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Treaties, Collective Responses and the Determinants of Aggregate Support for European Integration

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ABSTRACT

The scholarly research investigating the individual level determinants of support for European integration is abundant, but analysis of aggregate level indicators is rare. This study investigates the collective responses of the Europeans to different integration periods by using a Multiple Interrupted Time Series design with panel data. The results of the analysis suggest that although public support as a macro variable is stable over time, there is some fluctuation during different integration periods. More importantly, the analysis provides evidence challenging some findings of the past studies as regards the impact of the aggregate level indicators of support for integration.

Students of public opinion have investigated the determinants of public support for European integration in various aspects. In contrast to the well-developed state of this research agenda with respect to the individual level attitudes, aggregate level dynamics of public support for integration are poorly researched. Is the aggregate response of European people to integration supportive? Does this aggregate response change over time? If yes, is this change rational? In this paper, I aim to explain support for European integration at aggregate level to answer these questions.

The scholarly research investigating the individual level determinants of support for integration is abundant, but analysis of aggregate level indicators is rare.[1] Modeling support at aggregate level may help us to further understand the aggregate level dynamics of public opinion in the EU. The idea of a "permissive consensus"[2] has dominated much of the theorizing in public opinion research about integration in 1970s and has influenced the future research to a certain extent. If one can show that the collective response of people is not constant, let alone be permissive, then one may question the mode of the permissive consensus as regards the early years of integration and its impact in the field.

To make my point, I first introduce a brief review of the relevant literatures and then I move to the analysis of aggregate support for European integration in the following sections.

[1] When aggregate level variables are used, the data are, most of the time, better suited for individual level analysis. Eichenberg and Dalton (1993) and (Gabel 1998a-b), for instance, use aggregate level macro economic indicators with individual level variables using individual level data. This creates a discrepancy between the unit of analysis and the level the data are measured (i.e. a national economic indicator does not vary across individuals living in a certain country).

[2] The permissive consensus, simply stated, relies on the idea that the public will give permission to the elites and follow their projects in integration matters (Lindberg and Scheingold 1970). However, the aftermath of the Single European Act and the problems encountered in the ratification process of the Maastricht Treaty in some member countries reminded scholars that the European public may not always blindly follow the elite's projects. Some studies argue that there is a decrease in the level of public support in the 1990s (Hix, 1999; Norris 1999).

The Determinants Of Public Support And Collective Public Opinion

For the purpose of this paper, two literatures are relevant. The first literature consists of the studies of public support for European integration whereas the second literature includes research on the aggregate level dynamics of public opinion in the American context. The former is recently dominated by economic explanations that presume economic rationality, yet non-economic explanations also occupy a considerable space. The latter, appeals to an audience that debated the problem of "an ignorant public" for many years.

The Determinants of Public support for Integration

The economic explanations of public opinion in the EU explore the variation in support for integration by either macro economic indicators (Eichenberg and Dalton 1993; Smith and Wanke 1993; Anderson and Kaltenhaler 1996; Bosch and Newton 1995) or by individual level cost-benefit calculations oriented by economic self-interest (Gabel 1998a-b; Gabel and Palmer 1995).

Some studies exploring the aggregate level indicators argue that individuals somehow relate the economic performance not only to the national governments but also to a supranational authority and that individuals reflect their perceptions, about economic performance, to their attitudes (Eichenberg and Dalton 1993). Smith and Wanke (1993)

associate support for integration with differential sectoral gains and losses and conclude that, support should be higher in those countries that economically win in the long run.[3]

The economic explanations at individual level mostly presume economically informed and rational individuals that can make cost-benefit calculations. These studies argue that economically rational individuals are likely to differ in their support for integration on the grounds of occupation, income, skill level, closeness to border and education (Gabel and Palmer 1995; Gabel 1998a-b). The rationale for this argument is that individuals will be influenced differentially by market liberalization, which is at the core of economic integration. Although these studies find support for their hypotheses, they sometimes test their theories in models that incorporate both individual and aggregate level indicators, yet utilizing individual level data.

Non-economic approaches of support for integration are more diverse compared to the economic explanations. In this vein, the cognitive mobilization approach argues that increased levels of political awareness will lessen the feeling of threat and hence it will increase support for integration (Hewstone 1986; Inglehart et al. 1991; Janssen 1991), whereas the political values hypothesis develops the argument that those who have postmaterialist values are more likely to support integration than those with materialist values (Inglehart 1970; Hewstone 1986; Inglehart et al. 1991; Janssen 1991).

