

Electoral Euroscepticism, turnout and the economic crisis: evidence from a 105-elections panel study across Europe.

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Abstract

The recent European elections have shown a sharp rise in parties and independent parliament members generally perceived as “Eurosceptic”. Against this background, this paper analyses the interconnections between distressed economies, fall of confidence in traditional political parties, and the electoral success of hard-line Eurosceptic parties. On a panel of more than 100 elections between 2009 and December 2014, the random-effect model shows the relative impact of long and short term political trust, economic performance indicators, and institutional variables in determining the rise of hard-line Eurosceptic parties. In contrast with previous studies, which tended to de-emphasize the impact of economic performance in determining the success of Eurosceptic forces, the results of this paper detect both direct and mediated impact of the economic crisis and of bailout measures on the electoral success of hard-line Eurosceptic parties.

Electoral Euroscepticism, turnout and the economic crisis: evidence from a 105-elections panel study across Europe.

1. Introduction

The recent European elections have shown a sharp rise in parties and independent parliament members generally perceived as “Eurosceptic”. “Euroscepticism” is actually not much more than a loose label under which a variety of political parties and ideologies are clustered. Political forces referred to as “Eurosceptic” often share no other ties than the common opposition to the European integration project; such fragmentation is manifested in the inability of Eurosceptic forces to create a common political group within the European Parliament.¹ However, the increasing pervasiveness of Euroscepticism across the ideological spectrum can also be considered as a sign of the undeniable strengthening of opposition to European Integration, as well as a manifestation of the increased salience of the European issues. Against this background, we are interested to understand whether 1) the crisis has played a role in shaping Eurosceptic votes, and 2) whether voters’ turnout is affected by the crisis and by the rise of extreme Eurosceptic parties.

Euroscepticism is not a new phenomenon; opposition to integration has in fact accompanied the European integration project since its inception, both outside the participating countries, and within the political forces of the original members. Similarly, the study of this phenomenon has developed alongside scholars’ understanding of European integration itself. The goal of this study is thus to complement qualitative research and country-by-country empirical research offering a European-wide quantitative analysis, today limited to a small number of recent publications.² The research is anchored in two panel-data regressions on a database of 93 elections in 27 EU member states from 2008 to 2014, in the aim to better understand (1) the causes of the emergence of Euroscepticism, and (2) its effects on the electoral participation.

The paper is organized as follows. Section 2 discusses the evolution of the notion of Euroscepticism as well as scholarly understanding of its causes and implications. Section 3 presents the methodology, the data and the results of the first panel regression looking at the determinants of Euroscepticism. Section 4 looks at the effects of Euroscepticism on turnout. Finally, section 5 presents the conclusions, limitations and implications of our results.

¹ As for July 2014, the European Parliament’s Eurosceptic forces are divided in four blocks: the two groups ECR and EFDD, and two coalitions within the non-attached members- one including the French Front National and the other including the Greek Golden Dawn.

² Recent attempts to quantify the causes and the effects of Euroscepticism include published work by Serricchio and al. (2013) and working paper by ECB’s researchers Jamet, Ioannou and Kleibl presented at the July 2014 Villa Mondragone’s Economic Seminars.

2. Notions and theories of Euroscepticism

2.1 *The notion of Euroscepticism*

Since the French and Dutch rejections of the Constitutional Treaty in 2005, there has been a growing attention on the rise of Eurosceptic parties in the member states and the structural features of the European Union that might have triggered the change (Startin and Krouwel, 2013). However, Euroscepticism has gained again a primary political relevance only after 2010, when the nationalist parties traditionally opposing European integration have been flanked by new groups identifying the European governance and institutions as the leading political agents responsible for the resilience of the financial crisis in the Euro Area.

Euroscepticism, more than a monolithic definition of a political ideology, can be considered a loose label under which a variety of forms of opposition to the EU can be collected. The study of Euroscepticism is as old as the phenomenon itself, and it has equally evolved. As Harmsen and Spiering (2004) point out, original phenomena of Euroscepticism (dating from before the creation of the European Union in 1992) could be basically divided in two main streams: first, a wide opposition to the very concept of European political integration, characterizing especially the British political forces and far-right political groups in the member states; second, a particular opposition to certain policies of the European Communities, for example trade liberalization or prohibition of state aid. This second version of opposition to European Integration characterized mainly the socialist political family across Europe, which considered the European-driven market liberalization as a danger for social democracies and welfare-state expenditure programmes; this form of Euroscepticism gained support especially in France and in the Nordic countries.

While the political families opposing European integration have evolved over time, the distinction between “hard Euroscepticism” (opposition to the EU) and “soft Euroscepticism” (opposition to a subset of EU policies, to a particular political direction of the EU) proposed by Taggart and Szczerbiak (2002) remains a powerful key to understanding the phenomenon. While the definition of “hard” Euroscepticism is straightforward, it remains unclear how to precisely evaluate the extent of “soft” Euroscepticism. The distinction between calling for a substantial overhaul of European integration and the opposition to the current institutional setting of policies is fairly weak: Euro-reformists and Euro-federalists could, in principle, be labelled as “soft-Eurosceptic” in the extent they oppose the current form of European Integration. To address this issue, Taggart and Szczerbiak (2008) discuss how to distinguish the soft-Eurosceptic areas into “critics” and “sceptics”, without however proposing a fully convincing methodology. Moreover, it has become common practice among national parties to adopt specific reform plans and agendas *vis-à-vis* the European Union, justifying a range of criticisms towards the EU itself and some of its policies. The very process of politicization of the EU is in part responsible for this effect: as the direction of the European Union becomes increasingly matter of political debate and of electoral decision making, a

degree of discussion and eventually criticism becomes unavoidable- the institutionalization of the main policies of the EU within the treaties implies, at a certain extent, that a criticism towards the policies is *also* a criticism towards the system itself. As partial criticism of the EU has become widespread even across mainstream parties, the category of “Soft Euroscepticism” has lost a large part of its explanatory power. This study will thus focus especially on “hard” forms of Euroscepticism, characterizing those political parties and movements actively claiming for a reduction of the EU competences, when not for a simple dismantlement of the institutions as such. Other classifications of Euroscepticism have been proposed by scholars: in particular, the dichotomy between “diffuse opposition” (opposition to the European project and its values) and “specific opposition” (opposition towards the specific forms of European integration in a given moment) proposed by Wessels (2007) recalls the “soft” versus “hard” distinction referred to above, while other authors differentiate Euroscepticism following the specific objects of public criticism, as opposition to the “authorities”, the “regime”, and “community” of the EU (Serricchio *et al.*, 2013).

