IS CONSENSUS DEMOCRACY BETTER FOR THE EU? A MULTILEVEL ANALYSIS OF EUROSCEPTICISM

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Abstract

What can explain different rates of Euroscepticism? In addition to many individual-level determinants, such as age, gender and the use of proxies, there are also political-institutional factors which shape the context in which attitude formation occurs. The main hypothesis of the study is that institutions moderate and condition the relationship between individual characteristics and Euroscepticism. Using Vatter and Bernauer's (2009) institutional framework, the thesis examines to what extent attitudes towards the EU can be explained at different levels of analysis. Providing an adequate response to this complex question requires novel research methods. Multilevel models are increasingly popular in political science as they recognize the nested nature of most data and allow for more accurate inferences. This thesis finds strong evidence in favor of the hypothesis that attitude formation is contextual yet mixed evidence for the specific hypothesis that more consensual countries are less likely to be Eurosceptic. The empirical findings show that while the parties-interest group dimension, a composite of variables such as a greater number of parties and a proportional electoral system, leads to greater Euroscepticism, systems with more consensual direct democracy and coalition governments lead to less Euroscepticism. Furthermore, the results show that consensual systems have strong, indirect effects on Euroscepticism with individual attitudes and attributes varying depending upon political-institutional context.

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Introduction

The European Union (EU) is at a critical juncture in its short history. Populist anti-establishment rhetoric is increasingly targeted at the EU, which is criticized as a pet project of the elite and is seen to ignore the demands of ordinary people. Fear about loss of cultural identity, economic anxieties and the growing divide between a new class of "haves" and "have nots" are common themes across the Western world (Inglehart and Norris 2016) yet have special resonance in the context of the EU because of its ambitious supranational project. The UK's decision to exit the EU is the most striking example of how these concerns have manifested themselves in recent years. Populism and anti-globalization rhetoric played a significant role in the campaign and evidently influenced the public's decision-making (Hobolt 2016). However, the sentiments that affected the UK are felt across the entire EU. What is arguably unique about the UK is the situation which led to Brexit. This debate has been engaged with by many (Bogaards 2017a) yet there have been few attempts to look at this question from a comparative perspective. Specifically, what can explain the variation in Euroscepticism between and among countries? There are clear differences between individuals' motivations for supporting or opposing the EU: age, income, gender and using proxies to name just a few. There are also differences at the country-level: those from newer member states have different motivations for supporting or opposing the EU than those from older member states. Furthermore, there are institutional differences between the countries of the EU through the different party systems and types of governments. Integrating these factors is crucial if we are to understand the complex causal mechanisms which explain how people develop attitudes towards the EU and consequently how people develop anti-EU attitudes.

Many view the Maastricht Treaty as the turning point for the EU (Taggart 1998), when the EU became committed to an ever closer political union. Others view the critical juncture as the 2004 enlargement and the rejection of subsequent treaties across the EU (Hooghe and

Marks 2008). The accelerated process of European integration has been met with an increase in Euroscepticism. The more competencies considered within the scope of the EU, the larger and broader the resistance to it has become (Taggart and Szczerbiak 2001). The consequences of the rise of populist anti-EU attitudes across Europe are serious: especially given the popularity of anti-migrant messages and the intolerance that frequently accompanies them. It is thus extremely important that scholars understand the motivations behind this anti-EU sentiment, as well as the factors which play into it and how these appear among individuals.

Thus, this study will seek to disentangle the complex causal mechanisms behind mass Euroscepticism and aims to add a new layer of analysis to this field: that is, how political-institutional context influences and interacts with public attitudes towards the EU. The research question is therefore: to what extent can the variation in personal attitudes towards the EU be explained by differences in institutions? It is expected that differences in factors like electoral system and types of decision-making, for example direct democracy, are important determinants of Euroscepticism. It is interesting that Euroscepticism manifests itself more strongly in certain people and countries than others, despite apparent similarities in other factors considered important in attitude formation, such as income or education. The scope of this research is not to describe the outcome of a specific case, such as Brexit, but to contribute to a better understanding of which key mechanisms drive the formation of attitudes across the entire EU.

I hypothesize that the type of political system in a country mediates individuals' attitudes towards the EU. Lijphart's typologies of democracy are extremely highly regarded among comparatists and have been used to explain differences in levels of political stability to economic performance (2012). However, there have been few attempts in the literature to connect these typologies of consensus and majoritarian to public attitudes. This is also a deficit in the Euroscepticism literature more broadly which focuses on individual-level determinants

of attitudes. Attitude formation is contextual and is affected by a much wider range of factors than most current analysis allows for. This is especially true where there are supranational structures and people are nested within countries. Thus, this study will offer a novel approach to studying this topic. I will test hypotheses that are grounded in the existing literature through multilevel analysis using data from Vatter and Bernauer (2009) and the Eurobarometer 87.3 before exploring an institutional Euroscepticism in the conclusion. While the literature is divided upon the direction of this relationship (Lees 2008; Jolly 2007), this study hypothesizes that more majoritarian countries exhibit greater overall levels of Euroscepticism than consensual countries.

The structure of this study is as follows: firstly, I will outline the theoretical debates in the literature on Euroscepticism before elaborating on what an institutional perspective adds. Next, I will describe the statistical model as well as the operationalization of key variables. Thirdly, I will present and analyze the results of the multilevel model. Thereafter, I plan to conduct robustness checks on the data through cross-level interactions. This will enable the study to build a more robust theory of the weight of the institutional perspective. Finally, I will present my conclusions and areas for potential further research.

Chapter 1: Theory

The aim of this chapter is to provide an overview of the main theoretical approaches to Euroscepticism at the individual, contextual and institutional levels. While it will discuss the main conceptual debates, the goal is not to provide an exhaustive list of factors which influence Euroscepticism. These are many, of which the main conclusions can be seen in Appendix A. This chapter focuses primarily on public attitudes as opposed to that of parties or elites, although it is often difficult to disentangle these features. The first section of this chapter will define what is meant by Euroscepticism and discuss how this term can be contested. Following this, the chapter will set out the main theories of individual-level Euroscepticism as grounded in the literature. Thereafter, the chapter will briefly outline contextual factors which have been posed as underlying causal mechanisms before finally outlining the main institutional features which this study hypothesizes has an influence on Euroscepticism. Consequently, this chapter will also discuss the importance of institutions for attitude formation more broadly.

1.1 Defining Euroscepticism

Defining Euroscepticism is a difficult task which De Vires and Edwards (2009) argue has fallen victim to conceptual ambiguity. It is often used to describe any type of opposition or critique to EU integration (Curtice 2017). Sometimes it is used to describe an ideological position that structures a party's stance on other issues, like the structuring of environmental issues. Taggart (1998) conceives of Euroscepticism as a strategy of parties on the peripheries to bolster support whilst Marks and Wilson (2000) argue it is more deeply rooted in ideology.

As a result of this conceptual ambiguity, there have been a wide variety of classifications of Euroscepticism. Taggart and Szczerbiak (2001) distinguish two types: hard and soft. Hard Euroscepticism is a principled opposition to the EU whereas soft Euroscepticism is a qualified opposition to the EU (2001, pp.5-6). Kopecky and Mudde (2002) add an extra dimension to the classification: distinguishing between diffuse and specific support for the EU.

Diffuse is support for the ideal of EU integration and specific support is that for the actual set of institutions. They argue Eurosceptics are those who support the ideal of integration yet are against the way this is executed (2002, p.201).

However, for the purposes of this study, these measures are imperfect. Kopecky and Mudde are critical of Taggart and Szczerbiak's definition for being too broad and lacking in differentiation. Whilst Kopecky and Mudde's definition is interesting as it focuses on the essence of attitudes, it can also be criticized for being difficult to measure at the individual level. The view of Euroscepticism taken by this study is variable driven because of the quantitative nature of the study. De Vries and Edwards (2009) adopt a similar position to the one desired by this research in their study of extremist party cues. They define Euroscepticism as a continuum (2009, p.11). Although they are only discussing party stances, the continuum analogy is also useful for attitudes.

1.2 Individual-Level Factors

There have been many different explanations for Euroscepticism among individuals which can be categorized as encompassing either self-interest or symbolic considerations. The former posits that the main driving factor in Euroscepticism is people's perceived costs and benefits to membership. Thus, anti-EU feeling is driven by concerns that the EU benefits some disproportionately and bears unacceptable costs on others. The other perspective is that attitudes towards the EU are formed through symbolic considerations. This is either because people do not have the information necessary for accurate utility calculation or other factors are more important than this, such as national identity and culture.

Firstly, turning attention to the self-interest argument, which posits individuals calculate simple cost-benefit analyses in attitude formation towards the EU. This has been a view taken by many scholars. Inglehart (1970) conceives that cognitive mobilization leads to greater support for the EU: as education and wealth increase, there will be greater post

materialism which lends itself to EU support. Eichenberg and Dalton (1993) similarly formulate a "human capital" hypothesis which contends that those who can be expected to benefit from membership will be more in favor. Gabel's (1998) utilitarian approach brings these factors together, arguing that those who benefit directly from economic gains, the highly-educated and mobile, show greater levels of support for the EU. Anderson and Reichart's (1995) study uses sociodemographic features as a proxy. This argument is logical: those who possess certain attributes are more likely to succeed in an EU economy and thus are more likely to support the EU. Age and gender are also considered relevant sociodemographic features. Nelsen and Guth's (2000) study tests hypotheses for the gender difference in EU support, finding men and women have significantly different attitudes towards the EU. Gelleny and Anderson's (2000, p.185) examination of support for the president of the commission, links gender directly to utilitarian concerns as women are more likely to be the losers of market liberalization because of their greater likelihood of precarious employment. Age is more debated in the literature: while younger people are more likely to benefit from indirect gains of the EU, such as freedom of movement, older generations are more likely to understand why it exists (Anderson and Reichart 1995, p.238). It is thus likely to affect member states differently across the EU since older generations differ in their experience with and understanding of the EU depending on when their state joined.

Connected to this is the contention that EU support is dependent on subjective evaluations of the economy, as in economic voting models. Both direct and indirect benefits are argued to explain formation of attitudes towards the EU (Anderson and Reichart 1995). Lubbers and Scheepers (2007, p.647) refer to these benefits as the "capitalist hypothesis" and their study finds evidence which suggests both affect Euroscepticism. Additionally, Carey (2002, p.403) observes that citizens differentiate between two types of benefits, personal and

national, placing more value on national evaluations of economic performance than their own financial expectations.

However, people lack accurate information about economic performance and thus make many of their evaluations retrospectively (Healy and Lenz 2014). A potentially more compelling set of theories is posed by those who argue that self-interest plays a minor role in determining attitudes. Instead, symbolic concerns are more important. Sears *et al's* (1979) study on white opposition to busing, the practice of encouraging integration by busing children from black areas to white schools in post-segregation U.S, found that symbolic attitudes, such as fear and racial intolerance, were more important than self-interest, such as having children that may have been affected, in shaping opposition. Attitude formation is not just the process of rational cost-benefit calculations and often occurs during pre-adult socialization. People generally lack full information, hold preconceived notions and are embedded in social processes which shape attitude formation. Carey (2002, p.389) suggests that individuals are unable to recognize the implications of the EU and how it affects them.

Socio-psychological theories of attitude formation contend that publics use cognitive shortcuts to form opinions about unknown objects (Sanders and Toka 2013, p.23). Mass publics use heuristics, proxies and cues such as support for the national government or system. Anderson (1998) finds that citizens who are satisfied with domestic political institutions are more likely to support European institutions. Individuals use information about something they understand better to form an opinion towards the EU. Sánchez-Cuenca (2000) disagrees about the direction of this relationship and argues that levels of EU support are higher where opinion of the national system is lower. The rationale behind this argument is that support for the EU is likely to be higher when individuals have a low opinion of national systems to cushion against domestic problems. Sánchez-Cuenca has contextual factors in mind: with individual-level factors being mitigated by welfare state formation or corruption. However, the recent

wave of anti-elite voting in the EU arguably provides empirical support for Anderson's model. Hobolt (2016) suggests that the presence of protest voting in the Brexit referendum demonstrates that EU attitudes are likely to reflect negative feelings about national governments. McLaren (2007, p.243) additionally finds that hostility towards institutions has a sizeable positive effect on Euroscepticism.

There is a debate in the literature about the nature of cues (De Vries and Edwards 2009; Sanders and Toka 2013). Whilst there are those who argue that a 'permissive consensus' prevails with mass publics being cued by elite judgements (Dalton and Eichenberg 1999), there are also those who believe in a 'constraining dissensus' between elite and mass opinion on Europe (Hooghe and Marks 2008; Hix 2008). Sanders and Toka (2013, p.23) conduct a sophisticated statistical analysis using several measures of cues in an elite and mass survey. Their analysis demonstrates that cueing effects are a two-way process, with elites taking individual positions based upon their partisanship and mass publics taking cues from the average position of their party.