Some recent studies look at the identity (Taggart 1998; Hooghe and Marks 2003) and the cultural threat (De Master and Le Roy 2000; McLaren 2002) as the two other dimensions of public opinion in the EU.[4]

[3] Bosch and Newton (1995) find erratic results for macroeconomic indicators. Most recent research looks at the effect of the national economic institutions (Scheve 2000) on individual attitudes to explain public support for integration. This research largely relies on the "varieties of capitalism" literature (Hall and Soskice 2001) and assumes a differential contextual effect of national economic institutions on citizen attitudes across member countries.

Aggregate Public Opinion

The second literature relevant to my discussion incorporates the studies of aggregate public opinion in the American context. Scholars of aggregate public opinion (Page and Shapiro 1992; McKuen, Erickson and Stimson 1989; Erickson, McKuen, and Stimson 2002) developed a more positive view of public attitudes compared to the mainstream pejorative understanding in the field (Converse 1964). These scholars attempt to provide an explanation for the problem of individual level errors generally caused by the lack of information or sophistication. That said, the empirical fact that individuals make incorrect judgments in their political decisions has troubled these researchers to the extent that they observed a discrepancy between the ideals of democracy assuming a well-informed citizenry and the non-competence of the actual public. To solve this discrepancy at aggregate level, students of public opinion argued that individual errors regarding political decisions are random and hence they are likely to cancel out each other to create a collective public opinion that responds rationally to the real world events.[5]

Page and Shapiro (1992) have demonstrated that macro-level positions of public on policy issues changes in a way that could be called a rational response to the political environment with the finding that an overall stability is the norm and the dramatic changes are exceptions. Similarly, McKuen, Erickson and Stimson (1989) have showed

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[4] These studies rely on the previous research on voting behavior that prioritizes the societal-needs to the individual needs (see Funk 2000 for a review) as well as the research about the prominence of the national identity (Taggart 1998) and the idea that national institutions may serve as proxies in shaping public opinion (Anderson 1998).[4] For example, McLaren (2002) utilizes the research on socio-tropic voting behavior as well as the cognitively based research of "symbolic politics approach" to argue that hostile attitudes toward EU are in great part determined by the perceived cultural threat imposed by integration.

[5] Another vein of research has utilized the "cognitive heuristic" research in Psychology to solve the same dilemma (Brady and Sniderman 1985; Mondak 1994; Lupia 1994; Lupia and McCubins 1998; Sniderman, Brody and Tetlock 1991; Popkin 1991).

that aggregate level variables like "macropartisanship" vary over time as a response to the real world events whereas Wleizen (1995) found that public opinion collectively *reacts* to the policy decisions.[6]

Later, Erickson, McKuen and Stimson, (2002) developed their own macro polity model that criticizes the pejorative understanding of citizens as ignorant individuals in public opinion research. They argue that collective electorate is sophisticated and the collective electorate responds rationally with the information it has.

I believe that this research can be utilized to understand the aggregate change in public support for European integration. The analysis of aggregate support might demonstrate whether the European people collectively and rationally respond to the political and economic environments regarding integration. As such, an aggregate level investigation is likely to provide a test for the claim of "permissive consensus" by enabling us detect the overall stability or change with respect to the collective public support for integration.

The pattern of change in public support or stated differently the collective response of the European people to integration at aggregate level constitutes one side of the coin. The other side of the argument requires an evaluation of the real world events that are likely to affect the aggregate support for integration.

The Context of Aggregate Support for Integration

Any study of collective public opinion has to incorporate the effects of the context that are likely to shape the aggregate response of the people. This may not be such a

[6] For a criticism of collective public opinion research see Kuklinski and Quirk (2000).

daunting task in a nation-state framework, because a researcher may easily find indicators like big shifts in certain policies, the change of political authorities, or significant socio-economic events to account for the impact of the context on people's overall support for any political object.

In the European Union, however, the task of studying the aggregate level public opinion faces the researcher with its all complications and impediments. For one thing, the analysis of aggregate support for integration is an untouched territory for public opinion research in the EU.[7]

Another reason concerns the difficulty of conceptualizing and operationalizing the object and the context of support in a supranational setting. Integration, as a *political object*, can be thought as a process starting with the minimal agreement about non-controversial economic issues and progressing with incremental gains oriented to the goal of achieving economic and political unification. As such, if one is to examine support for integration, either at individual or aggregate level, it is necessary not to forget that integration is a *moving target* as the object of support.

On the other hand, integration, as the *context of support*, can be pictured as a multilevel process that encompasses the supranational and national institutions/actors. Therefore, a relative homogeneity that is to be found in a nation-state framework –as regards the nature of the context shaping the collective responses of people-, is likely to be replaced with diversity if not with an extreme heterogeneity in the EU. As such, the study of aggregate support also has to address the diversity in this multilevel context.

[7] Gabel (1998) devotes a chapter of his book, *Interest and Integration*, to investigate the effects of aggregate level indicators on public support for integration, however, he uses individual level data. Most other studies do not go beyond reporting the sequence of overall support across members (see Hix 1999 for a review).

