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All Roads Lead to Brussels?

A multilevel regression analysis of the effect of religion on Euroscepticism in 19 countries between 2004 and 2016

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Date: June 25, 2019

Word count: 20.440

Abstract

Euroscepticism is gaining ground in the European Union member states. Euroscepticism used to be focused on financial policies. However, the aim of Euroscepticism now is more focused on identity. Past literature has argued that religion plays an important role on individuals' opinions regarding European integration. Religious citizens, especially Catholics, are assumed to be more in favor of the EU. This thesis delves deeper into the effects of religion in general and Catholicism and Protestantism more specifically on Euroscepticism. Degrees of belonging, behaving and believing are taken into consideration to explain the effects of religion. In addition, the role of Christian Democratic Parties is analyzed and the role these parties play in determining religious citizens' opinions about European integration.

Keywords: Euroscepticism, Religion, Catholicism, Protestantism, Christian Democratic Parties.

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List of Abbreviations

CDP	Christian Democratic Party
CDPs	Christian Democratic Parties
CHES	Chapel Hill Expert Survey
EP	European Parliament
ESS	European Social Survey
EU	European Union
MEP	Member of European Parliament
N	Number of valid cases
OECD	Organization of Economic Co-operation and Development

Chapter 1: Introduction

A popular analysis of the Brexit is that the British vote to leave the European Union (EU) is a middle finger from the baby boomers to the young generation (Harteveld, 2016; Lennard, 2016). While the overwhelming majority of the young people voted to remain in the EU, a majority of the older citizens voted to leave (ibid.). This example clearly shows that public opinion is deeply divided on the issue of European integration. Euroscepticism is gaining ground, which is clearly evident in the fact that Eurosceptic parties have gained their largest ever vote share in the European Parliament (EP) elections of 2014 (De Vries, 2018).

However, it appears to be that Eurosceptic tendencies are not present among religious citizens. Van der Brug et al. (2009) argue that religion is a strong predictor for party choice. Therefore, religious citizens are inclined to vote for Christian Democratic Parties (CDPs). In Political Science literature, the effects of religion on party choice are explained through the traditional cleavage system of Seymour Lipset and Stein Rokkan (1967). Lipset and Rokkan (1967) find four cleavages in Western states that divide society in distinct groups. One of these cleavages concern religious values versus secular values. In this thesis, I argue that the religious-secular cleavage is relevant to explain Euroscepticism because it is long-lasting in many European states and this cleavage underlies the European party system (Van der Brug et al., 2009). Thereby, religion is seen as one of the most important cultural factors that contributed to the modern EU (Nelsen et al., 2001). CDPs have formed around this cleavage in many EU member states. Still, there are many political parties that have 'Christian' in their name and that want to pursue politics consistent with religious norms and values.

Since the establishment of the European Union, the organization has been enlarged both horizontally and vertically. This enlargement increased the level of integration and thereby the extent of Euroscepticism (Taggart, 1998). Europeans are very proud of their national identity and feel like their nationality first before anything else (McLaren, 2007). They are afraid to be 'Europeanized' at the expense of their national identity (ibid.). This brought attention to questions about personal identity in the EU-member states. These identity-based issues are increasingly mobilized by political parties (ibid.). One of these issues involves a person's religion.

Several scholars have argued that religion plays a significant role in EU-politics and society (Nelsen et al. 2001; 2003; 2010; Boomgaarden and Freire 2009; Minkenberg, 2009; Van der Brug et al. 2009). In short, this relationship holds that European integration is initially based on Christian values such as charity, peace and love for one's enemies. Attitudes of religious people are shaped by their religious community and its associated values and cultures (Boomgaarden and Freire, 2009). Based on this, I argue that when the Christian religion is positive towards European integration, religious citizens will be influenced by it and will also have a positive attitude towards integration.

According to Bartolini and Mair (1990), individual political voting behavior is based on cleavages. Bartolini and Mair, as well as Lipset and Rokkan (1967), argue that a cleavage is a dividing line in a polity. In particular, cleavages are about individual electoral behavior that reflects the history of political and organizational struggles in the past. When established cleavages become institutionalized in social and political organizations, they influence individuals and social groups. Therefore, cleavages constitute the structure in a state and they determine individual political preferences. Currently the most common explanation for Euroscepticism is the demarcation-integration cleavage as argued by Kriesi et al. (2012). These scholars argue that the old traditional cleavage system has been replaced by a new cleavage: the demarcation-integration cleavage. However, in this thesis, I argue that the traditional religious cleavage has not been replaced and is still among the strongest predictors of Euroscepticism.

People's attitudes are influenced by political parties and actors (Ray, 2003; Rosenstone and Hansen, 1993). The position taken by the party acts as a cue for voters that support the party. This effect is also present in the way individuals judge European integration (Ray, 2003). Parties that have a strong opinion about European integration, will be more persuasive to their constituency. Arzheimer and Carter (2009) and Knutsen (2010) argue that religious citizens are likely to identify with a Christian Democratic or conservative party. Combining cue theory and the CD values, CDPs will influence their constituency to be in favor of European integration.

The relation between religion and Euroscepticism in Western Europe has been established by several scholars. However, knowledge about this relationship is missing for many new member states that are mostly all non-Western European. The number of member states has been growing but research

on the effect of religion on citizens of the new member states has stayed behind. Therefore, it is not possible to compare all member states of the EU and come to a general conclusion about the effect of religion on Euroscepticism in the whole EU. This thesis delves into the relationship between Euroscepticism and religion in nineteen EU member states. Accordingly, this is one of the major attributes to the scientific relevance of this thesis. Another aspect of the scientific relevance is the test of the relevance of the religious cleavage. The religious-secular divide is one of the four traditional cleavages. However, there are scholars who argue that Europe has been secularizing (Nelsen et al., 2003; Norris and Inglehart, 2011) and therefore it is questionable if the religious cleavage still has a mobilizing effect. Finally, this thesis uses a database of nineteen states with data ranging from 2004-2016. This has not recently been done with data regarding the relationship between Euroscepticism and religion.

Next to the scientific relevance, this thesis also has societal relevance. Euroscepticism has a significant social impact, which is clearly shown by the Brexit negotiations. While the United Kingdom tries to step out of the EU, it brings along many insecurities to citizens, companies and governments all over Europe. To prevent another exit from the EU with all the uncertainties that come with it, it is important to understand where Euroscepticism among the EU-citizens comes from. Since the European integration started as a Christian project, religion remains an important aspect to explain Euroscepticism.

In summary, the role of religion in explaining Euroscepticism remains imprecise and needs clarification. The religious cleavage has mobilized religious citizens to be in favor of European integration and to support CD parties in the past. This thesis is aimed to find out if this connection is still present or if it is subverted by other theoretical explanations. Thereby, I test the concept of having a religious worldview and how that affects religious citizens to support European integration. The differences in values and opinions for Catholics and Protestants also contribute to the extent of Euroscepticism. Accordingly, these differences between the denominations will also be tested.

In order to explain the current relation between religion and Euroscepticism in all EU member states, it is important to look at the micro level in recent years. Therefore, this thesis will provide an answer to the following descriptive research question:

How did Euroscepticism develop in the EU-member states between 2004-2016?

The aim of this thesis is to enlarge our understanding of the effect of religion on Euroscepticism by incorporating and testing cleavage theory that I have mentioned above. Therefore, the explanatory research question in this thesis is:

To what extent can the influence of religion on Euroscepticism be explained by religious cleavage theory in the EU-member states between 2004 and 2016?

The extent of literature on Euroscepticism and cleavages in non-Western member states has stayed behind. Therefore, it is not possible to compare cleavages across the whole EU. In this context, this thesis will focus on the extent to which religion has an impact on a person's attitude towards the EU, over the period of 2004-2016. This will be analyzed in a quantitative, multi-level, large-N research design with data from 2004 to 2016. This data is gathered from four different datasets. The first dataset is the European Social Survey which asks citizens in twenty-four states about their attitudes and behavior. This dataset is biennial and consists of longitudinal data. The second data set is the Chapel Hill Expert Survey. This is an extensive database about party positioning in Europe. The last wave included 268 political parties. The third dataset is ParlGov, which is also an expert survey and includes 1600 political parties. ParlGov evaluates party positions and places political parties in party families.

The next chapter will give an overview of the relevant literature on this topic. The most relevant concepts will be explained and current gaps in the literature will be shown. Thereby, a definition of Euroscepticism is provided. This theoretical framework leads to a number of hypotheses on which I elaborate and summarize at the end of chapter 2. Chapter 3 shows the methods that are used by introducing the data collection approach and the research approach. Moreover, the cases and variables are operationalized. In chapter 4, the results of the analysis are shown, and the hypotheses are tested. The last chapter provides an answer to the research questions, a discussion of the limitations and implications of this thesis and a conclusion.

Chapter 2: Theoretical Framework

In this chapter, the most relevant concepts of this thesis will be explained. First, Euroscepticism is explained, both in a historical perspective as in a constructive perspective. Second, an overview of the existing literature regarding Euroscepticism is presented. Third, the theoretical approach is outlined. Fourth, the theoretical approach in combination with general explanations for Euroscepticism and religious aspects are set out. Finally, the literature used in this theoretical framework leads to hypotheses, which are summarized at the end of this chapter and will be tested in chapter 4.

2.1 Euroscepticism

During the first years of the EU, Euroscepticism used to be directed at the financial policies of the organization (Hooghe and Marks, 2007). Especially, the skeptic opinions were focused at the market integration, since the EU primarily used to be an economic organization (Eichenberg and Dalton, 2007). However, the EU received control over more policy areas after the signing of the Maastricht Treaty in 1992. With this enlarged control, an additional point of critique emerged among the European citizens regarding the defense of the national community. The Maastricht Treaty gave additional powers to the European Parliament and committed all member states to a common foreign and security policy (Grieco, 2009). Thereby, it was also the basis of the Economic and Monetary Union. Euroscepticism became a general trend and was visible in all member states, even in the states that classify as the most pro-European (Taggart, 1998).

In the early 1990s, when Euroscepticism became directed at the policies of the Maastricht Treaty, it caused serious issues for the national governments (Taggart, 1998). The six founding states (Belgium, France, Germany, Italy, Luxembourg and the Netherlands) are usually seen as the most committed to European integration. However, even the founding member states had to do with Euroscepticism. There was a referendum in France that resulted in just enough votes to ratify the Treaty. The Italian Berlusconi-government fell over the issue of Maastricht. Luxembourg had a local candidate that advocated anti-Maastricht sentiment. Belgium saw the rise of two far right parties: the Flemish Block and National Front, both with an anti-EU agenda. Moreover, Eurosceptic events also emerged in

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other member states in these years (Taggart, 1998). The Danes had a second referendum to ratify the Treaty after being rejected the first time. Norway decided not to join the EU after a second referendum and the states that did decide to join (Austria, Finland and Sweden) showed higher levels of Euroscepticism among citizens than the average.

Euroscepticism is still present and even gaining more ground (De Vries, 2018). Krouwel and Abts (2007) define Euroscepticism as the critical and negative attitude and the opposition towards the EU. The target of dissatisfaction varies from the concept of European integration, to EU institutions, EU policies and European politicians (ibid.). Eurosceptic citizens may differ in the extent to which they are skeptical and on what grounds they are skeptical. The degree of Euroscepticism can vary between skeptical to distrustful, cynical or oppositional attitudes. Thereby, there are various reasons why citizens are skeptical such as the level of integration, the actual process of integration or EU policies and output.

In this thesis, Euroscepticism refers to an overall negative and critical attitude towards the EU. Thereby, the most Eurosceptic citizens wish an 'exit' from the EU for their country (Bruter, 2008). Euroscepticism is not only focused on the past and present but also on the future. While support or skepticism about the EU used to be focused on financial policies, it is now more focused on European identity (ibid.). This involves questions about open borders and the free movement across states.

2.2 Literature Review

Explanations of Euroscepticism can generally be structured in five categories: utilitarian theory, social identity theory, cognitive mobilization theory, institutional trust theory and cue theory. What follows is an explanation of these theories, including different trends within some of the theories. As argued above, during the first years of the EU, skepticism was mainly directed at its financial aspects (Hooghe and Marks, 2007). However, when the policy areas of the EU expanded, so did the stream of skepticism and the extent of the literature.

The first approach that explains Euroscepticism is the utilitarian theory. This theory is based on what individuals have personally gained or lost from the process of European integration (McLaren, 2007; Eichenberg and Dalton, 2007). Anderson and Reichert (1995) have studied the connection

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between economic benefits and support for European integration in the 1980s. They indicate that citizens who live in countries that benefit most from the EU and citizens who personally benefit from EU-membership, show higher levels of support. De Vries and Van Kersbergen (2007) argue that within this approach there are two levels: the macro and the micro. On the macro level, De Vries and Van Kersbergen assume that support for the EU is consistent with the national economic performances, such as gross domestic product and unemployment rates. High levels of gross domestic product and low unemployment rates will lead to more support for the EU. On the micro level, these scholars suggest that the economic integration and market liberalization of the EU creates different opportunities for its citizens based on personal skills. The market liberalization enables companies to move across borders, which leads to an increased job insecurity for unskilled workers, whereas it leads to increased job mobility for high-skilled workers. Therefore, market liberalization can better be exploited by citizens with higher education, higher income and more occupational skills (ibid.; Gabel and Palmer, 1995). Consequently, these citizens are more likely to support European integration than unskilled workers.

The second approach to explain Euroscepticism is social identity theory. Social identity theorists argue that some Europeans are afraid to be Europeanized at the expense of their own national community (McLaren, 2004; 2007). These citizens strongly identify with their nationality and see immigration and globalization as threats to the integrity and sovereignty of their state (McLaren, 2002). This is because people become protective of their identity, even if this identity is artificial (McLaren, 2007). People do not want the EU to interfere with domestic politics and culture and therefore, they are more likely to be Eurosceptic (Carey, 2002). In their study of fifteen EU member states, Netjes and van Kersbergen (2004) demonstrate that rightwing populist parties influence citizens who are afraid to lose their national identity. Rightwing populist parties put much emphasize on the issue of exclusive national identity and thereby create an increase of Euroscepticism among their constituency. In short, citizens are thus not concerned on the micro level with their individual life but with the survival of their state at the macro level.

The third approach to explain Euroscepticism is the cognitive mobilization theory. Inglehart (1970) suggests that there is a connection between having a cosmopolitan worldview and being in favor of European integration. He finds this connection in Great Brittan, France, Italy and West-Germany.

