

Online Appendix

Table A1. EU Member States who were surveyed in the EVS and WVS.

Wave/ Country	1994-1999	1999-2004	2005-2007	2008-2010
Austria		√		√
Belgium		√		√
Bulgaria	√	√	√	√
Czech r.	√	√		√
Cyprus			√	√
Denmark		√		√
Estonia	√	√		√
Finland	√	√	√	√
France		√	√	√
Germany	√	√	√	√
Great Britain	√		√	√
Greece		√		√
Hungary	√	√		√
Ireland		√		√
Italy		√	√	√
Latvia	√	√		√
Lithuania	√	√		√
Luxemburg		√		√
Malta		√		√
Netherlands		√	√	√
Slovakia	√	√		√
Poland	√	√	√	√
Portugal		√		√
Romania	√	√	√	√
Slovenia	√	√	√	√
Spain	√	√	√	√
Sweden	√	√	√	√

Table A2. Standardized Factor Loadings for the Four Value-Dimensions.

Questions		CFA			
		Standardized Factor Loadings			
		Demo-Specific	Anti-Author	Demo-General Principles	Minorities' Rights
E120	In democracy, the economic system runs badly	0.743			
E121	Democracies are indecisive and have too much squabbling	0.694			
E122	Democracies aren't good at maintaining order	0.740			
E114	Having a strong leader who does not have to bother with parliament and elections		0.712		
E115	Having experts, not government, make decisions according to what they think is best for the country		0.417		
E116	Having the army rule the country		0.573		
E117	Having a democratic political system			0.729	
E123	Democracy may have problems but it's better than any other form of government			0.667	
A124_0 2	would not like to have as neighbors – People of a different race				0.673
A124_0 5	would not like to have as neighbors – Muslims				0.627
A124_0 6	would not like to have as neighbors – Immigrants/foreign workers				0.743
<u>Tests of Model Fit</u>					
CFI		0.982			
RMSEA		0.033			
SRMR		0.019			

Note. Confirmatory Factor Analysis (N=96,587).

Table A3. Overall Means and Standard Deviation of the Attitude Scales.

Attitude scale	overall mean	SD
Anti-Authoritarian	71	17.8
Demo-General Principles	82.4	16.5
Demo-Specific	65.8	17.1
Minorities' Rights	81.4	32.5

Table A4. Values for each Country-Year on the EUAge Variable.

Wave/ Country	1994- 1999	1999- 2004	2005- 2007	2008- 2010	Average EUAge
Austria	0	4	10	13	6.75
Belgium	43	48	54	57	50.5
Bulgaria	0	0	0	1	0.25
Czech R.	0	0	1	4	1.25
Cyprus	0	0	1	4	1.25
Denmark	21	26	32	35	28.5
Estonia	0	0	1	4	1.25
Finland	0	4	10	13	6.75
France	43	48	54	57	50.5
Germany	43	48	54	57	50.5
Great Britain	21	26	32	35	28.5
Greece	13	18	24	27	20.5
Hungary	0	0	1	4	1.25
Ireland	21	26	32	35	28.5
Italy	43	48	54	57	50.5
Latvia	0	0	1	4	1.25
Lithuania	0	0	1	4	1.25
Luxemburg	43	48	54	57	50.5
Malta	0	0	1	4	1.25
Netherlands	43	48	54	57	50.5
Slovakia	0	0	1	4	1.25
Poland	0	0	1	4	15.5
Portugal	8	13	19	22	0.25
Romania	0	0	0	1	1.25
Slovenia	0	0	1	4	1.25
Spain	8	13	19	22	15.5
Sweden	0	4	10	13	6.75

Table A5. *Anti-Authoritarian* Scores for all Country-Years for Member-States.

Country-year	EUAge	<i>Anti-Authoritarian</i> scores
Romania (1999)	0	57.46
Romania (2008)	1	57.78
Romania (2005)	1	58.69
Bulgaria (2008)	1	60.58
Bulgaria (2006)	0	61.38
Bulgaria (1997)	0	64.42
Bulgaria (1999)	0	66.02
Poland (2005)	1	66.28
Portugal (1999)	13	67.08
Latvia (1999)	4	67.26
Lithuania (1997)	0	67.74
Poland (1999)	0	68.22
Cyprus (2006)	1	69.13
Slovakia (1998)	0	69.25
Lithuania (2008)	4	69.73
Romania (1998)	0	70.15
Lithuania (1999)	4	70.38
Poland (2008)	4	70.44
Hungary (2008)	4	70.79
Latvia (2008)	4	71.32
Portugal (2008)	22	71.93
Slovenia (1999)	4	72.56
Finland (1996)	0	72.58
Latvia (1996)	0	72.69
Slovakia (1999)	0	72.88
Hungary (1999)	0	72.94
Slovenia (1995)	0	73.22
Belgium (1999)	48	73.35
Hungary (1998)	0	73.36
Slovenia (2008)	4	73.58
Spain (1995)	8	74.36
Slovak republic (2008)	4	74.47
France (1999)	48	74.56
Czech republic (1998)	0	74.75
Luxembourg (1999)	48	74.76
Slovenia (2005)	1	74.77
Estonia (1996)	4	74.96
Netherlands (2006)	54	74.96