Last, but certainly not the least, another challenge keeping scholars away from the analysis of aggregate public opinion concerns the data limitations. One needs to have enough time points to evaluate the trends in aggregate public support, yet this is hardly the case. The items measuring support in Eurobarometer surveys occasionally form consistent time series. In addition, if one aggregates across years, the degrees of freedom are likely to be consumed very quickly in big models.

Given the conceptual and methodological restrictions mentioned above, the task is to come up with a research design that will allow one to examine aggregate support for integration in a theoretically and statistically sensible way.

As for theoretical part, I approach integration, both as the object and context of support, from a treaty-centered perspective to capture the significant changes in the whole process over time. As such, I consider significant treaties as critical moments, either creating a qualitative jump or solidifying the accumulated progress in integration matters. This understanding allow me break down the history of integration into different periods that represent various developmental stages that form distinctive economic-political contexts, which I argue shape the aggregate response of people to integration.

Although there are many significant treaties that created the EU, including the early agreements like Paris (1951) and Rome (1957) treaties, I exclusively focus on the Single European Act (SEA) of 1986 and the Maastricht Treaty of 1992[8] for the purpose of this paper. I break down the European integration into three periods.

The first period of integration (1973-1985) is characterized with pessimism, a slow pace and insufficient attempts to push forward the process[9]. This slow-down,

[8] This is a restriction imposed by the data limitations. Data are available starting from 1973.
[9] Smith and Ray (1992) name these period as "stagnation years".

compared to the early years, can be considered as a consequence of the failure of the EC members to respond effectively to three significant events, namely the collapse of the Bretton-Woods, the oil crisis, and the resulting bad economic figures. Added to this failure, the budgetary crisis over the Common Agricultural Policy (CAP) in the early 1980s, might have lowered the confidence of people to the EC, for this crisis was openly fought in front of the public eyes.

The inefficiency of the EC to solve the problems (i.e. inflation and unemployment) caused by the changes in global economic system should have created a negative response from people as regards their support for integration. As such I propose the following:

H1: The stage of integration between 1973 and 1985 is characterized by disbelief and lack of confidence for the EC and as such aggregate support for integration should obtain a negative trend in these years.

The second stage of integration (1985-1991) is an era of fast development in economic unification. An impediment in front of the progress, the budgetary crisis, was resolved in 1984 when Mitterrand agreed to share a significant amount of the costs related to the CAP budget.[10] Mitterrand's new entrepreneurship role, the ambition of Delors with respect to European integration and the lessons learned during 1970s (i.e. that the EC was ineffective to respond to external economic shocks) have brought about the birth of the Single European Act (SEA).

[10] Mitterrand's move was related to the discontent due to his unsuccessful reforms in France. When he realized this discontent, he started to pursue a more active and pro-integration policy in international arena to make up for the loss of support he had been facing in domestic politics. The end of the budgetary crisis and the new vigor in integration process, is partly, a consequence of Mitterand's new policy.

In 1985, the elites negotiated the terms for removing technical, financial, economic, and social barriers in front of the European integration to complete the process of economic integration that had come to a relative halt in 1970s. The most important contribution of the resulting SEA is *1992 project* which involves the commitment to the completion of a single unified market by the end of the 1992 (Smith and Ray 1992).

The elite consensus observed at EU level combined with good macro economic figures after 1985 should have replaced the pessimism with a new vigor and optimism in integration process and hence more positive attitudes.

H2: People's aggregate support for integration should increase in the post-SEA era.

The third period of integration (1991-1999) is characterized by the debates surrounding the Maastricht treaty and by the backlash from the European people. Following the collapse of the Communist bloc, the European leaders started the negotiations about the role of the EC in a new world as early as 1989, a time when the realization of the positive outcomes of the Single Market was already on the way. The negotiations of Maastricht treaty in 1991 had created great enthusiasm at elite level, however, public questioned the process in the Post-Maastricht era.

The ratification of Maastricht Treaty has produced substantial controversy in the community so as to remind the elites that as integration moves from peripheral to the core economic domains and more importantly to the political issues, citizens' attitudes become more critical. In this period, the implementation of the Maastricht treaty may have created an environment in which the EU-level decision-making is involved more and more in the daily lives of the European citizens. As such, the post-Maastricht

environment can be considered as a period where national sovereignty is challenged by an expanding supranational authority and hence posing a threat to the nation-state identity.

As McLaren puts it (2002, 554) "people do not necessarily calculate the costs and benefits of the EU in their own lives when thinking about issues of European integration, but instead are ultimately concerned about problems related to the degradation of the nation-state". The underlying argument is that citizens of Europe value the institutions and sovereignty of the nation-state for being socialized in nation-states and hence they may react to an external threat that erodes its sovereignty, be this globalization or European integration (McLaren 2002; Taggart 1998; De Master and Le Roy 2000; Anderson 1998).

