<u>For online Annex:</u>

Supplementary Material to the "Policy Forum" Contribution

The Demography of Growing European Identity

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Introductory Remarks

This specific piece of analysis does not attempt to explain recent political events within the EU nor does it refer to the trust in and support of specific European institutions or the participation rates in European level elections. Instead of this actual (utilitarian) support for EU membership and policies, we focus on the deeper level of attitudes, namely, the identity of considering oneself as a member of a certain group of people including associated sets of norms and values, which in our case can either be a national population or the population of Europe.

Our research question is structured accordingly: How does European identity differ by age, sex and by country of residence? How did it change over time and to what extent does this happen along cohort lines? And what do these patterns imply for the likely future trends in the prevalence of European identity over the coming decades? Our statistical analysis – using Eurobarometer (EB) data – starts with the expansion of the EU to 15 states in 1995 and does not consider the 10 new member countries that recently joined. We are fully aware of the fact that this EB question covers only one specific dimension of identity, which for instance does not cover the possibility of sub-national identities. However, this is the only feasible way of trying to quantitatively project an indicator of identity into the future, something that in political science has not been done so far and that could significantly enrich our discussions about the future.

In this contribution, which brings together demographic methods with political science concepts, we show that the younger generations (cohorts) of Europeans are more likely to have a European identity in addition to their national one. And since the younger citizens will eventually replace the older, more nationally-oriented ones, the European demos will likely change accordingly.

Theoretical Considerations on Identity

In the political science literature, identity with a political system is often regarded as a necessary precondition for its stability and legitimacy. The identification of a citizen leads to the acceptance of a government's decisions and authority (*1*) and creates a 'common good' that leads a citizen to act as a community member (*2*). Identity reflects the emotional attachment that a citizen develops and possesses towards a political system. This emotional attachment is the outcome of a process of trust, a socialization process in which norms and values are communicated (*3*). Clearly distinct from this emotional

attachment is a utilitarian support, which focuses on short-term outputs and trends and on benefits obtained from the political system. The EB questions, concerning the support for EU membership and perceived benefits from EU membership, measure the utilitarian dimension while the EB questions on identity (which we investigate) express the affective one. Thus, it is possible to observe a decrease in one dimension (e.g., support for EU membership) and an increase in the other (e.g., European identity). From this point of view, the development of the concept of a European identity amongst European citizens re-emerges as an important stepping stone in the ongoing integration process as it is not based on short-term outputs, developments and discussions. It could rather become a force that helps to 'uphold' the European integration process also in moments of crisis induced by referenda outcome, decisions taken, national interests, etc. The legitimacy of the European project through its citizens might thus be achieved (*4, 5, 6*).

Contrary to common belief, the development of a European identity does not have to be accompanied by the decline of a national identity. Rather, European integration has established a new context that people can identify with and hence, opens up the possibility of multiple identities. Depending on the context and the purpose, citizens have different feelings of belonging and they delegate power to different political units to make decisions. This context is the crucial factor for attributing political actions and decisions. European identity, hence, complements but does not displace national and regional identities (*7*). In this way, "national identity is a springboard, not the gravedigger, of European identity, with national identity providing a model of what it is to belong to a remote political community" (*8*). The socialization process and trust development –fostering multiple identities, and European identity in particular – could be enhanced by the expanding media impact coming from and reporting about the European level (*9*), the increasing free movement of people across European borders either for tourism or work, the increasing number of students in university exchange programs as well as the fast-growing day-to-day communication across borders.

Eurobarometer Data

On the measurement quality of and further methodological issues on the chosen question, "In the near future, do you see yourself as [Nationality] only, as [Nationality] and European, as European and [Nationality] or European only?" see (*10*).

For our analysis we do not include "Don't know"-responses. In general, the proportion of "Don't know"-responses is 2%. This is a low percentage for such questions and European citizens seem to have rather clear views on the issue of identity.

For further methodological issues on Eurobarometer-data, including sampling procedures etc., please visit http://ec.europa.eu/public_opinion/index_en.htm as well as the documentation of the individual Eurobarometer surveys. In general, the basic sample design applied in all member states is a multi-stage, random (probability) one.