Another prominent approach to individual factors in Eurosceptic attitude formation is identity theory, which becomes more salient with ever closer political union. De Master and Le Roy (2000, p.419) contend that Euroscepticism has been formed as a response to "the preservation of national integrity or fear of foreign influence." Concerns over events such as the common currency in the wake of what De Vires and Edwards (2009, p.7) call "post-Maastricht blues" have created conflict between the multicultural goals of the EU and the perception of eroded national sovereignty. Carey (2002, p.397) finds that a respondent is 30% less likely to support the EU if they have strong feelings of national identity. Public opinion surveys also find little evidence of a European identity (European Commission 2017). McLaren (2002) contends this can be explained by a fear of other cultures as opposed to the actual perceived threat of increased immigration or multiculturalism to the economy. The EU is seen

to have a homogenizing effect on its members with the introduction of the social charter (McLaren 2002, p.54). Furthermore, Hooghe and Marks (2005, p.423) contend that our embeddedness in social relations means that our strongest territorial identities are national, which constrains our preferences for the EU. The ability to have multiple identities concurrently conflicts with the premise of the nation state, which is built upon the state's power and sovereignty, especially over its borders (McLaren 2002, p.554). The EU's innate multiculturalism challenges this.

Finally, a key component of symbolic attitude formation is attitudes towards salient issues. Hobolt (2016) demonstrated that in the Brexit vote, attitudes towards important issues in the campaign were a clear predictor of vote choice. Those who mention immigration control are more likely to support Brexit whereas those who mention economics are more likely to vote remain (2016, p.1263). It is likely that salient issues have a similar effect in the EU context. For example, the response to the refugee crisis has been very isolationist in nature with many countries experiencing a backlash to the EU's proposed migrant quota Notably, the Hungarian referendum of 2016 on the issue returned a resounding 96% against the policy, although turnout was too low for the result to be valid. Such issues highlight the intersectionality of identity and attitudes.

1.3 Contextual Factors

There have also been many attempts to connect contextual factors with public Euroscepticism. However, there is considerable debate on the substantive effects they have. Whilst Deflem and Pampel (1996) find that country differences are more significant than individual factors, McLaren (2007) finds that the effects of individual-level features do not change after adding the aggregate level to her model. In a similar vein to the utilitarian thesis, many contend that countries which have characteristics that make them more likely to benefit from EU market liberalization are more likely to support the EU. For example, Eichenberg and

Dalton (1993) find that macro-economic variables such as GDP are significantly related to EU support. Furthermore, Lubbers and Scheepers (2007) find support for the connection between low inflation and support for the EU. Their study also finds that contributions are important with net contributors being more likely to be Eurosceptic as they can be expected to receive less in return.

There are also spatial theories of Euroscepticism. Díez Medrano's (2003) study shows distance from Brussels is a determinant of Euroscepticism: with further away countries being more Eurosceptic. Additionally, Lubbers and Scheepers (2007) propose the center-periphery hypothesis: which poses that countries on the periphery of Europe are less likely to be Eurosceptic owing to threats from non-EU powers, although their results are mixed. Hix's (2007) rational institutionalist perspective adds to this that larger states are likely to become more Eurosceptic as enlargement increases the number of players and decreases the voice of the original, larger members.

Moreover, temporal factors are also important in the literature, for example length of membership. Weßls's (2007) study finds a strong negative relationship between duration of membership and Euroscepticism. Lubbers and Scheepers (2007) argue that older member states are more likely to be supportive of the EU because, over time, knowledge and trust have been built up in these countries.

Finally, there are cultural components to aggregate rates of Euroscepticism. Lubbers and Scheepers (2007) find evidence that when television is dubbed rather than subtitled, there is less Euroscepticism. Many have also tested the migrant hypothesis, which argues higher numbers of migrants leads to Euroscepticism, although the empirical results of this are mixed. Lubbers and Scheepers (2007) find evidence in support of this hypothesis, whilst Sides and Citrin (2007) find that the number of immigrants has no effect.

1.4 Institutional Factors

1.4.1 Why institutions?

The next section will overview the literature explaining the importance of institutions and their relevance in this debate. Institutionalists contend that structural organization is the principle factor in organizing collective behavior and generating specific outcomes (Hall and Taylor 1996, p.6). The behavior of individuals is shaped by and entrenched in the structure of society. For institutionalists, attitude formation is embedded in institutions, a view which has been criticized for undermining human agency (Lees 2008). Hall and Taylor (1996, p.9) describe how these institutions can also shape self-images and preferences of actors through changing the incentive structure.

Within institutionalism, there have been several subgroups of theories. Firstly, historical institutionalists contend that the state is not neutral, and our behaviors are entangled in the complex initial negotiations of statehood. Attitudes are either described by the calculus or cultural approach, with the former arguing that individual attitudes are affected by institutions because of altered expectations, whilst the latter contends that institutions provide a moral and cognitive structure for attitude formation (Hall and Taylor 1996, p.7). Another branch of institutionalism, rational choice institutionalism, argues attitude formation takes the form of a cost-benefit analysis. Hix (2007) conceptualizes this in a similar manner to the utilitarian theory but argues that the institutions have a direct impact on how these are realized. Attitudes towards the EU are therefore derived through the likelihood of achieving maximum utility within existing institutions. Hix (2007, p.147) recognizes that people are less well-informed about institutional design than they are on issues yet posits that the EU has become enough of a salient issue for attitudes to form in this way.

Lees (2008) argues this debate is key to the study of Euroscepticism. To grasp why Eurosceptic attitudes are prevalent, there is a need to understand the institutions they form in.

Despite the dearth of literature on the individual-level factors of Euroscepticism, few studies exist about how institutions relate to attitudes towards the EU. A key aim of this chapter is to demonstrate how this angle is necessary to garner a fuller understanding of the issue. Specifically, this study will examine how Lijphart's conceptualization of consensus and majoritarian democracies can be useful. Lijphart's findings have revolutionized the study of democracy as well as the normative benefits of different system types. Simply put, while consensus systems disperse power, majoritarian systems concentrate at the center. It is not within the scope of this study to survey the contested literature on this subject (see Bogaards 2017b, pp.9-14 for an overview). For the purposes of this study, it is only necessary to distinguish between the impact of different dimensions proposed by Lijphart (2012) and later Vatter and Bernauer (2009). Firstly, the original dimensions, executive-parties and federal-unitary, will be considered.

1.4.2 Executive-parties dimension:

The executive-parties dimension is concerned with the diffusion of power within the legislature. The composite variables in this dimension logically flow from one another despite consensus being derived from majoritarianism (Bogaards 2017b, p.5). The crucial difference is in electoral systems. Consensus democracies are characterized by proportional representation (PR) whereas majoritarian systems are characterized by majoritarian, disproportional, electoral systems. The consequences of this deduce the other variables. PR in consensus democracies is likely to lead to a multiparty system, which necessitates coalitions and reduces the powers of the executive. Conversely, in majoritarian systems there is a form of first-past-the-post (FPTP) which encourages the development of two-party systems, usually leading to the concentration of power within one-party governments and thus a dominance of the executive (Lijphart 2012). Interest group pluralism is often contested within this category and does not appear to flow as logically (Taagepera 2003). However, Arter (2006) argues that

within a Western European context this makes sense because of the integration of corporatism and consensus democracy.

Lees' (2008) study is the closest to a theory on the relationship between regime type and Euroscepticism. However, his conclusion is the opposite of the hypothesis posed here. He contends that the political opportunity structure in consensus democracies favors the formation of Eurosceptic attitudes. It is important to note that Lees is only discussing party-based Euroscepticism and mainly the executive-parties dimension. Nevertheless, in Lees' expert panel, the degree of proportionality is mentioned in five cases as significant. Sitter argues that Norway's type of PR encourages the development of smaller niche parties, who benefit from Euroscepticism among the electorate (Lees 2008, p.44). Szczerbiak supports this with his analysis of Poland where the League of Polish Families survive in the mainstream despite PR (Lees 2008. p.44). On the other hand, the Swedish expert, Aylott, argues that PR diffuses Eurosceptic tendencies because parties can balance the number of Eurosceptics via party lists (ibid). Aspinwall, the expert for the UK, argues that the two-party system created by FPTP, creates an adversarial atmosphere which encourages Eurosceptic attitudes (ibid).

The expert panel also cites coalition tendencies as a significant predictor of the number of Eurosceptic parties (Lees 2008, pp.45-46). Systems that usually result in coalition building, a feature of consensus democracies, often allow the periphery to participate in government. Lees (2008) concludes that this makes coalitions which represent a broad range of ideologies unstable and encourages the rise in the salience of extremist issues. However, there are alternative ways to view coalitions. Lijphart (2001) argues this is good for representation and reflects the benefits of greater party competition in consensus democracies. Furthermore, it has been argued that extremist parties lose credibility when they can participate in government, as they lose their outsider status (McDonnel and Newell 2011). Thus, systems which keep extremist parties outside the system risk giving the anti-establishment more credibility.

Hix's (2008) rationalist institutionalist perspective offers a different perspective, contending that voters in majoritarian systems are more likely to be Eurosceptic than consensus systems. The rationale behind this can be seen in Tsebelis' (1999) concept of veto players. He argues that policy change is more difficult in consensus systems because of the larger number of actors. In majoritarian systems, policy change is theoretically easier because of the tendency towards one-party governments. In consensus systems, allowing policies to be made at the EU level may increase the likelihood of policy change whereas in majoritarian systems this could prevent policy change at the domestic level (Hix 2007). In consensus systems, there is usually greater fragmentation within the party system (Lijphart 2012) which suggests there is more room for Eurosceptic parties. However, mainstream parties are more likely to be Eurosceptic in majoritarian systems because every mainstream party has an incentive not to constrain the domestic government by allowing greater power to the EU. In consensus systems, however, the main parties at the center cannot govern alone and thus may prefer to delegate powers to the EU in order to unblock domestic policy-making. Hix (2008, p.138) contends this is why in countries with "grand coalitions" there is less of a tendency towards Euroscepticism.

As not much literature exists on how Lijphart's institutional features effect Euroscepticism, it is pertinent to mention some of the studies that have found correlations between Lijphart's typologies and extremist parties. Eurosceptics exist across the political spectrum, however they are often seen to exist on the periphery (Taggart 1998), thus this comparison makes sense. Most studies agree that consensus democracies outperform majoritarian ones on a wide range of indicators (Bogaards 2017b, pp.9-14). However, a potential exception to this is performance of extremist, populist and right-wing parties. Andeweg (2001) correlates consensus democracy and electoral support for the far right, theorizing that there is an accountability gap in such systems which creates fertile ground for extremism. Lijphart's (2001) response to this is compelling: while he argues that it is

empirically true that consensus states have more extreme-right parties, he argues that this demonstrates the opportunities of proportional systems and not a disillusionment with them. Andeweg's (2001) analysis cannot demonstrate if this is the case.

Hakhverdian and Koop (2007, p.412) support the position of Andeweg: their study contends that the division of power inherent in consensus democracies blurs accountability and creates more support for anti-establishment parties. Abedi's (2003) analysis supports this conclusion by focusing on the party system. He finds that consensus systems tend to be characterized by a greater convergence on the left-right scale and argues where there is little divergence between the policy positions of parties, there is more likely to be anti-establishment parties.

Carter's (2002) examination of proportional representation disagrees with the implications of these findings. She compares extremist parties' vote share under different electoral systems, finding that while it is easier for them to gain representation, there is no evidence to suggest this influences support for these parties. Furthermore, she adds that since proportional representation is usually paired with thresholds, this acts as a check on fractionalization (2002, p.128).

1.4.3 Federal-unitary dimension:

The second dimension of Lijphart's classification, federal-unitary, is fairly heterogenous and comparatively little has been written about its implications as most literature in the field relates to executive-parties. Arguably the crucial distinction between consensus and majoritarian types is decentralization of power in the former and centralization of power in the latter. Lijphart (2012) argues that the implications of decentralization are the need for strong bicameralism, a rigid constitution and proper judicial review. An absence of these would mean ineffective power constraints on the center. Conversely, in majoritarian systems where power

is unitary and centralized, there is less of a need for bicameralism, the constitution can be more flexible and there is an absence of judicial review (Lijphart 2012). These are ideal types, and most are hybrid systems. Schmidt (2015) contends that we should make a further distinction as a result, such as federal or unitary majoritarian democracy. However, Bogaards (2017b, p.7) argues that this places too much emphasis on only one element of the federal-unitary dimension, the territorial division of power, at the expense of the other variables. The final variable in this dimension, independence of central banks, becomes less relevant as the regulatory state becomes more common (Majone 1997). Lijphart (2012, pp.223-225) acknowledges this variable is losing its explanatory power.