Post-Maastricht environment can be characterized by the increasing powers of the EU in economy, politics and law, which slowly eroded the national authority in favor of a supranational authority. This condition is likely to increase the frustration, skepticism and insecurity of the European citizens if they do not feel exclusively[11] Europeans.[12] Therefore, I hypothesize that:

H3: Aggregate public support for integration is likely to decrease in the Post-Maastricht era compared to the aftermath of the SEA.

[11] See Hooghe and Marks (2003) and for the items tapping how Europeans feel as regards their identity. Generally, a very small proportion of respondents feel exclusively Europeans in different surveys.
[12] This explanation partly depends on the social psychological preference formation and the symbolic politics approach (see Kinder 1998; Druckman and Lupia 2000). For identity politics in the EU see Bo Strath (2001).

Data And Analysis

I used the Mannheim Eurobarometer Trend Data File that combines the trends of Eurobarometer surveys from 1970 to 1999.[13] In my analysis, I included Belgium-Luxembourg, Denmark, France, Germany, Ireland, Italy, the Netherlands and UK,[14] in which the surveys have been conducted since 1974. The time series I use have 49 data points over a 25 year span for each country. Each Eurobarometer in each country is a case and the total number of cases is 392.[15]

To construct an aggregate measure of support for integration I used the following question:

Generally speaking, do you think that the membership of your country in the EC (EU) is: a good thing (1), neither good nor bad (2), or a bad thing (3).

For each country-eurobarometer case, I calculated the total percent of "membership is good " and "membership is bad" responses. Then I used the following equation to obtain aggregate level of support for each case[16]:

SUPPORT=%Good / (%Good + % Bad)

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[13] This data set, prepared by Scholz and Schmitt, combines the trends of Eurobarometer surveys from 1970 to 1999. From a large number of questions, they pick the trends that have been asked at least in five surveys. I have picked a standard eurobarometer for every six-month from the trend file dataset.

[14] The exclusion of Austria, Sweden, Finland, Greece, Spain and Portugal is due to the different accession dates that remain outside the time span of this study.

[15] Since I combine Belgium and Luxembourg, the number of observations drops from 441 to 392. The basic rationale behind combining the two countries is the size of Luxembourg in addition to the small sample size used in surveys for this country. Also, some of the statistics are not available for two countries separately.

[16] Given the large number of "neither good nor bad" responses for many items in these surveys, this strategy may be criticized for excluding substantive information. First of all this response does not have clear substantive implication for support or non-support. Secondly, the average percentage of those who think that their country's membership is a good thing is 59.10 and of those who think it is bad thing is 21.93% in the data. These responses, with the "do not know" responses, sum up to only 20% of all cases.

Figure 1 demonstrates the sequence for the mean of the aggregate support between 1974 and 1998.[17] Eyeballing the graph in Figure 1 demonstrates that aggregate support for integration has a long-run stability, but it has a changing rather than a steady pattern over time for nine countries included here (the middle line). This is compatible with the findings of the previous research (Page and Shapiro 1992) as well as with my theoretical expectations; however, one can claim that aggregate support may have very different patterns across countries. To account for this variation, I divided the countries into two groups according to their mean level of support over time compared to the general mean of support over time in nine countries. Belgium-Luxembourg, Ireland, Italy and the Netherlands have a mean level of support that is greater than the general mean of 71.79%, while Denmark, France, Germany and UK have means lower than the grand-mean.[18]

<<Figure 1 About here>>>

Statistically examining the variation in aggregate support over time requires a model that will account for the effects of significant events or changes on collective response of the people. Overall, I propose an explanation, which suggests that the responses of the European people are likely to be shaped by the political and economic environments that are created after significant treaties. Although the first period of integration cannot be identified by a significant treaty, the last two periods of integration can be identified by two treaties, the Single European Act and the Maastricht Treaty.

[17] The scores for UK are weighted sums of the Northern Ireland (.03 weight) and Great Britain (.97 weight). I also combined the percentages for East and West Germany according to the weighting factors of .20 and .80 respectively. Data for Belgium and Luxembourg are combined with the weights of .96 and .04 respectively. I used population ratios in determining the weighting factors for each of these combinations.
[18] Sequences for individual countries also reflect very similar patterns to the overall sequence. For a summary of country means and overall mean see Appendix B.

These treaties can serve as proxies for empirically testing the effect of integration periods on collective attitudes of the European citizens.

I used multiple interrupted time series (MITS) with panel data to test the hypotheses regarding the aggregate support of people in different conditions.[19] To account for some of the problems associated with panel data and to avoid the overconfidence caused by using GLS random effects model[20], I ran the statistical analysis using the Least Squares Dummy Variables (LSDV) approach.

