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Study of Support for the EU in the Face of
the Russian Threat**

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Badia Fiesolana, via dei Roccettini 9

I – 50014 San Domenico di Fiesole (FI)

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Abstract

Social identity theory suggests that an external threat, such as the Russian invasion of Ukraine in 2022, can increase identification with a group and foster a shared sense of identity. While initial research has shown that the shock of Russian aggression positively affects support for the European Union (EU) among European citizens on average, we still lack a comprehensive understanding of how variation in threat perceptions relates to identity-based support for the EU. Using survey data from 16 countries collected just five weeks after the invasion, we show an increase in identity-related EU support among those most concerned about the Russian threat. By applying machine learning techniques and a causal forest algorithm, we further reveal the heterogeneity of this relationship. Individuals with an exclusive national identity, who otherwise express little sense of pride in belonging to the EU, register a much larger increase in European identification in response to the Russian threat. Notably, this effect is particularly pronounced among respondents from Central and Eastern Europe. By highlighting that even individuals with an exclusive national identity can be swayed to feel attached to the EU in times of crisis, our study contributes to understanding the complex nature of identity-based support for the EU.

Keywords

European identification; exclusive national identity; public support for the EU; Russian invasion of Ukraine in 2022; threat perceptions

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Introduction

The initial objective of the European integration project was to foster collaboration and put an end to the frequent conflicts that had plagued the continent. While this initial objective evolved into integration efforts extending far beyond the scope of the former European Coal and Steel Community (ECSC), Russia's unprecedented invasion of Ukraine in February 2022 has exposed, perhaps more than ever, the importance of peace and cooperation among European Union (EU) member states and across Europe as a whole. Social identity theory suggests that an external threat, such as that posed by the Russian aggression, can bring members of a group closer together, increasing their identification with a group and fostering a shared sense of identity and pride in group membership (Tajfel & Turner, 1979). Previous research suggests that the Russian invasion of Ukraine in 2022 had a significant impact on citizens' support for the EU on average, providing well-identified causal estimates of an increased European identification in the face of the Russian threat (Steiner et al., 2022). However, we still lack a comprehensive and comparative assessment of how variation in Russian threat perceptions shapes identity-based support for the EU. We also have little insight into whether certain groups of citizens may be more strongly gravitating towards the EU in the face of the Russian threat, which is essential for understanding the potential implications for the dynamics of public support for the EU. Understanding these dynamics of public support for the EU in the face of the Russian threat is crucial. The EU's experience with a series of crises, including the European financial crisis, the 'refugee crisis,' and the social crises ensuing from the pandemic, highlighted the challenges involved in securing public support for European integration. Growing levels of public dissatisfaction with the EU may significantly impede further integration efforts, leading to political divisions and obstructing cooperation among member states.

Our research note seeks to illuminate how the threat posed by the Russian invasion of the Ukraine has affected citizens' support for the EU. We theorise that citizens who perceive Russia as a security threat to their country express greater pride in being part of the EU. We also expect that this relationship will be particularly pronounced among individuals without a prior inclination to identify as European. To test these propositions, we draw on survey data from 16 European countries collected just five weeks after the invasion. Using a region-fixed effects model, we first show a boost in identity-related support for the EU among those who feel particularly threatened by the Russian aggression. We then complement our observational analysis with machine-learning techniques to uncover the heterogeneity of this effect. Leveraging a double-sample causal forest algorithm tailored to confront the challenge of estimating heterogeneous effects in high-dimensional data, we show that individuals with an exclusive national identity – who typically do not express a sense of belonging to the EU – show the largest increase in identification with Europe in response to the Russian threat. Notably, this effect is particularly pronounced among respondents from Central and Eastern Europe. Our analysis provides the first comparative analysis that generalises well-identified causal estimates of the impact of the Russian invasion of Ukraine on EU identification to nationally representative samples across a wide range of countries from both Western and Central and Eastern Europe. In doing so, our study contributes to the nascent literature on the consequences of the Russian invasion for political behaviour in Europe (Chapkovski & Schaub, 2022; Steiner et al., 2022; Moise & Kriesi, 2023). By shedding light on how individuals with exclusive national identities can still be swayed to feel attached to the EU during crises, our study also contributes to the understanding of the influential role of external threats in shaping a shared supranational identity. The results of our analyses advance scholarship on the identity-based underpinnings of support for the EU (Dennison et al., 2021).

The article proceeds as follows. First, we situate the effects of the Russian invasion of Ukraine in 2022 within the literature on external threats and their effects on shared group identities. Integrating evidence from studies of public support for European integration, we develop our argument that individuals with an exclusive national identity should adjust their levels of identity-based support for the EU to a greater extent in response to the Russian threat. We then introduce our research design and present the results of our analyses. Finally, we conclude with a discussion of potential future determinants of support for the EU in the face of major security threats to the Union.

Identity-related support for the EU in the wake of an external threat

According to social identity theory, people derive a collective identity from their membership in different social groups, such as family, racial, or ethnic groups, and even national or supranational entities (Tajfel & Turner, 1979). This group membership and the resulting collective identity provide individuals with a sense of pride and belonging in the social world. Individuals tend to categorise themselves on the basis of their group membership, expressing positive in-group preferences and emphasising similarities between members of their social group while differentiating themselves from other social groups (out-groups) (Brewer, 1979; Gaertner & Dovidio, 2000). This serves to reinforce a positive social identity and maintain a sense of group belonging (Tajfel & Turner, 1979).

External threats can have a profound impact on how individuals perceive in-group and out-group dynamics, leading them to place greater value on their membership in a given social group. In political science, such a phenomenon is often referred to as the ‘rally around the flag’ effect, which sees individuals rally behind a political leader or national identity in times of crisis. Examples of this effect have been observed in response to terrorist attacks such as 9/11 (Chowanietz, 2011), natural disasters such as wildfires (Ramos & Sanz, 2020), and pandemics such as the COVID-19 crisis (Schraff, 2021). By reducing perceptions of differences between in-group members, external threats thus promote a sense of shared identity and pride in group membership.

The Russian invasion of Ukraine in 2022 marked such an external threat, immediately felt by citizens across Europe. Opinion polls conducted shortly after the invasion in late February 2022 showed a sharp rise in the salience of security concerns among the European public (European Parliament, 2022). As a result, citizens began to perceive Russia as an outgroup (Wike et al., 2022; Krastev & Leonard, 2023) and expressed less support for maintaining good foreign relations with the country (Mader & Schoen, 2022). Critically, the external threat posed by the Russian invasion may also affect citizens’ perceptions of the EU as a relevant social in-group, increasing their sense of identification with the supranational entity and enhancing their identity-based support for the EU. Such an increase in the relevance of EU group membership could arise not only from the instrumental benefits of security and protection for EU member states (Mader et al., 2023). It could also result from raising citizens’ awareness of the EU’s role in upholding democratic values that favour peace and cooperation over violent aggression (European Parliament, 2022; Wunderlich, 2022). Consistent with this, Steiner et al. (2022) report that attitudes towards the EU among Western European Erasmus students became more positive in direct response to the shock of the Russian invasion of Ukraine in 2022. Based on a quasi-experimental design (“unexpected event during survey design”), the authors report a significant increase in the share of students who feel attached to the EU. Gehring (2022) also documents that the Russian annexation of Crimea in 2014 had a strong effect on European identification among those most proximately affected by the aggression. Consequently, we first argue that *a perceived threat from Russia should foster a positive social identity among European citizens, increasing their pride in being part of the EU.*

Scholars concerned with understanding individual differences in support for the EU stress the crucial role of people's identities. While early accounts assumed that utilitarian considerations are key to determining individuals' (lack of) support for the EU (e.g., Gabel, 1998), in the course of deepening and accelerating EU integration, identity-based explanations of citizens' EU support became the most prominent approach in the literature (Marks & Hooghe, 2003; Hooghe & Marks, 2004; Schulte-Cloos, 2018). Citizens' exclusive national identities have a particularly strong negative effect on the affective dimension of their support for the EU, i.e. their diffuse and emotional responses to the notion of European unity (Lindberg & Scheingold, 1970). Hooghe & Marks (2004) show that individuals who conceive of their national identity in exclusive terms are substantially less likely to express support for the EU. When conceiving of their national identity in exclusive terms, citizens draw a sharp distinction between members of their nation and members of other territorial units, such as other EU member states (Zaslove, 2008). In fact, populist radical right actors across the EU mobilise negative sentiments against citizens of other EU member states in the context of new cleavage politics, i.e., issues related to migration and the expression of post-materialist values (Kriesi & Schulte-Cloos, 2020). As a result of the exclusive conception of their national identity, citizens perceive fundamental and sharp differences between their own social group (the nation) and the members of other EU countries.