2.2 Populism, Euroscepticism and the crisis.

The anti-European sentiments generated by progressive shift of economic decision making to the supranational level should hardly surprise anyone. As pointed out elsewhere (Nicoli, 2014), a number of “grand theories of integration” expected a rise of anti-European sentiments at a given stage of integration. First, both early³ and contemporary⁴ versions of neofunctionalism incorporated the emergence of Euroscepticism as a possible outcome, in the form of nationalist reaction to progressive centralization of political power: in Haas’ own words, the return of nationalism is the natural consequence of the EU moving from the integration of *policies* to the integration of *polities* (Haas, 2003, introduction). Second, the classical party formation theory developed by sociologists Lipset and Rokkan (1967)⁵ assumed that one of the first challenges faced by newborn states and political systems is the repartition of competences and redistributive power between the centre and the peripheral units. This “centre-periphery” divide is the first social cleavage a new political system must be confronted with, and thus newborn political systems are likely to face in their early stages a party-system polarized along the Centralization-Renationalization axis. Finally, the growing body of literature concerning the so-called “democratic deficit” of the European Union, and in particular, in Weiler (2000) and Majone (1997), discount (for quite different reasons⁶) Euroscepticism as a possible by-product of deepening integration.

In sum, the Eurocrisis has created a momentum for a form of populism based on Eurosceptic values. The crisis of the Euro Area may have shaped the rise of Euroscepticism through multiple channels. On the one

³ Particularly, see Haas (1958) and Haas (1964).

⁴ Schmitter (2002)

⁵ See also: Flora, Kuhnle and Urwin (eds) (1999)

⁶ For Weiler, Euroscepticism is the reaction to the attempt of deepening EU integration without the creation of a single demos. For Majone, Euroscepticism may emerge as a consequence of increased EU competences beyond its regulatory powers into fields of competence requiring input legitimacy.

hand, the EU has been perceived as responsible, at least in part, for imposing harsh (and perceivably ineffective) macroeconomic adjustment policies in several countries. The blaming game often played by national policy-makers towards the EU has fostered consensus for existing Eurosceptic parties (like the *Front National* in France and the *Partij voor de Vrijheid* in the Netherlands), pushed other groups on more Eurosceptic positions (like the *Movimento 5 Stelle* in Italy and the *True Finns* in Finland) and provided the social fuel required for the rise of far-right groups (like *Golden Dawn* in Greece). Moreover, like Marks and Hooge (2008: 19) already pointed out, a contagion effect took place. The success of a Eurosceptic party in one country may encourage political entrepreneurs to mobilise consensus through similar mechanisms in their own countries. Similarly, Kriesi (2013:365-367) shares the view that mediatisation of supra-national politics is a leading factor in explaining diffusion of populist movements, paired by the relative decline in the relevance of mainstream parties.

On the other hand, the European Union (and the Euro Area in particular) has achieved substantial deeper integration in response to the crisis. Since 2011, a number of actions have been achieved: two new inter-governmental treaties specifically dealing with economic governance issues have been signed (the Treaty on Stability, Coordination and Governance- better known as “Fiscal Compact”- and the Treaty on the European Stability Mechanism-ESM), the Stability and Growth Pact has been strengthened providing more powers to the Commission, a new procedure (the Excessive Imbalances Procedure) has been established, and a whole system of coordination of fiscal and economic policies (the European Semester, reinforced through the “two pack” regulation) has been introduced. Moreover, the first two pillars of the Banking Union (a common supervisory mechanism and a joint resolution mechanism) have also been agreed. The leading feature of the crisis-led wave of integration, however, is the remarkable lack of democratic legitimacy provided by the new procedures: there is definitively no role for the European Parliament in any of the cited measures. As a result, a substantial portion of economic policy-making is now de facto developed at European level by supranational institutions like the Commission and by Governments, without democratic scrutiny of any sort. In such a scenario, the rise of Euroscepticism would be consistent with Majone’s (1997) hypothesis, in which no democratic deficit exists as long as the EU carries on regulatory functions requiring insulation, but it could arise when the EU moves into redistributive and fiscal decision-making.

Being economic and redistributive decisions at the heart of any political system, the absence of a democratic decision making process provides in fact a clear justification for the emergence of Eurosceptic forces. As the European Union moves beyond the purely pro-market organization it used to be at its inception, the progressive politicization-without-politics inherent to “*the end of the market Honeymoon*” (De Witte and Hartmann, 2013) increases the likelihood of the emergence - in the absence of a classical majority-opposition dynamics- of forms of *opposition to the system* instead of *opposition in the system*, the latter characterizing national democracies (Castelli Gattinara and Froio, 2014).

Moreover, Eurosceptic parties might try to capitalize on the fall of confidence experienced by traditional mainstream parties in times of economic turndown, as theorized by Anderson and Caltehaler (1996): both

phenomena (lack of confidence in mainstream parties and bad economic performance) may boost consensus for Eurosceptic parties, especially in the extent economic decision making is perceived as super-imposed by the European institutions. However, the correlation between trust in national institutions and European institutions is disputed in the literature: while Anderson (1998) maintains that high levels of trust in national institutions and parties positively affect people's attitude towards the EU, Sanchez-Cuenca (2000) considers that when consensus for national institutions and parties is low, the electorate might consider the institutions perceived as "external" as more trustworthy than national ones.

Against this background, as argued elsewhere (Nicoli, 2014), while Euroscepticism can be perceived as a natural by-product of integration into the economic-decision making sphere, the progressive politicization it implies and entails might have in turn additional effects, including an increased salience of European issues, a progressive "negative-Europeanization" of the public sphere, and eventually an increase in the turnout of the European elections. The next sections present the models developed to quantify both the causes of the emergence of Euroscepticism, and the effects of rising Euroscepticism on European elections.

