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Is a sense of community based on similarity? The perception of shared values and citizens' EU identity

Tuuli-Marja Kleiner [iD][a] and Nicola Bücker [iD][b]

[a]Johann Heinrich von Thünen Institute, Federal Research Institute for Rural Areas, Forestry and Fisheries, Institute of Rural Studies, Braunschweig, Germany; [b]University of Applied Sciences for Police and Public Administration in North Rhine-Westphalia, Gelsenkirchen, Germany

ABSTRACT

Does the perception of sharing values strengthen the EU citizens' sense of belonging to the European Union? The present study uses the concept of social identity derived from social psychology to explore this question. It assumes that the perception that EU citizens share the same value orientations with each other strengthens identification with the EU's political community. To empirically test this thesis, two-level regression models are conducted on the basis of survey data from the 2019 Eurobarometer (EB 92.3). The empirical results show that the subjective perception of being similar in terms of value orientations is positively associated with EU identity.

Identification with the EU's political community

Political communities are not inherent entities, but rather emerge or dissolve in response to changing socio-political contexts (Anderson 1983). The European integration process after World War II is a remarkable example of such community-building. The citizens of today's European Union (EU) experience the effects of EU laws and regulations in many aspects of their daily lives, for example when moving and trading within the Single Market (McNamara 2015). Moreover, they possess EU citizenship, granting them, among other rights, the right to elect the European Parliament, which now constitutes an important actor in the EU's decision-making process (Shackleton 2017). Following David Easton's definition, one might thus state that a political community of EU citizens exists, characterised as 'a group of persons bound together by a political division of labor' (Easton 1965, 177) who share a common political framework and demonstrate a general willingness to adhere to the EU's *acquis communautaire.*

Conceptualized in this way, the EU's political community is hardly debated (Scheuer 2007). Instead, questions arise concerning citizens' relation towards this community, that is, their sense of belonging to it. This becomes relevant when considering the EU's legitimacy, understood as its 'right to rule' (Dellmuth and Schlickhart 2020, 933) in the eyes of its subordinates. In short, it is argued that people's sense of belonging to the political community of EU citizens, referred to as their 'political European identity' or 'EU identity' as we label it (see also Cram 2012), is what makes them perceive the EU's political power as legitimate and accept further transfers of national sovereignty to the European level (e.g. Bremer, Genschel, and Jachtenfuchs 2020; Karolewski, Kaina, and Kuhn 2016; Kuhn and Nicoli 2020; Mitchell 2015).

What might citizens' EU identity rest upon? Given the specific characteristics of the EU's political community, this question is not easy to answer. This holds true especially when comparing it to the most successful type of political community-building – the formation of the modern nation state (McNamara 2015; Smith 1992). Unlike the latter, the EU's evolution has not entailed the dissolution of pre-existing political communities, that is, its member states' nations, but rather supplements them with an additional 'cultural infrastructure' (McNamara 2015, 1). This infrastructure encompasses shared symbols, such as the euro or the European flag, which are incorporated into existing national frameworks in various ways (McNamara 2015; see also Díez Medrano 2003; Risse 2003). As a consequence, the EU's political community is far more heterogeneous than the national communities of its member states. While cultural heterogeneity does not necessarily hinder the process of political community-building (Scheuer 2007), it still makes it more difficult to discern 'what makes "us" so special' (Risse 2010, 25) or even what constitutes 'us' at all.

In our study, we analyse the potential 'common ground' of citizens' EU identity by using the insights of Social Identity Theory and Self-Categorisation Theory. According to these approaches, citizens' identification with the EU's political community should rest, among others, on the perception of sharing relevant similarities with fellow EU citizens, such as common value orientations.

In the following, we first elaborate on the insights of both theories in order to clarify our understanding of social identities. Subsequently, we apply these theoretical perspectives to research on citizens' EU identity and derive the hypothesis that the perception of sharing values strengthens individuals' sense of belonging to the European Union. To empirically test this proposition, we conduct two-level regression models based on survey data obtained from the 2019 Eurobarometer (EB 92.3). The empirical results demonstrate the expected association between the perception of being similar in terms of value orientations and EU identity. Concurrently, it becomes clear that this association differs across member states, indicating that EU identity draws upon distinct sources in different countries. Our contribution closes with a discussion of the results and their consequences for future research on this topic.

Conceptualizing citizens' EU identity: insights from social identity theory and self-categorisation theory

Like many concepts in the social sciences, the concept of 'European identity' is ambiguous and needs to be defined thoroughly in order to fulfil its analytic purpose. Consequently, an increasing number of recent studies on European identity have turned to Social Identity Theory and its successor, Self-Categorisation Theory (e.g. Herrmann and Brewer 2004; Risse 2010, Bellucci, Sanders, and Serricchio 2012; Mols and Weber 2013; Mitchell 2015, Kaina and Kuhn 2016; Weber 2016; Kuhn and Nicoli 2020; Schraff and Sczepanski 2022), yet sometimes without further elaborating on their theoretical underpinning. In the following, we describe the central assumptions of both theories as detailed as necessary for explaining the concept of EU identity.