Czech republic (1999)	4	75.26
Finland (2000)	4	75.84
Netherlands (1999)	48	76.05
Estonia (2008)	4	76.10
Ireland (1999)	26	76.48
Great Britain (2009)	35	76.90
Finland (2005)	10	76.94
Spain (1999)	13	77.02
Northern Ireland (1999)	26	77.16
Germany east (2006)	54	77.23
Great Britain (2005)	32	77.31
Belgium (2009)	57	77.39
Spain (2007)	19	77.58
Luxembourg (2008)	57	77.59
Malta (1999)	4	77.72
Spain (2000)	13	78.11
France (2006)	54	78.18
Estonia (1999)	0	78.18
France (2008)	57	78.38
Great Britain (1998)	21	78.44
Germany East (1997)	43	78.52
Czech republic (2008)	4	78.85
Austria (1999)	4	78.94
Great Britain (1999)	26	79.13
Spain (2008)	22	79.22
Sweden (1999)	4	79.37
Germany East (1999)	48	79.43
Sweden (1996)	0	79.84
Netherlands (2008)	57	80.07
Italy (1999)	48	80.31
Italy (2009)	57	80.47
Germany west (1999)	48	80.48
Austria (2008)	13	80.55
Germany east (2008)	57	80.75
Italy (2005)	54	80.91
Ireland (2008)	35	80.92
Finland (2009)	13	81.02
Sweden (2006)	10	81.60
Germany west (2008)	57	82.21
Germany west (1997)	43	82.76
Germany west (2006)	54	83.28
Sweden (2009)	13	83.31
Malta (2008)	4	83.52

northern Ireland (2008)	35	84.24
Cyprus (2008)	4	85.70
Denmark (1999)	26	86.18
Denmark (2008)	35	86.44
Greece (1999)	18	89.40
Greece (2008)	27	89.48

Table A6. Variable Description.

Variable	Description
Support for EU values	<p><u>Anti-Authoritarian Index</u>: composite of three items: ‘For each one, would you say it is a very good, fairly good, fairly bad or very bad way of governing this country? (1) Having a strong leader who does not have to bother with parliament and elections (2) Having experts, not government, make decisions according to what they think is best for the country (3) Having the army rule the country.’</p> <p><u>Demo-Specific Index</u>: composite of three items: (1) In democracy, the economic system runs badly (2) Democracies are indecisive and have too much squabbling (3) Democracies aren’t good at maintaining order.</p> <p><u>Demo-General Principles Index</u>: composite of two items: (1) Having a democratic political system (2) Democracy may have problems but it's better than any other form of government.</p> <p><u>Minorities’ Rights Index</u>: composite of three items: would not like to have as neighbors (1) People of a different race (2) Muslims (3) Immigrants/foreign workers.</p>
EUAge(jk)	Number of membership years a country has in the EU. For example, France in the first wave has 43 years, in the second, third and fourth waves its scores on the variable are 48, 54, and 57 respectively. Non-members and countries that were surveyed before accession scored 0.
Education(ijk)	A categorical variable, taking the value of zero for low education and positive values of 1 and 2 for middle and high education levels respectively. These categories were coded as dummy binary variables.
Working Class(ijx)	A dummy variable taking the value of one if respondents belong to the working class category. The variable is derived by a country specific calculation of the three lower echelons of the income distribution.
GDP/capita	GDP per capita, PPP [constant 2005 international \$]) divided by 1000.
Freedom House	<p><u>Political/Civil Rights Index</u>: a reversed and recoded scale from 0 (no democracy) to 6 (full democracy).</p> <p><u>Freedom House Index</u>: a unified index (average) of the Political and Civil Rights indices.</p>
Age	Age of respondents in years.
Age* Age	Age squared.
Year	Linear effect for time, wherein the first wave is set as the reference category (1994=0).

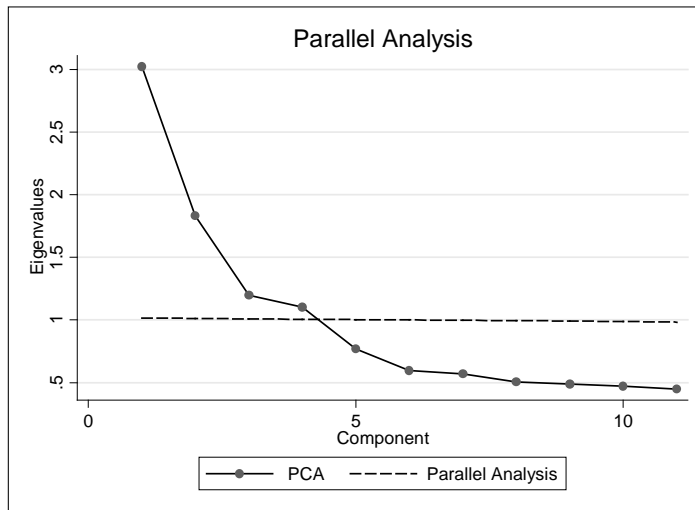
Table A7. Longitudinal and Cross-sectional Multilevel Models for three Democratic Values.