Interrupted time series is a proper strategy when the objective is to measure the impact of an event over time.[21] In a single interrupted times series (SITS) design, the impact of an event on a series is assessed by including a counter variable that counts the number of observations (X), a dummy variable accounting for absence or lack of the event (Y), and a counter that is coded "0" before the event and "1, 2, 3…" thereafter (Z). The regression is in the form of[22]

[19] Since I use MITS with panel data, my analysis is likely to carry the problems associated with time-series cross-sectional data. In a longitudinal design, one needs a long series of data points to account for the problem of autoregressive effects. As for the cross-sections, any statistical design requires a large number of sections to reach robust estimates (Stimson 1985; Sayrs 1989; Eichenberg and Dalton, 1993; Beck and Katz 1995). Pooled time series provides a solution to both problems by combining multiple time series for a set of sections, yet it may inflate the problems associated with longitudinal and cross sectional designs, namely correlated errors (autocorrelation) and unequal variance (heteroscedasticity) (Stimson 1985; Sayrs 1989). Beck and Katz (1995) show that OLS is problematic when the assumptions of homoscedasticity and no-autocorrelation are violated. They offer OLS with panel corrected standard errors as a solution of autocorrelation and heteroscedasticity.

[20] Stimson (1985) argues that considerable differences in the level of dependent variable across sections can produce bias, because residuals of some sections may consistently lie above or below the regression line. The results of Cook-Weisberg test in different OLS models show that the data are not homoscedastic. Most year dummies are not statistically significant in various models suggesting that the existence of dummy and counter variables reduce the need for inclusion of year dummies.

[21] Lewis-Beck and Alford (1980) apply this technique to explore the impact of the coalmine safety legislation on the level of the fatal mine injuries in the US. The following discussion largely depends on their application.

[22] The first two parameters are the level and slope of time series before intervention. To see whether the intervention has altered these parameters, the last two parameters should be examined. If either of the last two parameters is not statistically significant, then it can be concluded that the exogenous intervention has no effect on the series. β_2 shows the effect of Y (a dummy variable) on the level of dependent variable and

$$y_t = \alpha + \beta_1 X + \beta_2 Y + \beta_3 Z$$

MITS has a very similar logic except that instead of a single interruption, at least two events are taken as exogenous interruptions and their impacts are assessed. We can take the beginning of each integration period represented by important treaties as an interruption point that also has long-term effects. Statistically significant parameters for the event dummy and the counter may show that aggregate support is a function of the changing context of integration.

In this paper, I take the two treaties, the SEA and Maastricht, as interruption moments that separate different integration periods and I evaluate the long-term impact of each integration period on the series of support by using counter variables. I created five variables to account for the impact of these treaties over time. A variable counting the observation periods from 1 to N (49 data points) for each country, two dummies for the SEA and the Maastricht taking the value of "0" before the event and "1" thereafter, and finally counter variables for the two treaties.[23]

Control variables of macro economic indicators, international trade and a variable measuring decaying security threat are other independent variables I used in the analysis.[24]

β_3 represents the effect of Z (counter variable after the event occurred) on the slope of the independent variable.

[23] Deciding when to start the dates for a treaty is not a trivial issue. One can rely on the official ratification date, or the signing of the treaty for coding purposes. Although the ratification years for the SEA and the Maastricht are 1987 and 1993 respectively, I believe that these treaties were on the agenda and were known by the public before these dates. As such, I start coding the dummies and counter variables for these treaties in 1986 and 1991 respectively. Note that, the lack of data makes it impossible to test any hypothesis about the early years of integration. Collective response to the stagnation years can be calculated from the intercept and the coefficients of other variables, once dummies and counters for other models are included in the model, therefore no dummies and counter variables are coded for stagnation years.

[24] Security threat is a variable that measures the decaying effects of the deaths in WWII. This variable is used by Gabel (1998b) to test the hypothesis that more deaths will increase support for integration. Gabel's argument is that high number of deaths should create an incentive for peace and cooperation and hence increase support for integration. For this variable and the other variables in the model see Appendix A.

Results and Implications

The results of the statistical analysis are provided in Table 1.[25] The first model includes only treaty variables while the second model extends the first by including country dummies and year dummies but only for the years that have a large residual variance. The third model includes treaty variables with control variables and the fourth model extends model three by including country and year dummies.

<<Table 1 about here>>>

Coefficients for treaty dummies and the counters are in the expected direction, while the Maastricht dummy and counters for both treaties are consistently significant across all models. The results support the hypotheses regarding negative and positive responses of the people to the different contexts of integration. Aggregate support for integration increases during the post-SEA period whereas a negative trend characterizes the post-Maastricht era.