A key debate in this literature is whether federal states offer more opportunity for Eurosceptic parties (Lees 2008; Jolly 2007). Fringe parties are typically seen as more likely to be Eurosceptic because of their existence on the margins of politics (Taggart 1998). The inverted-U is used to explain how these parties form: with the center having a moderate pro-EU consensus and the margins on both sides being prone to Euroscepticism. Lees (2008, p.31) agrees with this proposition, arguing that federal states provide greater incentives for Eurosceptic parties. He uses Stephan's (2001) model of center constraining in his expert survey, which posits that federal states exist in a demos-constraining-enabling continuum. All democratic federations are assumed to be constraining because constitutional checks and balances are designed to protect the decentralized power from the state. The result is multiple, competing authority structures, especially from the judiciary whose role as a final arbitrator in federal states gives it greater importance (Lees 2008, p.32). Thus, Lees argues that federal arrangements, such as those stipulated by Lijphart (2012), will allow Eurosceptic parties to constrain the center. By contrast, unitary states are seen as having weaker power to constrain the center which makes it more difficult for Eurosceptic parties to gain traction. The results of Lees (2008) expert panel however are inconclusive at the aggregate level. He still finds

evidence among individual cases for specific variables that he concludes are significant. The degree of centralization and the importance of local government were the most cited variables. In Norway, for example, strong local government has enabled powerful counter-elites who can successful canvas their resistance to EU centralization (Lees 2008, p.36).

However, the formation of regional parties follows a different logic than national level parties. The goal of regionalist parties is decentralization and sometimes independence. It is possible that the EU can be viewed as another enemy threatening local autonomy, as Hix (2008, p.146) argues in the case of the Italian Northern League. Yet it is also true that the existence of a strong EU has increased the viability of smaller nation states (Alesina and Spolore 2003). The EU increases the credibility of the demand for greater autonomy and provides an incentive for these parties to be pro-EU (Jolly 2007). The journey of the Scottish National Party (SNP) towards a strongly pro-EU party can be seen as a reflection of this. Keating (1995, p.7) contends that the party became more viable and less dependent on the center by "framing their demands in European terms". Jim Sillars, leader of the SNP in the 1980s, convinced the party to adopt a pro-EU position to "avoid economic dislocation in the event of secession from the UK" (Lynch 1993, p.39). Jolly (2007) argues this logic of viability explains his findings that regional parties are more in favor of the EU. Marks and Wilson (2000) also support this contention, arguing that given the EU threatens national sovereignty, regionalist parties with the aim of decentralization or independence should support the EU.

1.4.3 "The Missing Dimension of Democracy"

There are many relevant critiques of Lijphart's original dimensions. Especially relevant for this study are those raised by Vatter and Bernauer (2009). In their analysis of twenty-five EU countries, they find that Lijphart's original dimensions function differently in newer member states. This is not surprising given that EU conditionality placed different demands on these states and has specific implications for the variables of judicial review and central bank

independence. Furthermore, Vatter and Bernauer (2009, p.347) find that Eastern European countries are likely to have a lower degree of interest group corporatism across the board. They engage with the debate over direct democracy and its relevance for Liphart's criteria. There are those who argue this constitutes a separate yet relevant category (Grofman 2000, p.53). In the context of the EU, there are clear reasons to agree with many decisions being made via referenda for EU issues. Vatter and Bernauer (2009, p.338) devise a categorization of direct democracy based upon the degree of consensus and majoritarianism: with controlled, simple majority passable referenda as majoritarian whilst uncontrolled referenda which require qualified majorities as more consensus. These are significant as the presence of referenda increases the number of veto players, and thus alters incentive structures and power dispersal.

Using principle component analysis, they extract different dimensions for the EU15 and the Eastern Europe including EU25. While they contend that direct democracy is important, they do not see it as a separate dimension. Instead, they find three distinct dimensions in the "Western" sample which roughly conform to Lijphart's original dimensions, aside from a third cabinets-direct democracy dimension (Vatter and Bernauer 2009, p.353). In a later work, Bernauer and Vatter (2012) argue that, although these seem like an unlikely pairing, they reflect a similar logic of increased veto players in consensus democracies. In countries where there is greater direct democracy, it is in the interest of the cabinet to include more parties in the decision-making process to prevent opposition players from using referenda as a political tool (Bernauer and Vatter 2012, p.7). In the broader sample, which included Eastern members, they extracted four dimensions of which two conformed roughly to Lijphart's original and a further two which encompass interest group corporatism, judicial review and direct democracy on the one hand and cabinet type and constitutional rigidity on the other. In the EU25, central bank independence does not attach to any category, which reflects the decline in significance of this variable (Vatter and Bernauer 2009, p.349).

The impact of the inclusion of direct democracy as well as the dividing of federal-unitary into two separate variables, changes the categorization of countries. Vatter and Bernauer (2009, p.352) find France and Ireland are more majoritarian according to the original two dimensions whereas they obtain more consensus values on the third dimension. These are also countries where there have been referenda to reject EU treaties in the past.

Thus, it appears that Vatter and Bernauer's dimensions add considerable nuance to these typologies, especially within the context of EU direct democracy and new members, which were not analyzed in Lijphart's study. This leaves the stage open for the development of a theory which integrates these results with one of the biggest issues facing the EU, how Eurosceptic attitudes form. This study will explore these connections further, integrating the relationship between individuals and the institutions they live in.

Chapter 2: Research Design, Data and Method

The majority of previous studies of Euroscepticism attempt to explain aspects of Euroscepticism separately, either at the individual level or contextual level. As shown in Appendix A, most studies utilize multivariate methods using public opinion data to analyze trends. There are also studies which use qualitative methods to examine Euroscepticism in greater detail. The purpose of this chapter is to demonstrate that neither of these are sufficient for a complete analysis of Euroscepticism. Instead, this study will approach Euroscepticism from a novel perspective using multilevel models (MLM) which offer more nuanced insights. The goal of this chapter is to outline the research design, the data and the operationalization of the variables.

Those studies which conduct multivariate analysis of public opinion data often misrepresent the nature of their objects of study. Individuals do not exist in a vacuum but within countries and institutions. Neglecting nesting of data has several implications for the type of inferences studies make. Luke (2004, p.5) contends that if researchers use individual-level data to make inferences at the aggregate level, they risk committing an atomistic fallacy. For example, research which considers Euroscepticism as an outcome of individual factors, such as age, gender or identity, yet makes inferences about patterns between countries ignores group effects, such as the impact of system type. It is not possible to reach conclusions about patterns between countries without considering group-level effects.

There are also statistical issues with ignoring the multilevel nature of data. A common approach to this type of analysis is to disaggregate group information to the individual level so that all predictors in a multiple regression are connected to the individual unit. However, the unmodeled contextual information in this instance becomes pooled into the single individual

error term of the model. This assumes that individuals who belong to the same context have correlated errors, which violates a basic assumption of regression (Fox 1991). Burton, Gurrin and Sly (1998, p.1262) refer to this as "naïve pooling" where, because the researcher has ignored a layer in the data, there appears to be a higher number of observations. As a result, there is a greater likelihood of type one errors as well as biased coefficients because the estimated standard errors are smaller than they should be (Steenbergen and Jones 2002, p.219). This is also problematic as it violates the assumption of independence of observations. Instead, observations are clustered, as individuals are situated within a specific context. Thus, ordinary least squares (OLS) cannot be conducted with data that is structured in such a way. Vatter and Bernauer (2011, p.440) highlight these issues within a context that is relevant to this study, contending: "to introduce system-level explanations and still use one-level methodology is equivalent to assuming that two people living in a country with PR electoral rules each have their 'own' individual PR electoral system."

Studies which use qualitative methods eliminate these statistical issues and examine some of the macro-level factors that are important in analysis of anti-EU attitudes. For example, in Lees' (2008) expert survey, he can survey respondents on issues such as party system and federalism while accepting that he is unable to generalize based upon this. However, there are statistical techniques that can examine these macro-level factors at the same time as the individual level whilst being statistically sound in their inferences. The key issue is to estimate the error at each level of the model, or to allow for variance between groups. MLM techniques can capture these elements. MLMs are becoming increasingly popular in social science as statistical software becomes more sophisticated and researchers recognize the primacy of context in structuring individual-level factors.

Steenbergen and Jones (2009, p.227) argue that MLMs are ideal for the analysis of Euroscepticism because individuals are nested within countries of the EU. Thus, it is pertinent to examine to what extent public Euroscepticism is structured by these macro-level features. There have been some attempts to incorporate this in the Eurosceptic literature. Lubbers and Scheepers (2007), for example, situate individuals within countries and countries within regions. Their study can make more accurate inferences that macro-level factors, such as migration and contributions, structure individual values towards the EU.

Luke (2004) provides support for a researcher deciding whether to use MLM. The statistical reasons have already been outlined above. There are connected substantive reasons to use MLM techniques. As the researcher can specify predictors at different levels, it is less likely to suffer model misspecification. Researchers must theoretically ground predictors at different levels. Furthermore, it also allows researchers to explore causal heterogeneity by specifying cross-level interactions. It is possible to determine if a causal effect of a level one predictor is qualified by or shaped by the level two predictors. In Euroscepticism studies, this means researchers can determine if the effect of age on Euroscepticism is stronger or weaker in different countries. A final empirical justification is that MLMs can test the generalizability of findings across different contexts. This is especially relevant to comparatists and, if the level two units are randomly sampled, can help overcome the issues of case selection that plague comparative research (King, Keohane and Verba 1994).

A further justification for using MLMs comes from the theory. If it is likely that different levels play a role in structuring individual behavior, then the researcher should model these appropriately. In this instance, all three types of justification for building a MLM are fulfilled. The statistical justification comes from the fact that the cases are unlikely to be

independent because individuals are nested within institutions and contexts, thus observations are clustered and OLS is inappropriate. The substantive justification comes from the likely variability across contexts and the need to estimate cross-level interaction effects to measure these. Finally, the theoretical justification has already been extrapolated and there are clearly many layers of factors that structure public Euroscepticism.

Despite the many advantages of MLM, there are several disadvantages. In order to maintain sufficient degrees of freedom, it is necessary to include only half the number of variables as there are cases (University of Bristol n.d). In this instance, there are twenty-five cases (countries), and a maximum of twelve variables. Similarly, for the sake of parsimony and to allow sufficient analysis of the institutional variables, the main focus, the contextual factors are not included in the model. Three-level models are more problematic because there are potentially three sets of two-way cross-level interactions. Steenbergen and Jones (2002, p.225) argue that this makes the interpretation of these terms complicated. As the contextual factors are well grounded in theory, excluding them can be justified.

2.1 Euroscepticism – The Dependent Variable

Measures of Euroscepticism are varied, with most drawn from Eurobarometer or similar public opinion data. There are studies which take attitudes towards integration as a proxy for EU attitudes (Sanders and Toka 2013). Similarly, there are many which use the level at which respondents believe policy decisions should be made at as an indicator (Lubbers and Scheepers 2007). Their measure attempts to capture political Euroscepticism specifically but arguably misses what the EU means to people. Steenbergen and Jones (2002) create an index of EU support composed of whether a respondent believes membership is "a good thing", and their desired speed of further integration. Their index is compelling yet there are reasons not

to take support for fast integration as a proxy for pro-EU attitudes. As this study will argue, there are many subconscious factors that influence attitude formation.

Data for the dependent variable and level one variables comes from the most recent full Eurobarometer, 87.3 from May 2017. Despite the existence of other studies of attitudes, the Eurobarometer has the benefit of being comprehensive and containing the range of variables necessary for this study. Furthermore, the Eurobarometer surveys respondents from all EU member states and contains stable and consistent measures. In conjunction with the level two data, only twenty-five EU countries are included in the study. Malta and Cyprus are excluded from Vatter and Bernauer's (2009, p.339) analysis because of poor data availability and Croatia was not a member state at the time of data collection. The Eurobarometer benefits from its large sample size (20554) and the number of variables available for analysis (630).

De Vires and Edwards (2009, p.11) define Euroscepticism as a continuum analogous to party stances ranging from extreme opposition to support. This study takes a similar approach where participants were asked: "In general, does the EU conjure up for you a very positive, fairly positive, neutral, fairly negative or very negative image?", coded on a scale of 1-5. A potential problem of using this variable to gauge attitudes towards the EU is that by asking for an image, it is likely this will be a gut feeling which potentially biases the research towards symbolic considerations as opposed to a more thought out response. However, this is inevitable when measuring attitudes and this is the most appropriate measure in the Eurobarometer. The question was answered by all but 430 of the respondents who were excluded from the analysis. The distribution of scores demonstrates that most people had a neutral image towards the EU, although there is a grand mean of 2.79, which is towards the

positive end of the scale. It is interesting that most people fall in the middle of the distribution with very few people in the sample having extreme views in favor or against the EU.

