

Do European Parliament Elections Impact National Party System Fragmentation?

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Abstract

Why have European large parties lost electoral ground in recent decades? Whereas most explanations draw on theories of dealignment, this paper advances a novel, institutional, argument by focusing on the introduction of direct elections to the European Parliament (EP) in 1979. Archetypes of second-order elections, EP elections are characterized by lower vote shares for 1) large and 2) incumbent parties. Bridging the second-order elections theory with theories of political socialization, we posit that voting patterns in EP elections spill over onto national elections, especially among voters not yet socialized into patterns of habitual voting. In so doing, they increase the national vote shares of small parties. This proposition is examined using an instrumental variables approach. We also derive a set of testable propositions to shed light on the underlying mechanisms of this pattern. Our findings show that EP elections decrease support for big parties at the national arena by inculcating voting habits.

Almost any attempt to portray the trajectory of European party systems over the last half century pays pride of place to what is known as the era of political dealignment (e.g., Dalton 2002). Traditional, cleavage-driven, partisan lines, it is argued, have gradually eroded, leaving voters increasingly more disengaged from conventional politics in general and detached from mainstream political parties in particular (Crewe and Denver 1985). The stylized European voter that emerges from this thesis is more reluctant to embrace parties' ideological stances (Knutsen 1998) and more volatile in her party preferences (Dalton and Wattenberg 2002; Franklin et al. 1992).

Perhaps the most unequivocal manifestation of dealignment is the evidence that challenges the key theoretical pillar of the cleavage thesis —namely, Lipset and Rokkan's (1967) freezing hypothesis. In contrast to the picture of party system stability described by these two scholars, European party systems eventually witnessed the emergence of new parties in recent times. Although in most cases these newcomers failed to replace the established parties, they succeeded in entering and often remaining in the club of parliamentary insiders.

But if these facts are clear, their explanation remains a matter of long-standing dispute. The existing literature seems divided into two fronts. On the demand side, many studies point to the role of globalization and other structural developments that have altered the socioeconomic profile of many previously core party supporters (Kriesi et al. 2008). On the supply side, mainstream parties are deemed to have abandoned their constituencies by converging into the position of the median voter (Evans and Tilley 2012; Ezrow et al. 2011).

Although these explanations enhance our understanding of the changing number of political parties in Europe, they fail to consider the role that institutional developments have played in this process. Drawing on these developments, we offer a complementary explanation for the increasing fragmentation of European party systems. Our starting point is the recognition that the current European electoral setting is not the same today as it was in 1967. Undoubtedly, the most evident funnel of institutional change has been the process of European unification. In their macro-sociological overview of European party systems, Lipset and Rokkan could not foresee the increasing importance of the European integration project. The initial European Communities have gradually evolved into the currently complex multi-tier structure of the European Union. This process of integration has been accompanied by the creation and expansion of supranational representative institutions. Perhaps the most notable

development in this respect is the introduction of direct elections for the European Parliament (EP) in 1979.¹

We argue that, at least in part, national party system fragmentation is a function of these EU-wide elections. Similar to other institutional designs, EP elections have had unintended consequences, opening the way for the entry and long-term survival of small parties in national electorates. In our view, the second-order nature of these elections and the downstream effects of the act of voting are responsible for this phenomenon. Let us briefly elaborate on these two critical points of our argumentation.

First, one of the leading theories of voting behaviour asserts that EP elections are “second-order elections” fought by national parties on the basis of domestic concerns and preferences, and where little is at stake (Reif and Schmitt 1980). Precisely because these elections do not determine the formation of any executive power, they invite less strategic thinking, creating incentives for a protest vote, which often goes to small parties.² Second, previous studies have indicated that voting choices can leave a long-term imprint on people’s voting trajectories. By converting a preference into a behavioural choice, the act of voting reinforces prior sentiments about the party or candidate voted for (Bølstad et al. 2013; Markus and Converse 1979). This effect seems to be stronger among first-time voters, who are yet to crystallize into particular voting patterns (Meredith 2009; Mullainathan and Washington 2009).

Combining these two lines of reasoning, we derive the following expectations. First, voters should be more likely to vote for a small party in the coming national election if they have voted in the most recent EP election. First-time voters are particularly affected by this pattern. Second and most importantly, this effect might endure over time, leaving its shadow through an enhanced likelihood of opting for small parties in future national elections. Granted on the magnitude of these effects, the continuation of EP elections increases the pool of voters who are likely to opt for a small party in national elections.

To test this hypothesis, we need to identify the effect of EP vote on future national voting choices. The problem, of course, is that people choose whether to vote and if so what party to opt for in each election. Without a way to randomly assign party choice in EP elections, the selection mechanism cannot be distinguished from the potential—if any—impact of prior vote choices on future voting patterns. We address this problem by using an instrumen-

¹ Parliamentary elections across all nine (at the time) European Communities member states were held for the first time by universal suffrage in 1979, and have taken place every five years since then. Special by-elections are usually organized when a country becomes a new member state in the middle of the term.

² Although the European Parliament has gained more powers over time, and even pan-European political parties fielded candidates for president of the Commission for the first time in 2014, more recent literature has generally confirmed that the second-order thesis also held in subsequent EP elections (e.g., Hobolt 2014).

tal variables approach, and exploiting the leverage provided by first-time vote experiences. In particular, we use voters' first-time eligibility in an EP election as an instrument of actual first-time voting behaviour. Thus, we compare people whose first eligible election was an EP election with people whose first eligible election was a national election. The interesting question, then, is whether their first electoral experiences have implications for national party vote.

Bridging two strands of literature that talk past each other, this study provides a new institutional explanation for the success of small parties in the European electoral setting. The findings indicate that EP elections leave a significant footprint on people's vote records in national elections. In so doing, they help small parties endure and survive in national party competition. Taken as a whole, the results suggest that EP elections are conducive to higher party system fragmentation over time. This finding calls for a shift in scholarly attention from sociological explanations of dealignment towards institutional factors, pointing in particular to the unintended consequences for national party systems of a specific intervention aimed at establishing a direct chain of delegation between the European citizenry and EU institutions. We elaborate more on the implications of this finding for the standard determinants of national party system fragmentation in the concluding remarks.

EP elections and the long-term consequences of the act of voting

Party systems during the first decades after the Second World War in Western Europe were described as "frozen" (Lipset and Rokkan 1967). In such a world the number of parties was relatively small, and their levels of electoral support remained moderately stable over time. Moreover, the levels of vote shares lost by incumbent parties were kept at rather low rates. None of these patterns hold nowadays. First, a considerable number of countries have registered rising levels of party system fragmentation in recent decades (Best 2010). Second, predictions of increasing party volatility have been confirmed for a number of countries and years now (Mair 2002, 2005). And, third, in multiparty systems it is increasingly more frequent to find negative rather than positive effects of government incumbency (e.g., Narud and Valen 2008; Rose and Mackie 1983; Strøm 1990). We posit that these developments are in part accounted for by the spill-over effects of the direct EP elections introduced in 1979.

Many scholars have argued that EP elections are "second-order elections" fought by national parties on the basis of domestic concerns and preferences and where strategic considerations apply to a lesser extent (Hix and Marsh 2007, 2011; Reif and Schmitt 1980; van der Brug and van der Eijk 2007). At the heart of this characterization is the proposition that

there is less at stake in such elections than in first-order elections (Franklin and Hobolt 2011: 68). Reif and Schmitt offer three broad propositions, based on these arguments, to characterize regular differences between aggregate behaviour in European and national elections: (1) Turnout will be lower in EP elections than in national elections; (2) National government parties will suffer losses in EP elections; (3) Large parties will do worse and small parties will do better in EP elections (Marsh 1998: 592).

We focus on propositions (2) and (3). Small parties and opposition parties are likely to benefit in EP elections for various reasons. First, the lower relevance of strategic orientations, often crucial in national elections, renders party size less important in vote choice (van der Eijk and Franklin 1996). Second, as an election that takes place amidst the national election cycle, EP elections favour anti-incumbent vote, which again makes a vote for small parties more likely (Weber 2011). Third, given that support for the EU resembles a bell-shaped curve (i.e., it is higher among centrist parties and lower among extreme parties), Eurosceptic vote is more often than not associated with a vote for an extreme party, which is typically also a relatively small party in national party competition. Hix and Marsh (2007) find that in all EU states from 1979 to 2004 almost 40% of the volatility in party vote-shares in European elections compared to national elections is explained by the transfer of votes from large and governing parties to small and opposition parties.

Although Reif and Schmitt's propositions have been frequently tested with both aggregate- (e.g., Curtice 1989; Hix and Marsh 2007; Marsh 1998) and individual-level data (Hobolt and Wittrock 2011), they have also been subject to criticism. A first line of criticism focuses on whether this process of electoral change across arenas is driven by sincere voting (Reif and Schmitt 1980), or whether we should refer to this type of voting change as "instrumental", aiming either at sending a signal to national parties (Oppenhuis et al. 1996) or at balancing representation between national and supranational elections (Carrubba and Timponi 2005), similar to subnational and federal elections in the US and Canada (Erikson 1988; Erikson and Filippov 2001). Other authors have argued that vote choice in European elections cannot be solely attributed to domestic politics, since it also reflects preferences over the EU policy agenda (Clark and Rohrschneider 2009). For example, the "Green tide" across Europe in the 1989 elections has been explained by voters' demand for having environmental issues tackled at the European level (Curtice 1989). The Eurosceptic vote can also be linked to this idea. According to Hobolt et al. (2009), voters punish governing parties in EP elections because they are generally far more pro-European than the typical voter. Finally, de Vries (2007) casts some additional doubts on the characterization of European elections as mere

second-order national elections in those countries where European issues are on the agenda of the national electoral contest.

In the light of these alternative theorizations of EU voting, it is important to emphasize that the scope of our study is not to assess the underlying roots of the voting patterns observed in EP elections. Rather, remaining agnostic about the driving forces of vote choices in these elections, we want to highlight the potential long-standing implications stemming from the largely uncontested fact that the vote share of small and opposition parties increases in these elections.³ It is evident that previous theoretical accounts see no spill-over effect from one arena to the other, which is the building block of our argument. The underlying micro-level mechanism driving such spill-over effects is rooted in socialization theories of habit formation and voter learning. It is to these theories that we now turn.

Drawing on Converse's work on political learning (Converse 1969; Markus and Converse 1979), various studies have found that elections are consequential in building habitual support for political parties (Dinas 2014; Gerber et al. 2003; Green and Shachar 2000; Meredith 2009; Mullainathan and Washington 2009; Shachar 2003). The mechanism driving these results seems to lie in psychological processes of cognitive dissonance (Festinger 1957) and identity formation (Turner 1982). Cognitive dissonance theory postulates that behaviour helps individuals justify and rationalize prior attitudes (Festinger and Carlsmith 1959). Previous experiments have shown that after having chosen among a series of objects, individuals tend to exacerbate their preference over the selected object (Brehm 1956). The logic is analogous when choosing among different parties in an election (Beasley and Joslyn 2001). The manifestation of a preference into a behavioural choice strengthens the perceived link between the party and the individual. In so doing, it helps people forge political identities by classifying themselves into coarse categories (Bølstad and Dinas 2016; Mullainathan et al. 2008). Individuals can think of themselves as voters of a specific party or group of parties, defined by their ideology, size or some other characteristic. Group membership is accompanied by stereotyping, i.e. perceptions of how a typical member of the group should behave (Turner 1982), and voting for the party that classifies into this category forms part of this description (Lupu 2013). This is how the process of self-categorization fosters continuity in voting patterns over the life trajectory.