According to Inglehart, cognitive mobilization is the capability to understand and cope with an extensive political community. McLaren (2007) therefore argues that cognitive citizens are those who are capable to process complex political events, who take the time to do so, and who discuss politics more frequently. In general, they are higher educated and more capable of understanding the complex nature of the EU. Cognitive citizens are literate and exposed to the mass media. Consequently, they are better able to relate to a cosmopolitan world view and are more tended to follow the general opinion that is reflected in the mass media (Inglehart, 1970). Since the mass media predominantly covers positive messages, it is not only more likely that higher educated citizens *have* an opinion regarding European integration, but they are also more positive towards it (ibid.). Thereby, McLaren (2002; 2007) argues that cognitive citizens are more exposed to the EU and are therefore more in favor of European integration, whereas citizens who are not cognitively mobilized are more Eurosceptic because they are unfamiliar with the EU.

The fourth line of literature is institutional trust theory. Institutional trust is generated when institutions function satisfactory (Mishler and Rose, 2001). Therefore, citizens will trust the EU when they feel that the EU represents their interests. Democracy as an institutional form can only function when citizens participate and give legitimacy to the government (Dalton, 2007). Therefore, if citizens distrust institutions, it can harm the democratic process. According to Mishler and Rose (2001) there are two levels within this approach as well: the macro and the micro. The macro level of institutional trust theory looks at the aggregate performance of institutions like government effectively and avoiding corruption, and how that determines individual evaluations. Micro institutional trust theory assumes that individual evaluations are formed by individual experiences and benefits. There are two ways to evaluate the EU from the perspective of institutional trust theory. Citizens can evaluate the EU directly and indirectly by using state evaluations as a proxy for EU evaluations (Kritzinger, 2003). Muñoz, Torcal and Bonet (2011) have found that both the direct as the indirect evaluations are present when citizens assess the EU. This relationship is present in all 22 states that were an EU member states in 2011.

The final general approach to explain Euroscepticism is cue theory. There are two mechanisms in cue theory: bottom-up and top-down. The bottom-up mechanism assumes that popular opinion shapes elite opinion (Steenbergen, Edwards and De Vries, 2007). The top-down mechanism argues that the elites cue the people and that the people adjust their opinion to be in line with the elites. Citizens may

find it hard to form an opinion about the EU and therefore need the elites to give them information so that they can formulate their standpoints. That is why most literature points to the direction of the top-down relationship (ibid.) and due to the small scope of this thesis, I focus on this approach of cue theory. In their multi-level study, Hooghe and Marks (2005) find that elite cues are influential predictors of citizens' positions regarding European integration. Thereby, the more elites are divided on the issue of European integration, the more likely citizens are to oppose European integration. On the other hand, when elites are in congruence about European integration, the more likely citizens are to support it. Furthermore, parties are more persuasive when the issue at stake – such as European integration - is important for the party (Ray, 2003). People who are close to the political party they support, are also more influenced by the positions taken by that party (ibid.)

2.3 Theoretical Approach

The five theories that I have mentioned above can be used to explain Euroscepticism. Two of those are used in this thesis to explain the relationship between religion and Euroscepticism. The first is social identity theory in combination with the religious cleavage. Second, cue theory is applied to the positions and articulations of CDPs. I argue that these general theories have an effect on the relationship between religion and Euroscepticism because religion has a strong effect on political preferences, economic attitudes and party alignment (Van der Brug et al., 2009). Religious norms and values reflect profound worldviews and can therefore influence the social and political beliefs of citizens.

Before starting my analysis of the connection between religion and Euroscepticism, it is important to outline my theoretical approach. This will concretize and clarify why certain assumptions and connections are made. Thereby, without a clear theoretical approach, correlations might be incorrectly interpreted.

Political scientists use cleavage theory to come to explanations about the relationship between religion and party choice. The traditional cleavage theory by Lipset and Rokkan (1967) outlines the religious-secular divide in Western European states. The cleavage system, as set out by Lipset and Rokkan, is a 'standard story'. According to Tilly (1999) in every discipline of the social sciences,

scientists have their own way of dealing with situations, events and actions. Social scientists deal with this by using 'standard stories'. A standard story is a sequential and explanatory narrative that is driven by self-motivated human action (ibid.). However, Lichbach (2003) argues that standard stories are commonsensical and do not go in depth. Therefore, he contends that social sciences need 'deep stories' that delve deeper into the underlying truths of human action.

In order to go from a standard story to a deep story, social scientists need a meta-approach. In the field of social sciences, there are three varieties of meta-approaches: rational choice, culturalism and structuralism. Lichbach (2003) argues that the rational choice approach explores the unforeseen consequences of intentional human actions. These explorations show how rules, structures and institutions influence individual choices. Yet, the cultural approach entails that social actions, values and beliefs are always in relation towards others (ibid.). Thus, culturalists go beyond standard stories by delving deeper into interpretations and meanings of people in certain social circumstances. On the contrary, the structural approach explores how actors are embedded in their roles by the structures of society and its institutions (ibid.). Thus, these three meta-approaches transform standard stories into deep stories by looking at individual action, intersubjective values and beliefs or deeper structures of power and causation.

The three meta-approaches that exists in the social sciences are ideal types. It is impossible to be completely a rational choice, cultural or structural theorist (Lichbach, 2003). Therefore, debates within the three ideal types are still present. The most outstanding debate is between thin versions and thick versions of the meta-approach. Thin versions stay close to their traditional core, whereas in thick versions detailed and contextual elements are added to the core. While thin versions are more easily falsified, thick versions are harder to test since it is harder to separate the core elements from the detailed elements.

In this thesis, I use the standard story of cleavage theory and explore it from a rational choice perspective. The main assumption of rational choice theory is that individual actors make reasoned choices, while being aware of the likely choices of others and the contextual and institutional constraints (Levi, 2009). Therefore, ultimately the political system is shaped by the choices and actions made by voters and/or parties. According to rational choice theory, the voters and parties are the agents who

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rationally act and rationally make choices (Lichbach and Zuckerman, 2009). Thus, in the political realm, the agents are presented with political choices and are supposed to come to a rational decision that best fits their preferences (ibid.). Thereby, I argue that cleavage theory fits best into the thin version of rational choice theory. The thin version reduces culture and conditions to individual desires and believes (Lichbach, 2003). My assumption of cleavage theory is that the reasoned choices that individuals make are shaped by their position on the cleavage dimension. This creates two general groups with divergent preferences in a society.

Rational choice scholars argue that people support the political party that best represents their interests (Lichbach and Zuckerman, 2009) which is consistent with social identity theory. People identify themselves with political parties which creates partisanship. Loyal support and partisanship results from the attachments of social groups and the political party with which it is associated (ibid.). Therefore, religious citizens will identify themselves with the political party that best represents their interests on the religious-secular cleavage. Rational choice scholars search for universal, explanatory laws (Lichbach, 2003). Therefore, this thesis aims to explain the relationship between the religious cleavage and its implementation and Euroscepticism in the EU member states.

2.3.1 Cleavage Theory

According to Bartolini and Mair (1990, p. 216) cleavages are dividing lines in a society. These dividing lines are based on the individual voting behavior of citizens and reflect the history of political and organizational struggles in the past. People's voting behavior is influenced by cleavages once these are institutionalized in social and political organizations. Struggles that are not institutionalized, have not brought the intensity of emotions and reactions that cleavages have brought. Even though social struggles can have a significant influence on people's voting behavior, they do not unite people to the extent that cleavages do. Therefore, cleavages structure a society and determine individual political preferences.

Lipset and Rokkan (1967) indicate four cleavages in Western polities. These cleavages developed after important revolutions for Europe. The first cleavage is the center-periphery and arose

from the Reformation. The cleavage created two groups in society: those who want state control over the national church and those who want the state to be allied to the Roman Catholic church. The second dividing line is called the state-church cleavage and emerged after the National Revolution. The main issue was control for mass education, either by the state or by the church. The third dividing line is the land-industry cleavage and appeared after the Industrial Revolution. In this cleavage, there is a division between groups that want freedom for industrial companies and groups that want tariff levels for agricultural products and control from the state. After the Russian Revolution, the owner-worker cleavage developed, which is the fourth cleavage. The Russian Revolution highlighted the differences between the economic classes that were established in Western Europe.

Bartolini and Mair (1990) argue that there are three crucial aspects of a cleavage: the empirical, the normative and the political/organizational. First, the social/structural aspect of a cleavage refers to the history and the formation of the state. Cleavages develop on the basis of social differences of people within a state. These social differences lead to the structural conditions of group identity. The structural conditions become politized and institutionalized. Consequently, the cleavages start to play a role in the political realm. The second aspect of a cleavage is normative in nature. It refers to the norms, values and identity of the social-structural groups. The social relationships have external closure and create delimited social-structural groups. Therefore, a cleavage distinguishes itself from a social group, since a social group is much more fluid and less restrictive. Third, the political/organizational aspect of a cleavage is that cleavages are unorganized. There can be multiple organizations within the same cleavage that are the institutional component of the cleavage. Thus, the cleavage does not exclusively depend on one organization.

The strength and dynamics of cleavages can only be assessed while all three elements of the cleavage are considered (Bartolini and Mair, 1990). Once cleavages are fully established and institutionalized, they become autonomous. In these cases, cleavages begin to influence people's social, cultural, and political life. Cleavages are a mean to political stabilization. It gives people a framework of alternatives for their own social and political integration.

2.3.1.1 Religious Cleavage

The religious cleavage emerged from the Reformation in Europe in the 16th century (Lipset and Rokkan, 1967; Rose and Urwin, 1969; Nelsen et al., 2015). As a consequence of the developments of the Reformation and subsequent wars of religion, Europe has become politically fragmentized. The Reformation has determined the structure of national politics and mass mobilization in contemporary Europe (Lipset and Rokkan, 1967, p. 38). After the Reformation, the Industrial and National Revolutions impacted the development of European states (Ertman, 2009). These revolutions were expressions of the conflict between 'the central nation-building culture and the increasing resistance of the ethnically, linguistically, or religiously distinct subject populations in the provinces and peripheries' (Ertman, 2009, p. 41). The expressions of this conflict had two general implications for Europe: there were states where parties of religious defense emerged, and states where these parties did not emerge.

According to Ertman (2009), these two general implications of the nation-building conflict have effects on the contemporary political systems in European states. The parties of religious defense emerged between 1870 and 1926. The development of parties of religious defense have led to the current political systems in Western European states. Parties of religious defense emerged in Belgium, the Netherlands, Switzerland, Austria, Italy and Germany. In the present age, these states all have similar party systems with coalition governments. Political parties in these states have to work together to form coalitions. Thereby, in general, parties can rely on religious parties as strong allies. On the contrary, parties of religious defense did not emerge in Britain, France, Scandinavia, Spain and Portugal. The fact that this did not happen in these countries is not because these citizens were less religious, but however, because the religious cleavage was aligned with other cross-cutting cleavages at the time. The cross-cutting cleavage involved liberal, conservative, left and right camps, and therefore went further than traditional class and religious cleavage. The cross-cutting cleavage emerged around supporters and opponents of state reform. As a result, religious parties did not emerge in these states and the political division was between left and right parties. Nowadays, these states have pluralist and competitive party systems.

All in all, more than 350 years after the Reformation, the religious cleavage is still influential (Elff, 2007; Duncan, 2015). Knutsen (2004) argues that there is a paradox regarding the saliency of the

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issue of religion. There is only a small number of political issues that is directly connected to the religious-secular conflict line. However, there are also very few issues that are completely separated from it. The religious cleavage reflects deeply held human values that influence behavior. Even though religious issues are not often on the political agenda, they are related to our personal, social and political values, such as work ethics, family ties, morality and respect towards the state and authority. Therefore, religion does not only influence party choice, it also influences our political ideology, our position about certain issues and our political attitudes (ibid.).

As religion has an influence on a wide range of areas, it also influences our ideas about Europe, the European identity, European borders and national borders (Nelsen et al., 2015). Nelsen et al. (2015) argue that religious culture is a crucial factor to explain a person's attitude regarding (European) integration and national borders. Religious culture is an overall way of life shaped by particular religious traditions. Furthermore, it also influences citizens' political affiliations by providing ideas about how the religious world should interact with secular authority. According to Minkenberg (2009), churches are not only religious institutions, they are also concerned with national identity and sovereignty. Thereby, church leaders and religious citizens tend to be in congruence regarding their position on European integration (Minkenberg, 2009).

The next two paragraphs elaborate on how the theory on the religious cleavage leads to four hypotheses. For clarification reasons, I have split the next section in a bottom-up side and a top-down side of the cleavage. In the political realm, individuals on the bottom-up side have to make choices according to their preferences. These choices are represented by political parties on the top-down side. A cleavage is represented in the political system when political parties have different stances on an issue.

Bottom-up

As argued above, the religious cleavage is crucial to explain individual positions about Euroscepticism. The bottom-up side of the religious cleavage explains the differences between religious and secular citizens and their opinions regarding Euroscepticism. This aspect concerns the differences in cultural feelings and attitudes.

First, the political positions that religious citizens take are influenced by their position on the religious cleavage dimension. Religious values are reflected in the political beliefs of individuals (Van der Brug et al., 2009). Traditionally, the Christian church favors a supranational church. However, the Christian church has accepted that it will never gain as much power as it did during the Medieval times again (Marks and Wilson, 2000). Their idea of a supranational church has now been translated to support for European integration (ibid.) One of the values that are particularly important for Christians are human rights and fundamental liberties. Therefore, Christians would prioritize this over the national sovereignty of European states (ibid.). On the other hand, secular citizens do not share the religious values that religious citizens have. Therefore, they do not identify themselves with the same political beliefs and are more likely to be Eurosceptic.

According to Cvijic and Zucca (2004) the idea of Christian culture and secular culture is important to understand the differences that are articulated by the religious cleavage. First, Christianity can be understood in a thick or thin sense. The thick version is about the holy truth and in this sense, the Christian community consists of those who actively believe in God. Their idea of the Christian community is rather exclusive. However, the thin version of Christianity understands it as a social reality or as a culture. This version has a more inclusive idea of the Christian community. Citizens who believe in the thin version see their religion as essential for the project of European integration. Therefore, they believe that the Christian identity is interwoven with the identity of the EU. Consequently, they are in favor of European integration because it is a mean to promote their Christian values. Adherents of the thin version see the Christian values as the highest common denominator of the European project and culture (ibid.). Second, Cvijic and Zucca argue that non-religious citizens do not see the Christian religion as a central element in the construction of the EU. They would argue that the European identity is much more complex than the sole element of religion. European culture consists of different moral, cultural and historical influences that go beyond Christianity. Therefore, non-religious citizens are more likely to be Eurosceptic because their culture is not necessarily represented by the European culture. This leads to the following hypothesis:

H1: Religious citizens are less Eurosceptic than non-religious citizens.