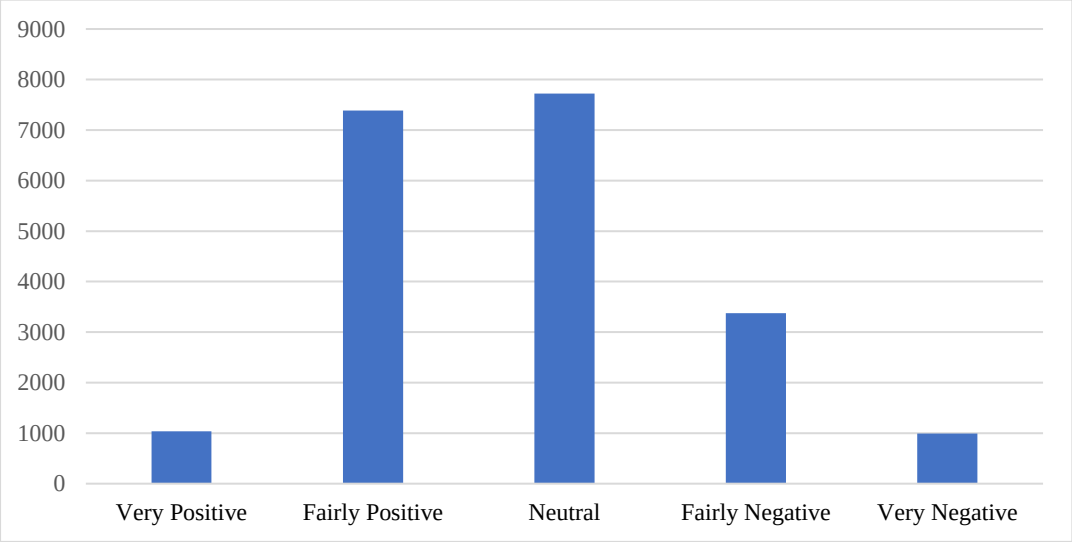

Figure 1: Description of Image of the EU Variable (Aggregate)

Most respondents are also neutral when this is broken down by country as shown in Figure 2. The map shows that the average image of the EU is the worst in the Czech Republic and Greece, where most respondents have a slightly worse than neutral image of the EU. The image of the EU is marginally better in the UK, Italy, Hungary and Austria yet still worse than neutral. France, Spain, Belgium, Norway, Sweden, Latvia, Slovakia have a slightly more favorable image towards the EU. More favorable still are Denmark, Estonia, Romania and Portugal. Finally, those countries with the most favorable EU image Poland, Germany, Lithuania, Ireland and Bulgaria. These results undermine the notion that Euroscepticism is spatially or temporally defined. Although there are geographical patterns, with the Northern European countries grouped together as slightly more favorable, this is interspersed with other countries. Similarly, there are patterns in terms of when countries joined but these are not consistent.

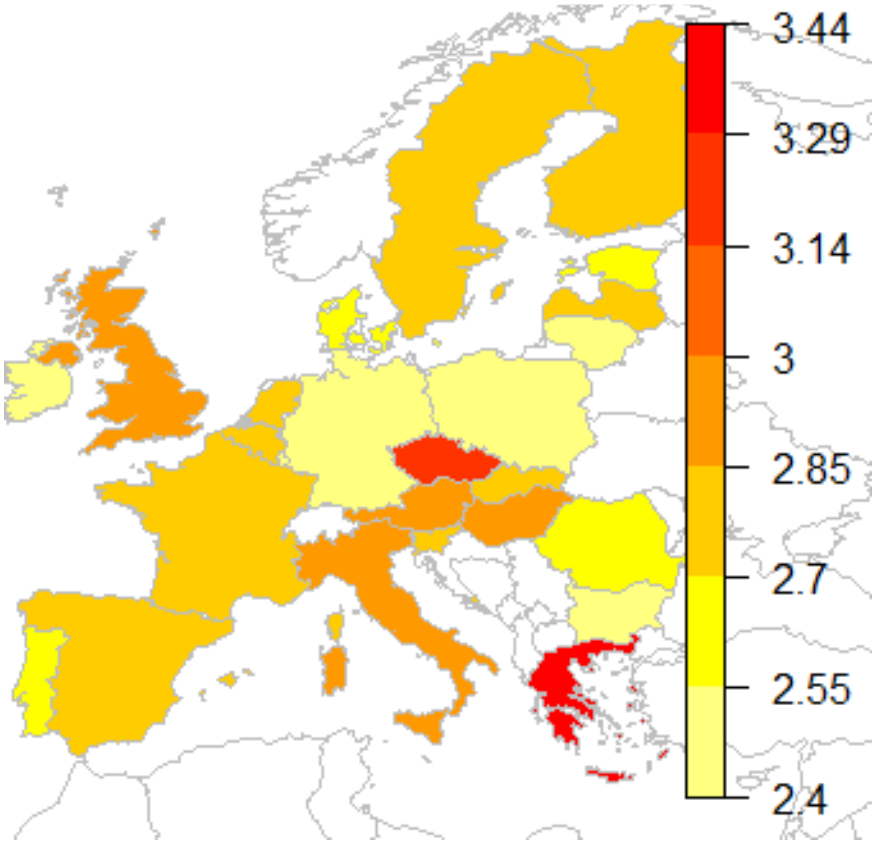

Figure 2: Heat Map of the Average Response by Country

2.2 The Independent Variables

2.2.1 Individual level

Data for the individual-level variables comes from the Eurobarometer. A potential problem with the Eurobarometer is that it is not possible to directly test some theories, such as cueing, as there are no questions about political parties. As such, this study relies upon proxies for some theories, such as utility theory, and cannot test others. However, due to the interconnectivity of these individual-level theories it is possible to make inferences. For example, De Vires and Edwards' (2009, p.9) find that right-wing parties rely on identity-based cueing whereas left-wing parties focus on utility considerations which can be measured.

The operationalization of the key variables can be seen in Appendix B. Starting with the utility approach, it can be assumed that an individual's sociodemographic position influences their attitudes towards the EU (Inglehart 1970; Gabel 1998). Therefore gender, age, education and perception of household finance will be level one independent variables. These will also function as controls on the rest of the model. Furthermore, measures of perception towards the national economy will also be included to encompass the self-interest hypothesis as well as test the robustness of Carey's (2002) finding that people place more importance on national economic considerations than personal finance in EU attitude formation. While perceptions of the EU economy may seem equally relevant, De Vires (2018) finds that attitudes towards the national economy play a more important role in shaping Eurosceptic attitudes. The expectation is that those who benefit more from the EU, men, the young, educated and those with a more positive financial outlook, are more in favor of the EU.

The next variable will measure the effect of proxies on Euroscepticism, with the expectation that higher levels of distrust in national governments leads to greater Euroscepticism. The identity variable (shown in Appendix B) will measure attachment to national identity. The question asks respondents to evaluate their attachment to national identity, which means that this measures attitudes towards ingroup as opposed to potential biases towards outgroups. However, it is still an effective measure of identity. Finally, the issue variable will capture attitudes towards a salient issue. Hobolt's (2016, p.1267) study ran a similar model which found attitudes towards immigration was the most significant determinant of a leave vote. Thus, this study will replicate this on the EU level. These variables form the basis for the individual-level analysis.

2.2.2 Institutional level

The data for the institutional level will come from Vatter and Bernauer's (2009) dataset, which includes data for twenty-five EU member states between 1997-2006. It has the advantage of including a greater number of relevant countries than Lijphart's (2012) data. This dataset has also been used in subsequent studies (Bernauer and Vatter 2012; Bühlmann *et al.* 2011).

Vatter and Bernauer (2009) extract three distinct dimensions of democracy through principle component analysis on twelve political-institutional variables in the EU15. This will be the basis for the level two independent variables: parties-interest groups, federal-unitary, and cabinets-direct democracy. Although Vatter and Bernauer (2009, p.251) extracted a fourth dimension for post-Communist countries, encompassing lower interest group corporatism and weaker central banks, this study will use three for the sake of parsimony and to maintain sufficient degrees of freedom. The main difference from Lijphart's findings is the inclusion of direct democracy. Furthermore, several of Lijphart's original variables do not attach to any category. Central bank independence is not connected nor are constitutional rigidity and judicial review. Consequently, Bernauer and Vatter (2012) exclude these categories in subsequent analysis. Appendix C gives a summary of these dimensions as well as their operationalization.

The composite dimensions for these variables is calculated by rescaling the individual variables to ensure higher values are indicative of consensus, summing them, then standardizing the final score meaning the values have a mean of zero and a standard deviation of one (Bernauer and Vatter 2012, p.445). The first variable of interest, parties-interest groups, is composed of four different variables which assess how power is divided in the legislature.

Firstly, the type of party system attempts to gauge the number of effective parties in parliament. Vatter and Bernauer (2009) continue to use the Laakso-Taagepera index which weights the number of parties to the number of seats they have in parliament.

The next feature of the dimension is executive-legislative relations, measured using a modified version of Siaroff's (2003) index of executive dominance. Vatter and Bernauer (2009) measure cabinet durability using nine criteria, instead of the twelve used by Lijphart. Features of majoritarian systems include strong executive agenda-setting prerogatives and single-member districts.

The type of electoral system is measured using the Gallagher index of disproportionality which compares vote share to seat share, the same as Lijphart's original. Finally, the measurement of interest group corporatism completely differs from Lijphart's. De Winter (2005) has criticized his measurement for endogeneity. Instead, Vatter and Bernauer (2009) sum the standardized scores of the degree of wage-setting centralization, the density of trade unions and the amount of collective bargaining.

The likely effects of this dimension can be deduced from the consensus democracy and Euroscepticism literature (see Appendix A). Lijphart (2012) shows that consensus democracies outperform their majoritarian counterparts on several relevant criteria. Notably: EUI political culture, women's representation and democratic satisfaction (2012, p.276). These features also are likely to make a country more well-disposed to the EU. Additionally, the logic of veto players suggests that in systems where there are a larger number of participants in the political process, there is a greater likelihood of being in favor of the EU as it allows for the unblocking of domestic policy-making. The predicted effects of the specific composite institutions of this dimension are also worth noting. The effects of the electoral system on support for extremist

parties have been rigorously debated. On the one hand, Lees (2008) argues that PR increases the incentive structure for Eurosceptic parties to form. However, Lijphart's (2001) argument suggests this opportunity structure does not necessarily reflect disenfranchisement, but instead the benefits to party competition. Marginalization from the electoral process that is inherent in disproportionate electoral systems is arguably a factor in the formation of Eurosceptic attitudes. Taken together, it can be expected that higher, more consensus values on this dimension will lead to less Euroscepticism.

The next variable of interest, federal-unitary, encompasses Lijphart's second dimension. Despite having the same name, this is where the most variables are lost, and it is the main source of the schism between the EU25 and EU15 (Vatter and Bernauer 2009). It is composed of three variables. The traditional federal-unitary variable in Lijphart is divided into two separate variables. Vatter and Bernauer (2009, p.245) argue that there are differences between the constitutional division of power and fiscal division of power: positing that where local governments can spend their own money, they will also have greater decision-making power. The first variable composes the constitutional division of power, where the main criterion is a formally federalized constitution. Thereafter, countries are evaluated on a scale with zero indicating no federalism, and two, indicating strong federalism. The second variable is the fiscal division of power which differs because it can apply to countries which are decentralized but not federalized. Their indicator sums the share of state and local taxes as a percentage of overall tax revenue. The final variable in this dimension is the presence of bicameralism, measured in an index which ranges from one, majoritarian and unicameral, to four, consensual democracies with equal chambers. Furthermore, the ability and ease at which constitutional amendments can be made is also a consideration. Vatter and Bernauer (2009) use a five-point scale which takes the value of one if a simple parliamentary majority is required

for constitutional amendments. The value increases for additional measures such as mandatory referenda or qualified majorities.

The likely effects of this dimension on Euroscepticism are harder to predict. As pointed out by Bogaards (2017b, p.14), almost all of the significant findings in the field have been for the executive-dimension. Lijphart (2012, p.272) also measures performance indicators along this dimension but finds that the results are largely statistically insignificant. Thus, there is little indication in the literature about the general effects of this dimension. Examining the specific institutions that compose this dimension provides an indication, yet it is important to note that these effects are not measured direct in the study. In line with Jolly's (2007) analysis, it is expected that greater federalism and financial independence will have a negative effect on Euroscepticism, as regional parties are made more viable by supporting the EU. The logic of veto players also applies to bicameralism with the level of majority required for amending the constitution as a function of executive-legislature relations. It is therefore expected that consensus scores on this dimension will be predictors of less Euroscepticism, owing to a different logic for regional politics.

The final dimension, cabinets-direct democracy, is not included in Lijphart's analysis. Bernauer and Vatter (2012, p.7) posit that in countries with greater consensual direct democracy, there are a greater number of veto players who can block policy, change priorities and increase uncertainty for governments. They argue the rational strategy to lessen the risks of these referenda is greater power sharing, as seen in Switzerland. The share of oversized and minority cabinets is the first component. Vatter and Bernauer (2009) depart from Lijphart's measurement which counts single-party minority cabinets as a majoritarian feature. Instead they take the proportion of cabinets that were oversized, multiparty cabinets, minority

coalitions or single-party minority governments as their indicator (2009, p.342). The second component of this dimension is direct democracy, which is measured by adding points for the degree of consensual direct democratic features in constitutions, practice and the majority required for them (see Appendix C). Vatter and Bernauer's findings demonstrated that the addition of this variable affected the categorization. This is especially relevant for the EU with many countries having constitutional requirements for mandatory referenda on EU issues. However, the two UK referenda in recent years score zero because they are technically plebiscites held at the discretion of David Cameron.