³ That said, without qualifying our theoretical predictions, looking at the motives driving an EP vote is helpful in shedding more light on the causal mechanism. In the Online Appendix, we delve into this question, implementing a series of empirical tests which suggest that EP eligibles do not differ from national eligibles in their stances and the importance they attach to the EU. This finding implies that the reason EP elections encourage national votes for small parties is not because the EU becomes for them more important at the national level, but rather due to the habit-formation implications of the second-order nature of these elections.

Similar to other identities, political identities and self-classifications are formed and crystallized primarily during the period of early adulthood (Plutzer 2002). It is during these “impressionable years” (e.g., Delli Carpini 1989; Sears 1983) that young adults are more responsive to changes in their political environment (Dinas 2013; Franklin 2004). These responses tend to leave a long-term imprint on their attitudinal profile (Ghitza and Gelman 2013; Stoker and Jennings 2008). In contrast, for older people it seems that the prior stock of political information is already too heavy to allow new shocks generate significant changes in people’s attitudinal and behavioural outlooks (Schuman and Corning 2012). Party choice seems to adhere to this pattern. Early vote decisions are shown to influence the future partisan outlooks of young voters (Dinas 2014; Meredith 2009; Shachar 2003). By contrast, such individuals will become “immunized” against changing their minds as they grow up if they support the same party at even a quite small number of consecutive elections (McPhee and Ferguson 1962).

Let us now bring these insights into the context of EP elections. Seen as second-order elections, EP elections are more likely than national elections to encourage a vote for small parties. Voting a small party in one’s first election might, in turn, reinforce one’s self-identification as a supporter of this party in particular or a specific type of parties to which the chosen party belongs (in our case, small parties). Lack of prior electoral experience makes it easier that such a vote brings young voters into grips with the idea of supporting a small party in general. Having voted for a small party in an EP election, non-established voters are thus more likely to do the same in the coming national elections. In contrast, young individuals that have not voted for the first time for a small party in an EP election are more susceptible to the type of motivations that make large parties increase their support in national elections and are thus more likely to vote for the latter at the national level. If electoral choices have spill-over effects, these initial electoral stimuli will diffuse across arenas (from EP to national elections) and over time (from the first to future elections). This reasoning leads to the first main hypothesis of this study:

H₁: Voting for the first time in an EP election will increase the likelihood of voting small parties in future national elections.

H₁ is based on a two-stage logic. The first stage assumes that voting in EP elections increases the chances of having voted a small party in these elections. The second stage postulates that this voting pattern translates into the national arena. Both stages represent probabilistic

statements, which can be conditioned by several factors. By considering some of these factors we derive and test a set of complementary hypotheses, which serve to shed light on each of these stages separately. In particular, the first two additional hypotheses identify conditions that render the first stage stronger, whereas the last two look at factors that facilitate the second stage. In all four hypotheses, we expect to see an overall increase in the magnitude of the main effects.

First, EP elections do not just provide an opportunity to opt for small parties but often tend to favour a vote against the government. Even if the degree of anti-incumbent vote in EP elections might vary between countries and across elections, it usually affects all parties in office, both minor and major coalition partners (Hix and Marsh 2007). Thus, we expect voting for the first time in an EP election to help small parties even more when they are not in the government. Although small parties are in general less likely to participate in cabinets, we also find some of them in multiparty cabinets. This logic implies that the first stage becomes stronger for small parties which were not incumbent when the first election takes place:

H_{2A}: Voting for the first time in an EP election will increase the likelihood of voting small parties in future national elections, especially when they were not in government at the time of the EP election.

A second factor that qualifies the magnitude of EP electoral effects is the particular location of these elections within the national electoral cycle. Voting patterns between the two types of elections differ more when there is a temporal distance between them. For example, big parties are expected to lose more votes when the EP elections take place at the middle or toward the end of the national cycle than when they take place at the beginning of the national cycle, when honeymoon effects are still vivid (Hix and Marsh 2011). Previous research has established a monotone relationship between second-order effects and the electoral cycle because EP elections can act as *marker setting* when they take place close to the next national elections (Oppenhuis et al. 1996). According to this idea, voters would be more likely to engage in anti-incumbent voting in elections with significant temporal distance from the previous first-order election because their discontent would be taken more into account by the parties in government.⁴ Similarly, we could argue that EP elections should be more likely to

⁴ Against this, other scholars put forward an alternative cyclical model according to which second-order effects increase until the mid-term and then decrease as the next first-order election approaches (Marsh and Franklin 1996; Reif 1984; Weber 2011). We remain agnostic about the exact functional form of the effect of the distance

translate into a vote for a small party when they take place closer to the end of the national electoral cycle, which again would imply a stronger first stage in our argumentation:

H_{2B}: Voting for the first time in an EP election will increase the likelihood of voting small parties in future national elections, especially when the EP election took place later in the national electoral cycle.

We now turn to the conditions that might qualify the transmission rate of EP vote choices onto the national electoral arena, i.e. the second stage of our argument. The first condition draws on the expectation that individuals' self-classifications can relate to a specific party or to a type of parties. Thus, those who opted for a small party in their first election become more likely to vote for a small party in future elections either because they want to vote for the same party or because they want to vote for a small party, even if it is not the same party as the party they voted for in their first election. We are not in position to disentangle the two mechanisms because we lack information about individuals' first vote. Yet, both mechanisms are more likely to operate if a party that is small in the current national election was also small in the first EP election. With regard to the first mechanism, having a party that was small in both elections increases the possibility that voters are actually voting for the same party in both elections. With regard to the second mechanism, a party that was small in both elections reduces uncertainty about whether it can be generally classified as a small party. According to both mechanisms, being small in both elections strengthens the second stage of our argument (facilitating the transferability of an EP vote into national elections). Consequently, we expect that a first EP vote is more likely to lead to a vote for small parties in future national elections if the current size status of parties goes back to the time of the socializing election:

H_{2C}: Voting for the first time in an EP election will increase the likelihood of voting small parties in future national elections, especially when they were already small at the time of the EP election.

between national and EP elections on parties' vote shares in the latter. That said, the pattern shown in the next section clearly supports the monotone hypothesis. However, in the Online Appendix we delve into this question by implementing a series of additional analyses that test the possibility of a curvilinear relationship.

Our last hypothesis draws on the fundamental difference between EP and national elections. Since national elections are considered more important than EP elections, strategic considerations are more likely to apply. A key aspect of such considerations is avoiding a wasted vote, which depends largely on the level of permissiveness of the electoral system (Gallagher 1991). At least since the seminal contribution of Duverger (1964 [1954]), electoral success of small parties has been understood as a matter of inclusiveness of the electoral institutions: minor parties are expected to perform particularly well in elections conducted according to rules that impose low barriers to their entry into parliament. In contrast, the emergence and survival of small parties is generally prevented when the electoral system tends to overrepresent large parties in the parliament (Cox 1997). The existence of these institutional differences has obvious implications for our argument. The patterns guiding voting behaviour in EP elections are more difficult to be reproduced when the national electoral system is restrictive. Although a first EP vote is more likely to produce a vote for a small party, friendly institutional settings for small parties are expected to reinforce these preferences, making EP-driven habits easier to be built. Therefore, the likelihood of voting for a small party in a future national election if you have voted for the first time in an EP election should increase as the permissiveness of the national electoral rules also increases:

H_{2D}: Voting for the first time in an EP election will increase even further the likelihood of voting small parties in future national elections as the permissiveness of the national electoral system increases.

To sum up, previous evidence on the spill-over effects of EP elections on national party competition is only scarce. An important exception is Franklin and Hobolt (2011), who compared the turnout rates of those who came of age before an EP election against those who came of age before a national election, and found that the former are less likely to vote in future national elections than the latter. Although this evidence points to the unintended consequences of the introduction of direct EP elections for national turnout rates, it does not address whether there are differences among those who actually vote. We argue that there are such differences and that these differences might have played a significant role in party competition and party system change over the last decades. The next section discusses the data and the empirical strategy used to test our argument.

Empirical strategy

To empirically examine our hypotheses we need to construct two groups to be compared with respect to their overall voting choice trajectories: the treatment group consists of those individuals who first voted in an EP election whereas the control group consists of those individuals voting for the first time in a national election. We expect a difference in the future voting profiles of the two groups because of their divergent voting choices in their first elections: the treatment group is expected to vote a small party at higher levels than the control group. Thus, the treatment indicator is the type of first election one takes part in whereas the mechanism expected to drive the treatment effect is the actual party choice stemming from each election.

The problem with comparing groups on the basis of their actual party choice is that voters are free to decide whether to vote and if so which party to opt for. Therefore, we cannot know whether resulting differences in future voting patterns between the two groups are due to their unobservable taste for voting for a particular party, or whether they are due to their vote choice in their first election. To address this problem, we use voter eligibility as an instrument of actual voting behaviour. In particular, we compare people whose first eligible election was an EP election with individuals whose first eligible election was a national election. We assume that those who came of age before an EP election actually voted and thus took the treatment. Conversely, we assume that those whose first eligible election was a national election did vote in that election and are thus in the control group. We also assume that the former on average opted more for small parties than the latter. We remain agnostic about whether each individual actually behaved according to our expectations given her eligibility status. Failing to comply with these expectations makes these individuals immune to our theoretical predictions. Thus, including them into the analysis makes the design more conservative and finding treatment effects becomes more difficult.⁵

Eligibility is, of course, determined by one's age and age, in turn, predicts both turnout and vote choices. However, the relationship between age and EP eligibility is non-monotone. This means that those who came of age before an EP election can on average be approximately as old as those who came of age before a national election. Take the example of Francesca, Italian and born in December of 1984. Francesca turns eighteen in 2002 and is, thus, ineligible to vote in the 2001 general election. The next general election is in 2006. Before then, however, there is an EP election, in 2004, when Francesca is 20 years old and thus

⁵ As explained below, comparisons only based on eligibility status, without making adjustments for the potential presence of non-compliers, allow us to detect and causally estimate intent-to-treat effects, which represent a lower bound of average treatment effects (Angrist and Pischke 2008).

eligible to vote. Essentially, we try to see what would be the difference in the probability that Francesca would vote for a small party in the 2013 Italian general election under the counterfactual scenario that she would have been first eligible to vote in a national election. To construct this comparison group, we can use Italian voters who were born either in December 1986 or in December 1982. On average they would be of the same age as Francesca. They would differ, however, in that their first election would be a general election. The interesting question, then, is whether these first electoral experiences have left an imprint on their vote choices in subsequent general elections.

To perform our analyses, we need data that cover as many European countries as possible and for as much time as possible. For this reason we use the European Election Studies surveys from 1989 until 2009 (van Egmond et al. 2011). EES surveys were fielded in all member states of the EU during the four weeks immediately following each EP election. National samples are independently-drawn and have approximately 1,000 respondents in each of the EU's member states.⁶ We thus start with 12 countries in 1989 to go up to 27 countries in 2009.⁷

The main shortcoming of the data is the lack of information about the exact birthdate of the respondents.⁸ This fact prevents us from using in our analyses those individuals that turn 18 in a year in which either a national election or an EP election takes place because we cannot know whether they do so before the election date or not. 9,224 respondents were excluded because of this reason.⁹

Since the EP elections started only in 1979, older cohorts who had already come of age when the last national election before the first EP election in each country took place would be all assigned to the control group, thus making this group on average much older than the treatment group. It would, hence, be difficult to disentangle whether any difference between the two groups is due to EP elections or due to their age difference. To eliminate this

⁶ Of course, we would need panel data to reconstruct the first vote. Such data do not exist for the entire EU; moreover, they are typically confined within a narrow time frame. To allow broad coverage both across space and over time, we opted for a conservative research strategy, which however can display informative quantities of interest (intent-to-treat effects) and can accommodate large-scale repeated cross sections, and used the EES surveys.

