Persistent Political Divides, Electoral Volatility and Citizen Involvement: The Freezing Hypothesis in the 2004 European Election[1]

Gábor Tóka and Tania Gosselin

Correspondence address: tokag@ceu.hu and gosselin.tania@uqam.ca

Published in *West European Politics* Vol. 33, No. 3 (May 2010), pp. 609-634.

Abstract:

This paper identifies possible micro-mechanisms for the operation of Lipset and Rokkan's freezing hypothesis and suggests that their effects do not disappear altogether with the decline of cleavage politics but are sustained by any persistent social or attitudinal divide between the electorates of different parties. A multilevel analysis of survey data from the 2004 European Election Study supports the expectation that political involvement should be consistently higher and volatility lower than otherwise expected among citizens who are predisposed to support particular parties because of their enduring attitudinal and social characteristics. We argue that this fact powerfully biases the choices of established parties towards appealing to those citizens who vote in a way that maintains existing political divides among groups in the electorate. This provides a new explanation why the mobilization of enduring social and attitudinal divides in the electorate makes party systems reflect past divides even when the conflicts that gave rise to them lost some or all political relevance, for instance because of a shift from the national to the European electoral arena. The analysis also provides additional insights into why European elections fail to produce a European party system and why sources of political participation and interest vary across countries.

A theory about the inertia of persistent electoral alignments

One of the most common folk theories about voting behaviour is that the remarkable stability of European party systems in the mid-20th century – most notably the endurance of the "packages" of programmatic "commitments" offered by a sometimes changing stock of individual parties even after sweeping social changes "have made the old established [party] alternatives increasingly irrelevant" (Lipset and Rokkan 1967: 54) – was largely the product of cleavages, i.e. some particularly complex webs of social, ideological and organizational factors (Bartolini and Mair 1990). This contribution does not take issue with these empirical generalizations and definitions but questions the seemingly inevitable implication that the loosening grip of cleavages on voting behaviour must lead to a major drop in the stability of electoral alignments. We do so by highlighting that several conceivable mechanisms behind the freezing hypothesis are triggered not only by cleavages but also by any enduring social and attitudinal differences – based, e.g., on gender, generation, or left-right attitudes, i.e. individual attributes of widely varying stability but continued relevance for vote choice in the 21st century – between the electorates of the competing parties.

Persistent divides are a more inclusive concept than cleavages but exclude most conceivable sources of partisanship. Uncountable idiosyncratic factors – including subjective evaluations of economic conditions, leader evaluations, childhood socialization, and peer pressure – can generate lasting party attachments, but we shall argue that not all foundations of party attachments can stabilize "the packages of commitments" that the competing parties represent. Persistent divides presumably need to generate subjectively felt partisan attachments to fully play their role in the stabilization of party systems, but partisan attachments in and of themselves would only stabilize individual voting behaviour rather than the "packages" on offer.. In fact, the expectation that habitual party attachments will anyway deliver certain votes for their party may even lead politicians to develop new policy appeals with an eye on entirely different constituencies than their core electorate. Hence the freezing of party alternatives – beyond a mere continuity of party names – must come from something else than the presence of partisan attachments among the voters. Our theory traces its origin to a bias in the incentive system that competing parties face and pushes them, in the presence of persistent electoral divides, towards 'reciting' party strategies that rather re-activate previously existing electoral divides than create new packages of commitments, even when contextual changes "have made the old established [party] alternatives increasingly irrelevant".

Cleavages, as defined by Bartolini and Mair (1990), are a special case of such enduring divides, distinguished by a high degree of social closure stemming from socio-structural, organizational and ideological factors. These are the stability of individual positions along and the dearth of social interaction across the given divide, which may be rooted in a dichotomous opposition of groups along a cleavage line; the penetration of everyday life by highly partisan organizations, which may reflect the particularly long-term nature of the conflict; and party ideologies focusing on the mobilization of distinct and relatively closed social groups at the expense of competing for everyone's vote,

which may reflect specific difficulties in finding positive-sum solutions to the relevant conflicts (see especially Bartolini 2000). Such social closure, while it exists, may indeed contribute something special to the stabilization of (a) the vote share of individual parties and party families, (b) the vote choices of individual citizens, and – far less inevitably – (c) the packages of commitments. But some of the stability observed back in the heydays of cleavage politics may have been produced by psychological and political mechanisms that do not require such social closure, and this might explain why a possibly dramatic drop in the explanatory power of traditional cleavages in matters of voting behaviour (see Franklin 2009) generated just a modest increase in electoral volatility in Western Europe (Baldini and Papalardo 2009: 13), and no firm evidence so far that parties would offer increasingly erratic packages of commitments.

What is new about our argument is not the suggestion that the impact of some enduring attitudinal divides on the vote may have increased, stabilized electoral alignments and at least partially compensated for the decline of cleavages in the recent past (see, e.g., Franklin 2009), but the closer look at the stabilizing mechanisms involved and the attempt at developing tools that might help in quantifying their effects. Our micro-theory is inspired by the observation that citizens lose interest in election outcomes and become less likely to vote when some considerations attract them to one party while other concerns move their partisan sympathies in the opposite direction (Lazarsfeld *et al.* 1948: 53-60; Campbell *et al.* 1960: 85-6). We explain this with how persistent electoral divides impact the utility that citizens can expect to derive from voting for a party.

For simplicity, let's assume that there are only two parties competing. The persistent considerations that recurrently impact citizens' choices in much the same way in several successive elections leave some of them indifferent (possibly because cross-pressured), while strongly pull some others in one partisan direction or another – say left-wing, low-income, and urban citizens to the socialists, and their right-wing, high-income, and rural counterparts to the conservatives. The indifferent thus have a low persistent pull towards any party, while both the left-wing, low-income urbanites and the right-wing, high-income, rural residents have high. If there were no transient concerns at all, individual positions on the persistent divides would be the only influence on the vote. Then, a higher persistent pull – i.e., the individual utility differential expected between the parties solely on account of objective individual positions on persistent divides – would automatically guarantee a higher total utility differential between the parties, and thus a greater involvement in the political process and less volatile voting preferences. In reality the relationship is just stochastic, since many transient factors are also at play in any election, and can generate a high total utility differential in spite of a low persistent pull.

Our small but consequential addition of political substance to this psychological theory is the assumption that while transient concerns can make a big difference in the vote choice of many individuals, they can rarely pull people systematically in the opposite direction than enduring divides would – as, e.g., when Tony Blair's position on the Iraq war was probably more appealing to right-wingers than to his own voters –, because of activist influence on the strategic choices of parties, and the politicians' understanding that converting former opponents into supporters is a risky process of trial and error that is often costlier than reactivating former supporters. Thus, for instance, the personality of a new socialist leader will usually not be disproportionately more

appealing to right-wingers than left-wingers but quite the opposite, even after we discount for the impact of partisan misperceptions. Therefore, a high persistent pull will, for most people, translate into a high overall utility differential between the parties, and a low persistent pull will, for most of the time, translate into a low overall utility differential, with corresponding differences in the resulting level of political involvement and propensity for party switching. Our empirical analysis will test this proposition by quantifying the impact of differential persistent pull on the propensity for political involvement and for repeatedly voting for the same party.