However, the Russian invasion of Ukraine in 2022 prompted a critical reassessment of in-group and out-group perceptions across the EU. The violent military aggression occurring at the Union's borders led many citizens to reassess the role of Europe and other EU member states (Fagan & Gubbala, 2022; Leonard & Krastev, 2022). Amidst feelings of vulnerability and a sense of urgency to confront Russian aggression, citizens were reminded of the fundamental values of peace and democracy that are at the core of the EU and are shared by all its member states (European Parliament, 2022; Poushter et al., 2022). Thus, the external threat of Russian aggression acted as a catalyst for a common European identity, activating a sense of belonging to a supranational entity across party lines (Fagan & Gubbala, 2022; Krastev & Leonard, 2023). Consistent with theories of social recategorisation (Gaertner & Dovidio, 2000), this catalytic effect should be particularly pronounced among those who did not already consider themselves European but had to adjust their views about the EU's role (Krastev & Leonard, 2023).¹ The threat of Russian aggression created a new sense of 'us versus them' among citizens, where 'us' includes the citizens of all EU member states, regardless of their nationality. This should heighten a sense of collective European identity and belonging, particularly among those who previously felt that they shared a common identity only with members of their own nation. Therefore, we also argue that *a perceived threat from Russia should increase a sense of European pride especially among citizens who identify exclusively with their nation.*

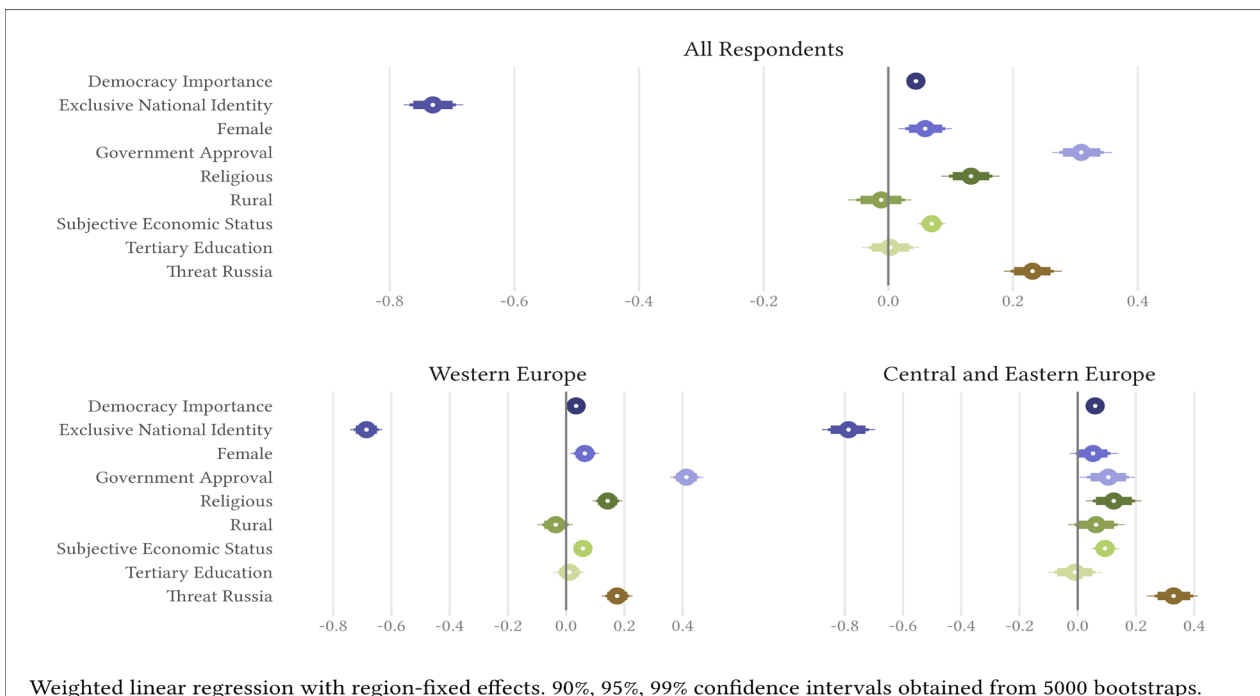
¹ In line with this argument, Steiner et al. (2022) contend that their estimates from a university sample should be considered a lower bound of any potential effects of the 2022 Russian invasion.

Research design and results

To test our hypotheses, we rely on the 2022 data from the EUI-YouGov Solidarity in Europe (SiE) project (Hemerijck et al., 2022). This dataset includes cross-sectional survey data from more than 20,000 respondents living in 16 democracies that are currently part of the European Union.² The fieldwork was conducted between 1 and 25 April 2022, about five weeks after the Russian invasion of Ukraine in 2022. Our main outcome variable of interest is an identity-related measure of support for the EU (Lubbers, 2008; Boomgaarden et al., 2011). Specifically, we examine the extent to which respondents are proud to be part of the EU, measured using a scale of 1-4, ranging from ‘not at all proud’ to ‘very proud’.³ For ease of interpretation, we standardise this variable to a mean of zero and a standard deviation of one. Our main independent variable of interest is an indicator variable that indicates whether respondents consider Russian power and influence a threat to the security of their country. We first discuss the correlates of a sense of European pride, with a particular focus on the effect of Russian threat perceptions. We then apply a data-driven approach to examine the heterogeneity of this effect.

Figure 1 shows the correlates of a sense of pride in being part of the EU. The coefficient estimates come from fully-specified linear regression models including fixed effects for N=141 different regions in the data. The inclusion of region fixed-effects is not only motivated by the large differences in proximity to the military conflict within countries, particularly in Central and Eastern Europe. It also helps us account for different historical and cultural legacies within countries (e.g., within the Federal Republic of Germany (Schulte-Cloos, 2022)). In addition to the coefficients shown in Figure 1, all models include indicator variables measuring respondents voting behaviour in the most recent national election (see Table A1), indicator variables for respondents’ age (categorical, see Table A2), and indicator variables measuring assignment to a previous unrelated priming experiment included

Figure 1: Correlates of feelings of European pride



² The sample includes the following countries: Bulgaria, Croatia, Denmark, Finland, France, Germany, Greece, Hungary, Italy, Lithuania, Netherlands, Poland, Romania, Slovakia, Spain, and Sweden.

³ Examining different dimensions of support for the EU, Boomgaarden et al. (2011) find that the question item ‘How proud are you to be part of the EU’ best captures identity-based support for the EU, along with related items such as respondents’ attachment to the EU or their feeling of closeness to other Europeans. All of these items load together on a common “identity” factor (see also Verhaegen & Hooghe, 2015). Unfortunately, the item measuring respondents’ pride in being part of the EU is the only such item in the SiE dataset that we can use to measure identity-based support for the EU,

in the questionnaire.⁴ We present the point estimates together with confidence intervals that include the respective estimates in 90, 95 and 99 percent of a bootstrap distribution. To obtain the bootstrap distribution, we perform 5000 resamples from our data, estimating our fixed-effects regression model on each resample. This non-parametric approach allows us to determine the confidence intervals that capture the respective coefficient estimates in the specified percentages of all samples. Table B1 shows the full regression table related to Figure 1.

We first discuss how other covariates of interest are related to a sense of pride in being part of the EU, before discussing the impact of Russian threat perceptions. Individuals who express approval of the government's track record, value living in a democracy, have a religious affiliation, or have a higher socioeconomic status are significantly more likely to express a sense of pride in being part of the EU. This association is evident not only in the overall sample, which includes all respondents in the 16 countries represented in the data, but also in the Western and Central Eastern European (CEE) sub-samples. Female respondents are slightly more likely to express a sense of pride in belonging to the EU than their male counterparts, although this relationship does not reach statistical significance in the CEE sample. Regarding the lack of pride in being part of the EU, respondents' exclusive national identity is the covariate that shows the strongest association, a finding consistent with theories of identity-based support for the EU (e.g. Marks & Hooghe, 2003). Individuals who identify solely with their country, without simultaneously (or even alternatively) recognising themselves as part of the EU, are 0.73 standard deviations less inclined to feel a sense of pride in being part of the EU. This effect is relatively more pronounced in the CEE countries (0.79 standard deviations) than in the Western European countries (0.69 standard deviations).

Do those who perceive Russia as a threat feel more pride in belonging to the EU? The bottom coefficients in Figure 1 show that respondents who perceive Russia as the greatest threat to their country are statistically significantly more likely to express a sense of pride in being part of the EU (0.23 standard deviations). Consistent with previous research by Gehring (2022), the effect is particularly strong in CEE countries, where those who perceive Russia as the greatest threat are 0.33 standard deviations more likely to express pride in being part of the EU. This suggests that memories of Soviet rule in these countries, triggered by the Russian invasion of Ukraine in 2022, contribute to greater identity-related support for the EU.

In the following, we rely on machine learning techniques to uncover the heterogeneity of this effect. Specifically, we use a random forest algorithm to determine which groups of respondents may exhibit a stronger (or weaker) relationship between perceiving Russia as a threat to their country's security and expressing a sense of pride in being part of the EU.⁵ The method of causal forests is a modified version of the random forest algorithm proposed by Breiman (2001), tailored to solve the challenge of estimating heterogeneous effects.⁶ The causal forest algorithm allows for the flexible modelling of high-dimensional interactions by constructing numerous regression trees and averaging their predictions, and has been shown to perform well in the presence of confoundedness (Dandl et al., 2022). Section B.2 in the Appendix discusses the results of two omnibus tests to establish the presence of a heterogeneous effect in our data (Athey & Tibshirani, 2019). We rely on 5000 double-sample causal trees (Athey & Imbens, 2016; Wager & Athey, 2018), each grown on a random subset J of the data by recursively splitting the feature space and maximising the variance

4 See Section Section A.2.4 in the Appendix for details. The effect of each experimental condition on feelings of European pride is insignificant.

5 Next to presenting the results of the heterogeneous effect estimated via double-sample causal forests, in the Appendix, we also provide the results of a traditional linear interaction within the framework of our region fixed-effects regression model introduced earlier (see Table B1).