3. Determinants of Euroscepticism

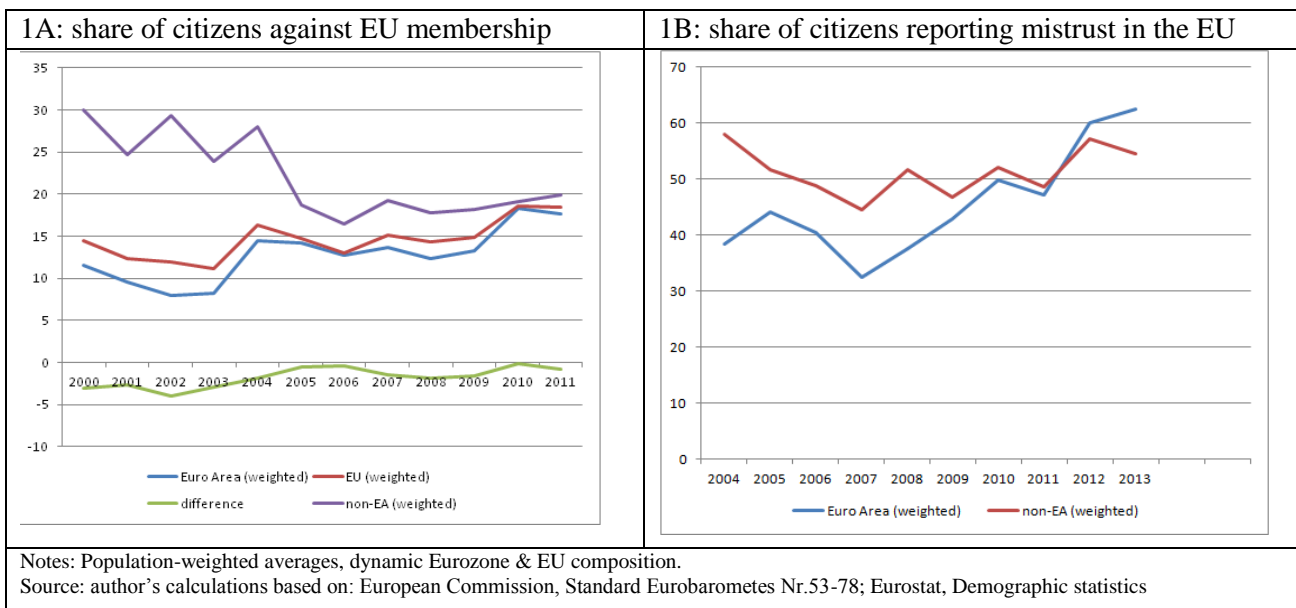
3.1 Measuring opposition to Europe: Attitudinal versus electoral Euroscepticism

Euroscepticism can be quantitatively studied under two perspectives: as an attitude or a feeling towards European integration, or as a political stance against Europe manifested through voting for parties sharing anti-European agendas. While the former looks at attitudes collected through national or European surveys, the second looks at the electoral performance of Eurosceptic parties. The first approach is usually preferred because of availability of information: thanks to European Commission's Eurobarometer polls, coherent survey-based series on soft and hard Eurosceptic attitudes are available. Eurobarometer data series contain in fact questions related both to "opposition to membership" (which can be qualified as "hard Euroscepticism") and "mistrust in the EU" (which can be considered as a measure of soft Euroscepticism). Differently, studying electoral Euroscepticism requires the ex-novo construction of an ad-hoc database, including making potentially controversial decisions concerning which parties should be qualified as Eurosceptic. Looking to electoral data provides in turn some advantages, discussed below.

- Attitudinal Euroscepticism

Before moving into the analysis of Electoral Euroscepticism, it is useful to discuss the trends shown by attitudinal data. Figure 1(A and B) show the pattern of two indicators provided by Eurobarometer: opposition to EU membership and mistrust in the EU. In order to have a more refined measure of aggregate Euroscepticism, the Eurobarometer data-series have been weighted with the country-share of the total (EU, EA, and non-EA) population, adjusted according with the evolving composition of the different blocks.

Opposition to membership (hard Euroscepticism) has been, overall, rather low. It achieved the highest value in 2010, at 18% of the EU population, both in the Euro Area (EA) and in the EU. In the EA the trend is particularly striking: two clear episodes identify growing opposition to membership, the eastern enlargement and the Euro-crisis. As data for membership-opposition have not been coherently collected after 2011, the second indicator (mistrust in the EU, fig. 1B) can help in refining the picture. The trend shows a strong increase in the EA after 2010, where the mistrust towards the EU is today even higher than outside the monetary union. Interestingly, while the trend in the two indicators follows similar patterns (correlation of 0.572), between 2004 and 2011 only a fraction of citizens mistrusting the EU were against the membership, suggesting that outcome-performance (more reflected in the second indicator) is only a factor explaining the legitimacy of the EU. In particular, the elasticity of opposition to membership in respect to a change in mistrust ($\Delta o/\Delta m$) is above 1 only in 2005 and 2010, indicating that in these particular phases, a change in mistrust has been paired by a more-than-unitary change in opposition to membership- in other words, mistrust in the EU is more likely to translate into open opposition to membership. Similarly, the average elasticity ($\Delta o/\Delta m$) is closer to 1 (0.95) when the absolute value of mistrust (m) is high ($>40\%$), suggesting that, above a certain threshold, further decrease of trust in the EU translates in a nearly-equal increase in opposition to membership.



On the basis of this preliminary analysis of attitudes towards the EU, few observations can be collected:

- (1) while mistrust in the EU is widespread, this does not imply that individuals oppose the EU as a political project.
- (2) however, when mistrust becomes excessively high, we observe that mistrust seems to translate in open opposition;

(3) both indicators have substantially increased during the crisis, as well as –at least until 2011- the elasticity of o in respect to m ; suggesting that, in times of crisis, less trust in the EU implies proportionally equal or more opposition to membership.

- *Electoral Euroscepticism*

Unfortunately, one of the major drawbacks of measuring attitudes towards the EU through Eurobarometer data series is that we have no data for membership opposition after 2011, thus preventing analysis of the European phase of the crisis. Moreover, looking at attitudes provide little information about the real political weight of Eurosceptic parties: on the one hand, some individuals may decide not to vote for Eurosceptic parties (even when they share radical anti-EU feelings) for example because the same parties have also a far-right or far-left agenda. Or, on the other hand, some voters may support Eurosceptic parties despite not having strong anti-EU feelings because they want to cast a vote for protest parties or send a signal to the political system. Looking at Electoral Euroscepticism would thus provide more useful information, in the extent it helps to quantify the political risks associated with Euroscepticism and not only the individuals' attitudes towards "*integration fatigue*". Furthermore it can be argued that an attitude or a feeling acquires political relevance only when citizens are ready to translate it into the ballots: looking at electoral Euroscepticism helps to "clean" our measure of Euroscepticism from those individuals who are eventually ready to report a very hard stance against Europe in the survey but aren't then ready to act accordingly at the moment of the election. Looking at electoral Euroscepticism is thus more suited for political research than considering attitudinal data only. The major drawback of this approach is that the distinction between "hard" and "soft" Euroscepticism becomes harder to detect, as political positions may vary over time and tend to be adapted in order to maximize voters' consensus. Focusing on written electoral platforms helps to overcome this limitation.⁷