The politically interesting part concerns the macro-level consequences, though. If persistent pull has a substantially large impact on levels of political involvement and party switching, then the politically active strata as well as the core electorate of each party must be disproportionately populated by those citizens whose positions on the lasting political divides coincide with the way the party system binds together positions on these different dimensions. For instance, if left-wing parties tend to occupy the nationalist pole in the party system, then, among the citizens, left-wing nationalists and right-wing cosmopolitans will be *ceteris paribus* more attentive, active and loyal in party politics than left-wing cosmopolitans or right-wing nationalists. The politically most involved citizens may to some extent sustain the established lines of divisions in politics even when the rest of the population is largely indifferent to the same constellation of political alternatives. They do so via their higher rates of involvement both in general elections and in sending explicit signals of policy demand through non-electoral participation and voting at party events (primaries, congresses, etc.), plus by defining the most obvious targets for play-it-safe campaigns as the individuals who provide mirror images of the way parties combine together positions on the persistent electoral divides. Thus, the sheer existence of enduring electoral divides sustains the reproduction by vote-seeking parties of particular packages of commitments on the underlying dimensions of policy competition. The stronger influence persistent pull has on patterns of involvement and electoral volatility, the stronger this freezing effect will be. The word freezing is justified if this happens beyond the degree that may be explained by the continued salience of these dimensions for the electorate at large.

Given the generality of our theory, one would expect that any cross-election differences in the impact of expected utility differentials between individuals on involvement and volatility must stem from cross-election differences in the extent to which such differentials vary across citizens at all. In other words, the same amount of change in the expected utility differential is expected to cause the same change in the propensity to participate and switch party in any election. This is perfectly compatible with the expectation that the overall rates of volatility and involvement may of course depend on a number of contextual factors, like the age, fragmentation or ideological polarization of party systems, which can at the same time impact the average persistent pull in a society. The section on the control variables in our analysis will have more to say about this.

A few previous analyses already support bits of our theory. Powell (1980) suggested that a strong religious or class voting – i.e., a high persistent pull – in a country have large effects on turnout. Heath (2005) and Tóka (1998) found that an increasing impact of social and/or attitudinal divides on vote choices reduces electoral volatility. Gosselin and Tóka (2007) presented evidence that persistent pull affects individual-level

differences in non-electoral participation and cross-country differences in aggregate electoral volatility. There is, however, no evidence to date that cross-country differences in political involvement would reflect differences in persistent pull, and no evidence whatsoever how much the latter would affect involvement and electoral volatility in contemporary Western Europe. Filling these gaps in the evidence should shed light on the extent to which strategic choices by parties are biased towards the deployment of reciting electoral strategies.

Research design and data

The novelty in our analysis is the use of appropriate measures for the extent to which persistent electoral divides as defined above establish objectively different degrees of persistent pull for different individuals, i.e. varying probabilities that they will experience a wide rather than small utility differential between the competing parties in an electoral context. A look at the impact of this pull on the strength of party identification can tell us whether the objective fact of this pull can directly motivate individual political involvement and party switching. But the key question concerns the total effect of persistent pull itself on these behavioural outcomes. Sizeable positive effects could, as we argued, bias the strategic choices of the parties and generate a freezing effect.

The impact of partisanship on involvement and volatility in turn cannot yield freezing without an anchoring of partisanship in persistent electoral divides, and it is irrelevant for us how much of the freezing effect is mediated by strength of partisanship or the individuals' actual utility differential between the parties and how much by, say, peer pressure or cue-taking from attitudinal or socio-demographic look-a-likes. Thus, the strength of partisanship and actual utility differentials need not and should not be controlled for in estimating the relevant behavioural impact of persistent pull. But controls are required for the possible effects of positions along potential persistent divides as long as those – like, for instance, age – can conceivably influence party loyalty and involvement rates without becoming a basis for partisan alignments. It is debatable whether we can expect all possibly enduring social and attitudinal divides – for instance, gender or left-right attitudes – to have such direct effects net of persistent pull. To foreclose speculative arguments about this, we opt for a conservative modeling strategy that will allow for all these controls in testing the impact of persistent pull on political behaviour.

Ideally, the scale of inertia introduced in electoral politics by persistent divides should be studied in contexts where established persistent divides lost their relevance for political outcomes, and hence the impact of persistent pull on citizens' political behaviour cannot be attributed to the current salience of the underlying divides. Such a situation could give us a clear sense for the extent of bias introduced by the freezing effect in the strategic choice between reciting and innovative electoral appeals, but can hardly be found in the real world. Yet elections to the European Parliament approximate this ideal research situation as the issues on which the EP has actual competence are largely avoided in these contests, which rather turn into poorly attended signaling games for the domestic arenas that established the persistent divides than hard-fought battles over the direction and control of European-level policy (see, e.g. Reif and Schmitt 1980, van der Eijk and Franklin 1996, and Hix and Marsh 2007 on the limited evidence to the contrary).

The 2004 European Election Study suits our purposes particularly well.[2] It features individual level measures of political involvement and vote switching between national and European elections for nationally representative samples; and adequate instruments to assess the impact of social and attitudinal divisions on party preferences. The number of countries in our analysis is twenty,[3] large enough to examine if persistent pull has the same effect at both the individual and at the country levels, which would give further credibility to the political relevance of the findings. It also gives us a possibility to test our theoretical expectation that, since human psychology is the same everywhere, a unit change in persistent pull has much the same positive effect on involvement and volatility in any election, and cross-election differences in the impact of persistent pull on freezing are entirely a function of how strong the pull really is for the citizens.

All in all, we use 48 observed variables to construct our key variables – *Persistent Pull*, *Involvement* and *Volatility*.[4] Missing values on the 48 variables were replaced with multiple imputations.[5] As a result, all the 21,948 respondents from the twenty countries could be included in our analysis of *Involvement,* albeit only 14,041 in the analysis of *Volatility* because that variable turns into missing for everyone who abstained in at least one of the two elections in question, or voted in the national election for a party that did not run in the European election. Our theory expects that *Volatility* is reduced and *Involvement* is increased by *Persistent Pull*.

Variables

Involvement is the simple sum of eight dichotomous measures of European election turnout, interest in the election campaign, interest in politics, and attentiveness to various political information sources, while *Volatility* shows whether the respondent voted for a different party in the 2004 EP election than in the previous national election. Conceptually, *Persistent Pull* stands for the estimated influence of persistent social and attitudinal divides on the respondents' utility from supporting one party rather than some others. A contrast with Lazarsfeld *et al.*'s (1948) Index of Political Predisposition (IPP) will illuminate what is new in this. The IPP was a linear combination of individual characteristics statistically correlated with party choice in the given context. It assigned high values to respondents who, because of their social class, denomination and urban-rural residence, were likely to vote for the Republican presidential candidate, and low values for those who, on account of the same factors, were likely to vote for the Democratic candidate. In contrast, on the *Persistent Pull* variable likely supporters of any party score high, and those respondents who, because of their individual constellation of social characteristics and attitudes, are likely to be relatively indifferent between the parties, score invariably low. In other words, low values on our *Persistent Pull* would be close to the mean of an IPP variable, and high values on *Persistent Pull* would be on either extremes of the IPP. Similarly, the series of y-hat variables used in many previous analyses of EES data (e.g., van der Eijk, Franklin *et al.* 1996) capture the expected utility of individual citizens from given parties on account of a series of specific traits from gender and religion to issue attitudes. In contrast, *Persistent Pull* focuses on the expected utility differential between the parties given the individuals' characteristics along all potentially relevant social and attitudinal divides.