Age-Period-Cohort (APC) Models

Demographers developed the well-established methodology of age-period-cohort (APC) analysis decades ago (*11, 12, 13*) to try to understand the relative importance of three different possible forces in shaping the changing patterns of sets of age-specific rates. Since demographic rates are typically analyzed along the three dimensions age (time since birth), period (year of observation) and cohort (year in which the observed group was born), these models have been a natural extension of traditional demographic analysis. Particularly the distinction between period and cohort effects is important for analysis as well as forecasting because they can have very different determinants. A period effect is something affecting all ages and cohorts simultaneously such as wars, epidemics or specific political events, while cohort effects only affect groups of people born in the same year and typically relates to factors that are associated with childhood experiences or socialization. Estimating the relative forces of these three factors in shaping the trends is not trivial, since the model can easily be over-identified in the sense that one of the three factors can be explained as an interaction of the other two (if you know the cohort and the period, you also know the age). The variables are specified in such a way that enough degrees of freedom remain. Our model includes linear period and cohort variables and a set of dummy variables representing five-year age groups. The dependent variable is the proportion with multiple identities in each age group and at the period of each survey. The model is run over all 12 surveys and thus for 12,780 cells (12 periods x 15 countries x 71 age groups) based on 185,568 interviews. In addition to the APC variables, the model also estimates country effects that are invariant over time.

Table A1 presents some numerical results for the Eurobarometer in 2004 as well as for the projections described in the main article.

Table A1: Number of Europeans (EU-15, in millions) by age groups, who have solely national identity (NI) or multiple identities (MI). Based on estimates from the Eurobarometer for 2004 and projections to 2030.

Age group	Year	Total number with NI	Total number with MI	Proportion with MI (in percent)
18+	2004	130	177	58
	2030	104	226	68
30-44	2004	33	55	62
	2030	17	54	76
45-59	2004	32	43	57
	2030	23	56	71
60+	2004	45	41	48
	2030	54	75	58

Table A2 gives the results of our model confirming our initial expectation that the change toward more multiple identities in the European Union largely happens along cohort lines, i.e., cohorts born later in time are socialized in such a way that they adopt

fewer solely national identities, and more multiple identities. They then largely maintain these identities throughout their lives. With regard to national fixed effects, interesting country differences can be spotted. While Luxemburg, Italy and France have the highest levels of multiple identities, the United Kingdom, Finland and Sweden have the lowest levels. The high proportion with a European identity in France is interesting in light of the recent negative referendum on the European constitution, giving support to the view that the result had mostly to do with a protest against government and current conditions in France rather than a decline in European identity.

Table A2: Results of the multivariate age-period-cohort model with fixed country effects. Dependent variable: Proportion with multiple identities.

	Coeff	Std Dev	Significance
Period	-0.18	0.12	n.s.
Cohort	0.48	0.11	***
Age	Dummies for 5-year age groups		***
Country			
Luxemburg	26.3		***
Italy	21.0		***
France	16.7		***
Spain	12.2		***
Belgium	8.9		***
Netherlands	7.6		***
Germany	5.7		**
Denmark	3.2		***
Ireland	(Ref Cat)		
Austria	-0.3		
Portugal	-1.2		***
Greece	-6.0		***
Sweden	-6.2		***
Finland	-9.3		***
UK	-10.1		***
Constant	-528.51	109.42	***
Number of observations (cells)	12741		
Number of countries	15		
R^2 (adjusted)	0.38		

*** = Significant at the 1% level
** = Significant at the 5% level
n.s. = not significant

Tables A3 and A4 give the results of alternative models that were calculated as part of testing the robustness of the empirical findings concerning a significant positive cohort effect that is likely to persist in the future. Table A3 tests for the effect of possible

period fluctuations due to political events, and Table A4 studies the possible role of other socio-economic variables in shaping identities and their implications for the future.

Table A3: Results of the multivariate age-period-cohort model with fixed country effects and dummy variables for periods with specific European level events. Dependent variable: Proportion with multiple identities.

