				2.042*** (0.078)	2.123*** (0.099)
Upper education (lower = 0)				4.825*** (0.091)	5.315*** (0.114)
Gender (female = 1)				-0.217*** (0.061)	-0.190* (0.077)
Working class				-0.334*** (0.101)	-0.069 (0.147)

(continued)

Table 2. Continued

Model/Measure	The effect of EUAge variables				
	Null model 1	2	Macro-level controls 3	Individual-level controls 4	Democracies only 5
Age				0.129*** (0.010)	0.152*** (0.012)
Age*Age				-0.001*** (0.000)	-0.001*** (0.000)
Random-effects					
Country level variance (ω_{00})	55.57	41.53	26.35	26.73	21.15
Country-year level variance (τ_{00})	11.18	9.90	10.35	10.15	5.21
Individual level variance (σ_{00})	255.12	255.12	255.74	252.54	241.85
Intercept	70.87*** (0.791)	70.28*** (0.813)	66.85*** (1.406)	62.37*** (1.428)	55.89*** (4.975)
Log likelihood	-1,202,186	-1,202,165	-1,175,210	-1,151,804	-679,833
N	286,799	286,799	280,291	275,121	163,233
Countries	99	99	94	94	57
Country-years	219	219	213	211	132

Note: Entries are maximum likelihood estimates of coefficients. Standard errors are presented in parentheses.

* $p < 0.05$,

** $p < 0.01$,

*** $p < 0.001$.

Thus, the proportion of level 2 variance attributable to the covariates is 25%, and the proportion of level 3 variance thus explained is 11%. The results show a sizeable reduction in the variance both between and within countries, though it seems that most of this variance is attributable to the cross-sectional part of the covariate EUAge, while only a small proportion is accounted for by the longitudinal part of that variable.

The above-presented results on the effect of the EUAge covariates—which, as noted, incorporate both cross-sectional and longitudinal differences in EU membership—also hold when controlling for competing macro-level factors and individual-level covariates. In all models (2–5) the EUAge variables have a positive and significant effect on *Anti-Authoritarian*. This strongly suggests that EU membership of long standing is associated with greater support for democratic values. When level-2 and micro-level covariates are added (models 3 and 4), this effect lessens, but still remains significant. Even when macro- and micro-level factors are controlled for (model 4), mean support for *Anti-Authoritarian* in a country with 57 years of EU membership is expected to be 12 points higher than for a country with only four years of membership, and 14 points higher than for a non-member country. Models 2–5 (Table 2) include a linear effect for time (Time (1994 = 0)) wherein the first wave is set as the lowest category (1994 = 0). As noted, time was included in the models to rule out the possibility of a longitudinal correlation that is due merely to common trending. We include time as a linear measure rather than as periods: period bins would add a substantial degree of error to the time trend, since each bin would contain varying sets of countries (see Online Appendix). The results for these models suggest that, across all countries, support for *Anti-Authoritarian* is trending downwards over time, in light of the negative and significant time effect. The downward trending was also shown in Figure 2, which plotted *Anti-Authoritarian* for EU members and non-members and where the former group of countries exhibited a slight upward trending over time while the latter—a slight downward trending.

Model 3 adds to the analysis macro-level covariates which the literature describes as having a positive effect on support for democratic values. It includes terms for GDP/capita at the country-year level and countries' scores on the Freedom House's Index. As expected, the GDP/capita variable has a positive effect on *Anti-Authoritarian*. In other words, individuals show, on average, relatively higher support for democratic values in countries with high GDP/capita. The effect of the GDP/capita retains its magnitude even when micro-level covariates are added to the analysis, such as respondents' education level (see model 4). The Freedom House measure was incorporated at the country-year level, with the result that each country-year has a score on that measurement. Results show that the effect is positive (though not significant), meaning that respondents in fully democratic countries demonstrate high levels of support for *Anti-Authoritarian* compared to those in countries with low scores on the Freedom House measure.

At the individual level (model 4), respondents with higher education display stronger support for *Anti-Authoritarian*. Respondents with middle-level education

are expected to raise *Anti-Authoritarian* by 2.1 and those with higher education—by 5.3 points, relative to respondents with low-level education. A respondent's age has a positive, albeit small, effect on *Anti-Authoritarian*: The *Anti-Authoritarian* of a 70-year-old respondent is expected to be 2.13 points higher than that of an 18-year-old. However, it has a non-linear effect on support for *Anti-Authoritarian*. Finally, women manifest lower support for *Anti-Authoritarian* than men.