The respondents' utility from supporting each of the significant parties in their countries was measured with a battery of questions that asked the respondents to tell, separately for each significant party in their country, how likely they were to vote for it. This battery has been extensively validated as a measure of the respondents' party utilities (see Tillie 1995; van der Eijk *et al.* 2006). We have 25 variables to measure the individuals' positions on potentially relevant, enduring social and attitudinal divisions, ranging from gender to left-right attitudes (see Appendix A). Equation (1) describes how we calculated their impact on each respondent *k*'s calculus of utility derived from voting for each party *j*. For simplicity, the 25 independent variables are only denoted here as X_1, X_2, … X_{25}. Party utilities are decomposed into a b_{0j} constant (indexed by *j* because it is different for each party), a weighted sum of the 25 variables, and the e_{jk} error term that is assumed to have a normal distribution for each party *j*. This error term is best conceived as the sum of all the idiosyncratic factors that, in addition to positions on enduring divisions, made individual *k*'s evaluations of a party deviate from the sample mean. The beta parameters of Equation (1) were estimated with an ordinary least squares procedure, separately for each individual party *j* evaluated by the respondents.

$$Utility_{jk} = b_{0j} + b_{1j}X_{1jk} + b_{2j}X_{2jk} + ... + b_{25j}X_{25jk} + e_{jk} \quad (1)$$

Using the beta parameter estimates of Equation (1), we can calculate how much utility each respondent *k* is expected to derive from each party *j* simply because of the respondent's position on the 25 enduring divides:

$$E(Utility_j)_k = b_{0j} + b_{1j}X_{1k} + b_{2j}X_{2k} + ... + b_{25j}X_{25k} \quad (2)$$

Equation (3) derives the *Persistent Pull* variable, which is the average, across the *n* parties, of the absolute differences between the expected utility of each party *j* for respondent *k* and the mean utility of the same party *j* in the entire sample of his or her *m* co-nationals.[6]

$$PersistentPull_k = \frac{\sum_{j=1}^{n} abs\left(E(Utility_j)_k - \frac{\sum_{k=1}^{m} Utility_{jk}}{m} \right)}{n} \quad (3)$$

Note that if the perceived utility of a party did not vary at all according to the divide variables, then that reduces all respondents' scores on *Persistent Pull* in the given country by increasing the *n* in the denominator of Equation (3) without adding to the sum over the line. Generally, the less impact the X-variables have on party preferences in a country, the lower the country mean of *Persistent Pull* becomes.

Persistent Pull is meant to capture a very stable determinant of cross-individual differences in the utility differential between parties. To test this stability we recreated the same variable using data from the 1999 European Election Study to estimate the

parameters of Equation (1), and then applied those parameters and the 2004 European Election Study data to estimate each $E(Utility_j)_k$ term with Equation (2). Then, Equation (3) helped to sum up how the 2004 respondents may have been pulled by the 1999 cleavages. Since the 1999 EES did not cover the states that acceded to the EU in 2004 and three old member states had missing data for 2004, there are twelve countries for which we could calculate the pull of both the 1999 and the 2004 divides. The within-country correlations show the temporal continuity in which citizens were more and less likely to have a high party utility differential because of the 25 independent variables entering Equation (1). The lowest within-country correlation that we find is .62, the highest is .92, and the mean is .76 – all quite high by the standards of survey research.[7]

The above variable construction assures that the impact of any divide on *Persistent Pull* is strictly proportional to the extent that that divide really influences party utilities in the given country. For example, age, church attendance and left-right attitudes are the most influential observed variables in the Hungarian data. For whatever country-specific reasons, one of the two major parties is supported mostly by the young, the religious, and the right-wing, and the other by the elderly, the secular, and the left-wing; and this has been the case for several elections by now (see Enyedi 2005; Tóka 2004). The profile of the supporters for the four smaller parties only add minor caveats to the general trend, which is that *Persistent Pull* is fairly high for virtually all Hungarians who are either left-wing and old and secular, or right-wing and young and religious, and either a little bit or much lower for anyone else, depending on the exact configuration of their age, left-right attitudes, religiosity, and the other social and attitudinal divides that enter the analysis but turn out to be less important in the given country.

Bivariate relationships

Figures 1 and 2 give a feel for the bivariate relationships between the key dependent and independent variables. The twenty stars refer to the location of the sample mean for each country. The abbreviated country names are shown for the most extreme values, like the particularly high involvement in Ireland (IE), Germany (DE) and Cyprus (CY), and the rather low values in Slovakia (SK), Spain (ES) and Poland (PL) in Figure 1.

Since individual respondents are coded 0 (loyal) or 1 (vote switcher) on *Volatility*, and *Involvement* also assumes only integer values, we had to add a little random variance to the observed values on the variables while creating these scatterplots.[8] As a result, the small dots referring to individual respondents form clouds around the actually observed values rather than fall in straight horizontal lines. The shades of the clouds give a sense of where we find a greater concentration of individuals, for instance that more remained loyal to a party across two elections than as many switched party, or that 3, 4 and 5 are the most frequent values on the *Involvement* scale. More importantly, the shape of the clouds also reveals that *Persistent Pull* tends to be higher for party loyalists than vote switchers, and increases with level of *Involvement*.

These bivariate relationships can also be examined with a logistic regression of *Volatility*, and a linear regression of *Involvement* on *Persistent Pull*. The two lines in each chart refer to the predicted values derived from the regressions when they are carried out first with individual level data referring to the survey respondents, and then with aggregate data on the country means of the variables. The regression lines support

the theoretical expectation that increases in the impact of enduring social and attitudinal divides on the vote go together with rather substantial drops in the probability of vote switching and with impressive increases in citizen involvement, both at the individual and the aggregate level. The fact that the lines for the aggregate level relationships are steeper in both charts is no great surprise as it may just suggest that the individual level estimates contain significant measurement errors that cancel out at the aggregate level.

Yet, it would be erroneous to base conclusions on these bivariate relationships. Maybe they emerged only because we did not control for some shared causes of the dependent and independent variables, or that the somewhat weaker individual level relationship disappears when we separate it from the aggregate level relationship. Therefore Tables 1 and 2 offer a more thorough statistical test.

Multivariate models and control variables

Since the research problem involves both individual- and aggregate-level relationships, Tables 1 and 2 report multilevel statistical models estimated with HLM 6.04. All models separate the total variance of *Persistent Pull* into between-country and within-country components. The first is simply the national mean of *Persistent Pull* (henceforth referred to as *PERSISTENT_PULL*), while the second is the difference between the original *Persistent Pull* variable and its national mean (henceforth *Persistent_Pull*). Each model is a system of equations that takes the following general form:

$$\begin{aligned} DependentVariable &= fn(b_0 + \sum_{p=1}^{q} b_p MicroVariable_p) \\ b_0 &= \gamma_0 + \sum_{r=1}^{s} \gamma_r MacroVariable_r + u_0 \\ b_p &= \gamma_{10*p} + u_p \end{aligned} \qquad (4)$$

The dependent variables are *Involvement*, *Volatility*, and – later on in Table 3 – *Defection*, a combination of sorts between *Involvement* and *Volatility*. The *fn* link function is that of linear regression for *Involvement* and a logit transformation otherwise. At the individual level, the dependent variable is a function of a country-specific constant (b_0), and up to two micro variables that include *Persistent_Pull* and the *Instrument* control variable discussed below and in Appendix B. The *MacroVariable*s that are to explain cross-national variation in b_0 are *PERSISTENT_PULL* and four controls that will be discussed shortly. The b_p coefficients can vary across countries, i.e. their value is the sum of a γ_p regression coefficient and a random variable (u_p), which has a mean of zero and a variance that can be estimated together with the γ coefficients. The tables report the γ_p and u_p coefficients.

