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Closer during crises? European identity during the COVID-19 pandemic and the Russian invasion of Ukraine

Francesco Nicoli ^{a,b,c,d}, David van der Duin^{b,d}, Roel Beetsma^b,
Björn Bremer ^e, Brian Burgoon ^b, Theresa Kuhn^b, Maurits J. Meijers ^f
and Anniek de Ruijter^b

^aPolitecnico di Torino, Torino, Italy; ^bUniversity of Amsterdam, Amsterdam, The Netherlands; ^cBruegel, Brussels, Belgium; ^dGent University, Gent, Belgium; ^eCentral European University, Vienna, Austria; ^fRadboud University Nijmegen, Nijmegen, The Netherlands

ABSTRACT

Do crises bring us closer together? Many have observed how, during the Covid-19 pandemic, several European societies experienced a ‘rally around the flag’ effect. While this certainly took the form of support for incumbent governments, anecdotal evidence suggests that individuals’ European identification may have been affected as well. In this paper, we exploit the unique timing and panel nature of a survey, whose respondents were interviewed in March/beginning of April 2020, again in July 2020, and finally in November 2022 to analyze whether a change in attachment to Europe occurred between the first and the second wave of the pandemic and with the Russian invasion of Ukraine. Our results show that the emotive dimension of EU attachment changed over the course of these crises, increasing both during the Covid pandemic and after the invasion of Ukraine. Our results support the view that symmetric crises tend to bring people closer together, suggesting that far-reaching EU-level actions in case of crises *create*, rather than require, a perception of belonging to an EU-level community.


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KEYWORDS European attachment; polycrisis; survey panel study; covid-19; Russian invasion of Ukraine; European polity formation

Introduction

The European Union (EU) is now experiencing its second polycrisis¹ in a decade (Nicoli & Zeitlin, 2024). While the first polycrisis consisted of the

CONTACT Maurits J. Meijers  maurits.meijers@ru.nl

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Euro crisis and the refugee and migration crisis (2010–2017), the second polycrisis comprises the Covid-19 pandemic, the Russian invasion of Ukraine, and arguably the new refugee and migration crisis (2020–2023). During the first polycrisis, many thought the EU was on a declining trajectory, but the EU's resilience and its effective responses during the second polycrisis have taken some by surprise. Crucial policy responses, such as joint debt or common public procurement across different areas (including energy, medicines, and ammunition) that had been clearly off the table in the 2010–2017 period were quickly agreed upon in the 2020–2023 period. How was the EU able to construct sufficient political capital to begin integration in these fields? Do crises bring us closer together? Many have observed how, during the Covid-19 pandemic, several European societies experienced a 'rally around the flag' effect (Bol *et al.*, 2021; Kritzinger *et al.*, 2021; van der Meer *et al.*, 2023). While this certainly took the form of support for incumbent governments, anecdotal evidence suggests that a deeper movement affecting individuals' European identification may have taken place.

In this paper, we exploit the unique timing and panel nature of a survey, whose respondents were interviewed at the end of March/beginning of April 2020, during the first stage of the global pandemic, then again in July 2020, after the first Covid wave was over, but before the EU approved the Recovery and Resilience Facility (RRF), and finally in November 2022, in the ninth month of the Russian invasion of Ukraine. The timing of these surveys allows us to study whether the period intervening between the first and second wave of the Covid-19 pandemic, which was rich in institutional creativity and displays of solidarity, affected people's sense of belonging to Europe. Similarly, comparing individual-level results between July 2020 and November 2022 allows us to explore the impact of the first year of the Russian invasion of Ukraine. Thereby, this paper contributes to understanding the link between crises and the emergence of collective identities by exploiting the panel nature of a dataset.² Our panel is better placed to estimate the effect of these crises on individual identification than previous studies, which rely on aggregate country data without individual-level continuity (e.g., Gehring, 2022) or which only survey students over a very short period of time of a few days (e.g., Steiner *et al.*, 2022). The panel also allows us to tentatively explore the effect of the Russian invasion of Ukraine, although with a somewhat weaker claim to causality due to data limitations.

The surveys cover Germany, France, Italy, Spain, and the Netherlands. The first survey combined conjoint experiments on joint medicine procurement and on an EU fiscal capacity in March 2020.³ Each country featured 2,000 respondents, representative of the population in terms age, gender, education level and regional distribution. Subsequent waves were collected in July 2020 and November 2022 to conduct conjoint experiments, respectively, on the European Recovery and Resilience Facility and the European energy

and defense unions. These second and third waves retained as many of the initial respondents as possible and supplemented them with new respondents. Following each of the conjoint experiments, the respondents were asked to complete a number of questions, such as a question on attachment to Europe and questions on individual-level characteristics. The implicit hypothesis is that the preceding conjoints do not affect the answers to the ensuing questions in a different way across the individuals.⁴

Our results suggest that the Covid-19 crisis had an impact on attachment to Europe. Similarly, worries about the Russian invasion of Ukraine seem to have led respondents to feel slightly more attached to Europe. However, our results suggest a decoupling between the material and immaterial consequences of crises for attachment to Europe: while immaterial aspects such as worries about the consequences of a crisis are associated with higher attachment, purely material effects – like struggling with a lower income – instead seem to impact attachment negatively. The results support the view that symmetric crises tend to bring people closer together, especially when coupled with resolute joint action; they also suggest that courageous EU-level actions in the case of crises *create*, rather than require, a perception of belonging to an EU-level community. In the context of Europe's second polycrisis, these findings show that community-shaping effects can arise from effective public action, potentially leading to 'positive' forms of politicisation that enable, rather than constrain, European integration.

Determinants of European identity

In times of crisis, polity attachment and polity identification are seen as critical: they are considered key enablers of 'positive' forms of politicisation, allowing for policy responses to crises and shocks beyond the national border. Joint response to major crises is easier to achieve if people across different constituencies believe that they are 'in this together' (Bremer *et al.*, 2023) and therefore care for each other and act consequently. Conversely, the joint response becomes extraordinarily complex if parochial well-being takes precedence. If joint action to improve the collective well-being of a wider polity in the face of multiple crises is seen as taking away from domestic problem-solving capacity, politicisation can take a constraining turn. For these reasons, over the last 30 years, a vast literature cutting across disciplinary boundaries has been concerned with European identification, attachment, and belonging.

This literature has gained prominence in light of three key developments which are seen as intimately related to patterns of identification: (i) the expansion of the European Union (EU) competencies into the sphere of 'core state powers' (Genschel & Jachtenfuchs, 2016) that has occurred since

1990s, (ii) the simultaneous rise of a ‘constraining dissensus’ towards further integration (Hooghe & Marks, 2009), which was embodied by the wave of failed EU referenda in the 1990s and 2000s, and (iii) the rise to power of populist and Eurosceptic parties in the 2010s. These processes have invited a re-evaluation of the nature of collective identification and of the role that collective identities play in enabling or deterring European integration.