3.2 *Model and Methodology*

Quantitative analysis on Euroscepticism has been fostered by the rejection of the Constitutional Treaty in France and the Netherlands, by the rejection of the Lisbon Treaty in Ireland, and by the rise of self-declared Eurosceptic political parties in many countries. However, quantitative analyses have been either focused on attitudinal Euroscepticism, or limited to electoral behaviour in selected countries, in the attempt to explain individual factors impacting on one's decision to cast a vote in favour of a Eurosceptic party. Moreover, only an handful of studies have adopted both a European-wide perspective and a focus on macro determinants. Serricchio et al. (2013) adopt as a measure of attitudinal Euroscepticism the often-used Eurobarometer data on EU membership opposition, transformed in a binary dependent variable. They then test a series of hypotheses regarding the socio-economic and political explanations of Euroscepticism, by means of a

⁷ The next section explains how the dependent variable "hard electoral Euroscepticism" has been obtained.

different logistic regression for each year between 2007 and 2010 on a set of economic and political independent variables. On the one hand, the main result of their analysis is a rejection of the overall relevance of economic factors in explaining membership opposition (ibid:60). On the other hand, national political factors seem to play an essential role in shaping EU membership attitudes: they find in fact both a strong impact of exclusive national identity on Euroscepticism, and a negative impact of trust in national institutions on Euroscepticism; meaning that, according with their results, trust in the domestic system generates trust in the European system. In sum, Serricchio et al. consider domestic political attitudes far more important than economic factors in explaining the rise of Euroscepticism.

However, their methodology has few drawbacks. First, the study can hardly be replicated over time, as the “attitude towards membership” question has been excluded by Eurobarometer surveys since 2011. Second, the choice of the indicator does not capture with precision the strength of Eurosceptic forces, because in principle few parties have opposition to the EU as exclusive element of their political programmes. Thus, they will be able to collect votes from a broader public; and moreover, some voters which might fall into the poll of individuals opposing EU membership might not accord their support to Eurosceptic parties for multiple reasons, like ideological cleavages, rejection of electoral democracy, or mistrust in the leadership. Finally, the timeframe of the study does not allow for a true evaluation of the effects of the crisis on Euroscepticism, as the time series evaluated end in 2010- at the beginning of the Europeanization of the crisis.

3.2.1 Data collection

The methodology adopted in this study thus differs from the one proposed by Serricchio *et al.* The main difference concerns the dependent variable used to account for Euroscepticism, preferring the electoral approach over the attitudinal one. In this study, the dependent variable for electoral Euroscepticism is defined as follows:

“The cumulative share of votes obtained by parties sharing a hard-Eurosceptic agenda in national and European elections”.

Hard Euroscepticism criterion to qualify for the variable requires that a Party has, in its electoral programme, a claim in favour of the reduction of the level of integration by means of unilateral exit from the Euro Area or the European Union, and by means of comprehensive treaty change.⁸ As explained in the previous section, identifying which parties share hard Eurosceptic agendas may be problematic. For a total of 105 elections in Europe since 2009, the following approach has been adopted. First, any party associated with the EFD group in the European Parliament in the 2009-2014 legislature has been qualified as “Hard Eurosceptic”. Second, any party affiliated with extreme-right ideology has been qualified as “Hard Eurosceptic”. Third, parties

⁸ Treaties considered do not include the two inter-governmental treaties signed since 2011 (ESM and TSCG), first because they do not represent a part of the aquis, and second because they can be considered “policies by means of treaties”, thus qualifying for soft Euroscepticism or Euroreformism.

affiliated the ECR group have been analysed case by case, because a minority of the ECR-associated parties have strong anti-European views; the same applies for a subset of strong-Eurosceptic parties on the left spectrum. For the remaining non-attached and non-elected parties (above 1.5% of votes), their electoral platforms have been analysed to detect signs of hard-Euroscepticism as defined above. The operation has been repeated for each national and European election since 2009 for a total of 105 observations. Appendix A reports, for each election, the values of the variable “hard Euroscepticism” identified with the described methodology. The data for independent variables have been collected by multiple established sources, as indicated in table 1. Economic data are collected from Eurostat online databases (government statistics and labour force surveys). For electoral episodes past 2014Q3, economic data have been retrieved from Eurostat flesh estimates. Political mistrust data, in turn, are obtained from Eurobarometer data series.

Table 1: variables			
independent variable	Description	Name	Source & unit of measure
Mistrust in the party system (level)	Average level of mistrust in the national party system in the semester of the election and in the previous semester	<i>Avg_PM</i>	Eurobarometer (2009 to 2014); % of respondents reporting mistrust
Mistrust in the party system (semester change)	Change between the semester of the election and the previous semester	<i>D_semPM</i>	Eurobarometer (2009 to 2014); % of respondents reporting mistrust
Mistrust in the party system (change from baseline)	Difference from the level in the election semester and the 2005-2008 average level	<i>D_basePM</i>	Eurobarometer (2005 to 2014) percentage points of difference in respect from the baseline
GDP growth	Average GDP growth in the quarter of the election and in the previous quarter	<i>Avg_GDP</i>	Eurostat; % change on the previous quarter
Total GDP change	Total GDP change since the base year 2008 in the quarter of the election	<i>D_baseGDP</i>	Eurostat; % change in respect to 2008
Unemployment rate	Average unemployment rate in the quarter of the election and in the previous quarter	<i>Avg_U</i>	Eurostat; % of the active population
Unemployment rate change	Short term unemployment rate change between the two quarters	<i>D_U</i>	Eurostat; % of the active population, change on previous quarter
Unemployment rate (change from baseline)	Difference from the unemployment level in the election quarter and the 2005-2008 average level	<i>D_baseU</i>	
Young unemployment rate	Average young unemployment rate in the quarter of the election and in the previous quarter	<i>Avg_YU</i>	Eurostat; % of the active population aged 15-39
Economic assistance	The country had already received financial assistance at the moment of the vote	<i>Assistance</i>	European Commission website, binary variable.
Compulsory voting	The country has in place an enforced system of compulsory voting	<i>Compulsoryvoting</i>	Binary variable
Economic Governance	The vote occurred after the approval of the Six Pack	<i>EUsemester</i>	Binary variable
Euro Area member	The country was part of the Euro Area at the moment of the election	<i>EAMember</i>	Binary variable
small country	The country's population is below 2.5 million citizens	<i>smallcountry</i>	Binary variable
Second order election	The vote was a European election	<i>Secondorder</i>	Binary variable
Turnout	Voter turnout as % of population having voting rights	<i>Turnout</i>	IDEAS database on electoral democracy. % of the population
Presidential systems	The vote occurred in a country with a presidential system	<i>presidentialcountry</i>	Binary variable
Early elections	The vote occurred as a early election ahead of schedule	<i>Earlyselecion</i>	Binary variable

3.2.2. The model

The set of independent variables includes variables aiming to assess the effect of mistrust in domestic politics on Euroscepticism, economic indicators, policy indicators and institutional indicators (table 1). The (unbalanced) panel is composed by 105 observations in 27 countries, from a minimum of 3 to a maximum of 6 observations per country; third, it covers a longer time frame, from 2009 to 2014, including the most recent European elections.

