

More ‘Europe’, Less Democracy?

European Integration Does Not Erode Satisfaction with Democracy¹

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Abstract

The process of European integration, through institutions such as the European Union, the Eurozone, or Schengen, implies a shift in political decision-making away from the national governments and towards international institutions. This gradual shift in the balance of power, furthermore, is increasingly debated by citizens. As a result, European integration might lead to an erosion of satisfaction with democracy in European countries. By means of a longitudinal analysis of the determinants of satisfaction with democracy in European countries, we test this expectation. We find no indication that the shift in the balance of power, and the trend towards more European integration indeed have eroded satisfaction with the functioning of (national) democracy.

Keywords: Europe; European integration; Satisfaction with Democracy; Democratic deficit.

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Abstract

The process of European integration, through institutions such as the European Union, the Eurozone, or Schengen, implies a shift in political decision-making away from the national governments and towards international institutions. This gradual shift in the balance of power, furthermore, is increasingly debated by citizens. As a result, European integration might lead to an erosion of satisfaction with democracy in European countries. By means of a longitudinal analysis of the determinants of satisfaction with democracy in European countries, we test this expectation. We find no indication that the shift in the balance of power, and the trend towards more European integration indeed have eroded satisfaction with the functioning of (national) democracy.

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The project of European integration, once thought of as ‘an ever closer union among the European peoples’ (Treaty of Rome, 1957) seems to have come to a halt. Following the Brexit vote, a European Union (EU)-member country has—for the very first time—exited the European Union (Hobolt 2016). An important concern that led to the Brexit referendum being called, and that motivated their behavior in the referendum, was dissatisfaction with the lack of parliamentary sovereignty within a EU context (Hobolt 2016). Fieldhouse et al. (2020) argue that the politicization of the EU as an issue in British politics, and the Brexit referendum, are a result the limited room for maneuver for the government in terms of immigration. In particular, following the 2004 decision of the Labour government “to implement immediate open borders with the ten 2004 EU accession states”, immigration levels surged (Fieldhouse et al., 2020: 78). As media coverage and concern about immigration increased, so did dissatisfaction with the British government. And while parties promised the British voters to reduce immigration, they “were powerless to implement effective reduction of EU immigration” (Fieldhouse et al., 2020: 86).

Recent developments in British politics are exemplary for the argument that is tested in this paper. That is, that political and economic integration—e.g., within the European Union—limits the decision-making power of national governments, causing citizens to grow dissatisfied with the functioning of democracy.

Studying this question is important, both for those interested in the consequences of European integration, as well as for students of democratic attitudes. First, to the scholarly literature on the consequences of European integration and globalization more generally, we add valuable insights that go beyond the direct economic effects of these processes, and beyond citizens’ perceptions of international and inter-governmental institutions. The presence and growing political importance of supranational institutions such as the European Union has major consequences for policy-making and for the extent to which citizens can influence decision-making in particular. If such changes affect citizens’ evaluations of how their democracy functions, then the conclusion should be that the ‘democratic deficit’ of the EU extends beyond the European level of governance, and is associated with perceived democratic deficits at the national level too. Second, our analyses offer important insights to the literature on the sources of satisfaction with democracy – where scholars debate the extent to which institutional features and mechanisms of accountability versus indicators of output performance have most impact on citizens’ satisfaction with democracy.

For testing our arguments, we make use of the data from the Eurobarometer project, that allows constructing annual measures of satisfaction with democracy (SWD) in EU countries since the early 1970s. We add to this dataset different indicators of political and economic integration, such as measures of the net financial contribution of countries to the EU as well as indicators of the amount of EU legislation and expert-based measures of European integration. We also verify the robustness of our results by relying on the individual-level data from the European Election Studies project. Our longitudinal analysis of the determinants of citizens' feelings of dissatisfaction with democracy suggests that 'more Europe' does *not* lower satisfaction with democracy.

A trend towards more 'Europe' and the politicization of Europe

The key argument examined here holds that a greater presence of 'Europe' in the national decision-making of European states triggers dissatisfaction with democracy in these states. We use the term 'Europe' as a short-hand for the complex of supranational institutions that intervene in the domestic political affairs of European states, including "[The] IMF (International Monetary Fund), along with the Eurozone authorities, i.e., the Eurogroup (Committee of the Finance Ministers of the Eurozone), the European Commission, and the European Central Bank" (Lewis-Beck and Lobo 2017: 609).

The presence of an over-time trend towards more 'Europe' implies that European countries have gradually transferred part of their decision-making power to supra-national institutions. They have done so through an accumulation of major agreements and treaties for collaboration with respect to different aspects of governing, such as the Schengen agreements (justice and home affairs) or the Eurozone (monetary union), to which some European countries have assented and others not (Kölliker 2001). This transfer and the subsequent loss of sovereignty, it is assumed, culminate in a democratic deficit within the EU (Rohrschneider 2002).

For citizens to react negatively to the loss of sovereignty and an over-time trend towards more 'Europe', they should perceive and be aware of this transfer of power. In other words, for citizens to be dissatisfied with the more limited room for maneuver of their national government, they have to be aware of such a trend. Ample evidence exists that citizens are indeed aware of 'Europe', and are increasingly taking positions in favor or against 'Europe' and the project of European integration. Hooghe and Marks (2009) have described this increasing politicization of

‘Europe’ as a shift ‘from permissive consensus to constraining dissensus’ (see also, Tallberg 2004). This politicization is clearly visible at the elite-level, with parties increasingly taking positions on the issue of European integration (Hutter and Grande 2014; Hoeglinger 2016; Kriesi 2016). But at the level of the mass public as well, there are signs that ‘Europe’ has become a cleavage, and informs citizens’ voting behavior (Hobolt and de Vries 2016).

The turning point in debates over ‘Europe’ and the emergence of political conflict around ‘Europe’ is regularly traced back to the Maastricht treaty (Hooghe and Marks 2009). This critical juncture in discussions about ‘Europe’ can be illustrated with the pivotal case of France. On September 20, 1992 less than 51% of the valid votes exercised by the French electorate said ‘Yes’ to ratification of the Maastricht Treaty, a *petit oui* and a surprising setback for President Mitterrand. As Appleton (1996: 302) argued:

“[T]he outcome of the referendum seemed to pit one section of the mass electorate against the established political elite (...) The fine line that has appeared between the elite driven commitment to Europe and the demands of the significant anti-European element in the electorate is one that will prove difficult to maintain in the coming years.”

According to Ross (2000: 87), this close division of the popular vote should not have been a surprise, since “[t]he French electorate never allowed European integration to go forward in a state of ‘permissive consensus’.” Ross (2000: 87) further indicates that since the presidential election of Chirac in 1995, “European integration ceased being external to French domestic politics.” At least from the 1990s onwards, and following the Maastricht Treaty referendum, ‘Europe’ has been politicized in the French context.

The intrusion of ‘Europe’ into domestic French politics is also visible in terms of public opinion and voters’ behavior. When asking citizens to rank the importance of different issues, it seems that the salience of the European Union or European integration are generally rather low (Mayer and Tiberj 2004; Reynié and Cautrès 2001). Despite this low salience, citizens’ opinion on the EU had a statistically significant effect on voting in the French presidential elections of 1995, 2002 and 2007 (Lewis-Beck et al. 2012: 110-111). In addition, in the first two (1995 and 2002, first round) of these elections, moderate candidates (left or right) gained votes from pro-EU feelings, while extreme candidates (left or right) gained votes from anti-EU sentiments. By 2007,

however, this pattern began to change, “with the right (both moderate and extreme) benefitting more from European attitudes than the left (...) An implication is that the right is coming to ‘own’ the issue of Europe, struggling to take it away from its past owner, the left” (Lewis-Beck et al., 2012: 111).

This politicization of ‘Europe’ in domestic politics, and its impact on citizens’ vote choices—also in the national arena—is not unique to the French case, as was abundantly clear in the aftermath of the global financial crisis. Take, for example, the bailout countries. Between 2010 and 2012, Greece, Ireland, and Portugal were subject to sovereign bailout programs by ‘European’ agencies. Spain and Italy also had to institute hard austerity programs. The strong presence of ‘Europe’ in each of these countries was not without consequences for domestic politics. As Lewis-Beck and Lobo (2017: 609-610) have argued:

“[T]he policy mix which was administered by incumbent governments was similar (...) This external constraint placed politicians across all countries considered in a very difficult position: namely, they had to impose austerity policies to fulfill external commitments upon an electorate that naturally was suffering the pains of such policies. This was a difficult predicament for political elites and, as expected, incumbent governments suffered a heavy toll at the polls.”