Collective political-territorial identities are inherently multilevel (Diez-Aksoy & Hadzic, 2019; Medrano & Gutiérrez, 2001; Risse, 2010): individuals can typically see themselves as members of their local community, of their nation, and of Europe as a whole. They are also multidimensional (Hogg, 2016; Tajfel, 1981), as collective identities involve an evaluative dimension, a cognitive dimension, and an emotional dimension (Cram, 2012). Either way, collective identities have long been seen as a key element of the dynamic relationship linking nation-building, on the one hand, and state-building on the other (Kuhn & Nicoli, 2020). While some approaches tend to see collective identities as mostly exogenous and independent of public choices and political institutions, considering them as a precondition for such institutions to exist (see, for instance, the *no-demos thesis* as presented by Weiler, 1995, p. 226), a vast majority of scholars tend to see identities and institutions as somewhat co-determined, especially when one adopts a medium- to long-term perspective (Baute *et al.*, 2022; Negri *et al.*, 2021).

European identity is studied under three separate but interconnected strands of literature.⁵ A first line of research is interested in the emergence of supranational patterns of attachment and identification as markers of a new ‘dimension’ of politics, which is seen as partially replacing and partially interacting with the ‘old’ left/right cleavage. This ‘new cleavage’ literature is closely tied to the original work by Lipset and Rokkan (1967), who see the emergence of cleavages to structure (and fracture) party formation as a function of open societal struggles. However, the causal arrow from institutional arrangements to cleavage formation first, and party system then, is somewhat lost in follow-up work, which examines instead the presence of a new dimension of politics without much emphasis on its institutional underpinnings. Seminal work on the ‘new cleavage’, for instance by Hooghe *et al.* (2002) and Kriesi *et al.* (2006), has opened the path to a very large body of research exploring how political preferences including, but not limited to, party affiliation, and voting behaviour, increasingly reflect preferences about the openness of the international system and the degree of belonging to supranational polities (for a recent review of this literature, see Hobolt and Rodon (2020), as well as the other articles in their special issue).

Second, the majority of studies interested in European identity proper look at it as a con-cause (i.e., one of several causes acting together) of support/opposition to European integration in general, usually alongside socio-economic factors. They are concerned with specific policy options in certain policy

fields. For instance, Kuhn and Stoeckel (2014) suggest that preferences for economic governance depend, in part, on an individual's degree of European identity as well as their economic situation. Verhaegen (2018) finds that citizens with a stronger European identity are more favourably predisposed to financial support for Member States in economic hardship. Similarly, this strand of the literature tends to recognise the role played by the attachment to Europe in shaping preferences for European integration beyond fiscal integration (for instance, Gerhards *et al.*, 2016; Lahusen & Grasso, 2018; Kuhn *et al.*, 2020; Nicoli *et al.*, 2020; Beetsma *et al.*, 2022, 2023).

A third strand of literature investigates the role played by exogenous factors, as well as institutional change itself, on the formation of European identities. It is therefore concerned with how public choices, institutions, and policies affect the formation of collective identities. This literature is somewhat closer to the intuition of Lipset and Rokkan (1967), where those beliefs that structure the polarisation of the political system do, to an extent, stem from the institutional features of a polity. Similarly, this literature is also close to classic studies looking into nationhood formation (for instance Weber, 1976). Building on Deutsch *et al.* (1957), Recchi and Favell (2009), Kuhn (2015), and Checkel (2016) all argue that the removal of cross-national barriers, the development of cross-national links, and the facilitation of cross-national exchanges foster the development of supranational identities in the EU. Such facilitation does not need to be material but may be symbolic, insofar as it facilitates the development of 'imagined communities' (Anderson, 2006) with a shared body of traditions, practices, and 'rites'. The provision of common public goods may also command loyalty and attachment in the population, and therefore be seen as a factor in community-building (Wimmer, 2018). For instance, Risse (2003), Helleiner (2002), and Calligaro (2013) all suggest that the creation of a single currency in Europe is a powerful identity marker; Verhaegen *et al.* (2014) explore the relationship between economic benefits and both European integration and European identity. Empirically, there is some support for their argument: Foster and Frieden (2017) find that, once the dynamics of the economic cycle are netted out, Eurozone membership has had a positive effect on trust in the EU. Negri *et al.* (2021) similarly find that adoption of the Euro led to a long-term decrease in exclusive nationalism in Euro Area countries, while Baccaro *et al.* (2023) find that preferences for disintegration are shaped by information about the costs. Moreover, Meijers *et al.* (2023) show that political parties have considerable leverage over their voters preferences for EU integration steps.

Finally, while the majority of this line of research looks at how certain institutions, policies, or opportunities enabled by integration shape identification patterns, some of these authors also emphasise the important role of moments of collective reckoning; these may include particularly acute

economic crises, wars, natural disasters and other collective experiences bound to act as identity markers. We group all these events, which may differ substantially from each other in their characteristics, under the label of 'crisis'. A strand of the social psychology literature, for instance, Hirschberger (2018), suggests that collective traumas are foundational elements of group identity. Sparse quantitative literature aligns with these considerations: for instance, preliminary work by Merler and Nicoli shows that economic 'convergence' during crises leads to similar rates of EU-level identification across different EU countries. Similarly, De Vries (2020) shows that collective memories of past events lead to a closer alignment of preferences today, and Gehring (2022) shows that the Russian invasion of Crimea in 2014 led to a persistent and positive effect on EU identity in Estonia and Latvia. Similarly, Steiner *et al.* (2022) exploit the Russian invasion of Ukraine in 2022 as a natural experiment, using a survey that was fielded among students just before and just after the beginning of the Russian invasion on 24th February. They find strong and robust effects of the invasion on interest in EU politics, support for further EU integration, and on several different measures of EU identity.

These contributions notwithstanding, empirical evidence on the effect of crises on identification patterns is scarce. Causal evidence is limited to work by Gehring (2022), who makes use of pooled cross-sectional data, which however complicates causal inference. The fundamental reason for this gap in the literature is simple: neither identities nor crises can easily be manipulated experimentally. Furthermore, since crises are notoriously hard to predict, the setup of panel-level studies enabling difference-in-difference designs is often more a fact of chance than a scientific choice. Our panel, which was fielded just at the onset of the first Covid-19 wave (March/April 2020), as well as in July 2020 and November 2022, allows us to track how European identity developed during two major European crises: Covid-19 and the Russian invasion of Ukraine.

From shared crises to collective identities

In this paper, we inquire how crises, and their responses, shape collective identities. There are four mechanisms that can link crises to collective identity in Europe.

First, regardless of whether provoked by specific actors, such as in the case of external aggression or caused by an external 'threat' (such as a virus), crises can strengthen group identity through the identification of an external enemy. The presence of an external adversary is by some seen as critical for the development of group identities (Gehring, 2022). The fast spread of a deadly virus, therefore, is consistent with a reaction of feeling closer together and more attached to the community.

