

Dead Man Walking: The Affective Roots of Issue Proximity between Voters and Parties

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Abstract

Do voters like the party they already agree with or do they agree with the party they already like? Previous studies have suggested a link from preferences to perceptions. However, such a causal link has not been convincingly demonstrated. Most issue voting studies have adopted the basic premise of spatial models of voting—that voters compare parties' positions with their own ideal points and apply a rule to choose among these parties. Drawing on a natural experiment, this study shows that perceptual agreement between parties and voters is endogenous to voters' party affect. We use the murder of a Dutch politician amidst the data collection period of the 2002 Dutch election study. The death increases respondents' feelings for his party without providing information about its issue stances. This upward shift in feelings translates into a significant increase in the perceived level of proximity with the party. The design also allows us to explore the mechanism bringing parties and voters closer. Rather than taking up the party's stances, voters move a party's positions closer to their own views when their feelings for that party increase. The findings challenge established assumptions about the theoretical underpinnings of spatial models of voting. They support classic notions of voter projection and lend credence to recent theories of attitudinal change, which are based on coarse thinking and uninformative updating.

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In his 2011 Presidential address to the American Political Science Association, Henry Brady suggested that spatial diagrams of politics ‘should be iconic for political science in much the same way as supply-and-demand curves in economics’ (2011:312). Since Black’s path-breaking work on committee voting (1958) and Downs’s spatial representation of party competition (1957), spatial models have dominated the issue voting literature (Carmines and Stimson 1980; van der Eijk and Franklin 1996; Enelow, Hinich and Mendell 1984; Franklin and Jackson 1984; Jackson 1983; Lachat 2008; Shepsle and Boncheck 1997) and have constituted a key analytical tool in research on political representation (Dalton 1985; Powell 2000). These models posit that citizens have beliefs about where actors stand on various issue domains and opt for the actor closest to their ideal point. Any change in citizens’ perceptions of where actors stand on issues is attributed to rational updating: perceived proximity affects party or candidate preferences, and not vice versa.

The unidirectional nature of this relationship has been challenged by a significant strand of the political behavior literature. Drawing on work in the field of social psychology, these studies have suggested that the observed proximity of political actors and citizens is in part the result of *ex post* rationalizations of citizens’ preferences for these actors, formed on grounds other than the positions espoused by these actors (Brody and Page 1972; Judd, Kenny and Krosnick 1983; Krosnick 1990; Lenz 2012; Markus and Converse 1979; Page and Jones 1979; for an early review of this literature see Ottati and Wyer 1993). This phenomenon can manifest itself through two non-mutually exclusive conditions. First, citizens may locate issue positions of an actor they support closer to their own views on the issue, a process known as ‘projection’ (Sherif and Hovland 1961). Second, they may adopt the position of an actor they support, which is referred to as ‘persuasion’ (Granberg 1983, 1985).

Early attempts to address the presence of projection and persuasion have been based on surveys, in which respondents are asked to locate themselves and parties on various issue scales and to also reveal their party preferences (Markus and Converse 1979; Merrill and Grofman 1999; Merrill, Grofman and Adams 2001; Johnston et al. 2003; Lewis and King 1999; Macdonald et al. 2007). Although some of these studies have pointed to the presence of projection, detecting the flow of causality with only this information at hand is arguably impossible. Recent experimental studies have shed some light on this question, but the findings have not definitively attributed the causes of bias. For example, various studies have used survey experiments, providing either complete (Claassen 2009; Tomz and van Houweling 2009a) or incomplete (Tomz and van Houweling 2009b) information about parties' positions on issue scales, as a way to assess the relative performance of competing spatial models of voting. Other studies also refer to party stances but focus on the way information (or its lack thereof) interplays with prior partisanship in generating attitude or opinion change about issues and parties' stances (Gaines et al. 2007; Lenz 2009; Tomz and van Houweling 2014). The underlying question in these studies is how information about parties' policy stances affects party evaluations. The reverse causal link, however, remains understudied: how does change in party affect influence voters' perceived proximity to the party?

To address this question we would ideally require the following setting: an exogenous intervention causes considerable unidirectional change in voters' affective party sentiments without providing any information about the party's position on relevant issues, and without providing voters reason to reposition on any relevant issue. This shock should be as good as randomly assigned to a subgroup of a representative sample of the electorate. Moreover, information about voters' opinions and perceptions about parties' positions on various issues

should be available. This setting should refer to real parties, to real elections, and should be based on real information flows.

The 2002 Dutch general election campaign provides a unique scenario similar to the ideal design described. The murder of anti-immigration party leader Pim Fortuyn caused a sudden bump in voters' evaluation of his party, the List Pim Fortuyn (LPF), without providing additional information about its issue stances. The event is unlikely to lead voters to revise their views on any key policy issues, as Fortuyn's killer was a mentally ill, native Dutch person who did not make any statement about the murder until months after the election.² The assassination happened while fieldwork for the 2002 Dutch Parliamentary Election Study (abbreviated 'DPES 2002') was underway. Thus, some respondents were interviewed before Fortuyn's assassination, and others after, in a pseudo-random way.³

We use this case to see if a shift in voters' affective evaluations of the LPF, caused by the murder, affected their perceptions of their distance to the party in terms of issue positions.⁴ We assess to what extent this change in proximity is due to projection as opposed to persuasion effects. We evaluate how the effects varied across issues more vs. less strongly associated with the LPF. Rational updating, the only case in which the core premise of spatial models of electoral competition is left unaffected, would manifest itself as no impact of the exogenous shock. However, the results of our analyses indicate that voters bring the party closer to their

² The reasons for the assassination remained unclear in the nine days that remained until the election. The seven main national newspapers speculated in 20 articles about the suspect's possible motives for killing Fortuyn (search string in the LexisNexis database: "*motief OR motieven AND Volkert*" from 7 until 15 May 2002). No clear reason was given in any of the articles. In fact, in 17 out of 20 articles it was explicitly stated that his motive was unknown and that it could have been anything, including that he was Fortuyn's former student – or his former lover.

³ However, given the design of the survey, some confounding of treatment assignment remained. As described below, we ensure covariate balance by using genetic matching on a set of pretreatment covariates.

⁴ By affective party evaluations, we do not mean long-standing party identification, which would be anyway impossible given that the LPF was only established three months before the assassination.

own positions, and that they do so mainly for those issues on which the party's views are unknown. This finding is hardly compatible with the idea of rational updating. By contrast, it suggests that voters heavily engage in what is known as projection.⁵

Our findings extend the previous literature in at least two ways. First, we show that the extent to which voters believe that a party holds an issue position they like is influenced by how much they like that party. Failing to account for this link likely makes that issue appear more predictive of voting for that party than it actually is. Second, the policy issues we examine vary in the degree to which they are emphasized by the party under investigation. This variation allows us to disentangle the two phenomena, exploring whether this rationalization bias is driven more by projection than persuasion.

Theoretical basis and previous work

A key pillar of rational choice theories of voting, proximity theory rests on the idea that individuals hold informed opinions about political issues, form perceptions about parties' stances on these issues and maximize their utility by choosing their closest alternative. Accordingly, change in party preference is caused by new information that prompts voters to change their preferred issue policies, their perceptions of parties' stances, or both.

Psychologists understand perceived agreement between voters and parties quite differently. The departure point of these studies is Heider's (1958) balance theory, which postulates that positive sentiments towards an object lead to positive assessments of features linked to this object. In the context of spatial voting, the theory predicts that, in trying to achieve

⁵It could be that the event sheds light on the party's position on exactly these issues. We discuss and rule out this possibility in a separate section dedicated to the examination of competing explanations.

balance between their attitudes towards a party and their judgements about its issue stances, individuals will agree more with a party they support (Blais et al. 2001; Jessee 2009; Papageorgiou 2010). To the extent that preferences dominate over perceptions, perceptions of the party's issue positions will be distorted as a result of the voter's affect towards the party (Granberg and Brent 1983; Granberg, Kasmer and Nannerman 1988). This is generally known as *projection*. Projection effects' mirror image are *persuasion* effects, whereby voters form or update their issue perceptions in concordance to their preferred party's issue stances (Petty and Cacioppo 1986; Price 1989).⁶

Previous studies have focused on the interplay between party evaluations and issue proximity. On the one hand, voters might save resources by following party cues (Bartels 2002). Thus, instead of forming their own preferences over issues, they can take the shortcut of just adopting the issue positions held by their preferred party (Petty and Cacioppo 1986; Price 1989). This process—persuasion—is particularly pronounced when voters feel uncertain about their own policy preferences (Lee 2007). From a dynamic perspective, change in party stances is likely to also cause change in individuals' issue orientations (Lenz 2012). Voters learn parties' new stances and update their own views accordingly (Lenz 2009).