The effects of this dimension on Euroscepticism can be gauged by examining the likely effects of the composite features. As suggested by Hix (2008), countries with oversized coalitions are less likely to be Eurosceptic as there is a greater incentive towards power-sharing at the EU level to unblock domestic policy-making. Additionally, experience of compromise inherent in consensus cabinet types may indirectly dampen the effect of other contributing factors, such as attitudes towards EU immigration. The failed referenda in France, for the European Constitution, and Ireland, for the Lisbon Treaty, would suggest a negative relationship between direct democracy and Euroscepticism. However, both countries have seen increased support for the EU in recent years (European Commission 2017). Referenda are often seen to garner greater legitimacy for the EU, by allowing decisions to be made by the public. Mandatory referenda for EU issues may dampen some of the democratic deficit believed to exist in EU policy, and therefore make people's image of the EU more positive. Together, it can be predicted that this dimension will have a negative impact on Euroscepticism.

2.3 The Model

2.3.1 Building the model

The main goal of this approach is to develop answers to several questions. Firstly, what is the importance of each of the two levels of analysis for understanding Euroscepticism? This can be answered using a random effects ANOVA which breaks down the variance in the dependent variable across different levels of analysis (Steenbergen and Jones 2002, p.224). This is also known as the interclass coefficient (ICC) and takes the form of:

$$Image_{ijk} = \gamma_{000} + \delta_{0jk} + \varepsilon_{ijk}$$

Equation 1: Random effects ANOVA

Where γ_{000} is the grand mean of EU *image*, δ_{0jk} is the cross-institutional variation around the mean and ε_{ijk} is the variation between individuals (see Steenbergen and Jones 2002).

The next important question is which predictors are important in explaining levels of EU support? These factors are derived from the literature on Euroscepticism, specified in Appendix A. To build the MLM Steenbergen and Jones (2002, p.228) advise beginning with the individual-level model which takes the form of:

$$Image_{ijk} = \propto_{0j} + \propto_{1j} Age_{ij} + \propto_{2j} Male_{ij} + \propto_{3j} HouseFinance_{ij} + \propto_{4j} Education_{ij} + \propto_{5j} NatEcon_{ij} + \propto_{6j} Proxy_{ij} + \propto_{7j} Idenity_{ij} + \propto_{7j} Issue_{ij} + \varepsilon_{ij}$$

Equation 2: Level 1 Model of the Individual Effects

This level one model does not differ from a standard regression aside from the presence of subscript "*ij"* which indicates individual *i*'s *Image* for the EU in country *j*. These factors are encompassed in the individual error term. Thereafter, Steenbergen and Jones (2002, p.228) advise inserting the second level of the model by modelling the value of the level 1 constant, $\propto_{0j:}$

$$\propto_{0j} = \beta_{00} + \beta_{01} PartyInt_j + \beta_{02} FedUni_j + \beta_{03} CabinetsDir_j + \delta_{0j}$$

Equation 3: Level 2 Model of the Institutional Effects

This study uses a random intercepts models as its base, allowing for similarities in observations between contexts, encompassed in the country-level error term, yet assuming that these have fixed effects. Back substitution leads to the basic random intercepts model:

$$\begin{aligned} Image_{ijk} = {} & \gamma_{000} + \gamma_{01} PartyInt + \gamma_{02} FederalUni_j + \gamma_{03} CabinetDir_j + \gamma_{10} Age_{ij} \\ & + \gamma_{20} Male_{ij} + \gamma_{30} HouseFiance_{ij} + \gamma_{40} Education_{ij} + \gamma_{50} NatEcon_{ij} \\ & + \gamma_{60} Proxy_{ij} + \gamma_{70} Identity_{ij} + \gamma_{80} Issue_{ij} + \delta_{0j} + \varepsilon_{ij} \end{aligned}$$

Equation 4: Basic Multilevel Model for EU Support

The model specified does not assume that the variance can be entirely accounted for using the specified variables. Rather, it implies that behavior can vary according to context and political-institutions. However, as Steenbergen and Jones (2002, p.229) indicate, this model is limited in that it assumes the effects of the level one predictors are fixed. Consequently, it does not allow for causal heterogeneity between the variables. To account for this, random slopes can be included in the model. For example, it is likely that the effect of trusting parliament on levels of Euroscepticism functions in a different way among individuals both within and between countries because people's propensity to trust varies. Thus, by allowing the model to have random slopes for individuals' trust in parliament, it is possible to engage with the debate over the nature of proxies. Furthermore, it is likely that the effect of attitudes towards the national economy varies within countries because factors such as different positions in the economy, family status and regional variation (Hatemi 2013).

Another strength of MLM is that it is possible to estimate cross-level interaction effects which determine whether the effect of an institutional-level variable inhibits or conditions the effect of the level one variable upon Euroscepticism. These can be included in the model by

estimating the covariance between the two variables. Freitag and Bühlmann (2009, p.1554) derive their cross-level interaction effects from the result of the initial analysis, as a way to circumvent endogeneity issues. This study will follow this example by conducting an additive random slopes model.

Hierarchical models can better estimate an answer to the research question, to what extent the variance in Euroscepticism can be accounted for in the differences between individuals and institutions. As the dependent variable has a categorical form, the model will follow an OLS-based analysis. The debate over scaling of categorical variables as continuous is considerable, and a five-scale category is on the cusp of acceptability (Rhemtulla *et al*. 2012). However, the trade-off required means that a more nuanced analysis of the dependent variable is possible than if it was transformed to reflect a logistic analysis.

Chapter 3: Empirical Findings

In this section, the study will test the theory-derived hypotheses in a series of linear mixed models using maximum likelihood (ML) estimators. Calculations were run in R (R Core Team, 2017) using lme4 (Bates, Maechler and Bolker, 2012). In accordance with the logic of hierarchical modeling, the study takes an additive approach with each model building on the previous one (Finch *et al.* 2014). The first model is an empty model (see Model 0, Table 1), which does not contain predictor variables but can be used to estimate the ICC. This estimates the explained variance at each level of the data. The second model builds upon the null model (Model 1, Table 1), estimating random intercepts only. That is, allowing for between country variance in the estimation but not within. Next, the third model (Model 2, Table 1) adds two random slopes to reflect the prediction that the effects of trusting parliament on Euroscepticism is likely to vary among individuals and the hypothesis that attitudes towards the national economy are likely to have different effects depending upon external factors. Finally, Table 2 estimates the cross-level interaction effects.

The first conclusion that can be drawn from Table 1 is the need for MLM. The relatively high ICC of .7, calculated by diving the variance at the country-level by the sum of the variance at individual and country levels, indicates that around 7% of the variance can be accounted for at this level. This confirms the nested structure of the data. The next question is whether the model specified in Equation 4 can account for this variance. Model 1, Table 1 gives the ML estimates of the random intercept model. As fixed effects, it includes gender, education, age, household finance, attitudes about the national economy, trust in parliament, feelings of national identity and attitudes towards EU immigration for the level one variables plus the three level two dimensions. As a random effect, it includes an intercept for country variance. Inspection of residual plots did not show any obvious deviation from normal variance or

evidence of heteroscedasticity (See Appendix E). Furthermore, the variance inflation factors were all below two which is sufficient for uncorrelated errors. The model specified is a significant improvement over the null, with a Wald test approximating a chi-square value of the model fit as: $\chi^2 = 3715(11)$, $p < .001$. At the individual level, almost all variables are significant after controlling for the effects of country-level differences. There is a powerful effect of trusting parliament on Euroscepticism, with those who do not trust parliament being more likely to have a negative image of the EU by around a third of a point. This estimate appears to agree with the hypothesis that those who are distrustful of national governments are more likely to be skeptical towards the EU. Also notable is the effect of education, which negatively influences Euroscepticism. For every additional year a person spends in full time education, they are likely to have a more positive image of the EU by .10 of a point. Age also has the expected effect with older people being significantly more likely to be Eurosceptic. The direction of the gender variable questions whether these findings can confirm the utilitarian hypothesis posed by Gabel (1998), indicating that men are more likely to have a negative image of the EU. However, this fails to reach conventional rates of significance and it cannot be discounted that the result is due to random error. The other estimated variables conform to theoretical expectations and are both significant and substantial. Interestingly, attitudes towards the national economy have a greater substantial effect on Euroscepticism than attitudes towards personal finance, which confirms the hypothesis that people are more likely to care about national rather than personal gain when forming attitudes towards the EU. Unsurprisingly, attitudes towards EU immigration are important predictors of Euroscepticism, with those who feel more negatively about EU immigration having a more negative image of the EU by a quarter of a point. Although significant, being very attached to national identity has a relatively small, positive effect on Euroscepticism.

Model 1 also estimates the coefficients for the country-level variables. Interpreting these is more difficult because of the indexing process. Higher values are indicative of greater consensus: a positive sign demonstrates more consensus countries are estimated to have a more negative EU image whilst a negative sign indicates majoritarian features are more likely lead to anti-EU feeling. The first conclusion than can be made about the country-level factors is that they are mainly not significant. Given the type of analysis this study runs, this is not unexpected. In a non-multi-level OLS, results in Appendix D, two of three dimensions are significant at p<.001. Ignoring the multilevel structure of the data has clear implications for these results. In Table 1, the cabinets-direct democracy dimension is the only level two variable which is significant ($p < .05$). The direction conforms to the theoretical expectations of the study, with more consensus countries being more likely to have a positive image of the EU, *ceteris paribus*. Although neither of the other dimensions are significant, the direction suggests the opposite relationship to the one posed by this study, namely that majoritarian countries are more likely to be Eurosceptic. However, these estimates cannot be confirmed.

The next model examines random slopes, which allows for variance between and within countries in individual's attitudes. Arguably, this is more representative of how attitudes are structured since it is reasonable to expect that people differ in their reactions to similar objects. Following the advice of Barr *et al.* (2013) to "keep it maximal", Model 2 estimates random slopes for two variables based upon theoretical considerations: trust in parliament and national economy. Both were shown to be significant and strong predictors of Euroscepticism in the random intercepts model and it is therefore apt to consider these in greater detail. Table 1, column three, shows the estimates for this model. To a large extent the results remain unchanged, which attests to the robustness of the original model. However, this model is still a significant improvement on the random intercept model ($\chi^2 = 406.97(5)$, p<.001).

Among the level one variables, there is no change in the nature of the relationships aside from a stronger link between trust in parliament and attitudes towards national economy with Euroscepticism. However, at the country level there is a significant improvement of the fit of the model when the random slopes are introduced. This is reflected in the estimated variance at the country level, an improvement over the previous models, as well as the significance of the parties-interest groups dimension. This runs contrary to the expectations of the study, suggesting that as countries become more consensus-oriented they also become more Eurosceptic. It is possible that the effects of one of the composite features of this dimension have biased the results. As mentioned previously, electoral disproportionality is more prominent in the theory (see Appendix A). However, removing this variable from the dimension did not change the rate of significance or direction of the relationship. The relationship between the cabinets-direct democracy dimension is also strengthened ($p<.03$) which shows the results are more complex.

Table 1: Determinants of EU Support

	Model 0 Null model	Model 1 Random intercept	Model 2 Random slopes *TrustParl*/*NatEcon*
Fixed effects			
Country level			
Parties-interest groups		.07 (.04)	.08 (.04)$^{+}$
Federal-unitary		.02 (.04)	.03 (.04)
Cabinets-direct democracy		-.09 (.04)*	-.10 (.04)*
Individual level			
Age		.003 (.00)***	.003 (.00)***
Gender		-.004 (.01)	-.004 (.01)
Education		-.01 (.00)***	-.01 (.00)***
Household finance		.14 (.01)***	.13 (.01)***
Assessment of national economy		.16 (.01)***	.17 (.02)***
Trust in national parliament		.34 (.01)***	.36 (.04)***
Attachment to national identity		.04 (.01)***	.04 (.01)***.
Attitude towards EU immigration		.25 (.01)***	.24 (.01)***
Constant	2.79 (.05)***	.85 (.07)***	.81 (.13)***
Random effects			
Individual level (σ^2)	.83	.69	.68
Country level (τ_{00})	.06	.04	.33
Number of people (countries)	20554 (25)	20554 (25)	20554 (25)
Model fit			
AIC	54611.49	50918.52	50521.55
BIC	54635.29	51029.55	50672.12
Deviance	54605.50	50890.50	50483.54
(Residual) ICC	(.93) .07	(.94) .06	(.67) .33
Wald Test, joint χ^2 (df)		3715(11)***	406.97(5)***

*** p < .001; ** p < .01; * p <.05; $^{+}$ < p < .10

Note: linear mixed model by maximum likelihood with the dependent variable image of the EU. N.A/Don't Knows Excluded. Standard errors in parenthesis. Calculations with lmer in R.