In Model 1, the dependent variable is regressed only on the centered value (*Persistent_Pull*) and the national averages (*PERSISTENT_PULL)* of *Persistent Pull*. We find a statistically significant relationship of the expected direction at both the aggregate and the individual levels, and with both *Volatility* and *Involvement*. Model 2 then allows

for the possibility that the individual level relationship between the centered value of *Persistent Pull* and the dependent variables may just reflect the effects of gender, age, left-right attitudes and so forth – i.e. the 25 *X*-variables of Equation (1) that generated *Persistent Pull* itself. Since the effects of these X-variables on volatility and citizen involvement could be highly country-specific, the best way to control for them is to enter in all our multilevel equations an instrumental variable that summarizes these country-specific effects.[9] The *Instrument* variable was created separately for each dependent variable as the predicted value from a regression (linear or logistic, as appropriate) of the dependent variable in question on the 25 variables, and is always centered at its national means.

The control for *Instrument* arguably biases the results unfairly against our own theory, since the country-specific effects of gender, age, etc. on political behaviour may themselves be the product of how the divide structure creates unequal utility differentials between the parties for various groups in a society. Yet, the control for *Instrument* does not render the estimated effect of *Persistent_Pull* statistically insignificant on either *Involvement* or *Volatility*. This is in fact our single most important finding: it implies that gender, age, etc. influence behaviour not just on their own right, but also because of the way the national structures of persistent divides combine these factors and push citizens in given partisan directions.

The robustness of our theory is underlined further by the statistical insignificance of the variance of the individual level effect of *Persistent_Pull* across the twenty countries in Model 2. The substantively important implication is that – once the control for *Instrument* is there – *Persistent_Pull* exercises much the same effect in all twenty countries, on both *Involvement* and *Volatility*. Model 3 explicitly introduces this invariability in the model by setting these variance parameters at zero by assumption, i.e. it replaces the previous random-coefficient model with a more appropriate fixed-effects model.[10]

Next, we test if the aggregate level relationships also remain robust to the inclusion of some controls. With just twenty aggregate level cases at hand, we had to be very selective in our choice of control variables, and focused merely on those variables that might be expected to correlate with both these dependent variables and *PERSISTENT_PULL*, thus creating spurious associations. Model 4 introduces measures of the time passed since the last national election (*MONTH* and *MONTH_SQ*), party system fragmentation (*EFF_N_OF_PARTIES*) and ideological polarization (*POLARIZATION*) (see Appendix B). We expect that ideological polarization should increase citizens' political involvement and reduce volatility, while party system fractionalization – since it paves the way towards power-sharing arrangements and introduces a large number of parties that leave many respondents relatively indifferent – should do the opposite. The theory of second-order elections (Reif and Schmitt 1980) and its previous empirical tests suggest that abstention in European elections as well as volatility between national and European elections change according to the timing of the EP election within the national electoral cycle, and reach their peak before mid-term (Marsh 1998; Franklin 2001; Hix and Marsh 2007). Consequently, we expect citizens' involvement and party loyalty to weaken early in the term, but eventually pick up as the next national election comes closer.

As the results obtained with Model 4 in Tables 1 and 2 show, all macro-effects except that of *PERSISTENT_PULL* on *Involvement* fall short of conventional significance level when all macro-variables enter the equation simultaneously. Since this may be a spurious finding caused by introducing too many inter-correlated macro-variables, we estimated a further six models for each dependent variable (results not shown). These models included all possible permutations of the timing of the EP election, party system polarization and fragmentation among the macro-variables. Throughout these various models, *PERSISTENT_PULL* recorded a statistically significant effect at the $p < .05$ level, only narrowly missing this target in models for *Involvement* that did include the effective number of parties but excluded party system polarization among the independent variables. Hence our key inference from these experiments is that *PERSISTENT_PULL* clearly has an effect on aggregate levels of *Volatility* and may have one on aggregate levels of *Involvement* too. We note that this result replicates those obtained by Gosselin and Tóka (2007) using World Values Study data from 30-odd (mostly developing) countries.

Model 5 differs between Tables 1 and 2, and presents detailed estimates for the best reduced form model for *Involvement* and *Volatility*, respectively. The model for *Volatility* drops party system polarization and fragmentation as their effects were consistently insignificant across the models estimated. For *Involvement*, election timing seemed consistently irrelevant and was dropped. However, while neither polarization nor the number of effective parties records significant effects in Model 5 of Table 2, that model remains the best choice given that both variables have a significant effect as long as they enter the model separately.[11]

We quantify the aggregate level effects on political behaviour with the help of Figures 3 and 4. These charts report the 95% percent confidence interval for the aggregate level linear effect of *PERSISTENT_PRESSURE* when other relevant country characteristics are held constant at their mean value across the twenty cases.[12] As we move from the lowest observed national score on how much electoral divides anchor party preferences in the given countries (.68 for Estonia) to the highest (1.57 for Cyprus), the expected individual level volatility rate between a national and a European election – assuming that the latter occurs 24 months later – drops from 43 to 19 percent. The same change of divide mobilization translates into a roughly 25 percent increase in citizen involvement, i.e. from an expected national mean of 3.2 to a mean of 4.1 on the *Involvement* scale.

Thus, the magnitude of the aggregate effect looks quite sizeable for both dependent variables. Moreover, these effects can cumulate in the case of defection in a second-order election from the party supported in the last national election. Such defection can occur either in the form of vote switching (which is what our *Volatility* variable captures) or that of abstention (captured by one of the eight dichotomous variables that are summed up by *Involvement*). Indeed, if we rerun our Models 1 to 4 with *Defection* as our dependent variable, and we code the latter zero for everyone coded 0 on *Volatility* but 1 for everyone who was either coded 1 on *Volatility* or did not vote in the European election, we obtain the rather striking results summarized in Table 3 and Figure 5. Note that Table 3 reports substantively similar findings as Tables 1 and 2 except that more macro variables have statistically significant effects here. In fact, our macro-variables explain over 60 percent of the cross-national variation in defection rates across

the twenty counties in 2004, and the electoral mobilization of persistent divides (i.e. *PERSISTENT_PULL*) appears to be the predominant influence, which shows a whopping -.64 pairwise correlation with the national defection rate (data not shown). Assuming average values on all other macro-variables, this expected defection rate varies from a low of 35 to a high of 74 percent for the lowest and highest observed value of *PERSISTENT_PULL* (see Figure 5).

Discussion

Our analysis points at micro-mechanisms through which enduring social and attitude divides, once politically mobilized by parties and turned into persistent electoral divisions, might stabilize party systems beyond a degree that we could easily explain merely on the basis of continuity in relevant conflicts in society. The hypothesis that persistent electoral divides influence who gets involved and who shows higher party loyalty survives very stringent statistical tests.[13] The effects are remarkably invariant across all EU member states, and the micro-mechanisms in question may generate some rather large effects on cross-national differences in citizen involvement and volatility. These results replicate and generalize those obtained by Powell (1980), Tóka (1998) and Gosselin and Tóka (2007) with different data sets and indicators. This also provides a defense of our findings against the significant concern that Geoffrey Evans raises in his comments to this issue regarding the partial endogeneity of left-right self-placements to party preferences, because our previous analyses used relatively endogeneity-free measures of policy relevant attitudes instead and still found significant positive effects of persistent pull on involvement and volatility. Our present analysis expands the geographic scope of those findings and quantifies them in the EP election context where, for reasons discussed in the research design, the findings are potentially most informative for other elections too. These results have a theoretical yield for the study of political participation, European elections, and the stabilization of electoral alignments.

