

Endogenous Identities?

How the Independence Debate is Reshaping Catalans' Identity

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Abstract

Recent political events have boosted an abrupt transformation of citizens' territorial preferences in Catalonia. An ample segment of the population previously in favor of more autonomy for Catalonia within the Spanish state framework now have shifted towards secessionist stances, given that their former option was perceived as unfeasible. This rapid change gave rise to an imbalance between individuals' national identification and territorial preferences: people holding dual identities were becoming in favor of independence. More recently, this incongruence has started to fade as national identities are changing to match the new territorial preferences. The Catalan situation challenges the primordialist view of identity as a stable and exogenous element. Instead, it favors a constructivist approach in which identity is seen as malleable and endogenous to the political process. We study repeated cross-section samples of the Catalan population (2001-2014) and apply nonrecursive structural equation models to show how there is a reciprocal causal relationship between preference for independence and national identification, and that the causal path from preferences to identity has been gaining ground in recent years.

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Introduction

This article is aimed at contradicting the common assumption that national identification is only or foremost an exogenous characteristic; the ubiquitous source of territorial preferences and political behavior in multinational states (e.g. Chernyha and Burg 2012). By exploring the Catalan case within Spain, we contend that identity can also be endogenous to the political process, and become affected by rational preferences formation.

In this article we examine the abrupt transformations in territorial preferences and national identification experienced by the Catalan population in recent times. During the last ten years, the autonomy/secession issue has been highly salient in the political agenda. A chain of events, some of them related to the reform, passing and later ban of key aspects of the Catalan Statute of Autonomy, has motivated a constant presence of the so-called ‘national question’ in the legislative, political and media agendas. An ample segment of the population who were previously in favor of gaining more autonomy within Spain is, since 2010, leaning towards independence. This sudden change in preferences was not preceded by a similar shift in Catalans’ national identification. Therefore, a considerable amount of citizens with different degrees of Spanish and Catalan national identification started to support secession from Spain. However, a few years after the pro-independence attitudes started to grow; surveys registered an abrupt change in national identification as well. Exclusive Catalan identities grew from 20% to 30% over the course of 2012.

The current Catalan case implies a questioning of the assumption that national identification is stable over the life course and exogenous to preferences and behavior. In this article, we provide evidence that national identification is actually a malleable disposition which can eventually become endogenous to political preferences formation. We study repeated cross-section surveys of the Catalan population (2005-2013) from official public opinion institutes (CEO and CIS), and apply nonrecursive structural equation models to formalize a reciprocal causal relationship between preference for independence and national identification. We show how, beyond the usual causal path from identity to preferences, national identification is also becoming influenced by secessionist preferences. In addition, we provide evidence that the unconventional causal path from preferences to identity is gaining relevance in recent times.

In the first section of the article we briefly discuss the concepts of national identification, change in national identification, and the instrument we use to measure identification. Next we

review previous studies that have dealt with individuals' ethnic/national identity as an endogenous variable. Then, we present the Catalan case and discuss its recent developments. We also present some exploratory empirical evidence that leads us to hypothesize that support for independence and national identification are reciprocally related, and that the former is increasingly reshaping the latter.

First, we perform an exploratory analysis to discover the symptoms of a hypothetical process of endogeneization in national identification. We use a series of repeated cross-section surveys from the CEO. A necessary condition for causality is that the cause must precede the effect. Having this in mind, we use time series data to study the dynamics of preferences for secession and national identification, considering that the former should have changed prior to the latter. We find that an abrupt aggregate change in territorial preferences has actually preceded a posterior change in identification. We also perform an additional analysis to discover symptoms of a reverse causation. We regress support for independence on national identity overtime and detect a recent inflation of the effect that, we argue, might be due to a problem of reverse causation. Indeed, we do not detect such an intense inflation of effects if we regress preferences on family origin. We take this as indirect evidence that indeed territorial preferences and national identification are increasingly immersed in a reciprocal causal relationship.

Second, to provide more direct evidence of a reciprocal causation between identity and preferences we define a nonrecursive structural equation model. We repeat a version of this model in different points in time to explore if the nature of this reciprocal causation has changed in the direction of an increasing endogeneization of national identity. Our results indicate that national identification and territorial preferences are indeed involved in a causal loop. The strongest causal path still goes from national identification to secessionist preferences. However, in recent times the reverse path, from secessionist preferences to national identification, has increased in importance. Finally, we summarize our findings, discuss their implications for our understanding of identity politics, and suggest avenues for further research directed towards a direct test of the causal mechanism.

National identification, change and its measurement

In this paper we examine changes in the national identification. We define national identification as the cognitive (evaluative and affective) attachment that subjectively links individuals to the nation (Hierro 2013).

We specifically choose to center on individuals' identification, as opposed to individuals' identity. The concept of identification has two important advantages over the concept of identity: identification can be operationalized more easily, and it does not presuppose individual sameness with others (Brubaker and Cooper 2000). Individuals can identify with groups they do not necessarily belong to on the basis of objective relevant characteristics, and this is so because the necessary condition for identification is not sameness, but psychological attachment (Hyman and Singer 1968).

While changes in identification can occur on different dimensions (the category of identification, the content, the saliency or the intensity), here we are concerned with those changes which occur on the category of identification. Two kinds of changes in the category of national identification can be defined: the adding of a new category or the replacement of one category with the other. The second kind of changes involves individual's psychological passing from feeling emotionally attached to one nation to feeling emotionally attached to another nation. This process is psychologically very demanding, as it implies that the individual gives up a part of him or herself that has been central to him or her up to that moment. This implies that these changes should occur less often over individuals' course of life, and more often between different generations.²

As it has already mentioned, we examine these changes in a multinational context in which individuals are offered two different national categories of identification: Spain and Catalonia.³ To measure change in the national identification, we use a bidirectional indicator that allows individuals to express their nominal identification with these two entities. The wording of the indicator is:

"Which of the following phrases would you say best expresses your sentiments?"

The answer makes use of an anchored scale that presents alternative categories of identification in an exclusive ("only Spanish", "only Catalan") or inclusive way ("I feel more ... than ...", "I feel as ... as ...").

The use of this indicator, which was originally conceived to capture the existence of an ethno-

² This would explain, for example, why assimilation has been usually conceived as a long-term process, that it mainly occurs inter-generationally (Alba and Nee 1997).