Furthermore, what could be observed in these countries in the South of Europe was not merely economic voting as usual, which routinely occurs in sovereign states where governments are regularly punished for bad economic performance (Dassonneville and Lewis-Beck 2014). The situation was most severe in Greece. For that country, the consequences for future democratic elections appeared dire. Varoufakis (2017: 482) has warned that “If our democratic, Europeanist, progressive challenge was strangled, the deepening crisis would produce a xenophobic, illiberal, anti-Europeanist nationalist international. This is exactly what transpired after the crushing of the Greek Spring.” Indeed, the requirements of the Greek case provided an ominous warning, when German finance minister Wolfgang Schäuble declared about them: “Elections cannot be allowed to change economic policy” (Varoufakis 2017: 237).

In sum, there is quite some evidence that voters are translating preferences about ‘Europe’ into political behavior, i.e., party choice in a national election (even in an election whose results

might be overturned). While the examples of France and Greece are illustrative, comparative work confirms that the EU issue has the potential to guide voters' behavior in national elections (de Vries 2007). These 'Europe' consequences for national political behavior could be expected to spill over into fundamental attitudes about the system, namely satisfaction (or dissatisfaction) with democracy. In the next section, we elaborate on the mechanisms that might explain such a spill-over.

'Europe' and democratic dissatisfaction

Why should we expect 'Europe' to encourage democratic dissatisfaction in European countries? We see two main reasons. First, an important reason is that the EU lacks a sufficient democratic mandate, since the electoral mechanisms for registering citizen desires are weak. In other words, when 'Europe' imposes policy decisions on national governments, these decisions suffer from a 'democratic deficit'. The term, 'democratic deficit', surfaced in the 1970s, and has been attributed to British MP and Oxford scholar David Marquand (1979). Some argue that this democratic deficit can be good (Moravcsik 2002), but others are either more neutral (Føllesdal and Hix 2006; Schneider and Slantchev 2018), or concerned about the consequences of this democratic deficit (Mair and Thomassen 2010; Rohrschneider 2002; Wallace and Smith 1995).

Second, by shifting governance to the European Union, the national government and national parliaments are tying their hands and can be less responsive to the concerns of their citizens – if these conflict with decisions taken at a higher level of governance (Talving 2017). As a result, “the increase of powers at the European level (...) also [calls] into question democratic legitimacy at the level of the nation-state” (Kats and Weßels 1999). This argument is thus one of the loss of sovereignty, real or perceived, by national governments. Such developments are not limited to the process of European integration. It is well known, for example, that globalization constrains governments' fiscal policy actions (Busemeyer 2009). Such financial constraints, furthermore, have previously been shown to affect mass public opinion, and voting behavior in particular. Hellwig (2008; 2015), for example, shows that in a context of economic globalization, citizens realize that governments have limited room to maneuver, leading them to give less weight to evaluations of economic performance when voting.

The attitudinal consequences of governments' loss of sovereignty for government

responsiveness have previously been studied, with a focus on the 2007-09 economic crisis and its aftermath (Armingeon and Guthmann 2014; Polavieja 2013; Ruiz-Rufino and Alonso 2017). Ruiz-Rufino and Alonso (2017), for example, show that awareness of the shift of authority is key, as particularly when there were information shocks and ECB interventions in national economies, citizens' satisfaction with democracy decreased. However, Devine (2019) – who focused specifically on the mechanisms of decreased political support following the economic and financial crisis – failed to find evidence that a reduced level of autonomy was key for explaining the decline. Along the same lines, Schraff and Schimmelfennig (2019) argue that the decline in democratic support following the economic crisis was transitory, and mostly driven by indicators of performance – not more fundamental concerns about democratic institutions. In a more general analysis of the consequences of globalization for democratic support, Thomas (2016) also did not find evidence that globalization reduces support for democracy. In fact, her results point to the exact opposite – showing higher levels of satisfaction with democracy in countries that are more globalized, in terms of the economy, social, or political factors.

The deepening of European integration has definitely sparked scholars' attention to studying its consequences. In doing so, much attention has already been given to analyzing how the democratic deficit reduces support for European integration (Rohrschneider 2002) or limits satisfaction with European democracy (Hobolt 2012). However, less attention has been given to the consequences of more 'Europe', and the European democratic deficit, for domestic politics.

Scholars have found that European integration strengthens national identities (Polyakova and Fligstein 2016) and leads to the politicization of 'Europe' in domestic politics (Hutter and Grande 2014; Kriesi 2016). However, to the best of our knowledge, only one publication has directly tackled the question whether more 'Europe' leads citizens to grow dissatisfied with (domestic) democracy: the work of Dluhosch et al. (2016). Our work has much in common with that of Dluhosch et al. (2016) – who examine whether EU enlargements decrease satisfaction with democracy. These authors also rely on data from the Eurobarometer surveys to study satisfaction with democracy, and they conclude that EU enlargement has negatively affected satisfaction with democracy. Our analyses differ from those of Dluhosch et al., however, on a number of accounts. First, while Dluhosch et al. study the period 1978-2004, we extend the timeframe until 2017. This is important, in particular because it allows us to thoroughly study the effects of the most recent

steps in the process of European integration (in particular the enlargements from 2004, 2007 and 2013). Second, while Dluhosch et al. focus on the six original member states of the European Union, our main analyses include the EU-15 countries, and we also verify whether results hold when extending the analyses to the 28 countries for which we have data. Finally, the focus of Dluhosch et al. is decidedly on the effects of EU enlargements – and they theorize enlargements matter because they increase the odds of being in a minority position when taking decisions. We focus more generally on the effects of European integration, including but not limited to the consequences of the gradual enlargement of the European Union.

Hypotheses

Our core argument is that more ‘Europe’ implies a transfer of sovereignty to the international level, thereby reducing citizens’ satisfaction with domestic democracy (SWD). Our key hypothesis is therefore that more ‘Europe’ will be associated with lower levels of SWD.

Hypothesis 1. The stronger the presence of ‘Europe’, the less satisfaction with democracy.

Rather than focusing on a single indicator of European integration, we test this hypothesis by evaluating the impact of seven different indicators – that all serve as proxies for the process of European integration, in different domains. First, we evaluate the impact of Europe by focusing on the policymaking power of ‘Europe’, in terms of the legislative decision-making power of Europe – through a focus on the number of directives and regulations adopted (Toshkov, 2007). Our expectation is that the more actively ‘Europe’ is passing policies, the stronger ‘Europe’ will seem, lowering citizens’ satisfaction with domestic democracy.

Second, ‘Europe’, to a large extent, represents a project of economic integration. Through the different EU treaties, the labor markets of EU member countries have integrated (Lipsmeyer and Zhu 2011). This increasingly tight economic integration reduces individual member states’ room to maneuver (Talving 2017), leading to our expectation that more economic integration reduces satisfaction with democracy.

Third, a highly salient dimension of European integration, resulting from the Schengen Agreement, consists of the free movement of goods, services and persons. While the opening of

intra-European borders facilitates trade (Felbermayr et al. 2018), it also implies that countries have to give up on some authority dealing with immigration and that they have to coordinate control over their shared external borders. In a context of growing immigration in particular, countries' lack of control over their own borders leads to opposition from both citizens and nationalist political parties (Luedtke 2005; Vasilopoulou and Talving 2019). Following the refugee crisis, such opposition has led national governments to seek the return of control over immigration, by not complying with EU laws (Börzel and Risse 2018). Growing immigration flows likely render countries' loss of authority over their borders more salient (Fieldhouse et al. 2020), which could lower satisfaction with democracy.

Fourth, one very visible aspect of the trend towards more 'Europe' for citizens were the consecutive enlargements of the EU and the accession of new member states. Substantively, the integration of new member states also implies that the number of veto-players increases (König 2007)—which arguably limits a single country's capacity to influence policy-making. Dluhosch et al. (2016) have previously theorized about the impact of EU enlargements on satisfaction with democracy. Their core argument is that enlargements increase the odds that citizens will be 'losers' in EU-decision making, leading to frustration among the public. Their analyses, that focus on the six founding countries of the EU, offer support for this expectation. We therefore expect citizens' SWD to decrease as the union grows.