⁷ Because of the collapse of the Italian party system in the early 1990s, we excluded the respondents from this country that entered the electorate before 1994. For obvious reasons, we also excluded East Germany respondents that came of age before 1990 when they were identifiable (that is, only for the 1994 EES survey). The main results presented in the article include all Germans when it is not possible to identify their region of origin because West Germany is the modal category. However, results are robust to the exclusion of all Germans that came of age before 1990.

⁸ To the best of our knowledge, respondents' birthdates are not available in any EU-wide survey.

⁹ We can, by contrast, assume that those respondents that turn 18 in a year in which a national election takes place are eligible to vote for the first time in a national election if the next national election takes place before the next EP election.

possible source of bias, we include only a subset of our survey respondents. In particular, our oldest group of considered voters includes those individuals who were eligible to vote for the first time in the last national election before the first EP election in each country takes place.

Figure 1 shows the relative age distributions of the two groups. The zigzagged pattern observed is what would be expected if some year-of-birth cohorts have an EP first election and their adjacent cohorts (either to the left or the right) are first eligible to vote in a national election. The two vertical lines denote the average age among EP and national eligible voters. There is a slight gap (2.5 years), which is mainly due to our decision to include observations starting from the last national election before the first EP election. As a way to account for this gap, all our analyses include up to a fourth polynomial of age. The results are robust to the inclusion or exclusion of age as a control variable.¹⁰

(Figure 1)

Table 1 presents information about other socioeconomic covariates: gender, education and class.¹¹ In general, we find high degree of similarity between the two groups. Yet, some imbalances emerge, especially with respect to class categories. EP eligible appear more likely to locate themselves into lower socioeconomic class categories. To assess the extent to which these imbalances confound our estimates, we present our results both with and without these controls and they remain robust. The existence of balance with regard to covariates and the robustness of results to the inclusion of them in our specifications lead us to conclude that no other variable (for example, the existence of popularity mechanisms over the electoral cycle) could affect differently the treatment and the control groups and drive, hence, our results.

(Table 1)

Turning into estimation issues, given that we do not have information about people's actual vote choices in their first eligible elections, we use only the reduced form equation,

¹⁰ Given that we distinguish individuals on the basis of their year of birth, another potential confound apart from age is the year of their first election. When graphing the density for each group, we also find a zigzagged pattern, with the EP eligible having a mean year of 1990.53, whereas the national eligible have a mean year of 1988.16. Although small, with $n=15,118$ this difference is statistically significant ($p<.01$). This is why all models include EP parliamentary terms as covariate to denote the different periods in which each individual has come of age.

¹¹ We also check for balance in item non-response by using the missing values of the categorical covariates as a reference category. Doing so allows us to compare the models using the same number of observations in each analysis.

just comparing the two groups on the basis of their eligibility status. We can thus only recover the intent-to-treat effect, as given by δ , the coefficient attached to the eligibility indicator.¹²

$$SmallParty_{ist} = \alpha + \lambda_s + \gamma_t + \delta EligibleEP_{ist} + u_{is} \quad (1)$$

where *SmallParty* is a dummy that switches on for a vote for small parties for individual *i* of country *s* in election *t* (i.e., it takes value 0 if the respondent votes for a large party). *EligibleEP* is also a binary indicator that denotes an EP first eligible voter. The notation also indicates that apart from the inclusion of country and EP-term fixed effects,¹³ the standard errors are clustered at the country level. This equation tests H_1 . To test H_{2A} and H_{2C} , we use only a subset of *SmallParty*, i.e. those small parties that were not in government and were not big in the socializing EP election either, respectively. To test H_{2B} and H_{2D} , we interact eligibility with *Cycle* (i.e., the elapsed proportion of national electoral cycle) and national *Average District Magnitude* (DM), respectively.¹⁴ All hypotheses are tested using linear probability models.¹⁵

Moving to measurement issues, we obtain information on respondents' national vote (i.e., our dependent variable) from the question included in each EES survey on the party they intend to vote in the next national election. We take these responses, go back to electoral results and accordingly code each of the parties mentioned by the respondent as big or small. To do so we employ two different strategies. First, we consider a party to be small if it is not one of the two top parties in the last national election. Second, we consider a party to be small if it gets less than 10% of the total votes in the last national election. Each of these two definitions is applied to the moment in which the EES survey is conducted.¹⁶

Results

¹² This means we cannot directly assess the first stage criterion because we do not have information on vote choice in the first eligible election. That said, almost all previous studies have demonstrated that small parties are favoured in EP elections. Likewise, it could seem that low turnout in EP elections is also a problem for our empirical strategy. However, it is exactly the opposite: lower turnout rates in EP elections make it even more difficult to find significant effects for our treatment because abstention means non-compliance with treatment status.

¹³ It might be that the differences in the length of the national election cycles between countries or other institutional factors have an impact on the probability of receiving the treatment (voting first in an EP election). To the extent that these differences could confound the outcome, we also include country fixed effects in our estimation.

¹⁴ Average district magnitude ranges from 1 for single-member districts systems (i.e., United Kingdom and France) to 672 in Germany in 1994. With regard to the latter, we follow Shugart and Wattenberg's (2001) suggestion and for mixed-member proportional systems such as Germany take the district magnitude of the list tier as average district magnitude.

¹⁵ All results remain substantively identical when using dichotomous dependent variable models (available upon request).

¹⁶ Sources: Nohlen and Stöver (2010) and Comparative Parliamentary Democracy Archive (www.erdda.se).

Table 2 presents the first set of results looking at the effect of being eligible to vote for the first time in an EP election on the probability of voting a small party in the next national election. In the first two columns of the table, small parties are considered to be those that are not one of the two top parties in the last national election (Models 1a and 1b). The last two columns use a different dependent variable, namely a dummy that denotes those parties with less than 10 percent of the total vote in the last national election (Models 2a and 2b). In all cases, those eligible to vote for the first time in an EP election are between 3 and 4 percent more likely to vote for a small party in the next national election (H_1). The size of the coefficients is substantively unchanged when different measurements of the dependent variable are used. The results remain robust to the inclusion of covariates (Models 1b and 2b). This similarity in the findings enhances our confidence that what we show here is not simply an artefact of measurement error. The impact of a first time EP vote does not depend on either the exact operationalization of the dependent variable or the addition of sociodemographic variables.

(Table 2)

We now turn to the conditioning effects. Do we observe the same pattern for parties that were not in government when the socializing election took place? The evidence that appears in Table 3 is moderately affirmative. Coming of age before an EP election increases even further the likelihood of voting for a small party if this party was not incumbent at the time of the socializing election. However, the extent to which it does so depends on the exact operationalization of small party. Parties that were not in office when the first EP election takes place and are not one of the two top are not more likely to be voted among the individuals of the treatment group (Models 1a and 1b). Although the estimates point to the right direction and the size effects are similar to those reported in Table 2, no statistically significant pattern emerges. This would mean that the results of Table 2 are not strengthened by the fact that most small parties are not in the government. In contrast, our instrument is a very good predictor of respondents' intended voting behaviour in future national elections when we define small parties as those that obtain less than 10% of the vote in the last national election (Models 2a and 2b). In such circumstances, voters eligible for the first time in an EP election are around 4.5 percent more likely to vote in national elections for a small party that was not in government when that first EP election took place. Similarly to H_1 , none of these conclusions is affected by the inclusion of covariates.

(Table 3)

As the next step in the analysis we look at H_{2B} . Drawing on the previous empirical evidence (Hix and Marsh 2011), we expect that the probability of voting a small party in an EP election increases monotonically as the distance between the EP election and the previous national election also increases.¹⁷ Consequently, EP eligibility should increase even more future votes for small parties when the EP election takes place later along the electoral cycle. Figure 2 illustrates the marginal effect of EP eligibility conditional on the date of one's first election.¹⁸ As predicted by H_{2B} , the positive effect of our treatment on the likelihood of voting a small party increases as the national electoral cycle goes by. Tardy elections appear to exacerbate the effect of EP eligibility on future small party vote in national elections.¹⁹ As each panel of the Figure illustrates, the results are robust to different operationalizations of the dependent variable.

(Figure 2)

The analyses employed to test the two previous hypotheses examine variables that affect the first stage of our argumentation. In other words, we looked at factors that increased the likelihood of voting for a small party in the first place. We now turn to features that qualify the second stage, i.e. the transmission rate of EP vote choices onto the national electoral arena. For example, models in Table 4 account for the interactive effect of the size status of the party now and in the past and perform according to expectations. In all models, respondents that come of age before an EP election are more likely to vote for a small party that was also small in the socializing election. Both operationalizations of the dependent variable point to the same pattern. However, it is the combination of not being either first or second in any of the two elections under consideration that seems to be particularly susceptible to the long-term effects of EP elections.

¹⁷ Our analysis examines the difference in the aggregate vote share of parties between the EP and the previous national election, conditional on the electoral cycle. We find a monotone decreasing pattern for large parties and a monotone increasing pattern for small parties. All figures suggest that a linear function approximates very well the relationship between Cycle and change in parties' vote share between national and EP elections.

¹⁸ The full results of this exercise are presented in the Online Appendix.

¹⁹ In the Online Appendix we allow for a more flexible estimation, adding a higher polynomial and thus remaining agnostic about the monotonicity of the relationship between *Cycle* and parties' vote shares. Figure A.1 confirms the monotonically positive moderating effect of Cycle on the relationship between EP-*Eligible* and future vote choice. Full details of these estimates are also provided in the Online Appendix.

(Table 4)

Finally, we examine H_{2D} . To test whether the impact of first-time eligibility in EP elections on subsequent party choice depends on the permissiveness of the national electoral system, we interact EP eligibility with average district magnitude in national elections. The full results of this exercise are presented in the Online Appendix. Figure 3 graphically illustrates the marginal effect of first-time EP eligibility on voting for a small party across the observed range of average district magnitude at the national level. The figure shows that the effect of voting for the first time in an EP election is strongly conditioned by the permissiveness of the domestic electoral rules. High levels of proportionality exacerbate the direct effect of first-time eligibility in an EP election on the subsequent likelihood of voting a small party. As shown also in the Figure, the results are clearly robust to different operationalizations of the dependent variable. It seems safe to conclude that permissive electoral rules enable the early experience of EP elections to leave its imprint on national electoral trajectories.²⁰

(Figure 3)

Robustness

Three sets of robustness checks are conducted. The first is a falsification test, which examines whether it is the EP election rather than some unobservable factor that drives the differences between EP and national eligibles. The second intends to assess the robustness of the results to different operationalizations of small parties. The third looks at the mechanism explaining this effect. In particular, it tests whether EP elections drive small party support not because of their second-order nature but rather due to the higher relevance of the EU at the national level for the EP eligibles. We present the key findings from each of these tests in turn.

To examine whether the effects attributed here to the EP elections could be have been also driven by other unobservable factors we perform a placebo test. We take the countries that were not member states when the first EP election took place in 1979 and create an “artificial” EP election for them. Consider the example of Austria, which becomes a member state in 1995 and celebrates its first EP election in 1996. Although the four first EP elections (i.e., 1979, 1984, 1989 and 1994) do not take place in Austria, we will assume that they did so for

²⁰ Figure A.2 in the Online Appendix repeats this exercise including only observations with DM up to 15, hence avoiding problems of extreme interpolations. The results are substantively identical.

the placebo test. If the registered differences so far related to some other confounder, we would have to observe similar findings for the placebo test. We use both operationalizations of small parties, as we also did in the previous analyses. Thus, results replicate Table 2, using the placebo indicator instead of the actual treatment indicator. Table 5 presents the results and allows us to rule out this hypothesis. The coefficients of our treatment variable are essentially zero in all the models. Hence, becoming eligible to vote for the first time before an EP election in a country that is not a member state yet does not increase the likelihood of voting for a small party in the future.