On the other hand, individuals might not have a clear view of parties' stances on a given issue. In these situations, projection appears to dominate, with voters projecting their own views

⁶ Projection refers to the process whereby individuals project parties' views onto their own positions. This phenomenon is also known as assimilation, but we stick here to the more frequently used term projection. Notice that projection here means something completely different from the more common usage of the term in Freudian psychology. Furthermore, both projection and persuasion have their negative counterparts. With regard to projection, voters are deemed to disagree more with parties or candidates they dislike (Newcomb 1968; Kinder 1978), a phenomenon known as 'contrast.' 'Negative persuasion effects' occur when individuals try to avoid the position advocated by a party they dislike (van der Brug 2001). Neither of them is considered here, since our focus is on the effect of an *upward* shift in party preferences. We do look at these phenomena, however in the online appendix when we examine the case of a negative shift in presidential affective evaluations.

onto parties (Merrill and Grofman 1999; Tomz and van Houweling 2009; Grand and Tiemann 2013). From a dynamic perspective, new information that might cause a voter to see the party's position as incongruent is either disregarded or interpreted through a partisan lens (van der Brug 2001; Carsey and Layman 2006). This implies very high barriers to opinion change (Gaines et al. 2007). Even when voters do come to recognize that their preferred party holds uncongenial issue positions, they may stick to their party preference by judging the rival party to be an even worse alternative than before (Groenendyk 2012). Alternatively, any change in voters' issue orientations might be accompanied by change in their perceptions of parties' positions. Two Dutch studies that used the Chernobyl accident as a natural experiment provide evidence for this pattern. Both Visser (1994) and van der Brug (2001) used the 1986 Dutch Parliamentary Election Study, which consisted of two waves, one before and one right after the accident. Respondents of both waves became more critical of nuclear energy and, importantly, more likely to also place their preferred party towards the same extreme of the scale.⁷

Although these studies provide some support for the presence of projection effects, they all build on the idea that change in proximity between voters and parties arises when voters obtain new information, information that either shifts their beliefs about where parties stand or shifts their own issue preferences. This logic leaves out the most pertinent implication of rationalization bias, namely that perceptions are linked to preferences in an affective way that does not depend on informative cues. Any "shock" that shifts people's affective evaluations of the party is expected to generate instances of either projection or persuasion. This possibility

⁷ Although the second wave takes place a month after the accident, the saliency of the event generates incentives for parties to openly refine their positions on this issue. Consequently, the design cannot preclude that instead of projection, the mechanism driving increase in proximity is simply rational updating as both voters and parties become more sceptical about nuclear energy.

represents the trademark of rationalization bias, but such instances have been largely ignored in this literature.⁸

Imagine, for example, that between t_0 and t_1 a party in government gets credit for the unanticipated elimination of a terrorist attack. If public opinion becomes more positive towards the party as a result of this achievement, we can examine whether this shift in affect also causes changes in the level of subjective agreement between voters and the party on an unrelated issue, say, redistribution: it may be that voters move their redistribution preferences closer to the party's position (persuasion effects) or that they perceive the party to be nearer to their own redistribution issue position (projection effects). Insofar as the party's achievement does not provide any signal about a change in the party's policy with respect to this issue, rational placement would predict that the upward shift in party affect is not followed by any change in perceived proximity on the redistribution issue scale. In this case, we can readily distinguish between observable implications of rational updating and those of projection vs. persuasion.

In this paper, we build on this exact idea. The design of our study is based on an exogenous shock, the killing of Pim Fortuyn, that provides a setting in which rational updating and projection or persuasion bias lead to different predictions. The rational updating framework predicts no change in voter opinion on any issue and no change in their perceptions of the LPF's stand on any issue. If, on the other hand, projection or persuasion is operating, we should observe

⁸ Even if its main focus is quite different, there is one study that looks at the impact of affective orientations on perceived proximity. Prior to the February 2008 Connecticut presidential primary Gerber, Huber and Washington (2010) sent a mailing to a random sample of unaffiliated registered voters who, in a pretreatment survey, leaned toward a political party. The mailing informed the subjects that only voters registered with a party were able to participate in the upcoming presidential primary. Subjects were surveyed again in June 2008. The authors find that in the follow-up those forced to choose a party ended up evaluating the party and its leader more positively than those not contacted. However, the study finds no partisanship effects on change in policy orientations. "Forced" partisans did not become more likely to align to party's policy positions. As the authors argue, one possible reason for this null finding is the salient nature of the issues (keeping troops in Iraq and taxing the rich) and the short time frame of the experiment.

an increase in subjective agreement between voters and the party as a result of Fortuyn's assassination. If projection is dominant, voters' own positions will be stable but their views of the LPF's position will be assimilated to those positions. If persuasion is dominant, we should find voters adjusting their own issue positions to be closer to those thought to be held by the LPF. We test these divergent expectations by distinguishing between survey respondents who were aware of Fortuyn's death and voters who were not aware of this event, comparing their level of perceived proximity with the party. The next section provides more information about the design and how it helps us examine the presence of projection and persuasion effects.

Research design

We use data from the three-wave Dutch Parliamentary Election Study (DPES) 2002. Fortuyn was murdered on May 6, nine days before the election day and amidst the fieldwork of the first wave, which took place during the 31 days immediately before election day. Of all pre-election-wave respondents (N=1,904), 78% were interviewed before the assassination, and 22% after. Our analysis mainly focuses on comparisons between these two groups. We compare the two groups on four policy issues available in wave one of the DPES 2002. These are: asylum seekers — scaled from “admit more asylum seekers” (1) to “send back as many asylum seekers as possible” (7); crime — scaled from “the government acts too tough on crime” (1) to “the government should act tougher on crime” (7); income redistribution — scaled from “income differences should be increased” (1) to “income differences should be decreased” (7); and euthanasia — scaled from “forbid euthanasia” (1) to “allow euthanasia” (7). For each issue, a perceived proximity scale has been created by using the absolute distance between a

respondent's own position and her placement of the LPF on that issue.⁹ We first examine whether respondents interviewed *after* Fortuyn's assassination placed themselves and the LPF closer to each other than those interviewed *before*, which would be an indication that projection and/or persuasion was taking place. In a next step, we decompose our measure of perceived proximity, examining the voter and party issue measures separately to assess whether there is evidence for projection, persuasion, or both.

The DPES 2002 study's design included a random sample of the population, drawn at the beginning of the study. However, as is typical with nation-wide face-to-face election studies, the study did not employ a rolling-cross sectional design. Thus, the moment each interview was conducted was not randomly assigned. As a result, particular parts of the sample (e.g., those living in rural areas which are relatively difficult to reach) were interviewed later in the polling period. This led to a slight overrepresentation of these groups among respondents interviewed after the murder. While the pseudo-random nature of the design is strong, we conduct matching¹⁰ in order to take such differences into account, creating exchangeable groups, based on observable characteristics, on the basis of which we assess the effect of the assassination on voter's perceptions.¹¹

⁹ Let V_{ij} denote the position of individual i , P_{ijp} the position of party p in a given issue j as perceived by individual i and $U_{ijp} | P_{ijp}$ the utility function of i with respect to p conditional on P_{ijp} . The absolute proximity is based on the following utility function: $U_{ijp} | P_{ijp} = -|V_{ij} - P_{ijp}|$. When a quadratic proximity measure is used, the results are substantively identical (shown in the online appendix).

¹⁰ An alternative approach is instrumental variable (IV) estimation, whereby the interview date serves as an instrument of the LPF feeling thermometer score. While the interview date is pseudo-random, balance statistics indicate that there is confounding of the instrument. In the presence of confounding, it is advantageous to conduct matching even as a precursor to IV estimation (Keele and Morgan, 2013). Within the matched dataset, we opted for a more straightforward comparison between those interviewed before and those interviewed after the murder. In so doing, the analysis estimates intent-to-treat effects. We also conducted IV estimation on the matched data set, and results are substantively identical (shown in the online appendix).

¹¹ As there are fewer 'treated' than 'untreated' respondents in our data, we match each person interviewed after the murder to a person interviewed before the assassination, conditional on observable characteristics X . We use genetic matching: a nearest neighbor matching method with balance

Figure 1 shows the balance achieved after matching. The minimum t -test p -value measuring the mean difference between the treatment and control groups is $p=0.28$ (having voted for the liberal party VVD in 1998). The Kolmogorov-Smirnov test confirms that there is also balance in the distributions of the two groups with respect to the multi-valued covariates shown in Figure 1. Moreover, an omnibus test—presented in the online appendix—suggests that the overall balance between the two groups approaches the standards of a truly randomized experiment.

The exogenous shock: Fortuyn's death and feelings for his party

A precondition for examination of the role of party affect in party and voter placement is change in voters' party evaluations. In our case, it is needed that evaluations of the LPF considerably changed right after the assassination. One could use various indicators of party affect but we opt for a feeling thermometer scale, which constitutes a standard measure of warmth with political figures (Winter and Berinsky 1999).

Figure 2 shows thermometer scores for the LPF among respondents interviewed before (left panel) and after (right panel) the election. Respondents are sorted according to the date they were interviewed in the *pre-election* wave. A local regression line has been fitted into the scatterplot (solid line), and 95% confidence bands are denoted by the shaded area.

As shown in the left panel of Figure 2, the murder generated a marked upward shift in respondents' evaluations of the LPF. Despite some fluctuation, this difference persisted until the election. The feeling thermometer score for the LPF among those interviewed before the murder

optimization (Diamond and Sekhon 2013; Sekhon and Mebane 1998; Sekhon 2011, see also the online appendix).

is 32.5, on average, whereas the equivalent figure for those interviewed after that date is 47.6. This means that we find a 15.1 gap, which is highly statistically significant (std. error 2.0).