Following Powell (1980) we propose that cross-national differences in political involvement are moderately strongly affected by the mobilizing power of persistent electoral divides, and that future analyses of individual-level differences should consider socio-demographic and attitudinal influences on political involvement not merely as resources that facilitate action but also as products of how parties mobilize and demobilize societal segments through the constellation of electoral divides.

For studies of the freezing effect, the size of the within-country effects will be of most interest. Using simple bivariate regressions (data not shown), we estimate that a change in the impact of enduring electoral divides on the vote from two standard deviations below the national mean to two standard deviations above[14] would, for citizens of an average European country, lead to a nearly 0.9 point rise in their score on our 9-point *Involvement* scale; increase their turnout in European elections from 50 to 68 percent; and reduce their probability of vote switching in the European election from 44 to 21 percent. These changes seem big enough for introducing a bias in favour of re-activating established electoral divides rather than creating new divisions in the choice of campaign strategies. It is extremely unlikely that this bias would always tip the balance in favour of reciting rather than innovative electoral appeals: vote-maximizing motivations among activists as well as party leaders must often beat this conservative drive. But our

argument suggests that the bias exists even when it does not tip the balance, and thus may act as a safeguard against realignments. This also provides a new explanation, complementing those discussed in the previous literature (Caramani 2006; Reif and Schmitt 1980; van der Eijk and Franklin 2004), for why direct elections to the European Parliament show so little potential to generate a different party system than national elections. The same forces may also mean that turnout decline in national elections will also tie party appeals more closely to persistent electoral divides (Enyedi 2008).

Cleavages may, of course, stabilize electoral alignments in a variety of different ways. The probably most plausible mechanisms include the building of organizational pillars that embed everyday life in a web of partisan settings from cradle to grave, and the instillation of political identities among supporters (see Bartolini 2000: 22-3). In this article we identified mechanisms that can also have similar effects but are not dependent on the presence of the kind of fully developed political subcultures that Bartolini and Mair (1990) associate with the concept of cleavage. This is interesting in the light of the fact that most European party systems did not really become vastly more unstable after the vanishing of those reciprocal relationships between social class, political identities, ideologies, the perceived credibility of various strategies and party organizations that Bartolini (2000) identify as the class cleavage – and some new party systems like the Spanish or the Hungarian became remarkably stable even before anything like that would have emerged. Maybe the larger consequences of cleavage decline are yet to emerge, but our analysis suggests the alternative explanation that politically mobilized enduring social and attitude divides can, to some extent, stabilize party systems even in the absence of such classic cleavages.

Notes

[1][1] This paper was written while the first author held a Karamanlis Fellowship at the European University Institute in Florence. Comments from two anonymous reviewers and participants at paper presentations at the 2007 ECPR Joint Sessions of Workshops and at the Robert Schuman Centre for Advanced Studies, as well as conversations with Mark Franklin greatly helped in clarifying the argument. However, only the authors are responsible for the views presented and any remaining error.

[2] The data and its technical documentation are publicly available from www.europeanelectionstudies.net. Throughout our analysis, individual respondents are weighted by an adjusted version of the country-specific weight variables deposited with the EES data sets, with the adjustment equalizing the weighted sample size for each country.

[3] Of the 25 member states of the EU at the time of the 2004 election, Malta did not participate in the EES survey; and the surveys in Belgium, Lithuania, Luxembourg, and Sweden omitted the questions on vote probabilities and thus could not be included in this analysis.

[4] For most countries the number of input variables was somewhat smaller because only Italians were asked to evaluate as many as 13 parties and not all the socio-demographic variables were available for all national samples.

[5] For this purpose we used the Amelia 2 software of Honaker *et al.* (2007). The multiple imputation produced five datasets and the parameter estimates presented in our paper are based on averaging the estimates across the five data sets using Rubin's method (King *et al.* 2001). The dataset used at the imputation stage included the 48 variables plus a group of additional attitude variables that seemed helpful in predicting missing values on the former, and included the q15, q16, q17, q18, q19, q21, q23, q24, q27, q28, q29, q30a, q31, and q32 variables from the publicly available EES data file.

[6] We reckon that the full psychological chain of causation from *Persistent Pull* to political involvement and party loyalty runs – largely though presumably not entirely – through variables like party identification or the total utility differential of the individuals between the parties. The chain between our *Persistent Pull* variable and the latter must, as simple algebra could show, also run through the standard deviation of the $E(Utility_j)_k$ terms. However, we could not use the latter as a measure of *Persistent Pull* because that, just like the strength of party identification, is necessarily influenced – partly but not entirely through the b_{0j} constants – by such transient factors as momentary popularity differences between the individual parties. These transient factors may well influence involvement and party switching but – unlike any direct or indirect effect of our *Persistent Pull* variable on the latter – have no consequence for stabilizing the packages of commitment, which is what the focus of our analysis is.

[7] Technical details of this analysis are available from the authors.

[8] Hence the dots in Figure 1 plot the sum of *Persistent Pull* and a random variable (with a variance of 0.0064) against the sum of *Involvement* and a random variable (variance=0.0064); and Figure 2 plots the sum of *Persistent Pull* and a random variable (variance=0.0009) against the sum of *Volatility* and a random variable (variance=0.0009).

[9] We would not be able to fit multilevel models where 25+ variables – including such closely correlated ones as age and age-squared – all have random effects across 20 cases. Allowing the 25 variables to have only fixed effects, in turn, would understate their possible country-specific effects and not control adequately for the possibility that they may be the common cause of *Persistent Pull* on the one hand, and political involvement/electoral volatility on the other.

[10] Reestimating all fixed-effects models discussed in the paper as random-coefficients models that allow for cross-national variance in the effect of all individual level variables did not alter the substantive findings reported and consistently confirmed the cross-national invariability of the effects in question.

[11] The effect of *POLARIZATION* is in an unexpected direction but this is irrelevant here.

[12] The estimates in Figures 3 to 4 were derived from aggregate level analyses using Zelig 3.1 (see Imai *et al.* 2007), with the national means of *Volatility* regressed on *PERSISTENT_PULL*, *MONTH* and *MONTH_SQ*, and the national means of *Involvement* on *PERSISTENT_PULL*, *POLARIZATION* and *EFF_N_OF_PARTIES*, respectively.

[13] In further analyses available from the authors on request, we find the observed individual-level effects of *Persistent Pull* appear to run through the strength of

party identification. However, as explained in our theory section and note 6, party identification per se can only generate freezing effects as long as it is itself dependent on *Persistent Pull*. Therefore the results of relevance for our analysis of freezing are those that do not include either this intervening variable or the individuals' total utility differential between the parties in the model.

[14] I.e. from a score of -1.2 to 1.2 on the *Persistent_Pull* variable, on which the observed minimum is -1.32 and the maximum is 3.27.

Appendix A: Variables entering Equations (1) and (2)

The $Utility_{jk}$ (party utility) variables:
Responses to the following questions, which were asked about 4 to 13 political parties, depending on the country: “We have a number of parties in <name of your country> each of which would like to get your vote. How probable is it that you will ever vote for … ? Please specify your views on a 10-point-scale where 1 means ‘not at all probable’ and 10 means ‘very probable’. You may use any number between 1 and 10 to specify your views.”