3.1 Cross-Level Interactions

A benefit of MLM is that it allows the model to specify cross-level interaction effects, which establish if the strength and direction of individual factors vary across country or exist regardless of the context. In MLM, this is a conventional progression (Steenbergen and Jones 2002). However, these indirect effects have rarely been estimated in the case of Euroscepticism. Given that attitude formation is a process of different interactions over time, it is an important avenue of research to estimate these indirect effects. As far as possible, the cross-level interactions will be grounded in the existing theory (see Appendix A). However, as these indirect effects are rarely estimated, many of the interactions will be informed by the results of Model 2 and my own expectations.

Firstly, the effects of attitudes towards immigration are expected to be a promising avenue for cross-level interactions. Models 0-2 show consistent and statistically significant effects of negative attitudes towards EU immigrants and Euroscepticism. The effect of EU immigration on Euroscepticism should decrease in consensus countries because countries with more consensual party systems have been shown to have greater representation of minorities (Lijphart 2012) and this arguably will lead to less Euroscepticism.

Secondly, the study anticipates an interaction between national identity and institutions. The importance of national identity varies across countries depending on several factors, including the degree of federalism. Models 0-2 demonstrate that strong national identity has a stable positive effect on Euroscepticism. It also shows the federal-unitary dimension has no direct effects of levels of Euroscepticism. However, I expect that this dimension's effect on Euroscepticism is indirect and is dependent upon personal attitudes towards national identity. If the logic of secessionism is to be believed, a greater prevalence of sub nationalism should

mean a potentially greater need to support the EU. Therefore, I expect that the effect of national identity on Euroscepticism is less prevalent in more federal countries, owing to a combination of the logic of viability and competing nationalisms.

Finally, it is useful to examine the nature of the relationship between the two variables which consistently negatively impact on Euroscepticism: education and cabinets-direct democracy. This is an interesting interaction from a normative perspective, to gauge how Euroscepticism is more likely in some contexts, and from a theoretical perspective. There is reason to believe that education has a stronger effect on Euroscepticism in more majoritarian countries. Majoritarian countries are characterized by greater levels of general inequality (Lijphart 2012), and specifically educational inequality. I predict that different levels of education have a greater impact on Euroscepticism among the more educated in majoritarian countries.

The results of the series of cross-level interactions are shown in Table 2, Models 3-5. The first conclusion that can be observed is that the indicators of consensus democracy have strong indirect effects on the individual-level variables. This supports the general hypothesis of the thesis: that institutional factors condition individual beliefs. The second notable observation is that the signs and coefficients of the level one variables do not change much, a testimony to the robustness of the model specified in Table 1. Finally, the indicators of model fit do not vary much across models. This suggests similar overall effects of the cross-level interactions. Cross-level interaction effects are difficult to interpret from the coefficients alone, because of the difficulty in estimating the values of other covariates (Norton *et al.* 2004). It is therefore pertinent to examine these effects visually.

Table 2: Model with Cross-Level Interactions

	Model 3	Model 4	Model 5
Fixed effects			
Country level			
Parties-interest groups	.19 (.05)***	.08 (.04)+	.08 (.04)*
Federal-unitary	.03 (.04)	-.02 (.05)	.03 (.04)
Cabinets-direct democracy	-.10 (.05)*	-.10 (.04)*	-.23 (.05)***
Individual level			
Age	.003 (.00)***	.003 (.00)***	.003 (.00)***
Gender	-.004 (.01)	-.004 (.01)	-.01 (.01)
Education	-.01 (.00)***	-.01 (.00)***	-.01 (.01)***
Household finance	.13 (.01)***	.13 (.01)***	.13 (.01)***
Assessment of national economy	.17 (.02)***	.17 (.01)***	.17 (.02)***
Trust in national parliament	.36 (.04)***	.36 (.04)***	.36 (.04)***
Attachment to national identity	.04 (.01)***	.04 (.01)***	.04 (.01)***
Attitude towards EU immigration	.24 (.01)***	.24 (.01)***	.24 (.01)***
Constant	.82 (0.13)***	.82 (.13)***	.85 (.12)***
Cross-level interactions			
Parties-interest X EU immigration	-.05 (.01)***		
Federal-unitary X national identity		.03 (.01)**	
Cabinets-direct democracy X education			.01 (.00)***
Random effects			
Individual level (σ^2)	.67	.68	.68
Country level (τ_{00})	.32	.32	.32
Model fit			
AIC	50475.91	50514.11	50492.87
BIC	50634.53	50672.73	50651.48
Deviance	50435.90	50474.12	50452.86
Wald Test, joint χ^2 (df)	47.64(1)***	9.4347(1)**	30.681(1)***
(Residual) ICC	(.68) .32	(.68) .32	(.68) .32

Note: See Table 1

The first cross-level interaction is examined in Figure 3 with $p < .10$ confidence intervals and disconfirms the study's expectations. Most of the variance in the effect of attitudes towards immigration on attitudes towards the EU occurs among those who have positive attitudes towards immigrants. In line with the theory, those who have very negative attitudes towards EU immigration are predicted to have consistently negative attitudes towards the EU. However, among those who have a very positive or positive attitude towards EU immigrants, there is a positive effect on Euroscepticism in countries which are more consensual on the parties-interest group dimension.

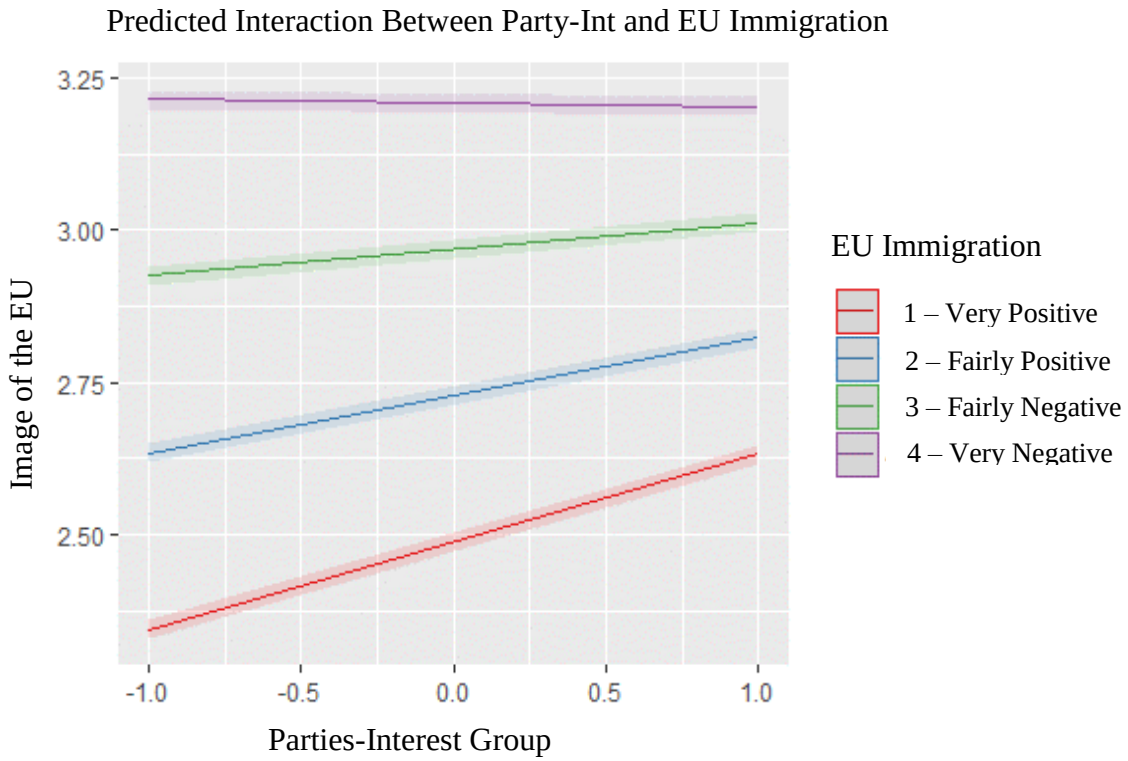

Figure 3: Predicted Interaction Effect of the Parties-Interest Group Dimension on Attitudes Towards EU Immigration's Effect on Euroscepticism

The second interaction effect, shown in Table 2, Model 4, confirms the indirect effects of the federal-unitary dimension, shown by the significant interaction. It is also noteworthy that the sign of the individual effect of the federal-unitary dimension changes, from consensus countries having a positive effect on Euroscepticism to a negative effect, although this is still not significant by conventionally accepted standards.

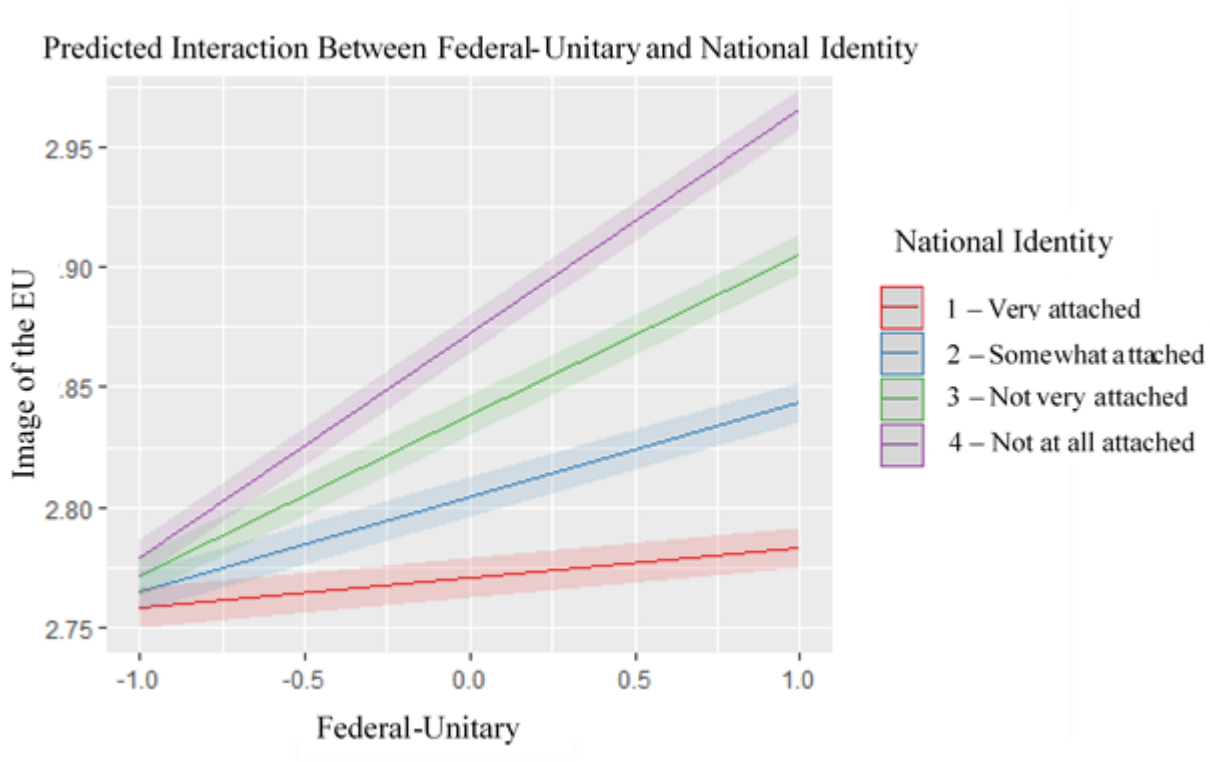

Figure 4: Predicted Interaction Effect of the Federal-Unitary Dimension on National Identity's Effect on Euroscepticism

Figure 4 plots the predicted interaction effect of Model 4. The results disconfirm the hypothesis that national identity has less of an impact on Euroscepticism in more federal countries, with more unitary countries displaying less variance in the effect. However, it is important to note that the values on the y-axis are below three and still show an overall more positive image of the EU. There is less variance in majoritarian countries but generally a more positive image of the EU. In more consensual countries on the other hand, there was a large amount of predicted variance in Euroscepticism depending on attachment to national identity.

This was especially true among those who were very attached to their national identity. Becoming increasingly attached to national identity in a consensus country appears to have a greater negative effect on image towards the EU: with the most dramatic effect among those who are very attached to their national identity. Among this group, the predicted effect of moving one unit more consensual leads to a 19% increase on negative attitudes towards the EU.