Second, crises can lead to higher emotional attachment to a community, as individuals feel moved towards their fellow citizens by the common struggle, and see their own struggle as a part of a larger whole (Hirschberger, 2018). Furthermore, collective traumas may become embedded over time, entering into the collective memory of a community as ‘foundational myths’, memories to be passed over through generations as elements of common history.

Third, while a large literature suggests that identity is a requirement for institution-building, some suggest that the relationship may go both ways; that is, institution-building and identity tend to influence each other (for instance, Sangiovanni, 2015). If so, then it is easy to see how societal crises, leading to heightened displays of public and private solidarity, may lead to a stronger sense of belonging to a shared community. In the context of the Covid-19 crisis, this may have been particularly relevant, given the amount of EU-level solidarity at play: in March 2020, the EU introduced the SURE scheme to prevent short-term unemployment; the EU also prevented ‘medical nationalism’ by using single market legislation to prohibit countries from banning the export of critical medical supplies. In April, it agreed to joint procurement of vaccines, and it started negotiations for a pandemic recovery fund; the latter was agreed in principle in July 2020, and finalised in November 2020 as a part of the new Multi-annual Financial Framework. From June 2020 onwards, the EU made a substantial effort to ensure that borders would remain open and enacted initiatives, such as EU-level recovery and, later, vaccination certificates to that end.

Fourth, and relatedly, crises may produce a sense of closeness among different Europeans by shaping discourse and creating a converging public sphere. Even if common policy responses are not immediately agreed upon, the public discourse about them takes place nonetheless, aligning otherwise different public spheres. In other words, crises influence public discourse and lead to its convergence across borders. Habermas (2001) and others have long argued that the presence of a common public sphere is key to the formation of a common civic identity (Bruter, 2003, 2005). The German *Bundesverfassungsgericht* has gone as far as positing the existence of a European public sphere as a precondition for further European integration (Bundesverfassungsgericht, 2009, p. 37, para. 212). This does not exclusively entail horizontal interactions between participants, but it is linked to the alignment of news cycles, the presence of public debates on similar issues, and private and public discussions about the same problems, policies, and decisions (Meijers, 2013). A common crisis is likely to produce such a shift since it naturally captures public salience in all constituencies where it is felt. Hence, individuals who are otherwise divided by space find themselves engaging with similar issues using similar frames, and the advent of social media and cross-border journalistic reporting likely further strengthens this mechanism.

In line with these various mechanisms, and because the entire EU was affected by the Covid crisis leading to common EU responses, it is reasonable to expect that the general attachment to the European community increases between the two waves of the pandemic, as the crisis intensified:

H1. Generalized Covid-19 effect: Attachment to Europe is higher after the first Covid-19 wave than it was at the beginning of the first Covid-19 wave.

All mechanisms postulated above should function during different types of crises, not only the Covid-19 crisis. In the case of the crisis that the EU currently faces, the Russian invasion of Ukraine, some of these mechanisms may be even clearer: a military threat is posed by an adversary who is more tangible than a virus, and defensive actions to be taken in response to the military threat may have less potential to internally divide than have measures combatting the spread of a virus. Moreover, similar to the Covid-19 crisis, the invasion of Ukraine has triggered an encompassing policy response at the EU level, in particular with the launch of a defense initiative under the name of the 'strategic compass' and the use of EU-level instruments such as the European Peace Facility to support military supplies to Ukraine. Furthermore, institutional innovations in the area of the EU's military capacities (European External Action Service, 2022) and the expansion of joint instruments involving the procurement of military equipment (Hoeffler, 2023) are currently being discussed. Hence, since this is another crisis affecting all or most EU members, we also expect the following hypothesis to hold:

H2. Generalized Russian invasion effect: Attachment to Europe is higher after the Russian invasion of Ukraine in February 2022 than it was before the invasion.

However, crises are experienced differently by different individuals. The Covid-19 pandemic had a very personal impact on those directly affected, especially so during the first wave. The first wave of the pandemic was fundamentally different from successive ones, because of the initial uncertainty it entailed, the lack of understanding of the virus, the absence of vaccines, and the stringency of initial lockdown measures. These factors are likely to have made infection a much more traumatic experience than during successive waves. Hence, during the first wave of the Covid-19 pandemic, for individuals who were personally affected by it, because they contracted the virus themselves or because someone in their family did so, the impact of the pandemic may have been particularly traumatic. For this group, the Covid-19 crisis was not an abstract notion mediated by social media and the news cycle, but a very real event that deeply affected their daily lives. The EU tried to collectively combat this crisis, working to find common solutions to it. Conceivably, the abovementioned mechanisms could be stronger for

those directly affected by the Covid-19 virus. For this reason, we thus expect the effect postulated in H1 to be especially strong for people who were directly affected by the pandemic during the first wave. Accordingly, we expect the following:

H3. Infection mechanism: Attachment to Europe rose more for individuals with personal experience (through direct infection or infection of a close family member) of the Covid-19 pandemic during the first wave (than for individuals with no direct experience).

It is, of course, equally conceivable that an inability of EU institutions despite their best efforts to protect those directly affected could trigger resentment against Europe. We consider, however, this to be less likely. At the beginning of the pandemic, healthcare responsibility was clearly a national prerogative; EU action focused on supplementing and coordinating national action. Assuming a negative relationship between infection and attachment to Europe would require respondents to directly attribute blame to the EU for its actions or failures, rather than, say, to the national healthcare systems. While some discourse on alleged EU failures had emerged (for instance, in the context of providing vaccines to third countries, or in the context of preventing countries from closing intra-EU borders – see Auer, 2022) our hypothesis is that, overall, individuals who were infected during the first wave were likely to develop a view of themselves as on the front of a common fight, and were likely to perceive the large number of actions discussed or enacted at the EU level to matter for themselves personally. Note, also, that the hypothesis pertains to the attachment to Europe rather than support for EU policies or membership. While the two are clearly related, they are not necessarily the same. In this specific context, feeling attached to or part of a European community sharing a common struggle may respond to inputs differently than specific support for EU membership or policy. We explore this in Figure A4.1 in the appendix.

Similar to the Covid-19 crisis, the Russian invasion of Ukraine may have impacted some individuals more than others, and for these individuals we can expect the mechanisms linking the crisis to their identification with the EU, as the foremost political actor handling this crisis, to be stronger. However, the Russian invasion does not create a single readily identifiable factor strengthening the traumatic experience of the crisis among parts of the population of the EU Member states such as a Covid-19 infection. The direct effect of the Russian invasion on EU households operates mainly through effects on those who have relatives in Ukraine or Russia, a relatively small group, and through energy prices (or inflation more broadly). Nonetheless, it is desirable to also explore whether the individual impact of the Russian invasion of Ukraine affects their attachment to Europe. We try to address this question by exploring how subjectively perceived problem

pressure, measured as the level of concern individuals have about the effect of a specific crisis, affects attachment to Europe. Such concern should be directly linked to the objective threat that a crisis poses to the individual through its daily manifestations, such as strongly increasing energy prices in the case of the invasion of Ukraine. Therefore, we expect that the various mechanisms that link crises to emotional identification are present in particular among those who experience a stronger threat from a particular crisis. This leads to our final hypothesis:

H4. Concern mechanism: Attachment to Europe rose more among individuals concerned with either crisis than among individuals who were not concerned with these crises.