Model/Measure	Demo-General Principles 6	Demo-Specific 7	Minorities' Rights 8
Fixed-effects			
EUAge Variables			
EUAge Average	0.145* (0.065)	0.131* (0.065)	0.097 (0.128)
De-Meaned EUAge	0.230** (0.084)	0.099 (0.093)	0.395* (0.163)
Time (1994=0)	-0.078 (0.209)	0.041 (0.230)	-2.199*** (0.418)
Democratic Institutions			
Freedom House Index (Combined Index)	-0.350 (0.280)	-0.533 (0.323)	2.567*** (0.559)
Individual Level Controls			
Middle Education (Lower=0)	2.351*** (0.076)	2.262*** (0.094)	3.421*** (0.146)
Upper Education (Lower=0)	5.667*** (0.089)	6.287*** (0.109)	6.585*** (0.172)
Gender (Female=1)	-0.786*** (0.059)	-0.764*** (0.073)	0.827*** (0.115)
Working Class	-0.412*** (0.099)	-1.499*** (0.136)	-0.533*** (0.190)
Age	0.078*** (0.010)	0.059*** (0.012)	0.061*** (0.018)
Age*Age	-0.000*** (0.000)	-0.001*** (0.000)	-0.001*** (0.000)
Random-effects			
Country Level Variance	22.8	20.7	87
Country-Year Level Variance	7.5	8.1	30
Individual Level Variance	240.6	259.5	917.3
Intercept	79.765*** (1.234)	65.794*** (1.424)	69.912*** (2.472)
Log Likelihood	-1,145,733	-823,209	-1,369,392
N	209,254	195,994	283,438
Countries	98	82	95
Country-Years	215	160	210

Note: Entries are Maximum Likelihood Estimates of Coefficients. Standard error is presented in parentheses.

* p<0.05, ** p<0.01, *** p<0.001.

Figure A1. Actual versus Randomly Generated Eigenvalues.



Note. Factors were extracted using eigenvalues > 1, a scree test and parallel analysis. These three techniques show that four factors are to be retained. According to the eigenvalue-greater-than-one-rule, only factors that have eigenvalues greater than one are retained for interpretation. The scree test visualizes and links together in a descending order the eigenvalues of each factor. That way enables the researcher to determine the point at which the last significant break takes place. Parallel analysis is a Monte Carlo simulation which compares the observed eigenvalues with those obtained from uncorrelated randomized variables. The Figure plots the scree test against the parallel analysis. It is shown that the broken line for parallel analysis in the graph crosses the solid EFA line after reaching the fourth factor. The three techniques all together affirm that four factors are to be retained. At that point, the priority was to ensure that the concepts targeted by the factors are construed in a similar way across all countries investigated (Davidov et al., 2008; Davidov et al., 2012). This is important because comparison of factorial scores across countries presuppose that the instrument measures the same psychological construct in all countries. This assumption is verified by

uniformity testing. Uniformity refers to the measurement invariance of the measured construct across countries. If this uniformity assumption holds, the country comparisons are valid (Milfont & Fischer, 2010; van de Vijver & Leung, 1997). To examine the cross-cultural uniformity of the above four factors and the generalizability of the factorial structure of the values assessed across the EU and elsewhere, orthogonal procrustes rotation was carried out on different samples of countries. A factor is considered as cross-culturally stable across aggregation levels if its structure is invariant across countries. The procrustes procedure rotates a factor matrix orthogonally to a specified target matrix, based on Tucker's Phi coefficient of congruence (Tucker, 1951). After all of the above 11 items were factor-analyzed on a split file according to countries, each country's factorial structure was compared to the factorial structure of the pooled data. A low agreement between the pooled data set and a particular country indicates that this country does not belong to the parent population and should be removed from the pooled data set. The coefficient of congruence of the four rotated factor matrices with the pooled data matrix as target varied from 0.84 (for Albania) to 1. To the extent that congruence values above 0.8 have been judged to indicate that the interpretation of a factor is consistent with the pooled data set (Horn, Wanberg and Appel, 1973; Lorenzo-Seva and Berge, 2006), these results support the cross-national robustness of the four factors yielded by the analysis.

A confirmatory factor analysis was used to estimate the results of a six value-dimensions generated by the exploratory factor analysis (see Table A2, Online Appendix). Standardized Factor loadings are presented in the online appendix. In general, our CFA model fits the data well. The root mean square error of approximation

(RMSEA) was lower than the cutoff of 0.08 and the CFI was over the conventional cutoff of 0.95.