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Top-down

The top-down approach within cleavage theory is connected to cue theory and social identity theory. I argue that political parties cue citizens in their voting behavior. At the same time, religious citizens identify themselves with CDPs. Religious citizens who feel connected to a CDP, are more open to the cues and values of that party. The top-down approach leads to three hypotheses.

CDPs emerged from the religious cleavage but their ideology covers more than just religion (Kalyvas and van Kersbergen, 2010). Therefore, their electorate of CDPs consists of a diverse group of citizens that is influenced by the religious cleavage on their voting behavior. Political parties mobilize citizens to participate in politics and persuade citizens to take over the position of the party (Rosenstone and Hansen, 1993). The preferences of religious citizens are best promoted by CDPs and therefore, religious people strongly identify with these parties (Arzheimer and Carter, 2009; Knutsen, 2010). Consequently, religious citizens are likely to vote for CDPs and do not consider voting for other parties. Therefore, the more affiliation individuals feel towards a political party, the more influenced they are by that party's position (Ray, 2003).

Political parties present the choices citizens can make regarding political issues. Among these political issues, is the issue of European integration. Ray (2003) argues that political parties influence public opinion regarding European integration. Therefore, according to Steenbergen et al. (2007) the position that a party has on European integration has an influence on the supporters of that party. The CD party family is characterized as being in favor of European integration (Marks and Wilson, 2000). Under the assumption that religious citizens are influenced by CDPs, they will be more in favor of European integration when the CDP supports European integration. This leads to the following hypothesis:

H2a: When religious citizens vote for a CDP, they are less Eurosceptic than non-CDP voters.

The effect that political parties have on public opinion is stronger when the salience of the issue of European integration is high for that party (Ray, 2003). Therefore, I assume that religious citizens

will be more influenced by CDPs when CDPs put much emphasis on the issue of European integration and therefore religious citizens will be less Eurosceptic. This leads to the following hypotheses:

H2b: The higher the saliency of European integration for a CDP, the less Eurosceptic religious CDP-voters are.

As argued above in the literature review, the application of social identity theory to Euroscepticism leads to the premise that citizens are afraid to be 'Europeanized' at the expense of their national identity (McLaren, 2007). Most citizens strongly identify themselves with their national identity and they are therefore likely to be Eurosceptic (ibid.). However, citizens who have a less exclusive idea of their identity are more likely to be in favor of European integration. These citizens consider themselves as having multiple identities or their identity has a form of supranationalism (ibid.). Religious citizens are familiar with the idea of a supranational church (Marks and Wilson, 2000; Boomgaarden and Freire, 2009) and see Christianity as the common denominator of the EU culture (Cvijic and Zucca, 2004). Therefore, religious citizens do not strictly identify themselves with their national identity, whereas secular citizens are more likely to do so. In the political realm, religious citizens identify themselves with CDPs because this party family best promotes the Christian values and support for the European integration project (Marks and Wilson, 2000; Knutsen, 2010). Because CDPs cue their electorate to be in favor of European integration, religious CDP-voters are less Eurosceptic than citizens who identify themselves with another party (Ray, 2003; Steenbergen et al., 2007). This leads to the following hypothesis:

H3: Religious citizens who identify themselves with a CDP are less Eurosceptic than citizens who identify themselves with another party.

2.3.2 Belonging to a Denomination

As I have argued above, the Reformation has had a great impact on Europe. Moreover, during the Reformation, Christianity was split up into two separate denominations: Catholicism and Protestantism. This split within Christianity led to distinct cultural and political aspects for Catholics and Protestants (Nelsen et al., 2015). Therefore, they reacted differently to the state building movements which emerged in the late 19th and early 20th century in Western Europe (Knutsen, 2010). The reactions of the religious citizens had a significant impact and the consequences are still present in today's Europe (Nelsen et al., 2015; Kalyvas and van Kersbergen, 2010). Therefore, the denomination to which a religious citizen belongs to, has effects on his/her stances regarding Euroscepticism. In this thesis, I focus on Catholicism and Protestantism for two reasons. First, these are the two denominations with the most adherents in the European Union. And second, there is a lack of available data about citizens who believe in Orthodox Christianity, Islam, Judaism and other religions.

2.3.2.1 Catholicism and Protestantism

The state building movements that emerged in the late 19th and early 20th century were both liberal and anticlerical (Kalyvas and van Kersbergen, 2010). In response to the liberal state builders, the Catholic church started a mass social movement (ibid.). The Catholic movements wanted to make sure that their religious view would be proclaimed (Nelsen et al., 2015; Pombeni, 2000). Kalyvas and van Kersbergen (2010) describe the success of the Catholics and how these successes eventually led to the creation of CDPs. While the movements became politized, the Catholic political identity gained significance in Western Europe. However, at the same time, it became clear that the Catholic church would never gain as much power as during the Medieval times again. Therefore, to strengthen the power of the Catholic church, the goal of CDPs became the development of a unified Europe (ibid.).

After the two world wars, CDPs increasingly gained electoral successes in Western Europe (Nelsen et al., 2015). The Christian Democrats started to have international meetings which contributed to the success of the parties themselves and for European integration. The CDPs in Belgium, France, Germany, Italy, Luxembourg and the Netherlands implemented the idea of European integration and

founded the precursor of the EU (the Economy Community of Coal and Steel) to prevent another war on the continent and as a solution to coordination problems between the states (Kalyvas and van Kersbergen, 2010).

According to the Catholic doctrine, citizens become "whole" when they are full members of their community (Kalyvas and van Kersbergen, 2010). Communities can be groupings like the state, a municipality or the EU. Thereby, since the Catholic church has a transnational structure, Catholics are familiar with the idea of a supranational authority (Marks and Wilson, 2000; Boomgaarden and Freire, 2009). This idea of a supranational authority is now translated to the authority of the EU. Because European integration initially is a Catholic project, Catholics are inclined to be positive towards it (Nelsen et al., 2015).

In general, Protestants have different values than Catholics (Nelsen et al, 2015; Boomgaarden and Freire, 2009). Protestant citizens value freedom, individualism and localism (Boomgaarden and Freire, 2009). After the Reformation, Protestants found shelter from the Catholic church within their nation states. Therefore, they identify themselves strongly with their nation state and do not believe in the necessity of European integration (ibid.). Thereby, unlike Catholics, Protestants did not create political parties to represent their interests (with the exception of the Netherlands). Nationalism and anti-Catholicism made many Protestants hostile to a unified Europe (Nelsen et al., 2015). Therefore, it is plausible to argue that Protestants are more Eurosceptic than Catholics (Nelsen et al., 2015; Marks and Wilson, 2000). This leads to the following hypothesis:

H4: Catholic citizens are less Eurosceptic than Protestant citizens.

2.3.2.3 Behave and Believe

In the paragraphs above, I have argued that the denomination a person belongs to has implications for the extent of Euroscepticism he/she experiences. However, there are two more dimensions within religion that influence individual opinion about Euroscepticism. These dimensions are the extent to

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which a person behaves religiously and the extent to which a person believes in God. This part of the thesis elaborates on these two aspects of religion and leads to four hypotheses.

In the early 20th century, scholars such as Durkheim and Weber developed the secularization theory (Norris and Inglehart, 2011). The secularization theory assumed that the importance of religion would fade away and therefore the significance of religion would decrease. However, religion did not disappear, and it seems highly unlikely that it will. Davie (1990) suggests another explanation for the decreasing numbers of church attendants. She argues that even though the number of citizens that frequently attends church is decreasing, this does not mean that the number of religious citizens is decreasing at the same pace (Davie, 1990).

Since the late 20th century, it seems like people still believe but not behave religiously, which makes it difficult to designate religious citizens. Therefore, Davie (1990) makes a distinction between three dimensions of 'being religious': religious affiliation, religious practice and religious belief. In this thesis, religious affiliation refers to the denomination a citizen belongs to. The religious practice refers to the behavior of a citizen, such as church attendance or the number of times he/she prays. The religious belief refers to the extent to which a person believes in God. This means that within the subsection of religious citizens, there seem to be two groups that implement their faith differently. The first group frequently attends church and is religiously committed, whereas the second group believes in the same God but has stopped to go to church. Even though there is a difference between behavior and believe, citizens in both groups can belong to the same denomination.

The extent to which a person believes in God influences him/her on his/her position towards European integration. Nelsen et al. (2001) argue that Catholics who are more devoted believers are less Eurosceptic than Catholics who are less devoted. There are two reasons for this connection. First, more devoted Catholics identify themselves stronger with the Catholic values. Therefore, they have more interest in serving these values and promoting integration. Second, they are more open for cues from CDPs and pressure from within their community. This leads to the following hypothesis:

H5a: Catholics who are more devoted believers in God are less Eurosceptic than Catholics who are less devoted believers.

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The level of religious belief among Protestants and those effects on Euroscepticism are not as clear as for Catholics (Boomgaarden and Freire, 2009). Protestants highly value their individuality and nation state, as they have found shelter in their nation states after the Reformation (ibid.; Nelsen et al, 2001). Therefore, in the past, Protestants are known to be less in favor of European integration than Catholics because the EU is seen as a Catholic project. However, this has changed in recent years and the Protestants became less Eurosceptic. This is because Protestant elites have cued Protestants more positively about European integration, the church has strengthened its international ties (Boomgaarden and Freire, 2009) and younger protestants became less Eurosceptic (Nelsen et al., 2003). Nevertheless, Nelsen and Guth (2003) argue that more devout Protestants have less support for European integration than less devoted Protestants. More devout Protestants have remained Eurosceptic because they are more traditional believers. Whereas the less devout Protestants have a more international worldview and are therefore less Eurosceptic. The relationship between Protestant devotion and support for European integration is the opposite of this relationship for the Catholics. This leads to the following hypothesis:

H5b: Protestants who are more devoted believers in God are more Eurosceptic than Protestants who are less devoted believers.

Differences in religious behavior also has an influence on religious citizens and their position towards European integration. Religious behavior in this thesis means the amount of church visits per day, week, month or year. Religious citizens who regularly go to church meetings are more easily influenced by church elites than religious citizens who rarely go to church meetings (Jansen, de Graaf and Need, 2012). During church meetings, religious norms are spread. People who more frequently attend these meetings are more exposed to the religious norms which become reflected in their personal social, cultural and political values (ibid.). Thereby, Catholic church attendants are not only more easily mobilized, they are also stronger supporters of CDPs (Duncan, 2015). As stated above, the Catholic church and CDPs are in general supporters of European integration. Therefore, Catholics who go to church meetings more often, are more exposed to the cue effects of church elites. This leads to the following hypothesis:

H6a: The more frequently a Catholic citizen attends church the less likely it is that he/she will be Eurosceptic.

Jansen, de Graaf and Need (2012) thus argue that religious citizens are more influenced by their denominational church when they attend more church services. This argument is also true for Protestant citizens. As the Protestant church and elites are more Eurosceptic than their Catholic counterparts, they influence their attendants differently. Thereby, Protestant citizens are slightly more likely to vote for a liberal party than for a CDP. Therefore, the expectation is that Protestant citizens who go to church meetings more often, are more exposed to the negative cue effects of their church elites regarding European integration and that they are not influenced by CDPs. This leads to the following hypothesis:

H6b: The more frequently a Protestant attends church the more likely it is that he/she will be Eurosceptic.

2.3.4 Summary of Hypotheses

Table 2.1: Overview of Hypotheses.

Hypotheses

	Micro	Macro
H1: Religious citizens are less Eurosceptic than non-religious citizens.	X	
H2a: When religious citizens vote for a CDP, they are less Eurosceptic than non-CDP voters.	X	
H2b: The higher the saliency of European integration for a CDP, the less Eurosceptic religious CDP-voters are.		X
H3: Religious citizens who identify themselves with a CDP are less Eurosceptic than citizens who identify themselves with another party.	X	
H4: Catholic citizens are less Eurosceptic than Protestant citizens.	X	
H5a: Catholics who are more devoted believers in God are less Eurosceptic than Catholics who are less devoted believers.	X	
H5b: Protestants who are more devoted believers in God are more Eurosceptic than Protestants who are less devoted believers.	X	
H6a: The more frequently a Catholic citizen attends church the less likely it is that he/she will be Eurosceptic.	X	
H6b: The more frequently a Protestant attends church the more likely it is that he/she will be Eurosceptic.	X	

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Chapter 3: Data and Methods

This chapter elaborates on the data and methods used in this thesis. First of all, the research approach is explained. Second, the case selection is explained. Third, the data approach explained further. Fourth, the operationalization of the dependent variable, independent micro and macro variables and control variables is presented. Finally, the research methods are explained.

3.1 Research Approach

The aim of this thesis is to expand our knowledge about the relationship between religion and Euroscepticism. In order to come to a comprehensive evaluation of this relationship, it is important to include a large number of European citizens. It is common for scholars who analyze Euroscepticism to use a large-N quantitative research method to incorporate citizens all over the EU member states and from different levels in society. Thereby, control variables and multiple causal mechanisms can be integrated into a multilevel large-N research method. This is essential because it shows how different personal characteristics can lead to opinions about Euroscepticism. Moreover, this research method enables me to generalize the results and to compare it over time and between different societal groups. However, this does not mean that the effects are found in every single case. The goal of this research is to test the hypotheses that are outlined in the theoretical framework. Since the causation is assumed to be probabilistic, the effects of the variables may differ across cases, contexts and time points.

3.2 Case Selection

For the case selection in this thesis I want to incorporate as many EU member states as possible. However, due to a lack of data on many Eastern European countries, the case selection is limited. Therefore, the nineteen countries that this thesis focusses on are: Austria, Belgium, Cyprus, Czech Republic, Denmark, Finland, Germany, Greece, Ireland, Italy, Lithuania, Luxembourg, the Netherlands, Poland, Portugal, Slovakia, Slovenia, Spain and Sweden. The only four non-Western member states that are included in this thesis are Lithuania, Poland, Slovakia and Slovenia. It can be argued that these four

states cannot be included in this thesis because of the differences between Western and non-Western party systems. For example, Kalyvas and van Kersbergen (2010) have argued that there are no successful CDPs in Eastern Europe. Thereby, Bale and Szczerbiak (2008) argue that political parties and party systems in Eastern Europe are not formed by cleavages. If this is true, it would be problematic as the concept of cleavages is the underlying assumption of this thesis. However, I do argue that Lithuania, Poland, Slovakia and Slovenia belong in this classification. First, because they have all been EU member states for fifteen years. Second, even though Lithuania and Poland used to be part of the USSR and Slovenia used to be part of Yugoslavia, they all have had enough time (since 1989 and 1991 respectively) to become politically independent and developed. Finally, support and skepticism about the EU has the same rationale in Western and Eastern Europe (Marks et al., 2006).