Data and methods

Data sources and properties

We use data from three separate individual-level surveys that we conducted in late March/beginning of April 2020, July 2020, and November 2022, respectively. Participants in the first survey who accepted to be re-contacted were interviewed again in the second survey and third survey. In other words, the respondents in these surveys form an individual-level panel. [Table 1](#) shows the details of the panel setup. Of the 10,050 respondents participating in the first wave (distributed roughly equally over the 5 participating countries), 3596 (36 per cent) participated only in this wave. The remaining 64 per cent participated in at least one extra wave. Nearly all of them (63.4 per cent of the original respondents, or 6382 respondents) participated in the second wave; a bit more than a half of these (32.6 per cent of the original sample) went on to participate in the third wave too, where they were joined by 72 individuals who had participated in the first wave but not in the second. The remaining 3097 individuals (30.8 per cent) who participated in the second wave decided not to participate in the third wave. A further 1119 participated only in the second wave and 4321 participated only in the third

Table 1. Panel setup.

Freq.	Percent (total)	Percent (of original wave)	Pattern		
			Wave 1	Wave 2	Wave 3
3285	21.21	32.6	x	x	x
3097	19.99	30.8	x	x	
0	0			x	x
72	0.46	0.71	x		x
3596	23.21	35.7	x		
1119	7.22	14.9		x	
4321	27.9	56.2			x
Sample size			10,050 (2000/ country)	7501 (1500/ country)	7678 (1500/ country)

wave. These additions assured that each of the sample countries in wave 2 and 3 would reach the sample size of (approximately) 1500 respondents.

Sampling for all waves was based on strict quotas for age (3 classes), gender, education level (3 classes), and regional distribution of the population. The first wave also used quotas for the sector of employment of the respondents (10 categories) and their households' adjusted equivalent income class. Representativeness with regard to these latter characteristics was widely maintained in the second and third surveys.

Fieldwork for the first wave was conducted between 24 March and 7 April 2020. During the first wave, Italy was the only country already severely affected by the Covid-19 pandemic, while infection rates were starting to grow in Spain and (more slowly) in other countries. Fieldwork for the second wave was conducted between July 10 and 27 July 2020. All sample countries had been severely affected by the pandemic by this moment.⁶ Fieldwork for the third wave was conducted between 16 November and 14 December 2022, in the midst of the energy prices crisis induced by the Russian invasion of Ukraine.

Dependent variables

Scholars differentiate between a cognitive, emotional and an evaluative dimension of collective identity (Tajfel, 1981). In this study we focus on the emotional dimension by measuring the degree of attachment to Europe with the following question: '*On a scale of 0 to 10 (where 0 means totally unattached, and 10 means very attached), how attached do you feel with respect to ... (a) Your local community; (b) Your {name of region}; (c) {name of country}; Europe*'. Figure 1 shows the relative aggregate over-time change of European and national attachment across the periods studied in this article. In the period 2020–2023, European attachment experienced an increase of close to 2 per cent (or 0.2 points on a scale of 10), while national attachment declined by about 5 per cent. While the changes are overall modest, given that the attachment to Europe is not far from the middle of the interval 0–10, the observed increase in the attachment to Europe is nevertheless meaningful. This is also the case for the substantially larger decrease in attachment to one's own country.

Independent variables and controls

This study uses several independent variables. First, we use a dummy indicating whether a response comes from the first, second, or third panel wave. Our second independent variable asks whether 'you or a close member of your household' has been infected with Covid-19, to identify the direct effects of infection on identity. This allows us to test Hypothesis 3 and its underlying

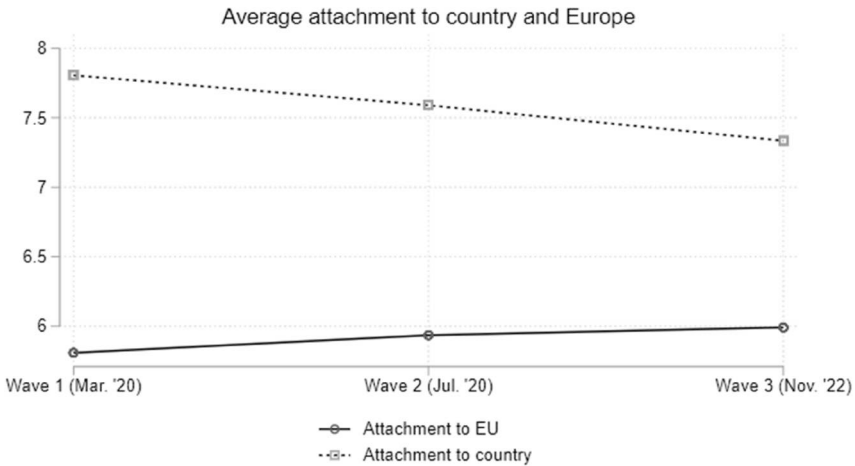


Figure 1. Attachment over time.

Note: The series are zoomed in to facilitate comparisons between the changes between the moments of measurement, rather than between the levels. However, these evolve in strikingly different directions. While the gap was about two full points in March 2020 (or 20% of the scale), it narrowed to 1.3 points by November 2022.

mechanism, although this variable cannot be considered fully exogenous, as behavioural factors are likely to determine the likelihood of infection during the first wave. While it is unlikely that we face a case of reversed causality, it is possible that underlying factors – such as education or income – affect both attachment to Europe and likelihood of infection. However, note that in a panel setting, what really matters is the difference between the waves: because the waves are largely based on the same sample of individuals, differences in income or education are limited across our waves, reducing concerns that common third factors drive both the independent and dependent variables. Further analysis in Appendix 2 shows that out of the key individual-level variables only age is associated with a statistically-significant lower infection rate. This suggests that, once age is controlled for, infection in the sample can be considered quasi-random.

Even though we have individual-level data covering the first year of the Russian invasion of Ukraine as well, we lack an instrument that is equally effective in capturing the direct personal impact of this second crisis for European households because the effect of the Russian invasion of Ukraine is less direct for most individuals in Western Europe. Still, we deploy an alternative individual-level variable linked to the Russian invasion of Ukraine, to assess whether the effect of crises on EU attachment can be observed during the second crisis too. In particular, we use a variable that captures respondents' 'war-related concern, which is the individual-level average of three survey items asking *'how concerned are you about the effects of the Russian invasion*

of Ukraine': (i) your personal economic situation, (ii) the security of your country, and (iii) Europe as whole. The answers are measured on a five-point scale, and we use the average to capture the level of concern for the war. We build a scale using these items, and in Appendix 5 we present the results for estimation for each of the questions separately.