When researching the processes of group formation and intergroup behaviour, Tajfel (1970) and his colleagues identified the decisive influence of social categorisation, that is, the assignment of individuals to distinct categories or groups. Through their 'minimal groups experiments' (Hogg 2016, 6), these social psychologists found that the categorisation of individuals as members of an arbitrary group made them favour their ingroup members over members of the outgroup, for example when distributing rewards – if they had internalised the categorisation (Oakes 2002). In this case, individuals employed the social categories provided by researchers to make sense of their social surrounding and guide their behaviour within it. Social categorisation thus constitutes a basic process of endowing social settings with meaning and locating oneself insight them (Webber and Abby 2023). An outcome of this process is the formation of people's social identity, which Tajfel (1981, 255) defines as '(. . .) that part of the individuals' self-concept which derives from their knowledge of their membership of a social group (or groups) together with the value and emotional significance attached to that membership. (. . .)'.

Building on this understanding of social identity, one might highlight the following: (1) a person's social identity encompasses three interrelated components, namely, a cognitive, an evaluative, and an affective component (see also Mitchell 2015). These components cannot be separated from one another, as we further outline below. Put differently, one needs to know about a group or category and its central characteristics in order to develop an emotional tie to it. (2) Social identity, in this comprising sense, is a 'strong' identity, with consequences for individuals' intra- and intergroup behaviour (Hogg 2016). Moreover, as an integral part of a person's self-concept, social identity is supposed to display a certain degree of coherence and continuity, despite potential variations in the relevance of its different components within specific situations (Turner 1982). This leads us to the last aspect: (3) an individual might (and usually will) hold different group memberships at the same time that form his or her social identity, with context-dependent variation in their respective salience.

The context-dependent relevance of people's group memberships is the major focus of Self-Categorisation Theory (Brown 2020; Oakes 2002). As stated above, people's social identities result from social categorisation processes that make social settings meaningful. For this purpose, people choose social categories that best distinguish between ingroup and outgroup members (Turner 1999). This occurs by comparing other individuals and oneself with an 'imaginary prototype' representing the central features of the respective groups (Hogg 2016). In other words, members of the ingroup are perceived to share stereotypical characteristics that differentiate them from outgroup members and that are subjectively meaningful in a social setting. In addition, the subjective salience of social categories is supposed to depend on the 'perceiver's readiness' to employ them, as influenced by his or her 'past experience, present expectations, motives, values, goals and needs' (Sindic and Condor 2014: 46). Finally, it is assumed that people have a general desire to belong to social groups that are evaluated positively, as this contributes to raising their self-esteem (Hogg 2016).

Hence, it becomes clear that the perception of similarities between ingroup members and their difference to outgroup members is decisive for the process of self-categorisation. At the same time, the causal relation between both phenomena is likely to work in both directions: while perceived similarities might be the reason for a person's identification with a group, the self-categorisation as a group member can, in turn, reinforce perceived similarities with other group members. We discuss this bidirectional causal relationship further below.

EU identity: a politicized social identity

Building upon the insights from Social Identity Theory and Self-Categorisation Theory, we define *people's EU identity as that part of their self-concept that is derived from their awareness of belonging to the political community of EU citizens, combined with a positive evaluation of the perceived characteristics of this community and an emotional attachment to it*. This definition comprises the three components of social identity mentioned above, which we all deem necessary for capturing the essence of social identities. In contrast, some authors suggest to differentiate between several dimensions of European identity (e.g. Cram 2012; Kaina 2013), for example by distinguishing between the cognitive 'self-identification *as* European' and the affective identification '*with* Europe', entailing an affection for the 'idea of "Europe" and the community of Europeans it represents' (Mitchell 2015, 331, original emphasis). In our view, this conceptual differentiation between a cognitive and an emotional dimension of European identity, which might be scrutinized independently from each other, does not do justice to the theoretical assumptions presented above. According to Social Identity Theory, emotional ties to 'Europe' presuppose a cognitive understanding of what this category means and how it differs from other categories. Vice versa, the cognitive self-identification as European needs to be emotionally appealing to the individual in order to become relevant for his or her self-concept.

Finally, one should note that we are interested in citizens' political European identities. In terms of Social Identity Theory, this means that individuals identify with a social group that strives for political

participation or the realization of specific political goals (see also Kuhn and Nicoli 2020). Put differently, we are dealing with a specific form of 'politicized' social identity (Kuhn and Nicoli 2020, 5).

Perceived similarities as the basis of EU identity: the role of shared values

In general, one might distinguish between two models of 'European identity formation' (Kuhn and Nicoli 2020, 11; Recchi 2015): the 'structuralist model', dealing with individuals' social interactions across national borders; and the 'culturalist model', analysing citizens' experiences with EU institutions, discourses, and symbols. The structuralist model, which some also label as 'society-based approach' (Verhaegen, Hooghe, and Quintelier 2017, 162), basically builds upon Karl Deutsch's theory on transactionalism and suggests that cross-border interactions between citizens foster the development of a 'we-feeling' among them – also because individuals might discover their commonalities via these contacts (Deutsch et al. 1957; Mitchell 2012, 2015). Alternatively, the culturalist model emphasizes the role of political elites in constructing an 'imagined community' (Anderson 1983) of EU citizens. Like other large-scale political communities, such as nations, the group of EU citizens only becomes 'real' for its members via shared narratives and symbols like the euro or the European flag (Bee 2008; McNamara 2015; Risse 2003, 2010). As discussed earlier, however, the EU's political community coexists with its member states' national communities and their enduring cultural representations (McNamara 2015). The EU hence faces the challenge of creating a European layer of identification that is sufficiently robust to legitimise its political power, while not threatening existing national identities. One of the EU's strategies is to 'localise' (McNamara 2015, 55) its symbols and narratives within those of the member states, thereby ensuring that the EU's political community rather supplements than threatens the national ones (McNamara 2015; see also Risse 2010).