Model 5 provides a robustness test for our findings. We found that the effect of the EUAge covariates stays more or less the same, and is statistically significant. In Model 5 we partition the data, analyzing only consolidated democracies (Freedom House Index greater than 4) to show that the EUAge covariates are still at work when only democracies are included in the sample. Results confirm our hypotheses regarding a EUAge effect on support for democratic values even when only consolidated democracies are concerned.

In Table 3 we offer alternative model specifications to the data: a country fixed-effect model and a marginal model with a first-order autoregressive component, both of which confirm the robustness of the results reported in Table 2. As opposed to the models displayed in Table 2, which examine the effect of EUAge both within and between countries, the country fixed-effect model is designed to study the effect of EUAge only *within* countries. This model is motivated by two considerations. First, the EUAge variable incorporates both the cross-sectional and the longitudinal effect (see Figure 1). We wanted to separate these two effects so as to check, *inter alia*, whether a *within-country effect* of EUAge exists at all. Second, we sought to avoid the endogeneity problem, which could have resulted from the conditions for the EU membership: only countries that meet specific criteria of democracy and functioning democratic institutions can join the EU. We controlled out a possible between-country effect, anticipating criticism on the grounds that the results obtained can be attributed to unobserved country-level characteristics.

Since a country's mean level of support for democratic values at a certain time point (t) is expected to correlate positively with that registered previously ($t - 1$), we also devised a marginal model with a first-order autoregressive component. Results confirm that, over time, member states move up the scale of support for democratic values, and also show this effect of the EUAge to be robust under different estimation techniques. Similar tests were performed for the remaining three democratic values (see the Online Appendix). Findings reveal that EUAge has a positive effect on support for all democratic values.

As only countries that meet basic democratic criteria are eligible for the EU membership in the first place, one might argue that socialization to democratic values occurs by virtue of factors other than belonging to the EU. This causal uncertainty was resolved using the following three strategies. The first is a difference-in-difference approach (Figure 2), in case in point, comparing average change over time in the support for democratic values among the group of EU members to such change among different groups of non-EU countries, including a group

Table 3. A robustness check.

Model/Measure	Fixed effect model	Marginal modeling
Fixed-effects		
EUAge variables		
EUAge	0.292*** (0.015)	0.047*** (0.003)
Lag 1		0.115*** (0.002)
Time (1994 = 0)	-0.595*** (0.063)	-1.053*** (0.033)
GDP/capita	-0.047 (0.025)	0.288*** (0.004)
Democratic institutions		
Freedom House Index (Combined Index)	-0.197* (0.077)	0.495*** (0.027)
Individual level controls		
Middle education (Lower = 0)	2.183*** (0.077)	1.994*** (0.078)
Upper education (Lower = 0)	4.972*** (0.091)	4.728*** (0.093)
Gender (female = 1)	-0.204*** (0.062)	-0.147* (0.066)
Working class	-0.455*** (0.092)	-0.929 (0.087)
Age	0.129*** (0.010)	0.123*** (0.010)
Age*Age	-0.001*** (0.000)	-0.001*** (0.000)
Intercept	66.35*** (0.515)	52.66*** (0.281)
N	275,121	261,215
R ² (within group)	.13	.11
F-statistic	404	3132
$p > \chi^2$.000	.000

Note: The table reports findings of two robustness tests to the models presented in the paper. The Fixed-Effect Model accounts for country-specific effects where we specify a fixed-effect (within) regression estimator. The Marginal Model includes a first-order autoregressive component (Lag 1). Both models show that the effect of EUAge is positive and significant at the .001 level.

of wealthy developed European democracies which are not part of the EU (Abadie, 2005; Robinson et al., 2009). These groups were found to display varying longitudinal trends in supporting democratic values. Second, the analyses include a linear time effect to preclude the possibility of finding a longitudinal correlation due to common trending alone. Third, we rule out alternative hypotheses. Thus, the possibility that our results merely reflect the fact that support for democracy is normally the highest in consolidated democracies is eliminated by controlling for the countries' democracy level (Robinson et al., 2009).

All in all, even when factors at the country and individual levels are controlled for, EUAge was found to have a significant positive coefficient. In other words, years of membership in the EU affect citizens' support for democratic values. This effect is present when comparison is drawn both between and within countries.