Fifth, we consider the size of 'Europe' in budgetary terms, by means of a measure that captures a country's per capita contribution to Europe. This measure can be negative or positive, reflecting whether a country is a net contributor to or a net receiver of European funds. We might expect that it is especially citizens in net contributor countries who grow dissatisfied with Europe (McLaren 2007). However, both large contributions as well as large receipts can be seen as reflecting how big 'Europe' has become. Therefore, for studying the role of more 'Europe' in satisfaction with one's national democracy, we distinguish the impact of net contributions and receipts separately—and expect that the larger the (absolute) flows of European funding, the lower citizens' levels of satisfaction with democracy.

Sixth, building on the work of Hooghe et al. (2017) on international authority and how to measure it, we examine the impact of 'delegation' of authority, which “describes the autonomous capacity of international actors to govern” (Hooghe et al. 2017: 23). With respect to the European Union, the index that Hooghe et al. (2017) have conceived and constructed thus captures to what

extent non-state actors (i.e., not the member state) exercise authority. In line with our hypothesis, we expect SWD to be lower when more decisional authority has been delegated.

Finally, we assess the association between more ‘Europe’ and SWD by means of experts’ evaluations of the degree of Europeanisation of politics. We rely on the data from Nanou et al. (2017), who explicitly asked experts to assess “the expansion of European Union involvement in policy-making over time and the transfer of competences from the national to the European Union level” (Nanou et al. 2017: 684). In line with our hypothesis, we expect to see that SWD is lower under higher levels of Europeanisation of politics.

While these effects might hold generally, for the process of European integration to affect citizens’ attitudes, it is key that citizens perceive the changes (Ruiz-Rufino and Alonso 2017). Given that it takes high levels of information to be aware of the sometimes subtle institutional changes and the gradual shift of authority to Europe, some heterogeneity might also be expected. In particular, we hypothesize and test whether the effects are limited to the higher educated – who are arguably more politically informed.

Hypothesis 2. The association between more Europe and satisfaction with democracy is limited to the higher educated.

Our expectations regarding the role of ‘Europe’ for SWD are all based on the assumption that the deepening of European integration implies a loss of political sovereignty for countries. The loss of national sovereignty, of course, is not the only consequence of European integration. There are also many advantages to the process of European integration, of which the economic benefits are probably most relevant in the framework of an analysis of satisfaction with democracy. The economic consequences were among the most debated points in the discussions around Brexit (Sampson 2017), and there is strong empirical evidence that membership of the EU has beneficial effects on the economies of countries joining the European Union (Howard-Jones et al. 2017). Given that satisfaction with democracy is known to be driven to a large extent by citizens’ evaluations of performance, and correlates with indicators of economic growth (Quaranta and Martini 2016), the process of European integration might in fact positively affect satisfaction with democracy – through its impact on economic growth. To account for this positive effect of

integration, we systematically control for economic growth in the empirical analyses.

Data and method

For testing our expectations, we utilize data on satisfaction with democracy from the Eurobarometer project. In particular, we use the Mannheim Eurobarometer trendfile, that covers the period 1970- 2002 and add individual barometers for the more recent period—until 2017.

The dependent variable, satisfaction with democracy (SWD), is tapped by the following item: ‘On the whole, are you very satisfied, fairly satisfied, not very satisfied, or not at all satisfied with the way democracy works (in your country)?’ This implies a four-point scale of SWD¹, which we reversed to ensure that higher values correspond to more satisfaction.²

Our hypotheses relate to differences between countries, and differences over time. We hence aggregate the individual-level dataset, to obtain measures of SWD at the level of the country-year. The dataset includes information for 645 observations in 28 countries, though our main analyses are restricted to the EU15-countries (the first fifteen member states of the EU), which makes for a more balanced panel of countries than an analysis in which some countries are included since 1973 and others are only included since the 2000s. Furthermore, it could be argued that many of the indicators matter mostly when considering how they gradually change. Countries that have been member states for a longer time have truly witnessed the shift of authority. Many of the newest members, in contrast, have joined the EU at a time when the European Union was already well integrated.

To this aggregate-level dataset, we added the necessary measures to capture each of the independent variables of interest. First, we include the natural log of the total number of norms (i.e., regulations and directives) that were adopted each year. The data for this variable are sourced

¹ With the exception of surveys conducted in 1975, 1976, 1977 (when 11-point scales were used) and 1988 (when a 10-point scale was used). The SWD variables on a 10 and 11-point scale have already been recoded to a 1-4 scale in the Mannheim Eurobarometer trendfile.

² Respondents who indicated ‘don’t know’ for the satisfaction with democracy items were coded as missing and dropped from the analyses. Reassuringly, the number of DKs is fairly low overall, and amounts to 3.56% of the responses based on the sample combining all Eurobarometer from 1973 to 2017. In the ESS data, which we use in supplementary analyses, the total rate of DKs on satisfaction with democracy in one’s country is 2.33% for all seven surveys combined.

from Toshkov's website (until 2013) and Eurlex (from 2014 onwards).³ Second, we include a measure that captures how integrated the European market is. We rely on the work of Lipsmeyer and Zhu (2011: 651), who have developed "a labor-price-based measure for EU labor market integration" based on the assumption that prices converge in integrated markets. We use these data from Lipsmeyer and Zhu (2011), available for the EU-15 countries until 2009. This measure can theoretically vary between 0 and 1, with a value of 1 corresponding to a perfectly integrated labor market (Lipsmeyer and Zhu 2011). To examine the impact of immigration on European citizens' satisfaction with domestic democracy, we include a measure of the annual migration rate in a country. Following Lipsmeyer and Zhu (2011), we operationalize this as the net number of immigrants by 1000 inhabitants in a country. Fourth, we add a variable that captures the size of the EU. That is, we include a variable that increases over time, as the number of member states increases, and varies between 6 and 28. Fifth, to verify whether contributions to the EU budget affect citizens' SWD, we rely on information about the EU member country's annual budget receipts. We take countries' annual net contribution (contributions - receipts) to the EU, and express these as the contribution per capita, in thousands of euros. Data on countries' contribution to the EU budget until 2007 come from Schneider (2013), and data from 2008 onwards are retrieved from the 2017 Financial report. Sixth, we assess the role of delegation of authority to the European Union by means of Hooghe et al. (2017)'s time-varying indicator of 'delegation' for the EU, as available in their Measures of International Authority (MIA) dataset. Finally, we include an expert measure of the Europeanisation of policy, which we sourced from Nanou et al. (2017).

We add two control variables previously found to affect citizens' level of SWD at the national level. First, we include economic growth (Clarke et al. 1993; Dassonneville and McAllister 2020) which we sourced from the World Bank dataset and lagged one year. We also include a dummy variable that captures whether a national election was held in a certain year, as the mere organization of an election, as well as the possible alternation of power, can increase satisfaction with democracy (Clarke et al., 1993; Moehler and Lindberg, 2009).⁴

To test our hypotheses, we estimate regression models that take into account the time-series

³ These data can be accessed at www.dimiter.eu/Eurlex.html and <https://eurlex.europa.eu/statistics/2018/legislative-acts-statistics.html> respectively.

⁴ In additional tests, we verified whether elections to the European Parliament also boost SWD and whether this control affects the results. As can be seen from Table SM7 in the Supplementary materials, levels of SWD do not differ substantively in EP election years, and our conclusions hold when adding this control.

cross-sectional (TSCS) nature of the data. In particular, we estimate OLS models with panel-corrected standard errors and we include country fixed effects. These country fixed effects account for the effect of any omitted country level variables, such as institutional characteristics (Aarts and Thomassen 2008) or different levels of political corruption (van Erkel and van der Meer 2016) on SWD. We also account for autocorrelation in the models by including a lagged dependent variable. Given that this is likely an overcontrol, and because the inclusion of a lagged dependent variable entails a risk of Nickel-bias, we also probe the robustness of the results to alternative estimation strategies (see the Alternative indicators and estimations subsection).