We further combine this with items from previous survey waves to create a measure of 'subjective problem pressure'. This captures how respondents, over time, are concerned with the various crises at hand. During the March 2020 wave, concern is measured as the level of worry about the effects of the Covid-19 pandemic on one's country. During the July 2020 wave, concern is measured as the level of worry about the effects of the Covid-19 pandemic on oneself. Each of these variables has been rescaled, resulting in a 5-point scale capturing the level of concern about Covid-19 for the March and July 2020 survey wave, and the (individual average) level of concern about the consequences of the war for the November/December 2022 wave.

Results

The average effect of crises

Our empirical investigation proceeds in three steps, each dedicated to testing different hypotheses. First, we estimate a model aimed at testing Hypotheses 1 and 2, exploring whether individuals experienced changes in their attachment to Europe during the first Covid-19 wave and in response to the Russian invasion of Ukraine. Since we are interested in the effect of the timing of the survey on responses, we estimate a pooled OLS model including Wave 1 (March/April 2020), Wave 2 (July 2020), and Wave 3 (November/December 2022). The models control for age, gender, education, income, country-fixed effects, and – most importantly – wave-fixed effects. We leave out only observations with missing values on any of the included variables. To account for the panel nature of the data, standard errors are clustered at the individual level.

The results are reported in [Figure 2](#).⁷ To explore Hypothesis 1, we focus on the coefficients of the surveys of July 2020 and November/December 2022. We observe a significant increase in attachment to Europe between March and July 2020. The size of the attachment shifts is non-negligible: EU attachment initially rises by about 1.3 percentage points, and this effect remains essentially stable throughout the period until the measurement in November 2022.⁸ From a descriptive standpoint, our results are consistent with an interpretation whereby attachment to Europe responds to a 'rally around the flag' logic.

In contrast, the results shown in [Figure 2](#) do not support Hypothesis 2 of a 'generalized Russian invasion effect'. While the point estimate of individual-level attachment to Europe shifts slightly further to the right in [Figure 2](#)

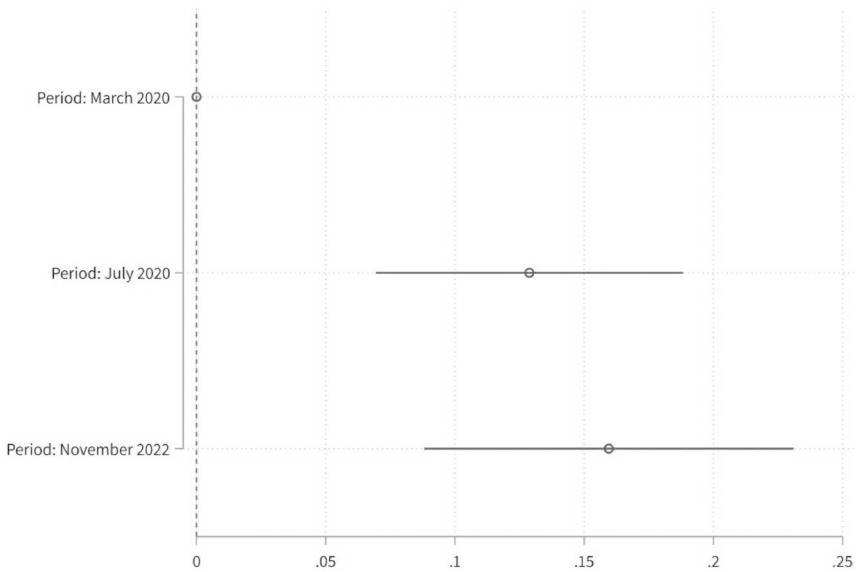


Figure 2. Development of individual-level attachment to Europe over time.

Note: Demographic control variables have been omitted from this graph. Lines indicate 95% confidence intervals.

going from the July 2020 to the November 2022 wave, the shift is not significant. A possibility is that the Russian invasion was felt less by the respondents than was the Covid-19 pandemic. Another possibility is that the higher level of identity compared to the first panel wave left little room for a further increase in European attachment (i.e., a ‘ceiling effect’). Importantly, [Figure 2](#) suggests that the mechanism postulated in Hypothesis 2 might be at play, but it cannot be considered a hard test for this hypothesis since two years and four months seems a rather long time span to relate a change in attitudes to any single event. Numerous forces may be at work pushing attitudes into different directions throughout this period, although we consider it likely that the Russian invasion of Ukraine overshadows other issues emerging in the same period.⁹

The effect of infection during the pandemic

Next, we test Hypothesis 3 looking into whether direct infection with Covid-19 (of the respondents themselves or of a close member of the family) impacts attachment. Only those who participated in waves 1 and 2 are included, while any respondents with missing values on any of the covariates are excluded from the analysis. This yields a total of 4762 respondents in the control group and 1041 respondents in the treated group, i.e., those directly affected by Covid-19 in the July 2020 wave. Given the panel nature of our

data, we can use a panel Difference-in-Difference (DiD) model as opposed to a classical DiD tailored for pooled cross-sectional analysis. Hence, we estimate the average treatment effect on the treated group as the average increase in attachment to Europe resulting from Covid-19 infection between waves 1 and 2 relative to the average increase for the non-treated between the two waves. We include income, education, gender, age, country- and wave-fixed effects, and an attention check as control variables.¹⁰

Results are reported in Figure 3. Here, we find a statistically significant effect on attachment to Europe. Importantly, we can directly compare these results with those presented in the previous section: while, on average, respondents' attachment to Europe increased by about 0.13 points between the two waves, the effect is about three times larger for those respondents who contracted Covid-19 themselves. Therefore, our results support Hypothesis 3, showing that the experience of being directly affected by a collective trauma, possibly paired with the experience of European solidarity, is an important factor in the emergence of collective political-territorial identity.¹¹

Importantly, we also compare these results against those for a battery of alternative dependent variables, estimating the same model against variables that capture similar, but putatively not identical, attitudes towards EU integration (Figure A4.1 in Appendix 4). We do so to make sure that we are capturing an effect that is specific for attachment, and not just capturing general

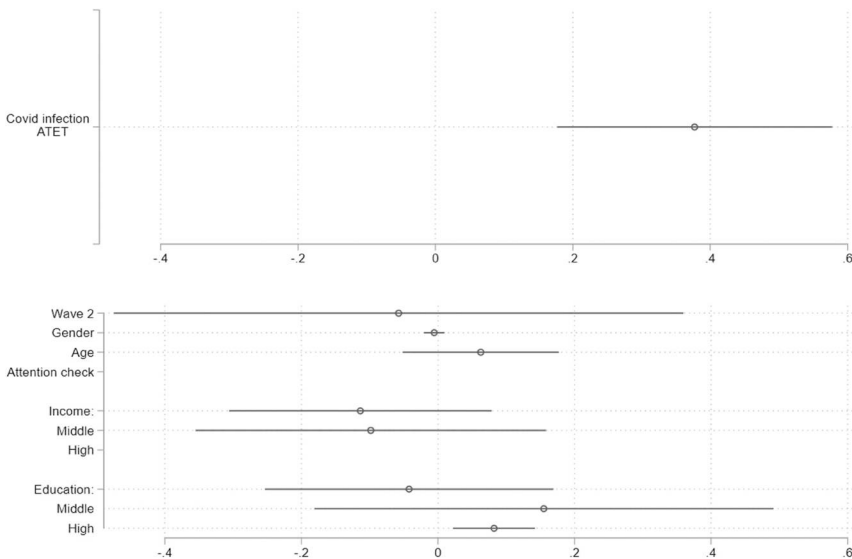


Figure 3. The causal effect of Covid-19 infection on attachment to Europe.