The timeframe of this thesis starts in 2004 and ends in 2016. The practical reason for this timeframe is that I use data from the European Social Survey. The European Social Survey has started collecting data in 2002 and the most recent published data is from 2016. However, the data from the 2002-wave does not include the variable to measure Euroscepticism. Therefore, I have not included the first wave of the ESS in this thesis. Another reason for this timeframe is that I am most interested in recent developments of Euroscepticism. As it has often been argued that the religious cleavage has lost its significance in the European political realm, I argue that it is important to systemically investigate this in recent years.

3.3 Data Approach

This section of the thesis elaborates on the databases that I have used. It is explained where the data comes from and why these databases are chosen. The three databases that are used in this thesis are the European Social Survey, Chapel Hill Expert Survey and ParlGov.

3.3.1 European Social Survey

The European Social Survey (ESS) conducts surveys every two years (ESS, n.d.). The first round of surveys dates from 2002. The last published survey round is from 2016 and includes twenty-four states.

As argued in the case selection, I incorporate nineteen of those twenty-four states in this thesis. The ESS is a cross-national survey about attitudes and behavior. It uses cross-sectional samples of the populations which means that every individual is surveyed around the same time. However, it is not the same group of people who are surveyed every round. The ESS is biennial which makes the data longitudinal. The ESS claims that it is representative of all persons over 15 years old and who live in a private household in each country (ibid.).

The ESS covers a variety of topics such as human values, immigration, trust in justice, democracy and politics. To ensure that the ESS can be generalized and to minimize the margin of error, ESS has set a minimum sample size of 1500 respondents for countries with more than 2 million inhabitants and 800 respondents for countries with less than 2 million inhabitants. Random sampling is used to enlarge the comparability (ibid.). This means that everyone over 15 years old and living in a private household can be selected to take part in the ESS. Citizens who are selected cannot be replaced by someone else, even when he/she cannot be contacted or refuses to participate. The ESS aims to have a minimum response rate of 70%. However, in the waves and years that are included in this thesis, only in 18 of the 88 cases, this response rate is achieved. The number of responses and the response rates are included in Appendix I and II. In these Appendices can also be found which countries have missing data in which years[1]. The data is missing as a consequence of not being included in an ESS wave.

The ESS provides its users with weighting variables to enlarge the accuracy of the data (ESS, n.d.). The two weighting variables that are provided are design and post-stratification weights. Due to complex sampling designs, some groups or regions within a population are overrepresented. The design weight is applied to correct this and to ensure that respondents have equal probabilities to be part of the sample. However, even when the design weight is applied, there are still differences in inclusion probabilities, sampling errors and possible non-response errors. Therefore, the ESS provides post-stratification weights that use additional information about age groups, gender, education and region

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[1] Austria misses two rounds (2008, 2012); Czech Republic misses one round (2006); Denmark misses one round (2016); Greece misses four rounds (2006, 2012, 2014, 2016); Italy misses four rounds (2004, 2006, 2008, 2014); Lithuania misses three rounds (2002, 2004, 2006); and finally, Slovakia also misses three rounds (2002, 2014, 2016).

(ibid.). I will use both these weighting variables to control for the errors in the data that have emerged as a consequence from the sampling technique.

3.3.2 Chapel Hill Expert Survey

The Chapel Hill Expert Survey (CHES) has gathered an extensive database about party positioning in Europe (CHES, n.d.). Expert surveys are a data gathering technique that asks professionals to apply their knowledge about political parties in a country of their expertise. CHES started with their first wave in 1999 and their fifth and most recent wave was conducted 2014. In the latest round, they have included 31 countries and 268 political parties (ibid.). CHES asks questions about parties' general positions on economic and social left/right stances, as well as their position on European integration and EU policies. I use CHES to determine the position of CDPs about the saliency of the issue of the EU. The waves of 2006 and 2014 of CHES are included in this thesis. CHES also has data on 2010, which falls within the timeframe of this thesis. However, the ESS did not incorporate the dependent variable of this thesis in their 2010 round. Therefore, the effects of CDPs in 2010 cannot be applied to individual level data and can thus not be used in this thesis.

3.3.3 ParlGov

ParlGov is a dataset that contains political information on all EU countries and most countries that are a member of the Organization of Economic Co-operation and Development (OECD) (Parlgov, n.d.). Combined, there are 37 countries included in their database with 1600 parties, 950 elections and 1500 cabinets. ParlGov serves two general goals. The first is to list all political parties and to show their position in the coalition or the opposition. The second is to evaluate party positions based on expert surveys. These party positions are based on factors such as their left-right stance, their position about the EU and to which party family the party belongs to. For some countries, the data starts in 1900 whereas for others the data gathering started after the latest democratic transition (ibid.). In this thesis, ParlGov is used to determine which parties are included as a CDP.

3.4 Operationalization

The following paragraphs are concerned with the operationalization of the variables that are used in this thesis. First, the dependent variable is operationalized. Second, the independent micro and macro variables are operationalized. Thereby, I explain on which scale the variables are measured. This is important for two reasons. It depends on the measurement scale if the variable can be included in certain statistical tests. By that, the measurement scale also makes it easier to choose which statistical method is best suited for the models. Finally, the control variables are explained.

3.4.1 Dependent Variable: Euroscepticism

The dependent variable of this thesis is Euroscepticism. The ESS is the main database that is used in this thesis. Unfortunately, there is no direct measure of Euroscepticism included in the ESS. In this thesis, Euroscepticism refers to an overall negative and critical attitude towards the EU. Therefore, I have chosen to use the variable that belong to the question 'Should European unification go further, or has it already gone too far?' as the dependent variable. It is acceptable to assume that respondents who are against European integration are also Eurosceptic. Similarly, respondents who are in favor of European integration are not likely to be Eurosceptic. Additionally, the definition of Euroscepticism in this thesis is having an overall negative and critical attitude towards the EU. Being against European integration is an appropriate measurement for Euroscepticism.

Thus, Euroscepticism is measured by taking an indicator about the unification of the EU. This variable is called **Euroscepticism** in the ESS and the question is: 'Should European unification go further, or has it already gone too far?'. The respondent had eleven answering categories with '0' being 'unification already gone too far' and '10' being 'unification go further'. Thereby, the respondent had the option to choose to 'refuse to answer' (77), 'don't know' (88), and 'no answer' (99). These three categories are excluded from my dataset because these are missing values.

Strictly speaking, this variable is an ordinal variable because there is a hierarchy between the answers, however, the steps between the answers are not necessarily equal. However, under the

assumption that the steps between the answer categories are in fact equal, I can treat this variable as a quasi-interval variable.

In the ESS original dataset, the interpretation of 'being Eurosceptic' was counterintuitive. Being Eurosceptic was assigned with low scores, whereas being in favor of European integration was assigned with high scores. I have recoded this variable to make the results more intuitively interpretable. Therefore, the interpretation of the results in this thesis is: the lower the answer, the less Eurosceptic the respondent is and the higher the answer, the more Eurosceptic the respondent is.

The Euroscepticism variable is absent in two of the eight waves of the ESS. This is for the years 2002 and 2010. Since 2002 is the first wave of the ESS, I will leave out this year and start my analysis in 2004. Thereby, the missing data from 2010 is not a problem because there are three years before and three years after 2010 that did include the unification variable.

If I would have chosen to use trust in the EP as the dependent variable, I could have included all eight waves of the ESS. However, I would argue that not having trust in the EP is not representative for being Eurosceptic about the whole EU. The EP is only one of the decision making bodies of the EU, while there is also the European Council, the Council of the European Union and the European Commission. As argued in chapter 2, Euroscepticism refers to an overall negative and critical attitude towards the EU. Thurs, skepticism that is only focused on the EP is not the same as being Eurosceptic. Therefore, I believe that it is better to have an appropriate operationalization of the dependent variable, than to include two more waves of the ESS.

3.4.2 Independent Variables: Micro level

Within this thesis, nine independent variables are included at the micro level. The first variable concerns to which religion the respondents belong to or not belonging to any religion. I have created dummy variables for all the religious categories with not being religious as the reference category. The reference category is **non_religious**. The ESS asked participants the following question: 'Do you consider yourself as belonging to any particular religion or denomination?'. The answer categories are '1' being 'yes', '2' being 'no', '7' as 'refusal', '8' as 'don't know', and '9' as 'no answer'. The last three answer

categories are excluded from the dataset because these are missing values. This is a nominal variable because the categories are only separated by their names without a certain hierarchy. The reference category non_religious has a value of '0' for belonging to a particular religion and '1' for not belonging to a particular religion.

The four variables that have non_religious as reference category are **catholic, protestant, other_christian** and **other_religion**. Respondents were asked the following question: 'To which religion or denomination do you belong to at present?'. The ESS has incorporated this variable with country specific answer categories and with general answer categories. I use the general answer categories to create the dummy variables. The general answer categories are '1' as 'Roman Catholic', '2' as 'Protestant', '3' as 'Eastern Orthodox', '4' as 'Other Christian denomination', '5' as 'Jewish', '6' as 'Islamic', '7' as 'Eastern religions', and '8' as 'Other non-Christian religions'. The remaining categories are '66' as 'Not applicable', '77' as 'Refusal' and '99' as 'No answer'. These three are all excluded from the dataset as these are missing values. This is a nominal variable because the categories are only separated by their names without a certain hierarchy. The category catholic has a value of '0' for not belonging to a particular religion and '1' for belonging to Catholicism. The category protestant has a value of '0' for not belonging to a particular religion and '1' for belonging to Protestantism. The category other_christian has a value of '0' for not belonging to a particular religion and '1' for belonging to a Christian religion which is not Catholicism or Protestantism. The final category other_religion has a value of '0' for not belonging to a particular religion and '1' for belonging to a religion which is not Christian.

Hypothesis 2a and 2b test the interaction effect of belonging to a religion and voting for a CDP. I have created a dummy variable named **CDP_vote** to determine who has voted for a CDP in the latest elections and who has not. The parties which are classified as a CDP can be found in Appendix III. Respondents who voted for a CDP have a value of '1' and respondents who did not vote for a CDP have a value of '0'. This makes the variable CDP_vote a dichotomous variable with a nominal measurement level.

The seventh micro level variable concerns the respondents identification with a CDP and is named **CDP_identification**. This variable is computed to be a dummy variable by two variables within

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the ESS survey. The first question is: 'Is there a particular political party you feel closer to than all the other parties?'. The answer categories are '1' being 'yes', '2' being 'no', '7' as 'refusal', '8' as 'don't know', and '9' as 'no answer'. This is a nominal variable because the categories are only separated by their names without a certain hierarchy. The respondents who answered 'yes', were asked a follow up question, namely: 'Which one?'. This question has specific answer categories for each country according to the national political parties. Respondents who answered that they feel close to a CDP have a value of '1'and respondents who do not feel close to a CDP have a value of '0'. This variable is a dichotomous variable with a nominal measurement level.

The eight micro level variable concerns the extent of devotion to the respondent's faith. The variable is named **religiousdevotion**. Respondents were asked the following question: 'Regardless of whether you belong to a particular religion, how religious would you say you are?'. The answer categories range from '0' being 'not at all religious' to '10' being 'very religious'. The remaining categories are '77' as 'Refusal', '88' as 'Don't know' and '99' as 'No answer'. The last three categories are coded as missing. The higher the score respondents give to themselves, the more devoted they are to their religion. This is a ordinal variable. However, under the assumption that the steps between the answer categories are equal, I can treat this variable as a quasi-interval variable.

The ninth micro level variable is **church_attendance**. Respondents were asked the following question: 'Apart from special occasions such as weddings and funerals, about how often do you attend religious services nowadays?'. The answer categories are '1' as 'every day, '2' as 'more than once a week', '3' as 'once a week', '4' as 'at least once a month', '5' as 'only on special holy days', '6' as 'less often' and '7' as 'never'. The remaining categories are '77' as 'Refusal', '88' as 'Don't know' and '99' as 'No answer'. These last three categories are coded as missing. There have been dummy variables created for the first seven answer categories, with 'never' as the reference category.

3.4.3 Independent Variables: Macro level

In addition to the micro level variables, there is also a macro level variables included in this thesis. This variables concerns the national CDPs. The saliency of European integration for a CDP has an effect on

the extent of Euroscepticism for the CDP-voter. CDPs that put much emphasis on the issue of European integration affect their electorate to be in favor of European integration. On the other hand, CDPs that do not put emphasis on European integration affect their electorate to be Eurosceptic. CHES directly measures the positions of CDPs towards European integration, but only for two years that are relevant for this thesis (2006 and 2014).

The variable is called **salience**. Experts were asked the question: 'What is the relative salience of European integration in the party's public stance in [year]?'. As explained above, CHES only has data for two relevant years of this thesis. However, this is not a problem since parties are committed to particular issue positions (Steenbergen and Scott, 2004). This means that when a CDP is strongly committed to the issue of European integration, that party will put much emphasize on this issue over multiple years. The answer categories range from '0' being 'European Integration is of no importance' to '10' being 'European integration is of great importance'. Under the assumption that the steps between the categories are equal, this variable can be treated as a quasi-interval variable.

The CDPs that are incorporated in this thesis can be found in Appendix III. Three countries in the dataset have more than one CDP. This is the case for Belgium, Denmark and Slovakia. I have chosen to include the largest CDP in the dataset. If both CDPs would have been included, the variable should have weighted averages. The actual party positions are more informative than weighted party positions. This is because two CDPs can be ideologically different. This would make a weighted average meaningless.

3.4.4 Control Variables

The four control variables that are included in the statistical models are age, gender, education and overall satisfaction with life. All four control variables are micro level variables. Age is included as a control variable because the younger generation is thought to be more secular and would therefore be less likely to vote on the basis of religion (Van der Brug et al. 2009). Thereby, young people who are only slightly religious are more likely to be in favor of European integration than young secular people (Nelsen et al., 2003). The ESS has included this variable in their data as **age** and ranges from 15 to 114.

However, I have removed all respondents who are younger than 18 because they are not eligible to vote. The age variable has also been computed in a way that the age of 18 has a score of '0'. This is done to make the results more intuitively interpretable. As age has a natural 0 and has an equal hierarchy between the categories, this variable is measured at the ratio level.