³ Here, it is worth noting that when individuals subjectively link to two territorial categories, they can have different ideas of how these categories relate. They can rank order the two territorial categories, and understand that one is a subordinated and nested to the other, or they can instead think that the two territorial categories are distinct and separate and cannot be rank ordered because they are placed in the same position (Bonet 2014).

territorial conflict (Moreno, Arriba and Serrano 1998, 70), provides a major advantage in evaluating change in identification in a context in which there are two competing territorial entities which are presented to individuals' as nations. While a change from "only Spanish" to "as Spanish as Catalan" is meaningful and clearly interpretable, we cannot be certain about the meaning and interpretation of a change from 3 to 4 or from 4 to 5, for instance, on a 0 to 10 scale of identification with Spain.

Endogenous explanations to identity change

Despite remarkably attempts to revive primordialism (Van Evera 2001), today there is a wide consensus in the social sciences around the idea that identities are constructed, and can be reframed and reinterpreted socially and politically (Chandra 2001). However, as Chandra (2012) has defended, constructivism does not presuppose unconstrained change.

As concerns to national identification, we can mention at least three factors that constrain change in the category of national identification. First, the idea of nation is pervasive to individuals' lives. Individuals' identification to the nation is internalized early in life, as a result of a process of primary socialization (Hess and Torney 1967, Bandura 1969, Sears and Funk 1999, Barret 2007). National identification is continuously flagged and reproduced (Billig 1995), becoming central and salient to individuals' lives and, as a consequence, difficult to alter. Second, most individuals are usually born in the same country in which they grow up, and live their lives. As a result, they are never confronted to a situation in which they have to choose between different nations. Third, national identities are resilient to institutional changes (Darden forthcoming; Peisakhin 2013, Balcells 2013). And this is so because the cultural legacies of identity-forming institutions are inter-generationally reproduced through one of the major, not to say, the main agent of socialization (i.e. the family).

This said, we could envisage different circumstances under which change could be possible. As we have already mentioned, here we are specifically concerned with those circumstances in which the existence of a repertoire of objects of identification (i.e. nations) makes changes in the category of national identification possible, as individuals can feel attached to more than one idea of nation. These. In multinational countries like Canada, the UK, Belgium or Spain, individuals from Quebec, Scotland, Flanders, Catalonia or the Basque Country can choose to identify with any of the two alternative ideas of nation that are offered to them, or they can opt for identifying with both.

The existence of a repertoire of nations can be understood as a pre-condition to change. It makes change in the category of identification susceptible to occur. But, what motivates change in individuals' identification? And, in particular, what motivates changes in the national identification in multinational contexts?

The literature on ethnic identity provides an explanation of identity change that can also shed light on the causes of individuals' change in national identification. Identity changes (defined as changes in the saliency, or in the activation of ethnic identities) are conscious extrinsically motivated changes (Laitin 1998). Individuals decide to change their identity after making a rational calculus of the costs and benefits that report remaining loyal to an ethnic identity, as opposed to changing it. This decision is constrained by social and political circumstances, and specifically by others' decision. Political elites provide individuals with specific reasons to make some identities more desirable than others (Bates 1983, Laitin 1989, 1998, Chandra 2004, Rendon 2007). Therefore, elites' strategic behavior plays here a relevant role (Bates 1983, Chandra 2004, Laitin 1998, Posner 2004). Elites are seen as instrumentally motivated identity sellers who "play the ethnic card" inasmuch as the action of mobilizing (activating) a particular ethnic identity reports them any kind of benefit, often associated to electoral gains (Eifert, Miguel and Posner 2010). Although cultural differences and the demographics of the ethnic group (e.g. the group size) condition political entrepreneurs' strategies for ethnic mobilization (Posner 2004, Chandra 2004, Dickson and Scheve 2010), these variables can be also shaped through processes of boundary shifting (Wimmer 2007). Cultural differences between individuals and groups can be ignored or diminished so that winning ethnic coalitions can be formed (Posner 2004, Chandra 2004).

Alternative explanations to changes in national identification have appeared in studies assessing the effect of political decentralization, and the implementation of language policies in multinational countries. These studies would have pointed to non-rational mechanisms of identity change and, in particular, to exposure and experience (Martínez-Herrera 2002, Aspachs-Bracons et al. 2008), indoctrination (Miley 2006). According to this view, political decentralization would have favored the transference of the state's main agents of socialization (education and mass media) to regional authorities (Martínez-Herrera 2002, 2009). Exposure to the vernacular language at school, indoctrination in the history and geography courses and the experience of decentralized political structures would have made possible that individuals' identification with the regional (stateless nation) entity increase at the expense of their identification with the overarching community (nation-state) (Martínez-Herrera 2002, Guibernau 2006, Aspachs-Bracons et al. 2008). As in the above explanations of identity change, regional elites would be portrayed here as strategic actors who decide to mobilize and activate

individuals' regional (alternative national) identity in order to increase their electoral gains (Bracanti 2006, Martínez-Herrera 2010).

A final explanation to change in the national identification in multinational contexts has pointed to emotional, psychological mechanisms (Hierro 2013, Hierro and Gallego XX) that arise when political elites activate the conflict in the identity dimension.⁴ According to this view, individual change in national identification would be an unintended result of elites' activation of the political conflict in the center-periphery dimension, rather than the result of calculated and deliberated attempts on the part of the elites to change individuals' identification.

All these explanations of identity change challenge primordialism, and its contention that individuals' identity is deterministically shaped, stable and exogenous. Instead they defend that both ethnic and national identification is the endogeneous outcome of political processes. This paper contributes to this constructivist literature by showing that processes of identity change can be not only extrinsically, but intrinsically motivated, driven by individuals' changes in preferences and, in particular, by changes in their preferences regarding the state organization.

The case

Catalonia is a region within Spain with a long history of fairly intense substate nationalism. Since the 1830s a cultural movement called *la Renaixença* successfully promoted the literary use of the Catalan vernacular language. Many authors see this movement as crucial in setting the preconditions for the later political movement (see Balcells 1995, and an interesting discussion in Balcells 2013). By the end of the XIXth century the successful cultural movement turned political, with the foundation of the first Catalan nationalist parties and the establishment, in 1914, of the first Catalan autonomous government (*la Mancomunitat*). Since then, the history of Catalan autonomy has been linked to the process of democratization of Spain: it was interrupted in 1923 by the dictatorship of Primo de Rivera, and reinstated upon the proclamation of the Spanish 2nd Republic in 1931. The Franco dictatorship (1939-1975) suppressed the Catalan self-government institutions, that were recovered during the transition to democracy (1978) within the framework of a general decentralization of power in the newly democratic Spain.

Since then, the Catalan autonomous government has increasingly gained control over different areas, ranging from education and healthcare management to road policing or social services.