6 Random forests share similarities with kernels and nearest-neighbour methods, as they predict outcomes by calculating a weighted average of 'nearby' observations (Wager & Athey, 2018). However, random forests can automatically establish which close observations should receive more weight, which is crucial in settings with numerous covariates.

Table 1: Projection of causal forest estimates of Russian threat perceptions to the closest linear function of covariates

	All Respondents	Western Europe	Central and Eastern Europe
Exclusive National Identity (0/1)	0.129*** (0.041)	0.092** (0.045)	0.373*** (0.091)
Government Approval (0/1)	-0.199*** (0.030)	-0.172*** (0.037)	-0.180*** (0.066)
Cultural Prime Negative (0/1)		0.138** (0.070)	
Tertiary Education (0/1)			0.194*** (0.066)
Subjective Economic Status (1-5)			-0.109*** (0.037)
Democracy Importance			0.038** (0.016)
Russian Aggression Prime (0/1)			0.147** (0.068)
Num.Obs.	12 754	9149	3605

** $p < 0.05$, *** $p < 0.01$

Note: Best linear projection of causal forest estimates of $\hat{\tau}(X_i)$ as a function of covariates. Only significant covariates shown ($p < 0.05$). Robust standard errors in parentheses.

with respect to $\hat{\tau}(X_i)$, i.e. the effect of Russian threat perceptions on European pride, in each leaf.⁷ The second subset I of the data, in turn, is used to estimate $\hat{\tau}(X_i)$ among all I observations falling within the same leaf of a tree grown based exclusively on the disjunct J subset of the data. As for each tree, an observation is either only used for the splitting or for the estimation, double-sample causal trees satisfy the condition of ‘honesty’ (Athey & Tibshirani, 2019). The chosen subsets J and I are randomly resampled for each given tree. Next, we discuss the heterogeneity of the causal forest estimates of $\hat{\tau}$, i.e., the extent to which there are subgroups that show a more or less pronounced relationship between perceiving Russia as a threat and expressing a sense of European pride.

Table 1 shows the results of projecting these obtained predictions of $\hat{\tau}(X_i)$ onto the closest linear function of all covariates.⁸ This projection helps assess the extent to which Russian threat perceptions have heterogeneous effects on European pride. Among respondents with an exclusive national identity, the effect of Russian threat perceptions is, on average, 0.13 standard deviations larger than among respondents who also consider themselves European. Consistent with our theoretical expectations, it appears that individuals who are less inclined to identify as European are particularly influenced by the Russian threat, resulting in an increased sense of pride in being part of the EU. The strength of this relationship is particularly pronounced among respondents in Central and Eastern Europe (0.37 standard deviations), where the urgency of being part of a strong Europe was felt most strongly. In the face of the external threat of Russian aggression, it appears that those with an exclusive national identity - who are normally far from feeling European (Marks & Hooghe, 2003) - were particularly drawn to the EU.⁹

⁷ Table B3 in the Appendix shows the importance of each feature to the causal forest algorithm, which is the weighted sum of the number of times each feature was split on at each depth in the forest.

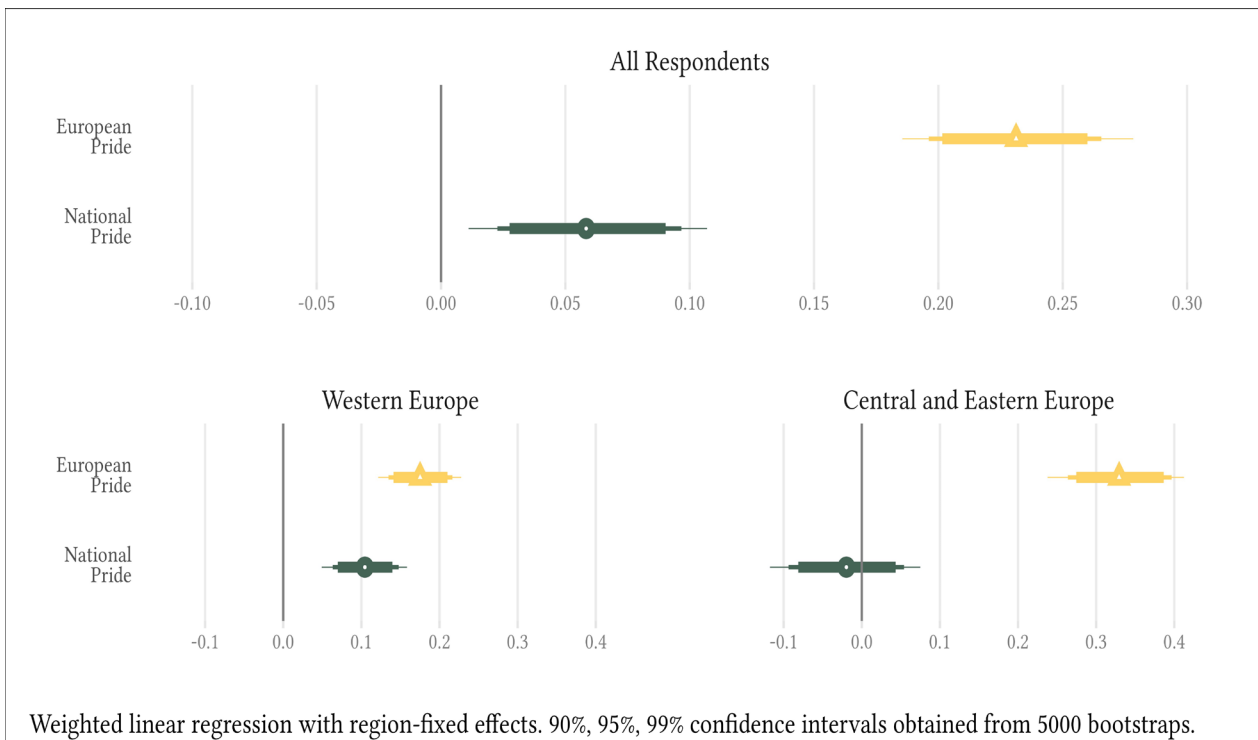
⁸ The estimates come from a doubly robust fit to the linear model $\hat{\tau}(X_i) = \beta_0 + A_i'\beta_1$, where A_i are all covariates used to grow the double-sample causal trees.

⁹ Table A4 in the Appendix reports the mean and standard deviation of European pride among all respondents and respondents from Western and Central Eastern Europe, respectively, by exclusive national identities. While baseline levels of European pride are lower among respondents with an exclusive national identity (see also Figure 1), respondents who (partially) identify as European do not ex-

Leveraging our data-driven approach to examine the differential impact of perceptions of a Russian threat, we can also extend our analysis to assess additional factors of heterogeneity that were not originally theorised. In addition to the significant differences observed in terms of individuals' exclusive national identity, we also find that individuals who disapprove of their government's performance are more likely to gravitate towards the EU when perceiving Russia as a security threat. This suggests that a heightened sense of European pride and identity, triggered by the external threat of Russian aggression, unfolds in concert with individuals' (lack of) approval of their national government. This finding is consistent with benchmarking theories of support for the EU (De Vries, 2018). Among respondents in the CEE sample, we also find that Russian threat perceptions are particularly strongly associated with increased pride in being part of the EU among those with tertiary education and those who value living in a democracy. Finally, we find some interesting heterogeneity of Russian threat perceptions on a sense of pride in being part of the EU, related to the priming experiments built into the questionnaire. Among Western European respondents, Russian threat perceptions have a particularly strong effect on European identification among those who were primed about the potentially negative cultural consequences of EU membership, suggesting that the Russian external threat may even compensate for drivers of Euroscepticism. Among CEE respondents, on the other hand, we see a multiplicative effect of Russian threat perceptions and a question that primes respondents on the need to counter Russian military aggression.

Having established that the Russian threat has reinforced people's identity-based support for the EU, especially among those who otherwise feel far from being European, we next examine whether the enhanced group identification is really specific to the European Union or whether it also affects their sense of national pride. Figure 2 shows the coefficients of Russian threat perceptions on a sense of European pride versus a sense of national pride. Across samples, the external threat of a Russian invasion of Ukraine in 2022 elicited a significantly larger increase in feelings of European pride than in national pride.¹⁰ This result supports the idea that the external threat of Russian aggression has helped to instill a stronger sense of genuine European identification in citizens, rather than simply increasing their propensity to identify with any kind of in-group. This is particularly noteworthy considering that citizens could have also sought protection and solidarity within their national communities in response to this external threat.

hibit sufficiently high average levels of European pride that the documented effect heterogeneity could only result from ceiling effects.
10 Table B5 shows the full results of the region-fixed effects regression predicting feelings of national pride.

Figure 2: The effect of Russian threat perceptions on a sense of European and national pride

Discussion

The Russian invasion of Ukraine in 2022 brought security concerns to the forefront of European public attention. Integrating insights from social identity theory with accounts of the affective nature of support for the EU, in this research note, we argue that citizens who perceive Russia as a security threat to their country express greater pride in being part of the EU. Using data from 16 countries collected shortly after Russia's invasion of Ukraine in 2022, our region-fixed effects analysis supports this hypothesis. Through machine learning methods and double-sample causal forests, we further explore the heterogeneity of this effect. Individuals with an exclusive national identity, who otherwise express little pride in belonging to the EU, show the largest increase in European identification in response to the Russian threat.