Gender is the second control variable. Nelsen et al. (2010) have demonstrated that men are more likely to be in favor of European integration than women. The ESS named this variable **gender** with the following answering categories: '1' being male, '2' being 'female' and '9' is 'no answer'. This last answer category is excluded from my dataset as it is a missing value. I have created a dummy variable **female** with the reference category **male**. The dummy variable female is coded '0' for being male and '1' for being female.

The third control variable is education, which is a common control variable to explain Euroscepticism. It is assumed that a higher education leads to more support for European integration (Nelsen et al., 2010; Boomgaarden and Freire, 2009). The ESS includes this variable as **education** and has six answer categories: '1' is 'less than lower education', '2'is 'lower secondary education completed', '3'is 'upper secondary education completed', '4' is 'post-secondary education completed', '5' is 'tertiary education completed', and '6' is 'other. The last category is excluded from the dataset as it is a missing value. For the other five categories, I have created dummy variables with 'less than lower education' as the reference category.

Overall satisfaction with life is the fourth control variable. Inglehart (1988) argues that in states where there is a general high personal life satisfaction the democracy is more stable. Thereby, Radcliff (2001) argues that subjective wellbeing is affected by politics and governments. Therefore, overall satisfaction with life leads to a positive attitude towards the political situation, including European integration. On the other hand, citizens with a low level of overall satisfaction with life are more likely to be negative about the political situation and tend not to be in favor of European integration. Controlling for overall satisfaction with life has one downside. This variable can control for much of the variance in Euroscepticism. As a consequence, only a small part of the variance can still be explained by religion. Therefore, the most important models will also be estimated without the control variable overall satisfaction with life. The question included in the ESS was the following: 'All things considered,

how satisfied are you with your life as a whole nowadays?'. The answer categories range from '0' as 'extremely dissatisfied' and '10' as 'extremely satisfied'. Under the assumption that the differences between the answer categories are the same, this variable is treated as a quasi-interval variable.

3.5 Research Methods

The following paragraphs elaborate on the structure of the data and multiple regression analysis.

3.5.1 Data Structure

The data that is used is nested, which makes the data multilevel. This means that the data is embedded within groups. In this case there are three levels where people (level 1) are nested in countries (level 2) and those countries are nested in years (level 3). However, this data can also be viewed as two-level. In this case, individuals are nested in county-year combinations. Here, individuals are nested in both countries and years as illustrated in figure 3.1. Because most of the variance is at the country-year level, it is not an issue to regard this data as two-level, instead of three-level.

State A Year I	State B Year I	State C Year I	State A Year II	State B Year II	State C Year II	State A Year III	State B Year III	State C Year III

R1 R2 R3   R1 R2 R3   R1 R2 R3   R1 R2 R3   R1 R2 R3

R1 R2 R3   R1 R2 R3   R1 R2 R3   R1 R2 R3
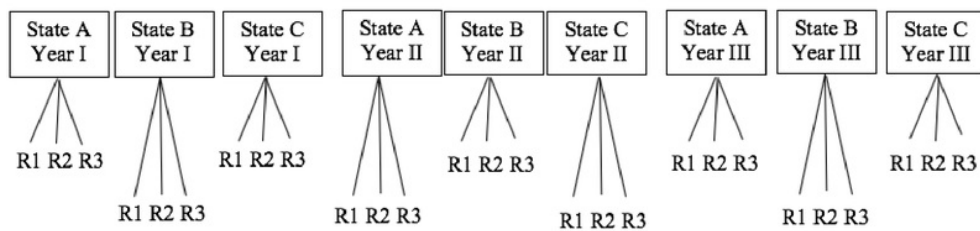
Figure 3.1 Multilevel data structure

3.5.2 Multiple Regression Analysis

Statistical tests are used to form a concise representation of a large amount of information. This is done by using approximate experimental conditions with observed data to estimate the average effect of the independent variable (X) on the dependent variable (Y) while controlling for confounding factors (Z).

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In order to test the hypotheses that are formulated in the theoretical framework, statistical tests are used to analyze the effects of the independent variables on the dependent variable: Euroscepticism.

The statistical test that is used in this thesis is multiple regression analysis. This is a statistical method that enables me to analyze the relationship between the dependent variable and one or more independent variables (Allison, 1999, p. 1). The goal of multiple regression is to make predictions and to analyze causal mechanisms (ibid.). In other words, a formula is developed to make predictions about the dependent variable, based on the observed values of the independent variables and to determine the magnitude and causes of the independent variables. Multiple regression analysis is also referred to as ordinary least squares regression (OLS). OLS is a method used to estimate the regression equation (ibid., p. 2). OLS regression has five assumptions that should not be violated. The first assumption is that a regression is linear which means that Y is a linear function of the X's plus a random disturbance ε. This is the associated formula:

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \cdots + \beta_k X_k + \varepsilon_i \quad (1)$$

In this formula β_0 is the intercept or the point on the vertical axis where all X's are 0. The β_k part of the formula are the slopes, which shows the impact of a change in Y for an increase in X. The ε_i is the disturbance term that randomly disturbs the relationship between X and Y. The random noise can also be described as the combined effects of all the causes of Y that are not directly included in the equation (ibid., p. 122). Therefore, the error term ε_i needs restrictions which result in the other four assumptions of OLS regression.

The second assumption is that the mean of the errors is independent. If any of the omitted variables (which are included in the ε_i) correlates with the X's, there will be a correlation between the X's and the error function. The average value of the error function cannot be depending on the X's and therefore, the assumption is that ε_i is always 0. If this term is violated it can bias the estimates (ibid., p. 124).

Homoscedasticity is the third assumption and means that the variance of ε_i cannot depend on the X's. This means that the degree of random noise is always the same, regardless of the values of the X's (ibid., p. 126). Furthermore, the value of the variance is always $\sigma2$. If this assumption is violated, the observations with large disturbances do not give as much information as possible. Thereby, if the assumption is violated, the standard errors are biased. This can lead to wrong conclusions and an invalid rejection of the hypothesis. Homoscedasticity can be spotted in a scatterplot.

The fourth assumption is that the errors are uncorrelated. The value of ε_i for an individual in the sample cannot be correlated with values of ε_i for other individuals. This assumption is often violated when the same individuals are measured at multiple points in time or in the same countries. The answers given by the respondents tend to be correlated from one year to the next. This is because the ε_i contains all unmeasured variables that affect the Y (ibid., p. 128). If one of the unmeasured variables is something that two respondents have in common, the result could be that there is a correlation between their ε_i terms. This leads to downward biased estimated standard errors. This leads to a type 1 error where a true null hypothesis is rejected. Consequently, the conclusion to support the alternative hypothesis is drawn too quickly.

The final assumption is that the errors need to be normally distributed (ibid.). However, this assumption seldom leads to problems in large-N studies.

3.5.3 Multilevel Regression Analysis

The goal of multilevel regression analysis is to account for variance in Y that is measured at the lowest level of the nested data, considering information from all the levels (Steenbergen and Jones, 2002). As described above, the lowest level of the data used in this thesis is at the level of the respondents (level 1). The respondents are nested in countries (level 2), and the countries are nested in years (level 3). This means that individual level factors are influenced by contextual factors (ibid.). Therefore, the observations are not completely independent. The data in this thesis violates the assumption that errors should be uncorrelated. This violation is called intra-class correlation.

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There are two solutions to solve this problem. The first solution is the fixed effects approach which uses dummy variables. The dummy variables absorb all variance between the subgroups. Even though this can be a strength for some researches, it is not applicable in this thesis. Dummy variables only show the subgroup differences but not why these differences occur (Steenbergen and Jones, 2002). Therefore, all variance that is measured at higher levels becomes multicollinear with the dummies at the same levels. In other words, all variance at the country level is erased by the dummies.

The second solution is the random effects approach. This approach explicitly estimates within-variance and between-variance. By including subgroup level predictors as main effects in a regression model, it is possible to account for subgroup differences in the constant (ibid.). The random effects approach incorporates variables that vary within groups (micro level) and between groups (macro level). Regression models consist of a fixed part and a random part. The random part, or the error function, is split into two components: variance between groups and variance within groups. This model leads to a more complex formula:

$$Y_{ij} = \beta_{oj} + \beta_{1j}x_{ij} + \varepsilon_{ij} \qquad (2)$$

In this formula, the i-subscript stands for the individual level 1 and j-subscript is the contextual factor. The contextual factor means that the individual is nested in the level 2, in this case people nested in countries. Furthermore, x_{ij} is the level 1 predictor and ε_{ij} is the level 1 error function. The main difference with the first equation is that the regression coefficients are not fixed but vary as a consequence of level 2 (Steenbergen and Jones, 2002; Allison, 1999). The equation can be reformulated in two other formulas that show how the level 1 regression parameters are influenced by the level 2 predictors:

$$\beta_{oj} = Y_{00} + Y_{01}z_j + \delta_{0j} \qquad (3)$$

and

$$\beta_{1j} = Y_{10} + Y_{11}z_j + \delta_{1j} \qquad (4)$$

Together, formula (3) and (4) are the level 2 model. The coefficients are split into a fixed part and a random part. The Y parameters are fixed the level 2 parameters and the z predictor is the random part of level 2. In other words, the z predictor is the part that varies across the higher level (country-year). The variance in the error term in these formulas is δ. Therefore, it is not assumed that the level 2 predictors perfectly explain the variation at the level 1 parameters (Steenbergen and Jones, 2002). By incorporating formula (3) and (4) into formula (2), we come to the single-equation expression:

$$Y_{ij} = Y_{00} + Y_{01}z_j + Y_{10}x_{ij} + Y_{11}z_jx_{ij} + \delta_{0j} + \delta_{1j}x_{ij} + \varepsilon_{ij} \quad (5)$$

Here, Y_{00} is the intercept on the X-axis. Y_{01} is the effect of the level 2 predictor, Y_{10} is the effect of the level 1 predictor, and Y_{11} is the effect of the cross-level interaction between the level 1 and the level 2 predictors. Thereby, δ_{0j} and δ_{1j} are the error terms for the level 1 and level 2 parameters, and ε_{ij} is the error term for level 1.

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Chapter 4: Analysis

In this chapter, the hypotheses that are formulated in Chapter 2 are tested with a multilevel regression analysis which is explained in Chapter 3. First, the descriptive information about the variables that are used in this thesis are presented. Secondly, I elaborate on the effects of religion on Euroscepticism over the years 2002 until 2016. Thirdly, multiple statistical models are used to test my hypotheses. At the end of this chapter, I will discuss the results of the statistical tests.

4.1 Descriptives

Tabel 4.1 shows a summary of the descriptives of the dependent and independent variables. Thereby, the statistical information is also provided. All variables are presented with the valid number of cases (N), the minimum and maximum value, the mean and standard deviation. The dummy variables that are included have percentage shares of the total N for each category, rather than a mean.

Table 4.1: Descriptive values of all dependent variables, independent micro and macro variables and control variables

Variable	Valid N	Minimum	Maximum	Mean or Percentage	Standard Deviation
Being Eurosceptic	148842	0	10	4.836	2.635
Micro level variables					
Gender (dummy)	148842	0	1		
Male (ref)				48.46%	
Female				51.54%	
Age	148842	0	96	30.66	17.53
Education level (dummy)	148842	0	4		
Less than lower education (ref)				11.34%	
Lower secondary				16.75%	
Higher secondary				40.01%	
Post-secondary				4.73%	
Tertiary				27.02%	
Satisfaction with life	148842	0	10	7.135	2.10
Belonging to denomination (dummy)	148842	0	4		
Not-belonging (ref)				38.59%	
Catholic				40.17%	
Protestant				12.89%	
Other Christian				5.57%	
Other Religions				1.81%	
Voted for CDP (dummy)	114295	0	1		
Not voted for CDP (ref)				86.16%	
Voted for CDP				13.84%	
Identification with CDP (dummy)	72967	0	1		
Identify with other party (ref)				83.73%	
Identify with CDP				16.27%	
Devotion	147977	0	10	4.73	3.01
Church attendance (dummy)	148842	0	6		
Every day				0.75%	
More than once a week				2.93%	

Once a week			13.59%		
At least once a month			11.14%		
Only on special holy days			19.29%		
Less often			19.25%		
Never (ref)			32.69%		
Macro level variables					
Salience	47856	3.933	9.167	5.957	1.623

The dependent variable 'being Eurosceptic' includes 148842 individuals and has a mean of 4.836. The second variable is gender. There are slightly more women represented in the dataset than men. Gender is transformed into the dummy variable female with male as reference category. The age variable shows a range from 0 to 96. These numbers should be added with 18. All participants under 18 have been removed from the dataset as these citizens are not eligible to vote. Thereby, intuitively the age scores are more relevant starting from 0. Education is transformed to a dummy variable with five categories and less than lower education as the reference category. Satisfaction with life is a continuous variable and has a mean of 7.135.

The descriptive values of the dummy variable 'belonging to a denomination' shows that 38.59% of the Europeans included in this database are not religious. This comes down to 57438 individuals of the 148842 total citizens included in the database. Of these 148842 Europeans, 40.17% classifies themselves as belonging to Catholicism. In absolute numbers, this means that 59790 citizens identify themselves as a Catholic. The number of citizens who identify as Protestant is 19186 as it is 12.89% of the total number of respondents. The number of Christians who belong to another denomination than Catholicism or Protestantism is 82905, which is 5.57% of the total number of respondents. The remaining 1,81% are respondents who belong to another denomination than a Christian. There are 26940 respondents included in the dataset who belong to another denomination.

Within the population size of 148842 respondents, 144295 respondents have indicated that they were eligible to vote and have indicated for which party they have voted. There are 19970 respondents who did vote for a CDP, which is 13.84% of all the respondents who eligible to vote and did vote. The

remaining 86.16% was eligible to vote but did not vote for a CDP. The next variable indicates if respondents feel close to a CDP. There were 72967 respondents who indicated that they feel close to a certain party. Thereof, 16.27% indicated that they feel close to a CDP. The remaining 83.73% of the respondents indicated that they feel close to a party that is not a CDP.

The mean of devotion is 4.73 and has a standard deviation of 3.01. Within the group of religious citizens, only 0,75% goes to church every day. Almost 3% of the religious citizens goes to church once a week and 13,59% goes to church once a week. The remaining four groups are 11,14% of the religious citizens who go to church once a month, 19,29% who go to church only on special holy days, 19,25% go less often and 32,69% never goes to church.