⁴ Research on violent ethnic conflict has also presented individuals' ethnic identity as being endogenously shaped by conflict (see Fearon and Laitin 2000, Kalyvas 2008, Balcells 2012, Rohner, Thoening and Zilibotti 2013).

However, the process has been far from uncontroversial and often conflicts with the Spanish government have stirred mobilization of nationalist parties, located both at the left and right of the political spectrum. In 2003 a left-wing coalition composed by the Catalan branch of the state-wide socialist party, together with the pro-independence ERC (*Republican Left of Catalonia*) and the green/post-communist *Iniciativa per Catalunya* gained control of the Catalan government and started a process of reform of the Statute of Autonomy (the basic law that regulates the Catalan self-government) in order to gain further autonomy within Spain. The text passed by the Catalan parliament included several dispositions of recognition of Catalonia as a 'nation' within Spain but also claimed for an increased fiscal and political autonomy.

This process was highly contentious, as the Spanish parties –especially the rightist PP- fiercely opposed the Catalan proposal. An agreement between the moderate Catalan nationalists and the center-left socialist Spanish government allowed the text to be passed by the Spanish Parliament and put to a vote in a referendum in Catalonia (2006). However, four years after the referendum, in 2010, the Spanish constitutional court issued a ruling abolishing several passages of the text, including some symbolic elements of recognition but also many practical dispositions. The ruling was widely perceived in Catalonia as a clear delimitation of the level of autonomy the Catalan government could reach within Spain. Until then there was an inherent ambiguity in the Spanish institutional architecture that allowed many regions to hold reasonable expectations of gaining further powers. Arguably, this clear delimitation of the limits of decentralization within Spain frustrated segments of supporters of further autonomy that, since then, turned towards supporting independence.

Moreover, this process happened to occur in a context of harsh economic crisis. The political struggles for fiscal resource allocation within Spain became a salient political issue during the negotiation of the Statute of Autonomy, and arguably the sense of fiscal grievance became widespread. Catalonia is above the Spanish average of per capita income, and within the current scheme transfers a substantial amount of resources to the rest of Spain. The economic crisis and the spending cuts in public services might have amplified the sense of grievance among segments of the Catalan population and this also played a role in fostering increased support for independence.

Support for secession skyrocketed among the Catalan public opinion. While in 2005 only about 13% of the Catalan population chose an independent Catalonia among four options for the Catalan-Spanish institutional relation (the other three were federalism, autonomy or regionalism), the figure had tripled up to around 45% in 2012 (Serrano 2013). This process was also accompanied by a highly active pro-independence social movement that organized several

massive demonstrations and other protest activities over the period 2009-2014 (see Muñoz and Guinjoan 2013). There was also a shift in the position held by some key political actors, such as the governing coalition CiU that gradually moved from supporting further autonomy to a pro-independence position.

In short, we argue there are three plausible sources of the increase in support for independence: the frustration of prospects of further autonomy within Spain, a sense of fiscal grievances and the agency of political actors that provide cues to their supporters (see Tormos and Muñoz 2014 for a full discussion of the sources of independence support).

The puzzle: preferences and identity change

Within such a context, surveys have registered abrupt changes both in support for independence and, more recently, in national identification of the Catalan population. However, the timing of the changes, as well as the dynamics of the relation between both variables suggest that identity might be increasingly endogenous to preferences. In this section we present some exploratory evidence in that direction, while in the next one we address the reciprocal causation more directly.

Causal order

In causal terms, the cause must precede the effect. In our research, this principle means territorial preferences should change on the first place, and only after there should be a corresponding adjustment in national identification. Is the change in territorial preferences associated to a change in national identification over time? In figure X.X we explore the dynamics of national identification and preferences for secession to see to what extent they evolve together over a period of time of eight years (June 2005-June 2013). The figure includes equations to describe the evolution of preferences for secession (preferred constitutional arrangement) and exclusively Catalan national identification. Both can be characterize as following an exponential function, in the case of preferences for secession the curvilinear growth starts earlier and is more pronounced.

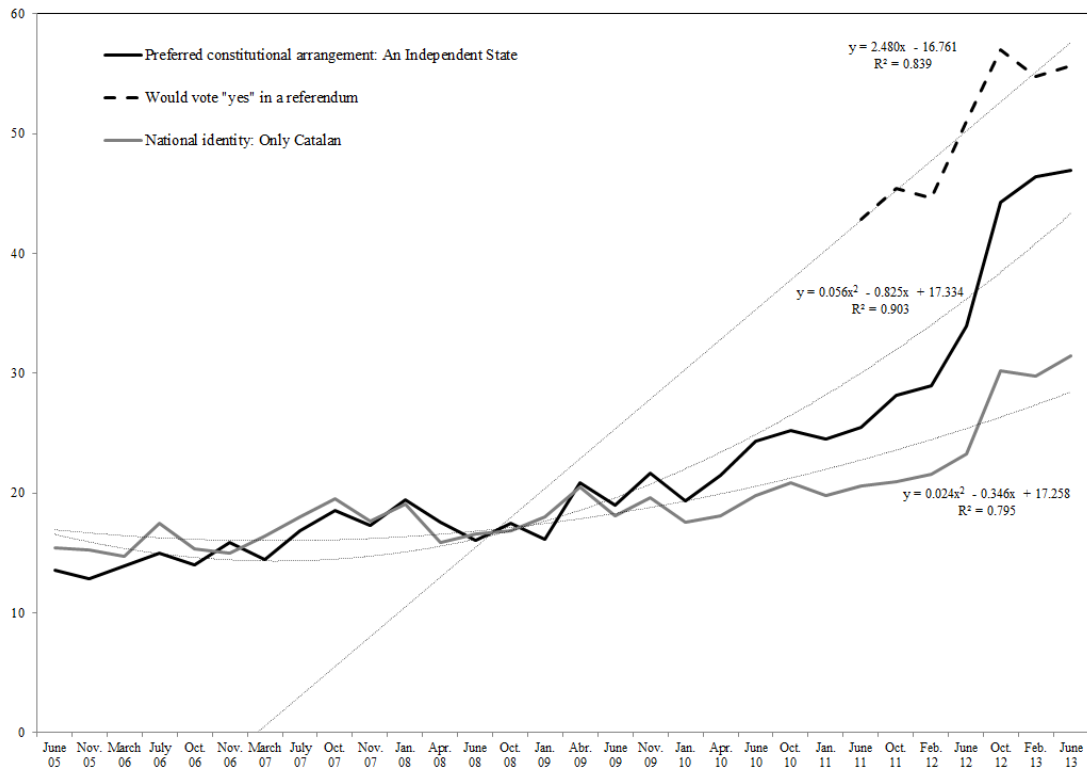


Figure X. Importance Attributed to the Different Type of Elections held in Catalonia in percentages, 2008-13 (CEO).