	Coeff	Std Dev	Significance
Period	-0.13	0.12	n.s.
Cohort	0.48	0.11	***
p1997	-3.45	0.60	***
p2001	-2.38	0.58	***
p2003	-0.67	0.61	
Age	Dummies for 5-year age groups		***
Country	Dummies for individual countries		***
Number of observations (cells)	12741		
Number of countries	15		
R^2 (adjusted)	0.38		

*** = Significant at the 1% level
n.s. = not significant

Table A3 gives the results of an alternative model which allows specific historical events at the European level to influence the model estimates. This was done through the introduction of period dummy variables for the calendar years 1997, 2001 and 2003 to reflect the following events: In 1997, the newly negotiated Amsterdam Treaty brought major changes inter alia in the field of justice and home affairs and in expanding the qualified majority voting. In 2001 the Nice Treaty was negotiated and major institutional reforms were introduced in order to prepare the EU and its institutional working procedures for the enlargement. Finally, we selected 2003 as the year when the impact of the introduction of the Euro currency (in 2002) was clearly visible and tangible to European citizens. The parameters for all three years turn out to be negative, which means that these events were associated with lower levels of multiple identities in the Eurobarometer surveys of the respective years. The inclusion of these period dummies does not affect the estimated cohort effect, which is the key for our projections into the future.

Table A4 gives a rather different model that does not include the estimate of age-period-cohort effects but rather presents a multivariate analysis of some key, non-demographic factors included in the EB. Being interested in the most recent patterns, we analyze the data from the Eurobarometer survey from October/November 2004, which is the only available dataset that includes all variables of interest.

Table A4: Results of the multivariate model considering the impact of selected individual characteristics on European identity. Country-specific effects have been taken into account. Data: Eurobarometer 62 (2004). Dependent variable: Proportion with multiple identities.

	Coeff	Std Dev	Significance
Female respondent	-0.05	0.01	***
Education (age at leaving school)			
Up to age 15	(Ref Cat)		
Age 16-19	0.12	0.01	***
Age 20 or above	0.22	0.01	***
Urbanization			
Rural area	(Ref Cat)		
Town	0.03	0.01	***
City	0.06	0.01	***
Parents' country of origin			
Both parents born in same country as respondent	(Ref Cat)		
One parent born in a different EU country than respondent	0.09	0.02	***
Both parents born in different EU countries than respondent	0.21	0.02	***
At least one parent born outside the EU	0.06	0.02	***
Occupation			
Self-employed professional	(Ref Cat)		
Responsible for household	-0.13	0.03	***
Farmer	-0.13	0.04	***
Fisher	0.04	0.33	
Student	0.03	0.03	
Unemployed	-0.12	0.03	***
Retired or disabled	-0.08	0.03	***
Shop owner	-0.05	0.03	
High skilled employee	0.00	0.03	
Low skilled employee	-0.09	0.03	***
Age	Dummies for 5-year age groups		***
Constant	0.28	0.04	***
R^2 (adjusted)		0.11	
Number of countries		15	
Number of observations (cells)		14972	

*** = Significant at the 1% level

      The findings clearly indicate that socio-economic categories that are likely to become larger in the future, such as the more highly educated, people living in urban areas and people whose parents have migrated from one EU country to another, all have significantly higher degrees of multiple identities. As expected, farmers, low-skilled workers and those who do not work have multiple identities to a lesser degree. This

analysis of broader socio-economic variables supports the view that we can expect more people with multiple identities in the future because the social groups that show higher multiple identities are expected to grow in the future. But since we cannot produce quantitative forecasts for these factors, and their changes over time are already implicit in the estimated cohort effects, our forecasts are based only on those cohort effects.

These analyses do not yet include the 10 new member countries that joined the European Union in 2004. For these countries only one Eurobarometer survey with a comparable identity question exists for 2004. From this survey it is interesting to find that the levels and age patterns of all 10 countries taken together are almost identical to the curve of the EU-15 in 1996 (see the figure in the main article), but only above age 40. For cohorts below the age of 40 the level of multiple identities (65% to 70%) is somewhat higher than for young adults in the EU-15 in 2004. This shows an interesting discontinuity toward more European identity for cohorts under age 40 in the new EU member countries.

References and Notes

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