With regard to narrating the EU's meaning, shared values such as liberalism or democracy constitute a crucial point of reference (see also Caliendo 2018). By 'explicitly promoting "universal", purportedly ahistorical, values that are widely shared among liberal democracies in the modern age' (McNamara 2015, 56) the EU creates a powerful narrative of a 'community of values'. This narrative might be easily integrated into the member states' national identities without questioning their distinctiveness. Having been used already since the 1970s (Bee 2008), this narrative becomes particularly visible in the EU's official documents, such as the Treaty on the European Union (1992) and the Treaty of Lisbon (2007) (Akaliyski 2019; Akaliyski, Welzel, and Hien 2022). 'These documents demonstrate that the EU is in a process of framing its ongoing economic and political integration within an identity-forming cultural narrative that centres on support for shared values' (Akaliyski, Welzel, and Hien 2022, 570). Therefore, the presumed sharing of values such as respect for human rights, democracy or equality might represent a decisive 'perceived similarity' for the construction of citizens' EU identity – also since these values are usually defined as desirable (Diez 2013; Kleiner and Bücker 2014). As a consequence, the perception of sharing these desirable values should make the social category of 'community of EU citizens' an attractive membership category for individuals, enabling them to classify other persons as members and non-members in a subjectively meaningful way. Empirically, our first study on this topic has shown that the perception of shared values indeed influences citizens' EU identity significantly (Kleiner and Bücker 2016).

In addition to the EU's active promotion of its 'community narrative', there are implicit social mechanisms that may play an even more important role in shaping EU citizens' perception of shared value orientations. From a sociological perspective on institutions, it is argued that political institutions embody particular values, such as democracy or accountability. The increasing exposure to the EU's political institutions, due to the ongoing Europeanization of national politics, might make individuals feel that they share these institutionalized values with their fellow EU citizens (Lepsius 2017).

As previously mentioned, we are aware of the problem of causality when analysing the relationship between citizens' EU identity and their perception of sharing the same values. The problem of bidirectional relations always occurs if one tries to explain individuals' political

attachments and orientations with other emotions and cognitions. Empirically, only experiments can resolve this issue. Theoretically plausible, however, is that individuals must first perceive a social category as comprising specific characteristics before accepting it as a useful mean to structure the social world around them – and before they develop a sense of belonging to this category or social group respectively.

Based on these deliberations, we formulate the following central hypothesis: *individuals' perception that EU citizens share the same values enhances their social identity as members of the political community of EU citizens.*

Alternative sources of EU identity

In addition to the perception of sharing the same values, citizens' cost-benefit-calculations also play a role for developing an EU identity (Cram 2012; Isernia et al. 2012; Matthijs and Merler 2020; Bellucci, Sanders, and Serricchio 2012; Verhaegen, Hooghe, and Quintelier 2014). On the one hand, people's interests might contribute to their readiness to use the social category 'political community of EU citizens', as briefly mentioned above. On the other hand, Deutsch's transactionalist theory posits that individuals shift their loyalties to new political systems if they expect a better life in this context (Deutsch et al. 1957; see also Cram 2012). Empirical evidence indicates that both subjective and objective economic benefits impact people's European identity (Isernia et al. 2012; Kleiner and Bücker 2016; Hadler, Tsutsui, and Chin 2012; Matthijs and Merler 2020; Bellucci, Sanders, and Serricchio 2012; Verhaegen, Hooghe, and Quintelier 2014).

In addition, Deutsch's theory has inspired reasoning about the role of personal resources for developing an EU identity. As several authors point out, not all individuals have equal opportunities to engage in cross-border interactions with fellow European citizens (e.g. Fligstein 2008; Fuss and Grosser 2006; Jamieson 2002). Instead, it is primarily the well-off and well-educated who are endowed with the necessary resources, such as the possibility to travel abroad, the command of foreign languages, and international social networks. Consequently, the social group of EU citizens may be more accessible and relevant to them compared to their compatriots who mainly remain within their regional surroundings. At the same time, a person's social background should also influence his or her cost-benefit-calculations, as for example the single market has varying implications for different social groups (Foster and Frieden 2021).

Empirical studies confirm that a European identity is particularly widespread among the more privileged social strata, as well as among the younger Europeans (Fligstein 2008; Hadler, Tsutsui, and Chin 2012; Weber 2016; Verhaegen, Hooghe, and Quintelier 2017; but see Bellucci, Sanders, and Serricchio 2012).

Moreover, individuals' cognitive mobilisation is often considered an important factor that influences their European identity. Although Ronald Inglehart (1977), the founder of this concept, has not referred to the aforementioned social psychologist approaches, his assumptions resonate well with the formers' premise that social categories must be cognitively available to individuals to become salient for them. Similarly, cognitive mobilisation theory assumes that people who are interested in politics and familiar with political issues understand the EU's political system and proceedings better than their less-informed counterparts. This enhanced understanding can facilitate the identification with a remote political entity like the European community. Empirical evidence supports this assumption (Luhmann 2017; Bellucci, Sanders, and Serricchio 2012).

Finally, some authors posit that citizens' trust in EU institutions fosters their European identity (Kaina 2009; Verhaegen, Hooghe, and Quintelier 2017). Individuals who accept to be governed by the same political institutions might expect their compatriots to follow the same norms and hold similar values, as discussed earlier. This expectation can enhance mutual trustworthiness and foster the perception of belonging to the same political community (Kaina 2009). Empirically, several studies have demonstrated a correlation between EU trust and European identity (Kleiner and Bücker 2016; Verhaegen, Hooghe, and Quintelier 2017).