To see these results more clearly one needs to calculate the changes in intercepts and the slopes created by interruption variables. For demonstration purposes I take the coefficients in the first model and calculate the expected changes on the level and slope of aggregate support. Without the SEA the predicted level of support in 1986 would have been 66.3%, but with the beginning of the SEA the prediction for 1986 becomes 77.95%. Without the Maastricht treaty, the predicted level of support in 1992 would have been 86.58%, however, after Maastricht the predicted value for support in 1991 becomes 81.33%.[26]

[25] The coefficients for the country dummies are significant in the expected directions. The UK is the reference category.

[26] These values are obtained in the following way:
Level of support without SEA= [72.05 + (-.23*25)]

The overall slope across different integration periods has a negative value of -.53 (overall slope= -.23 + .96 – 1.26= -.53) indicating that aggregate support for integration for all nine countries has dropped by .53 percent in every six months. This result is in accordance with the findings stating that public support for integration has declined since the early integration years. Figure-2 plots the fitted values obtained from the first model against year to show the immediate and long-term impacts of treaties on aggregate support.

<<<<Figure-2 About here>>>>

In this figure, there are two intercept shifts, an upper shift with the SEA and a lower shift with the Maastricht treaty. Both early years of integration and the post-Maastricht era have negative slopes while the post-SEA period has a positive slope verifying my expectations about the collective response of the European people. The optimist environment formed by supranational initiatives combined with good economic figures (post-SEA era) has created a positive public response that lasted over time while the challenges posed to the national sovereignty as well as the frustration caused by increasing supranational decision-making created a negative response in the post-Maastricht era with respect to the aggregate support for integration.

Although useful for demonstration purposes, this model lacks the necessary controls to further validate the results. One can make the argument that the association between treaty variables and aggregate support might be a spurious one reflecting the effects of good or bad economic figures, international trade, security concerns or specific factors that might have occurred in a specific time or a country. When we control for all

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Level of Support with SEA=[72.05 + (-.23*25) + 4.86 + .96*(1)=77.95]
Level of support without Maastricht =[72.05 + -.23*(37) + 4.86*(1) + .96*(12) =86.58]
Level of support with Maastricht= [72.05 + -.23*(37) + 4.86*(1) + .96*(12) + (-3.99) + (-1.26*(1))=81.33]

these factors in the second, third and fourth models, the results do not change dramatically. Only the general counter and the dummy for SEA appear to be statistically insignificant in model 2 and model 4. Other treaty variables are consistent in sign and statistical significance in all models.[27]

The results in the fourth model indicate that the context of integration in the post-SEA era has not created an immediate change in the level of support whereas citizens, on average, have increased their support for integration during this period. During the post-Maastricht period the level and the slope of aggregate support have decreased significantly when controlled for other variables.

Figure 3 visually demonstrates the results from model 4 by breaking down the countries into two groups according to their mean level of aggregate support for integration. [28] As can be seen in both panels of this figure, there is an intercept shift after the Maastricht treaty and the trend for aggregate support changes after both treaties. The negative intercept shift during the early 1980s requires further investigation. Figure 3 also shows that the same pattern applies to all nine members included in the analysis.

<<<<Figure 3 about here >>>

All coefficients for the country dummies are in the positive direction and statistically significant, while only five year dummies are significant with a negative sign.[29]

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[27] The results show consistency in sign and statistical significance when one compares model 1 with model 3 and model 2 with model 4.

[28] Similar graphs are produced for all models and the pattern was the same across four models. Of course, the magnitude of the slopes and the level of slope were different in each model.

[29] Germany drops in Model 4 due to the collinearity. In the lack of a significant treaty that may serve as a proxy for stagnation years, I could not model an interruption for this integration period. However, the coefficients for three year dummies (1980, 1981, 1982) and figures show that the early 1980s may serve as an interruption point for stagnation years. However, the fitted values produced in three models as well as

The real trouble is with the variables used by past studies with individual level data. None of the macro economic indicators and trade variables is consistent in sign and statistical significance in the third and fourth models. Only unemployment is statistically significant but it has the wrong sign in Model 3. A country's intra-EU trade dependency is statistically significant in the opposite direction while a one percent increase in the intra-EU trade balance increases aggregate support by .5% holding other variables constant. However, once controlled for country and year dummies this variable turns to be insignificant with the wrong sign. The only statistically significant variables that are in the expected direction are those that account for the effect of the security threat. One percent increase in the number of deaths, weighted by a country's population, increases the aggregate support for integration by almost 21% (15% in the fourth model) holding other variables constant. The effect of this variable decreases over time as can bee seen from the negative sign of the war deaths decay which multiplies per capita war death with the years beginning from 1974.[30]

Taken together the results tell us that aggregate support for integration changes is different during different integration periods. Citizens change their support for integration in accordance with the environment provided by different stages of integration. However, in the long run, aggregate support for integration does not change dramatically. In addition, one needs to be more cautious about some of the findings of the past research

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overall calculations for slopes and intercepts, which are not reported here, associated with treaty variables confirm the hypotheses regarding the aggregate support during stagnation years.