The relationship between preferences and identity depicted in this figure can be characterized as following three stages of development. The first one could be considered the “normal” period, and expands from the beginning of the series to June 2009. We named this period as “normal” because it has probably been the usual state of affairs since earlier stages of democracy, with a great overlap between identity and preferences (Bond 2000). The percentages of secessionists and of those who consider themselves exclusively Catalan were very similar. This is an epoch when national identification would play a predominantly exogenous role. Feeling exclusively or more Catalan was probably the main source of the will for independence. During these years, identity and preferences evolve similarly as if they were cointegers. There is almost no trend in both series, just a slight “natural” increase probably due to cohort-replacement effects, given that younger cohorts feel more Catalan and prefer secession in a greater extent than older ones.

After the “normal” period, there comes a period of increasing “incongruence” between preferences and identity. It ranges from November 2009 to June 2012. The evolution of national identification and constitutional preferences ceases to be so interconnected. Preference for independence increases at a fast rate, while exclusively Catalan national identification keeps growing at a much slower rhythm. This is a phase of an increasing aggregate dealignment

between identity and preferences, leading to a probable cognitive dissonance: people with dual identities who become in favor of secession.

This stage is followed by a period of growing exclusive Catalan identification, that goes from October 2012 onwards. In this epoch, both series experience a high increase, and their dynamics become more correlated again. Some people's national identification starts changing, perhaps to "match" the renewed territorial preferences in favor of independence, although the rhythm of change is not enough to fill the gap between the two series. This stage implies a potential increasing endogeneity of national identification. A segment of the population would be looking for a re-alignment between identity and preferences. The gap between preferences and identity still remains, in fact it has widened. However the rhythm of conversions to exclusive Catalan identity could continue in the future to ultimately fill the gap.

Increasing effects

A chronological causal order between change in preferences and a posterior adjustment of identities points into the direction of a reverse causal process. If we should take the traditional approach to the causal role of national identification we would conceptualized it exclusively as an exogenous factor to territorial preferences. We then could apply regression to estimate its direct causal effects. If we were to do so, we could use as a source of comparison the effects of the other most usual exogenous component of territorial preferences: family origin. In this other case, the exogeneity is less in question. It is quite obvious that an individual's own territorial preferences have no capacity to change his place of birth or his parents'. In addition, family origin is considered one important predictor of territorial preferences. We performed a series of logistic regressions to predict preference for secession using either national identification or family origin. Figure X.X shows the effects of both variables by plotting the logit coefficients of the series of bivariate regressions over the whole period of time. In general terms we see that identity has a bigger impact on preferences than family origin. A reason for that is its closeness in the causal chain: national identity is logically posterior to factors such as family origin or mother tongue, and it could in turn be influenced by more or less contemporaneous elements such as place of residence, mass media consumption or social networks. Therefore, identity can accumulate the effect of other relevant predictors, such as family origin itself. But it may also comprise the impact of preferences on identity following the reverse causal path. The figure indicates that the effect of national identification on secession has increased acutely in recent times, while the effects of family origin have not changed as much. This sudden inflation may point to an exacerbation of the reverse causal process: preferences for secession influencing identity. The regression coefficient is in fact a summary statistic that potentially comprises direct, indirect, conditional, and reciprocal relationships. We hypothesize that this sudden

inflation in the coefficients from bivariate models could in fact be masking a reciprocal relationship, which is gaining importance in recent times.

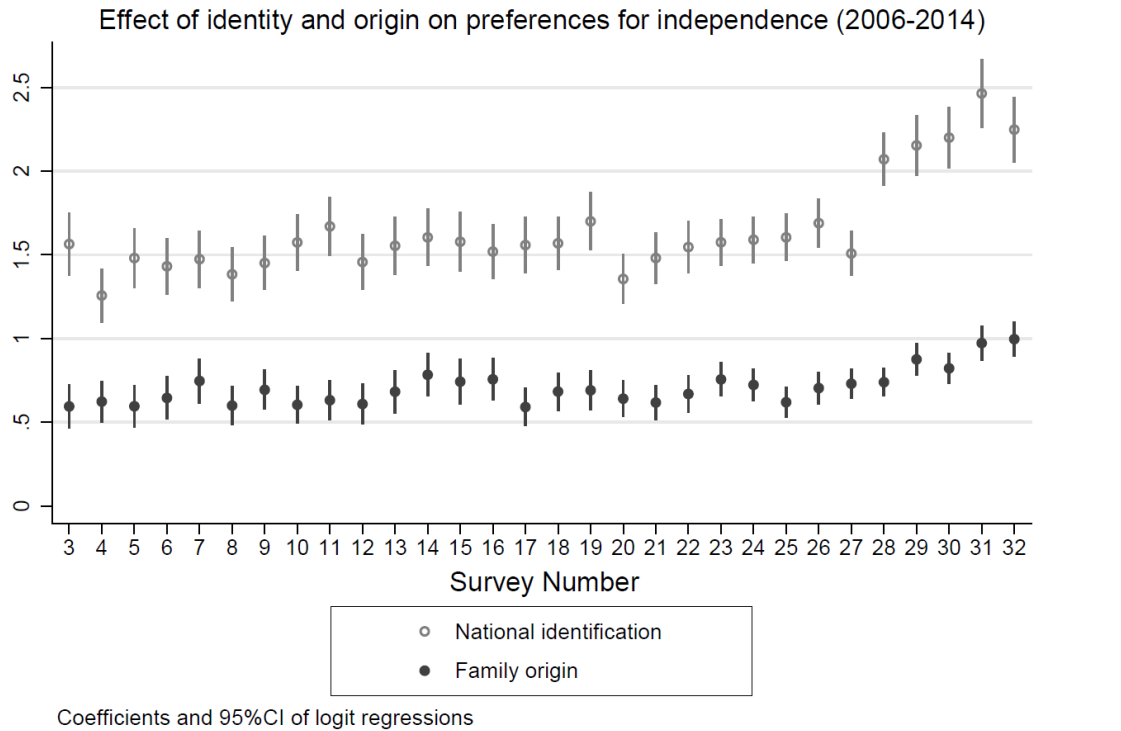


Figure X. Logit Coefficients from Bivariate Regressions, 2006-14 (CEO).