Apparently, citizens' EU identity is built upon different sources. The following section presents the empirical analysis we have conducted to test the hypothesis that *subjectively shared values form one pillar of this social identity*.

Data, variables, design

In order to empirically test our main hypothesis that citizens' EU identity is positively linked to their perception of sharing the same values, two-level regression models are conducted. Data for our empirical analyses are drawn from the Eurobarometer (EB) 92.3 collected in 2019 (European Commission, 2020). The Eurobarometer is the cross-national polling instrument used by the European Commission, the European Parliament and other EU institutions and agencies to monitor regularly the state of public opinion in Europe on issues related to the European Union as well as attitudes on subjects of political or social nature.

To measure EU identity, we use an item asking the respondent whether s/he definitely not, not really, to some extent or definitely does feel to be a citizen of the EU (for literal wording, see Table A1 in the Appendix). This variable fits our purpose, since it refers to people's emotional belonging to the community of EU citizens – which constitutes an important dimension of one's social identity, as argued above. It thereby avoids to only capture people's cognitive self-categorisation 'as European', which might exist without any further relevance for a person's self-concept or his or her social behaviour (Cram 2012; Fuss and Grosser 2006). Simultaneously, this category clearly refers to the EU's political community and not to other possible objects of European identification.

To operationalize our primary independent variable, the perception of shared values, we employ an item asking respondents to assess the degree of closeness they perceive between EU Member States in terms of shared values.[1] We posit that perceiving similarity itself holds particular significance. However, as similarity continues to increase, it may reach a point of diminishing marginal utility, leading to a weakening effect on the outcome variable. To address this, we have added the squared independent variable into the model. In the absence of a convincing item to directly measure the instrumental logic of citizens' *cost-benefit-calculations*, we employ an item that asks respondents to identify the most positive outcome of the EU. Potential responses include 'peace between the member states of the EU' or 'free movement of people, goods and services'. We recode this variable into a binary format, assigning a value of one to positive results and categorizing responses of 'none' or 'don't know' as zero. The Appendix shows how often the positive attributions were mentioned (Figure A1).

Additionally, we account for the respondents' perception of the EU's sociotropic benefits (Hooghe and Marks 2005) by including a variable on their subjective assessment of whether their country would fare better in the future outside the EU.

In order to control for the potential influence of *institutional trust*, we incorporate the respondent's trust in the EU. In addition, we account for a person's degree of *cognitive mobilization* by including his/her subjective understanding of how the EU works and how often s/he discusses European matters. With regard to the respondents' *resources* for developing an EU identity, we take in age, education, and a person's subjective social class in the analysis. Finally, we control for the respondents' gender and the subjective size of community s/he is living in.[2]

Previous analyses using data from 2014 demonstrated that national economic strength, level of EU subsidies, and unemployment rate do not significantly contribute to EU identity (Kleiner and Bücker 2016), which is why macro-level variables are not included in this study. In order to take country differences into account, we employ a multilevel design. Recognizing the potential lack of independence among observations within countries, we also incorporate clustered standard errors, with the country serving as the clustering unit.

Table 1. Perception of shared values in the EU and EU identity.

	M0	M1	M2	M3	M4
	Coef. / Rob. std. err.	Coef. / Rob. std. err. Sign.	Coef. / Rob. std. err. Sign.	Coef. / Rob. std. err. Sign.	Coef. / Rob. std. err. Sign.
Common values		0.772***	0.723***		0.392***
		(0.058	(0.054)		(0.076)
C.values##C.values		-0.061***	-0.058***		-0.029ns
		(0.015)	(0.014)		(0.017)
Trust in EU				0.379***	0.309***
				(0.024)	(0.022)
Better outside EU				-0.141***	-0.131***
				(0.025)	(0.024)
Positive results				0.561***	0.407***
				(0.071)	(0.058)
Understanding EU				0.148***	0.130***
				(0.019)	(0.017)
Discuss about EU				0.101***	0.096***
				(0.025)	(0.023)
Social class			0.109***	0.049***	0.045***
			(0.018)	(0.013)	(0.012)
Education			0.008***	0.002ns	0.001ns
			(0.002)	(0.001)	(0.001)
Still studying			0.205***	0.054ns	0.031ns
			(0.034)	(0.029)	(0.029)
Gender			0.014ns	-0.042**	-0.037*
			(0.018)	(0.015)	(0.015)
Age			-0.003ns	-0.003ns	-0.002ns
			(0.002)	(0.001)	(0.002)
Type of Community			0.069***	0.052***	0.049***
			(0.015	(0.012)	(0.013)
Constant	2.996	1.434***	1.107***	1.802***	1.223***
	(0.043)	(0.105)	(0.163)	(0.173)	(0.157)
var(_cons)	0.047	0.048	0.045	0.027	0.028
	(0.012)	(0.012)	(0.011)	(0.008)	(0.009)
Var(Residual)	0.783	0.676	0.653	0.564	0.540
	(0.059)	(0.049	(0.045)	(0.034	(0.032)
Log pseudolikelihood_0	-32290.528				
Log pseudolikelihood		-30470.637	-30041.061	-28207.400	-27661.426
AIC	64587.1	60951.3	60104.1	56442.8	55354.9
BIC	64611.4	60991.9	60193.5	56556.5	55484.8
R2 (Maddala)		0.136	0.165	0.280	0.311
Observations	24,870	24,870	24,870	24,870	24,870
No. of Groups		29	29	29	29

Source: Eurobarometer 92.3 (2019).