The X-variables in Equations (1) and (2):
Sex, coded 2 for women and 1 for men; age in years; age squared; a dummy variable coded 1 for respondents born outside of their current country of citizenship and zero for other valid responses; a dummy coded 1 for protestants in Austria, the Czech Republic, Hungary, Ireland, the Netherlands and Slovakia; residents of Scotland in the UK, for respondents interviewed in Russian in Estonia, Muslims in France, Catholics in Germany and Latvia, residents of Catalonia in Spain, and zero otherwise; a dummy coded 1 for Muslims, Buddhists and Hindu in the UK, residents of the Eastern states in Germany, respondents interviewed in Russian in Latvia, residents of the Basque Country in Spain, and zero otherwise; frequency of church attendance measured on a five-point scale; the squared value of the above; school leaving age in years, with „still in education” recoded into three plus the respondent’s age; and all valid values above 26 recoded to 26; the squared value of the above; a dummy coded 1 for residents of „rural areas and villages” and zero otherwise; a dummy coded 1 for self-employed respondents and zero otherwise; a dummy coded 1 for economically active respondents and zero otherwise; a dummy coded 1 for respondents employed or self-employed in agriculture and zero otherwise; a dummy coded 1 for public sector workers and zero otherwise; natural logarithm of household income; the squared value of the above; number of people in household; natural logarithm of household income per capita; the squared value of the above; dummy coded 1 for trade union members and zero otherwise; self placement on a ten-point left-right scale, with 10 recoded to 9 to make the scale symmetric; the squared value of the above; self placement on the following scale: „Some say European unification should be pushed further. Others say it already has gone too far. What is your opinion? Please indicate your views using a 10-point-scale. On this scale, 1 means unification 'has already gone too far' and 10 means it 'should be pushed further'. What number on this scale best describes your position?”, with 10 recoded to 9; and the squared value of the above.

Appendix B: Variables appearing in the tables and figures

Involvement:
This is an additive scale summing up responses to the following eight questions: "To what extent would you say you are interested in politics?" and "Thinking back to just before the elections for the European Parliament were held, how interested were you in the campaign for those elections?" (responses to both were recoded as "very" or "to some extent"=1; other valid responses=0); "How often did you do any of the following during the three or four weeks before the European election? How often did you … read about the election in a newspaper?", "… watch a program about the election on television?", "… talk to friends or family about the election?", "… attend a public meeting or rally about the election?", "… look into a website concerned with the election?, or never?" (responses to all five items were recoded into "often" or "sometimes"=1; "never"=0); and "A lot of people abstained in the European Parliament elections while others voted. Did you cast your vote?" (recoded into yes=1; no=0).

Volatility:
This is a dummy variable coded 1 for party switchers and 0 for party loyalists, based on responses to "Which party did you vote for [in the European Parliament elections]?" and "Which party did you vote for at the <elections to country's parliament> of <year of last elections to your country's parliament>?" The variable is missing for everyone who abstained in at least one of the two elections in question, or voted in the national election for a party that did not run in the European election, or for a party that was too small to receive a separate code in EES data files (either in the national or the European election). Respondents voting for a party in one election and a joint electoral list of the same party with some others were treated as loyal supporters. As the probably most disputable of all coding decisions, respondents who voted for the SDI-Verdi joint list in the 2001 Italian election were counted as loyalists on the *Volatility* variable if they had voted in 2004 for either the Ulivo list (which the SDI joined) or the Verdi.

Defection:
This is exactly the same variable as *Volatility* except that non-voters in the 2004 European elections are coded 1 (rather than missing as on *Volatility*).

PERSISTENT_PULL:
The weighted country means of *Persistent Pull.*

Persistent_Pull:
The centered value of the original *Persistent Pull* variable, i.e. its deviation from *PERSISTENT_PULL*.

MONTH:
The number of months passed between the national and European elections.

MONTH_SQ:
The squared value of *MONTH*.

EFF_N_OF_PARTIES:
The effective number of electoral parties in the last national election.

POLARIZATION:
The weighted standard deviation of the average left-right placement of the parties in the given country in the Benoit and Laver (2007) expert survey. The parties were weighted by their vote share in the last national election. Missing values for one Latvian and all French parties were predicted with a linear regression of party placements in the Benoit-Laver data set on the left-right self-placement of their voters in the 2004 European Election Study.

Instrument:
This variable shows the predicted value of the given dependent variable (*Volatility*, *Involvement* and *Defection* in Tables 1-3, respectively) when it is regressed on the X-variables that entered Equation (2) and are listed in Appendix A.

Persistent Pull:
See description in the main text.

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Table 1: Multilevel analysis of *Volatility*

	Model 1			Model 2			Model 3			Model 4			Model 5		
Effect of:	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)
Constant (γ_0)	0.37		(0.46)	0.06		(0.34)	0.66		(0.45)	-0.72		(0.67)	-0.21		(0.54)
PERSISTENT_PULL (γ_1)	-1.15	***	(0.38)	-0.89	***	(0.25)	-1.47	***	(0.38)	-1.03		(0.60)	-1.57	***	(0.35)
MONTH (γ_2)	-			-			-			0.06	*	(0.03)	0.07	**	(0.03)
MONTH_SQ (γ_3)	-			-			-			0.00		(0.00)	0.00		(0.00)
EFF_N_OF_PARTIES (γ_4)	-			-			-			0.15		(0.12)	-		
POLARIZATION (γ_5)	-			-			-			-0.15		(0.12)	-		
Persistent_Pull (γ_{10})	-0.47	***	(0.10)	-0.17	***	(0.05)	-0.19	***	(0.05)	-0.20	***	(0.05)	-0.19	***	(0.05)
Instrument (γ_{20})	-			4.67	***	(0.19)	4.56	***	(0.19)	4.60	***	(0.19)	4.60	***	(0.19)
Between-country variance of:															
… the constant (u_0)	0.67	***		0.69	***		0.67	***		0.59	***		0.58	***	
… the effect of *Persistent_Pull* (u_1)	0.31	***		0.06			-			-			-		
… the effect of *Instrument* (u_2)				0.83			-			-			-		

***: p<.01; **: p<.05; **: p<.10; -: coefficient set at zero by assumption

Table 2: Multilevel analysis of *Involvement*

	Model 1			Model 2			Model 3			Model 4			Model 5		
Effect of:	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)
Constant (γ_0)	2.44	***	(0.52)	2.86	***	(0.55)	2.74	***	(0.54)	3.44	***	(0.58)	3.69	***	(0.63)
PERSISTENT_PULL (γ_1)	1.12	**	(0.40)	0.76	*	(0.44)	0.87	**	(0.42)	1.07	**	(0.50)	0.99	**	(0.49)
MONTH (γ_2)	-			-			-			0.03		(0.02)	-		
MONTH_SQ (γ_3)	-			-			-			0.00		(0.00)	-		
EFF_N_OF_PARTIES (γ_4)	-			-			-			-0.13		(0.10)	-0.12		(0.10)
POLARIZATION (γ_5)	-			-			-			-0.16		(0.12)	-0.12		(0.11)
Persistent_Pull (γ_{10})	0.37	***	(0.07)	0.10	***	(0.03)	0.10	***	(0.02)	0.10	***	(0.02)	0.10	***	(0.02)
Instrument (γ_{20})	-			0.99	***	(0.01)	0.99	***	(0.01)	0.99	***	(0.01)	0.99	***	(0.01)
Between-country variance of:															
… the constant (u_0)	0.53	***		0.55	***		0.55	***		0.51	***		0.49	***	
… the effect of *Persistent_Pull* (u_1)	0.28	***		0.03			-			-			-		
… the effect of *Instrument* (u_2)				0.01			-			-			-		