Results

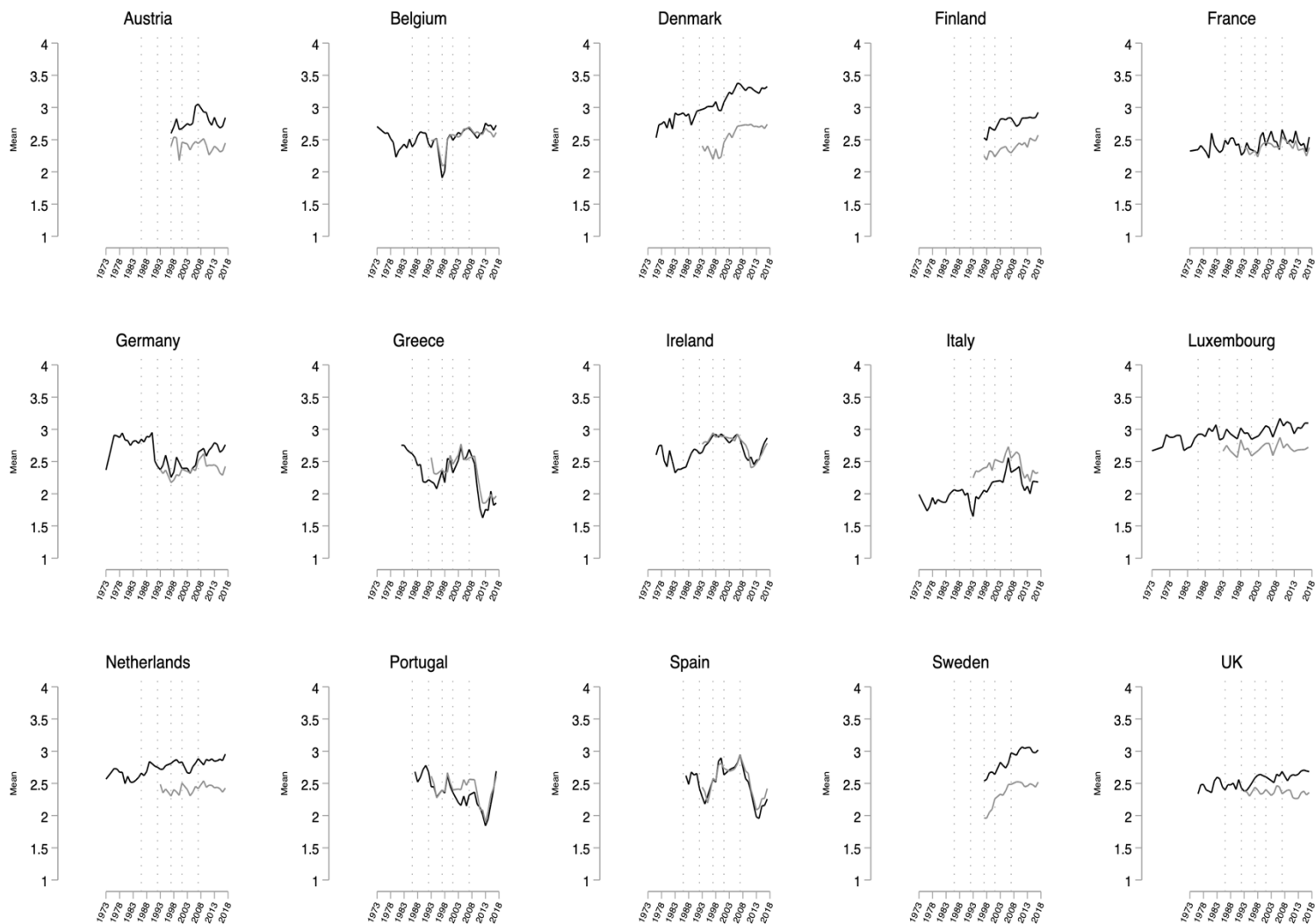
Trends in satisfaction with democracy

Before we turn to explaining the variation in SWD within our dataset, we should describe the trends in SWD over time. To that end, Figure 1 plots, for each the EU-15 countries⁵, the mean level of SWD (on a scale from 1 to 4) over time. As a point of comparison, we also include in the graph average levels of satisfaction with the EU, when available in the Eurobarometer datasets.

Furthermore, to get a sense of the potential role of EU integration on citizens' satisfaction with democracy in their countries, we add to the graphs vertical lines that indicate when major European treaties were signed. Doing so allows gauging the effects of the Single European Act (1986), and the Maastricht (1992), Amsterdam (1997), Nice (2001) and Lisbon (2007) treaties. The graphs show, first, important changes in levels of satisfaction with democracy between countries and over time. Furthermore, and importantly, the graphs in Figure 1 clarify that levels of satisfaction with democracy in one's country and satisfaction with the EU do not necessarily follow the same patterns over time. For example, for Italy we can see a pattern of over-time convergence between both satisfaction items, while we observe a divergence of both in the United Kingdom. While these trends are merely descriptive, it is important to observe that the two items that were included in the Eurobarometer dataset appear to be level-specific, i.e., they are not both capturing citizens' level of satisfaction with politics in general.

⁵ Trends for the 'new' EU member states are shown in Figure SM1 in the Supplementary Materials.

Figure 1. Trends in levels of Satisfaction with democracy and satisfaction with the EU (with EU15 countries only)



Note: Mean SWD Country: Black line, Mean SWD EU: Grey line

Finally, the country-specific plots in Figure 1 do not suggest strong and general effects of the EU-treaties on citizens' level of satisfaction with either the EU or democracy in their own country. The exception is perhaps the Lisbon-treaty, as we see a decline in satisfaction after 2007 in multiple countries. However, it should be noted that the timing of the Lisbon treaty is close to the outbreak of the financial crisis, a condition known to have affected satisfaction with democracy (Armingeon and Guthman 2014). As such, the graphs stress the need to capture the consequences of European integration by means of substantive variables, as well as the importance of accounting for other factors that simultaneously affect citizens' SWD.

Europe and satisfaction with democracy

The results of our regression analyses are summarized in Table 1. Recall that these estimates are based on a balanced panel of the EU-15 countries (results for all 28 countries are reported in the Supplementary materials). We present seven models, that all include the same control variables, but in which we vary the independent variables of interest. Let us first look at the estimates for the control variables. GDP growth and the election year dummy both have the expected signs, giving credence in the validity of our SWD measure. More specifically, the results suggest that citizens are more satisfied with democracy in election years. Furthermore, there is some evidence that SWD is higher in prosperous economic conditions, though this variable only reaches significance in some of the model specifications.

Turning to the effects of the variables of primary interest, none of the models show strong evidence consistent with our expectation that more 'Europe' leads to dissatisfaction with democracy in one's country. First, the estimates of Model 1 imply the amount of legislation that originates from the EU does not affect citizens' level of satisfaction with democracy in their country. Second, Model 2 indicates that the trend towards economic integration within the EU is not associated with a change in citizens' SWD. Third, in contrast to our expectation, Model 3 is suggestive of a positive—not a negative—association between migration and SWD. Fourth, Model 4 suggests essentially a zero correlation between the size of the EU and European citizens' SWD. Fifth, Model 5 shows no significant relation between being a net receiver of EU funds or contributing more to the EU budget and SWD. Sixth, the positive association between the 'delegation of authority' indicator and SWD is opposite to our expectations, and the same holds

for the measure of the Europeanisation of policy that we employ in Model 7.⁶ Both coefficients, however, fall short of a conventional level of statistical significance.