When looking at panel data we have three main alternative approaches: fixed effects, random effects and pooled OLS. In principle, we would like to control for time-invariant known factors which may play a very important role in determining the rise of Eurosceptic parties. Also, we believe that observed differences across entities may have an impact on the voting for Eurosceptic parties. In general, interest in time-invariant variables should make random effects more suitable, if it is consistent with the hypothesis that the panel-specific errors are not correlated with the regressors. Perfect independence, of course, can never be achieved; so a random-effect model will always suffer of some bias. However, including in the model specification as many as time-invariant variables possible should decrease the magnitude of the bias. The random effects model is tested against the fixed-effect alternative through a Hausman specification test. When consistent with Hausman test results, the random effect estimates are reported.⁹ At this regard, we opted for a random-effect model which specifies various country-specific factors in the right-end of the equation to minimize the risk of omitted variable bias.

Of particular interest are the three indicators of mistrust: once considered together, the first captures level effect of mistrust in national party systems, while the second captures the effect of changes occurred just before the election, and the third identifies the overall loss of credibility during the crisis- we expect both coefficients to be positive, thus indicating that increase in party mistrust increases consensus for Eurosceptic parties.

Economic indicators like GDP growth during and before the elections, as well as the cumulative effects since the crisis, may also provide interesting information; we expect them to be negative, indicating that short and long term improvements in economic performance have a negative effect on Euroscepticism. The same applies to the three indicators of unemployment, which coefficient we expect to be negative. Finally, the effect of the Euro Area membership and of the introduction of governance instruments like the Six Pack, the ESM and the Fiscal Compact (captured by the binary variable EUsemester), as well as financial assistance for economically distressed countries may shed light on the political costs of integration. Smallcountry is taken into account as a control variable, because electoral dynamics and interactions in small communities may play an important role in shaping voting behaviour. In sum, the model expects that a substantial share of

⁹ To deal with potential heteroskedasticity, robust standard errors should be adopted. However, the standard version of the Hausman test requires homoskedasticity assumption. To deal with potential heteroskedasticity, we decided to proceed with a double testing approach, using both the Standard Hausman test and the auxiliary regression procedure proposed by Woolridge (2010) and Mundlack (1978) in the simplified, operationalised version presented in Schmidheiny (2014). This procedure requires the calculation of the averages of the time-variant regressors; their inclusion in a pooled OLS regression comprising all the variables of the specification to be tested, with panel-robust standard errors; and finally a joint-Wald test for the coefficients of the averaged variables, where H0 is random effects. Failure to reject H0 allows for random effects. The standard Hausman test was passed for all specifications, allowing for random effects. The reinforced procedure was tested for A5 and A6, in both cases failing to reject H0 thus allowing for random effects.

voting for Eurosceptic parties is explained by (1) political trust factors ($avg_PM + D_PM + D_basePM$), (2) economic factors ($avg_GDP + D_baseGDP + avg_U + D_U + avg_YU$), (3) governance factors ($assistance + EAmember + EUsemester$) and a set of controls (4) including observation-specific and country-specific institutional factors ($compulsoryvoting + smallcountry + presidentialcountry + turnout + earlyelection$).

3.3 regression results

Six alternative random effects models were run. The first model (A1) looks into short political trust effects specifically, by excluding the series of independent variables referring to economic factors as well as long term trust changes. The second model (A2) includes GDP effects; the third model (A3) includes both GDP and Unemployment effects, but excludes trust effects; the fourth model (A4) includes trust and unemployment effects, but excludes GDP effects; the fifth model (A5) includes all variables short of long term trust change, which is included in the last specification (A6). Table 2 reports the coefficients and the robust standard errors (in parentheses) of the independent variables.

3.3.1 political trust

As pointed out in the surveyed literature, there is disagreement on the effect of trust in the domestic system on Euroscepticism: Anderson (1998) considers that higher trust in the national political system may increase trust in the EU (and the other way around), while Sanchez-Cuenca (2000) believes that when confidence in the domestic political system is low, citizens turn their look abroad to find examples of good government and best practices. The results shown in table 2 shed light on the relation between Euroscepticism and trust in the domestic political parties. The *level* of mistrust in the Party System (captured by avg_PM coefficients) at the moment of the election retains, as expected, a positive effect on Euroscepticism: where the mistrust in the domestic party system is high and stable over time, Eurosceptic parties gather less votes.

The effect is even reinforced by looking at short term increases in mistrust before the elections, which also push upwards the consensus for Eurosceptic parties. In this iteration of the models, however, we find no signs of a reversed effect as hypothesised by Sanchez-Cuenca (2000). For this to be true, either the coefficient of avg_PM had to be negative, or it had to turn negative once controlled for long-term rise detected by the $basePPchange$ indicator. If this were to happen, it would have suggested on the one hand that long term, stable mistrust in domestic parties could lead people to accord more consensus to those parties that support European Integration, and on the other hand that when the high level of mistrust is the result of falls in confidence in the domestic political system, the effect was reverted. The model A4, which accounts for this possibility, does not provide indications in this direction: $basePPchange$ is not statistically relevant and avg_PM remains positive and significant, thus leading to the rejection of Sanchez-Cuenca hypothesis for the crisis period.