Note: Two-level regression models (random slope). Empty model (M0), bivariate model (M1), model with structural controls (M2), full control model (M3), and full model (M4). Clustered standard errors in parentheses; *p<0.05, **p<0.01, ***p<0.001. AIC = Akaike information criterion; BIC = Bayesian information criterion.

Analyses and results

The regression analysis results are presented in Table 1. The dataset encompasses a total of 24,870 interviews from 28 European countries, while the eastern part of Germany is treated as a distinct and independent group.[3]

Model 1 (M1) examines the impact of the main independent variable and its squared term on the dependent variable. The primary variable has a positive and statistically significant influence, implying that those who perceive a higher degree of shared values between EU countries are more likely to identify as EU citizens.

The negative impact of the squared term suggests that the effect of the main independent variable on the dependent variable becomes smaller as the perceived similarity increases. The second model (M2) controls for structural variables and reveals a similar effect of the main variable, indicating that it is not confounded by other factors. The coefficient of determination (R-squared) and the standard errors also experience a minor improvement in M2. Incorporating all control variables in the third model (M3) allows for comparison with the full model (M4) to determine the additional explanatory power of the main independent variable when accounting for all other effects. The main variable remains significantly influential in M4, but it reduces the effects of trust in the EU and perceived benefits of EU membership. Most other effects in M3 remain stable in M4. The squared term loses significance, but the primary independent variable remains positively significant. This finding indicates that the main independent variable remains consistently influential on the dependent variable, even when other factors are taken into account. However, the inclusion of the independent variable in the model does not improve its overall fit significantly. Both the Akaike information criterion (AIC) and the Bayesian information criterion (BIC) for M3 and M4 show a minor enhancement in model fit when incorporating the main independent variable. Furthermore, the adjusted R-squared rises from 0.280 to 0.311 indicating an increase in variance explanation of 3.1% points.

There is a statistically significant correlation between the dependent variable and some, but not all, control variables. EU identity is more profound when citizens have trust in the EU, comprehend its workings, regularly discuss EU matters, and attribute positive outcomes to the EU. Of these factors, attributing positive outcomes has the most substantial impact. Conversely, EU identity declines with the conviction that one's own country would fare better outside the EU. Socio-structural factors also influence EU identity: individuals who are older or female or perceive themselves as belonging to a lower social class experience a decreased sense of European identity compared to their counterparts. The type of community also plays a role: city dwellers are more likely to identify as European than rural residents.

To provide a more intuitive interpretation and to test whether the effect of the perception of shared values has not only a significant but also a substantial impact on people's EU identity, the predicted values of the feeling of being an EU citizen were estimated at different levels of the independent variable and plotted. The estimates from the full model (M4) in Table 1 were used to display these predicted values in Figure 1.

The black circles represent the point estimates, and the vertical lines represent the 95% confidence intervals associated with the value estimates. The graph reaffirms the regression model (M4) and shows a clear link between EU identity and perceived value similarity. As perceived value similarity increases, EU identity experiences a substantial rise. However, the curve levels off slightly at higher levels of similarity, indicating a decrease in the impact of perceived similarity on EU identity. Thus, the presence of shared values, rather than their degree, is the key factor for EU identity. To summarise, we conclude that perceiving shared values promotes a sense of Europeanness, which confirms our hypothesis.

If this mechanism applies generally, the same effect should be observed in all EU countries. Therefore, we have re-run the complete model (M4) individually for each country.

Table 2 displays the slope coefficients of perceived value similarity for EU identity per country along with the coefficient of determination and the number of observations per country.

It is evident that the populations of the member states exhibit differences with regard to the relation between the two variables. In fifteen member states, including France, Belgium, West Germany, and Austria, a positive and statistically significant association exists between perceived value similarity and citizens' EU identity. Conversely, the effect is not statistically significant in the remaining member states such as the Netherlands, Italy, Luxembourg, Denmark, or East Germany. It should be noted that certain states, such as Luxembourg or Malta, have relatively small sample sizes, which may account for the absence of statistical
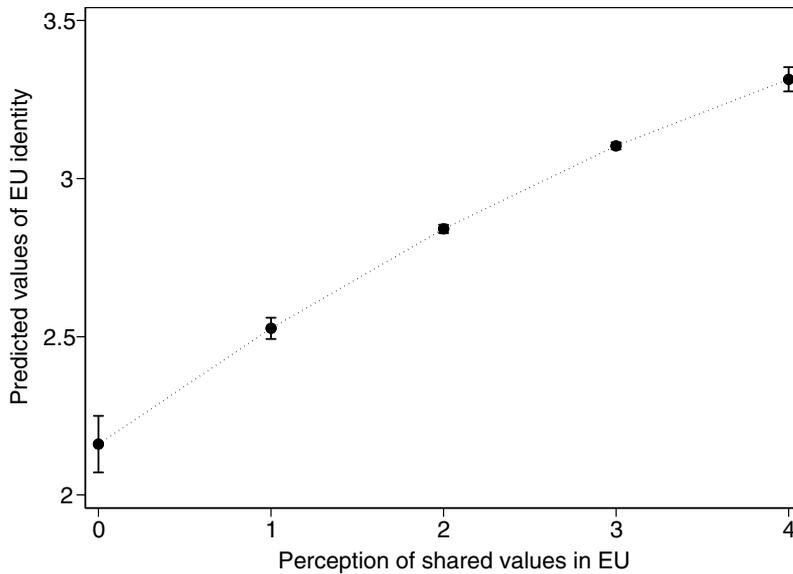
Figure 1. Perception of shared values and sense of belonging to the EU (2019). Source: Eurobarometer 92.3 (2019). Predicted values of EU identity over the range of values of the perception of common values in the EU, while all other covariates are held at their means (dichotomous variables are held at their modes, and categorial variables are held at their medians). The dots are the point estimates, and the vertical lines are the 95% confidence intervals associated with the value estimates. Predicted margins are generated from the estimates of model 4 shown in Table 1

significance given the high number of controls in the model. Additionally, while ten of the non-significant effects demonstrate the expected direction, only three states exhibit a negative effect, none of which reaches statistical significance.