In the right panel of Figure 2 we show the same respondents' LPF feeling thermometer scores in the postelection wave, still sorted by the date of their *pre-election* interview. In the postelection wave of the panel every respondent has received "treatment", i.e., knowledge of the assassination. This comparison serves as a test of the validity of the design.¹² We would expect that, once everyone has knowledge of the assassination, the two groups would be indiscernible in their attitudes towards the LPF. This is what we find, with an average difference of only 1.7 points (s.e. of 2.0). The similarity of opinions in the postelection wave provides strong evidence that the difference in opinions observed in the pre-election wave was not due to unobservable differences between the treatment and control groups.

Results: Rational Updating vs Rationalization

Rationally, the murder of Fortuyn should not have affected voter's own issue positions or their perceptions of where the LPF stands. But that is not what we find. The results are shown in Figure 3. We compare issue proximity scores of respondents who were interviewed before vs. after Fortuyn's assassination. Proximity is measured through the (absolute) distance between respondent and the LPF on each of these 1-7 issue scales, giving each outcome variable a range of 0 to 6. The top panel of Figure 3 depicts the mean absolute proximity of respondents before and after the murder. The bottom panel depicts the average treatment effects, the differences in these absolute proximity scores between those interviewed before and after the murder. The negative point estimates indicate that the perceived distance between respondents and the LPF is

¹² The test serves as a "reverse" placebo test. In placebo tests, none of the comparison groups has taken the treatment; here both groups have taken the treatment. Consequently, we expect no difference in their evaluations of the LPF.

smaller for those interviewed after the assassination than for those interviewed before. We observe an increase in proximity between respondents and the LPF on all four issues that were included in the pre-election questionnaire.

Although the results vary in magnitude and statistical significance, they point in the same direction. For three of the four issues – asylum seekers, crime and redistribution – the gap between respondents and the LPF significantly ($p < 0.05$) diminishes after the murder. The increase in proximity is quite remarkable with regard to two issues (asylum seekers and redistribution) and more modest with respect to crime. No statistically significant difference is observed concerning the issue of euthanasia, arguably the only issue not in any way related to LPF's core issue, immigration.¹³

The dynamic interpretation given to the results of Figure 3 might raise concerns as we do not compare the same respondents over time but different sets of respondents before and after the assassination. This interpretation is based on the following premise: if both groups were informed about the murder, they would have similar proximity scores. To test this assumption, we implemented the same analysis using all issue scales available in the two post-election waves of the study as dependent variables. Much like the analysis of the LPF thermometer scores in the right-hand panel of Figure 2, these issue placements serve as a “reverse” placebo test, whereby both comparison groups are now “treated”, i.e. know about the murder. This is because those who were interviewed before Fortuyn's murder in the pre-election were of course aware of the murder by the time of the post-election waves. Accordingly, the two groups of respondents should now be statistically indistinguishable in their perceived proximity to the LPF. Indeed, this

¹³ Further analysis based on the ranking of parties in terms of their vicinity to the respondent suggests that these effects extend to a rank-order comparison of parties. The LPF was positioned closer to respondents not only in absolute terms but also compared to the other main parties that contested the 2002 general election. These analyses are available in the online appendix.

is the case, as shown in Figure 4. Consistent with the hypothesis that the gap in perceptual agreement is due to the murder of Fortuyn, when everyone is aware of the event, we find no significant difference between the two groups on any of these issues.

As a next step, we assess the durability of these effects. Although the event seems to have brought voters and the LPF closer on most issues, this shift might have disappeared after the initial shock among the public and the media had faded away. Since both groups of pre-election respondents (those interviewed before and those interviewed after the murder) are aware about the assassination in subsequent waves, we cannot use this comparison as a way to assess the longevity of the effects. However, we can compare the same respondents in multiple waves. In particular, we compare the responses of those respondents who were interviewed before the assassination in the first wave with their responses on the same issues in subsequent waves. The only issue question from the first wave that is repeated in subsequent waves is the question about asylum seekers, which is repeated only in the third wave of the study. Using this item, we can examine whether respondents interviewed before the assassination in the first wave of the study came closer to the LPF when interviewed a year afterwards. The average change in the proximity scale between the first wave and the third wave is -0.272 ($p < 0.01$). So, the respondents who had been interviewed before Fortuyn's death also came to perceive the LPF's stance on the asylum seekers issue considerably closer to their own views. In contrast, respondents who were interviewed after the murder did not seem to move significantly closer to LPF in the third wave of the study. The average difference in proximity between the two waves is -.037 ($p < 0.67$). Combined, the two findings strengthen our confidence in our interpretation of the estimates reported in Figure 3.

Projection or persuasion?

Voters and the LPF have come closer as a result of the murder. Is this because voters have moved towards the LPF's positions – a persuasion effect?¹⁴ Or is it because voters have come to perceive the LPF as less extreme without updating their own positions – a projection effect? Or are both persuasion and projection equally salient? To produce estimates for persuasion and projection we decompose the proximity measure into its constituent parts, i.e., the scale measuring the LPF's position and the scale measuring respondents' issue stances. Each of these measures is used as a separate dependent variable regressed against a binary indicator denoting respondents interviewed after Fortuyn's assassination. The coefficient attached to this variable represents an estimation of the overall shift towards one of the two extremes of each issue scale. For example, for the issue of asylum seekers, when we use party placement as the dependent variable a negative coefficient implies that after the assassination people locate the LPF in a more tolerant position, as projection would predict. When using self-placement as a dependent variable, a positive coefficient would represent a shift towards more anti-immigration stances among those interviewed after the murder, as persuasion would predict. We employ this estimation strategy for all four issues.

The problem with this exercise is that the two outcome variables—party and self-placement—might not be linearly independent. To address this problem we use a seemingly unrelated regressions (SUR) estimation. SURs correct the bias arising from the correlation between the errors of the two equations. Because we expect the effects of persuasion and

¹⁴ An important caveat in this analysis is that persuasion effects might be confounded by an overall shift to conservatism as a result of the murder, with those interviewed after the murder expressing more conservative issue positions (closer to the positions of the LPF, a far right party). Evidence from social psychology suggests that in trying to manage threat and uncertainty, individuals lean towards more right-wing policies (Jost et al. 2007). To the extent that this mechanism operates here, it creates a more favorable setting for the presence of persuasion – for which we still find only limited empirical support.

projection to operate in opposite directions, we compare the absolute values of the two coefficients.¹⁵

Table 1 presents the results. For each issue, the first column presents the average difference in self-placement between the two groups and the second column displays the same difference in party placement. On the issues of asylum seekers and redistribution, the gap between those interviewed before and those interviewed after the murder is significant only when looking at party placement. No significant shifts are found concerning the other two issues for either party or voter issue placement. In all instances but euthanasia, the absolute value of projection effects is higher than the absolute value of persuasion effects. However, these differences are notable only when looking at redistribution. In the issues of crime and asylum seekers this gap is very small. As the last row of the table shows, when trying to gauge the statistical significance of these differences, we find no instance in which the observed gap between self- and party placement reaches conventional levels of statistical significance. Out-of-sample generalizations are hard to make on the basis of this evidence.

The last two columns use the only issue scale—asylum seekers—available in two waves. We look at the difference in self- and LPF placement on this issue among the same respondents, interviewed in the first wave and before Fortuyn’s death and then again in the third wave of the study, after the 2002 election. Employing the same estimation strategy we find that respondents place the LPF significantly more to the left of the scale after the assassination, without changing significantly their own issue stances. Although the difference between these two estimates is not statistically significant, it does again provide suggestive evidence in favour of projection. Taken as a whole, Table 1 provides tentative evidence that projection is more salient than persuasion.

¹⁵ We also performed an IV estimation, without however correcting for the error correlation between the equations. The results, shown in the online appendix, are if anything more supportive of the presence of projection effects.

This conclusion notwithstanding, there are important nuances in these results that need to be taken into consideration.

An archetypical case of an anti-immigration party, the LPF did little else than positioning itself as tough on immigration and tough on crime (Dinas and van Spanje 2011, van Spanje 2011, van der Brug 2003, van Praag 2003, van Holsteyn & Irwin 2003, Kleinnijenhuis et al. 2003). The party's views on income redistribution and euthanasia, by contrast, were hardly known to the public. Indicatively, the perceptual agreement of the LPF's position on asylum seekers (van der Eijk's $\alpha=0.85$) and crime ($\alpha=0.77$) are much higher than for redistribution ($\alpha=0.28$) and euthanasia ($\alpha=0.41$).¹⁶

Previous studies suggest that when parties' signals are clear they are more successful in transmitting their political views (Feldman and Conover 1983). Balance theory also predicts this pattern, as the link between perceptions and preferences is expected to be stronger when parties provide unambiguous views on a given issue. Thus, we expect stronger persuasion effects when a voter has a clear idea of a party's position on a particular issue and stronger projection effects when voters are ambivalent about where a party stands on a given issue. Because of the LPF's clear stance on the issues of crime and asylum seekers, we thus expect that persuasion is more important for these issues, whereas projection is a more likely driving force with regard to redistribution and euthanasia.