(Table 5)

The second set of tests relates to the coding of small parties. We use two alternative measures, both shrinking further the set of small parties. In particular, we code as small all parties: 1) with up to the fourth highest vote share in the last national election; or 2) with up to five percent of the national vote in the last national election. We use these measures to replicate the analysis shown in Table 2 and Figures 2 and 3. The results, shown in the Online Appendix, largely confirm those presented here. Irrespective of how small party is coded, EP eligibles are more likely to vote for them than national eligibles and this difference increases when a) the EP election is far from the national election; and b) the national electoral system is permissive.

The third set of tests explores the validity of an alternative mechanism that could be driving our results. If small parties are also those parties with more appealing views towards the EU among the electorate and if EP eligibles are more likely to think about the EU when voting nationally, it might be that EP elections lead to party system fragmentation not because of their second-order characteristics, but rather because they operate as channels through which considerations about the EU become more salient among voters. Within this framework, we could conceivably think of a spill-over from the EU to the domestic arena even if integration is only loosely connected to the left-right dimension (Dalton et al. 2011; Rohrschneider and Whitefield 2012). In either way, this line of reasoning would only qualify the habituation mechanism driving our theory rather than our testable predictions.

To see whether EP elections lead to small party vote by converting the EU into a more important issue among EP eligibles, we compare the two groups—EP and national eligibles—with respect to their attitudes towards the EU. We employ a variety of tests, capturing differences both in the direction and the extremity of preferences. We provide a detailed de-

scription of these analyses together with the results in the Online Appendix. The findings suggest that the two groups do not differ in their attitudes towards the EU. Taken as a whole, the results provide little support to the argument that the EP elections generate fragmentation by making the EU more salient among EP eligibles. Rather, it seems that higher levels of small party vote among EP eligibles are more likely to be the outcome of a habituation process based on early voting experiences.

Conclusion

It is hardly surprising that, when the elections for the European Parliament were introduced in 1979, there was no discussion about how they might affect party competition within the member states. The fundamental aim of this reform was to enhance political representation and add legitimacy to what seemed an ever-increasing elite-driven process of European integration. The fact that until recently the EP did not have significant competencies has been reflected in the second-order character of these elections. This did not seem to be a problem until the Eurosceptic political actors that gradually emerged in many member states found channel into national politics. The findings from this study suggest that one of the factors that have fostered support for Eurosceptic parties at the national arena is actually the introduction of direct EP elections. These elections encourage a vote for small parties, which are more likely than major parties to hold anti-EU stances.

Perhaps more importantly, this study has several implications for the evolution of national party competition over the last decades. First, even indirectly, this study provides evidence in favour of Panebianco's (1988) view that electoral arenas operate as communicating vessels. Given that the same political actors are very often competing at different tiers, results in one election might generate spill-over effects with potentially significant long-standing implications. And if the second-order election thesis had already pointed to such effects from national to supranational elections, the results from this study shed light on a reverse link, from supra-national to national arenas. In this respect, it might be worth exploring and further testing the argument made here by using subnational elections or referenda. Importantly, these effects are not necessarily short-term. Rather, given the importance of early voting experiences, they might have long-run consequences for people's voting profiles.

This last point brings us to the second contribution of this study, which relates to the pervasive effects of early political socialization. Elections, as funnels of political stimuli, denote the importance of early political experiences in the formation of distinct voting patterns over the life trajectory. Young adults are more susceptible to events, contextual influences

and other political signals than their older counterparts (Ghitza and Gelman 2013). Here, we find that such effects leave a long-standing imprint on individuals' profiles. Moreover, they do so even if the initial stimulus is allegedly weak, as any second-order election is expected to be (e.g., Meredith 2009). Furthermore, even if the evidence is inconclusive, there are signals that voters do not simply develop identities as to the exact party of support, but with regard to a more encompassing group of parties that relates to their size. Previous evidence on coarse party categorizations is only scarce and primarily focused on ideological labels. Here, we extend this line of research to consider the importance of size and find preliminary evidence of small-party voters. That said, since we do not have information on respondents' party choice in their first eligible election, these conclusions are only tentative at the moment.

Thirdly, by looking at a largely neglected feature of European elections, this study provides a novel explanation of some of the most significant developments in the European political space, namely the increase of party system fragmentation and electoral volatility and the emergence of a negative incumbency advantage. To be sure, existing explanations based on societal change and the transformation in the structure of political opportunities it has generated for political parties are clearly pivotal in understanding these developments. However, representative institutions—much easier to manipulate and change than structural processes—are also contributing to this pattern. It is, thus, important to delve into these effects and properly investigate how they have challenged domestic partisan equilibria. Doing so might qualify the conventional wisdom about the role of structural processes in party system fragmentation. For instance, one of the key explanations for the partisan dealignment in Europe is Dalton's cognitive mobilization theory, which posits that the increase in education levels of population generates more "sophisticated *apartisans*", i.e. new cohorts who are interested in politics but are critical towards traditional forms of political engagement, including supporting mainstream political parties (Dalton 1984). At least in part, the introduction of EP elections could operate in a similar fashion, namely by mobilizing young voters against established parties. Since these elections are affecting only more recent cohorts, they could also account for some of the effects attributed to cognitive mobilization theory.

Even though our investigation has highlighted the importance of EP elections for performance of small parties in national elections, several questions still need to be addressed in order to better understand the workings of this relationship. More specifically, future research should test the possible application of our arguments to other second-order elections such as local and regional elections. For example, many EU countries are divided into subnational entities that elect their own parliaments. These regional tiers of government increasingly ad-

minister greater portions of public budgets, and decide over wider policy areas. If our arguments were valid, we would also expect that voting patterns in subnational elections spill over onto national elections, especially among voters not yet socialized into patterns of habitual voting. Moreover, it would be also important to assess the explanatory power of our proposed theory relative to other classic determinants of the fragmentation of national party systems. Especially electoral systems change only very occasionally, and social heterogeneity evolves very slowly. So it is quite possible that our reasoning provides a better account of the increasing number of parties registered in European countries in recent times than previous studies. Finally, if our reasoning is true, the incentives of large parties in government to call early elections would be modified in order to hold them in a point in time as much distant as possible from the previous EP election. In either way, we hope that our article will trigger the interest necessary to address some of these questions and improve our understanding of why European party systems are transformed over time.

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Tables

Table 1. Balance statistics on a series of demographics

	<i>Beta for EligibleEP</i> (std. error)	p-value
Male	-0.007 (0.013)	0.584
Education = Up to 14 years	0.004 (0 .005)	0.429
Education = 15 years	0.000 (0 .007)	0.939
Education = 16 years	-0.028 (0.030)	0.355
Education = 17 years	0.013 (0.013)	0.299
Education = 18 years	0.020 (0.012)	0.113
Education > 18 years	-0.028 (0 .030)	0.355
Social Class = Working Class	0.053 (0 .013)**	0.001
Social Class = Low Middle Class	-0.004 (0.007)	0.557
Social Class = Middle Class	-0.028 (0 .007)**	0.001
Social Class = Upper Mid. Class	-0.016 (0 .006)*	0.021
Social Class = Upper Class	-0.007 (0.003)*	0.048
Social Class = Other	-0.000 (0.001)	0.703
Social Class = No Classification	-0.000 (0.003)	0.863
Social Class = DKs	0.005 (0.005)	0.274
Social Class = Not Available	0.001 (0.002)	0.659
Social Class = Missing	-0.002 (0.002)	0.336

Note: The first column represents a set of binary indicators, each used as a dependent variable, regressed on the set of covariates that are included in all models: age (with all four polynomials), country- and EP-term-fixed-effects and the treatment indicator (*EligibleEP*). The second column shows the OLS coefficient attached to *EligibleEP* together with its accompanying standard error (clustered at the country-level). The third column presents the corresponding p-value for this variable. * Significant at 0.05; ** Significant at 0.01 (two-tailed tests).

Table 2. Voting for a small party in the next national election

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP	0.033**	0.036***	0.031*	0.033*
Election	(0.013)	(0.012)	(0.017)	(0.017)
Age Poly-nomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Covariates	N	Y	N	Y
Observations	15118	15118	15118	15118
R^2	0.094	0.101	0.052	0.061

Note: In models 1, a party is considered to be small if it is not one of the two top parties in the last national election. In models 2, a party is considered to be small if it gets less than 10% of the total votes in the last national election. Models (a) include only country- and EP-term-fixed-effects. Models (b) include also the following controls, all in fully-factorized fashion (using missing values as the reference category): sex; social class; and education (age finished education). Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; ** Significant at 0.05; *** Significant at 0.01 (two-tailed tests).

Table 3. Voting for a small party in the next national election (interaction with incumbency status in the socializing election)

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP	0.028	0.030	0.034*	0.035*
Election	(0.017)	(0.017)	(0.018)	(0.017)
Age Poly-nomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Covariates	N	Y	N	Y
Observations	15118	15118	15118	15118
R^2	0.051	0.060	0.042	0.056

Note: In models 1, a party is considered to be small non-incumbent if it is not one of the two top parties in the last national election, and it was not in government at the time of the socializing election. In models 2, a party is considered to be small non-incumbent if it gets less than 10% of the total votes in the last national election, and it was not in government at the time of the socializing election. Models (a) include only country- and EP-term-fixed-effects. Models (b) include also the following controls, all in fully-factorized fashion (using missing values as the reference category): sex; social class; and education (age finished education). Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; ** Significant at 0.05; *** Significant at 0.01 (two-tailed tests).

Table 4. Voting for a small party in the next national election (interaction with small status in the socializing election)

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP Election	0.046*** (0.014)	0.048*** (0.013)	0.032* (0.017)	0.034* (0.017)
Age Poly-nomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Covariates	N	Y	N	Y
Observations	15118	15118	15118	15118
R^2	0.073	0.080	0.053	0.060

Note: In models 1, a party is considered to be small if it is not one of the two top parties in the last national election, and it was not in the socializing election. In models 2, a party is considered to be small if it gets less than 10% of the total votes in the last national election, and it got so in the the socializing election. Models (a) include only country- and EP-term-fixed-effects. Models (b) include also the following controls, all in fully-factorized fashion (using missing values as the reference category): sex; social class; and education (age finished education). Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; ** Significant at 0.05; *** Significant at 0.01 (two-tailed tests).

Table 5. Voting for a small party in the next national election (placebo test)

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP Election	-0.002 (0.044)	-0.003 (0.041)	-0.001 (0.045)	-0.003 (0.042)
Age Poly-nomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Covariates	N	Y	N	Y
Observations	3270	3270	3270	3270
R^2	0.129	0.144	0.077	0.099

Note: The table presents a placebo test by adding “artificial” EP elections to those countries that were not member states when the first EP election took place in 1979. In models 1, a party is considered to be small if it is not one of the two top parties in the last national election. In models 2, a party is considered to be small if it gets less than 10% of the total votes in the last national election. Models (a) include only country- and EP-term-fixed-effects. Models (b) include also the following controls, all in fully-factorized fashion (using missing values as the reference category): sex; social class; and education (age finished education). Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; ** Significant at 0.05; *** Significant at 0.01 (two-tailed tests).