In conclusion, our study shows that the perception of shared values is linked to EU identity in most countries, as hypothesised. However, we cannot determine why this is not the case in some countries. Nonetheless, for numerous Europeans, the perception of sharing values is a significant foundation of their EU identity.

To conduct additional robustness checks, the dependent variable was dichotomized and the regression model was recalculated. Furthermore, the category 'don't know' on the item of the independent variable was used as the centre of scale, as it is often unclear what exactly this category measures. In both cases, we obtained comparable results which are not presented here.

Finally, we have once again demonstrated that the perception of shared values is related to EU identity (see Kleiner and Bücker 2016). Our second objective is to explore whether this association pattern has changed between 2014 and 2019. To this end, the models were aligned as far as possible, i.e. the model using the 2014 data includes the same country surveys and a comparable operationalization to the extent feasible. Where necessary, the operationalization from 2014 was adjusted to suit the more recent/current model.[4]

Figure 2 displays the predicted values of EU identity corresponding to different degrees of perceived shared values within the EU for the years 2014 and 2019. The curves exhibit a striking similarity in both years. However, further analysis reveals that the curve for 2019 is marginally steeper than the one for 2014. This indicates that EU identity increases more abruptly in 2019 than in 2014 when perceived similarity occurs. Thus, the role of perceived similarity for EU identity may have heightened over time.

Table 2. Perception of sharing values and European identity per nation.

Country	Coef.	Sign.	Adj. R2	Obs.
France	**0.651** (0.209)	**	**0.310**	**945**
Belgium	**0.679** (0.205)	***	**0.212**	**991**
The Netherlands	**−0.058** (0.268)	ns	**0.279**	**967**
Germany (West)	**0.690** (0.256)	**	**0.350**	**933**
Italy	**0.037** (0.183)	ns	**0.434**	**953**
Luxembourg	**0.131** (0.238)	ns	**0.243**	**486**
Denmark	**0.391** (0.208)	ns	**0.266**	**972**
Ireland	**0.782** (0.158)	***	**0.410**	**917**
United Kingdom	**0.464** (0.210)	*	**0.475**	**820**
Greece	**0.460** (0.172)	**	**0.357**	**965**
Spain	**0.356** (0.174)	*	**0.205**	**932**
Portugal	**0.706** (0.277)	*	**0.391**	**885**
Germany (East)	**0.450** (0.287)	ns	**0.356**	**477**
Finland	**1.101** (0.293)	***	**0.298**	**910**
Sweden	**−0.013** (0.241)	ns	**0.192**	**982**
Austria	**1.022** (0.173)	***	**0.398**	**936**
Cyprus (Rep.)	**0.407** (0.276)	ns	**0.241**	**490**
Czech Republic	**0.444** (0.203)	*	**0.348**	**960**
Estonia	**0.393** (0.256)	ns	**0.276**	**854**
Hungary	**−0.269** (0.180)	ns	**0.294**	**974**
Latvia	**0.352** (0.191)	ns	**0.272**	**905**
Lithuania	**0.752** (0.250)	**	**0.317**	**920**
Malta	**0.509** (0.381)	ns	**0.289**	**424**
Poland	**0.930** (0.191)	***	**0.338**	**853**
Slovakia	**0.532** (0.209)	*	**0.299**	**904**
Slovenia	**0.503** (0.207)	*	**0.292**	**948**
Bulgaria	**0.350** (0.187)	ns	**0.442**	**837**
Romania	**0.306** (0.200)	ns	**0.127**	**987**
Croatia	**0.239** (0.178)	ns	**0.255**	**994**

Source: Eurobarometer 92.3 (2019).
Linear regression models. Clustered standard errors in parentheses; *$p < 0.05$, **$p < 0.01$, ***$p < 0.001$.
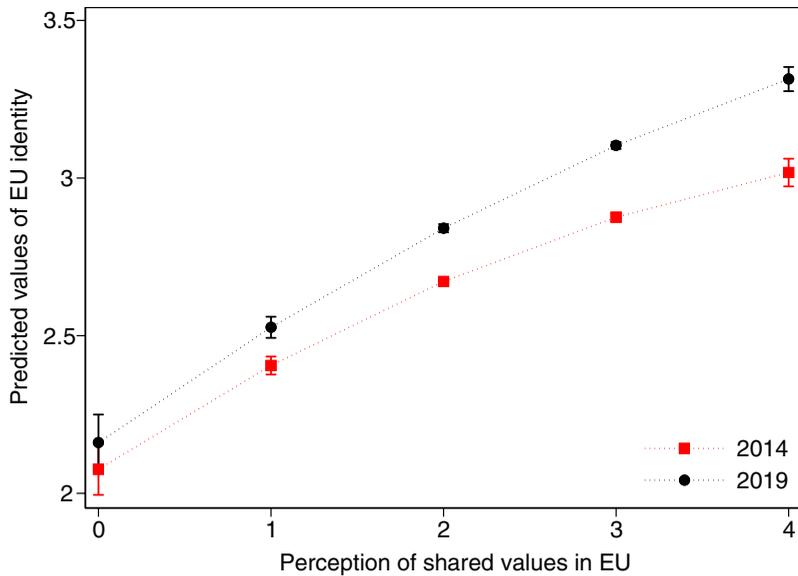
Figure 2. Perception of shared values and sense of belonging to the EU (2014 and 2019). Source: Eurobarometer 81.2 (2014) and 92.3 (2019). Predicted values of EU identity over the range of values of the perception of common values in the EU, while all other covariates are held at their means (dichotomous variables are held at their modes, and categorial variables are held at their medians). The black circles are the point estimates for 2014, the red squares are the estimates for 2019, and the vertical lines are the 95% confidence intervals associated with the value estimates. Predicted values are generated from the estimates of model 5 shown in Table 1 and the same model based on Eurobarometer 81.2 (2014).