However, we primarily find projection – most prominently for the issue of redistribution. When persuasion was expected (asylum seekers) the move seems to be at least equally driven by projection. When projection was expected (redistribution), this is the predominant source of rationalization bias. Taken as a whole, all tests indicate that projection effects are highest for the

¹⁶ Van der Eijk's (2001) alpha coefficient is an agreement measure that is bound between -1 (complete disagreement) and $+1$ (complete agreement), see van der Eijk (2001). To avoid confounding from the treatment, the estimation employs only respondents interviewed before the assassination.

issue of redistribution. Redistribution, together with euthanasia, is the issue the LPF mentioned the least in its political communication, and thus it is the issue that is least likely to be primed by individuals in the aftermath of the assassination. This adds up to a strong case against the assumption of spatial modeling that voters' movement on policy issues is strictly driven by rational updating.

Robustness Checks

We address three competing explanations that, if they hold, could provide rational cognitive-based grounds for the effect attributed here to projection.¹⁷ First, it might be that, after Fortuyn's death, respondents answered the questions about the LPF with a different party in mind. After all, the LPF was Fortuyn's party; other members of the party received considerably less media scrutiny. The murder of the leader and founder of the party might thus create ambiguity about whether the party would remain loyal to Fortuyn's stances or whether there would be some change in the policy profile of the party.

From the outset, it seems that being such an exemplary case of a personalistic party helped the LPF to retain continuity in its policy profile, even after the leader's death (van der Brug 2003, Irwin and van Holsteyn 2003, Kleinnijenhuis et al. 2003). It is, for instance, indicative that after Fortuyn's death the party did not nominate another leader for the 2002 election—a decision signaling the loyalty of the party to the leader's legacy. Empirical evidence indicates that voters still had Fortuyn and his ideas in mind when evaluating the party and that the assassination did not change this perception at least until election day. The association between feeling scores for Fortuyn and his party after his death was almost identical to that

¹⁷ Although the key findings from all analyses executed in this section are discussed, as a way to save space some of the actual results are delegated to the appendix. Unless otherwise noted, all analyses use the matched dataset.

association before it. Furthermore, a feeling thermometer for Fortuyn correlated even better with perceived proximity to the LPF than a feeling thermometer for the party did on all four issues, both before and after the murder. Combined, these facts provide evidence that respondents before and after the murder had the same party in mind – or, rather, they had the same person in mind.¹⁸

Another way to assess whether Fortuyn's death blurred voters' perceptions about the LPF's issue stances is to examine whether the variance in LPF placement increased after the murder. We do that by looking at the variance in voters' location of the LPF before and after the murder. All four issues are used. Since campaign messages provide information about party platforms, one might expect lower variance in voters' perceptions of parties' stances as we approach the poll day. To better adjust for such trending effects, we use the other parties as reference points. Thus, we compare the results for the LPF with those from four other parties for which the same issue questions are asked. The results from this exercise appear in Figure 5.¹⁹ On the one hand, concerning the party's two core issues—asylum seekers and crime protection—the change in variance is small and indistinguishable from the other parties. With regard to redistribution and euthanasia, on the other hand, the variance in LPF positioning seems to change more than for the other parties. That said, the observed difference is rather small and not statistically significant.²⁰ Moreover, in both cases the variance decreases after the murder—a

¹⁸ These results are shown in the online appendix.

¹⁹ Concerning all four issue questions included in the 2002 DPES, respondents have been asked to position not only the LPF but four other parties as well: the christian democratic CDA, the social democratic PvdA, the right-wing liberal VVD, and the left-wing liberal D66.

²⁰ A variance ratio test to reject the null of no difference in the variance of responses before and after the assassination provides the following p-values: 0.38 (asylum seekers); 0.73 (crime); 0.13 (redistribution); 0.12 (euthanasia).

pattern not easily compatible with the idea that the event brought ambiguity about where the party stood.²¹

Second, it might be that the event has provided information to voters and it might be that this information brought them closer to the LPF. There are two reasons that make it difficult, however, to reconcile our results with this explanation. First, if subjective agreement were due to rational updating as a result of the information provided by the assassination, it should be primarily driven by persuasion effects, with voters becoming tougher on the asylum seekers issue. What we see is that projection effects are more important in moving the LPF closer to respondents. Second, the largest effect we find relates to redistribution, which is difficult to connect to the murder at all.

A third concern relates to the role of media coverage. Although the campaign stopped immediately after the assassination, one could still argue that the media might have painted a more sympathetic and moderate picture of Fortuyn's political views after his death. If so, this may have led some voters to update their beliefs about this politician, positioning his party on less extreme positions as a result. Once again, it is difficult to see how such media discourse may have affected voters' perceptions about the LPF on the issue of redistribution – an issue seldom discussed in relation with the LPF. That said, it might be that redistribution and welfare issues are linked to immigration, on which the LPF has had unambiguous views. We thus try to examine empirically the new information hypothesis in a systematic way. We provide six complementary tests.

²¹ That said, the decline in variance might signal more information about the LPF's stances after the event. Although this result does not explain away our results concerning asylum-seekers and crime, it might play a role in the projection effect found for redistribution. We address the information hypothesis in detail in the following paragraphs.

Our departure point is that media signals should point toward a particular direction, hence evoking a unidirectional shift of perceptions about the party's stances. This means that voters should perceive the party as more centrist irrespective of whether they are located in a more centrist or in a more extreme position than the party on each issue scale. Consequently, we can test whether these shifts are uniform, as media effects would imply, or whether their direction depends on voters' location relative to the party. We implement two different analyses. First, we focus on the issue of asylum seekers, which is the only issue scale that is also asked in a post-election wave (the third wave) of the study. We use only individuals interviewed before the assassination and compare their responses regarding the placement of the LPF on this scale between the first and the third wave. The scale ranges from 1 to 7 with higher scores indicating more anti-immigration attitudes. Projection predicts that voters bring the LPF more to the left of the scale if they hold more centrist positions and more to the right if they hold more anti-immigration stances than the party. Media coverage suggests that people locate the LPF in a more centrist position irrespective of where they are located in the same issue scale.²² Figure 6 presents the results from this exercise. We divide responses into three baseline (pre-murder) categories on the basis of whether they placed themselves to a more pro-immigration position than the LPF (*Left*); to a more anti-immigration position (*Right*); and whether they were in the same point as the LPF (*Same*). The figure displays three boxplots, each one for each baseline category. The vertical axis denotes the difference in LPF placement between the two waves. If the media coverage story operated, we could expect all three boxplots to be similar to the first one, which looks only at respondents located at the left of the LPF. Indeed these respondents are

²² Importantly, the hypothesis that respondents locate the LPF in more centrist positions after the event might not be driven only by media coverage. For instance, since Fortuyn held radical views on the issue of asylum seekers, people might anticipate a move towards more centrist positions once a new leader is appointed. In our tests we thus focus on whether such a move towards centrist positions has taken place, without investigating whether this move stems from media coverage or from other sources.

more likely to place the party more to the left after the event. In contrast, those located at the right of the party locate it more to the right, as shown in the second bloxplot. Finally, no difference is observed, as one would expect on the basis of projection, among those located in the same position as the LPF. Taken as a whole these results seem more compatible with the projection mechanism than with the media coverage explanation.

The second analysis is more limited because it lacks a within-subject comparison. We simply compare those interviewed before and after the murder on the three issues in which we have found evidence for projection (redistribution, asylum seekers, and crime). To implement this analysis we need to make a strong assumption, which, however, has been partially supported by the previous analyses. In particular, we assume that there has been no persuasion, i.e., respondents' self-placements in any of these issues are unaffected by the assassination. If we are willing to make this assumption, we can again classify respondents in two categories, according to whether they are located to the left or to the right of the LPF.²³ Within each category, we compare those interviewed before and those interviewed after with regard to their average positioning of the LPF on each issue scale. The first panel of Figure 7 denotes the results for asylum seekers, whereas the second and third panel present the results for crime and redistribution respectively. Given that the LPF is overwhelmingly placed at extreme positions in the scales of asylum seekers and crime, the estimates are accompanied by high levels of uncertainty. Even so, we still find that respondents tend to bring the party in their own direction, irrespective of whether this means more to the right for those located in more extreme positions than the LPF or more to the left for those located in more centrist positions than the LPF. The

²³ We cannot anymore use those located at the same position as the LPF because for them the only movement as a result of the event would be driven by moving themselves along this category, which is ruled out by assumption. In other words, when implemented among those located at the same position as the LPF, this between-subject comparison provides no information about either the news or the projection mechanism.

shifts towards the right are actually larger in magnitude on all three issues. Once again, this pattern comes closer to the projection mechanism than to the media coverage mechanism.

A third test for the media coverage mechanism is more indirect and builds on the possibility of priming effects (Iyengar and Kinder 1987). According to the priming hypothesis, new political information becomes readily accessible in memory and thus acquires more weight in people's political judgements.²⁴ According to this logic, if new information about the LPF's stances became available after the event, this information might not only have changed people's views about LPF's positions but might also have increased the saliency of the issues to which this information applies. Following the standard practice in the priming literature (Krosnick and Kinder, 1990), we examine the priming hypothesis by interacting a dummy that denotes respondents interviewed after the murder with each issue proximity variable. If priming effects operate, proximity should matter more in voters' evaluations after the murder. Using both the LPF feeling thermometer score and LPF vote intention as dependent variables, we find no evidence in favour of the priming hypothesis, however. The interaction coefficients are always indistinguishable from zero and very small in magnitude.²⁵

A fourth test is shown in Figure 8, which cuts the window of treated units according to the number of days that had passed after the assassination. If all the effects are due to media coverage, one would expect that they should materialize only after some days had passed since the assassination. To test this argument, we repeat the main analysis but using only subsets of the

²⁴ Although there are competing explanations of the effects attributed to priming effects (Lenz 2010), we do not explore them here because we only want to use a plausible side-effect of this theory as an alternative explanation for our affect-driven mechanism.