4.2 Trends in Euroscepticism

This paragraph answers the first research question: '*How did Euroscepticism develop in the EU-member states between 2004-2016*'. To answer this question, I use data from the ESS over the period 2004-2016. However, data from 2010 is missing in this dataset as the ESS did not cover citizen's opinions about European integration in that year.
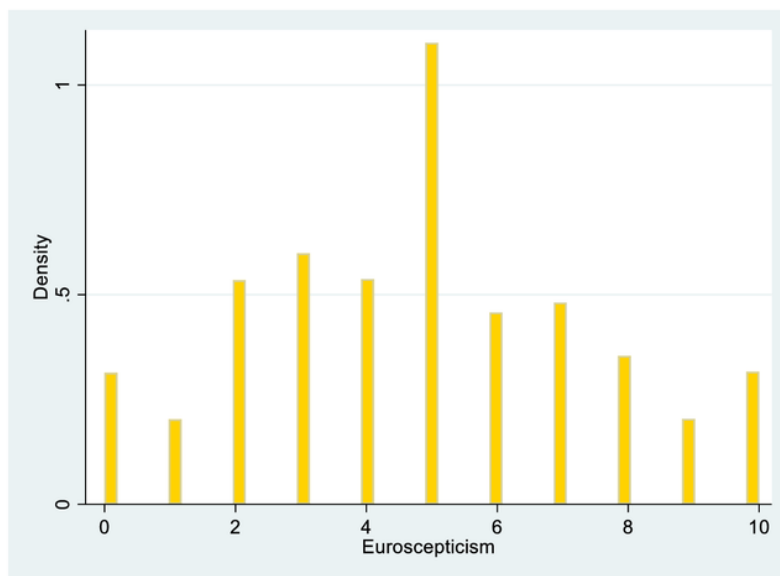
Graph 4.1: Distribution of public opinion regarding Euroscepticism

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016)

Graph 4.1 shows the distribution of answers that individuals gave when they were asked 'Should European unification go further, or has it already gone too far?'. The results are approximately normally distributed with accumulations at both ends of the graph. These accumulations are common because there are always larger groups of people located at the extremes. In this case, there are always citizens who are extremely against European integration and at the same time there are always citizens who are extremely in favor of European integration. These citizens with extreme opinions are located at '0' and '10' in the graph.

Graph 4.2 shows the development of Euroscepticism in the twenty countries that are included in this thesis. Luxembourg only has one year of observation. Therefore, there is no trend visible in the level of Euroscepticism in these countries. The most outstanding about these line graphs is that every country shows an increase of Euroscepticism after the fourth time observation, except for Spain and Germany. The fourth round of the ESS database has been collected in 2008. That year has been financially hard for many Europeans as the financial crisis hit Europe in the autumn of 2008. It is likely that this is the reason why people show more Eurosceptic feelings than in previous years. This is because citizens have lost their faith in their national politics and politicians during the economic recession (Armingeon and Ceka, 2013). The lack of trust is reflected in their opinions about the EU and European integration. Public opinion in Spain shows a different trend regarding Euroscepticism. In 2008, the Spanish people show high levels of support for European integration. However, this support drops in 2010, as the financial crisis has hit Spain later than the other European countries. The level of Euroscepticism in Germany has not increased because the country has had a leadership role during the crisis (Bulmer, 2014). Thereby, Germany has a longstanding commitment to European integration (ibid.).

After the drop in support for European integration in 2008, the trends shifted back to the levels from before the financial crisis. In Germany and Portugal, public opinion even shows more support for European integration after the financial crisis than before. Unfortunately, there is no data regarding Italy from before the financial crisis. However, only in Italy, public opinion shows a great decline in the level of support for European integration after 2008. Kriesi and Pappas (2015) argue that the crisis led to the rise of a populist party in Italy. This party is the Five Stare Movement, which profiled itself as being

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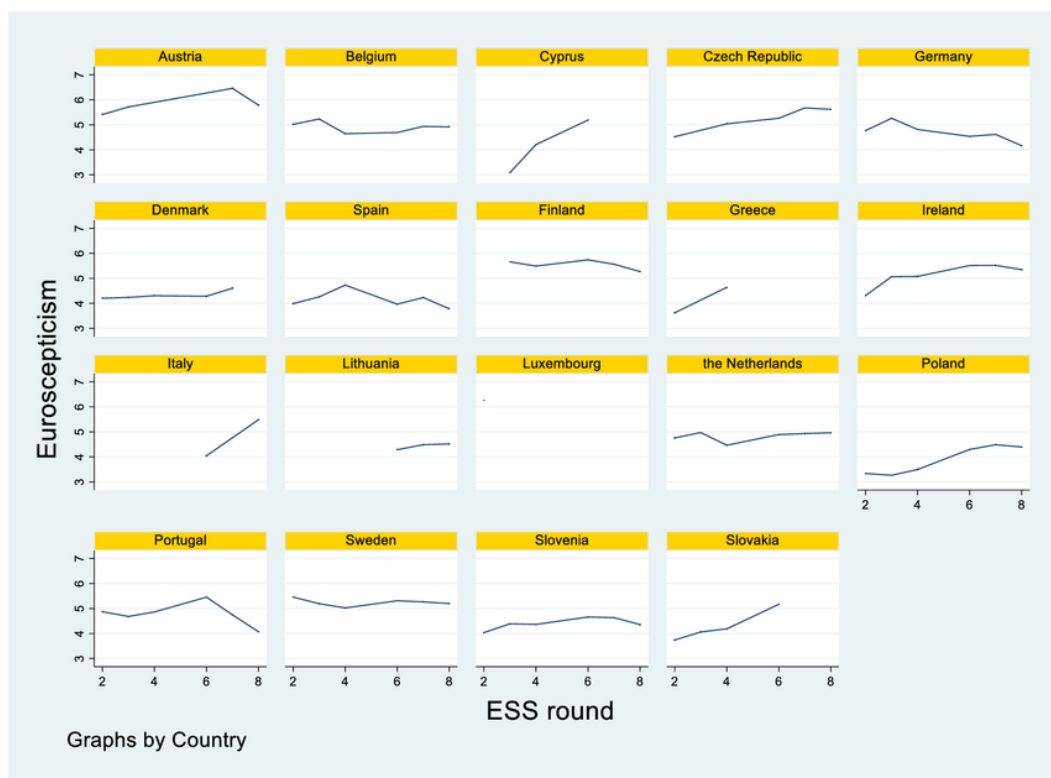
Graph 4.2: Line graphs per country of public opinion regarding Euroscepticism

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016)

against the established political order. The Five Star Movement gained a vast electorate soon after its establishment. Thereby, Italy has had to deal with enormous immigration problems. This made the Italian public skeptical in general and skeptical towards European immigration policy in particular (Castelli Gattinara, 2017). The rise of this anti-establishment populist party and the problems of the immigration flows are likely to be among the reasons for the decline in support for European integration in Italy. There is no data about the Greek public opinion after 2006. However, it is likely to assume that the trend of Euroscepticism in Greece is similar to the Italian trend. Both these countries deal with the enormous consequences of the financial crisis and immigration problems.

To conclude, Euroscepticism has had a peak in its development over 2004 until 2016 during the financial crisis of 2008. After 2008, the levels of support for European integration went back to the levels from before the crisis in all states, except for Italy and probably also except for Greece. The mean

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of public opinion about European integration in 2004 until 2016 is 4.836. This means that overall public opinion is not strongly in favor of integration not strongly against it.

4.3 Nested Models

In Chapter 3, I have outlined the theoretical and methodological arguments to use a multilevel approach in this thesis. In this paragraph, I will empirically test if there is a need for this multilevel approach. This is done by employing a likelihood ratio test. This test shows whether a single-level model fits the model best or a multilevel approach is needed.

The maximum likelihood test is a method to get estimates of the population parameters that maximize the probability of observing the data that are actually observed in the employed model (Hox et al., 2010, p. 40). From this likelihood test, it is possible to calculate the deviance that shows how well the model fits the data. The deviance is -2*likelihood and is also referred to as -2LL (ibid., p. 47). The likelihood ratio test compares the -2LL of different models. The model with the lower deviance fits the data better than the model with the higher deviance. The differences can be tested with a chi-square test to estimate if the difference is statistically significant or not.

Table 4.2: Comparison between the one-level and two-level models.

	One-level null model	Two-level null model
	B	B
Constant	4.836***	4.774***
Total N	148842	148842
Level-2 N		88
Level-3 N		
-2LL	-355434.29	-351193.62
LR χ^2		8481.33***
Variance level 1	6.946	6.543
Country-year variance level 2		0.428
Country variance level 3		
ICC country-years		0.061
ICC country-years within countries		

* = p < .05   ** = p < .01   *** = p < .001

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016)

Above in table 4.2, the one-level model in which the respondents are not nested is compared to the two-level model in which the respondents are nested in country-year combinations. The difference between the -2LL of the two models is 4241 which is statistically significant with p<0.05. This means that I should account for variance between countries in the statistical approach. In other words, the two-level model is a better fit for the data than the one-level model. The intraclass correlation shows that 6.14% of the total variance consists of within-group variance. This means that a substantial part of the variance is made up of the differences that come from the country-year level. Methodologically it was too difficult to establish a three-level model. Therefore, the two-level model is used in this thesis.

4.4 Multilevel Regression Analysis

This paragraph starts with an elaboration of the multicollinearity of the independent variables. Thereafter, the hypotheses are tested.

4.4.1 Multicollinearity

Before testing the hypotheses, it is important to check for multicollinearity. This is done by calculating the VIF-scores of the independent variables. Regression analysis shows how the dependent variable changes when one of the independent variables changes by one unit. However, when the independent variables are correlated, one unit of change is associated with changes in another independent variable. This can cause problems as one of the assumptions of regression analysis is that the mean of the errors should be independent. When independent variables correlate, the errors are no longer independent. Thereby, the model can no longer correctly indicate the relationship between the dependent variable and the independent variables independently.

The VIF scores are presented in Appendix IV. VIF-scores below 3.00 are desirable. In this test, only two of the variables are above 3.00. This is for the variables 'higher secondary education', which has a VIF-score of 3.08 and 'tertiary education', which has a VIF-score of 3.01. These scores are only slightly above 3.00, therefore, it is not a problem. The mean of the VIF-scores is 1.70.

4.4.2 Micro-level hypotheses

Table 4.3 presents the results of the two-level regression models. These results are used to test the micro-level hypotheses. The hypotheses present the expectations of the effects of individual characteristics on their opinions about European integration. Model 1a shows the effects of all religions on Euroscepticism. Model 1b is the same as 1a but without the control variable 'satisfaction with life'. Model 2 shows the effect of voting for a CDP and the interaction effect of being religious and voting for a CDP on Euroscepticism. Finally, model 3 shows the effect of socially identifying with a CDP and the interaction effect of socially identifying with a CDP and being religious on Euroscepticism.

The first hypothesis '*Religious citizens are less Eurosceptic than non-religious citizens*' is tested in model 1a. The first model shows that the expected value of Euroscepticism is 0.072 points higher for Catholics than for non-religious citizens. This effect is statistically significant. Protestants and adherents to other Christian religions are not significantly more or less Eurosceptic than non-religious citizens. Citizens who belong to a non-Christian religion are significantly 0.582 points less Eurosceptic than non-religious citizens. However, this group consists of only 1.81% of all respondents. Therefore, this effect cannot be generalized over all non-Christian Europeans who live in one of the included EU member states.

Model 1b is the same as model 1a but without the control variable 'satisfaction with life'. There are two important differences between model 1a and 1b. First, the effect of belonging to Catholicism is not significant in model 1b, whereas it was significant in model 1a. This means that Catholics do not have significantly different opinions about European integration than non-religious citizens, when the effect is not controlled by satisfaction with life. Second, the effect of belonging to Protestantism was not significant when controlled by 'satisfaction with life' in model 1a but it is significant in model 1b. In other words, Protestants have a significantly different opinion about European integration than non-religious citizens, when not controlled by their satisfaction with life. However, the likelihood ratio test indicates that model 1a is a better fit than model 1b. Hypothesis 1 is not adopted because the expected effects of religion are not present in model 1a nor in model 1b. Based on these results, religious citizens are not less Eurosceptic than non-religious citizens.

Hypothesis 2a is '*When religious citizens vote for a CDP, they are less Eurosceptic than non-CDP voters*' and is tested in model 2. The results in model 2 show the effects of being religious on Euroscepticism, with not being religious as the reference category. The level of Euroscepticism increases by 0.073 points, when a citizen is religious as opposed to not being religious. This is a statistically significant effect. Voting for a CDP does not have a significant effect. The interaction effect between being religious and voting for a CDP is also insignificant. Therefore, hypothesis 2a is refuted.

Model 3 tests hypothesis 3 which is '*Religious citizens who identify themselves with a CDP are less Eurosceptic than citizens who identify themselves with another party*'. Being religious does have a significant effect on being Eurosceptic. Model 3 shows that being religious increases the level of

Euroscepticism with 0.069 points. Feeling close to a CDP does not show a significant effect. The interaction effect between being religious and feeling close to a CDP does not have a significant effect on Euroscepticism. This means that hypothesis 3 is rejected.

The control variables are significant and in all models that are included in table 4.3. Moreover, all control variables go in the expected direction. The control variables are interpreted for models 1a because this model includes all control variables and according to the likelihood ratio test, this model is a better fit than model 1b. The dummy variable for gender shows that the expected value of Euroscepticism for women is 0.141 points more than it is for men. The age variable shows that for every increase in age, the expected value of Euroscepticism increases by 0.006. The dummy variable for level of education shows that the higher a citizen is educated, the less Eurosceptic he/she is. Especially the gap between post-secondary education and tertiary education is noteworthy. Citizens with post-secondary education are 0.269 points less Eurosceptic than citizens with less than lower education, while citizens with tertiary education are 0.706 points less Eurosceptic than citizens with less than lower education. Satisfaction with life shows that for every unit of increase in satisfaction, citizens become 0.142 points less Eurosceptic.