[30] However, the inclusion of two variables might be problematic for two reasons. Firstly, both variables are highly collinear and their inclusion in the models may introduce and efficiency problem. I ran these models with robust standard errors and the results did not change. Secondly and more importantly, the coefficients taken together may cancel out each other's effect on aggregate support, for their magnitude are almost the same with opposite sign. It can be the case that, the effect created by the link between the motives for peace and cooperation and the suffering in WWII may have no substantial effect as time passes. Moreover, one should remember that this variables is constructed such that the base year for war death decay is 1974 (and 1975 in Gabel's (1988b) analysis), a year which is 30 years after the end of the second world war.

using aggregate level variables with individual level data and with a large number of observations. For instance, trade liberalization may not be an important determinant of aggregate support as claimed by the past research (Gabel and Palmer 1995, Gabel 1998a-b).[31]

Conclusion

The purpose of this research was to point to the importance of aggregate support for European integration. The results of the analysis suggest that although public support as a macro variable is stable over time, there is some fluctuation during different integration periods. Aggregate support for European integration has a negative trend during the stagnation years and the post-Maastricht era while the same trend becomes positive after the post-SEA era. This finding may be indicative of a collective response of the European people to the changing environment of the integration process. More importantly, the results of the analysis question some findings of the past studies as regards the effect of the aggregate level economic determinants of support for European integration. Future research may investigate the reasons for the unpronounced effect of the macro level indicators on public support more thoroughly.

[31] Perhaps my results do not completely invalidate the findings of the past research, for, these studies are conducted at individual level and use some different variables. However, these results certainly imply that we should be more cautious about the generalizations following these studies.

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APPENDIX A: INDEPENDENT VARIABLES

COUNTER: A counter measuring the number of data points as time proceeds for each country.

SEA: A dummy variable coded 0 for the points before the Single European Act (1986),1 at and after this date.

MAAST: A dummy variable coded 0 for the points before the Maastricht Treaty (1992) and 1 at and after this date for each country.

COUNSEA: A counter variable for the SEA coded 0 before the act and 1,2,3,…. after the act for each country.

COUNMAAS: A counter variable for Maastricht coded 0 before the act and 1,2,3, ….after that.

INFLATION: A World Bank measure of consumer price index based on 1995 prices.

GROWTH: A World Bank measure of annual growth in GDP (measured as percent).

UNEMPLOYMENT: An ILO measure for unemployment (rate for total registered unemployment).

GDP: Gross Domestic Product per Capita (Penn World Tables)

EU TRADE BALANCE: (Exports-Imports)GDP (From IMF) Rescaled 0-100

EU TRADE DEPENDENCY: (Exports+Imports)GDP (From IMF) Rescaled 0-100

WAR DEATHS: Deaths in thousand divided by 1939 Population of each country. War Deaths reported by Sivard (1981).

WAR DEATHS DECAY: War Deaths multiplied by year starting from 1974.

TABLE 1:
Multiple Interrupted Time Series Regression Results

	MODEL 1	**MODEL 2+**	**MODEL 3**	**MODEL 4+**
Constant	72.05	60.86	57.38	60.10
	(1.22)	(1.51)	2.82	(2.96)
Counter	-.23	-0.083	-.33	.12
	(.067)	(-0.90)	(.12)	(.10)
SEA	4.86	.39	5.06	.73
	(1.56)	(1.94)	(2.42)	(1.69)
Maastricht	-3.99	-3.83	-6.23	-2.40
	(1.67)	(2.10)	(2.37)	(1.82)
Counter for SEA	.96	.84	.98	.43
	(.19)	(.19)	(.28)	(19)
Counter for Maastricht	-1.26	-1.44	-1.22	-1.33
	(.21)	(.27)	(.30)	(.24)
Inflation			.006	-.014
			(.035)	(.027)
Growth			-.043	-.025
			(.029)	(.023)
Unemployment			.16	-.049
			(.024)	(.026)
Trade Dependency			-.18	-.61
(EU)			(.032)	(.13)
Trade Balance (EU)			.50	-.010
			(.038)	(.059)
War Deaths Decay			-20.74	-14.66
			(4.33)	(2.79)
War Deaths			20.61	14.66
			(4.31)	(2.78)
BELLUX		12.43		18.18
		(1.17)		(1.84)
Denmark		2.38		17.75
		(1.17)		(3.27)
France		9.09		7.89
		(1.17)		(.91)
Germany		8.10		(dropped)
		(1.17)		
Ireland		16.49		55.50
		(1.17)		(9.15)
Italy		21.45		24.15
		91.17)		(1.47)
The Netherlands		26.15		28.09
		(1.17)		(2.15)
1976		-2.489774		-1.37
		(1.794954)		(1.99)
1977		-.6524135		-.54
		(1.751202)		(1.69)
1978		-.986426		-.84
		(1.725566)		(1.68)
1979		-.67		-.38
		(1.71)		(1.61)
1980		-3.45		-3.7
		(1.73)		(1.60)
1981		-9.32		-8.67
		(1.76)		(1.58)
1982		-5.97		-5.13
		(1.81)		(1.61)
1983		-2.96		-2.05
		(1.87)		(1.57)
1984		-3.69		-3.0
		(1.95)		(1.62)
1992		1.55		1.70
		(2.06)		(1.78)
1998		4.23		3.90
		(2.21)		(1.83)
N	392	392	368	368
R-squared	.10	.73	.49	.83