²⁵ The results are shown in the Online Appendix. The only exception in the null findings is the issue of redistribution. When using the feeling thermometer as a dependent variable, the interaction between proximity and "Post-Assassination" is positive, which means that proximity between respondents and the party on this issue weakens as a predictor of LPF evaluations (proximity is measured by distance and thus is negatively associated with party evaluations). This is the opposite of what the priming hypothesis would expect. No significant pattern is observed when vote intention is used as the dependent variable.

treated groups. In each graph we see the average treatment effect conditional on the number of days after the event that have been included in the analysis (from 1 day to 8 days). We use both the matched and the unmatched data and find practically identical results. We present the results from the matched dataset in Figure 8 and provide the unmatched results in the online appendix. We see that the main effect remains stable across windows for all three issues. Expectedly, the confidence intervals widen as we shrink the window of observations. Importantly, however, the point estimates are still very close to those found with the full set of observations. This evidence is again more compatible with the idea of projection than with the the media/information explanation.

A fifth test builds on the idea that the murder itself or the way it dominated the media the last days before the election might have helped voters to construct opinions about the LPF's position on various issues. Thus, respondents who would otherwise have no clear view of where the party stands on these issues might use these information flows to form such opinions after the assassination. To test this idea, we create a binary variable that switches on for respondents who fail to locate the LPF in each issue scale. Since the campaign provides information about parties' platforms one would expect a downward trend in DKs as we approach the election, even in the absence of the murder. To adjust for such trending effects, we include in the analysis all other parties respondents were asked to place in the issue scales. We transpose the data into a long format, using the *Individual* \times *Party* as observation. We interact a dummy that denotes responses about the LPF with another dummy denoting respondents after the murder. This interaction represents the difference between the LPF and other parties in the change in the proportion of DKs after the event. We implement this analysis for each issue separately. Full results are shown in the Online Appendix (Table A.6). In no instance do we find a significant difference between

the LPF and the other parties. In three out of four issues, the change in the proportion of DKs for the LPF is statistically indistinguishable from zero. The only issue in which there is a significant change in the DKs for the LPF is the issue of asylum seekers. Even there, however, we find an increase in the percentage of non-response (from 1.4% to 3.5%). Evidently, this result is not easily compatible with the media information hypothesis.²⁶

The sixth test builds on the following idea: If the way the campaign evolved after the murder provided electorally relevant information to voters, it is reasonable to expect a shift in subjective proximity not only with respect to the LPF but also with respect to the other parties contesting the election. A change in the information set of voters is unlikely to affect only one party, as parties are inclined to respond to new information and the media to report their reactions.

We test this claim by considering how respondents placed other parties on the issue scales. Figure 9 compares the average proximity between voters and each of these parties among the treatment group and among the control group. There is no instance in which this gap reaches statistical significance at any conventional level. When compared to Figure 3, the magnitude of these differences is also substantially smaller. Clearly, the evidence provided here leads us to reject the idea that the increase in proximity found between voters and the LPF is due to the murder changing the information at voters' disposal.

The third point of concern refers to the generalizability of these results. Fortuyn was a new figure in Dutch politics with extreme views on several issues. Would the findings hold when considering more mainstream political actors? Moreover, the shock is death-related and induces

²⁶ That said, increasing non-response after the event might signal an increase in the level of uncertainty about the LPF's stances as a result of the murder. To the extent that uncertainty leads to differences in the positioning of the LPF, non-response might pose a threat to inference. That said, the levels of missingness remain very low even after the murder.

a positive shift in people's perceptions. Would projection and persuasion still operate with a negative shift in preferences, not related to the death of a politician?

To address these questions, we have replicated our analysis based on a different case. We focus on President Nixon and the Watergate scandal, a case from a different political system, which refers to a more established politician and entails a negative shift in preferences. The design is based on the 1972-74 ANES panel study, in which respondents were interviewed before and after Nixon's involvement in the scandal was revealed. Nixon's feeling thermometer score decreases dramatically as a result of the scandal. The event does not provide information about the president's views on political issues. To address the time lapse between the two waves we validate our design by using feelings towards Wallace as a placebo test. We find a significant decrease in proximity between respondents and Nixon on all five issue scales that are available. The effects are again driven more by projection than by persuasion.²⁷ So, just as in the Fortuyn case, voters' feelings towards Nixon affected voters' perception of his political positions. No consistent pattern is found for Wallace (this analysis is described in full detail in the online appendix). The results strengthen our confidence in the generalizability of our conclusions to other political actors in other countries and at other time points.

An illustration of the relevance of projection bias to spatial modeling

In the previous analyses we used Fortuyn's assassination as an exogenous shock to examine the diverging expectations of rational updating and rationalization bias. We found substantial evidence for such bias, driven mainly by projection and less by persuasion. In this section we build on these findings, assessing their importance for spatial modeling. We illustrate how

²⁷ Given that the information shock is negative for the popularity of Nixon, the shift in preference actually generates the negative image mirrors of projection and persuasion, which are contrast and negative persuasion respectively.

projection and persuasion can contaminate inferences based on spatial models. This analysis is not based on the murder and thus we include only respondents interviewed before that date to avoid having the event contaminate our inference.

Column 1 of Table 2 presents findings from what can be considered a standard approach to the examination of the impact of issues on party evaluations. Evaluations towards the LPF, measured with a 0-100 thermometer scale, are regressed on all four issue proximity indicators. Quite unsurprisingly, the strongest association between party evaluations and issue perceptions is found for the issue of asylum seekers; no substantial effect of euthanasia is found. Quite surprisingly, the issue of redistribution has a considerable effect (still column 1). Based on these results, one could infer that the issue of redistribution was almost as important in voters' evaluations of the LPF as the issue of asylum seekers.

As we have demonstrated, however, voters' perceptions of the LPF's redistribution stance are particularly contaminated by projection. Our argument is that, as redistribution is a key issue to voters, their need for consistency creates incentives for voters to bring their preferred party closer to their own ideal point. If rationalization is mainly driven by projection, as we found to be the case here, it is further facilitated by the party's ambiguous signals on this issue.²⁸ Lacking informative cues about where the LPF stands on redistribution, respondents positioned the party in accordance with their level of affinity towards it. The result is a misleadingly strong association between feelings for the LPF and proximity to the LPF on redistribution. This way, standard spatial modeling would lead to conclusions that are clearly off.

Let us test this interpretation. If the correlation between proximity in redistribution and evaluations of the LPF is due to projection bias, accounting for such bias should reduce this

²⁸ Such a need for rationalization is absent when voters are asked about the issue of euthanasia, because this is not a key electoral issue and thus the need for consistency between party preferences and perceptions is weaker.

correlation. We test this by using the same party position for each respondent instead of each respondent's individual party placement. Following previous literature (Macdonald et al. 2007), we replace individual voters' positioning of the LPF with the aggregated mean of this positioning on each of the four issues and rerun the analyses presented in column 1 of Table 2. The results of this exercise appear in column 2.

The effect of the redistribution proximity term on evaluations for the LPF vanishes when we account for projection bias. The only issue that appears to exert a significant negative impact on LPF evaluations is that of asylum seekers. Thus, projection bias changes the substantive interpretation of the reasons underlying the vote for one of the electorally most successful anti-immigration parties the world has ever witnessed, the LPF.

Conclusion

By making use of a natural experimental setting, this study finds that party affect exerts a nontrivial effect on the level of perceived proximity between voters and parties. Respondents who were asked about the LPF's policy issue positions after its leader's death tended to locate the party closer to their own views. Not paying attention to such projection effects might result in invalid inferences, as the example of redistribution and LPF support showed. Thus, the results provide support to an important strand of the political psychology literature, which adverted about the estimation problems arising from the presence of rationalization bias. However, although previous studies had already pointed to this problem, they had not provided causal evidence for the impact of affective shocks on perceived proximity. Moreover, a common (often implicit) assumption in these studies is that projection bias affects all issues equally. The evidence provided here suggests that this assumption may often be violated, especially if the

issues in question vary in the clarity of party signals provided to voters. This variation is likely to distort inference regarding the relative weight attached to various issues. Furthermore, we find that rationalization bias seems more likely to be driven by projection than persuasion. Taken as a whole, these findings have three important implications.

First, the evidence for projection gives credit to previous studies (e.g., Aldrich and McKelvey 1977; Giger and Braeuninger 2011) that model the data generation process of subjective agreement starting from the presumption that voters respond to questions on party positioning in two steps. In a first step, they choose a point on an issue scale. In a next step, they place parties on this scale according to their own position, their information about the party's stands, and – as we show here – their level of affect toward this party. It seems that in this affective process that brings voters and parties closer, voters distort parties' positions more than their own issue stances.