While previous research has identified a causal effect of Russia's invasion of Ukraine on citizens' positive attitudes towards the EU (Gehring, 2022; Steiner et al., 2022), our comparative analysis is the first to generalise these well-identified causal estimates to nationally representative samples from a large number of countries, thereby increasing the external validity of the observed relationship. We provide evidence of a significant and substantial increase in pride in being part of the EU, which goes well beyond any similar increase in national pride in response to perceptions of a Russian threat. By revealing that even those with exclusive national identities can be swayed to feel attached to the EU in times of crisis, our study further contributes to the understanding of the powerful effects of an external threat on instilling perceptions of a common identity. Finally, we contribute to a growing body of literature examining the complex nature of identity-based support for the EU.

Future research should investigate the conditions that contribute to the potential longevity of this relationship. Our analysis is based on a unique dataset collected only five weeks after the Russian invasion. While the salience of the Russian threat remained imminent for an extended period (Vries & Hoffmann, 2022; Ash et al., 2023; Krastev & Leonard, 2023), future studies should confirm the persistence of the observed effects beyond the first few months after the invasion. Such

research could also help to understand whether perceptions of external threats activate existing dormant European identities, or whether they are able to initialise identity-based support for the EU. In the course of the persistence of the Russian threat, political dynamics within countries could also increasingly contribute to structuring support for the EU in the face of the Russian threat, either suppressing or reinforcing this support. In addition to such political dynamics, individual experiences of a country's cultural and historical legacy could moderate the impact of Russian threat perceptions on support for the EU.

At a time when material and physical security can no longer be taken for granted, even within the territory of a Union originally founded to preserve peace, the determinants of support for the EU appear to be changing significantly. While there is widespread agreement in the literature that public support for the EU in the post-Maastricht era has become contentious and crucially dependent on citizens' values and identities, our results show that an external threat to the EU's core values can unite citizens, regardless of the exclusivity of their national identity.

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Appendix: Shared Identity in Crisis: A Comparative Study of Support for the EU in the Face of the Russian Threat

Table of Contents

A Data, operationalisation, and descriptive statistics	20
A.1 Dataset	20
A.2 Operationalisation	21
A.2.1 Outcome variables	21
A.2.2 Key covariates of interest	21
A.2.3 Vote choice fixed-effects	22
A.2.3 Unrelated priming experiments	25
A.3 Descriptive statistics	26
A.3.1 Summary statistics	26
A.3.2 Correlation between covariates of interest	28
B. Results	29
B.1 Region-fixed effects linear regression	29
B.2 Heterogeneous effects of Russian threat perceptions	31
B.2.1 Presence of heterogeneity	31
B.2.2 Feature importance in the causal forest algorithm	31
B.2.3 Estimation of heterogeneity in the region-fixed effects linear regression	32
B.3 Placebo-test: the effect of Russian threat perceptions on national pride	34

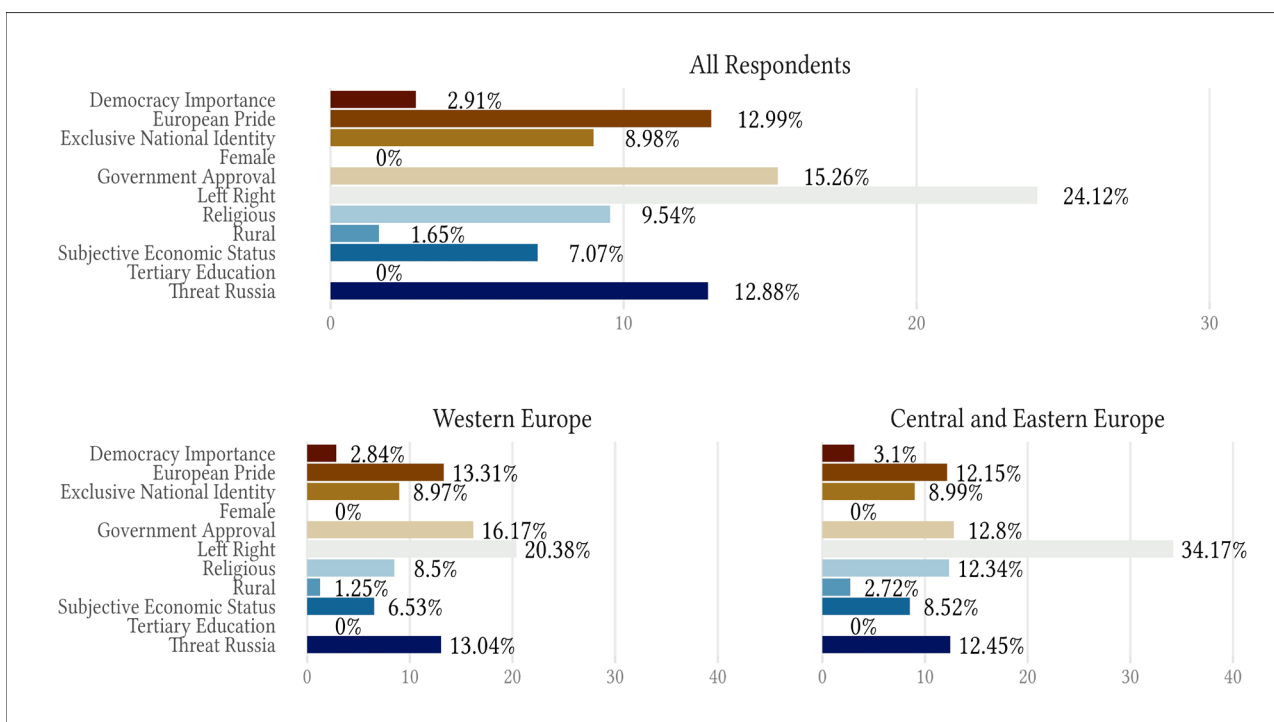
A Data, operationalisation, and descriptive statistics

A.1 Dataset

We rely on the 2022 data from the EUI-YouGov Solidarity in Europe (SiE) project (Hemerijck et al., 2022). This dataset includes cross-sectional survey data from more than 20,000 respondents living in a total of 16 democracies that are currently part of the European Union. The fieldwork was conducted between 1 and 25 April 2022, approximately five weeks after the Russian invasion of Ukraine. The programming, scripting and recruitment of respondents was carried out by YouGov. By using a randomised panel sampling mechanism, YouGov ensured the representativeness of the survey data in terms of age, gender, social class, region, level of education, voting preference and level of political interest (Hemerijck *et al.*, 2022). To achieve a representative reporting sample at a national level, YouGov uses weights derived from census or industry-recognised data, which we incorporate into our regression models.

A major drawback of the dataset is the large fraction of missing data. Figure A1 shows the share of missing variables across the relevant covariates of interest. We observe the highest share of missing data for the left-right variable. In Eastern Europe, every third respondent has a missing value on this dimension. Therefore, in order to minimise the number of respondents discarded for our analyses and to ensure that the statistical analyses are sufficiently powered, we exclude the left-right variable from our analysis. In order to take into account the partisan dimension inherent in EU identification, we instead include respondents' past voting behaviour: we measure respondents' vote choice for 6 different party families: Conservative, Green, Left/Social Democratic, Liberal, Right and Special Issue. We also consider non-voters and respondents who reported having voted for another party not mentioned among the country-specific parties listed in the survey questionnaire. The coding of these party families is based on the ParlGov data. Table A1 shows all parties included in the analyses and their classification according to the ParlGov data. Respondents' party choices are transformed into binary variables using one-hot coding.

Figure A1: Missing data on covariates of interest



A.2 Operationalisation

In the following, we describe the exact operationalisation of all variables included in our statistical models.

A.2.1 Outcome variables

- `european_pride`: continuous variable ranging from [1-4] that records the extent to which respondents indicate to be proud to be a part of the European Union.
- `national_pride`: continuous variable ranging from [1-4] that records the extent to which respondents indicate to be proud to be their nationality.

A.2.2 Key covariates of interest

- `age_group_X18.24`: indicator variable that takes the value one for respondents who are between 18 and 24 years old.
- `age_group_X25.34`: indicator variable that takes the value one for respondents who are between 25 and 34 years old.
- `age_group_X35.44`: indicator variable that takes the value one for respondents who are between 35 and 45 years old.
- `age_group_X45.54`: indicator variable that takes the value one for respondents who are between 45 and 55 years old.
- `age_group_X55.`: indicator variable that takes the value one for respondents who are above 55 years old.
- `democracy_importance`: continuous variable ranging from [0-10] that records respondents' reported importance to live in a country that is governed democratically.
- `female`: binary variable that takes the value one for female respondents.
- `government_approval`: binary variable that takes the value one for respondents who indicate to approve of their governments' record to date.
- `religious`: binary variable that takes the value one for respondents indicating to regard themselves to be part of Christianity, Judaism, Hinduism, Islam, Sikhism, Buddhism, or any other religion.
- `rural`: binary variable that takes the value one for respondents living in a village, settlement, or isolated dwelling smaller than a village.
- `subjective_economic_status`: continuous variable ranging from [1-5] that records respondents' perceived economic position vis-à-vis others in their country. Higher values indicate that respondents perceive they are much better off than most other people in their country of their age.
- `tertiary_education`: binary variable that takes the value one for respondents who obtained tertiary education.
- `threat_russia`: binary variable that takes the value one for respondents indicating to consider Russian power and influence to be the biggest threat to security in their country.