Table 4.3: Two-level regression analysis of micro-level effects on Euroscepticism

	Model 1a	Model 1b	Model 2	Model 3
Fixed Effects				
Intercept	5.802***	4.827***	5.877***	5.897***
	(0.084)	(0.077)	(0.088)	(0.096)
Gender (dummy)				
Male	Reference	Reference	Reference	Reference
Female	0.141***	0.142***	0.162***	0.165***
	(0.013)	(0.013)	(0.015)	(0.019)
Age	0.006***	0.007***	0.003***	0.004***
	(0.000)	(0.000)	(0.000)	(0.001)
Education level (dummy)				
Less than lower education	Reference	Reference	Reference	Reference
Lower secondary	-0.076**	-0.080**	-0.048	-0.137***
	(0.027)	(0.027)	(0.031)	(0.039)
Higher secondary	-0.178***	-0.212***	-0.211***	-0.265***
	(0.026)	(0.026)	(0.029)	(0.037)
Post-secondary	-0.269***	-0.316***	-0.316***	-0.377***
	(0.038)	(0.039)	(0.043)	(0.055)
Tertiary	-0.706***	-0.783***	-0.762***	-0.865***
	(0.026)	(0.026)	(0.029)	(0.037)
Satisfaction with life	-0.142***		-0.139***	-0.148***
	(0.003)		(0.004)	(0.005)
Belonging to a denomination (dummy)				
Not belonging	Reference	Reference		
Catholicism	0.072***	0.031		
	(0.018)	(0.018)		
Protestantism	-0.013	-0.059*		
	(0.024)	(0.024)		
Other Christian	-0.081	-0.088*		
	(0.044)	(0.044)		
Other religious	-0.582***	-0.550***		
	(0.050)	(0.050)		

Belonging to a denomination (dummy)					
Not belonging				Reference	Reference
Belonging				0.073***	0.070**
				(0.018)	(0.023)
Voted for CDP (dummy)					
Not voted for CDP				Reference	
Voted for CDP				-0.087	
				(0.051)	
Religious*Voting CDP				-0.014	
				(0.056)	
Identification with CDP (dummy)					
Identify with other party					Reference
Identify with CDP					0.004
					(0.061)
Religious*Close CDP					-0.002
					(0.067)

Random effects				
Variance level 1	6.348	6.427	6.277	6.479
Country-year variance level-2	0.491	0.438	0.512	0.504
ICC (country-years)	0.072	0.064	0.075	0.072
Degrees of freedom	11	10	10	10
Wald Chi-square	4556.36	2679.13	3357.34	2346.41
-2LL	-348950.2	-349866.01	-267359.77	-171880.28
Level-2 N	148842	148842	114295	72967
Total N	88	88	88	83

* = $p < .05$ ** = $p < .01$ *** = $p < .001$ Standard errors are in parentheses

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016)

The models presented in table 4.4 make a distinction between Catholics and Protestants. Model 4a shows the results of the differences between being Catholic with being Protestant as a reference category. Model 4b shows the same as model 4a but without the control variable 'satisfaction with life'. Model 5 shows the effects of devotion and the interaction effect of devotion and being Catholic. Model 6 shows the effects of devotion and the interaction effect of devotion and being Protestant.

The fourth hypothesis *'Catholic citizens are less Eurosceptic than Protestant citizens'* is tested in models 4a and 4b. The differences between these models is that 'satisfaction with life' is included as a control variable in model 4a whereas it is not included in model 4b. Belonging to Protestantism is in both of these models the reference category for the dummy variable 'belonging to a denomination'. Catholics have a significantly different opinion about European integration than Protestants have in both model 4a and model 4b. Model 4a shows that respondents who belong to Catholicism are 0.090 points more Eurosceptic than respondents who belong to Protestantism. In model 4b, this effect is 0.094 points and is slightly stronger than in model 4a. The likelihood ratio test indicates that model 4a is a better fit than model 4b. Hypothesis 4 expected that Catholics are less Eurosceptic than Protestants. However, the tests in model 4a and model 4b show that Protestants are less Eurosceptic than Catholics. Therefore, hypothesis 4 is not confirmed because the effects show that Catholics are significantly more Eurosceptic than Protestants.

Model 5 shows the results of the test for hypothesis 5a, which is *'Catholics who are <u>more</u> devoted believers in God are <u>less</u> Eurosceptic than Catholics who are less devoted believers'*. The model shows that for each unit a Catholic citizen is more devoted to his/her faith, his/her level of Euroscepticism decreases by 0.015 points. This means that hypothesis 5a is supported. Model 6 shows the results of the test for hypothesis 5b, which is *'Protestants who are <u>more</u> devoted believers in God are <u>more</u> Eurosceptic than Protestants who are less devoted believers'*. Model 6 shows that for each unit of devotion, Protestants become 0.022 more Eurosceptic. Therefore, hypothesis 5b is supported.

Table 4.4: Two-level regression analysis of micro-level interaction effects on Euroscepticism

	Model 4a	Model 4b	Model 5	Model 6
Fixed Effects				
Intercept	5.784***	4.765***	5.702***	5.690***
	(0.086)	(0.079)	(0.083)	(0.083)
Gender (dummy)				
Male	Reference	Reference	Reference	Reference
Female	0.141***	0.141***	0.165***	0.164***
	(0.013)	(0.013)	(0.013)	(0.013)
Age	0.006***	0.007***	0.007***	0.007***
	(0.000)	(0.000)	(0.000)	(0.000)
Education level (dummy)				
Less than lower education	Reference	Reference	Reference	Reference
Lower secondary	-0.076**	-0.080**	-0.082**	-0.082**
	(0.027)	(0.027)	(0.027)	(0.027)
Higher secondary	-0.178***	-0.212***	-0.196***	-0.196***
	(0.026)	(0.026)	(0.026)	(0.026)
Post-secondary	-0.269***	-3.16***	-0.286***	-0.285***
	(0.038)	(0.039)	(0.038)	(0.038)
Tertiary	-0.706***	-0.783***	-0.725***	-0.725***
	(0.026)	(0.026)	(0.026)	(0.026)
Satisfaction with life	-0.142***		-0.139***	-0.139***
	(0.003)		(0.003)	(0.003)
Belonging to a denomination (dummy)				
Not belonging	0.020	0.065**	Reference	Reference
	(0.023)	(0.023)		
Catholicism	0.090**	0.094***	0.187***	0.196***
	(0.026)	(0.027)	(0.020)	(0.021)
Protestantism	Reference	Reference	0.068**	0.071**
			(0.026)	(0.025)
Other Christian	-0.063	-0.025	0.041	0.074
	(0.048)	(0.048)	(0.046)	(0.045)
Other religious	-0.564***	-0.487***	-0.439***	-0.405***
	(0.053)	(0.054)	(0.052)	(0.052)
Devotion			-0.031***	-0.039***
			(0.003)	(0.003)

Catholic*Devotion			-0.015**	
			(0.006)	
Protestant*Devotion				0.022**
				(0.008)

Random effects

Variance level 1	6.348	6.427	6.337	0.478
Country-year variance level-2	0.491	0.436	0.478	6.337
ICC (country-years)	0.072	0.063	0.070	0.070
Degrees of freedom	11	10	13	13
Wald Chi-square	4556.77	2680.77	4700.97	4700.91
-2LL	-348949.99	-349865.19	-346798.29	-346798.32
Level-2 N	88	88	88	88
Total N	148842	148842	147977	147977

$* = p < .05$ $** = p < .01$ $*** = p < .001$ Standard errors are in parentheses

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016)

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Table 4.5 presents the results of model 7 and 8. In these two models, hypotheses 6a and 6b are tested. Hypothesis 6a '*The more frequently a Catholic citizen attends church the less likely it is that he/she will be Eurosceptic*' is tested in model 7. The model shows that the effect of church attendance on Euroscepticism is different for people who never go to church and people who do go to church, except for people who go every day or more than once a week. This effect is not linear but shows that people who go to church at least once a month are the least Eurosceptic. The interaction effects in model 7 are all not significant, except for Catholics who go to church more than once a week. Catholics who go to church more than once a week are 0.238 points less Eurosceptic than Catholics who never go to church. This effect is in line with the expected effects of hypothesis 6a. However, of all respondents in this thesis, only 2722 are both Catholic and go to church more than once a week. This is equal to 1.83% of the respondents. Because this is only a small number and because this is the only significant effect for Catholics and church attendance, I argue that this effect cannot be generalized over the whole population of Catholics who go to church more than once a week. Because there is only one significant effect for the interactions between being Catholic and church attendance, hypothesis 6a is refuted.

Hypothesis 6b '*The more frequently a Protestant attends church the more likely it is that he/she will be Eurosceptic*' is tested in model 8. Model 8 shows that church attendance has a positive effect on Euroscepticism. The effects of church attendance on Euroscepticism are not linear according to this model. Citizens who go to church daily or at least once a month are the least Eurosceptic. The interaction effects of going to church and being Protestant are all insignificant, except for protestants who go to church at least once a week. This group is 0.455 points more Eurosceptic than Protestants who never go to church. This effect is in line with the expected effects of hypothesis 6b. However, there are only 652 respondents who are both Protestant and who go to church more than once a week. This is only 0.44% of all the respondents. Since this is only a small number and because this is the only significant interaction effect between going to church and being Protestant, I argue that this effect cannot be generalized over the whole population of Protestants who go to church once a week. Because all interaction effects between being Protestant and church attendance are insignificant except for one, hypothesis 6b is rejected.

Table 4.5: Two-level regression analysis of micro-level interaction effects on Euroscepticism

	Model 7	Model 8
Fixed Effects		
Intercept	5.843*** (0.084)	5.840*** (0.084)
Gender (dummy)		
Male	Reference	Reference
Female	0.149*** (0.013)	0.150*** (0.013)
Age	0.006*** (0.000)	0.006*** (0.000)
Education level (dummy)		
Less than lower education	Reference	Reference
Lower secondary	-0.078** (0.027)	-0.080** (0.027)
Higher secondary	-0.180*** (0.026)	-0.182***(0.026)
Post-secondary	-0.270*** (0.038)	-0.272*** (0.038)
Tertiary	-0.707*** (0.026)	-0.708*** (0.026)
Satisfaction with life	-0.141*** (0.003)	-0.142*** (0.003)
Belonging to a denomination (dummy)		
Not belonging	Reference	Reference
Catholicism	0.126***(0.034)	0.155*** (0.0212)
Protestantism	0.048 (0.026)	0.037 (0.048)
Other Christian	-0.029 (0.046)	-0.003 (0.045)
Other religious	-0.528*** (0.052)	-0.508*** (0.051)
Church attendance		
Every day	-0.196 (0.151)	-0.289*** (0.080)
More than once a week	0.118 (0.067)	-0.116* (0.045)
Once a week	-0.175*** (0.043)	-0.151*** (0.028)
At least once a month	-0.194*** (0.038)	-0.200*** (0.026)
Only on special holy days	-0.155*** (0.026)	-0.146*** (0.021)
Less often	-0.118*** (0.023)	-0.101*** (0.021)
Never	Reference	Reference
Church attendance		
Every day*Catholic	-0.099 (0.177)	
More than once a week*Catholic	-0.238** (0.088)	
Once a week*Catholic	0.069 (0.057)	
At least once a month*Catholic	0.012 (0.055)	
Only on special holy days*Catholic	0.015 (0.046)	

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Less often*Catholic	0.075 (0.046)	
Never*Catholic (ref)	Reference	
Church attendance		
Every day*Protestant		-0.073 (0.404)
More than once a week*Protestant		0.455*** (0.118)
Once a week*Protestant		0.110 (0.081)
At least once a month*Protestant		-0.010 (0.072)
Only on special holy days*Protestant		-0.059 (0.061)
Less often*Protestant		-0.013 (0.060)
Never*Protestant (ref)	Reference	Reference

Random effects

Variance level 1	6.343	6.343
Country-year variance level-2	0.485	0.485
ICC (country-years)	0.071	0.071
Degrees of freedom	23	23
Wald Chi-square	4660.33	4667.25
-2LL	-348899.69	-348896.34
Level-2 N	88	88
Total N	148842	148842

* = p < .05   ** = p < .01   *** = p < .001   Standard errors are in parentheses

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016

4.4.3 Cross level interactions

Table 4.6 shows model 9 which is used to test hypothesis 2b '*The higher the saliency of European integration for a CDP, the less Eurosceptic religious CDP-voters are*'. The salience of EU integration is a macro level variable and interacts with the interaction effect of religious citizens who vote for a CDP. The effect of EU salience of a CDP on religious voting behavior on a CDP is thus a three-way interaction effect.

Model 9 shows that for every unit a CDP considers the EU as more salient, religious citizens who vote for a CDP become 0.121 points less Eurosceptic. This is a statistically significant effect and is controlled by all control variables. This means that hypothesis 2b is supported.

Note that there are only 28 country-year combinations within this model. This is because there are only 28 country-year combinations where the EU saliency for CDPs is measured. The only two years that are relevant for this thesis and that are measured by CHES are 2006 and 2014. Cyprus, Greece, Italy and Luxembourg are therefore excluded from this model because for these years, there is no ESS data for these countries.

Table 4.6: Cross level interaction effects on Euroscepticism

	Model 9		
Fixed Effects			
Intercept	7.201*** (0.462)		
Gender (dummy)			
Male	Reference		
Female	0.179*** (0.026)		
Age	0.005*** (0.001)		
Education level (dummy)			
Less than lower education	Reference		
Lower secondary	-0.029 (0.054)		
Higher secondary	-0.074 (0.050)		
Post-secondary	-0.298*** (0.074)		
Tertiary	-0.721*** (0.051)		
Satisfaction with life	-0.119*** (0.007)		
Being religious (dummy)			
Not religious (ref)	Reference		
Religious	-0.269* (0.119)		
Voted for CDP (dummy)			
Not voted for CDP	Reference		
Voted for CDP	-0.384 (0.291)		
Salience EU	-0.251** (0.074)		
Religious*CDP vote	0.727* (0.331)		
Religious*EU salience	0.054** (0.020)		
CDP vote*EU salience	0.046 (0.049)		
Religious*CDP vote*EU salience	-0.121* (0.054)		
Random effects			
Variance level 1	0.391	Wald Chi-square	1090.50
Country-year variance level-2	6.152	-2LL	-86138.236
ICC (country-years)	0.060	Level-2 N	28
Degrees of freedom	14	Total N	36985

* = p < .05   ** = p < .01   *** = p < .001 Standard errors are in parentheses

Sources: ESS (2004, 2006, 2008, 2012, 2014, 2016) and CHES (2006, 2014)

4.5 Summary

Table 4.7 presents an overview of the supported and rejected hypotheses as tested by the data.

Table 4.7: Overview of the supported and rejected hypotheses

Hypotheses	Supported	Rejected
H1: Religious citizens are less Eurosceptic than non-religious citizens.		X
H2a: When religious citizens vote for a CDP, they are less Eurosceptic than non-CDP voters.		X
H2b: The higher the saliency of European integration for a CDP, the less Eurosceptic religious CDP-voters are.	X	
H3: Religious citizens who identify themselves with a CDP are less Eurosceptic than citizens who identify themselves with another party.		X
H4: Catholic citizens are less Eurosceptic than Protestant citizens.		X
H5a: Catholics who are _more_ devoted believers in God are _less_ Eurosceptic than Catholics who are less devoted believers.	X	
H5b: Protestants who are _more_ devoted believers in God are _more_ Eurosceptic than Protestants who are less devoted believers.	X	
H6a: The _more_ frequently a Catholic citizen attends church the _less_ likely it is that he/she will be Eurosceptic.		X
H6b: The _more_ frequently a Protestant attends church the _more_ likely it is that he/she will be Eurosceptic.		X

Chapter 5: Conclusion and Discussion

This chapter gives a conclusion to both the research questions. Thereby, the implications for Euroscepticism are discussed. Finally, research limitations and suggestions for further research are presented.