Note: The model only includes respondents who participated in waves 1 and 2. Lines indicate a 95% confidence interval.

support for the government or opinion towards Europe broadly speaking. In other words, we aim to strengthen the evidence of causality by showing that the effect of a Covid-19 infection is unique for attachment to Europe, and does not operate through intermediary or spurious variables. Figure A4.1 shows that for these placebo models, no significant effects are found. This indicates that the effect found seems to be specific to attachment to Europe.

The generalised effect of concern across crises

Finally, we move to explore the final hypothesis of this study, Hypothesis 4, which postulated that individuals who are more concerned with an EU-wide crisis will be more attached to Europe than individuals who are not. To explore this, we use a longitudinal variable created by combining individual-level concern on the impact of Covid (March and July 2020) as well as the effects of the war (November/December 2022). In doing so, we need to take into account both the nature of our panel dataset (a large cross-section of respondents, but only three time periods) as well as the nature of our dependent variable of interest, attachment to Europe, which is possibly serially correlated. While this naturally invites the use of a dynamic panel model with a lagged dependent variable, simply including the lagged dependent variable in a fixed effects panel model would give rise to a substantive Nickell bias (Nickell, 1981) given our large N and small T.

We address this by using two different estimates. First, we simply estimate an OLS regression for each wave separately (Figure 4(a)). The advantage of estimating the effect of problem pressure for each wave separately is that we allow for differential effects of the Covid-19 and the Ukrainian invasion crises.¹² The estimates suggest that concern or subjective problem pressure is associated with higher attachment to Europe, especially at the beginning of the Covid-19 pandemic and during the Russian invasion of Ukraine. In Appendix 5, we test this approach on a number of additional placebo dependent variables, showing that, indeed, results for attachment differ substantially from similar, but differentiated beliefs.

Second, we use a maximum likelihood dynamic panel model estimator tailored for 'short' panels (Allison *et al.*, 2017) to reduce the Nickell bias (Figure 4b). Here, we include only those respondents who are present in all three waves in order to have a true panel. Exclusion from the panel is based on the same rules as in the OLS regressions (see Footnote 15), except that exclusion from one wave now means exclusion from all waves. The result is a total of 3285 respondents included in the panel. Consistently with the other model, an increase in subjective problem pressure raises attachment to Europe.¹³ This estimate is obtained by including the lagged dependent variable to account for the serially-correlated nature of attachment. The effect of a one-point increase (on a five-point scale) in the former on attachment to

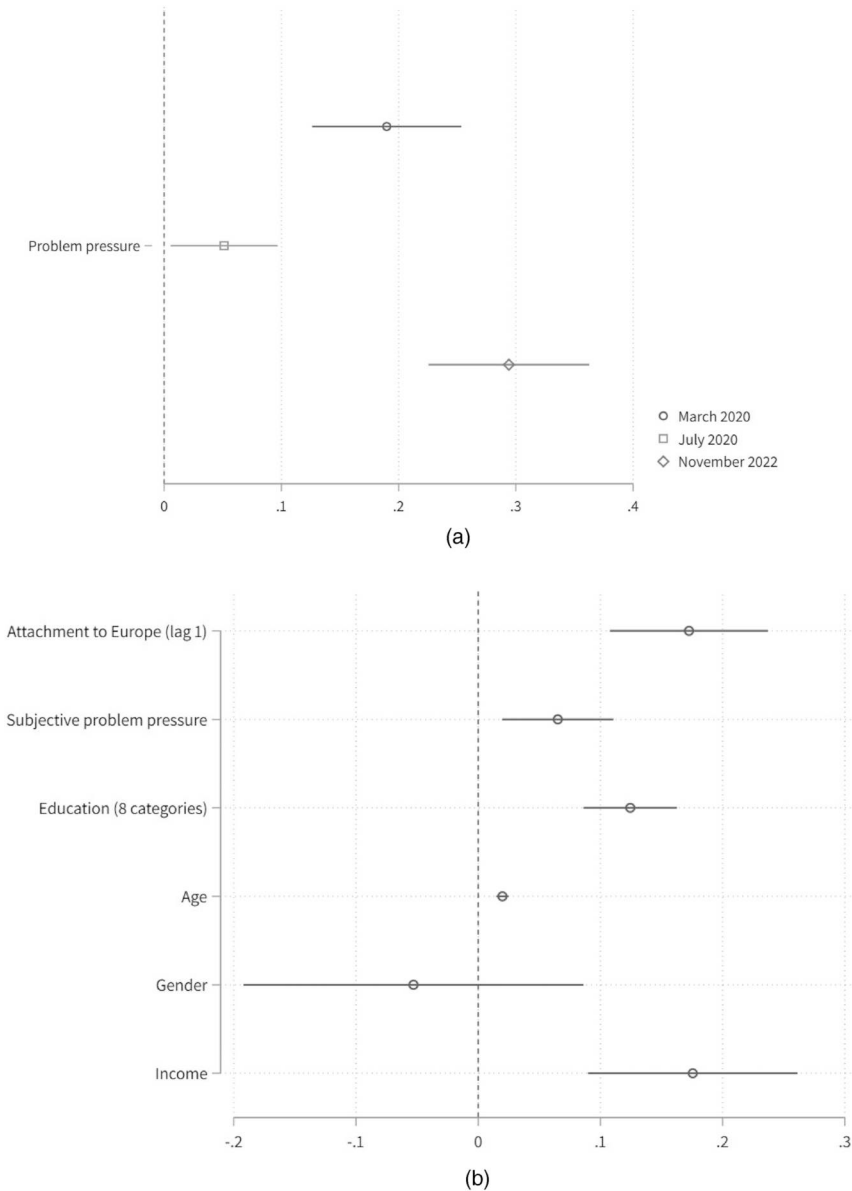


Figure 4. (a) The effect of problem pressure on attachment to Europe, by wave. (b) GMM dynamic panel estimations.

Notes: lines indicate 95% confidence intervals. Scale is based on 0–10 interval, hence a 0.1 point increase corresponds to a 1%-point increase.