Table 2 Eurosceptic share of votes: regression results						
	A1	A2	A3	A4	A5	A6
avg_PM	0.460 (2.32)**	0.442 (2.45)**		0.378 (2.29)**	0.370 (2.47)**	0.330 (1.51)
D_semPM	0.246 (2.45)**	0.232 (2.48)**		0.222 (2.44)**	0.211 (2.52)**	0.199 (2.00)**
D_basePM						0.030 (0.33)
avg_GDP		-0.443 (1.84)*	-0.394 (0.83)		-0.504 (1.03)	-0.483 (0.98)
D_baseGDP		-0.023 (0.37)	-0.088 (1.18)		-0.081 (1.15)	-0.086 (1.25)
avg_U			-3.409 (2.40)**	-3.112 (2.46)**	-2.940 (2.20)**	-2.822 (2.11)**
D_U			-0.733 (1.12)	-0.183 (0.47)	-0.800 (1.21)	-0.792 (1.20)
D_baseU			0.539 (1.31)	0.387 (0.88)	0.369 (0.84)	0.237 (0.40)
avg_YU			2.294 (1.92)*	2.090 (1.97)**	1.940 (1.73)*	1.952 (1.67)*
compulsoryvoting	-4.739 (2.31)**	-4.657 (2.29)**	-6.781 (2.87)***	-6.962 (2.86)***	-7.158 (3.03)***	-7.538 (2.84)***
assistance	-0.530 (0.33)	-0.844 (0.45)	0.099 (0.03)	1.345 (0.46)	0.104 (0.03)	0.102 (0.03)
Eusemester	3.273 (2.66)***	3.974 (2.38)**	3.841 (2.37)**	2.781 (2.21)**	3.991 (2.24)**	4.006 (2.22)**
Eamember	0.053 (0.03)	0.332 (0.16)	-1.459 (0.71)	-1.272 (0.64)	-0.372 (0.17)	-0.403 (0.19)
presidentialcountry	-1.073 (0.36)	-1.618 (0.54)	-3.023 (1.13)	-1.484 (0.48)	-2.231 (0.71)	-1.740 (0.48)
secondorder	0.531 (0.54)	0.070 (0.06)	-0.258 (0.23)	0.195 (0.19)	-0.636 (0.49)	-0.629 (0.48)
smallcountry	-6.972 (2.31)**	-7.022 (2.34)**	-3.962 (1.12)	-4.671 (1.20)	-4.676 (1.25)	-4.741 (1.20)
earlyelection	-0.450 (0.43)	-0.559 (0.46)	0.565 (0.45)	0.403 (0.34)	0.162 (0.12)	0.201 (0.16)
_cons	-30.858 (1.79)*	-29.589 (1.88)*	14.604 (3.28)***	-18.951 (1.31)	-18.691 (1.40)	-17.053 (1.07)
R2	0.179	0.1966	0.366	0.299	0.335	0.331
N	105	102	100	101	100	100

3.3.2 growth and unemployment

The effects of the average GDP growth rate in the quarters around the election, as well as the cumulative loss of production since the outbreak of the crisis, fail to meet our expectations. Although (differently from Serricchio *et al.*, 2013) they hold a negative coefficient as expected, they don't appear being statistically significant in the models A3 and A4, when unemployment is taken into account. The evaluation of the impact of unemployment is, however, highly problematic. In both models (A3 and A4) where unemployment is taken into account, both the average unemployment level and the average young unemployment level are statistically significant (5% confidence level in model A3, 10% confidence level in model A4). the interpretation of the signs of the coefficients however raise interpretational issues. The sign for avg_U is negative, meaning that a upward change in the general unemployment level is associated with lower consensus for Eurosceptic parties. Although this may look surprising, it must be noted that among the countries with very high levels of unemployment (Greece, Portugal, Cyprus and Spain) only Greece has developed a strong set of Eurosceptic parties. Many other countries with high level of consensus for strong

Eurosceptic parties have much lower level of unemployment. The sign of *avg_YU* is however positive, indicating that the higher the level of youth unemployment, the higher the votes for Eurosceptic parties. One possible interpretation of these results may be that younger people without jobs have more radical reactions to politics, while older people may avoid to undertake decisions which could worsen even further the country situation. Moreover, there might be compositional effects to consider: countries with high unemployment level before the crisis might have had lower propensity to Euroscepticism as they did not identify the EU as a responsible, while countries with a sharp rise of young unemployment during the crisis might have.

3.3.3 *the controls*

In all models, Euro Area Membership fails to pass the significance test at 10% confidence interval, as it does having received financial assistance during the crisis and the majority of the other control variables, like second order elections, early elections and presidential countries. Among all the controls, the existence of compulsory voting legislation turns out to be statistically significant in all the models at 1% confidence level (5% in A1 and A2); similarly, the introduction of EU legislation also is statistically significant at the 5% level in all models (1% in A1). The effect related with country size, finally, is statistically significant at 5% as long as we don't take unemployment into account, but fails to pass the significance test in models A3-A6 when unemployment is accounted for.

It must be noted that the proxy dummy variable indicating whether the election took place with the Six Pack and Fiscal Compact legislation in place is undeniably weak, because it could very well capture a whole set of different effects and policies happening simultaneously. Thus, despite there is some ground to argue that the introduction of stricter budgetary surveillance and policy coordination might have strengthened Eurosceptic parties, the evidence collected is far from being conclusive and a better policy indicator will be needed to fulfil the task.

Finally, the presence of compulsory voting system schemes is also correlated with lower levels of Euroscepticism. Likely one could argue that voters which otherwise would not care about participating in the election spend little time in developing extreme political positions (as somehow required to vote for a hard Eurosceptic party) thus concentrating towards moderate, status-quo mainstream parties.

4. Euroscepticism and turnout

The very low turnout levels of past European elections have often worried policy-makers and interested social scientists. The most common explanation for the difference between national and European elections is the so-called "second order election paradigm", demonstrated, among others, by Hix and Marsh (2011). However, politicization of European issues may lead to a change in our understanding of the European

elections as a secondary event, and the rise of a strong Eurosceptic coalition may contribute to the politicization of the EU. In fact, some authors have postulated that higher levels of Euroscepticism may be correlated with higher turnout in the European elections. The process would mainly work through three different effects. First, the rise of Eurosceptic parties would likely increase the salience of European issues in occasion of the elections, gathering additional media attention and fostering participation (Eschner, Pfetsch and Silke, 2008; Meijers, 2013; De Wilde *et al.*, 2014). Second, Eurosceptic parties might capture a component of the electorate dissatisfied with mainstream politics, which would otherwise fall into non-vote (Hobolt and Spoon, 2012). Third, the rise of Euroscepticism may contribute to create a “negative European public sphere” (Eschner *et al.*, 2008), thus fostering receptiveness to EU issues and electoral participation. Hobolt and Spoon (2012) propose an electoral behaviour model for rational agents in which increase in consensus for Eurosceptic parties leads to a series of interesting effects: reorganization of party system on the pro-European/anti-European axis, increase in electoral participation, and politicization of the EU.