The final interaction term is estimated in Table 2, Model 5. The positive sign on the coefficient for the interaction indicates that consensus democracy has a moderating effect upon the relationship between education and attitudes towards the EU. Figure 5 plots this interaction and makes this conclusion easier to visualize. Firstly, the expectation that education would have a greater impact on Euroscepticism in majoritarian countries is clearly confirmed. The legend indicates the average age when a respondent left full-time education, with the cut-offs being selected for the proximity to different potential school leaving ages. At the consensus end of the scale, there is little variation in the effect of education on Euroscepticism, with a

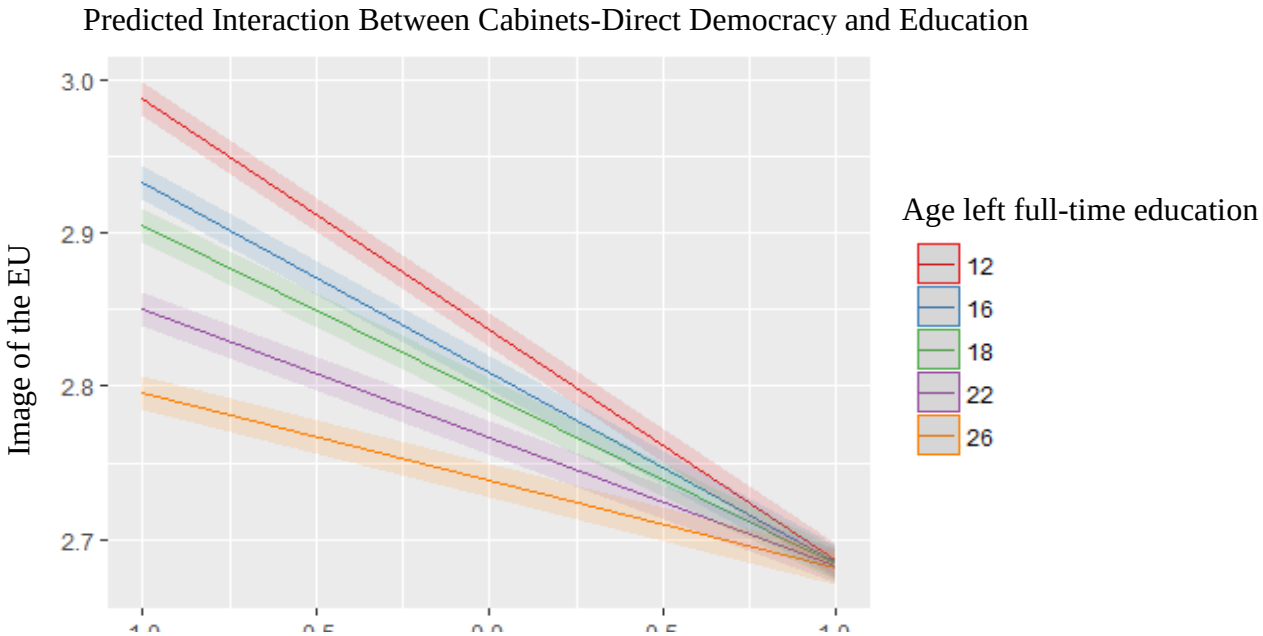

Figure 5: Predicted Interaction Effect of the Cabinets-Direct Democracy Dimension on Years Spent in Full-Time Education's Effect on Euroscepticism

generally favorable image of the EU. However, in more majoritarian countries there is a significant difference among individuals' attitude towards the EU depending on when they left full-time education. The nature of this relationship is expected, with more educated people being more in favor, yet there is even a difference between those with an undergraduate education, who are on average twenty-two when they left full-time education, and those with a post-graduate education.

These interactions confirm the overall nature of the relationship between institutional factors and individual-level variables, where institutions either condition or inhibit the effect of these in overall attitudes towards the EU. This section has demonstrated mixed results regarding the hypothesis that consensus democracies will have lower Euroscepticism but has managed to confirm the robustness of the individual-level effects. Furthermore, there have been unexpected findings in how the different dimensions relate to Euroscepticism. The next section will draw these results to a conclusion and discuss the nuance of these findings.

Conclusion

In drawing this thesis to a close, I aim to achieve several goals. Firstly, I will interpret and analyze the empirical findings of the study. I will then discuss the potential implications of these findings within the framework of both the Euroscepticism literature and the Lijphartian literature and draw some general conclusions. Additionally, potential fields for future research will be explored.

The goal of this thesis has been to provide answers to several questions. Firstly, to what extent can the variation in personal attitudes towards the EU be explained by the type of political system individuals live in. The empirical findings of the study show that system type is clearly important in attitude formation, especially the understudied indirect effects of different institutions. Secondly, I aimed to estimate the direction of these effects, hypothesizing that more consensual democracies across all dimensions has a negative relationship with Euroscepticism. The results in this case were mixed: with the parties-interest group dimension conforming to the theoretical expectations of other scholars (Lees 2008) and the cabinets-direct democracy dimension confirming the hypothesis that consensus democracy leads to less Euroscepticism. Finally, the study aimed to confirm the robustness of the theory-derived individual effects, which it successfully does in line with other scholars.

The use of MLM in this thesis enables the study to weigh in on several debates regarding the individual-level effects. Firstly, the results demonstrate that individual attitudes and attributes are important independently of context. Evidence for the utility theory is mixed: while some variables are significant yet unsubstantial determinants, such as age, factors such as gender are consistently a poor predictor of Euroscepticism. This is in line with other scholars in the field who suggest that attitudes towards the EU form because of symbolic considerations

(McLaren 2002; Sanders and Toka 2013). Carey's (2002) findings are supported by this study: with national economic considerations being a more substantial predictor of Euroscepticism than personal financial evaluations. Arguably, this is because the EU is seen to affect the nation more than individuals, tying into the symbolic consideration of sovereignty. As people cannot evaluate how the EU affects them directly, they use more readily available information about the national economy to make their evaluations about the EU.

The nature of proxies is also confirmed in line with Anderson's (1998) findings. The empirical analysis shows a consistent negative relationship between trust in national parliaments and Euroscepticism. This study manages to substantiate Anderson's findings with the support of the MLM, whilst countering the findings of Sanchez-Cuenca (2000) using a larger number of countries. The direction of this relationship reflects a broader cynicism about politics that is occurring throughout the entire Western world (Inglehart and Norris 2016). Distrust in politics appears to translate to distrust in politics at multiple levels, controlling for the effect of the multitude of other factors in the study. However, it is important to note that the effect of both trust in national parliaments and attitudes towards the national economy were shown in Model 2 to vary within countries as well as between. A potential area for further research would be to explore the nature of this relationship in more depth and examine potential patterns across regions. The results are consistent throughout the hierarchical model and largely conform to the work of other scholars (see Appendix A), which suggests successful model specification. From this, there can be greater confidence in the study's findings.

The direct effects of the institutional variables on Euroscepticism have been mixed. As estimated in Models 1-2, the effect of the parties-interest dimension is only significant after the random slopes have been introduced: after individuals within countries are understood to have

different opinions about trust in government and evaluations of the national economy. However, in Model 2, the effect of this dimension on Euroscepticism is positive. This runs contrary to the expectations of this study and confirms the expectations of other scholars such as Lees (2008) and Andeweg (2001). It clearly fits into the research in this field and adds a new dimension to the critics of consensus democracy. The results and significance levels were also unchanged after removing electoral system and then number of parties, which suggests this dimension is important as a whole as opposed to one of the variables biasing the results towards Euroscepticism.

The direct effect of the cabinets-direct democracy dimension on Euroscepticism agrees with the expectations of the thesis: with more consensus scores being a strong and stable predictor of less Euroscepticism. This demonstrates the utility of using the Vatter and Bernauer (2009) data as opposed to Lijphart's (2012) data, which does not measure this dimension. The first component, share of oversized and minority cabinets, has traditionally been associated with the executive-parties dimension, which makes the schism puzzling. A potential explanation can be found in the literature. Hix's (2007) study argues that people in consensus countries are more likely to support the EU because there are many actors involved in government and the EU is a way to unblock decision-making. On a societal level, consensus democracy has been shown to foster a more active political culture (Lijphart 2012). It is possible that a political culture which encourages compromise in the cabinet also encourages compromise on other issues. The findings of this thesis are in line with these assumptions.

The second component of this dimension, consensual direct democracy, has interesting implications, as EU countries increasingly use referenda to make decisions about the EU. Direct democracy is seen to increase EU accountability and gives citizens of the EU direct

contact with EU policy-making, which is often criticized for being distant. This agrees with Vatter and Bernauer's (2009) analysis of the dimensions, where they found the addition of direct democracy changes the categorization of certain countries from majoritarian to consensus, notably Ireland and France. Consensual direct democracy, such as mandatory referenda, normalize the use of this type of decision-making for the EU, and arguably garner greater legitimacy for it. Ad hoc referenda, such as those held in the UK, are unlikely to have this effect as they are held at the discretion of elected officials, not "the people". Again, the independent effect of these dimensions would be an interesting avenue for further study, especially how referenda affect citizens' attitudes towards the EU. From a policy perspective, those looking to foster support for the EU could look to this dimension.

The empirical results show the federal-unitary dimension does not have any significant, independent effect on Euroscepticism. On the one hand, this is surprising as the logic of viability proposed by Jolly (2007) suggests that federalism would have a negative effect on Euroscepticism. However, on the other hand, Bogaards (2017b, p.14) notes that most of the performance indicators attributed to consensus democracies are assessed on the executive-parties dimension. Lijphart (2012, p.272) also finds weak, insignificant results when he performs his analysis along this dimension. Furthermore, Vatter and Bernauer (2009) do not include regional parties so it is impossible to measure whether the logic of viability makes those in regional contexts more pro-EU. Jolly (2007) argues that in some cases the logic of viability does not apply, with the case of the Italian Northern league illustrating how tensions can arise between subnational and supranational. Future research could seek to examine the logic of regional parties towards the EU from a comparative perspective.

The cross-level interactions estimated in Models 3-5 demonstrate that whether a country is consensus or majoritarian has an indirect effect on Euroscepticism. This is an important contribution which has not been estimated in the existing Euroscepticism literature. The first observed indirect effect found that more consensual democracies have a positive effect on Euroscepticism regardless of attitudes towards EU immigration. Immigration was shown to be a less polarizing issue in consensus countries than in majoritarian ones. However, this still does not explain why even among those with positive attitudes towards immigrants, attitudes towards the EU are more negative in consensus countries. Considering the specific institutions of the parties-interest group dimension, it is possible that under PR there is a greater variety of parties who can represent different types of anti-EU sentiment. In majoritarian countries, there are more big tent parties, and Eurosceptic parties therefore usually converge under a similar, anti-immigrant message. This study did not include a left-right scale as a variable, so it is not possible to conclude this based upon the empirical findings. It is also likely that there is an undefined interaction which a two-level MLM did not allow for: number of migrants. In countries with more EU migrants attitudes may differ from those with less, and thus these remain un-estimated. This is a limitation of this study which could be built upon in further research.

The empirical findings show that the federal-unitary dimension has a strong, indirect effect on Euroscepticism. This suggests a more complex relationship between this and Euroscepticism, which should be explored in future research. This study shows that the effect of being attached to national identity on Euroscepticism is larger in more consensual countries. National identity is clearly a more salient issue in consensus countries because it is a more polarizing issue in federal systems. In many of the EU's federal systems there are competing, coexisting subnational identities and identifying with the one over the other is often indicative

of a political statement. It is therefore possible that this is a proxy for other salient European issues, such as national sovereignty or concerns over culture. This can explain why those who are attached to national identity experience greater Euroscepticism in consensus countries yet not why it also rises slightly among the not very attached. It may be that people who are not very attached to national identity are also not very attached to other forms of identity, such as subnational or supranational, which would mean the logic of viability proposed by Jolly (2007) does not apply here. This is another avenue for further research, which could examine how this logic of viability applies among different groups.

Finally, the level of consensus democracy has an inhibiting effect upon education's effect on Euroscepticism, with little difference in attitudes as countries become more consensual. This confirmed the expectations of the study, with attitudes towards the EU being very different depending on level of education in majoritarian countries. Lijphart's (2012, p.274) claim that consensus democracies are a "kinder, gentler democracy" are line with these findings. It seems indicative of a more positive political culture in consensus countries, and of less polarization between the more and less educated. The reasons this dimension has shown this effect have been discussed previously, but specifically in relation to education it is likely that direct democracy levels the playing field and encourages participation. In majoritarian countries, where referenda are less frequent, the EU seems even more detached from the concerns of ordinary people, not least those who are already marginalized by their political systems This indirect effect adds a new aspect to the field and provide promising avenues for further research.

The main goal of this thesis has been to examine to what extent institutions matter in the formation of attitudes. This study has succeeded in demonstrating that institutions are

important in the formation of attitudes towards the EU. The type of political system clearly moderates or conditions how individuals form attitudes towards the EU. As an often-ignored element in the Euroscepticism literature, this has implications for the way in which future research should study attitudes towards the EU. The indirect effects have been analyzed in a novel way using MLM which has both substantiated the findings of other scholars in the field as well as provided accurate estimates for a complex research question.