Table 1. Explaining satisfaction with democracy

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Satisfaction with democracy t-1	0.799*** (0.037)	0.721*** (0.053)	0.759*** (0.051)	0.784*** (0.038)	0.797*** (0.038)	0.734*** (0.050)	0.782*** (0.041)
Total norms (logged)	-0.001 (0.027)						
Labor market integration		0.124 (0.072)					
Immigration rate			0.004* (0.002)				
EU size				0.003 (0.002)			
Contributions per capita, thousands of euros (-)					-0.070 (0.064)		
Contributions per capita, thousands of euros (+)					-0.040 (0.034)		
Delegation of authority to the EU						0.436 (0.228)	
Europeanisation of policy							0.014 (0.008)
GDP growth t-1	0.007** (0.003)	0.009* (0.004)	0.003 (0.002)	0.008** (0.003)	0.006* (0.003)	0.005 (0.003)	0.009** (0.003)
Election year	0.056*** (0.011)	0.055*** (0.013)	0.055*** (0.012)	0.056*** (0.011)	0.057*** (0.011)	0.057*** (0.012)	0.057*** (0.011)
Country FE	✓	✓	✓	✓	✓	✓	✓
<i>N</i>	440	293	257	440	424	335	395
<i>R</i> ²	0.897	0.868	0.906	0.899	0.900	0.875	0.894

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Alternative indicators and estimations

These results, while contrary to our expectations, appear very robust, as a number of

⁶ Readers will note that the number of observations in Table 1 varies considerably between models, as a function of the availability of information on each of the indicators of ‘Europe’. This variation in the number of observations in each model, however, does not drive the results. As can be seen from Table SM9 in the Supplementary materials, when restricting the analyses to observations for which we have full information on each of the indicators, the results are substantively very similar.

supplementary analyses point out. First, we have replicated our main results while extending the dataset to include all 28 countries for which we have data. While this renders that panel more unbalanced, it also introduces more variation. The results of these models, reported in the Supplementary Materials (Table SM1), still show little sign of a negative association between more ‘Europe’ and citizens’ SWD. Second, we considered different ways to operationalize the norms variables, looking at the number of regulations and directives separately, and taking into account the possibility that the effect of EU legislation might be relative to previous levels or cumulative. As clear from the results that are reported in Table SM2, none of these alternative variables seems associated with significantly lower levels of SWD. Third, we verified whether accounting for the possibility that citizens’ satisfaction with democracy at the national and European levels are relative, rather than absolute, changes the results. To that end, we have included in the models a control for citizens’ average level of satisfaction with the EU—which is available from 1993 onwards. By including this control, what is left to explain is whether citizens are more or less satisfied with democracy in their country than they are with the EU. As can be seen from the estimates in Table SM3, we still find no signs that more ‘Europe’ leads to less satisfaction with democracy in one’s country.

Furthermore, it could be argued that the effects of European integration and the delegation of authority to the European Union take time to become fully visible for citizens. By focusing too narrowly on the instantaneous effects of our key independent variables, we might miss the effects of the trend towards more European integration on citizens’ satisfaction with democracy. To account for this possibility, we have lagged the key independent variables (with the exception of the EU size variable) by one year. The results of a series of analyses that rely on the lagged indicators are included in the Supplementary Materials. As can be seen from the estimates in Table SM4, the results from these analyses are substantively very similar to those presented here.

In addition, we have verified whether the results are robust to a reliance on alternative estimation strategies to deal with the time series nature of the data. First, given that the inclusion of a lagged dependent variable in small-N models entails a risk of Nickel-bias, and because its inclusion could be considered an overcontrol, we verify whether the results hold when dropping the lagged dependent variable. Instead, we estimate a Prais-Winsten regression model, with panel clustered standard errors, and while specifying first order autocorrelation. The results of these additional analyses are reported in the Table SM5 in the Supplementary materials. As can be seen

from the estimates of these models, this modeling approach still does not offer indications that citizens' satisfaction with democracy is negatively affected by the trend towards more 'Europe'. If anything, we find indications that more Europe is associated with higher levels of satisfaction with democracy. Second, we estimate dynamic panel models to simultaneously account for autocorrelation and concerns regarding the endogeneity of explanatory variables (Roodman 2009). More specifically, we rely on Arellano and Bond's Generalized Method of Moments (GMM) differences estimator (Arellano and Bond 1991). It has been argued that the Arellano Bond estimator is particularly well suited for analyzing data with a fairly large number of panels, but a small number of time periods – which suits our data well. These analyses as well fail to show evidence of the negative consequences of European integration for citizens' satisfaction with democracy in their country (see Table SM6).

Individual-level data and heterogeneity

For evaluating the association between more 'Europe' and citizens' satisfaction with their national democracy, we have relied on a time-series dataset of annual aggregate SWD-measures in each of the countries participating in the Eurobarometer surveys. Such an ecological analysis has obvious limitations, in particular because it only allows capturing changes that are affecting general shifts in public opinion. If some groups react more strongly to the transfer of power to Europe than others, our time series approach will likely not capture these subtler movements. In addition, the Eurobarometer surveys have recently been criticized for methodological reasons, and it has been argued that the fact that the surveys are initiated by the European Commission warrant more scrutiny for the possibility the data are used as a propaganda tool (Höpner and Jurczyk 2015).

To address both of these issues, we complement our analysis of the Eurobarometer data with an analysis of the individual-level survey data of the European Election Studies (EES) project.⁷ We merge all post-election surveys from the EES conducted between 1979 and 2009, and analyze individual respondents' answers to a satisfaction with democracy item that is identical to the one included in the Eurobarometer surveys. In the EES surveys as well, respondents had four

⁷ The ESS data – in contrast to the Eurobarometer data – does not lend itself easily to a TSCS analysis, most importantly because there are only surveys (and measures of SWD) every five years. An individual-level analysis is thus the more appropriate choice for analyzing the ESS data.

answer options to the SWD item; not at all satisfied, not very satisfied, fairly satisfied and very satisfied.

In contrast to the Eurobarometer data, the EES surveys are only conducted in the context of European Parliament elections, implying we have a time point every five years—for a total of seven election surveys between 1979 and 2009.⁸ We analyze the pooled dataset, focusing on explaining an individuals' level of satisfaction with their national democracy. Besides our key independent variables, that allow replicating our main analyses, we also include a control for GDP growth (lagged one year). At an individual-level, we add controls for citizens' socio-demographic characteristics, so accounting for their age, gender, and their level of education (Dassonneville and McAllister 2020).

Analyzing the individual-level responses in this dataset, it is important that we account for the data structure, with individuals nested in election surveys, nested in countries. We do so by specifying three levels of analysis (individuals, country-elections, countries) and estimating multilevel models. Our key independent variables are at the election level, and we account for omitted contextual-level variables by means of country fixed effects.⁹

In a first step, we estimate main effects models that essentially replicate our analyses of the Eurobarometer data, but with the individual-level data from the EES surveys. For the purpose of this multilevel analysis, we include data from all (former) member states of the EU.¹⁰ The results of the analyses are listed in Table 2. The individual-level control variables behave as expected, and suggest that older citizens, males, and those with a post-secondary degree are all more satisfied with democracy. Turning to the macro-level variables, that are included to capture change in the presence of 'Europe' over time, only one of them shows the expected negative and significant correlation with citizens' SWD: the total number of norms. These results suggest that citizens' SWD on average is not very sensitive to changes in the institutional, political, or economic context. This is not to say that context does not matter, as there are important differences in SWD between countries—which are accounted for by means of country fixed effects.

⁸ No SWD item was included in the 2014 EES surveys.

⁹ Logically, the inclusion of country fixed effects implies that the estimated country-level variance in the model is zero. We still specify a three-level model, however, to ensure the standard errors account for the nested structure of the data.

¹⁰ Note that Croatia is not included in the EES data, as it was not yet a member of the EU in 2009.

Table 2. Explaining individuals' SWD, EES data (1979-2009)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Age	0.000*** (0.000)	0.000* (0.000)	-0.000 (0.000)	0.000*** (0.000)	0.000*** (0.000)	0.000*** (0.000)	0.000*** (0.000)
Female	-0.013** (0.004)	-0.014** (0.005)	-0.019*** (0.006)	-0.013** (0.004)	-0.015*** (0.004)	-0.013** (0.004)	-0.013** (0.004)
Post-secondary degree	0.056*** (0.005)	0.050*** (0.005)	0.053*** (0.006)	0.056*** (0.005)	0.055*** (0.005)	0.056*** (0.005)	0.056*** (0.005)
Total norms (logged)	-0.192* (0.089)						
Labor market integration		0.160 (0.235)					
Immigration rate			0.004 (0.016)				
EU size				0.006 (0.006)			
Contributions per capita in euros (-)					0.544 (0.402)		
Contributions per capita in euros (+)					-0.069 (0.196)		
Delegation of authority						-0.122 (0.747)	
Europeanisation of politics							-0.004 (0.029)
GDP growth t-1	-0.002 (0.012)	0.003 (0.016)	-0.033 (0.022)	-0.006 (0.011)	-0.008 (0.012)	-0.008 (0.012)	-0.008 (0.012)
Country FE	✓	✓	✓	✓	✓	✓	✓
σ^2 election-years	0.057	0.069	0.074	0.059	0.062	0.060	0.060
σ^2 countries	0.000	0.000	0.000	0.000	0.000	0.000	0.000
(N) individuals	144705	108228	69137	144705	129960	144705	144705
(N) election-years	99	68	51	99	92	99	99
(N) countries	27	13	18	27	26	27	27

Note: Coefficients and standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

The main advantage of relying on the individual-level data from the EES survey, however, is that it allows going beyond testing average effects and allows exploring whether the trend towards more Europe perhaps affects citizens' SWD in a heterogeneous manner—influencing some groups only, or perhaps more strongly, than others.