4.1 Model and methodology

In the attempt to verify the partial effect of Euroscepticism on the turnout levels, the turnout data for 105 European elections since 2009 were turned into the dependent variable in a random effect panel regression, with the percentage score of anti-EU parties appearing this time on the right-hand side of the equation.¹⁰ Again, the choice for a random effect model is dictated by the necessity to assess the impact of certain, known, country specific and time invariant variables, whose effect would be lost in case of a fixed effect model. Again, Hausman specification tests were run in order to validate the choice. Robust standard errors are adopted to deal with potential heteroskedasticity. Three model variations were taken into account: model B1 including long-term trust effects (D_basePM), model B2 excluding the distortion due to the observation-specific effect given by the “second order” nature of European elections vis- à- vis national elections, and model B3 including both second order and long term trust effects. The dependent variables included in both models, aside of the electoral results of Eurosceptic parties, were taken by the same database described above and included again political elements as confidence in the party system and results of Eurosceptic parties ($avg_PM+D_PM+D_basePM+AntiEUScore$), economic performance provided by the average GDP growth rate in the election quarter and the previous one, the long-term change in nominal output, the average unemployment rate and its long term change, and the average young unemployment rate ($avg_GDP+D_baseGDP+avg_U+D_U+D_baseU+avg_YU$). Finally, a set of control variables are included as the country size, the presence of compulsory voting, the first or second level nature of the election, the qualification as a presidential country, and the eventual anticipation of the election ($smallcountry+compulsoryvoting,+Secondorder$).¹¹

¹⁰ The independent variable is constituted by the turnout data collected by the International Institute for Democracy and Electoral Assistance, available at <http://www.idea.int/vt/countryview.cfm?id=134#euparl>

¹¹ Again, a Hausman specification test was performed to verify whether the use of a random effect regression was legitimate. The test value 0.079 allows for random effects applications.

4.2 regression results

Table 3 reproduces the values of the coefficients for the regressors along with their robust standard errors. Political trust factors are statistically relevant in all three specifications: both the level (*avg_PM*) short term changes (*D_PM*) and the long-term effect (*D_PM*) of mistrust in the party system are statistically relevant at the 1% confidence level in all models (except *avg_PM* that is relevant at 5% confidence level in B1). What is truly interesting here is the interplay among these variables: while, on the one hand, the absolute level and the has a negative effect on voters' turnout, the impact of a change over the long term has a positive coefficient This seems to suggest that when the mistrust is established for long periods voters tend to lose hope and not go to the polls, but when the mistrust rises as a consequence of a temporary crisis (like the Eurocrisis) then mistrust acts as a catalyst for voters seeking political change. On the opposite, our model fails to find evidence of the Hobolt-Spoon hypothesis referred above: not only the coefficients for *antiEUscore* are very small and of unclear sign, but they are turn out to be statistically irrelevant in all three specifications.

Table 3 Turnout: regression results

	B1	B2	B3
antiEUScore	0.039 (0.23)	-0.005 (0.02)	0.023 (0.15)
avg_PM	-0.509 (2.45)**	-1.578 (4.38)***	-1.034 (3.64)***
D_PM	-0.351 (2.99)***	-0.798 (4.47)***	-0.536 (4.03)***
avg_GDP	0.444 (0.45)	4.821 (6.04)***	0.676 (0.68)
D_baseGDP	0.059 (0.52)	0.040 (0.26)	-0.010 (0.10)
avg_U	-2.607 (1.32)	-2.438 (1.17)	-2.441 (1.24)
D_U	0.558 (0.34)	5.160 (2.18)**	0.436 (0.26)
D_baseU	2.225 (4.53)***	1.047 (1.59)	1.011 (1.58)
avg_YU	0.440 (0.29)	1.685 (1.02)	1.388 (0.88)
compulsoryvoting	29.247 (3.54)***	31.202 (2.91)***	25.359 (2.40)**
Eamember	-0.578 (0.16)	-3.628 (1.39)	-1.276 (0.43)
presidentialcountry	-6.159 (1.58)	1.328 (0.43)	-1.989 (0.61)
secondorder	-22.724 (6.61)***		-22.653 (6.53)***
smallcountry	7.247 (1.03)	8.811 (1.67)*	7.889 (1.37)
earlyelection	-0.800 (0.26)	12.190 (5.33)***	-0.178 (0.06)
D_basePM		0.301 (3.24)***	0.277 (2.63)***
_cons	127.225 (6.87)***	187.046 (6.44)***	155.272 (6.92)***
R2 (overall)	0.721	0.580	0.763
N	100	100	100

Economic variables are also largely insignificant with the exception of model B2, where we did not control for second-order elections (mainly European elections). Only in this case the level of GDP growth is significant at 1% confidence interval (with a large and positive coefficient), and the quarter-on-quarter change in unemployment level is significant at 5% confidence level, again with large and positive coefficient. However, once controlled for second order European election effects (model B1 and B3), the entire explanatory power provided by economic variables disappears: this suggests that economic voters are particularly sensitive to European elections, providing evidence in support of the Hix and Marsch (2011) claim that second order elections not only attract less voters because they are less important, but in addition they are used to reward or punish governing parties for their economic performance.

Among the controls, we observe- as expected- a positive effect on turnout produced by compulsory voting schemes in all three specifications and, particular to model B2, by *smallcountry* and *earlyelections*

Overall, as largely consistent with literature, the analysis confirms the lesser importance of European elections in respect to domestic elections: the inclusion of the *SecondOrder* variable produces an increase of

the overall R-squared from 0.58 to 0.76, with a negative coefficient of around -22 in both models where it is included (both significant at 1% confidence level). It must be noted, however, that the adopted approach does not check whether the relative importance of the second-order effect has decreased over time; further analysis in this direction will be needed.

5. conclusions

The results reported in this paper are fit well the theoretical framework developed by scholars over time, with some surprising results especially in regard of unemployment and young unemployment.

The most surprising result is probably the negative correlation between unemployment and consensus for Hard- Eurosceptic parties. It must be noted that the model also provides a positive effect of young unemployment. Moreover, the model does not capture vote for *soft-Eurosceptic* parties, like the Greek Syriza or the Spanish Podemos. Also, this must be read in association with the substitution-effect existing between mistrust in the party system and unemployment variables evident by comparing specifications A2 and A3. Unemployed persons in troubled countries may simply recognise that their negative situation is mainly due to local leaders (hence the positive correlation among the two variables) while the EU has provided a lifeline through financial assistance. Young unemployed, however, do not seem to fall into this category; radicalisation of anti-EU sentiment is thus a possibility among young people.