Appendices

Appendix A: Summary of Eurosceptic Literature

Table 3: Summary of Euroscepticism Literature

	Variable	Author	Method	Findings
Individual	**Utility**	Gabel (1998)	Multivariate, time series analysis 1978-1992 using public opinion data from all EU member states in this period.	Direct beneficiaries of the EU show greater levels of support.
	Economic	Anderson and Reichart (1995)	Multivariate, 3 time points, public opinion data, (n = 12).	EU support contingent upon economic evaluations.
		Carey (2002)	Ordered logit model, public opinion data, (n=15).	National evaluations of economic performance are more important than personal evaluations when forming attitudes towards the EU.
	Proxies	Anderson (1998)	Multivariate, public opinion data, (n = 7, all members before 1990s).	People who are satisfied with domestic political institutions are more likely to support the EU.
		Sánchez-Cuenca (2000)	Ordered logit model, public opinion data, (n = 15).	EU support is higher where trust in national system is lower.
	Cues	De Vries and Edwards (2009)	Two-level hierarchical linear model, public opinion and expert data, (n = 14).	Public follow elite cues when forming EU attitudes.
		Sanders and Toka (2013)	Multivariate (mix of OLS and logit), public opinion and elite survey (n = 16).	Cueing effects are a two-way process, between elites and mass publics.
	Identity	McLaren (2002)	Multivariate, public opinion data, (n = 28).	Fear of other cultures drives Euroscepticism.
	Issue	Hobolt (2016)	Multivariate, single country focus (UK).	Attitudes towards salient issues an important factor in Euroscepticism.
Context	**GDP**	Dalton and Eichenberg (1993)	Pooled cross-sectional and time-series analysis,	Macro-economic variables are positively related to support for the EU.

	Contributions	Lubbers and Scheepers (2007)	Three-level multi-level model, public opinion data, (n = 21).	Net contributors are more Eurosceptic.
	Centre-periphery	Díez Medrano (2003)	Three country comparison, including discourse analysis.	The further away a country is from Brussels, the more likely to be Eurosceptic.
	Population size	De Winter and Swyngedouw (1999)	Logistic regression, public opinion data (n = 15)	Smaller countries are more likely to support the EU.
	Ascension time	Weßls (2007)	Pooled analysis, two-level multi-level model, public opinion data (n = 25).	Older members are more likely to support the EU.
	Culture	Lubbers and Scheepers (2007)	Three-level multi-level model, public opinion data, (n = 21).	Countries with more migrants are more likely to be Eurosceptic
				If TV is dubbed, there is less likely to be Euroscepticism than if it is subtitled.
Institutions	**Electoral system**	Lees (2008)	Expert survey (n = 12, Czech Republic, Finland, France, Germany, Hungary, Ireland, Italy, Norway, Poland, Slovakia, Sweden and the UK).	PR encourages Euroscepticism by allowing smaller parties to form.
		Carter (2002)	Qualitative and correlations, election data (n = 16).	There is no evidence that PR encourages extremist parties.
	Coalitions	Lees (2008)	Expert survey (n = 12, Czech Republic, Finland, France, Germany, Hungary, Ireland, Italy, Norway, Poland, Slovakia, Sweden and the UK).	Countries with a greater tendency towards coalitions are more likely to allow for Euroscepticism via the party system.
		Hix (2008)	Qualitative analysis (n = 15).	EU support likely to be higher in countries with "grand coalitions."
	Veto players	Hix (2007)	Mixed methods, QCA combined with bivariate (n = 25).	Support for the EU likely to be higher in consensus countries because domestic difficulty in policy change.
	Party system	Taggart (1998)	Descriptive statistics and party system mapping, (n = 15).	Eurosceptic parties exist on the periphery of the party system.

		Andeweg (2001)	Cross-tabulation of executive-parties dimension, (n = 12, all advanced democracies).	Consensus systems encourage extremist parties.
		Abedi (2003)	3 expert surveys from 3 different time periods, (n = 16, all advanced industrial democracies).	Consensus systems have a greater convergence on the left-right scale and are more likely to have anti-establishment parties.
	Federalism	Lees (2008)	Expert survey (n = 12, Czech Republic, Finland, France, Germany, Hungary, Ireland, Italy, Norway, Poland, Slovakia, Sweden and the UK).	Federal states provide a greater incentive for Eurosceptic parties.
		Jolly (2007)	Expert survey, (21 regionalist parties across 5 West European countries) combined with case study of the SNP.	The EU makes small states more viable, thus increasing the likelihood that federal parties will support the EU.
	Direct democracy	Vatter and Bernauer (2009)	Correlations and principle component analysis 1997-2006, (n = 25)	EU membership alters which variables are significant and adds a new dimension, level of direct democracy.

Appendix B: Operationalization of Variables

Table 4: Operationalization of Variables

	Variable	Description
DV[1]	*Image*	"In general, does the EU conjure up for you a very positive, fairly positive, neutral, fairly negative or very negative image?" Categorical 1-5.
Individual[2]	*Age*	Respondents age (in years).
	Male	A variable for gender (1 = male, 2 = female).
	Education	Age the respondent left full time education. Students excluded.
	HouseFinance	Financial self-placement where asked: "How would you judge the current situation in each of the following: the financial situation of your household?" 1-4, where 1 is very well and 4 is very poorly.
	NatEcon	Attitude towards national economy measured by asking: "How would you judge the current situation in each of the following: the national economy?" 1-4, where 1 is very well and 4 is very poorly.
	Proxy	Respondents were asked: "For each of the following institutions tell me if you tend to trust or tend not to trust: the national parliament". 1 is trust and 2 is not trust.
	Identity	A measurement of identity where respondents were asked: "Please tell me how attached you feel to your country." Coded categorically from 1, very attached to 4, not at all attached.
	Issue	Attitudes towards a salient issue: "Please tell me whether each of the following statements provokes a positive or negative reaction: Immigration from other EU member states" Coded from 1, being the most positive agreeable, to 4, the most negative.
Institutional[3]	*PartyInt*	A factor analysis derived composite of effective number of parties, index of executive dominance, degree of electoral disproportionality and interest group corporatism. See Appendix C for a breakdown of how these are computed.
	FedUni	Derived through principle component analysis and composing of: constitutional federalism, financial decentralization and bicameralism.
	CabinetsDir	A composite encompassing the share of oversized cabinets as well as an index of direct democracy.

[1] *Source:* Eurobarometer 87.3.
[2] *Source:* Eurobarometer 87.3.
[3] *Source*: Vatter and Bernauer (2009)

Appendix C: Summary of Dimensions of Democracy

Table 5: Summary of Dimensions of Democracy[4]

	Name	Description
Parties-Interest Groups	Party system	Effective number of parties, using Laakso and Taagepera's (1979) index. Calculated by taking the inverse of the sum of squared seat shares of the parties in parliament. Ranging from 1 to ∞, with higher numbers indicating more consensual systems.
	Executive dominance	Modified version of Siaroff's (2003) index of executive dominance which consists of 9 items grouped together based on a factor analysis of 27 features. For each factor, values of 0, 1 or 2 are given with higher values demonstrating greater majoritarianism. Ranges from 0-18.
	Electoral system	Gallagher index of disproportionality calculated by comparing vote and seat shares. Values range from 0-100 with higher values indicating greater disproportionality.
	Interest groups	Modified index of corporatism with an emphasis on institutions over outcomes. Sum of standardized scores of: centralization of wage-setting arrangements (1-3), trade union density (0-100) and collective bargaining coverage rate (0-100). Higher scores indicate more majoritarian systems.
Federal-Unitary	Federalism	Degree of constitutional federalism: a three-category ordinal variable, ranging from unitary (1) to semi-federal (2) and federal (3), higher values being more consensual.
	Fiscal decentralization	Measure of financial independence. Sum of the share of state and local taxes in total tax revenue.0-1 with higher values indicating more consensual government.
	Bicameralism	Assessment of power symmetry between chambers. An index ranging from 1-4 with higher numbers being indicative of more consensual systems with equally powerful second chambers.
Cabinets-Direct	Cabinets	Share of oversized and minority candidates, ranging from 0-1 with higher values indicating more consensual systems.
	Direct democracy	Index of rights, forms and use of direct democracy. Constitutional provision of optional referenda receives 1-point, ad hoc referendums receive 0 whilst mandatory referendums receive .5. Points also given for decision rules, with .5 being awarded when a percentage of votes are required, with 1 point for a qualified majority. 1 point is given for the use of these referenda but not ad hoc referenda, known as plebiscites. Ranges from 0-9.5 with higher numbers indicating greater consensual direct democracy.

[4] *Source:* Vatter and Bernauer (2009).

Appendix D: Results of Non-MLM OLS Regression

Table 6: Results of Non-MLM OLS Regression[5]

Constant	.81 (.05)***
Country level	
Parties-interest groups	.05 (.01)***
Federal-unitary	.00 (.01)
Cabinets-direct democracy	.10 (.01)***
Individual level	
Age	.005 (.00)***
Gender	-.02 (.01)
Education	-.00 (.01)
Household finance	.10 (.01)***
Assessment of national economy	.12 (.01)***
Trust in national parliament	.36 (.01)***
Attachment to national identity	.04 (.01)***
Attitude towards EU immigration	.27 (.01)***
F-statistic	349 on 11 and 20542
Adjusted $R^{2/}$	.17

Note: Standard errors in parenthesis. *** p < .001; ** p < . 01; * p < .05.

[5] Run in R (R Core Team 2017) using lm function

Appendix E: Regression Diagnostics

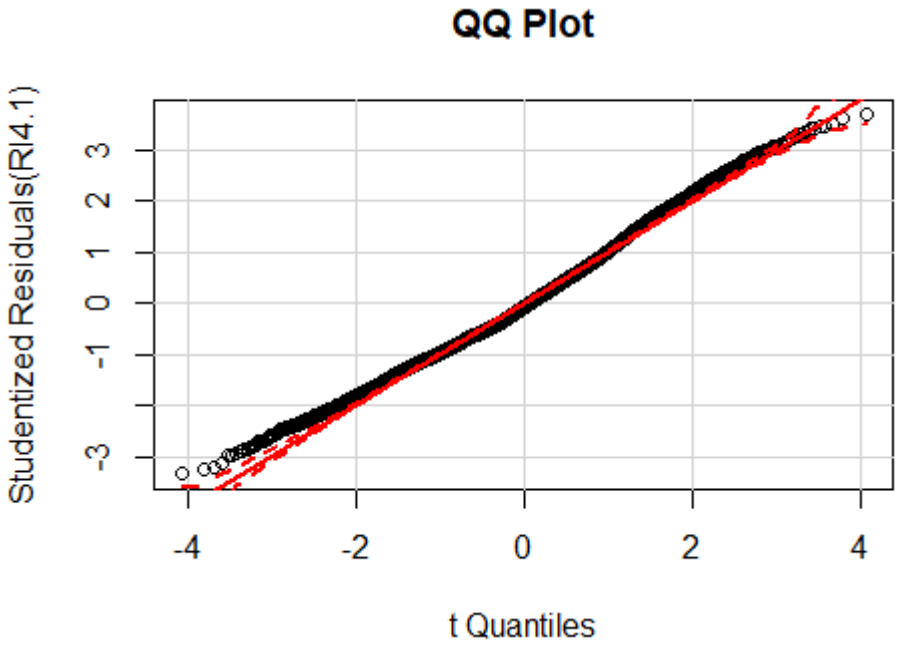

Figure 6: QQ Plot for Studentized Residuals

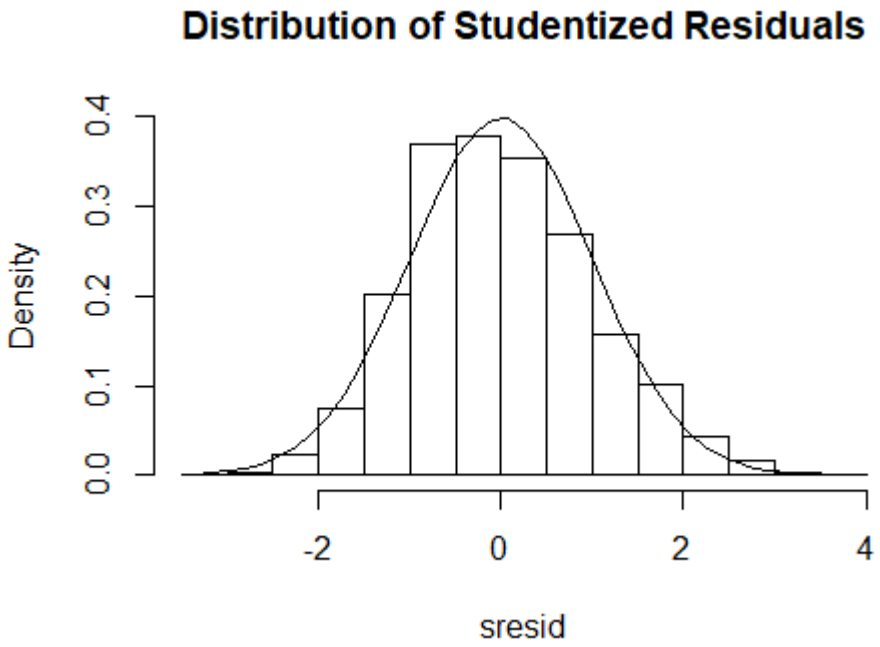

Figure 7 Distribution of Studentized Residuals

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