A.2.3 Vote choice fixed-effects

Next to these key variables of interests, all models also account for respondents' self-reported voting behavior (vote choice fixed-effects). Table A1 shows the classification of respondents' self-reported voting behavior into party families.

Table A1: Classification of parties included in the data

Party	Classification
Bulgaria	
Democratic Bulgaria/ Демократична България, ДБ	Conservative
There Is Such a People/ Има такъв народ, abbreviated ИТН/ Има такъв народ, ITN	Conservative
BSP for Bulgaria/ БСП за България	Left
Stand Up.BG! We are coming!/ Изправи се.БГ! Ние идваме!	Left
GERB–SDS/ ГЕРБ–СДС	Right-Wing
Croatia	
Hrvatska demokratska zajednica, HDZ	Conservative
Most	Conservative
Zeleno–lijeva koalicija	Green
Restart koalicija	Left
Centar	Liberal
Domovinski pokret Miroslava Škore, DPMŠ	Right-Wing
Denmark	
E. Partiet Klaus Riskær Pedersen	Conservative
C. Det Konservative Folkeparti	Conservative
K. Kristendemokraterne	Conservative
F. Socialistisk Folkeparti	Green
Å. Alternativet	Green
Ø. Enhedslisten	Left
A. Socialdemokratiet	Left
I. Liberal Alliance	Liberal
V. Venstre	Liberal
B. Radikale Venstre	Liberal
O. Dansk Folkeparti	Right-Wing
D. Nye Borgerlige	Right-Wing
P. Stram Kurs	Right-Wing
Finland	
Kokoomus	Conservative
Perussuomalaiset	Conservative
Keskusta	Conservative
Kristillisdemokraatit	Conservative
Vihreä liitto	Green
SDP, Sosialidemokraattinen Puolue	Left
Vasemmistoliitto	Left
RKP, Suomen ruotsalainen kansanpuolue	Liberal
Sininen tulevaisuus	Right-Wing
France	
Nicolas Dupont-Aignan	Conservative
Jean-Luc Mélenchon	Left

Benoît Hamon	Left
Emmanuel Macron	Liberal
François Fillon	Liberal
Marine Le Pen	Right-Wing
Germany	
CDU/CSU	Conservative
Bündnis 90/Die Grünen	Green
Die Linke	Left
SPD	Left
FDP	Liberal
AfD	Right-Wing
Greece	
New Democracy ND	Conservative
Greek Solution	Conservative
Movement for Change KINAL	Left
SYRIZA	Left
Communist Party of Greece, Kommounistikó Kómma Elládas, KKE	Left
European Realistic Disobedience Front	Left
Golden Dawn	Right-Wing
Hungary	
Fidesz–KDNP pártszövetség	Conservative
Momentum Mozgalom (Momentum)	Conservative
Lehet Más a Politika (LMP)	Green
Magyar Szocialista Párt–Párbeszéd Magyarországért (MSZP–Párbeszéd)	Left
Demokratikus Koalíció (DK)	Left
Jobbik Magyarországért Mozgalom (Jobbik)	Right-Wing
Italy	
Forza Italia	Conservative
Partito Democratico	Left
Movimento 5 Stelle	Left
Liberi e Uguali	Liberal
Più Europa	Liberal
Lega	Right-Wing
Fratelli d'Italia	Right-Wing
Lithuania	
Homeland Union – Lithuanian Christian Democrats	Conservative
Lithuanian Farmers and Greens Union	Green
Social Democratic Party of Lithuania	Left
Lithuanian Regions Party	Left
Freedom Party	Liberal
Liberal Movement of the Republic of Lithuania	Liberal
Labour Party	Liberal
Electoral Action of Poles in Lithuania – Christian Families Alliance or EAPL–CFA	Special-Issue
Netherlands	
CDA	Conservative
Groen Links	Green
SP	Left

PvdA	Left
VVD	Liberal
D66	Liberal
PVV	Right-Wing
FvD	Right-Wing
Poland	
Koalicja Obywatelska, KO	Conservative
Koalicja Polska	Conservative
Prawo i Sprawiedliwość, PiS	Conservative
Lewica	Left
Konfederacja Wolność i Niepodległość	Right-Wing
Romania	
Partidul Mișcarea Populară (PMP)	Conservative
Româniai Magyar Demokrata Szövetség (RMDSZ)	Conservative
Partidul Social Democrat (PSD)	Left
Alianța 2020 USR-PLUS	Liberal
Partidul Național Liberal (PNL)	Liberal
PRO România (PRO)	Liberal
Alianța pentru Unirea Românilor (AUR)	Right-Wing
Slovakia	
Ordinary People and Independent Personalities (OĽA-NO), NOVA, Christian Union (KÚ), ZMENA ZDOLA	Conservative Christian Democratic Movement
Direction – Slovak Social Democracy, formerly and legally called Direction – Social Democracy	Left Freedom and Solidarity
Progressive Slovakia/ TOGETHER – Civic Democracy	Liberal
For the People	Liberal
People's Party Our Slovakia	Right-Wing
We Are Family	Right-Wing
Spain	
PP	Conservative
EAJ-PNV	Conservative
Junts-JuntsxCat	Conservative
Más País-Equo	Green
PSOE	Left
Unidas Podemos+Podemos EU	Left
CUP-PR	Left
En Comú Podem	Left
PRC	Left
Ciudadanos	Liberal
Vox	Right-Wing
Més Compromís	Right-Wing
PACMA	Special-Issue
ERC-Sobiranistes	Special-Issue
BNG	Special-Issue
EH Bildu	Special-Issue
CCa-NC	Special-Issue
Sweden	
Moderaterna	Conservative
Kristdemokraterna	Conservative
Centerpartiet	Conservative

Miljöpartiet	Green
Socialdemokraterna	Left
Vänsterpartiet	Left
Liberalerna	Liberal
Sverigedemokraterna	Right-Wing

Note: In addition to the classification listed above, we classify the voting behavior of respondents who reported to have voted for a party not listed in the questionnaire as 'Other parties'. We also classify the voting behavior of respondents who reported to have abstained or cast a blank vote as 'Abstention.'

A.2.3 Unrelated priming experiments

Finally, all models take into account unrelated priming experiments that were not proposed by the authors but by the researchers responsible for the design of the Solidarity in Europe dataset 2022 (Hemerijck et al., 2022) and integrated into the cross-national questionnaire.

- **security_prime_positive**: Binary variable that takes the value 1 for a random subset of respondents exposed to the following prompt: The European Union's Common Security and Defence Policy entails that all member states share a common responsibility in strengthening the external borders of the European Union. Many say this mutual support renders [country] safer against external aggression than it would be outside the European Union.
- **security_prime_negative**: Binary variable that takes the value 1 for a random subset of respondents exposed to the following prompt: The European Union's Common Security and Defence Policy entails that all member states share a common responsibility in strengthening the external borders of the European Union. Many say this exposes [country] to more external conflicts, rendering [country] less safe against external aggression than it would be outside the European Union.
- **economic_prime_positive**: Binary variable that takes the value 1 for a random subset of respondents exposed to the following prompt: Being in the European Union allows [country] to access the European market, the second largest in the world. Many say that this increases exports and brings more money into [country], allowing [country] to grow faster, create more jobs and achieve better standards of living than if [country] were outside the EU.
- **economic_prime_negative**: Binary variable that takes the value 1 for a random subset of respondents exposed to the following prompt: Being in the European Union pressures [country] to compete in the European market, the second largest in the world. Many say that this drives important industries out of business, contributing to economic stagnation, loss of jobs and lower standards of living than if [country] were outside the EU.
- **cultural_prime_positive**: Binary variable that takes the value 1 for a random subset of respondents exposed to the following prompt: Being in the European Union entitles all European citizens to reside in any territory of their choosing. Many say that this allows [nationality] citizens to expand their horizons and get to know other cultures, which would not happen if [country] were outside the EU.
- **cultural_prime_negative**: Binary variable that takes the value 1 for a random subset of respondents exposed to the following prompt: Being in the European Union entitles all European citizens to reside in any territory of their choosing. Many say that this enabled uncontrolled immigration into [country], often from countries with very different traditions. This could potentially weaken [nationality] culture, which would not happen if [country] were outside the EU.

- **russian_aggression_prime**: Binary variable that takes the value 1 for a random subset of respondents exposed to the following question prompt: “Governments today face many challenges. How important do you consider tackling Russian military aggression to be on a scale of 1 to 7, where 1 means ‘Not important at all’ and 7 means ‘Very important?’”

A.3 Descriptive statistics

A.3.1 Summary statistics

Table A2 show descriptive statistics of the variables included in the statistical models, displaying the number of observations, the arithmetic mean, the standard deviation, the range of the variables, as well as their distribution (histogram and boxplots). Table A3 shows the number of respondents across countries in the non-missing data. Table A4 shows the mean and standard deviation of European pride by exclusive national identities, reporting 95% confidence intervals obtained from 5000 bootstraps. Table A5, in turn, shows the mean and standard deviation of Russian threat perceptions by exclusive national identities along with 95% confidence intervals obtained from 5000 bootstraps.