***: p<.01; **: p<.05; **: p<.10; -: coefficient set at zero by assumption

Table 3: Multilevel analysis of *Defection*

	Model 1			Model 2			Model 3			Model 4			Model 5		
Effect of:	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)	Coef.		(s.e.)
Constant (γ_0)	2.60	***	(0.45)	2.24	***	(0.40)	2.48	***	(0.49)	0.84	**	(0.39)	0.86	**	(0.39)
PERSISTENT_PULL (γ_1)	-2.28	***	(0.41)	-1.95	***	(0.37)	-2.17	***	(0.45)	-2.01	***	(0.40)	-2.07	***	(0.31)
MONTH (γ_2)	-			-			-			0.06	***	(0.02)	0.06	***	(0.02)
MONTH_SQ (γ_3)	-			-			-			0.00	**	(0.00)	0.00	**	(0.00)
EFF_N_OF_PARTIES (γ_4)	-			-			-			0.17	**	(0.06)	0.16	***	(0.05)
POLARIZATION (γ_5)	-			-			-			-0.02		(0.08)	-		
Persistent_Pull (γ_{10})	-0.46	***	(0.06)	-0.14	***	(0.03)	-0.14	***	(0.03)	-0.14	***	(0.03)	-0.14	***	(0.03)
Instrument (γ_{20})	-			4.15	***	(0.13)	4.13	***	(0.14)	4.24	***	(0.14)	4.24	***	(0.13)
Between-country variance of:															
… the constant (u_0)	0.53	***		0.57	***		0.57	***		0.41	***		0.40	***	
… the effect of *Persistent_Pull* (u_1)	0.19	***		0.02			-			-			-		
… the effect of *Instrument* (u_2)				0.31			-			-			-		

***: p<.01; **: p<.05; **: p<.10; -: coefficient set at zero by assumption

Figure 1: Bivariate relationship between Involvement and Persistent Pull at the individual and aggregate levels

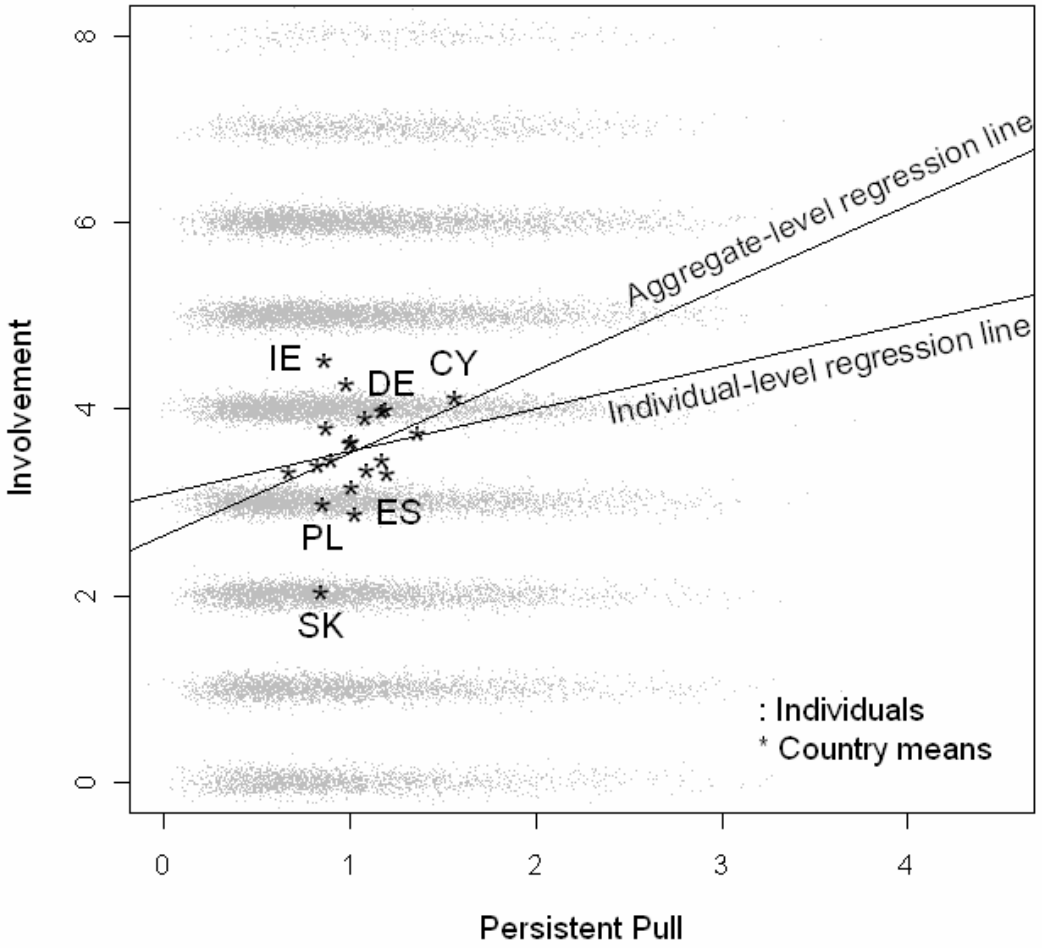

Figure 2: Bivariate relationship between Volatility and Persistent Pull at the individual and aggregate levels