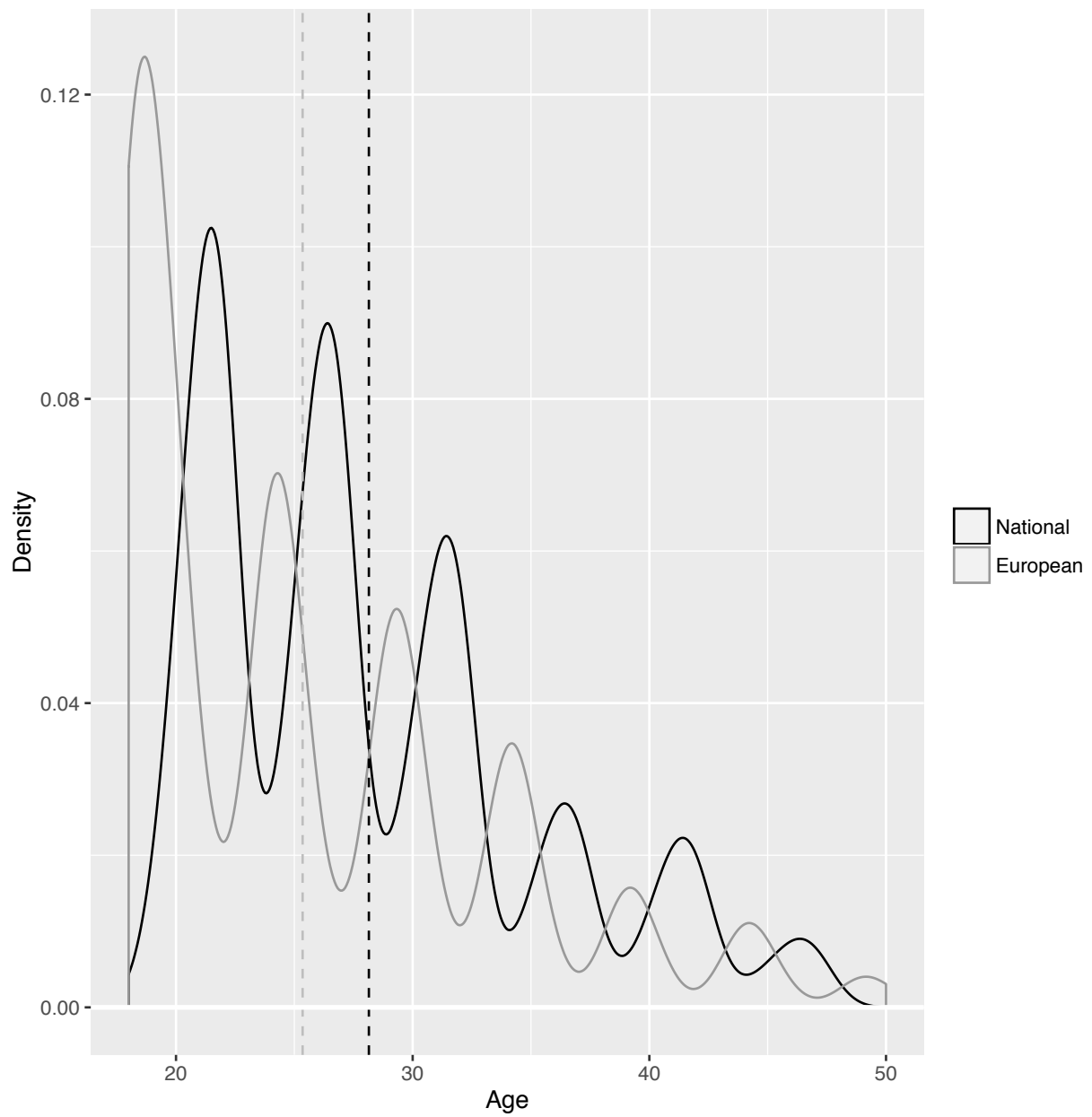


Figure 1. Density plot of age, for EP eligibles and national eligibles

Note: A Gaussian kernel has been used for the densitites.

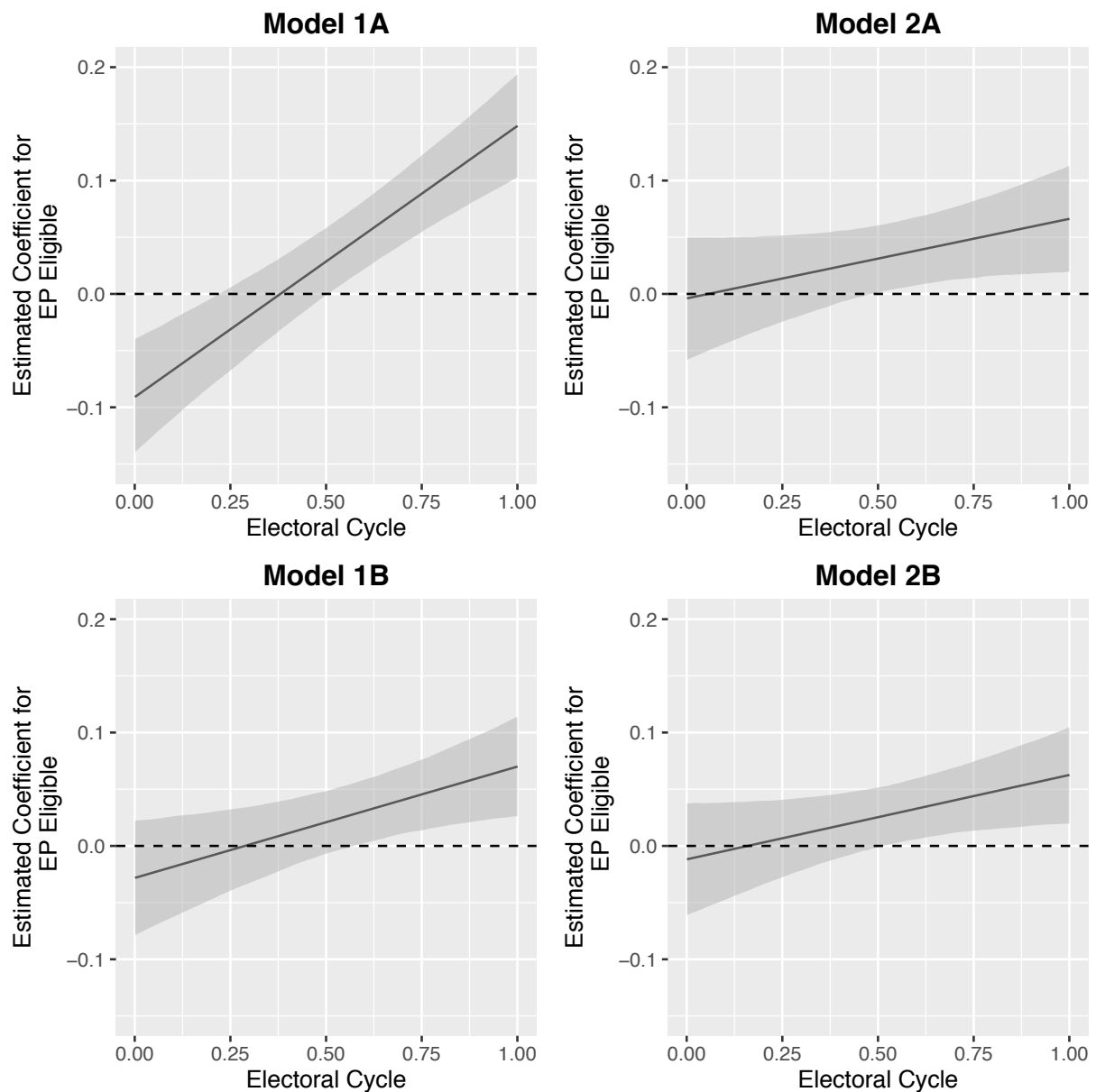


Figure 2. The marginal effect of EP eligibility on voting for a small party in the next national election conditional on national electoral cycle.

The solid line denotes the marginal effect of EP eligibility on small-party vote, conditional on the distance between the EP election and the previous national one. The dashed lines capture the 95% confidence intervals. The estimates are derived from a model including Cycle interacted with EP eligibility. Model 1a only uses the current national election and treats as small all parties apart from the first two. Model 1b measures small parties in the same way but in both the national and the first eligible elections. Models 2a and 2b are similar apart from measuring small parties as those with vote share below 10%. All key estimates remain practically identical when the control variables of the previous analyses are included. EP = European Parliament.

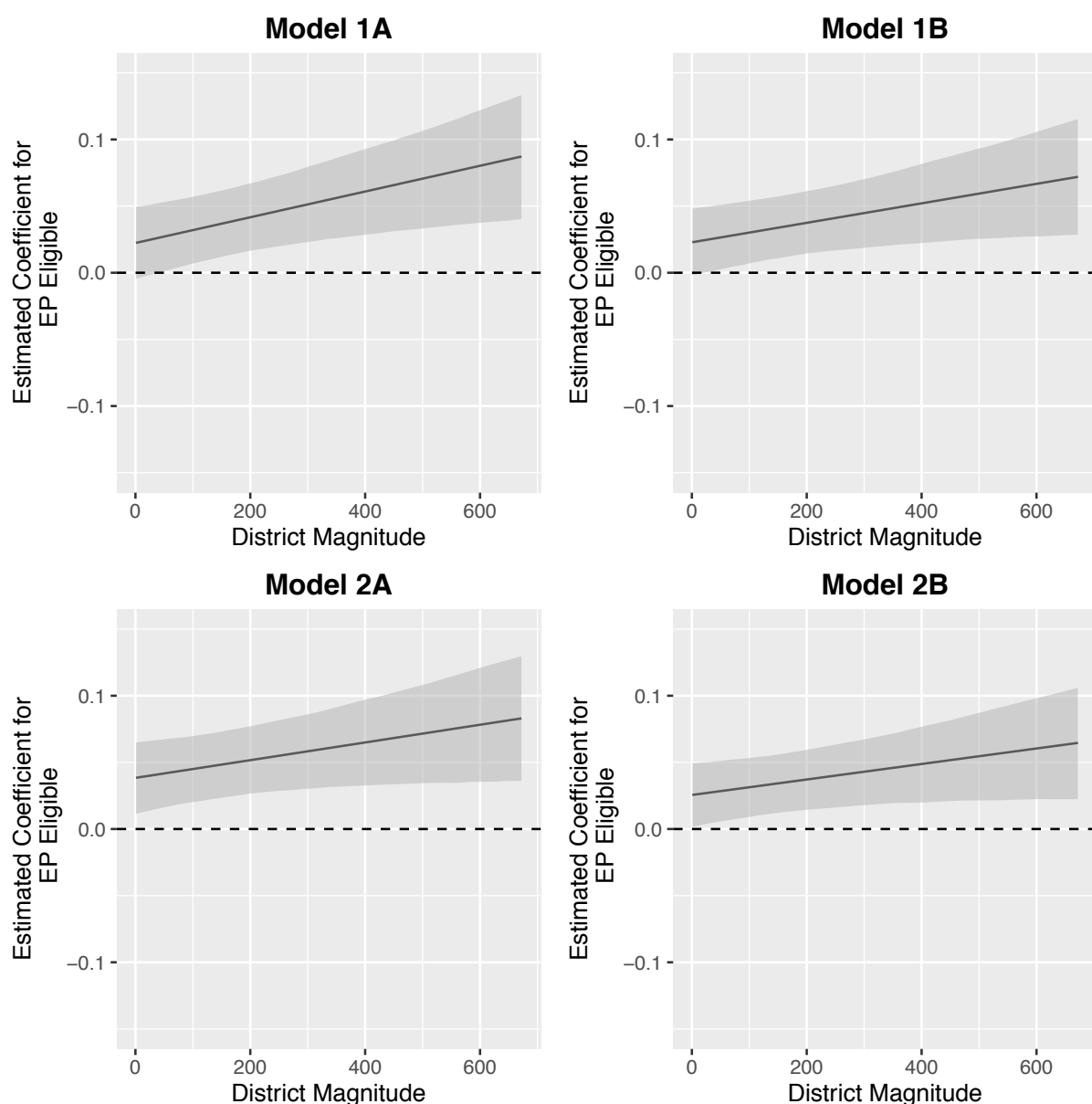


Figure 3. The marginal effect of EP eligibility on voting for a small party in the next national election conditional on national average district magnitude.