Table A2: Descriptive statistics on covariates of interest

	N	Mean	SD	[Min, Max]	
Age Group: 18-24	12754	0.07	0.25	[0, 1]	
Age Group: 25-34	12754	0.14	0.34	[0, 1]	
Age Group: 35-44	12754	0.16	0.37	[0, 1]	
Age Group: 45-54	12754	0.18	0.39	[0, 1]	
Age Group: +55	12754	0.45	0.50	[0, 1]	
Democracy Importance	12754	8.76	1.96	[0, 10]	
European Pride	12754	0.03	1.00	[-1.93, 1.26]	
Exclusive National Identity (0/1)	12754	0.37	0.48	[0, 1]	
Female (0/1)	12754	0.48	0.50	[0, 1]	
Government Approval (0/1)	12754	0.47	0.50	[0, 1]	
Religious (0/1)	12754	0.65	0.48	[0, 1]	
Rural (0/1)	12754	0.21	0.41	[0, 1]	
Subjective Economic Status (1-5)	12754	3.03	1.00	[1, 5]	
Tertiary Education (0/1)	12754	0.37	0.48	[0, 1]	
Threat Russia (0/1)	12754	0.44	0.50	[0, 1]	

Table A3: Number of respondents across countries

Country	Number of Respondents
Bulgaria	505
Croatia	504
Denmark	2039
Finland	1013
France	2017
Germany	2000
Greece	1118
Hungary	1011
Italy	2001
Lithuania	1023
Netherlands	1031
Poland	1068
Romania	1040
Slovakia	520
Spain	2016
Sweden	2005

Table A4: Mean and standard deviation of European pride by exclusive national identities

Respondents	Mean [CI]	SD
Exclusive National Identity: 0		
All Respondents	3.18 [3.16; 3.19]	0.75
Eastern Europe	3.24 [3.21; 3.28]	0.78
Western Europe	3.15 [3.13; 3.17]	0.73
Exclusive National Identity: 1		
All Respondents	2.33 [2.30; 2.36]	0.97
Eastern Europe	2.45 [2.38; 2.52]	1.03
Western Europe	2.30 [2.26; 2.33]	0.95

Note: 95% confidence interval of means obtained from 5000 bootstraps.

Table A5: Mean and standard deviation of Russian threat perceptions by exclusive national identities

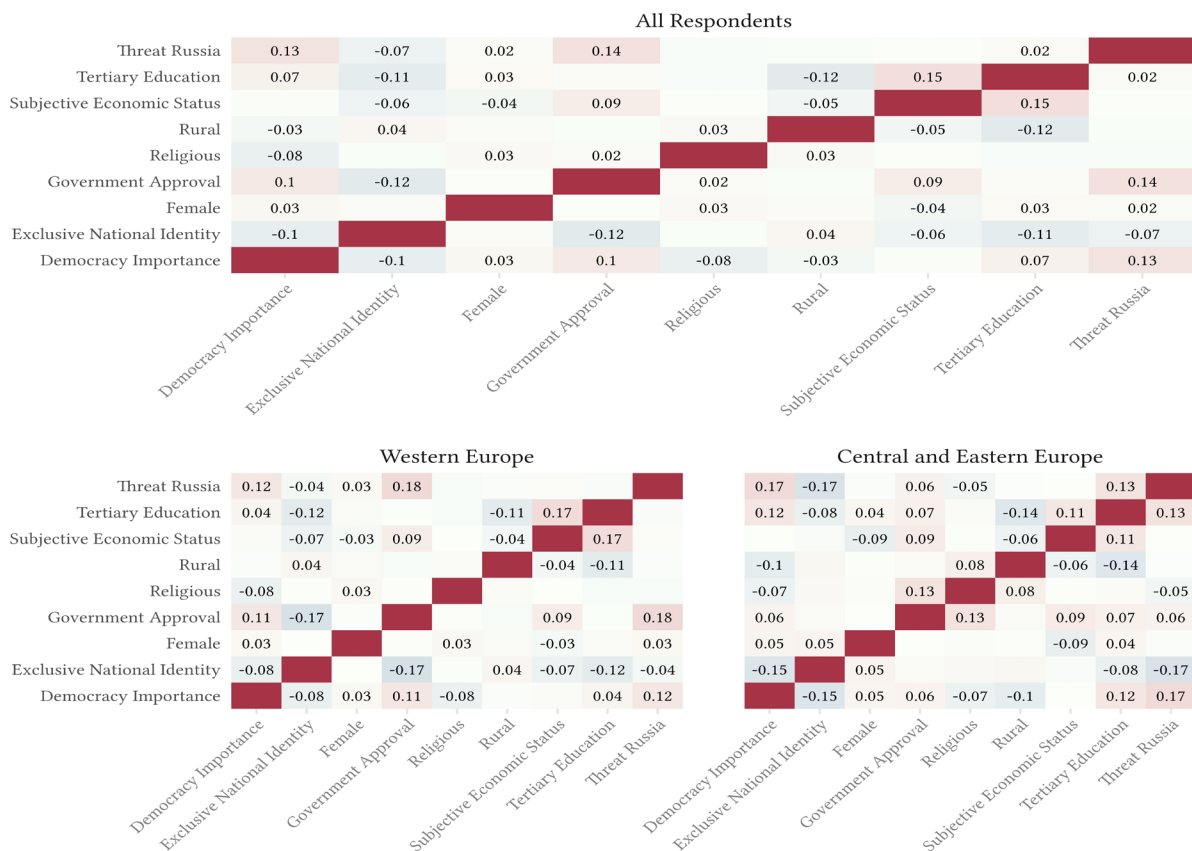
Respondents	Mean [CI]	SD
Exclusive National Identity: 0		
All Respondents	0.47 [0.46; 0.48]	0.50
Eastern Europe	0.54 [0.51; 0.56]	0.50
Western Europe	0.44 [0.43; 0.45]	0.50
Exclusive National Identity: 1		
All Respondents	0.39 [0.38; 0.41]	0.49
Eastern Europe	0.35 [0.32; 0.39]	0.48
Western Europe	0.40 [0.38; 0.42]	0.49

Note: 95% confidence interval of means obtained from 5000 bootstraps.

A.3.2 Correlation between covariates of interest

Figure A2 shows the bivariate correlation among all covariates (pearson's r). Insignificant correlations are omitted.

Figure A2: Correlation among covariates of interest



Note: Correlation between covariates of interest (pearson's r). Insignificant correlations are omitted.

B. Results

B.1 Region-fixed effects linear regression

Table B1 shows the results of the linear regression with region fixed-effects presented in Figure 1 in the main article. All models include indicator variables measuring respondents' voting behaviour in the most recent national election (see Table A1), indicator variables for respondents' age (categorical, see Table A2), and indicator variables measuring assignment to a previous unrelated priming experiment included in the questionnaire (see section Section A.2.4 for details). We present the point estimates together with confidence intervals covering the respective estimates in 90, 95 and 99 percent of a bootstrap distribution obtained by resampling our data 5000 times and estimating the respective coefficients. We rely on the fixest R package (Bergé, 2018) for computationally efficient estimation of our fixed effects models.

Table B1: Correlates of a sense of pride in being part of the EU

	All Respondents	Western Europe	Central and Eastern Europe
Threat Russia (0/1)	0.23*** [0.20; 0.27]	0.18*** [0.13; 0.22]	0.33*** [0.26; 0.40]
Exclusive National Identity (0/1)	-0.73*** [-0.77; -0.69]	-0.69*** [-0.73; -0.64]	-0.79*** [-0.86; -0.72]
Age Category: 18-24	0.15*** [0.07; 0.23]	0.13** [0.04; 0.22]	0.18* [0.05; 0.30]
Age Category: 25-34	0.11*** [0.06; 0.16]	0.13*** [0.07; 0.19]	0.05 [-0.04; 0.15]
Age Category: 35-44	0.01 [-0.04; 0.06]	0.00 [-0.06; 0.05]	0.04 [-0.05; 0.13]
Age Category: 45-54	0.03 [-0.01; 0.07]	0.02 [-0.03; 0.07]	0.06 [-0.02; 0.15]
Democracy Importance	0.04*** [0.03; 0.05]	0.03*** [0.02; 0.05]	0.06*** [0.04; 0.08]
Female (0/1)	0.06** [0.03; 0.09]	0.06** [0.03; 0.10]	0.05+ [-0.01; 0.11]
Government Approval (0/1)	0.31*** [0.27; 0.35]	0.41*** [0.37; 0.45]	0.11+ [0.03; 0.18]
Religious (0/1)	0.13*** [0.10; 0.17]	0.14*** [0.10; 0.18]	0.12*** [0.05; 0.20]
Rural (0/1)	-0.01 [-0.05; 0.03]	-0.04 [-0.08; 0.01]	0.06 [-0.01; 0.14]
Subjective Economic Status (1-5)	0.07*** [0.05; 0.09]	0.06*** [0.04; 0.08]	0.09*** [0.06; 0.13]
Tertiary Education (0/1)	0.00 [-0.03; 0.04]	0.01 [-0.03; 0.05]	-0.01 [-0.08; 0.06]
Voting Behavior: Abstention	-0.11* [-0.20; -0.02]	-0.15** [-0.25; -0.06]	-0.13 [-0.31; 0.05]
Voting Behavior: Green	0.00 [-0.08; 0.07]	-0.05 [-0.14; 0.04]	-0.02 [-0.18; 0.13]
Voting Behavior: Left	-0.04 [-0.09; 0.01]	-0.11** [-0.17; -0.06]	0.00 [-0.11; 0.10]
Voting Behavior: Liberal	0.05	0.02	0.04