Discussion and conclusion

While, in academia, institutions have traditionally been regarded as important agents of socialization, they have only recently been linked to mass values. Moreover, most research in this regard has been conducted at the national level. At the supranational level, scholars have emphasized the socializing effect of institutions, notably the EU, on the attitudes and behavior of the elites—but not of ordinary citizens. By contrast, the hypotheses set forth in this article focus on the effect of the EU on rank-and-file Europeans. It is proposed here that the longer a country has been a member of the EU, the stronger its citizens support the EU values. This hypothesis was tested both cross-sectionally and longitudinally.

Studying the socialization effect of the EU is important not only from an academic standpoint: it also benefits EU practitioners, who seek to promote EU values so as to '[reinforce] European identity and the importance of shared values within the Union' (European Commission, 2001). The present research has isolated four different democratic values which exhibit structural similarity across all countries and periods: general/specific support for democracy, minorities' rights, and attitudes towards anti-democratic political situations (labeled *Anti-Authoritarian*). In this article, we examined extensively the effect of EUAge on support for *Anti-Authoritarian* based on different models. We have subsequently provided a robustness check for the remaining three democratic values. The models used in our analyses were multilevel, allowing for variation in respondents' values based on both individual characteristics and the social context.

The multilevel regression models adduce evidence in favor of the socialization hypothesis, according to which membership in the EU fosters adherence to EU democratic values among citizens of the member states. The analysis has revealed a significant effect of EUAge which endures when other factors are taken into account: contextual ones, such as GDP/capita and democratic institutions, and individual-level ones, such as education or income. This effect has been shown to persist when comparison is drawn cross-nationally, that is, between old members and new or non-members, as well as longitudinally, within countries.

How do these findings align with the facts attesting to the EU's legitimacy deficit? It should be recalled that democratic values are not European in essence or origin, nor are they associated exclusively with the EU. Therefore, any skepticism toward the EU does not automatically undermine its attempt to promote these values. But then, to the extent that democratic values are general in nature, what does the EU gain by promoting them at all?

It is suggested here that the EU's identity-building rationale can become more comprehensible if approached through the individual-level perspective adopted in this paper. In fact, we may be witnessing a very clever move on the part of the EU, which is attempting to set democratic norms concomitantly with building supranational institutions. This might be seen as the first phase of integration which lays the ground for subsequent steps. Rather than becoming a battlefield rife with struggle among conflicting and often incompatible collective identities, the EU

seeks to unite its citizens under the normative umbrella of the democratic ideology. This strategy allows the Europeans to retain their identities while setting up the normative rules which enable these multiple identities to co-exist. Promoting legalistic values, such as the *Anti-Authoritarianism*, weakens conflicting particularistic identities, on the one hand, while strengthening the citizens' willingness to accept EU institutions, on the other.

More research is needed to explore this issue at length. Theoretical thought and empirical examination are in order to probe the differences in the effect of the EU membership duration among the member states. Is the socializing effect more pronounced during the first years of membership, tapering down with time? Are there any moderating effects at the country level that may interact with the socializing effect? Are the neighboring countries influenced by the EU so as to experience the socialization effect as well? And finally, do political or economic shocks have the power to offset or hinder the socialization effect of the EU?

This article paves the way for such and other future research by demonstrating—for the first time in a systematic study—that the length of membership plays a role in socializing European citizens to support democratic values promoted by the EU. In this sense, the research reported here provides evidence that a core of democratic values shared among EU citizens is in the making.

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Notes

1. We examine only 27 MSs and exclude Croatia, the last country to join the EU.
2. We have excluded few countries from the second and fourth World Values Survey because the survey notes that the sampling frame was specifically not representative of the entire country and no compensatory sampling weights are provided. These countries are: Bangladesh (1994–1999), Chile (1994–1999, 2005–2007), Dominik Republic (1994–1999), Egypt (1999–2004), India (1994–1999), Nigeria (1994–1999), and Pakistan (1994–1999).
3. Items were reverse coded so that higher values denote greater support for democracy.
4. Correlation between factor scores and the constructed scales was found to be high ($r > .94$) and significant.
5. The Online Appendix lists the overall means and SD of the attitude scales.
6. A likelihood ratio test indicated a three-level model to be superior to a two-level model (individuals are nested within country-years).

7. Albania, Azerbaijan, Andorra, Bosnia, Belarus, Croatia, Georgia, Iceland, Moldova, Montenegro, Russia, Serbia, Switzerland, Turkey, Ukraine, Macedonia, Kosovo, and Norway.
8. See the Online Appendix for each country's membership duration score (in years). Countries scoring above zero are included in the EU group; others are included in the non-EU group.
9. In Table 2 we present the variance instead of the standard deviation.

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