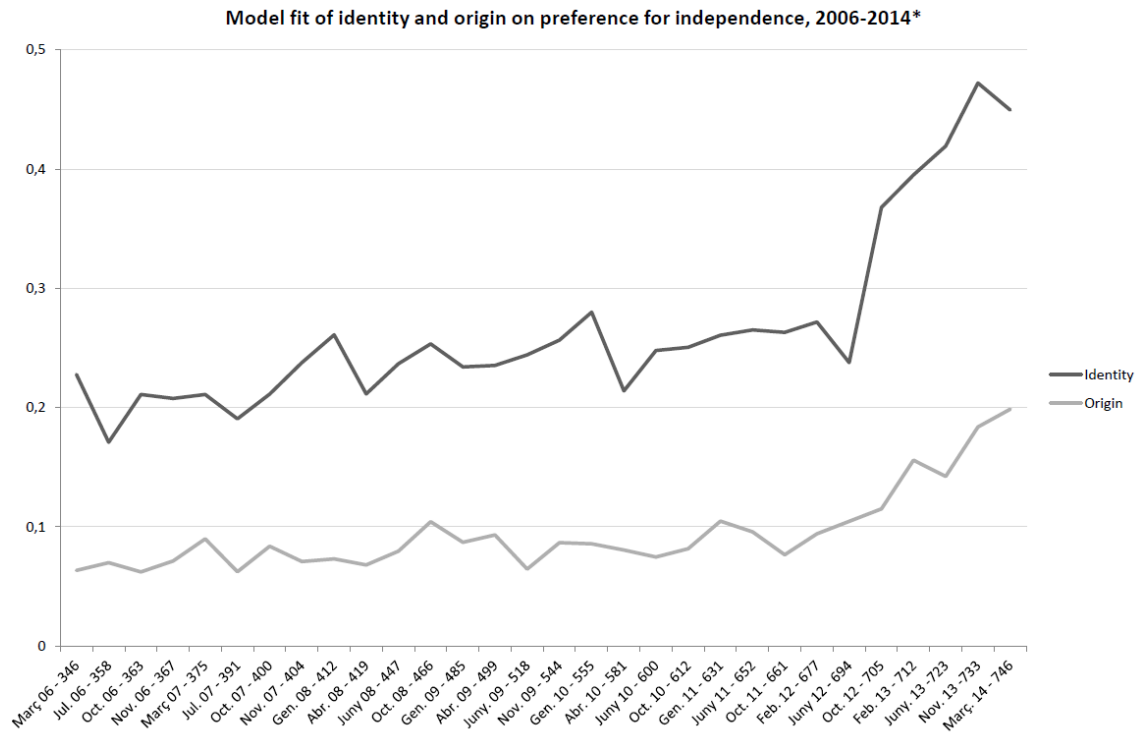


Figure X. Pseudo-R2 from Bivariate Regressions, 2006-14 (CEO).

Hypotheses and mechanism

Based on the evidence presented above, we can formulate two hypotheses to be tested in the next section, and a possible causal mechanism for our second hypothesis.

- *Hypothesis 1: National identification and preference for secession are reciprocally related.*

Contrarily to the traditional understanding of identification as a fixed, endogenous trait of individuals that influences their political attitudes, we contend that identity is also endogenous to political preferences. Therefore, beyond the “conventional” causal path from national identification to preferences for secession (“normal” causal path) we argue that there is also a reverse, ‘unconventional’ causal path from preferences for secession to national identification. This hypothesis is rooted in the constructivist perspective on identity politics reviewed above.

- *Hypothesis 2: The ‘unconventional’ causal path from preferences for secession to national identification has increased in importance over time in Catalonia.*

The preliminary evidence presented in the previous section suggests that what we call the ‘unconventional’ path from territorial preferences to identification is increasingly relevant in Catalonia. A widespread sense of political and, to a lower extent, economic grievances would have fueled support for independence among a segment of the Catalan population that does not have exclusive Catalan identities. However, we argue that this change in preferences would, in turn, have affected citizens’ identification and fostered the increase of exclusive Catalan identification.

It is to be noted, as well, that the Catalan case fulfills most of the preconditions for a potential change in national identification (Hierro 2013). First, Catalonia is embedded in a multinational State (Spain) and therefore Catalans have at their disposal a “repertoire of nations” with which they can identify. Second, identification both with Spain and Catalonia is mostly defined in voluntary and residence-based terms rather than on some more stable primordial traits. And third, there is a large segment of the population with some degree of identification both with Catalonia and Spain that is susceptible of switching (Hierro 2013). This makes our second hypothesis more plausible.

Proposed Mechanism: dissonance reduction

Why should this realignment in territorial preferences have an effect on national identification? If, as we argue, the turn towards support for independence was motivated by factors not directly related to national identity, why shall we expect this newly acquired political preference to *backfire* on citizens' identity?

A plausible mechanism would be a psychological process of attitude change through cognitive dissonance reduction. In psychology, cognitive dissonance, together with social influences, is considered one of the main sources of attitude change. The theory of cognitive dissonance was developed originally by Festinger (1957). Cognitive dissonance is based on the idea that people have a tendency to seek consistency between their beliefs, or between their beliefs and their actions. When an individual holds two or more contradictory beliefs, or holds a belief and performs a contradictory action, a mental discomfort or stress arises. The psychologically unease produced by the dissonance will motivate the person to try to reduce it and achieve consonance. One of the ways to diminish dissonance is through changing the inconsistent belief or behavior with a consistent one. The pressure to reduce cognitive dissonance is a function of the magnitude of this dissonance. The amount of dissonance and subsequent psychological distress depends on the importance of the beliefs and the proportion of dissonant to consonant elements.

In the Catalan context, we have witnessed an initial change in territorial preferences. A segment of the population has changed to favor secession probably through systematic processing⁵: apprehending the contextual chain of events, and consciously changing their mind in response. Another portion could have done it via heuristic processing⁶: looking at the positions and reactions of party leaders, media commentators, and other relevant actors. From cognitive dissonance theory we know that the magnitude of the stress and the pressure to reduce it is a function of the relevance of the belief. Preference for secession can be considered as highly relevant and salient from different points of view. From a political standpoint, favoring secession is a very consequential choice. It is also a personally relevant belief. It could be thought as a central element to one's own body of political beliefs. It is related to the basis of political legitimacy, and linked to what government is considered the main source of authority.

⁵ This type of processing operates in individuals who are highly motivated to pay attention to the message because the topic is very relevant to them, and have the cognitive ability to think deeply about it. They ultimately become persuaded by the logic of the argument, and change their attitude or belief in response. This change entails internalization, which means a longer and more stable type of attitude change.