+Year dummies are selected when the residual variance for a particular year showed up high in Model 1.
Note: Figures are unstandardized regression coefficients. Standard errors are in parentheses.

Figure 1
Support for Integration

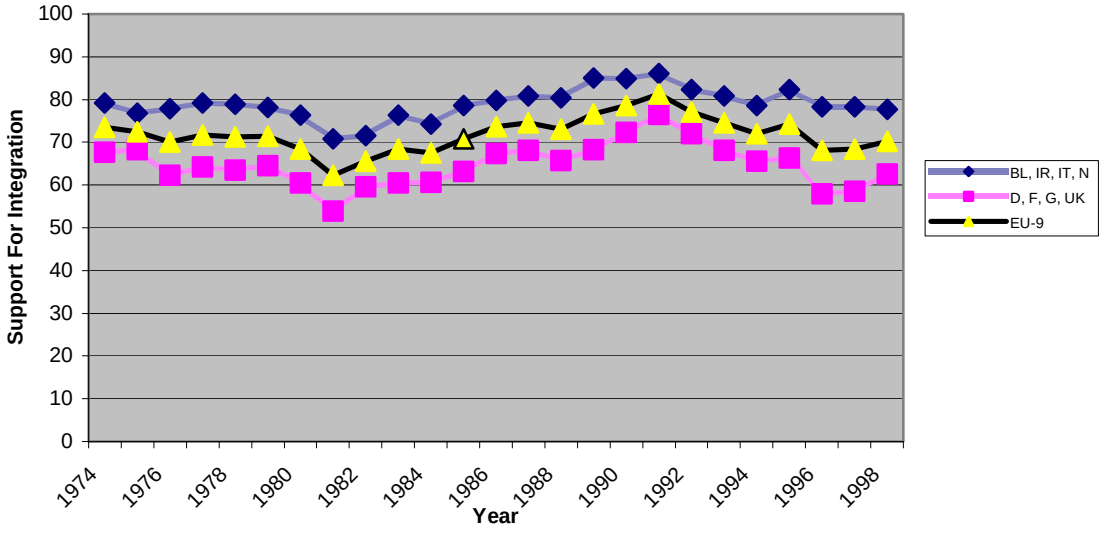

Figure 2: Scatter Plot for Year and Fitted Values from Model 1

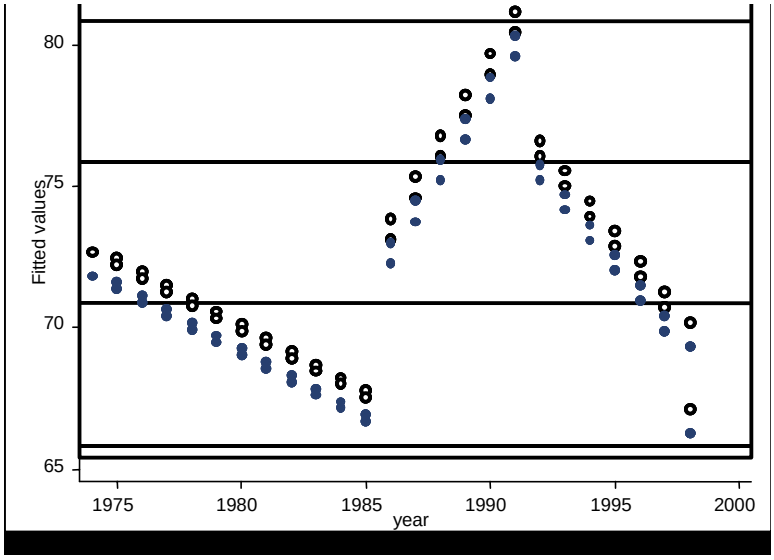

Figure 3: Fitted Values Across Different Countries for Model 3.