5.1 Research Questions

The aim of this thesis has been to analyze Euroscepticism and how it is influenced by religion in the years between 2004 and 2016. Therefore, the effects of the two major religions in Europe have been tested. Catholicism and Protestantism were expected to have different effects on individual's opinions regarding European integration. This brought me to the formulation of a descriptive and an explanatory research question. The descriptive research question is:

How did Euroscepticism develop in the EU-member states between 2004-2016?

In order to answer the research questions, I have used data from the ESS and CHES. The development of Euroscepticism between 2004 and 2016 shows a peak in the year 2008. This peak is visible in all nineteen included EU member states, apart from Spain where the peak was in 2010 and Germany where there was no peak. The high levels of Euroscepticism can be explained as a consequence of the financial crisis. For many people, the financial crisis led to lose faith in their national politics and politicians which is reflected in their opinion about the EU and Euroscepticism.

After the financial crisis, the degree of Euroscepticism was similar to before 2008. This trend is visible in all included member states apart from Italy. Data from before the financial crisis is missing in Italy, however, after the crisis, Italian public opinion shows high levels of Euroscepticism. The reason for the rise in Euroscepticism in Italy is a consequence of the popularity of the Italian populist party. There is no data about the Greek population after 2006. However, I suppose that the same trend of Euroscepticism would be visible in Greece as in Italy. Both of these countries have had enormous consequences of the financial crisis and have to deal with immigration problems.

In order to understand the influences of religion and the religious cleavage on Euroscepticism the second research question was formulated. The explanatory research question is:

To what extent can the influence of religion on Euroscepticism be explained by religious cleavage theory in the EU-member states between 2004 and 2016?

The expectations of this thesis were that religion influences people about their feelings regarding European integration. Religion is one of the cleavages that divide citizens within in a society (Bartolini and Mair, 1990). These cleavages are based on the individual voting behavior of citizens. Religion, thus, has an influence on a wide range of areas, including Europe and European integration (Nelsen et al., 2015). Since the idea of the EU started as a Catholic project, it is expected that Catholics are more in favor of European integration. Protestants were expected to be less in favor of European integration than Catholics but since it is a religious project, they would still support in. Compared to the Catholics and the Protestants, the non-religious citizens were expected to be the most Eurosceptic group.

In order to answer the explanatory research question, I have developed nine models. The models present the outcomes of the statistical tests. The data used in this thesis does not prove that there is a relationship between being religious and not being Eurosceptic. It was also expected that CDPs have a cue effect on citizens. Because CDPs are in favor of European integration (Marks and Wilson, 2000), it was expected that religious citizens who vote for CDPs would also be in favor of European integration. This effect was not present in the statistical tests. However, when EU integration is a salient issue for CDPs, the parties do cue religious citizens who vote for a CDP to be in favor of European integration. Religious citizens who socially identify themselves with a CDP are not more nor less Eurosceptic than citizens who identify themselves with another political party.

There was also no relationship found between belonging to a religion and Euroscepticism when being religious was further specified as being Catholic and being Protestant. However, the level of devotion of a religious citizens does influence his/her opinion regarding Euroscepticism. Catholics who are more devoted believers are less Eurosceptic than Catholics who are less devoted believers. On the other hand, Protestants who are more devoted believers are more Eurosceptic than less devoted

believers. Both of these findings are in line with the expectations of this thesis. More devoted Catholics identify themselves stronger with Catholic values and they are more open for cues from CDPs than less devoted Catholics (Nelsen et al., 2001). One reason for the effect of Protestant devotion on Euroscepticism can be that more devoted Protestants are more traditional believers than less devoted Protestants. The nation state is important within traditional Protestantism (Nelsen et al., 2003). Therefore, they are less in favor of a supranational organization such as the EU.

The frequency of church visits was also expected to contribute to the relationship between religion and Euroscepticism. This effect was also split between Catholics and Protestants. For both religious groups, the results of the statistical tests did not show that there is a relationship between church attendance and the degree of Euroscepticism.

5.2 Implications for Euroscepticism

Religion does not have the effect on Euroscepticism that was expected in this thesis. Religion was expected to positively influence citizens about their opinions regarding European integration. However, the effects found in chapter 4 do not confirm this. Based on the data from the ESS, it can be concluded that religion does not significantly influence Euroscepticism. There are four possible reasons why the effects of religion on Euroscepticism might have decreased.

First, living conditions in Europe are relatively good which leads to the secularization of the continent. Europeans might still consider themselves as belonging to a denomination, however, they are not as much influenced by their religion in their private lives. When people's security is taken for granted, they become less religious (Norris and Inglehart, 2011). This is because religion provides people with hope and the feeling of being safe. Once citizens do not need this anymore, they start to secularize. Thus, citizens with good living conditions are less inclined to take over the position of the church regarding the EU because they are less exposed to it.

Second, Euroscepticism is simply gaining more ground (De Vries, 2018). Thus, being Eurosceptic is not extreme anymore but has become a more mainstream opinion. De Vries (2018) argues

that citizens make a decision about their opinion regarding the EU based on the comparison between the benefits of their country being an EU member state and the benefits of their country leaving the EU. Supporters of the EU are in favor of integration on the continent. Citizens who are against the EU favor protectionist policies. Issues about protectionism and demarcation are especially mobilized by populist parties (Grande and Kriesi, 2012). Therefore, it is possible that populist parties have persuaded religious citizens to become more Eurosceptic.

The third reason for the lack of results of the effect of religion on Euroscepticism is the effect of age. Younger generations have become less religious than older generations (Norris and Inglehart, 2011). Thereby, young generations are also less Eurosceptic than the older generations (Nelsen et al., 2003). This means that the older generations are both more Eurosceptic and more religious. Young people who are not religious, can also not experience an effect of religion on their opinion about European integration. Therefore, the trend that young people are in favor of European integration can be explained by the fact that they are young, not by cues from their religious community.

Finally, the basic idea that religion has an influence on Euroscepticism comes from cleavage theory. The religious cleavage makes a distinction between religious and non-religious citizens. However, Lipset and Rokkan (1967) found this cleavage on the state level, whereas this thesis conducted data on the international level. It can be argued that the religious cleavage is still present at the national level but that the cleavage does not translate to the European level. It can be argued that there are other cleavages present at the European level.

With these four reasons in mind, I would argue that not all roads necessarily lead to Brussels and that further research about Euroscepticism is needed.

5.3 Research limitations and suggestions for further research

During the process of writing this thesis, I have had to encounter several research limitations. One of which is the indirect measure of the dependent variable. The ESS does not directly measure feelings of Euroscepticism. Therefore, I have used the variable that asked citizens about their feelings towards

European integration. However, it is debatable if the European integration variable correctly measures Euroscepticism. It is possible to be against further European integration, but not be Eurosceptic at the same time. Nevertheless, I have chosen citizens' opinions about European integration to measure Euroscepticism because it is a stronger measurement than trust in the EP.

The second research limitation is the missing data. There is missing data both on years and on countries. The ESS did not include the question about European integration in all of their survey rounds. Therefore, the years 2002 and 2010 are missing. The results of this thesis would have been more generalizable when these years were included in the dataset. Thereby, the ESS is not conducted in every EU member state. Therefore, it is not possible to make a generalizable statement about all European citizens. Furthermore, there is also data missing for certain states. The ESS requires states to contribute to the costs of the project. States that cannot or will not pay this contribution are therefore excluded from the surveys. This happened for example for Greece after the financial crisis in 2008. Even though I had to deal with some missing data, the extent of missing data is limited.

This thesis is focused on the two major religions in Europe, namely Catholicism and Protestantism. However, these are not the only two religions practiced in Europe. Further research should focus on including more religions and the effects of these religions on Euroscepticism. The group of Islamic citizens that is included in the ESS data proved to be in favor of European integration. However, this group is too small to make a generalizable statement about all Islamic citizens in Europe.

Thereby, further research should focus on more cleavages at the European level than just the religious cleavage. As argued in chapter 2, Lipset and Rokkan (1967) have distinguished four different national cleavages. This thesis has focused on the religious cleavage only. It is possible that the other three national cleavages are present at the European level. In addition, it is also possible that there are European cleavages that are not present at the national level.

Finally, additional research should focus more on the effect that political parties have on public opinion regarding European integration. This thesis found an effect of the saliency of the EU for a CDP for religious citizens who vote for a CDP. If CDPs have an effect on public opinion about the EU, it is plausible to assume that other political parties can also influence public opinion. These effects of both CDPs as other political parties needs further clarification.

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Appendices

Appendix I: Number of respondents per year, per country

Country	2004	2006	2008	2012	2014	2016	Total
Austria	1992	2119			1708	1927	7746
Belgium	1652	1682	1648	1759	1666	1675	10055
Cyprus		852	1069	929			2850
Czech Republic	2381		1773	1637	1912	2097	9800
Denmark	1348	1381	1493	1505	1397		7124
Finland		1781	2067	2072	1967	1844	9731
Germany	2569	2654	2555	2740	2860	2642	16020
Greece	1959		1814				3773
Ireland	2007	1444	1655	2271	2043	2452	11872
Italy				832		2292	3124
Lithuania				1660	1773	1735	5168
Luxembourg	1423						1423
Netherlands	1791	1792	1695	1768	1858	1585	10489
Poland	1464	1455	1413	1619	1390	1467	8808
Portugal	1592	1611	1735	1663	1089	1134	8842
Slovakia	1137	1469	1450	1670			5726
Slovenia	799	1184	1103	1021	1014	1162	6283
Spain	1377	1628	2176	1677	1655	1664	10177
Sweden	1750	1735	1634	1665	1630	1408	3822
Total	25241	22787	25280	26488	23962	25084	

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016)

Appendix II: Response rates per year, per country

Country	2004	2006	2008	2012	2014	2016
Austria		64.0			51.6	52.5
Belgium	61.2	61.0	58.9	58.7	57.0	56.8
Cyprus		67.3	78.7	76.8		
Czech Republic	55.3		69.5	68.4	67.9	68.5
Denmark	64.2	50.8	53.9	49.1	51.9	
Finland	70.7	64.4	68.4	67.3	62.7	57.7
Germany	51.0	54.5	48.0	33.8	31.4	30.6
Greece	78.8		74.3			
Ireland	62.5		51.6	67.9	60.7	64.5
Italy	59.3			36.0		49.7
Lithuania				49.6	68.9	64.0
Luxembourg	50.1					
Netherlands	64.3	59.8	49.8	55.1	58.6	53.0
Poland	73.7	70.2	71.2	74.9	65.8	69.6
Portugal	71.2	72.8	75.7	77.1	43.0	45.0
Slovakia	62.7	73.2	72.6	74.1		
Slovenia	70.2	65.1	59.1	57.7	52.3	55.9
Spain	54.9	65.9	66.8	70.3	67.9	67.7
Sweden	65.4	65.9	62.2	52.4	50.1	43.0

Source: ESS (n.d.)

Appendix III: List of included CDPs

Country	Party Name English	Party Name Original Language	Abbreviation
Austria	Austrian People's Party	Österreichische Volkspartei	ÖVP
Belgium (2)	Christian Democrats & Flemish	Christen Democratisch en Vlaams	CD&V
Cyprus	Democratic rally	Dimokratikós Sinayermós	DISY
Czech Republic	Christian Democratic Union – People's Party	Křesťanská a demokratická unie - Československá strana lidová	KDU - CSL
Denmark	Conservative People's Party	Det Konservative Folkeparti	KF
Finland	Christian Democrats	Kristillisdemokraatit	KD
Germany	Christian Democratic Union of Germany	Christlich Demokratische Union Deutschlands	CDU
Greece	New Democracy	Néa Đimokratía	ND
Ireland	Family of the Irish	Fine Gael	FG
Italy	Union / Centre	Unione / Centro	UC
Lithuania	Lithuanian Christian Democrats	Lietuvos Krikščionys Demokratai	LKDP
Luxembourg	Christian Social People's Party	Chrëschtlech Sozial Volkspartei – Parti populaire chrétien social – Christlich Soziale Volkspartei	CSV
Netherlands	Christian Democratic Appel	Christian Democratisch Appel	CDA
Poland	Civic Platform	Platforma Obywatelska	PO
Portugal	Democratic and Social Centre -- People's Party	Centro Democrático e Social – Partido Popular	CDS-PP
Slovakia (2)	Christian Democratic Movement	Kresťanskodemokratické hnutie	KDH
	Slovak Democratic and Christian Union -- Democratic Party	Slovenská demokratická a kresťanská únia – Demokratická strana	SDKU-DS
Slovenia	New Slovenia -- Christian People's Party	Nova Slovenija – Krščanska ljudska stranka	NSI
Spain	People's Party	Partido Popular	PP
Sweden	Christian Democrats	Kristdemokraterna	KD

Source: CHES (2006, 2014), ParlGov (n.d.) and the European People's Party (n.d.)

Table III.1: Multicollinearity table non-religious citizens

Independent Variables	VIF	Tolerance
Female (ref: male)	1.03	0.974
Age	1.17	0.857
Lower secondary education (ref: less than lower education)	1.98	0.506
Higher secondary education (ref: less than lower education)	3.08	0.324
Post-secondary education (ref: less than lower education)	1.48	0.674
Tertiary education (ref: less than lower education)	3.01	0.332
Satisfaction with life	1.07	0.937
Catholic (ref: non-religious citizen)	2.24	0.446
Protestant (ref: non-religious citizen)	1.61	0.621
Other Christian (ref: non-religious citizen)	1.07	0.933
Other Religion (ref: non-religious citizen)	1.05	0.952
Voted for CDP (ref: not voted for CDP)	2.23	0.448
Identification with CDP (ref: identification with other party)	2.27	0.440
Devotion	1.95	0.513
Church attendance every day (ref: never)	1.08	0.926
Church attendance more than once a week (ref: never)	1.29	0.773
Church attendance once a week (ref: never)	1.99	0.502
Church attendance once a month (ref: never)	1.63	0.613
Church attendance only on special holy days (ref: never)	1.62	0.616
Church attendance less often (ref: never)	1.49	0.671
Salience of EU	1.28	0.783
Mean VIF	1.70	

Source: ESS (2004, 2006, 2008, 2012, 2014, 2016)

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