⁶ It happens when individuals have low motivation and cognitive ability to process the message. Individuals do not focus on the argument of the message. Instead they use easily accessible information and non-content cues, such as the authority or prestige of the source of the message. This type of processing does not imply internalization, and therefore the resulting attitude change is more temporary and unstable.

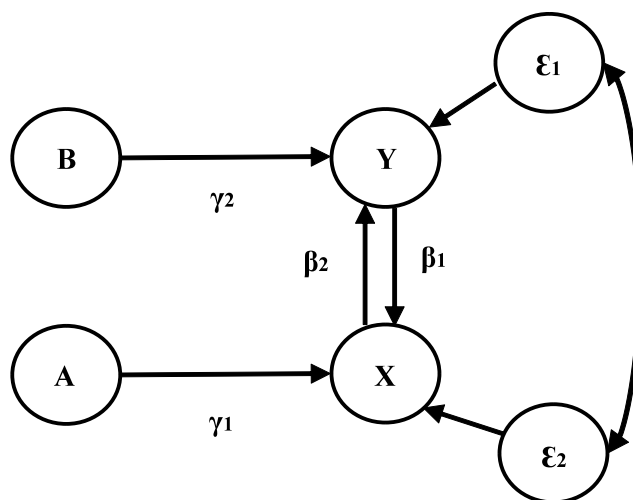
The adoption of a secessionist position implies breaking with old loyalties, bonds and legitimacies.

We can consider that opting for secession may therefore produce a considerable psychological discomfort, especially to those holding non-exclusive Catalan identities. This tension, which might operate at an unconscious level, would be a strong source of motivation to change the category of national identification. Individuals experiencing such distress may readjust their national identification to keep it in congruence with their consequential new secessionist preference. This delayed change in national identification does not imply adopting a new identity, but just reinforcing an already existing one. In a context of dual identifiers, individuals need only to reaffirm one of their current identities and downplay the other one. We are suggesting, therefore, that at least for a segment of the new independence supporters, opting for a break away from Spain and, at the same time, keeping some degree of Spanish identity might be dissonant. If this is the case, the expectation would be for an update of their national identification leading to an increase in the aggregate number of exclusive Catalan identifiers, such as the one witnessed in Catalonia. Of course, a direct test of this causal mechanism would require a different research design (in the conclusion section we discuss how such a test could be performed), but we contend that it is the story that best fits the available evidence.

Empirical analysis: A model for reciprocal relationships

Our intention is to provide a more direct evidence of the reciprocal causal relationship between national identification and preferences for secession, and its dynamics. However, we lack the type of panel data that would allow us to perform the most direct test, based on cross-lagged effects. Instead what we have is a series of repeated cross-sectional surveys. In this situation, the most appropriate option to frame this reciprocal relationships is to apply nonrecursive structural equation models (see Wong and Law 1999). With the use of structural equation analysis, it is possible to test whether two constructs are reciprocally related by analyzing the observed covariance structure against a pre-specified nonrecursive causal model with cross-sectional data (Berry 1984). In a reciprocal causal relationship, two or more variables are related in a causal loop. The specification of at least one exogenous factor for each endogenous one is a necessary condition for identification. In a basic nonrecursive causal model like the one portrayed in figure X, X and Y are the two endogenous variables, A and B are the two instrumental variables of X and Y respectively, the parameters γ_1 , γ_2 , β_1 and β_2 are path coefficients, and ϵ_1 and ϵ_2 are the disturbance terms for X and Y. There is also an arrow connecting both error terms, which is a characteristic trait of this type of models.

Figure X. A Nonrecursive Structural Equation Model to Estimate a Reciprocal Relation between Y and X with Exogenous Variables.



A key element for these models to be identified is the presence of exogenous variables with causal paths directed to the endogenous ones. When exogenous variables predict only one endogenous variable they are called instrumental variables. It is generally understood that instrumental variables need to be specified a priori on the basis of good plausible theories. The disturbance terms of the two endogenous variables in nonrecursive models should be allowed to be correlated (see Wong and Law 1999). This is because much of the error in predicting a reciprocally related variable (X) will be due to its corresponding variable (Y). Given that X is also the cause of Y, the errors in predicting X will become part of the estimator for Y (Schaubroeck 1990). Therefore, the residuals of both predictor equations will be correlated. If we do not specify this correlation in the model, the analysis might be biased the larger the correlation among error terms. Wong and Law (1999) provide evidence in this direction: if the correlation is not specified the models yield misleading estimates.

The main criticism to nonrecursive models refers to the framing of the time factor, the temporal sequence between cause and effect, given that it uses cross-sectional data. It is generally believed that longitudinal models would be more appropriate than cross-sectional ones in testing reciprocal relations because causes should precede effects. The rationale of this argument is that a reciprocal relationship should not be observed at the same time. In tune with this, researchers like Hunter and Gerbing (1982) state that cross-lagged reciprocal models with panel data are the best option to test a bidirectional relationship between two constructs. However, Wong and Law (1999), with a series of statistical proofs, show how the use of cross-sectional nonrecursive models is actually a good approximation of cross-lagged reciprocal effects. They also argue that without knowing the exact duration of the time lag between cause and effect, longitudinal data

may not be preferable to cross-sectional data. If the time interval between the causes and effects is small enough, the cross-sectional nonrecursive model may be a viable representation of the reality. Moreover, it is not always possible for researchers to have data that match the exact time duration of the cross-lagged effects. In these cases, using the nonrecursive model as a proxy is a feasible alternative for studying reciprocal relations.

Wong and Law mention that the adequacy of a nonrecursive model depends on the temporal stability of the underlying true cross-lagged effects: the stronger the temporal stability, the more adequate the nonrecursive model will be. Adequacy will also depend on the effect of the instrumental variables on the endogenous variables. When the instrumental variables have larger effects on the corresponding variables, the nonrecursive model will perform better⁷. Sample size has also an impact: larger sample sizes increase the probability of drawing the correct conclusion. From their statistical verifications, Wong and Law conclude that nonrecursive models tend to underestimate the true underlying reciprocal relationships. Therefore the results from our own models could be interpreted as a downward estimate of the true bidirectional relationship.