	[-0.01; 0.11]	[-0.05; 0.08]	[-0.07; 0.15]
Voting Behavior: Other Party	-0.17***	-0.26***	-0.10*
	[-0.23; -0.11]	[-0.34; -0.19]	[-0.20; -0.01]
Voting Behavior: Right-Wing	-0.31***	-0.40***	-0.15+
	[-0.37; -0.25]	[-0.47; -0.33]	[-0.28; -0.03]
Voting Behavior: Special Issue	-0.34**	-0.27**	-0.47***
	[-0.57; -0.12]	[-0.57; 0.01]	[-0.83; -0.10]
Cultural Prime Positive	-0.02	-0.01	-0.03
	[-0.08; 0.04]	[-0.08; 0.05]	[-0.14; 0.08]
Cultural Prime Negative	-0.05	-0.06	-0.02
	[-0.10; 0.01]	[-0.13; 0.01]	[-0.13; 0.09]
Economic Prime Positive	-0.03	-0.04	0.01
	[-0.09; 0.03]	[-0.11; 0.02]	[-0.10; 0.12]
Economic Prime Negative	-0.05+	-0.02	-0.13*
	[-0.11; 0.01]	[-0.10; 0.05]	[-0.25; -0.01]
Security Prime Positive	-0.01	-0.02	0.01
	[-0.07; 0.04]	[-0.09; 0.05]	[-0.08; 0.12]
Security Prime Negative	0.00	0.02	-0.05
	[-0.06; 0.06]	[-0.05; 0.09]	[-0.17; 0.07]
Russian Agression Prime	0.00	0.00	0.00
	[-0.03; 0.04]	[-0.04; 0.04]	[-0.06; 0.07]
R ²	0.307	0.317	0.309
Num.Obs.	12 754	9149	3605

Note: Region-fixed effects linear regression including sample weights. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by country. Omitted reference category for vote choice: Conservative parties. Omitted reference category for age indicator variables: 55 years or older.

B.2 Heterogeneous effects of Russian threat perceptions

The causal forest algorithm is a machine learning approach that can effectively identify heterogeneous effects of a given relationship between two variables (features). It combines both random forest and causal inference methods to estimate the conditional average effect of a given feature on a target outcome. To do this, the algorithm builds multiple decision trees on randomly selected subsets of the dataset, with each tree estimating the effect of a unique random combination of features. These trees are then combined to produce an overall estimate of the total effect of the features under consideration. A key advantage of the causal forest algorithm is its ability to handle complex data that may involve high-dimensional and non-linear relationships between features, making it a powerful tool for identifying heterogeneity in such datasets.

B.2.1 Presence of heterogeneity

Following Athey & Tibshirani (2019), we first establish whether there is any heterogeneity present in the effect of perceiving Russia as a security threat to one's country and one's sense of European identification. To do this, we distinguish between those respondents with a high predicted sense of feeling European pride and those with a low predicted sense of feeling European pride (the cut-off is the median predicted value). In the absence of heterogeneity in the data, we should not observe any statistically significant differences between the two groups of respondents. In our data, however, we find a significant difference of 0.172 standard deviations (standard error: 0.006). The notion of heterogeneous effects is further corroborated by a test of calibration, which fits the outcome as a linear function of the forest prediction (on held-out data) as well as the mean forest prediction (Chernozhukov et al., 2018). The significant coefficient of the differential forest prediction ($p = 0.000$) indicates that heterogeneity is indeed present in the data (see also Table B2).

Table B2: Omnibus evaluation of the quality of the causal forest estimates via calibration

	All Respondents	Western Europe	Central and Eastern Europe
Mean Forest Prediction	0.978*** (0.124)	0.978*** (0.190)	1.005*** (0.164)
Differential Forest Prediction	0.591*** (0.138)	0.510** (0.231)	0.919*** (0.233)
Num.Obs.	12 754	9149	3605

* $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$

B.2.2 Feature importance in the causal forest algorithm

Table B3 shows the importance of each feature to the causal forest algorithm, i.e., the weighted sum of the number of times each feature was split on at each depth in the forest. Note that the feature importance measures are vulnerable to collinearity as when using multiple variables that contain similar information in the causal forest algorithm, they are forced to 'share' the information's importance (Green & White, 2023).

Table B3: Feature importance in the causal forest algorithm

Feature	All Respondents	Western Europe	Central and Eastern Europe
Government Approval	0.447	0.294	0.090
Exclusive National Identity	0.131	0.107	0.266
Democracy Importance	0.063	0.091	0.081
Subjective Economic Status	0.058	0.074	0.187
Party Choice Other	0.031	0.007	0.041
Security Prime Negative	0.030	0.045	0.015
Russian Agression Prime	0.021	0.044	0.051
Party Choice Liberal	0.018	0.018	0.009
Age Group X18.24	0.018	0.047	0.018
Female	0.016	0.020	0.023
Party Choice Abstention	0.016	0.021	0.010
Cultural Prime Negative	0.015	0.035	0.008
Religious	0.013	0.022	0.012
Economic Prime Negative	0.013	0.022	0.013
Party Choice Left	0.013	0.017	0.029
Age Group X35.44	0.013	0.024	0.006
Age Group X25.34	0.012	0.015	0.017
Tertiary Education	0.012	0.021	0.046
Rural	0.011	0.015	0.020
Cultural Prime Positive	0.011	0.011	0.015
Age Group X45.54	0.011	0.014	0.010
Economic Prime Positive	0.009	0.008	0.010
Security Prime Positive	0.009	0.012	0.010
Party Choice Right.wing	0.007	0.012	0.011
Party Choice Green	0.003	0.003	0.002
Party Choice Special.issue	0.000	0.000	0.000

B.2.3 Estimation of heterogeneity in the region-fixed effects linear regression

In addition to presenting the estimates from the causal forest algorithm, we also demonstrate the presence of heterogeneity in the context of a traditional interaction effect in the region-fixed effects linear regression. We focus on the heterogeneity of a perceived threat from Russia conditional on respondents' sense of exclusive national identity. Table B4 shows the full regression results of this interaction effect.

Table B4: Heterogeneous effects of Russian threat perceptions on European pride

	All Respondents	Western Europe	Central and Eastern Europe
Threat Russia (0/1)	0.17*** [0.13; 0.21]	0.12*** [0.07; 0.17]	0.24*** [0.17; 0.31]
Exclusive National Identity x Threat Russia (0/1)	0.18*** [0.11; 0.24]	0.15** [0.07; 0.23]	0.29** [0.16; 0.43]
Exclusive National Identity (0/1)	-0.80*** [-0.85; -0.75]	-0.75*** [-0.80; -0.69]	-0.90*** [-0.99; -0.81]
Age Category: 18-24	0.15*** [0.07; 0.22]	0.13* [0.04; 0.22]	0.17* [0.04; 0.30]
Age Category: 25-34	0.11*** [0.06; 0.16]	0.13*** [0.07; 0.19]	0.05 [-0.04; 0.15]
Age Category: 35-44	0.01 [-0.03; 0.06]	0.00 [-0.06; 0.05]	0.04 [-0.05; 0.13]
Age Category: 45-54	0.03 [-0.01; 0.07]	0.02 [-0.03; 0.07]	0.07+ [-0.02; 0.15]
Democracy Importance	0.04*** [0.03; 0.05]	0.03*** [0.02; 0.05]	0.06*** [0.05; 0.08]
Female (0/1)	0.06** [0.03; 0.09]	0.07** [0.03; 0.10]	0.05+ [-0.01; 0.11]
Government Approval (0/1)	0.31*** [0.27; 0.34]	0.41*** [0.37; 0.45]	0.10+ [0.03; 0.17]
Religious (0/1)	0.13*** [0.10; 0.17]	0.14*** [0.10; 0.18]	0.12*** [0.04; 0.19]
Rural (0/1)	-0.01 [-0.05; 0.03]	-0.04 [-0.08; 0.01]	0.06 [-0.02; 0.13]
Subjective Economic Status (1-5)	0.07*** [0.05; 0.09]	0.06*** [0.04; 0.08]	0.09*** [0.06; 0.13]
Tertiary Education (0/1)	0.00 [-0.03; 0.04]	0.01 [-0.03; 0.05]	-0.01 [-0.08; 0.06]
Voting Behavior: Abstention	-0.11* [-0.19; -0.02]	-0.15** [-0.25; -0.06]	-0.12 [-0.30; 0.05]
Voting Behavior: Green	0.00 [-0.08; 0.08]	-0.04 [-0.13; 0.05]	-0.03 [-0.19; 0.12]
Voting Behavior: Left	-0.04 [-0.09; 0.01]	-0.11** [-0.17; -0.05]	0.00 [-0.10; 0.10]
Voting Behavior: Liberal	0.06+ [-0.00; 0.11]	0.02 [-0.05; 0.09]	0.05 [-0.07; 0.15]
Voting Behavior: Other Party	-0.17*** [-0.23; -0.11]	-0.26*** [-0.34; -0.18]	-0.10* [-0.20; -0.01]
Voting Behavior: Right-Wing	-0.31*** [-0.37; -0.25]	-0.40*** [-0.47; -0.33]	-0.15+ [-0.28; -0.03]
Voting Behavior: Special Issue	-0.35** [-0.58; -0.13]	-0.28** [-0.57; 0.00]	-0.48*** [-0.85; -0.11]
R ²	0.309	0.318	0.313
Num.Obs	12754	9149	3605

Note: Region-fixed effects linear regression including sample weights. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by country. Omitted reference category for vote choice: Conservative parties. Omitted reference category for age indicator variables: 55 years or older.