Europe is 0.65 percentage points. The magnitude of this effect is comparable to that of other variables, such as education and income (Figure 4b),¹⁴ which also have a positive effect on attachment to Europe. In other words, a within-

periods swing from very low to very high concern with crises is associated with a maximum increase in attachment to Europe of about 2.5 percentage points. While modest, the effect is still relevant in view of the fact that the starting point of attachment to Europe was not far from the middle of the 0–10 scale (see [Figure 1](#)), and the periods under consideration are relatively short. Indeed, the dynamic panel allows us to assess how the effect of a change in the independent variable on the dependent evolves over time. Because the coefficient on lagged attachment to Europe is estimated positively, a crisis-driven increase in attachment will, all else equal, cumulate over time. The estimated ‘long-run’ effect of a one-point increase in concern is about 0.8 percentage points, hence quite substantial.¹⁵

Appendix 5 presents the results of a number of variants. First, combining the three different questions on the invasion of Ukraine appears to be justified, as these all measure different elements of worry about the invasion.¹⁶ Nevertheless, we explore whether the results for subjective problem pressure during the invasion of Ukraine hold also for each of the constituent elements of the overall subjective problem pressure indicator. The estimates are reported in Table A5.3. Except for the insignificant effect of worry about the invasion for oneself, the other indicators individually do have a significant positive effect on attachment. This is also the case for the combined indicator when the worry about the invasion for oneself is excluded. Second, we estimate the dynamic panel model with two other variables that can be considered proxies for respondents’ subjective problem pressure: respondents’ generic worry about their employment and their self-reported difficulty to make ends meet with their current income. While subjective concerns with the effect of the crisis (especially, on the country and on Europe) are clearly associated with higher attachment to Europe, the effect is not so clear-cut when we consider respondents’ material worries. In fact, attachment is strongly and negatively associated with self-reported income difficulties, even though the effect of experiencing income difficulties significantly interacts with subjective problem pressure ([Figure A5.2](#) in Appendix 5). Third, we repeat the regression underlying [Figure 4\(a\)](#) with a number of placebo dependent variables: trust in own government, satisfaction with own government, support for EU membership, and trust in the EU. We also repeat the GMM dynamic panel estimates with the aforementioned variables replacing attachment to Europe. While the effects of problem pressure on trust in and satisfaction with the own government are negative and significant, the effects on trust in the EU and support for EU membership are positive, but not significant. The results are reported in Appendix 5.

Country-specific results

An interesting question is whether the findings for our full sample can also be found at the level of each individual country. Here, we summarise the main

findings of the individual country analysis – the corresponding figures are found in the Appendix 6. It is important to realise that estimation uncertainty is higher at the country level, likely due to smaller sample sizes. First, when it comes to attachment to Europe over the waves, we see that it is essentially flat for France and Germany, increasing for the Netherlands and sharply increasing in Italy, while for Spain it slightly increases between waves 1 and 2, after which it stays essentially flat. The higher attachment in waves 2 and 3 compared to wave 1 is thus largely driven by Italy and to some extent by the Netherlands. Overall, from the country-level analysis there is mixed support for Hypothesis 1 and for Italy also for Hypothesis 2. Second, the effect of the Covid-19 treatment between waves 1 and 2 is largely driven by Italy and Germany, where we find support for Hypothesis 3. Third, the effect of problem pressure on attachment to Europe is significant and positive in wave 1 for all countries, except for France and Italy, for wave 2 it is significant and positive only for Spain, and for wave 3 it is significant and positive for all countries, except for Italy and Germany (for which the estimated effect is close to significance). Overall, the estimation by wave and the dynamic panel estimation provide some support for Hypothesis 4. Interestingly, we find no instances of problem pressure having a negative effect on attachment to Europe. The higher increase in European identity among Italian respondents likely reflects the higher incidence of the Covid-19 pandemic and its devastating effects on the Italian public health system in its first wave.

Conclusion

This paper has investigated the effect of crises on attachment to Europe. By using an original panel dataset collected at the beginning and after the first wave of Covid-19 infections in five European countries, as well as after the Russian invasion of Ukraine, we are able to use an array of methods, including a difference-in-difference estimator, to determine the relationships between various aspects of the crisis and attachment to Europe.

We find that attachment to Europe is substantially affected by the crisis; not only are respondents generally significantly more likely to display higher attachment to Europe during or following a crisis, but for the Covid crisis this effect is considerably larger (up to three times larger) for those respondents who had direct experience through their own infection or the infection of a close family member during the first wave. These results are generally robust against a wide range of alternative model specifications and estimation techniques. While we lack a similarly quasi-exogenous variable for the Russian invasion of Ukraine, we deploy an array of different estimates, most of which suggest that increased concern with different crises over time is associated with higher attachment to Europe. While the effect

is clearly present for the subjective problem pressure measure, the effect of starting to experience income difficulties during crises has the opposite effect. This could suggest a decoupling between the effects of material and immaterial aspects of a crisis on attachment to Europe.

Our results provide suggestive evidence for the theorised mechanisms driving European identity. It is likely that a common, external threat and the ensuing common struggle against this threat have been the driving force behind the positive effects of the polycrises on European attachment. Moreover, the empirical reality of joint policy responses to both the Covid-19 pandemic and the Russian invasion of Ukraine may well account for the enhancement of European attachment. And lastly, both the Covid-19 pandemic and the Russian invasion of Ukraine have undoubtedly affected the alignment of national news cycles to common, European problems, which led to a convergence of public discourses across Europe. While our analyses do not provide direct tests of these mechanisms, our findings indicate that that polycrises may well affect identification with Europe through these mechanisms.

Still, our study has a number of limitations that are important to consider. First, the panel experienced an average attrition rate of about 30 per cent per subsequent wave: only 64 per cent of respondents in wave 1 responded also in wave 2, and only about half of these (about 33 per cent of the original sample) responded again in wave 3. The reasons leading individuals to drop out of the panel might correlate with some of the variables of interest, inviting caution in interpreting our results; the fact that results are consistent when including or excluding supplemental respondents increases our confidence on the robustness our findings, but we cannot ultimately exclude that panel attrition and attachment to Europe respond to common underlying factors. Second, care should be taken in comparing problem pressure as emerging from Covid-19, and problem pressure coming from the Russian invasion of Ukraine, since the former touched many respondents directly and heavily, while the latter has, for most respondents, an indirect impact mediated by rising costs, concerns with the war, and a general sense of insecurity, lacking however the very personal element characterising early severe Covid-19 infections. Third, our results cannot be generalised to the entirety of the EU, also because we find interesting differences between the five countries in our sample. The effect of the first Covid-19 wave on attachment to Europe is largely driven by Italy, which has been on the receiving end of cross-national solidarity in the first months of the pandemic. Moreover, the effect of incurring a Covid infection on attachment to Europe was present in Germany and Italy alone. By contrast, the effect of individuals' concern on attachment to Europe was pronounced in all countries, except for France. Future research should do more to formally test the country-level determinants of such cross-national differences. What is more, the panel

was designed to be representative of Western Europe. The exclusion of countries from Central and Eastern Europe (CEE) from the panel is a limitation as the Russian invasion of Ukraine often touches those countries much more directly. This has two likely consequences for our study, in addition to limiting the territorial applicability of our results. First, the Russian invasion of Ukraine is here treated as a 'symmetric' crisis, since it is plausible that the five western European countries studied were impacted in a rather similar way. Including CEE countries would have, at a minimum, invited to differentiate crisis intensity. Second, *if* our main result that problem pressure increases European attachment holds beyond the five sampled countries, then we are likely under-estimating the effect, since problem pressure for CEE countries has likely been higher. Either way, we consider the geographical coverage of the survey a reality which we plan to address in future work. Finally, the magnitude of our results is limited, with European identification only increasing a couple of percentage points. However, identities and attachment are usually 'sticky' and stable over time; hence, small changes, especially when happening over relatively short periods of time, should in our view not be discounted.