Conclusions

This article examines the sources of EU identity from a socio-psychological perspective. In line with Social Identity Theory and Self-Categorisation Theory, we argue that social identities are based on the perception of significant similarities among members of a social group that distinguish them from non-members in subjectively meaningful ways. Concerning individuals' identification with the EU political community, we assume that perceptions of shared values serve as a crucial source of similarity, enabling individuals to position themselves as members of that community within a given social context.

The empirical analyses confirm the positive association between subjective value similarity and EU identity. This finding corroborates one of the main results of our previous study (Kleiner and Bücker 2016) and shows that the underlying mechanism is stable over time. Furthermore, comparing the findings of both studies indicates that the linkage between perceived value sharing and feeling as an EU citizen has strengthened between 2014 and 2019. One might presume that the many challenges the EU has faced since 2014, such as the strong influx of migrants, Brexit, and the growing tensions with Russia after the latter's annexation of Crimea, have raised the importance of cultural factors for feeling as part of the political EU community. However, further research is needed to empirically examine this assumption.

Furthermore, the analyses demonstrate that it is particularly important *that* common values are perceived, while this mechanism decreases in importance for EU identity with increasing subjective similarity. With regard to the sources of people's EU identity, this means that it is important to perceive a significant common anchor at all. The specific design of this anchor and the extent of perceived similarities appear to be of secondary importance.

However, this relationship is not universally present across all EU member states. In several countries, the association between subjective value sharing and EU identity could not be proven – a finding consistent with our previous study (Kleiner and Bücker 2016). As

pointed out there, one might explain this variation in general with national discourses that ascribe different meanings to the EU based on a country's history and culture (Bücker 2012; Díez Medrano 2003). With regard to the specific narrative of a 'community of values', previous research has shown that the latter is particularly relevant in elite discourses of certain member states, such as France, Germany, the Benelux, Austria, and Italy (Schmidt 2012). This result supports the notion that the EU's official discourse of representing a community of shared values influences its citizens' ideas about the EU's political community – yet depending on the nation-specific ways of incorporating this narrative into existing debates. Apparently, there is not only one way of perceiving the political community of EU citizens, but many – which again points to the insight that heterogeneity does not necessarily hinder the creation of a political community. To the contrary, one might even argue that the EU's political community only exists because it allows for a variety of nation-specific interpretations of its constitutive characteristics. Hence, the co-existence of political communities at the national and the EU level seems to foster a new type of politicised social identity that comprises a variety of 'perceived similarities' among individuals who claim to belong to the same social group. Further studies are needed that investigate the linkage between current public discourses on the EU and citizens' attachment to the EU's political community across member states.

Moreover, our analyses confirm several findings of prior research on citizens' EU identity. Individuals' identification with the EU's political community also rests upon their cost-benefit-calculations. The positive outcomes ascribed to the EU are the strongest predictor of citizens' EU identity in our study, yet with decreasing explanatory power when the perception of shared values is added. Apparently, both foundations of a person's EU identity compete with each other to some extent, while they also co-exist. Future research should dig deeper into this relationship and analyse the mechanisms linking EU-related interests to the perception of shared similarities among EU citizens.

Alongside personal interests and the perception of shared values, citizens' trust in the EU has turned out to be strongly related to their EU identity in both of our studies. This finding supports the perspective that individuals need an infrastructure of (political) institutions in order to develop a sense of belonging to a large-scale entity. Following this line of reasoning, one might propose that the 'culturalist model' of European identity formation is more decisive than the 'structuralist model' with its emphasis on personal interaction. Again, further research is needed for investigating this assumption.

We are aware of the limits of our study. Above all, the potential problem of bi-directional causal relations also applies to the linkage between the subjective sharing of values and EU identity, as stated above. This difficulty applies to many of our control variables as well, for example the relationship between EU trust and EU identity (Kaina 2009; Kleiner and Bücker 2016) or the linkage between personal interests and social identities (Risse 2010). In the end, only experiments can unequivocally determine the causal relationship between the respondents' EU identity and other variables.

Furthermore, lacking an adequate operationalization of the benefits that the respondents ascribe to the European Union, we are still not able to directly compare the effects of subjective benefits and the perception of sharing values on EU identity. Finally, we need more insights on the public construction of the EU's political community within its member states in order to understand citizens' diverging sources of EU identity better. Future studies will have to close this knowledge gap.