In general, findings must be considered with some caution for several reasons. A first limitation concerns the extent of possible generalizations of the model. In fact, one should be careful in generalizing the results presented here: the number of observations (105) on which the two regressions have been performed is relatively small, thus making non-normality a possible problem when conducting inference. Despite the statistical significance of many coefficients, we cannot generalize them beyond the period studied. Nevertheless, having included in the regression all the electoral episodes with national or European relevance happened between 2008 and 2015, it can be concluded that the effects shown in the previous sections have surely characterized the period of the crisis, and represent as such an important finding. Future research will expand the number of observations both backwards (including all electoral episodes since the introduction of the single currency) and onwards, including new elections as they are carried out.

A second limitation concerns data quality. In fact, it is unclear whether the use of a year- dummy variable to account for policy changes may be a meaningful proxy, as many different effects may be captured by this mean. Future research will need to find more efficient and precise solutions to account for the introduction of governance policies, better determining their effects on domestic policy making.

Finally, it must be pointed out that despite the large number of variables included in the analysis, the R-squared of the first regression is still below 0.4, indicating that some important factors explaining the variations in consensus for Eurosceptic parties have likely been left out. The second regression, explaining

around 70% of the variations in turnout, represents instead a good model to understand why electoral participation differs so widely across regions and time in the EU.

Nevertheless, the research presented in this paper enables a better understanding of why consensus for Eurosceptic forces has widely increased during the years of the crisis, and what are the causes of the rise of Euroscepticism. In particular, it has been shown that –differently from previous empirical research and in accordance with theory and most recent works- economic variables *do* have an impact in shaping consensus for Eurosceptic parties; young unemployment plays a much- relevant role. Also, it is quite evident from the data that small countries tend to have much lower levels of Euroscepticism, although this effect becomes statistically irrelevant when unemployment is included in the regression. Finally, the effects of the integration achieved under the impulse of the crisis are overall unclear: while having received economic assistance seems to have a positive impact on consensus for Europe, there is some evidence of negative impact generated by the competences' shift produced by both the Six- and Two-Pack. The second regression also suggests that –*ceteris paribus*- the emergence of Eurosceptic parties does not affect electoral participation, providing empirical evidence against the Hobolt-Spoon electoral participation model (2012); it also indicates that unemployment acts as a true mobilisation force when the second-order status of the election is not accounted for, suggesting that second order elections are a mechanism used by economic voters to punish governments through non-vote.

Future research will aim to strengthen these results through multiple channels. Better inference and more generalized results will be achieved through database extension to include up to 200 elections between 2001 and 2015; better policy variables will be defined in the attempt to insulate the specific effects of certain governance procedures, and specific variables will be included to account not only for the effects observed in countries benefitting from financial assistance, but also in countries providing resources for such international financial aid programmes; similarly, a measure of national identity will be included in the attempt to clarify the real dangers produced by nationalism for the project of European Integration.

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Annex 1- scores of hard-Euroseptic parties

election	antiEUscore	election	antiEUscore	election	antiEUscore
FranceEP2014	25,00	IrelandEP2009	1,00	UKEP2009	23,10
FranceLeg2012	13,60	SloveniaPE2014	2,20	DKEP2014	34,60
FranceP2012	17,90	SloveniaEP2014	4,40	DKGE2011	12,30
FranceEP2009	6,30	SloveniaPE2011	1,80	DKEP2009	21,80
GermanyEP2014	8,07	SloveniaEP2009	2,85	Sweden PE2014	12,86
GermanyF2013	6,00	SlovakiaEP2014	5,34	SwedenEP2014	9,70
GermanyF2009	1,80	SlovakiaPE2012	4,55	SwedenGE2010	5,70
GermanyEP2009	1,00	SlovakiaPE2010	5,10	SwedenEP2009	6,82
ItalyEP2014	31,00	SlovakiaEP2009	5,56	RomaniaPR2014	7,72
ItalyGE2013	29,60	FinlandEP2014	12,90	RomaniaEP2014	6,37
ItalyEP2009	10,20	FinlandGE2011	19,10	RomaniaPE2012	16,12
GreecePE2015	17,50	FinlandEP2009	14,00	RomaniaPR2009	7,50
GreeceEP2014	21,40	SpainEP2014	7,97	RomaniaEP2009	8,65
GreecePE2012June	18,90	SpainGE2011	1,00	BulgariaPE2014	11,80
GreecePE2012May	25,45	SpainEP2009	1,00	BulgariaEP2014	6,00
GreecePE2009	7,50	CyprusEP2014	2,70	BulgariaPE2013	9,19
GreeceEP2009	15,50	CyprusPR2013	1,00	BulgariaPE2009	12,89
PortugalEP2014	5,11	CyprusPE2011	1,00	BulgariaEP2009	14,21
PortugalLE2011	5,48	CyprusEP2009	1,00	LatviaPE2014	16,60
PortugalPR2011	7,14	LuxembourgEP2014	1,00	LatviaEP2014	14,40
PortugalLe2009	10,01	LuxembourgGE2013	1,00	LatviaPE2011	13,88
PortugalEP2009	5,81	LuxembourgGE2009	1,00	LatviaPE2010	7,80
the NetherlandsEP2014	12,70	LuxembourgEP2009	1,00	LatviaEP2009	14,55
the NetherlandsGE2012	15,10	MaltaEP2014	1,00	czrepublicSEN2014	2,71
the NetherlandsGE2010	18,60	MaltaPE2013	1,00	CzrepublicEp2014	8,36
the NetherlandsEP2009	23,82	MaltaEP2009	1,00	CzrepublicLE2013	10,06
AustriaEP2014	22,50	BelgiumFE2014	5,84	CzrepublicLE2010	4,41
AustriaPE2013	20,50	BelgiumEP2014	4,10	Czech republicEP2009	5,52
AustriaEP2009	12,70	BelgiumFE2010	10,00	LithuaniaEP2014	14,27
EstoniaPE2015	8,30	BelgiumEP2009	9,85	LithuaniaPE2012	13,10
EstoniaEP2014	5,30	PolandEP2014	12,44	LithuaniaEP2009	12,20
EstoniaPE2011	2,60	polandPE2011	1,40	HungaryEP2014	14,70
EstoniaEP2009	2,23	polandEP2009	2,00	HungaryPE2014	20,50
IrelandEP2014	1,00	UKEP2014	30,80	HungaryPE2010	16,70
IrelandPE2011	1,00	UKGE2010	5,00	HungaryEP2009	14,77