Rather than exploring all possible interactions in the dataset, we focus on one theoretically informed and likely source of heterogeneity: respondents' level of education. In particular, inspired by studies that have investigated the role of institutions on economic voting (de Vries and Giger

2014), the trend towards more ‘Europe’ as well might be an institutional aspect that only the high politically aware notice – and are therefore affected by. This would also be in line with the argument of Ruiz-Rufino and Alonso (2017), who state that for citizens to respond to their government’s loss of sovereignty, they have to perceive it. While Ruiz-Rufino and Alonso (2017: 320) focus on context-level variation that increases citizens’ awareness of “their own lack of choice to decide between policy alternatives”, levels of awareness should vary at the individual level too. We use respondents’ level of education as a proxy for political sophistication, and awareness, as it is known to correlate strongly with indicators of sophistication (Highton 2009) but also measured in a more standardized way between countries and over time. To the extent that the higher educated are aware of the shift of power towards Europe, we would expect them in particular to respond negatively to indicators of this shift. To verify this expectation, we include in the multilevel models cross-level interactions between educational attainment (having a post-secondary degree) and the independent variables.

The results of these estimations are summarized in Table 3. The additional tests do not offer strong evidence that would suggest that the politically sophisticated—captured by means of an indicator of educational attainment—are responding more negatively to the loss of sovereignty for their countries. In fact, the results are more suggestive of a pattern of the higher educated responding more positively to the transfer of power to ‘Europe’. Indeed, four of the five significant interaction terms in Table 3—for labor market integration, the size of the EU, delegation of authority and Europeanisation of policy—are positive, indicating that as European markets integrate, and as the EU enlarges or becomes more integrated and as politics becomes more Europeanised, the higher educated gain more satisfaction with democracy than citizens without a post-secondary degree.

Such findings fit the idea that there are winners and losers of globalization (Kriesi et al. 2008; Kriesi 2016), with winners being the better-off—e.g., in terms of education—who have benefited from the process of economic and political integration and globalization. As economic integration, or the political integration of the EU, proceeds, the higher educated thus grow more satisfied with democracy—while the lower educated do not appear to respond to the transfer of power.

Table 3. Explaining individuals' SWD, education-based heterogeneity, EES data (1979-2009)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Post-secondary degree	0.641 [*] (0.298)	-0.120 [*] (0.048)	0.058 ^{**} (0.019)	-0.061 (0.038)	0.052 ^{**} (0.020)	-0.385 (0.204)	-0.143 [*] (0.063)
Total norms (logged)	-0.156 (0.086)						
Education × Total norms	-0.081 [*] (0.040)						
Labor market integration		0.116 (0.224)					
Education × Labor market integration		0.285 ^{**} (0.090)					
Immigration rate			0.006 (0.016)				
Education × Immigration rate			-0.004 (0.004)				
EU size				0.004 (0.005)			
Education × EU size				0.007 ^{**} (0.002)			
Contribution per capita in euros (-)					0.551 (0.388)		
Education × Contribution per capita in euros (-)					0.032 (0.143)		
Contribution per capita in euros (+)					-0.061 (0.189)		
Education × Contribution per capita in euros (+)					-0.064 (0.054)		
Delegation of authority to the EU						-0.120 (0.721)	
Education × Delegation of authority						0.685 [*] (0.328)	
Europeanisation of politics							-0.005 (0.028)
Education × Europeanisation of politics							0.035 ^{**} (0.012)
Individual controls	✓	✓	✓	✓	✓	✓	✓
Macro control	✓	✓	✓	✓	✓	✓	✓
Country FE	✓	✓	✓	✓	✓	✓	✓
σ^2 election-years	0.053	0.062	0.069	0.055	0.057	0.056	0.056
σ^2 election-years, education	0.011	0.012	0.008	0.010	0.011	0.011	0.010
σ^2 countries	0.000	0.000	0.000	0.000	0.000	0.000	0.000

(N) individuals	144705	108228	69137	144705	129960	144705	144705
(N) election-years	99	68	51	99	92	99	99
(N) countries	27	13	18	27	26	27	27

Note: Coefficients and standard errors are reported. Country FE, a control for GDP growth and individual-level controls for gender and age are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Conclusion

We have analyzed an important but neglected question—has more ‘Europe’ brought about less citizen satisfaction over the democratic workings of national politics? Our answer appears to be “No”, at least on the basis of our regression estimates from a large data pool of European democracies across the years 1973-2017. The processes of economic and political integration, and the trend towards more ‘Europe’, have not made much difference for citizens’ evaluation of the functioning of their national democracy.

Over the last few decades, ‘Europe’ has grown stronger and decisions taken at the EU-level increasingly affect domestic politics in EU countries. The increase of ‘Europe’ undeniably implies a loss of sovereignty for EU member states. Yet, our results suggest that the decline in national governments’ room to maneuver has *not* negatively affected how satisfied citizens are with the workings of their domestic democracies. Because of their increased integration in ‘Europe’ and important shifts in power to the EU-level, national governments have arguably lost out in terms of responsiveness to what public opinion wants. Yet, this shift in power does not appear to have affected how satisfied citizens are with their domestic democracies.

Regarding our exploratory analyses of individual-level heterogeneity in citizens’ responses to the process of European integration, we hypothesized that the higher educated would be more responsive to the loss of sovereignty of their national government. This expectation was based on previous work, that argues that awareness of the process of European integration is key for affecting citizens’ political attitudes (Ruiz-Rufino and Alonso 2017). Our analyses, however, show the exact opposite pattern. That is, the higher educated are in fact more satisfied with democracy as European integration deepens. What could explain this pattern? One possibility is that the highest educated, who benefit more from European integration, react positively to the process of European integration and evaluate their national democracy more positively for it. More research is needed, however, to disentangle the precise mechanisms that connect the context of European

integration to satisfaction with democracy at the national level among the higher educated.

While we have mostly focused on the average effects of the transfer of authority to the European Union, it is quite possible that the effects of the shift of authority to Europe are of more importance in some countries than in others, a source of variation which we do not explore here. In addition, perhaps the effects are only visible at times when government's loss of power is salient to voters (Armingeon and Guthmann 2013; Ruiz-Rufino and Alonso 2017). Even though we do not explore these possibilities in depth, we have verified whether the effects of our different indicators of 'Europe' are strengthened in times of economic crisis. As can be seen from additional analyses that we report in the Supplementary materials (Table SM8), this expectation is not borne out by the data.

The absence of a strong association between indicators of 'Europe' and citizens SWD contrasts with the effects of GDP growth. Overall, it seems, citizens do not care much about the institutional set-up or balance of power when judging democracy. What matters is whether governments deliver. These results are in line with previous work that has studied democratic attitudes in the aftermath of the 2007-09 financial and economic crisis. Both Devine (2019) and Schraff and Schimmelfennig (2019) also suggest that to explain fluctuations in democratic support, indicators of performance are more important than concerns about the functioning of democratic institutions.

Work that has studied the impact of institutions on electoral behavior and the decisions of individual voters has already qualified the impact of electoral rules and institutions (Dassonneville et al. 2017; Thomassen 2014). Our results suggest that institutional settings similarly have little bearing on citizens' political attitudes. Indeed, our analyses do suggest that the important shift of authority towards the European Union as such has not negatively affected citizens' SWD. However, perhaps this comes out of their limited awareness of this shift in power – even among the highest educated – or perhaps they really do not mind. Clearly, this is mere speculation about alternative interpretations, so pointing to a fruitful agenda for further research on 'Europe' and democratic satisfaction. In particular, it would be useful to know to what extent citizens perceive the 'Europe'-induced changes occurring in domestic politics.