Second, the results touch upon existing theories of political cognition and political learning. Issue voting has always been treated as one of the main pillars of rational choice theory of voting precisely because the effects are deemed to stem from cognitive, information-based party and voter placement in the issue space (Clarke et al. 2004). Focusing on the affective roots of voters' issue perceptions qualifies this logic and helps to shed light on the limits of individual rationality in mass political decision-making. By the same token, the results question the information-based logic of Bayesian learning (Achen 1992, 2002; Grynaviski 2006). Instead, they lend support to new theories of persuasion, which draw on associative and categorical thinking (Mullainathan, Schwartzstein and Shleifer 2008). People do condition on data while updating their views. However, this process might often be uninformative, based on individuals' tendency to group situations within the same category and to apply the same model of inference

to all contexts within the same category. The lack of differentiation between co-categorized situations leads to a message that is informative in one context guiding responses in a different context where the message does not apply. This phenomenon is known as “coarse thinking” (Mullainathan, Schwartzstein and Shleifer 2008).

Third, to the extent this logic is correct, it qualifies the standard causal path employed in voting research, i.e. the funnel of causality, which assumes that perceptions are formed prior to affective evaluations (Campbell et al. 1960; Miller and Shanks 1996; Bartle and Crewe 2002). Our results call for a refinement of this assumption. For voters, it seems, perceptions of proximity between themselves and the parties form part of a more encompassing category of party evaluations, which also includes more affective sentiments about parties. Information about the murder is useful with regard to affective sentiments but not perceptions of proximity. However, it seems that voters change their perceptions of proximity because they think about perceptions and preferences as different contexts of the same encompassing category. It is about time for students of electoral behavior to take such “coarse thinking” seriously.

That said, it is important to also point out that our findings do not question spatial models in general, but only those based on micro-level mechanisms subject to rationalization bias. For example, macro-level models, such as those typically found in the political representation (Persson, Roland and Tabellini 1997; Erikson et al. 2002) or the political economy literature (Milanovic 2000) are not distorted by perceptual biases. This permits them to simulate the aggregate consequences of shifts in party position.

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Figures – Tables

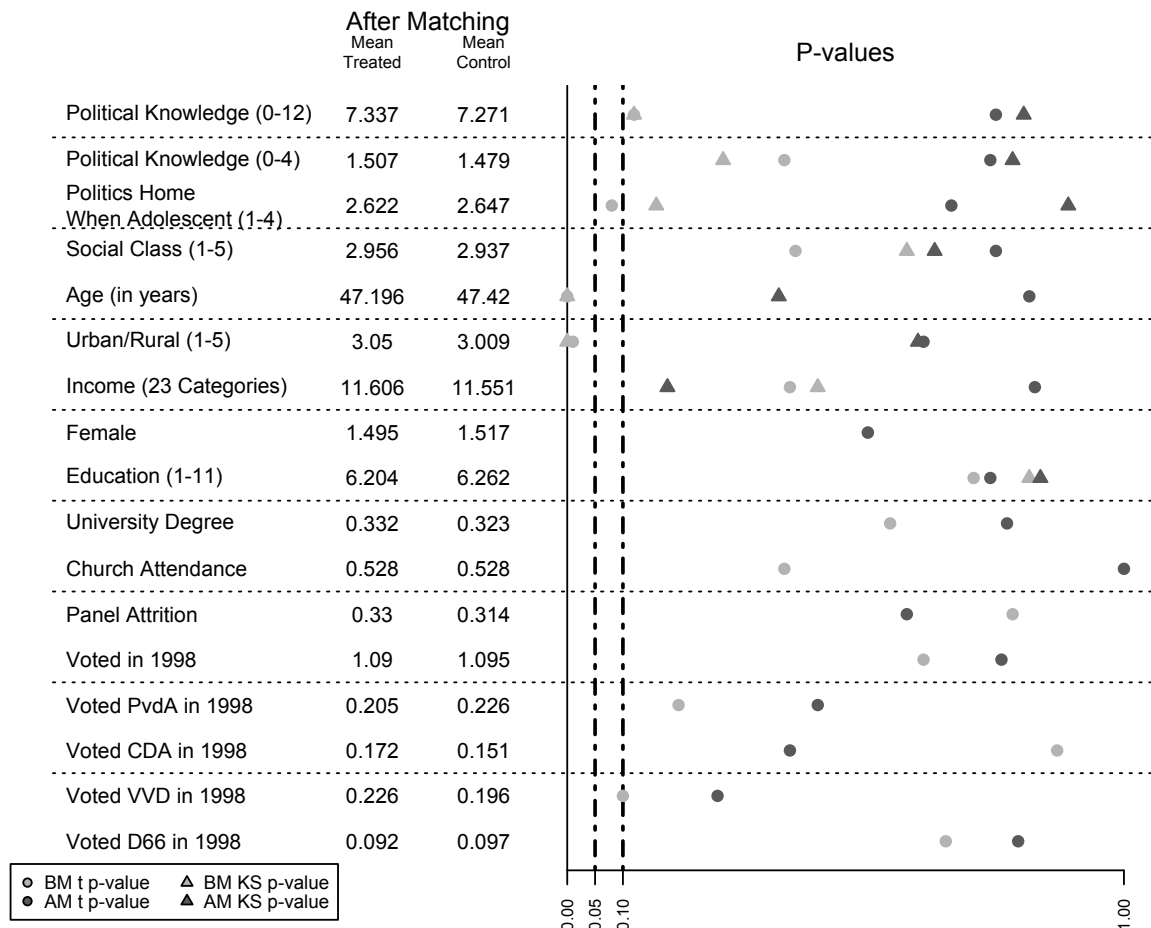


Figure 1: Balance statistics.

Note: The black dots present the p -values from the difference-of-means test between treated and control group from the unmatched dataset (BM). The gray dots represent the p -values from the matched dataset (AM). Circles represent a t -test p -value and triangles represent a Kolmogorov-Smirnov (KS) test p -value. The values of the first political knowledge variable (which ranges from 0 to 12) denotes the number of correct answers to various questions about Dutch politics. The second political knowledge variable classifies respondents into five categories, from low (0) to high (4) levels of political knowledge. “Politics discussed at home when adolescent” varies from “not at all” (1) to “often” (4). Social class is coded as follows: working class (1); upper working class (2); middle class (3); upper middle class (4); and upper class (5). The urban-rural variable ranges from very urban (1) to rural areas (5). Income is coded in 23 categories, from lower to higher levels of income. Men are coded ‘2’ and women ‘1.’ The 1-11 scale of education ranges from lower to higher levels of educational attainment. University degree is ‘1’ if respondents have a degree from a higher education institution and zero otherwise. Church attendance is coded ‘1’ if respondents never go to church and zero otherwise. Panel attrition is coded ‘1’ if the respondent participated in all three waves of the study and zero otherwise. The last five variables are binary indicators classifying respondents according to their turnout (1: voted; 2: did not vote) and vote choice (0-1: voted for labelled party) at the previous national parliamentary elections, in 1998.

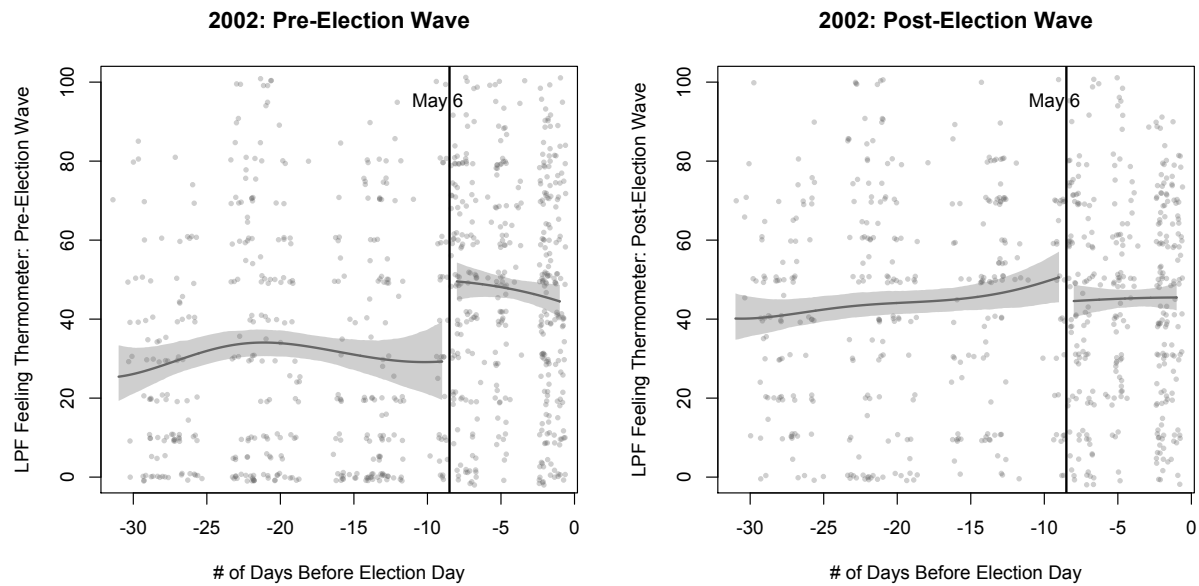


Figure 2: Feelings for the LPF before and after the 2002 election

Note: The graphs display feeling thermometer scores for the LPF before the election (left panel) and after the election (right panel), both according to the date of the *pre-election* interview. The vertical solid lines distinguish between respondents who were interviewed before the murder and those interviewed after in the first wave of the study. A local regression line has been fitted into the scatterplot, and 95% bootstrapped pointwise confidence intervals are denoted by the gray areas.