B.3 Placebo-test: the effect of Russian threat perceptions on national pride

To the extent that the external threat posed by Russia’s aggression against Ukraine has contributed to the promotion of a genuine European identity, we should not observe an identical increase in identification with another key in-group, the nation state. Table B5 shows the results of a linear regression with region fixed effects predicting respondents’ sense of national pride using the various covariates introduced in the ‘Research design and results’ section of the main article and listed in Section A.2.2. All models include N=141 region fixed effects (omitted from the output). Figure B1 visualises the association between the main covariates of interest and respondents’ sense of pride in their country. The results suggest that perceived threats from Russia have a much smaller impact on individuals’ sense of national pride than on their sense of European pride. In the CEE sample, the effect is even insignificant and close to zero.

Figure B1: Correlates of a sense of national pride

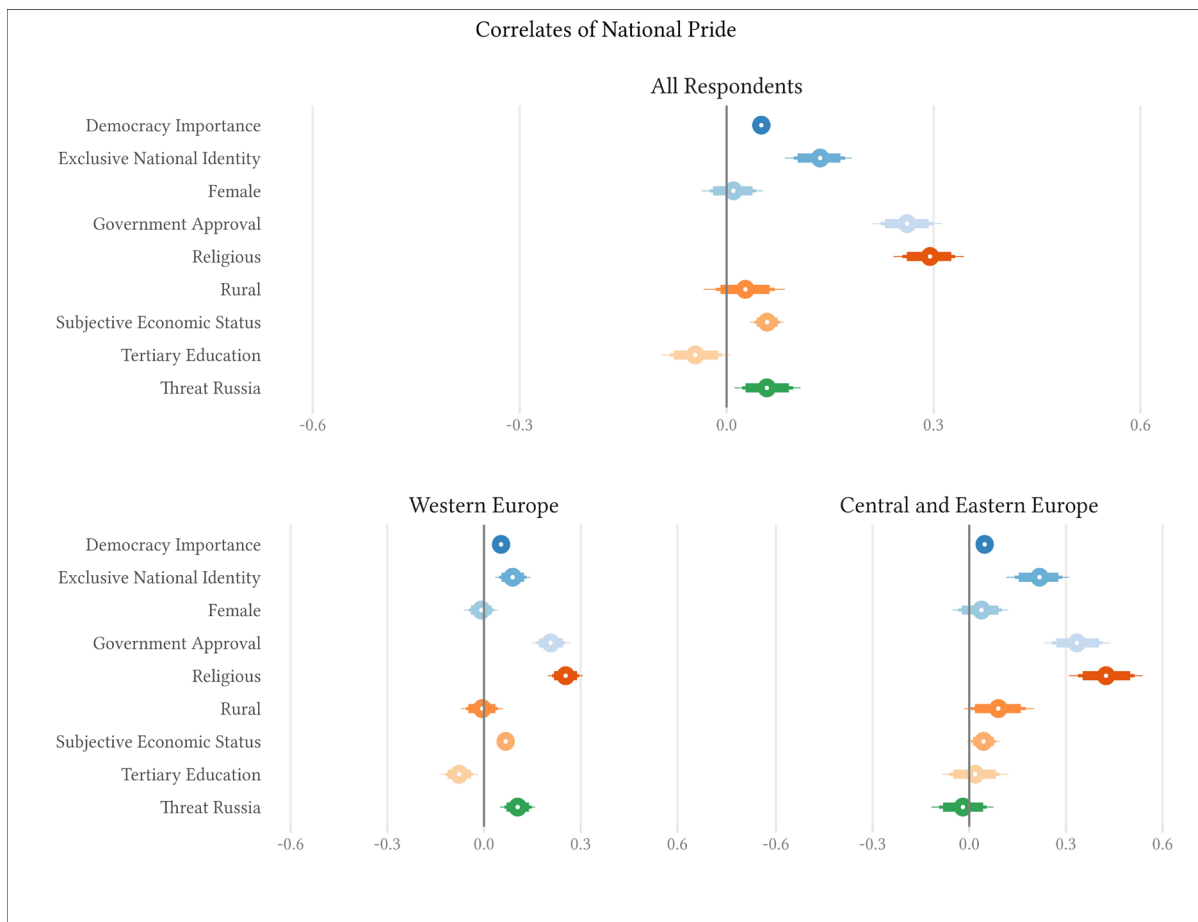


Table B5: Correlates of national pride

	All Respondents	Western Europe	Central and Eastern Europe
Threat Russia (0/1)	0.06** [0.02; 0.10]	0.10*** [0.06; 0.15]	-0.02 [-0.09; 0.05]
Exclusive National Identity (0/1)	0.14*** [0.10; 0.17]	0.09*** [0.05; 0.13]	0.22*** [0.14; 0.29]
Age Category: 18-24	-0.21*** [-0.28; -0.13]	-0.18*** [-0.28; -0.09]	-0.26*** [-0.40; -0.13]
Age Category: 25-34	-0.13*** [-0.18; -0.07]	-0.11*** [-0.17; -0.04]	-0.18*** [-0.28; -0.08]
Age Category: 35-44	-0.14*** [-0.19; -0.09]	-0.13*** [-0.19; -0.07]	-0.18** [-0.28; -0.08]
Age Category: 45-54	-0.05+ [-0.09; 0.00]	-0.02 [-0.08; 0.04]	-0.11* [-0.21; -0.01]
Democracy Importance	0.05*** [0.04; 0.06]	0.05*** [0.04; 0.07]	0.05*** [0.03; 0.06]
Female (0/1)	0.01 [-0.02; 0.04]	-0.01 [-0.05; 0.03]	0.04 [-0.03; 0.10]
Government Approval (0/1)	0.26*** [0.22; 0.30]	0.21*** [0.16; 0.25]	0.33*** [0.26; 0.41]
Religious (0/1)	0.29*** [0.25; 0.33]	0.25*** [0.21; 0.30]	0.42*** [0.34; 0.51]
Rural (0/1)	0.03 [-0.02; 0.07]	-0.01 [-0.06; 0.04]	0.09* [0.00; 0.18]
Subjective Economic Status (1-5)	0.06*** [0.04; 0.08]	0.07*** [0.05; 0.09]	0.04* [0.01; 0.08]
Tertiary Education (0/1)	-0.05* [-0.08; -0.01]	-0.08** [-0.12; -0.03]	0.02 [-0.06; 0.09]
Voting Behavior: Abstention	-0.19*** [-0.29; -0.10]	-0.20*** [-0.31; -0.10]	-0.07 [-0.25; 0.11]
Voting Behavior: Green	-0.28*** [-0.37; -0.20]	-0.23*** [-0.33; -0.13]	-0.39*** [-0.57; -0.19]
Voting Behavior: Left	-0.16*** [-0.21; -0.11]	-0.13*** [-0.19; -0.07]	-0.14* [-0.26; -0.03]
Voting Behavior: Liberal	-0.02 [-0.09; 0.04]	0.06+ [-0.01; 0.12]	-0.20** [-0.34; -0.07]
Voting Behavior: Other Party	-0.19*** [-0.26; -0.13]	-0.19*** [-0.27; -0.11]	-0.18** [-0.28; -0.07]
Voting Behavior: Right-Wing	-0.08+ [-0.14; -0.01]	-0.03 [-0.11; 0.04]	-0.09 [-0.23; 0.04]
Voting Behavior: Special Issue	-0.80*** [-1.08; -0.51]	-0.90*** [-1.29; -0.51]	-0.67*** [-1.11; -0.19]
Cultural Prime Positive	-0.03 [-0.10; 0.03]	-0.06 [-0.14; 0.02]	0.01 [-0.12; 0.14]
Cultural Prime Negative	0.07* [0.01; 0.14]	0.06 [-0.02; 0.13]	0.13* [0.00; 0.24]
Economic Prime Positive	0.02 [-0.04; 0.08]	0.01 [-0.07; 0.08]	0.04 [-0.08; 0.16]

Economic Prime Negative	-0.04	-0.02	-0.07
	[-0.10; 0.03]	[-0.10; 0.05]	[-0.18; 0.05]
Security Prime Positive	0.00	-0.03	0.07
	[-0.06; 0.06]	[-0.10; 0.05]	[-0.06; 0.19]
Security Prime Negative	0.02	0.02	0.01
	[-0.04; 0.08]	[-0.05; 0.09]	[-0.12; 0.13]
Russian Agression Prime	0.03+	0.04+	0.03
	[-0.00; 0.07]	[-0.00; 0.08]	[-0.04; 0.10]
R ²	0.139	0.141	0.156
Num.Obs.	13 214	9513	3701

Note: Region-fixed effects linear regression including sample weights. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by country. Omitted reference category for vote choice: Conservative parties. Omitted reference category for age indicator variables: 55 years or older.

Authors

Julia Schulte-Cloos

Department for Political Science, University of Marburg

julia.schulte-cloos@uni-marburg.de

Lenka Dražanová

Robert Schuman Center for Advanced Studies, European University Institute

Lenka.Drazanova@eui.eu