Results

We define a set of nonrecursive structural equation models employing the repeated cross-section data from the political barometers of the CEO and also from the CIS, the official survey institutes from the Catalan and the Spanish governments respectively. To test hypothesis 1, we specify a nonrecursive model using data from the first wave of the 2014 representative CAPI survey of the CEO. This wave includes a series of questions that can be used as exogenous to preferences for secession. In particular, we employ questions about the economic prospects of secession (econ), the likelihood of being excluded from the EU after a hypothetical secession (EU), the plausibility of an agreement with Spain in the last moment (agrr), and an estimate of the effects that an eventual secession would have on social harmony (harm) (see appendix). Versions of these items had previously been tested through survey experiments to have an independent exogenous effect on preferences for secession (see CEO REO 737, and Muñoz and Tormos 2014). The dependent variable is referendum vote (indep). The survey contained the exact wording of the actual two-stage referendum question. The indicator has been transformed into an ordinal variable that portrays an attitudinal continuum that ranges from complete

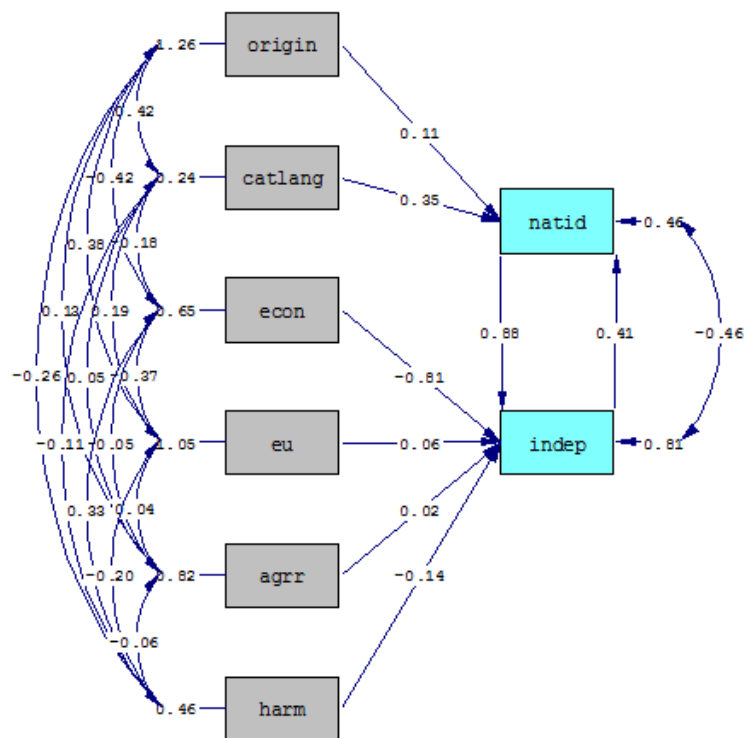
⁷ Other things being equal, we will have more chances to spot a significant effect from the endogenous variable with the weaker instrument to the endogenous variable with the stronger instrument. A weak instrument implies a larger disturbance term for its endogenous component, allowing random error to have a greater effect on the final estimates.

rejection of Catalonia becoming a new state of Europe (the “no” vote), to full agreement with secession (the “yes-yes” vote).

The other part of the reciprocal relationship is represented by national identification (natid). We use the Moreno-Linz question, which is being regularly introduced in most of the Spanish and Catalan political surveys. As exogenous factors of national identification we employ two usual indicators related with descent-based characteristics. We include family origin (origin), a composed indicator which combines ego and family origin. It classifies respondents among those who were born in Spain, those born in Catalonia of Spanish parents, those also born in Catalonia but with only one of the parents born in Catalonia, and those born in Catalonia of Catalan born parents. Place of birth is not a choice for the respondent, but a deterministic trait. In this sense it can be considered a strong exogenous characteristic. It has been traditionally considered a predictor of national identification but it is not reasonable to think that national identification has the capacity to change one’s own origin, unless it does it through deception in survey response. We also employ an additional exogenous factor: Catalan as first learnt language. Again, this is a demographic trait for which the individual has no capacity to choose. It is the choice of their parents, and is related to parents’ origin and the social milieu in which the family is embedded. National identification can change the language an adult chooses to speak in his daily life, but it cannot change the language in which s/he was raised.

Therefore, in our model we include two exogenous factors for national identification and four for preferences for secession. We specify a reciprocal relationship among these two endogenous factors, and an additional correlation among their error terms. Figure X graphically portrays the model and the outcome. The model is stable and the fit is adequate as indicated by the RMSEA statistic and the non-significance of the Chi-Square value. The arrows corresponding to the reciprocal relationship between the two endogenous components confirm our expectations. The effects are going rapidly in both directions, and if the causal process has been stabilized these estimates indicate how the effects were in this process. The “normal” causal path is dominant. The coefficient from national identification to preferences for secession is the highest (.88). However, the reverse causal trajectory, from preferences for secession to national identification, is significant and relevant, with a coefficient of .41. With respect to the strength of the instruments, Catalan language seems to be a better instrument than origin. And economic prospects are far better than all other instruments of preferences for secession. In both cases, the coefficients of the strongest instruments are significant.

Figure X. Cross-Sectional Nonrecursive Causal Model of a Reciprocal Relation between National Identification and Preferences for Secession with Exogenous Variables, April 2014 (CEO).



Chi-Square=3.35, df=4, P-value=0.50172, RMSEA=0.000

Taking into account the results from this model, we can safely conclude that our first hypothesis about the existence of a reciprocal relationship among preferences and identity is not rejected. What about the temporal dimension? How has the reciprocal relation evolved over time? One of the main difficulties here is to reproduce the main model over different moments in time. From a technical point of view, the adequacy of the comparison over time depends on the stability of the underlying cross-lagged effects. The cross-lagged structure of relations might have change yielding worst estimates for the models. There is also a practical difficulty: obtaining equivalent or analogous indicators for comparison across waves. The shortage of indicators not only affects the exogenous variables of secessionist preferences, but also preferences themselves. Questions about the economic prospects of secession are only present over the last two years in the CEO records. And questions explicitly asking about the will to secede are very scarce over time. We have to go back to 2001 to find a survey from the CIS asking a similar question (see appendix).