Despite the challenges that remain, it is worthwhile to address the question of the sources of EU identity. Our research has shown that the subjective perception of shared values is a source of EU identity that should not be underestimated – especially since we have demonstrated that the importance of this perception has increased in recent years. Perceived value similarity might thus serve as an increasingly important foundation of citizens' sense of belonging to the EU's political community in the future, in particular if one assumes that the aforementioned crises the EU faces will further increase.

Notes

1. We are aware that this indicator refers to the 'EU member states' and not to 'EU citizens'. However, we assume that people are more likely to attribute values to individuals than to state systems, as research on nation-state identities does (Marcussen et al. 2001).
2. We created a binary variable for the countries which founded the European Community and included them in our model. We also generated a variable for the countries of the eurozone. However, none of these variables displayed any significant effect, thus we omitted them from the final model. These omissions have no impact on the findings. In addition, we neither included the individual evaluation of the EU's economic situation nor the subjective ideological positioning of the respondent as control variables. This would have eliminated a total of 5,493 cases from our models and the results would have been only marginally different.
3. The political cultures of East and West Germany still differ in many respects 30 years after the fall of the Berlin Wall (e.g. Gramlich 2019; Pickel and Pickel 2023). For this reason, both regions as treated as separate units in surveys such as the Eurobarometer.
4. In 2014, the items for the two factors social class and education had more response categories than in 2019, but this does not affect the comparability of the results.

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No potential conflict of interest was reported by the author(s).

ORCID

Tuuli-Marja Kleiner http://orcid.org/0000-0002-1158-7332
Nicola Bücker http://orcid.org/0000-0003-2568-0009

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Appendix

Percentages based on valid values. Example: 33.7 percent of respondents named peace as a positive outcome of the European Union.

Table A1. Variables.

Variable	Operationalization	Mean	Std. Dev.	Min.	Max.
European identity	For each of the following statements, please tell me to what extent it corresponds or not to your own opinion [. . .] You feel you are a citizen of the EU [Yes, definitely; no, definitely not]	2.985	0.880	1	4
Common values	In your opinion, in terms of shared values, are EU Member States . . . ? [Very close to each other; very distant from each other]	2.570	0.673	1	4
Trust in EU	I would like to ask you a question about how much trust you have in certain media and institutions. For each of the following media and institutions, please tell me if you tend to trust it or tend not to trust it. [Tend to trust; tend not to trust] trust it or tend not to trust it	0.492	0.450	0	1
Better outside EU	Please tell me to what extent you agree or disagree with each of the following statements. (OUR COUNTRY) could better face the future outside the EU [Totally agree; totally disagree]	2.427	1.394	1	5
Positive results	Which of the following do you think is the most positive result of the EU? Firstly? And then? [Peace among the Member States of the EU; the free movement of people, goods and services within the EU; the euro; Student exchange programmes such as ERASMUS; the Common Agricultural Policy; the economic power of the EU; the political and diplomatic influence of the EU in the rest of the world; the level of social welfare (healthcare, education, pensions) in the EU; Other (SPONTANEOUS)]	0.966	0.182	0	1
Understanding EU	Please tell me to what extent you agree or disagree with each of the following statements [. . .]. I understand how the EU works [Totally agree; totally disagree]	3.377	1.217	1	5
Discuss about EU	When you get together with friends or relatives, would you say you discuss frequently, occasionally or never about. . .? European political matters [Frequently; never]	1.853	0.646	1	3
Social class	Do you see yourself and your household belonging to . . . ? [The working class of society; the higher class of society]	2.386	0.966	1	5
Gender of respondent		0.462	0.500	0	1
Age of respondent	How old are you?	51.676	17.963	15	98
Formal education	How old were you when you stopped full-time education?	18.310	7.824	0	92
Still Studying		0.057	0.232	0	1
Type of Community	Would you say you live in a. . .? [Rural area or village; large town]	1.959	0.787	1	3

Source: Eurobarometer 92.3 (2019).

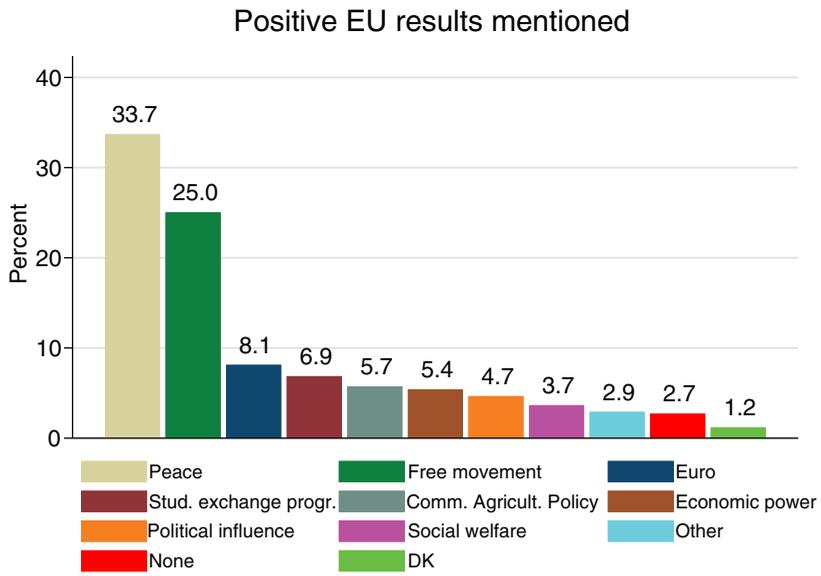## Positive EU results mentioned

Figure A1. Positive EU results mentioned. Source: Eurobarometer 92.3 (2019). Own calculations (weighted).