These limitations notwithstanding, our results have two main implications for the literature on supranational organisations and European integration. First, our results contribute to the longstanding debate as to whether public responses to crises stem from or contribute to, political-territorial identification. We show that a common crisis facing the EU as a whole and requiring EU-level responses allows for a strengthening of the sense of community identification, in the short term but potentially also in the long term. The results are consistent with the hypothesis that attachment to Europe strengthens in the presence of external pressures, such as a 'common enemy' (like Covid-19 and a Russian invasion). Second, our results may have implications for the relationship between (symmetric) crises and integration. Crises are likely to provide an impulse for further integration, not only because they require and are often met with joint action, but also because they bring citizens closer together, effectively contributing to community construction through shared experiences, shaping collective memories.

Notes

1. Brexit and the ongoing rule-of-law crisis may be seen as a hinge between the two polycrises (cf. Laffan, forthcoming).
2. A natural question is why the Covid-19 crisis would lead to more European identity rather than a fully global feeling of shared fate. A plausible explanation is that the Covid-19 pandemic represents a global exogenous crisis that is addressed with EU-wide policy measures

3. Funding was collected combining different sources, notably internal university grants from the University of Amsterdam (waves 1 & 2) and Ghent University (wave 3). The survey was fielded by Ipsos, which is specialised in these type of surveys. Wave 1 included 2000 respondents per country; waves 2 and 3 included 1500 respondents per country. The sample included quotas for gender, age (3 categories), education (3 categories), profession (10 categories), income (3 categories), and regional distribution.
4. We would expect that any potential effects of the conjoints on the ensuing answers would be largely captured in the regression constants.
5. There is, in addition, a literature that studies how EU enlargement has affected European identity. See, for example, Ceka and Sojka (2016) for the Central and Eastern European member states.
6. Indeed, on 17 July 2020 the EU had in principle agreed to the design of a large pandemic recovery fund.
7. Complete regression results can be found in Appendix 1 (Table A1.1).
8. Note that this development over time is specific to attachment to Europe. The attachments to the local, regional, and national communities exhibit decreases both between the first and second and the second and third waves (see Appendix 1 Figure A1.1).
9. We also estimate a variant of the model with random country intercepts and wave-fixed effects (appendix Figure A7.1). These estimates are close to the original ones, but only slightly smaller. Qualitatively, the results are unchanged.
10. Table A2.1 in Appendix 2 shows the overall distribution of main characteristics for the two subsamples of respondents; the subsample affected by Covid is slightly younger and slightly more female than the subsample that is not affected. To further explore this, we run a panel logit model to determine the likelihood of infection on the basis of individual characteristics (Table A2.2 in Appendix 2). Results show that the likelihood of infection is not significantly associated with fundamental demographics like gender, income and education of oneself or close family members (neither for the complete sample nor the country sub-samples). As expected, contagion is significantly associated with age, with younger people being significantly more likely to be infected. We control for these factors in our analysis.
11. A relationship between Covid-19 infection and attachment to the local, regional, and national level of community is absent, although in the latter case the increase in the point estimate of attachment is close to statistical significance. The complete results can be found in Appendix 3, Table A3.1 and Figure A3.1.
12. An individual's missing answer(s) in a particular wave only leads to exclusion from that specific wave. As noted above, our measure of problem pressure for the third wave combines answers to three different questions; individuals are excluded when they do not answer all questions. Otherwise, the average of the remaining answers is taken, although, typically, either all or none of the questions are answered. The number of excluded individuals from each wave is low (around 200).
13. The implicit assumption is that the worries about the Russian invasion of Ukraine translate into our measure of problem pressure in the same way as do the worries about Covid-19 infection. Full results for these analyses can be found in Appendix 5.

14. The effect of age is smaller, but highly significant. An interesting hypothesis is that, since older people (especially in Central and Eastern Europe) are more likely to be aware of the consequences of Russian occupation, the effect of subjective problem pressure on attachment to Europe may be stronger for older people. This hypothesis would be tested formally by investigating whether the interaction of subjective problem pressure and age has a significantly positive effect on attachment to Europe. However, since there are no Central and Eastern European countries in our sample, we have decided to not formally test this hypothesis. That said, our data do exhibit a weak positive correlation between age and worry about the Russian invasion of Ukraine.
15. Calculated as $0.065/(1-0.173)$.079, where 0.173 is the estimate on the coefficient of the lag of attachment to Europe.
16. Their α coefficient, measuring how well the items scale together, is 0.78. This suggests that these items are sufficiently close to each other to be integrated in a single index, but at the same time they are not exactly the same.

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ORCID

Francesco Nicoli  <http://orcid.org/0000-0001-6159-0276>

Björn Bremer  <http://orcid.org/0000-0002-4629-1814>

Brian Burgoon  <http://orcid.org/0000-0002-7300-0541>

Maurits J. Meijers  <http://orcid.org/0000-0001-8034-1910>

Notes on contributors

Francesco Nicoli is Assistant Professor of Political Economy at Politecnico di Torino and Gent University, as well as visiting fellow at the Bruegel Institute and at the Department of Economics of the University of Amsterdam. His work focuses on the relationship between public opinion, crises, and European Integration.

David van der Duin is PhD Researcher at the University of Amsterdam.

Roel Beetsma is Dean of the Faculty of Economics and Business of the University of Amsterdam and Professor of Macroeconomics. He is a Member of the European Fiscal Board and a Research Fellow of the CEPR and CESifo.

Björn Bremer is Assistant Professor in the Department of Political Science at Central European University in Vienna; his work lies at the intersection of comparative politics, international political economy, and political behavior.

Brian Burgoon is Professor of Political Economy at the University of Amsterdam; his work focuses on the political economy of globalization and European Integration.

Theresa Kuhn is Professor of Modern European History and Politics at the University of Amsterdam, her work focuses on European integration and European identity.

Maurits J. Meijers is Assistant Professor of Political Science at the Institute of Management Research of Radboud Universiteit Nijmegen in the Netherlands. His work focuses on political representation and party competition.

Annik de Ruijter is Professor of European Law at the University of Amsterdam, focusing especially on European Health Law.

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