The solid line denotes the marginal effect of EP eligibility on small-party vote, conditional on the national average DM. The dashed lines capture the 95% confidence intervals. The estimates are derived from a model including DM interacted with EP eligibility. Model 1a only uses the current national election and treats as small all parties apart from the first two. Model 1b measures small parties in the same way but in both the national and the first eligible elections. Models 2a and 2b are similar apart from measuring small parties as those with vote share below 10%. All key estimates remain practically identical when the control variables of the previous analyses are included. EP = European Parliament; DM = district magnitude.

Online Appendix for:

No Elections for Big Parties:

European Parliament Elections and National Party System Fragmentation

Abstract

Why have European large parties lost electoral ground in recent decades? Whereas most explanations draw on theories of dealignment, this paper advances a novel, institutional, argument by focusing on the introduction of direct elections to the European Parliament (EP) in 1979. Archetypes of second-order elections, EP elections are characterized by lower vote shares for 1) large and 2) incumbent parties. Bridging the second-order elections theory with theories of political socialization, we posit that voting patterns in EP elections spill over onto national elections, especially among voters not yet socialized into patterns of habitual voting. In so doing, they increase the national vote shares of small parties. This proposition is examined using an instrumental variables approach. We also derive a set of testable propositions to shed light on the underlying mechanisms of this pattern. Our findings show that EP elections decrease support for big parties at the national arena by inculcating voting habits.

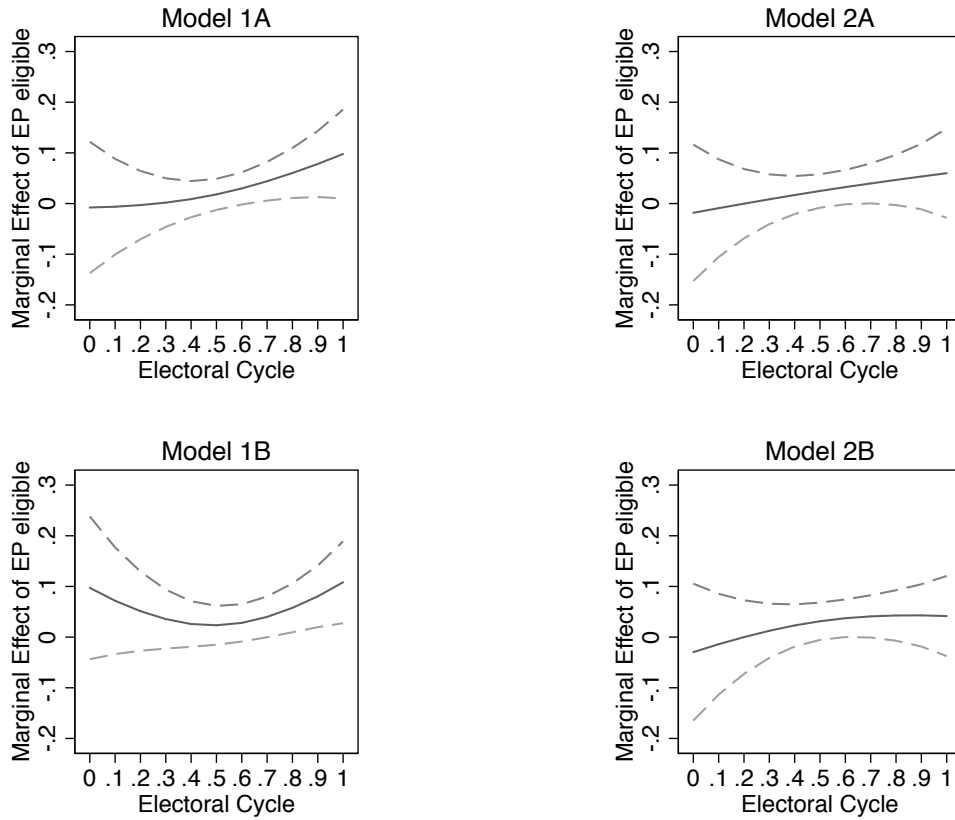


Figure A1. The marginal effect of EP eligibility on voting for a small party in the next national election conditional on national electoral cycle (interaction with the first two polynomials of *Cycle*)

Note: The solid line denotes the marginal effect of EP eligibility on small party vote, conditional on the distance between the EP election and the previous national one. The dashed lines capture the 95% confidence intervals. The estimates are derived from a model including the first and second polynomial of *Cycle*, with the corresponding interactions with EP eligibility. Model 1a only uses the current national election and treats as small all parties apart from the first two. Model 1b measures small parties in the same way but in both the national and the first eligible election. Models 2a and 2b are similar apart from measuring small parties as those with vote share below 10 per cent.

Table A1. Voting for a small party in the next national election (interaction with electoral cycle)

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP Election	-0.046 (0.029)	-0.028 (0.024)	-0.004 (0.040)	-0.011 (0.026)
Electoral Cycle	-0.032 (0.032)	-0.024 (0.023)	0.002 (0.050)	-0.021 (0.023)
Eligible EP Election * Electoral Cycle	0.131** (0.050)	0.097** (0.036)	0.069 (0.072)	0.074* (0.039)
Age Polynomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Covariates	N	Y	N	Y
Observations	15118	15118	15118	15118
R^2	0.095	0.053	0.073	0.054

Note: Model 1a only uses the current national election and treats as small all parties apart from the first two. Model 1b measures small parties in the same way but in both the national and the first eligible election. Models 2a and 2b are similar apart from measuring small parties as those with vote share below 10 per cent. All estimates are practically indistinguishable when the following controls are added in the models (all in fully-factorized fashion, using missing values as the reference category): sex; social class; and education (age finished education). Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; ** Significant at 0.05; *** Significant at 0.01 (two-tailed tests).

Table A2. Voting for a small party in the next national election (interaction with the first two polynomials of *Cycle*)

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP Election	-0.007 (0.065)	0.099 (0.070)	-0.018 (0.027)	-0.030 (0.067)
Electoral Cycle	-0.008 (0.124)	0.120 (0.227)	-0.108 (0.136)	-0.133 (0.140)
(Electoral Cycle) ²	-0.025 (0.130)	-0.122 (0.206)	0.086 (0.136)	0.116 (0.138)
Eligible EP Election * Electoral Cycle	-0.017 (0.245)	0.349 (0.259)	0.096 (0.270)	0.186 (0.251)
Eligible EP Election * Electoral Cycle ²	0.122 (0.217)	0.360 (0.223)	-0.018 (0.242)	-0.115 (0.215)
Age Polynomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Observations	15118	15118	15118	15118
<i>R</i> ²	0.095	0.074	0.053	0.054

Note: Model 1a only uses the current national election and treats as small all parties apart from the first two. Model 1b measures small parties in the same way but in both the national and the first eligible election. Models 2a and 2b are equivalent to Models 1a and 2a respectively, apart from measuring small parties as those with vote share below 10 per cent. All estimates are practically indistinguishable when the following controls are added in the models (all in fully-factorized fashion, using missing values as the reference category): sex; social class; and education (age finished education). Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; ** Significant at 0.05; *** Significant at 0.01 (two-tailed tests).

Table A3. Voting for a small party in the next national election (interaction with national electoral system)

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP Election	0.022** (0.010)	0.038** (0.014)	0.023 (0.015)	0.026 (0.016)
District Magnitude	-0.001*** (0.0004)	-0.001*** (0.0002)	-0.002*** (0.0006)	-0.001*** (0.0004)
Eligible EP Election * District Magnitude	0.0001*** (0.00002)	0.00006*** (0.00002)	0.00007** (0.00003)	0.00005* (0.00003)
Age Polynomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Covariates	N	Y	N	Y
Observations	15118	15118	15118	15118
R^2	0.095	0.074	0.054	0.054

Note: Model 1a only uses the current national election and treats as small all parties apart from the first two. Model 1b measures small parties in the same way but in both the national and the first eligible election. Models 2a and 2b are similar apart from measuring small parties as those with vote share below 10 per cent. All estimates are practically indistinguishable when the following controls are added in the models (all in fully-factorized fashion, using missing values as the reference category): sex; social class; and education (age finished education). Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; ** Significant at 0.05; *** Significant at 0.01 (two-tailed tests).

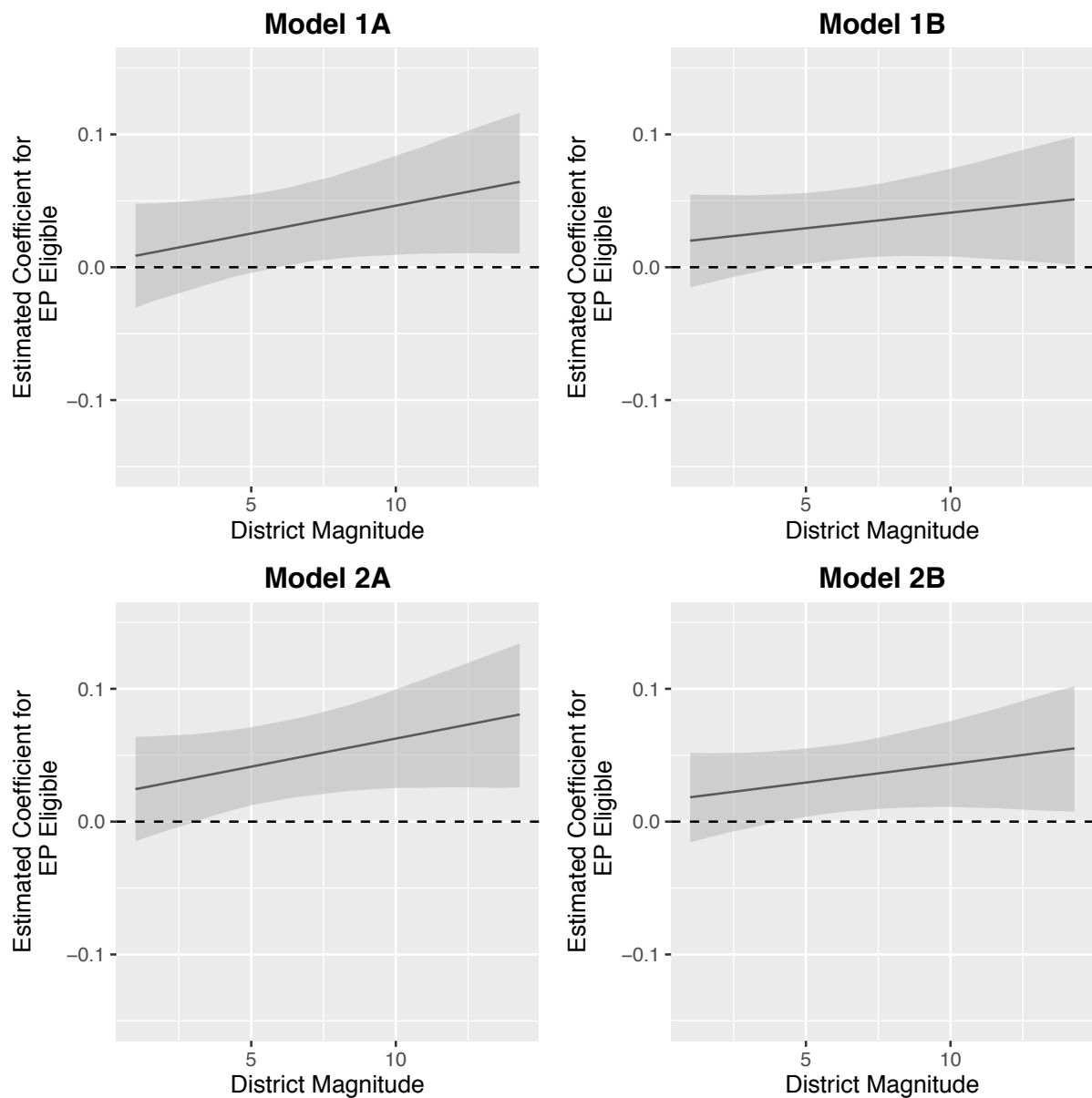


Figure A.2: District magnitude and EP eligibility (excluding extreme observations).