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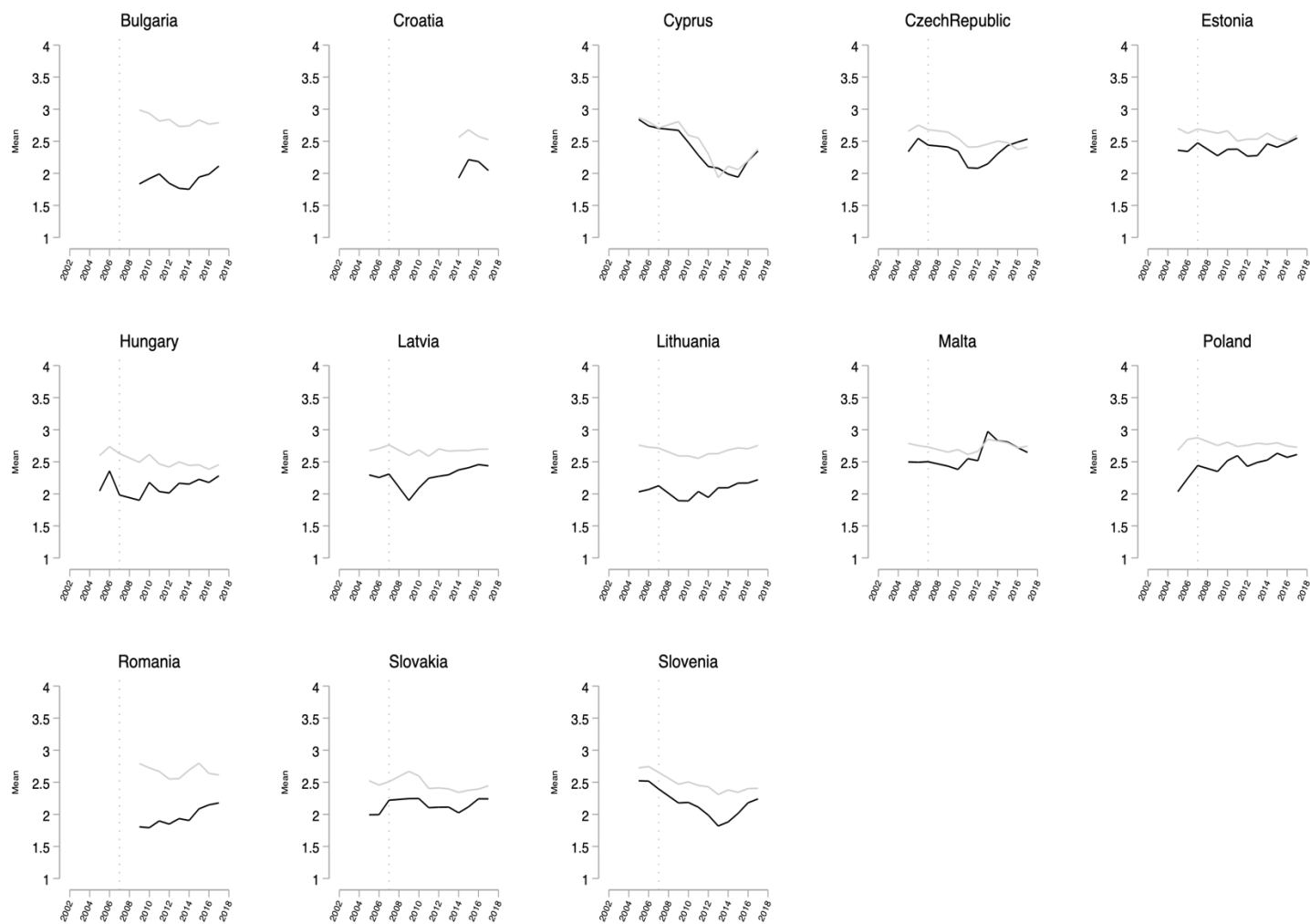
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Supplementary materials

Figure SM1. Trends in levels of Satisfaction with democracy and satisfaction with the EU in ‘new’ EU member states



Note: Mean SWD Country: Black line, Mean SWD EU: Grey line

Table SM1. Explaining satisfaction with democracy in 28 EU countries

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Satisfaction with democracy t-1	0.769*** (0.039)	0.721*** (0.053)	0.718*** (0.054)	0.761*** (0.039)	0.773*** (0.039)	0.714*** (0.053)	0.771*** (0.044)
Total norms (logged)	-0.002 (0.026)						
Labor market integration		0.124 (0.072)					
Immigration rate			0.005** (0.002)				
EU size				0.002 (0.002)			
Contributions per capita in euros (negative)					-0.076 (0.065)		
Contributions per capita in euros (positive)					-0.040 (0.032)		
Delegation of authority						0.455* (0.228)	
Europeanisation of politics							0.011 (0.008)
GDP growth t-1	0.005* (0.002)	0.009* (0.004)	0.001 (0.002)	0.005* (0.002)	0.004 (0.002)	0.003 (0.002)	0.005* (0.002)
Election year	0.055*** (0.011)	0.055*** (0.013)	0.054*** (0.013)	0.055*** (0.011)	0.055*** (0.011)	0.057*** (0.013)	0.056*** (0.011)
Country FE	✓	✓	✓	✓	✓	✓	✓
(N)	559	293	312	559	533	367	475
R ²	0.905	0.868	0.921	0.906	0.909	0.880	0.902

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM2. Explaining satisfaction with democracy and EU legislative work, alternative variables

	(1)	(2)	(3)	(4)
Satisfaction with democracy t-1	0.800 ^{***} (0.037)	0.803 ^{***} (0.037)	0.775 ^{***} (0.039)	0.795 ^{***} (0.037)
Regulations	0.000 (0.000)			
Directives		-0.000 (0.000)		
Total norms, cumulative			0.000 [*] (0.000)	
Growth in total norms				-0.000 (0.000)
GDP growth t-1	0.007 [*] (0.003)	0.007 ^{**} (0.003)	0.009 ^{***} (0.003)	0.007 ^{**} (0.003)
Election year	0.056 ^{***} (0.011)	0.055 ^{***} (0.011)	0.056 ^{***} (0.010)	0.055 ^{***} (0.011)
Country FE	✓	✓	✓	✓
(N)	440	440	440	440
R ²	0.897	0.898	0.900	0.898

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM3. Explaining satisfaction with democracy, controlling for satisfaction with EU

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Satisfaction with democracy t-1	0.396*** (0.048)	0.357*** (0.084)	0.467*** (0.053)	0.400*** (0.051)	0.415*** (0.054)	0.344*** (0.073)	0.379*** (0.055)
Satisfaction with EU	0.623*** (0.058)	0.572*** (0.095)	0.526*** (0.047)	0.615*** (0.061)	0.605*** (0.065)	0.645*** (0.081)	0.628*** (0.059)
Total norms (logged)	-0.039 (0.023)						
Labor market integration		0.216 (0.140)					
Immigration rate			0.004* (0.002)				
EU size				0.002 (0.002)			
Contributions per capita in euros (negative)					0.115* (0.058)		
Contributions per capita in euros (positive)					-0.042 (0.026)		
Delegation of authority						1.466 (0.896)	
Europeanization of policy							0.039 (0.025)
GDP growth t-1	0.008** (0.003)	0.015* (0.007)	0.004* (0.002)	0.006* (0.003)	0.005 (0.003)	0.007 (0.004)	0.007* (0.003)
Election year	0.034*** (0.010)	0.035* (0.015)	0.036*** (0.010)	0.036*** (0.010)	0.038*** (0.010)	0.037** (0.013)	0.038*** (0.011)
Country FE	✓	✓	✓	✓	✓	✓	✓
(N)	276	145	206	276	260	171	231
R ²	0.950	0.924	0.957	0.949	0.950	0.931	0.949

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM4. Explaining satisfaction with democracy, lagged effects