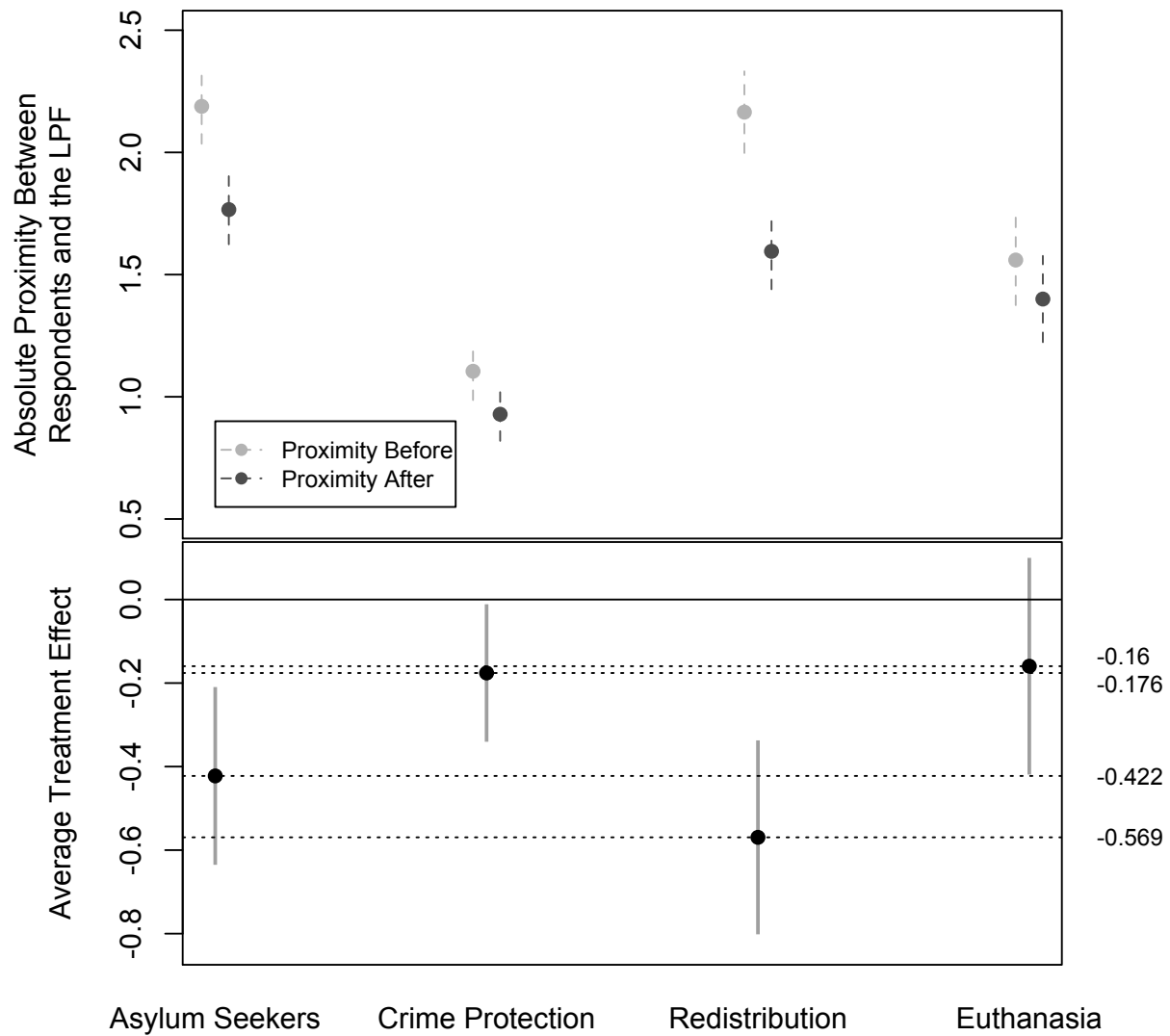


Figure 3: Perceived agreement between the LPF and respondents on various issues, before and after Fortuyn's assassination.

Note: The top panel shows the average absolute proximity between respondents and their placement of the LPF, both before and after the murder. In the bottom panel, dots denote mean differences between those interviewed before and those interviewed after the murder. The gray spikes indicate 95% confidence intervals. All four issues were included in the pre-election questionnaire (so that some respondents were asked about the issue before the assassination, and others after). N=820, N=808, N=687 and N=597 for asylum seekers, crime, redistribution and euthanasia, respectively.

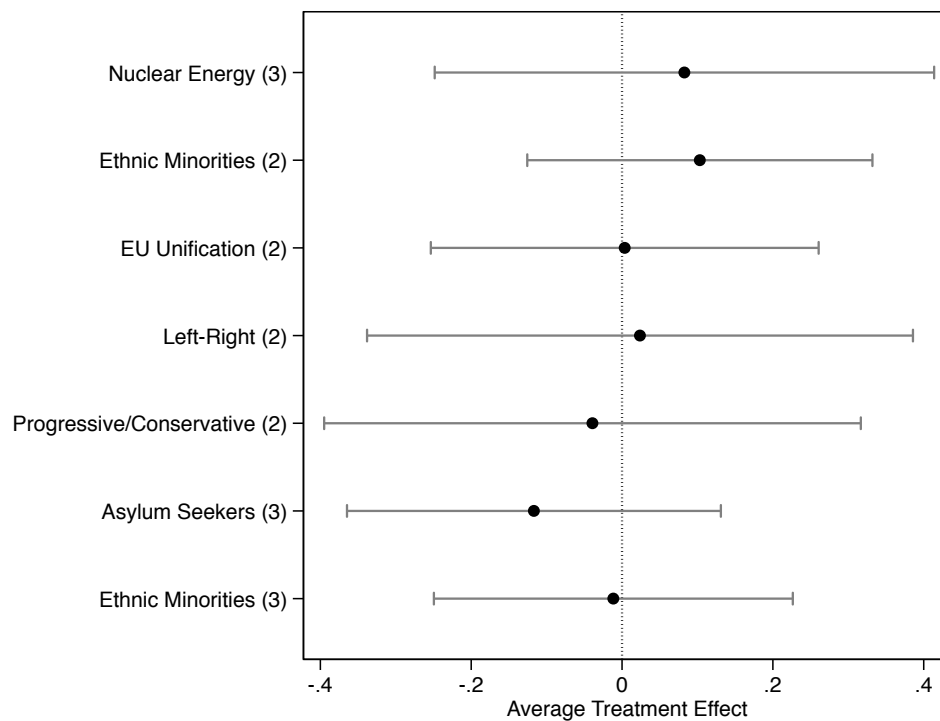


Figure 4: Perceived agreement between the LPF and respondents on various issues, asked in the post-election waves of the study.

Note: Dots present the mean differences between those interviewed before and after the assassination of Fortuyn, on issues asked in the post-election wave of the study and when everyone knew about the assassination. The numbers in parentheses in the vertical axis indicate in which wave each item has been included.

Table 1: Persuasion vs Projection.

	Asylum Seekers		Crime Protection		Redistribution		Euthanasia		Wave 3-Wave 1: Asylum seekers	
	Self (1)	LPF (2)	Self (1)	LPF (2)	Self (1)	LPF (2)	Self (1)	LPF (2)	Self (1)	LPF (2)
“Post-Assassination”	0.195 (0.103)	-0.201 (0.066)	0.111 (0.085)	-0.124 (0.087)	-0.121 (0.111)	0.411 (0.134)	-0.100 (0.157)	-0.039 (0.121)	-0.075 (0.048)	-0.240 (0.044)
N	820		808		687		597		699	
Chi-Sq. (1df) of independence	3.41 (p=0.065)		68.60 (p<0.0001)		22.86 (p<0.0001)		28.22 (p<0.0001)		3.29 (p=0.070)	
Chi-Sq. (1df): Test (1)=(2)	0.00 (p=0.967)		0.01 (p=0.925)		2.33 (p=0.127)		0.41 (p=0.521)		6.72 (p=0.009)	

Note: “Post-Assassination” is a dummy for respondents interviewed after the murder. The columns titled “self” denote the analysis with self-placement as a dependent variable. The columns titled “party” denote the analysis with LPF issue placement as a dependent variable. The fourth row presents the Breush-Pagan test for the independence of the two equations. The fifth row presents a test for the statistical significance in the absolute values of the coefficient of “Post-Assassination” between self and party placement. The last column compares the same respondents, initially interviewed before the assassination, between the first and the third wave of the panel study. Estimates stem from an individual-fixed effects seemingly unrelated regression.