Note: The Figure replicates Figure 3 from the main text, looking at all observations with district magnitude of up to 15 (75% of the original sample). All models use same outcome variables as the corresponding models of Figure 3.

Table A4. Voting for a small party in the next national election (alternative coding of small parties)

	Model 1a	Model 1b	Model 2a	Model 2b
Eligible EP Election	0.029* (0.016)	0.031* (0.016)	0.025 (0.019)	0.026 (0.019)
Age Poly-nomials	Y	Y	Y	Y
Country-Fixed Effects	Y	Y	Y	Y
Period-Fixed Effects	Y	Y	Y	Y
Covariates	N	Y	N	Y
Observations	15099	15099	15099	15099
R^2	0.088	0.094	0.033	0.038

Note: Models 1a and 1b treat as small all parties with up to the fourth highest vote share in the election. Models 2a and 2b code as small parties vote share lower than five percent of the national vote. The list of covariates is the same as the one used in the main text. Entries are linear probability coefficients with robust standard errors clustered at the country level in parentheses. * Significant at 0.10; (two-tailed tests).

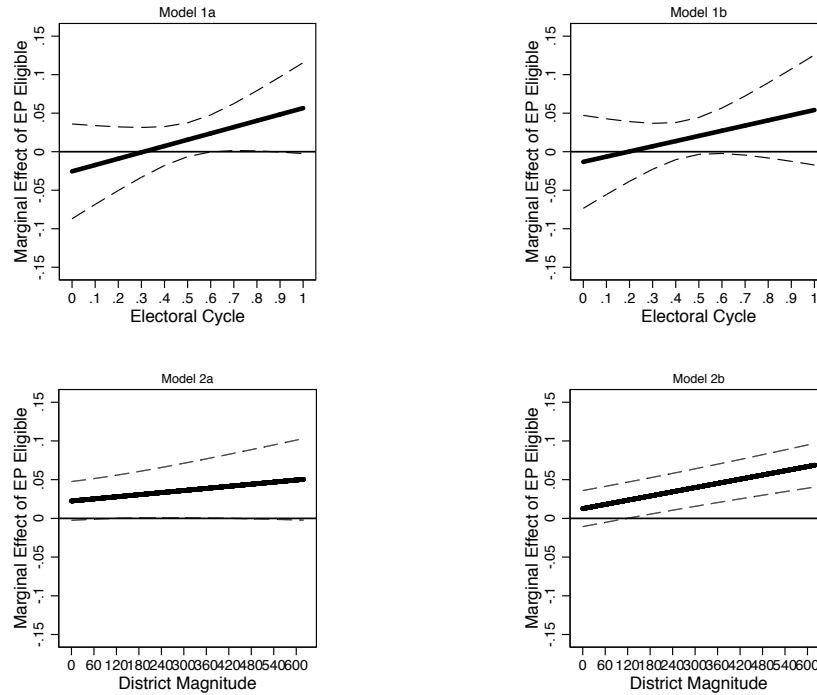


Figure A3: The effect of EP eligibility on small party vote, conditional on 1) the electoral cycle; and 2) the inclusiveness of the electoral system.

Note: Models 1a and 1b show the marginal effect of EP eligibility on small party vote, conditional on the distance between EP and national election. Models 2a and 2b show the marginal effect of EP eligibility on small party vote, conditional on the average national district magnitude. Models 1a and 2a code as small all parties with vote up to the fourth highest vote share in the last national election. Models 1b and 2b code as small as parties with less than five percent of the vote in the last national election.

Are the effects due to the increased salience of EP elections?

Although our theory remains agnostic about the motivation behind a vote for a small party in EP elections, a closer look into this question might shed light on the underlying mechanism. Previous studies have questioned the second-order nature of the EP elections, arguing that the EU has become equally relevant to voters as domestic economic and cultural issues. Within this framework, using evidence on the 2009 election, de Vries et al. (2011) show that EU issue voting is more pronounced in contexts where parties and the media provide higher levels of political information on European matters. This importance of political information as a mediator of the explanatory power of EU issue voting is corroborated in a study by Hobolt and Wittrock in which they use experimental methods. Finally, Clark and Rohrschneider (2009) also find strong support for the hypothesis that party choice in EP elections is affected to a considerable extent by EU level factors.

If being first eligible to vote in an EP election comes with higher levels of exposure to campaign signals on the European Union, it might exacerbate the perceived importance of the EU for domestic politics. If this is the case, EP eligibility might lead to a vote for small parties in national elections not because of the spill-over from the second-order election dynamics hypothesized here but because of the increased weight attached to the EU. To the extent that small parties place more weight to the EU than big parties, they can benefit from this inverse spillover from supranational to national party competition. This line of reasoning does not challenge the impact of EP elections on national party system fragmentation, but qualifies the mechanism driving this effect.

To assess the empirical validity of this argument, we examine whether EP eligibles differ from national eligibles in terms of their attitudes towards the EU. We implement various tests, capturing both direction and extremity of opinions. First, we use as outcome a binary indicator denoting respondents for whom the “EU membership is a good thing.” Second, we examine differences in attitudes towards EU integration (0: gone too far, 10: should be pushed further). Third, to capture extremity in attitudes towards the EU, we fold the EU integration scale so that it ranges from more centrist to more extreme opinions. Table A.4 presents the average treatment effect of EP eligibility on this series of measures that tap attitudes towards the EU. Figure A.4 visualizes these differences. To better assess the effect sizes, all outcomes in the Figure have been recoded so that they vary from zero to one. All results point to the same direction. We find no significant difference between the two groups with respect to their EU attitudes. The first two outcomes are already binary indicators, classifying respondents who either declare the EU is a “good thing” or that the EU is a “bad thing”. No significant difference is observed between EP eligible and national eligibles. The third entry looks at respondents’ self-placement in a 0-10 scale, ranging from “EU integration gone too far” up to “EU integration needs to be pushed further”. Again we find no difference between the two groups. The last entry folds the EU integration measure and squares it in order to allow more leverage for more extreme positions. Although EP-eligibles appear slightly more extreme in their views, this difference again fails to reach significance even at the $p < .1$ level. Taken as a whole, these results suggest that the two groups do not differ significantly in their views towards the EU.

(Table A.4 and Figure A.4)

We now shift our focus to a different question. We ask whether the EU, as an electoral issue, became more salient among EU than national eligibles. To see whether this is the case, we regress a proxy of party preference, the Propensity to Vote for party X , on three different spatial functions linking respondent and party placement in the issue of EU integration. X captures all relevant parties in the national party system. We interact each of the spatial measures with our binary indicator of EU/National eligibility. If being first eligible to vote in an EP election is likely to make the EU more salient in the national political arena, the degree of convergence or divergence between party and voter in the issue of EU integration should matter more for those coming of age before an EU election than those coming of age before a national election. The key results are shown in the last three columns of Table A.4. We employ the minimum distance criterion and we measure distance by using both the absolute (fifth column) and the quadratic (sixth column) proximity between respondent and party in the EU-integration dimension (ranging from 0 “EU integration has gone too far” to 10 “EU integration should be pushed further”). Following previous studies, which suggest that the EU as a political issue evokes more directional than proximity criteria when evaluating parties at the national level (Dinas and Pardos-Prado 2010), we also use the directional model as a way to compare the importance of the EU on party preference among national and EP eligibles. The directional model combines two components: a) convergence in terms of direction of policy change (whether both party and respondent lean towards more integration or less EU integration); and b) intensity in their views on this issue. All main effects seem to operate as expected, significantly predicting party preference. That said, we find no significant interaction between EU eligibility and EU-integration attitudes. Figure A.5 visualizes these estimates, showing the coefficient of both proximity and direction on the issue of EU integration on PTV separately for the two groups. In none of these instances do we find any indication that the issue is more important for EP eligibles. Instead, we observe great level of similarity between the two groups across all three models.

(Figure A.5)

Finally, since the importance of the EU at the national level is expected to increase in more recent years as the integration process deepens, we examine whether the impact of EP eligibility on small party support is stronger for younger cohorts who come of age in more recent EP elections. Figure A.6 examines whether the EP eligibility effects vary significantly according to the EP election in which eligibility applies. If the effects we find are due to the

EU becoming increasingly more important for domestic politics, especially after the adoption of the Maastricht Treaty, EP eligibility should exert stronger effects in more recent elections. The figure tests this expectation by looking at all three outcomes used in the main study: Model 1 uses as outcome a vote for a small party (H_2); Model 2 uses as outcome a vote for a small party that was also in the opposition in the first eligible election (H_{2A}); and Model 3 uses as outcome a vote for a small party that was also small in the first eligible election (H_{2D}). The first row of the Figure classifies as small parties those that are not one of the two top parties in the last national election, whereas the second row considers as small parties those with less than 10% of the national vote in the last national election. None of these analyses indicate a clear ascending trend in the magnitude of the effects. The evidence does not seem to support the idea that it is the growing relevance of the EU at the national level that accounts for the observed pattern.

(Figure A.6)

Table A.5: Comparing EU and National eligibles in their attitudes towards the EU as well as the weight they attach to the EU integration issue in their party preferences

	“EU Good”	“EU Bad”	“EU integration”	“EU extremity”	Abs. Proximity	PTVs Quadratic Proximity	Directional Model
EP Eligible	-0.008 (0.019)	-0.004 (0.011)	-0.015 (0.079)	0.489 (0.318)	0.007 (0.107)	0.019 (0.075)	0.003 (0.058)
EU-Attitudes					-0.331** (0.020)	-0.332*** (0.020)	0.060*** (0.007)
$EP \times EU_{attitudes}$					0.015 (0.022)	0.002 (0.002)	-0.002 (0.007)
N (clusters)	9543 (26)	9543 (26)	9543 (26)	9543 (26)	26187 (23)	26187 (23)	26187 (23)

Note: Entries are OLS coefficients, with standard errors in parentheses. Errors are clustered at the country-level in the first four columns and the individual-level in the last three columns