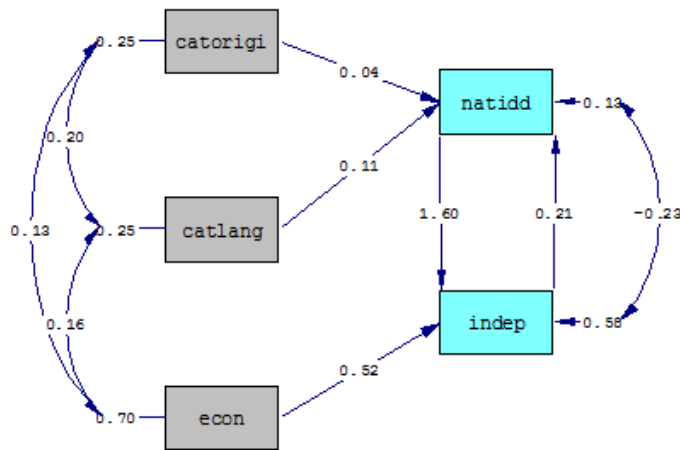
The CIS survey also contains an analogous measure for economic prospects, as well as comparable indicators for national identification and its exogenous components. The question about the economic prospects of secession is formulated using a wording that does not mention economy, but living standards or wellbeing. It asks respondents whether in an independent

Catalonia people would live better, the same, or worse than now. National identification and its exogenous components have equivalent indicators. Parents and personal place of birth, and language first learnt are easy to reconstruct. In this last case, we used mother tongue as an almost equivalent measure of language first learnt. Both endogenous variables are employed in a dichotomous format. Preferences for secession are measured with a dichotomous question referred to being in favor or against a hypothetical independence of Catalonia. This format is slightly different but could be considered equivalent to the one used in recent surveys which asks respondents what would they vote in an eventual referendum (Yes or No) (see appendix).

The context of 2001 is objectively different from the current one, and would fall into the category of “normality” in terms of the relation between identity and secessionism. It was a moment in which the center-periphery cleavage was only temporarily activated. The conservative nation-wide party (PP) was ruling the country with absolute majority, so Catalan nationalist elites had incentives to momentarily activate the cleavage. At that time, the amount of people in favor of independence and those who considered themselves exclusively Catalans were still a minority. That period could serve as an illustration of the “normal” epoch, where national identification was the main source of preferences for secession, and Catalan independence remained as the third preferred option in terms of Constitutional arrangements.

We defined a stylized version of our main model containing the common denominator variables to be able to make comparisons over time, using the CIS data for 2001 and CEO data for 2012 and 2013. The structure of this basic model is composed by five variables. We keep the two exogenous factors for national identification: family origin and language first learnt; and an exogenous one for preferences for secession: economic prospects or wellbeing after secession. It is a simplified version of the main model that still retains its most important components and is useful to draw diachronic conclusions. Figure X depicts the model and the outcome for our first observation (CIS 2001). By looking at the coefficients of the reciprocal relationship, we can see that the “normal” causal path was far more relevant than the reverse way. The coefficient from identity to preferences (1.60) is far larger than that from preferences to identity (0.21). The solution is stable and the model fit adequate.

Figure X. Cross-Sectional Nonrecursive Causal Model of a Reciprocal Relation between National Identification and Preferences for Secession with Exogenous Variables, March 2001 (CIS).



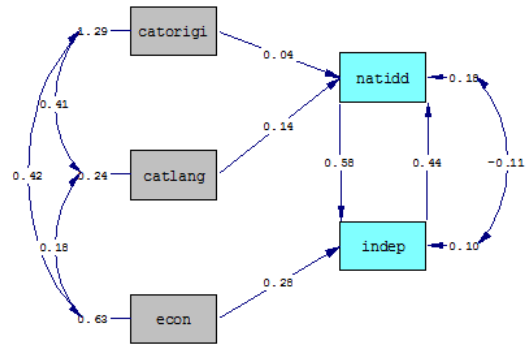
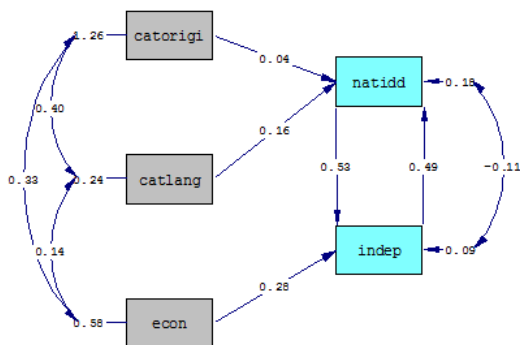
Chi-Square=0.04, df=1, P-value=0.83307, RMSEA=0.000

If we repeat the same model for data from 2012 and 2013 (Figure X), we see that in recent times the reverse path has increased in importance. In fact, both causal arrows have equalized their magnitude. The coefficient for the “normal” causal path from identity to preferences is still slightly higher, but the reverse way from preferences to identity has nowadays reached a very similar value. Today the manner how secessionist preferences influence national identification in Catalonia is much more important than it was in the past. These results speak in favor of the second hypothesis, which as a result is not rejected by our empirical analysis.

Figure X. Cross-Sectional Nonrecursive Causal Model of a Reciprocal Relation between National Identification and Preferences for Secession with Exogenous Variables (CEO).

October 2012

June 2013



Chi-Square=3.49, df=1, P-value=0.06167, RMSEA=0.036

Chi-Square=0.12, df=1, P-value=0.72709, RMSEA=0.000

Conclusions

In this paper we have shown how national identity and preferences for independence are related in a reciprocal fashion in Catalonia. The recent increase in support for secession among the Catalan population was not preceded by a similar shift in national identities, so we can assume that other factors fueled it. Changes in the political and economic context, and an intense mobilization led by pro-independence movements are probably related to this change in Catalans' territorial preferences. However, national identity has not remained unchanged: exclusive Catalan identities greatly increased in 2012, and we have argued that this abrupt change was motivated by the precedent growth in support for independence.

The evidence presented here constitutes an example on how politics can reshape national identities. It runs against the conventional wisdom that regards identities as fixed and exogenous traits in multinational states. Whether citizens choose to identify with the minority or majority national groups can be contingent and dependent on their political preferences. Therefore, ethnic and nationalist politics (and policies) should not be regarded simply as 'reflecting' underlying identity divisions, but as forces able to reshape them, even in the short term.

Our evidence is robust in showing the reciprocal nature of the relationship, and how it has increased overtime. However, the causal mechanism we have suggested to explain this increased effect of preferences on identity –dissonance reduction- remains untested. We do not have panel data with information on identification and territorial preferences; so directly tracing the individual paths of change that underlies the aggregate trend is not a feasible.

An alternative empirical strategy to test whether there is indeed cognitive dissonance, and dissonance reduction involved in the relationship between territorial preferences and national identity would probably be a survey experimental study. Randomizing the order of the identity and preferences questions could indicate whether 'priming' respondents on their national identity/territorial preferences has an effect on their reported territorial preferences/national identity. If this was the case, and for example, having reported support for independence before had a positive effect on the probability of expressing an exclusive Catalan identity, the case could be made that there is a process of dissonance reduction driving the relation between the variables. An additional manipulation, oriented to gaining precision and increasing the strength of the priming treatment could consist in randomly remembering some respondents their answers to the first question before asking them the second one.

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