	(1)	(2)	(3)	(4)	(5)	(6)
Satisfaction with democracy t-1	0.798*** (0.037)	0.739*** (0.052)	0.745*** (0.051)	0.795*** (0.038)	0.749*** (0.048)	0.767*** (0.040)
Total norms (logged) t-1	0.016 (0.028)					
Labor market integration t-1		0.119 (0.071)				
Immigration rate t-1			0.005* (0.002)			
Contributions per capita, thousands of euros (negative) t-1				-0.132* (0.067)		
Contribution per capita, thousands of euros (positive) t-1				-0.025 (0.033)		
Delegation of authority to the EU t-1					0.307 (0.208)	
Europeanisation of policy t-1						0.015* (0.008)
GDP growth t-1	0.006* (0.003)	0.009* (0.004)	0.003 (0.002)	0.007** (0.003)	0.007* (0.003)	0.009** (0.003)
Election year	0.056*** (0.011)	0.057*** (0.013)	0.053*** (0.012)	0.058*** (0.011)	0.057*** (0.012)	0.059*** (0.011)
Country FE	✓	✓	✓	✓	✓	✓
(N)	440	300	250	430	350	410
R ²	0.897	0.865	0.913	0.898	0.876	0.897

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM5. Explaining satisfaction with democracy, Prais-Winsten models

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Total norms (logged)	-0.036 (0.044)						
Labor market integration		0.248* (0.109)					
Immigration rate			0.012*** (0.003)				
EU size				0.003 (0.002)			
Contributions per capita, thousands of euros (negative)					-0.009 (0.102)		
Contributions per capita, thousands of euros (positive)					-0.061 (0.055)		
Delegation of authority to the EU						1.102** (0.337)	
Europeanisation of policy							0.039** (0.014)
Controls	✓	✓	✓	✓	✓	✓	✓
Country FE	✓	✓	✓	✓	✓	✓	✓
(N)	503	344	292	503	472	398	458
R ²	0.918	0.920	0.942	0.911	0.920	0.931	0.919

Note: Coefficients and panel corrected standard errors are reported. Country FE and controls (GDP growth and election year) are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM6. Explaining satisfaction with democracy, Arellano-Bond GMM estimations

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Satisfaction with democracy t-1	0.525*** (0.039)	0.548*** (0.066)	0.536*** (0.055)	0.518*** (0.039)	0.537*** (0.033)	0.527*** (0.081)	0.533*** (0.047)
Total norms (logged)	-0.041 (0.030)						
Total norms (logged) t-1	-0.073 (0.045)						
Labor market integration		-0.102 (0.117)					
Labor market integration t-1		0.051 (0.170)					
Migration rate			-0.001 (0.002)				
Migration rate t-1			0.001 (0.004)				
EU size				-0.001 (0.001)			
EU size t-1				-0.002 (0.001)			
Contribution negative					0.155 (0.101)		
Contribution negative t-1					-0.065 (0.086)		
Contribution positive					-0.051 (0.053)		
Contribution positive t-1					-0.016 (0.049)		
Delegation of authority to EU						0.689 (0.441)	
Delegation of authority to EU t-1						-0.643 (0.583)	
Europeanisation of policy							0.031 (0.026)
Europeanisation of policy t-1							-0.040 (0.021)

Controls	✓	✓	✓	✓	✓	✓	✓
(N)	479	254	244	479	444	288	396
Arellano Bond test AR2 (p-value)	0.228	0.656	0.707	0.461	0.291	0.564	0.858
Sargan test (p-value)	0.017	0.070	0.232	0.008	0.010	0.222	0.148

Note: Coefficients and robust standard errors are reported. Controls (GDP growth and election year) are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM7. Explaining satisfaction with democracy, control for European election year

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Satisfaction with democracy t-1	0.803***	0.726***	0.761***	0.789***	0.802***	0.743***	0.788***
	(0.037)	(0.051)	(0.051)	(0.037)	(0.038)	(0.049)	(0.040)
Total norms (logged)	-0.003						
	(0.026)						
Labor market integration		0.126					
		(0.067)					
Migration rate			0.004*				
			(0.002)				
EU size				0.003			
				(0.002)			
Contributions per capita, thousands of euros (-)					-0.060		
					(0.064)		
Contributions per capita, thousands of euros (+)					-0.042		
					(0.034)		
Delegation of authority to the EU						0.408	
						(0.223)	
Europeanisation of politics							0.014
							(0.008)
GDP growth t-1	0.007**	0.010*	0.003	0.008**	0.006*	0.005	0.009**
	(0.003)	(0.004)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Election year	0.056***	0.057***	0.055***	0.055***	0.056***	0.056***	0.056***
	(0.011)	(0.013)	(0.012)	(0.011)	(0.011)	(0.013)	(0.011)
European election	0.026	0.042	0.008	0.024	0.028	0.031	0.033
	(0.021)	(0.023)	(0.018)	(0.020)	(0.020)	(0.022)	(0.020)
Country FE	✓	✓	✓	✓	✓	✓	✓
(N)	440	293	257	440	424	335	395
R ²	0.898	0.872	0.906	0.900	0.901	0.877	0.896

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM8. Explaining satisfaction with democracy, the conditioning effect of economic crisis

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Satisfaction with democracy t-1	0.800*** (0.037)	0.734*** (0.053)	0.761*** (0.051)	0.778*** (0.038)	0.771*** (0.038)	0.739*** (0.050)	0.788*** (0.041)
Crisis	0.011 (0.873)	0.059 (0.076)	-0.048 (0.028)	0.046 (0.055)	-0.056 (0.033)	0.251 (0.326)	0.107 (0.087)
Total norms (logged)	0.001 (0.027)						
Crisis × Total norms (logged)	-0.010 (0.121)						
Labor market integration		0.126 (0.075)					
Crisis × Labor market integration		-0.206 (0.208)					
Immigration rate			0.004 (0.002)				
Crisis × Immigration rate			-0.000 (0.004)				
EU size				0.005* (0.002)			
Crisis × EU size				-0.007* (0.003)			
Contribution per capita, thousands of euros (-)					-0.066 (0.065)		
Crisis × Contribution per capita (-)					-0.239 (0.165)		
Contribution per capita, thousands of euros (+)					-0.039 (0.035)		
Crisis × Contribution per capita (+)					-0.141 (0.080)		
Delegation of authority to the EU						0.494* (0.244)	
Crisis × Delegation of authority to the EU						-0.469 (0.554)	
Europeanisation of policy							0.015 (0.008)
Crisis × Europeanisation of policy							-0.029 (0.017)
Election year	0.055*** (0.011)	0.054*** (0.013)	0.056*** (0.013)	0.054*** (0.011)	0.050*** (0.010)	0.057*** (0.012)	0.054*** (0.011)
Country FE	✓	✓	✓	✓	✓	✓	✓
(N)	440	293	257	440	424	335	395
R ²	0.897	0.866	0.908	0.901	0.903	0.875	0.894

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.

Table SM9. Explaining satisfaction with democracy, observations with full information

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Satisfaction with democracy t-1	0.746*** (0.078)	0.719*** (0.081)	0.733*** (0.080)	0.730*** (0.081)	0.728*** (0.078)	0.728*** (0.080)	0.730*** (0.080)
Total norms (logged)	0.050 (0.035)						
Labor market integration		0.175* (0.087)					
Immigration rate			-0.001 (0.006)				
EU size				0.001 (0.004)			
Contributions per capita, thousands of euros (-)					-0.168 (0.112)		
Contributions per capita, thousands of euros (+)					-0.085 (0.196)		
Delegation of authority to the EU						0.665 (0.356)	
Europeanisation of policy							0.019 (0.013)
GDP growth t-1	0.002 (0.008)	0.009 (0.007)	0.005 (0.008)	0.006 (0.007)	0.004 (0.007)	0.005 (0.007)	0.006 (0.007)
Election year	0.075*** (0.017)	0.074*** (0.017)	0.074*** (0.017)	0.076*** (0.017)	0.077*** (0.017)	0.075*** (0.017)	0.076*** (0.017)
Country FE	✓	✓	✓	✓	✓	✓	✓
(N)	129	129	129	129	129	129	129
R ²	0.872	0.876	0.870	0.870	0.873	0.874	0.873

Note: Coefficients and panel corrected standard errors are reported. Country FE are included but not shown. Significance levels: * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$.