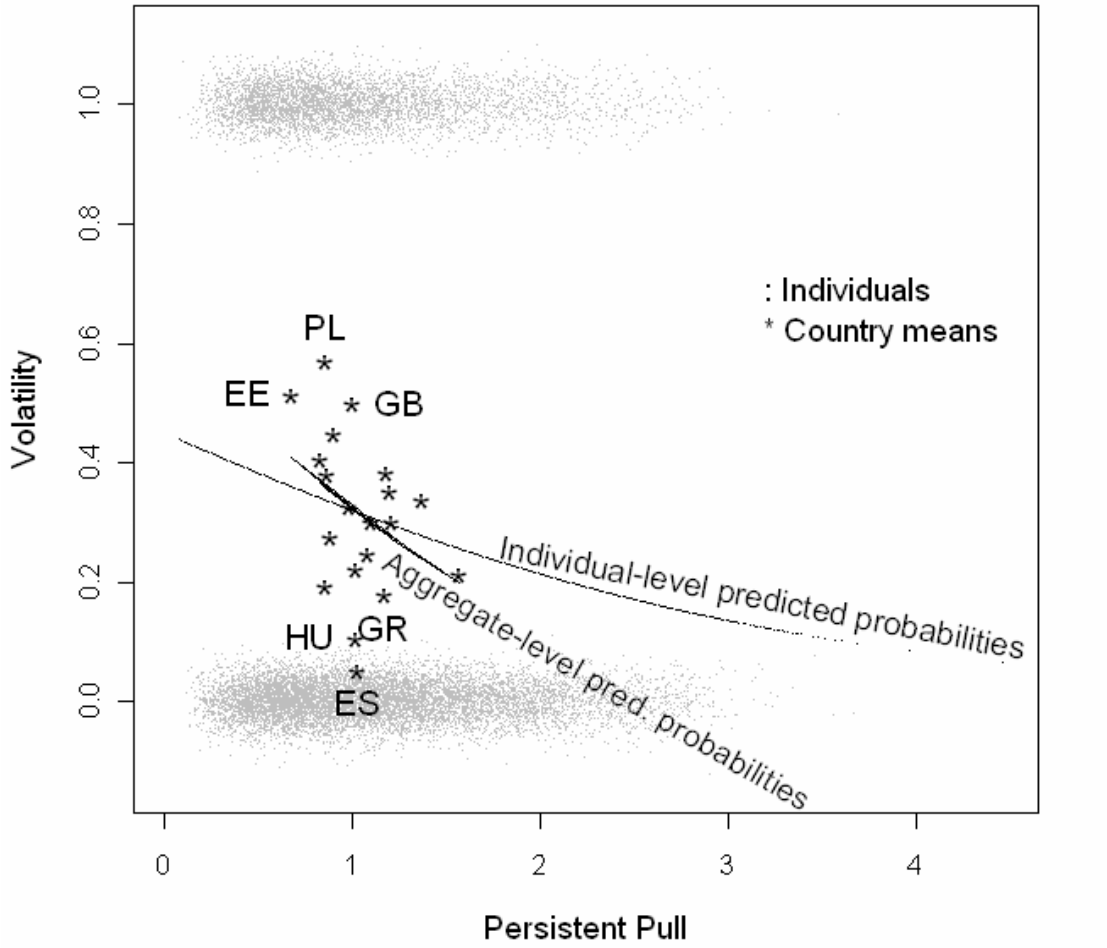

Figure 3: Expected volatility by Persistent Pull in a mid-term EP-election

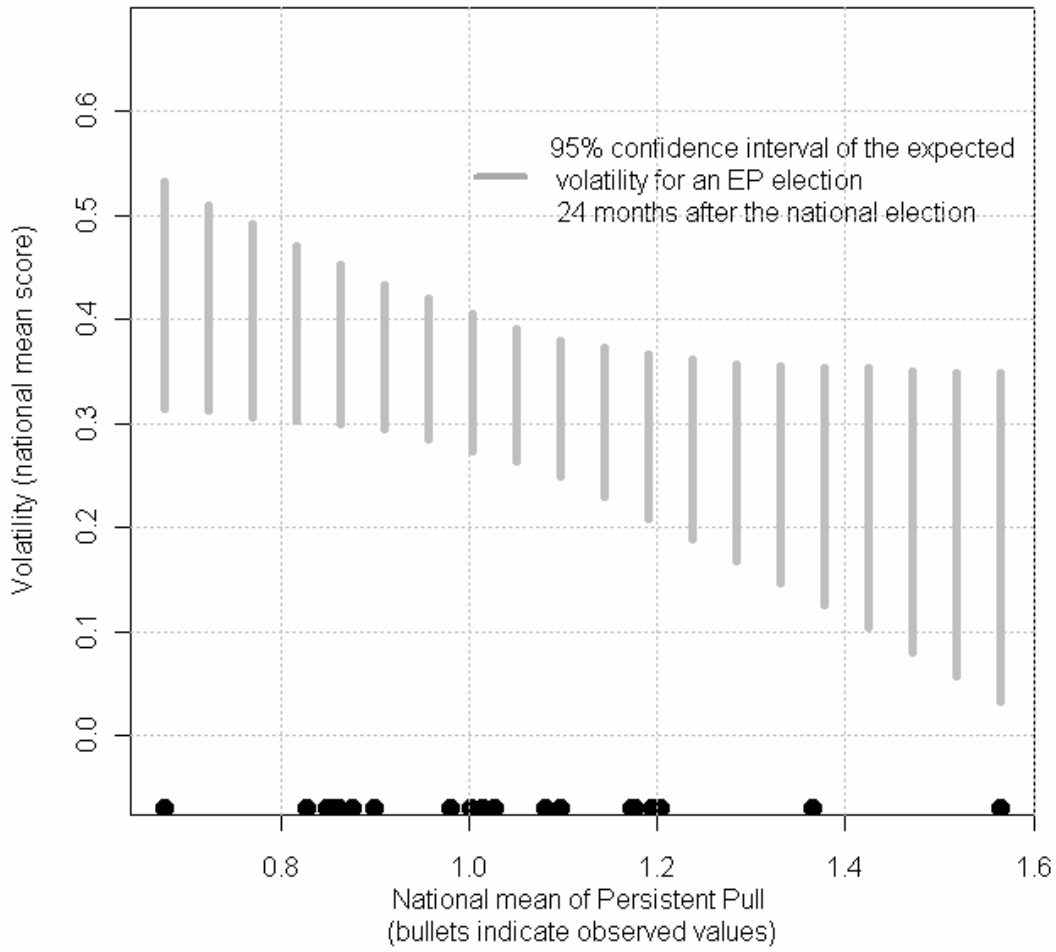

Figure 4: Expected Involvement by Persistent Pull for an average European party system

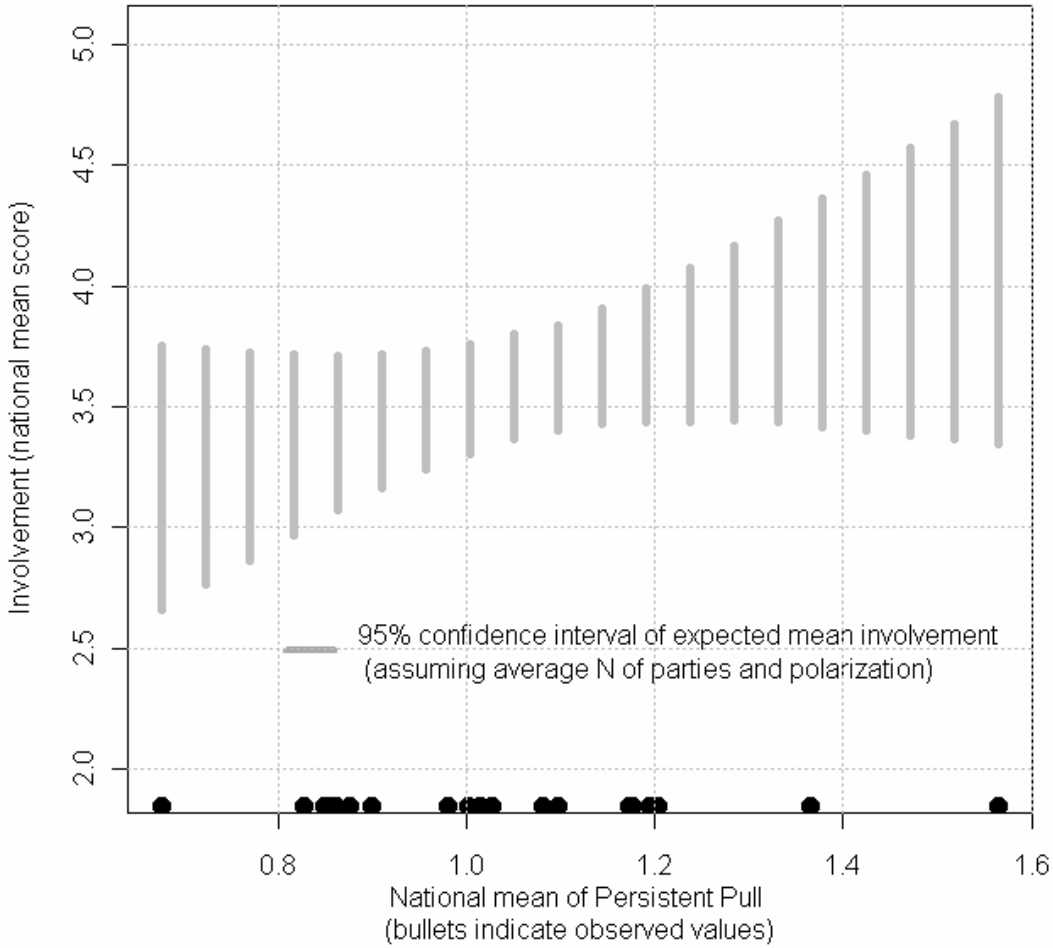

Figure 5: Expected defection rate by Persistent Pull in a mid-term EP-election in an average party system