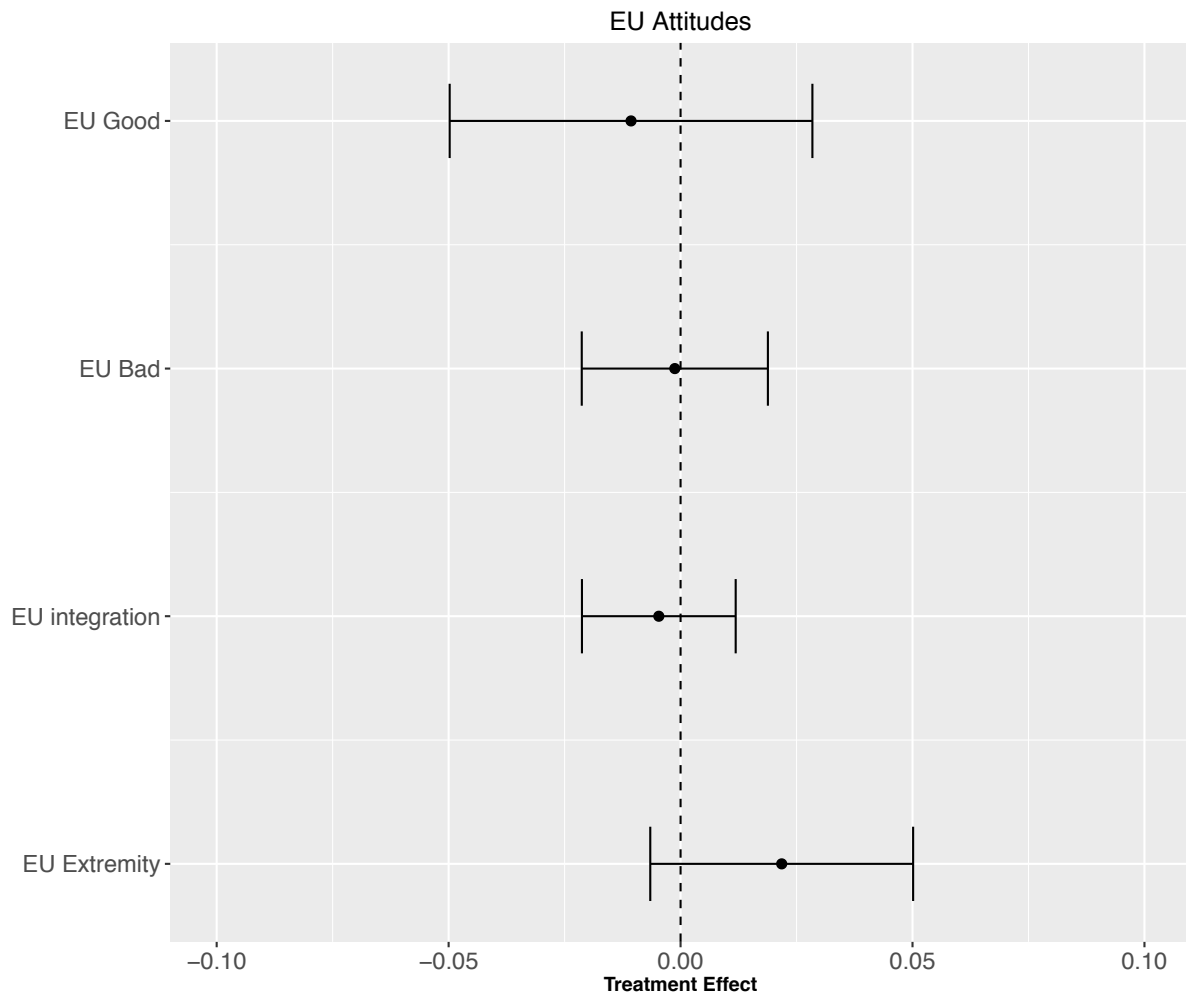


Figure A.4: EP-eligibility effects on attitudes towards the EU

Note: The black dots denote the average difference between EP and national eligibles in their EU attitudes. The horizontal bars denote the 95% confidence intervals surrounding the point estimates. All comparisons stem from regression models, which include country- and EP-term-fixed effects. The first two entries stem from the same question, which asks respondents whether the EU is a good or a bad thing. The last two entries stem from respondents' self-placement in terms of their views about whether the EU integration process has gone too far or needs to be pushed further: the third one ranges from 0 (gone too far) to 10 (should be pushed further) whereas the fourth one goes from 0 (more centrist) to 5 (more extreme). The first question is asked in all European Election Studies, whereas the last question is only asked since 1999. All outcomes recoded so that they vary from zero to one.

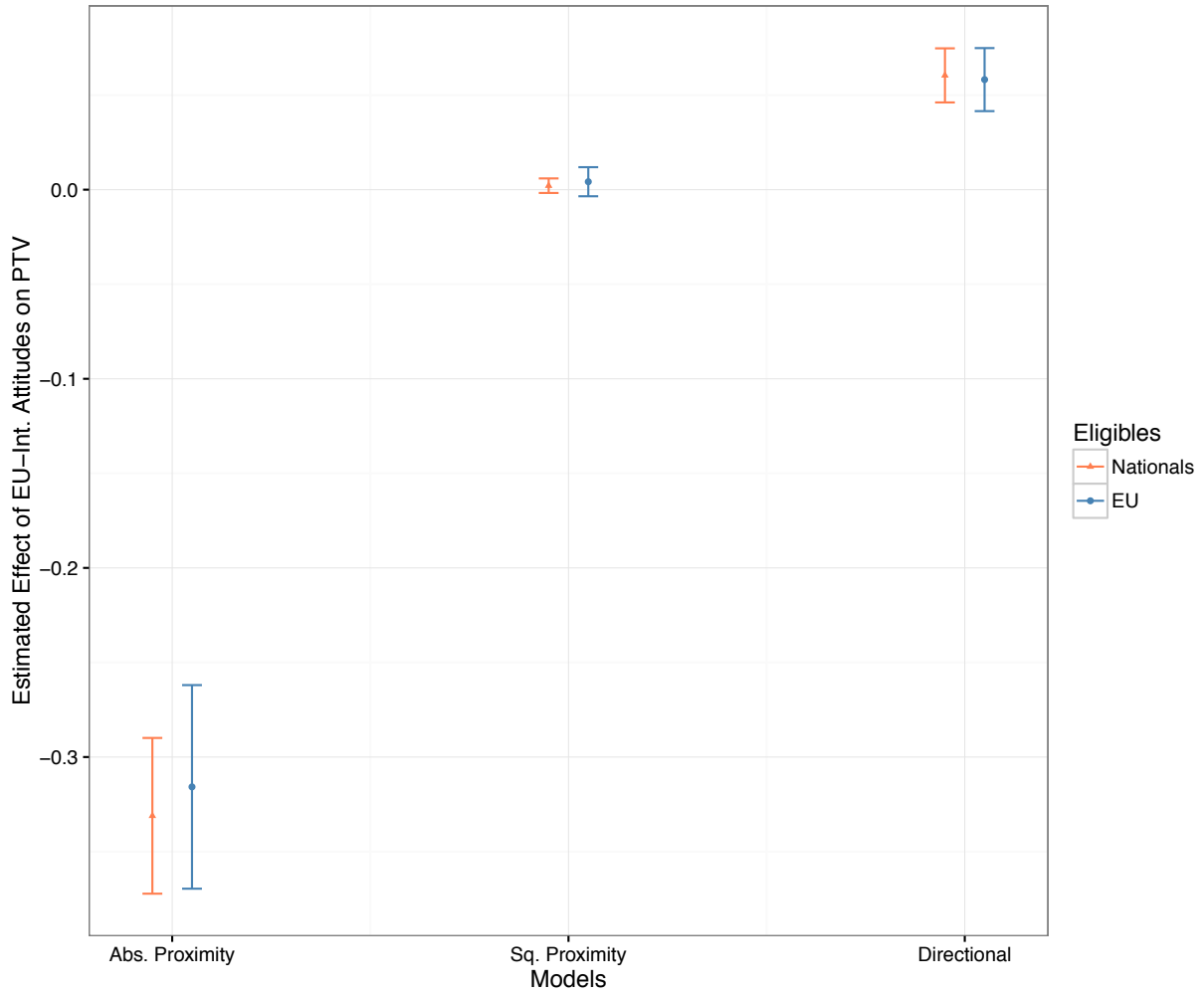


Figure A.5: EU Integration attitudes and PTVs according to the first eligible election

Note: Dots represent the OLS coefficient of EU integration attitudes on the Propensity to Vote, with the vertical bars capturing the 95% confidence intervals. The first model uses the absolute distance between respondent and party on the EU integration scale, whereas Model 2 uses the quadratic distance between party and individual. The third model employs the directional approach, whereby party utility (U) for individual i with respect to party k is given by the following expression: $u_{ik} = (v_i - sq)(p_{ik} - sq)$; v_i stands for i 's position on the EU integration scale, p_{ik} stands for party's perceived position on the same scale and sq stands for the policy status quo, proxied by the midpoint of the EU integration scale, which runs from 0 (integration has gone too far) to 10 (integration needs to be pushed further). All three models include up to a fourth polynomial of age as well as country- and EP-term fixed effects, and cluster the errors within individuals.

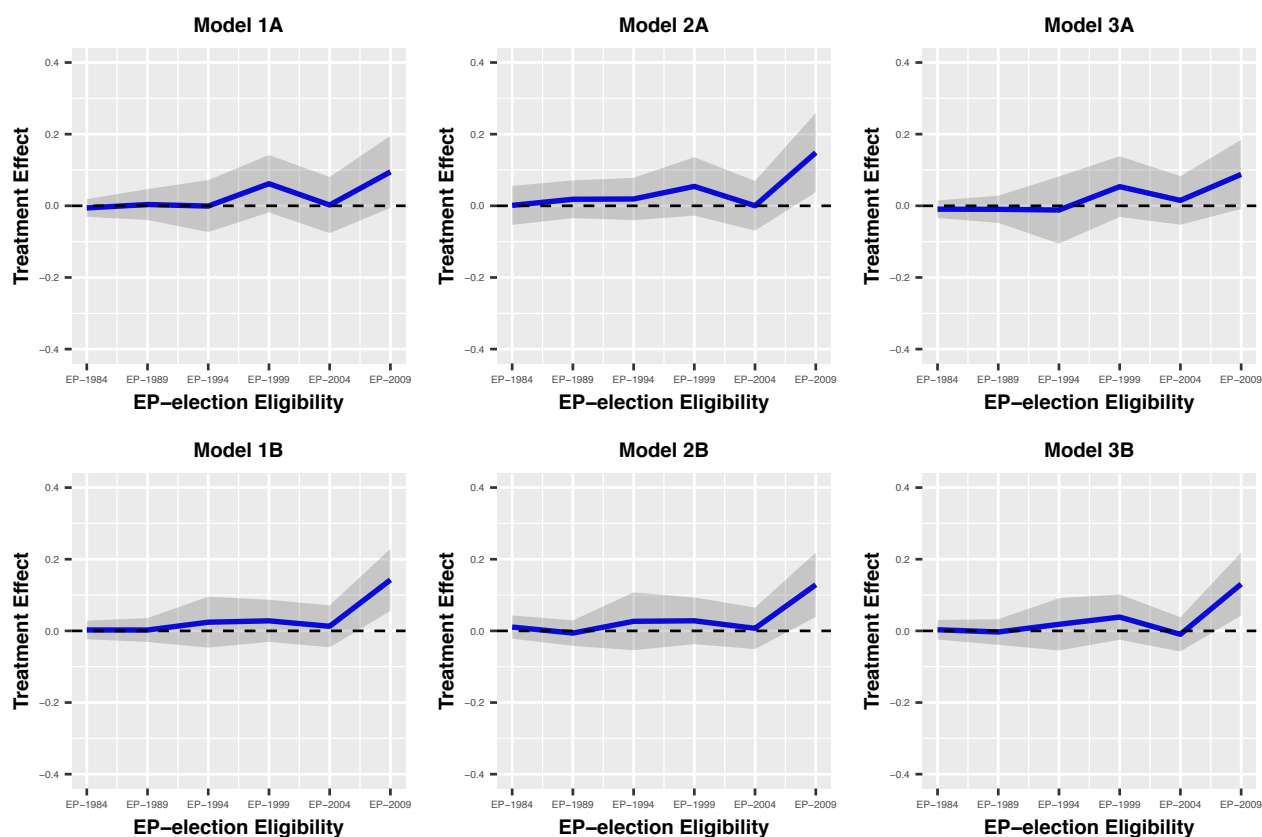


Figure A.6: EP Eligibility Effects by EP term of socialization

Note: The blue lines denote the EP-eligibility effect on the outcomes of interest and the shaded area captures the 95% confidence intervals. Models 1A and 1B use as outcome a vote for a small party. Models 2A and 2B use as outcome a vote for a small party that was also small on the election of first eligibility. Models 3A and 3B use as outcome a vote for a small party that was not in government in the first eligible election. In models 1A to 3A, a party is considered to be small if it is not one of the two top parties in the last national election. In models 1B to 3B, a party is considered to be small if it gets less than 10% of the total votes in the last national election. All models include country- and EP-term-fixed-effects.

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