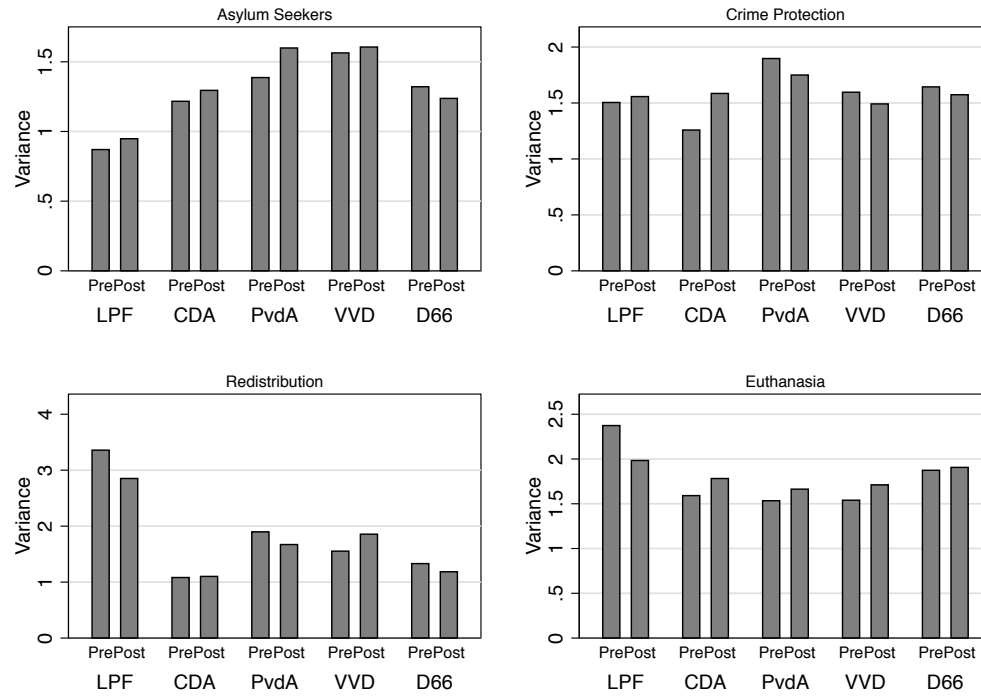


Figure 5: Variance in party placements before and after Fortuyn's death.

Note: Within each party the first column denotes the variance before the murder and the second column denotes the variance after the murder.

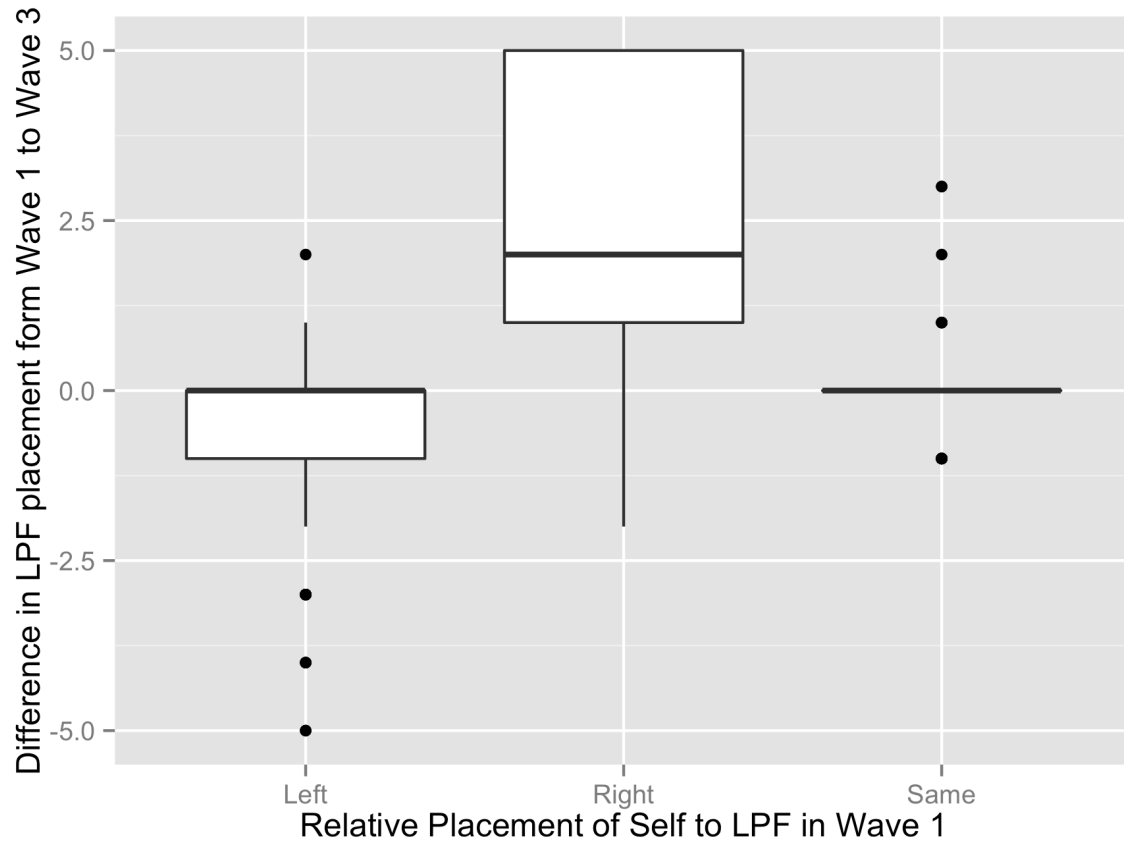


Figure 6: LPF placement in the first and third wave for those interviewed before the murder.

Note: Positive (negative) scores on the vertical axis indicate that the LPF is put more to the right (left) in wave three than in wave one. The solid horizontal line in each box denotes the median placement for each group, whereas the upper and lower bounds of each box capture the area between the 25th and the 75th percentile.

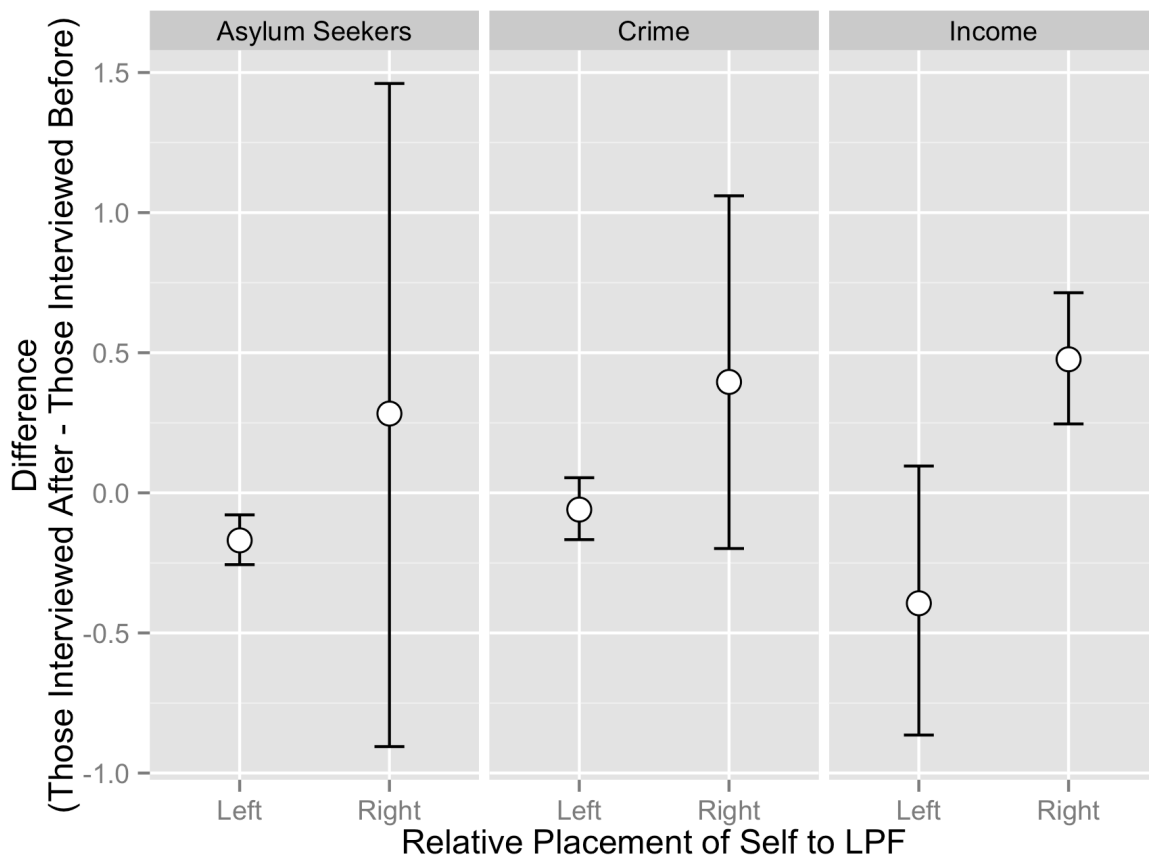


Figure 7: Difference in LPF placement before and after the assassination.

Note: The vertical axis shows the difference in average LPF placement between those interviewed before and those interviewed after the event. Positive (negative) scores on the vertical axis indicate that the LPF is put more to the right (left) among those interviewed after the murder. Dots are point estimates and spikes denote the 95% bootstrapped confidence intervals.

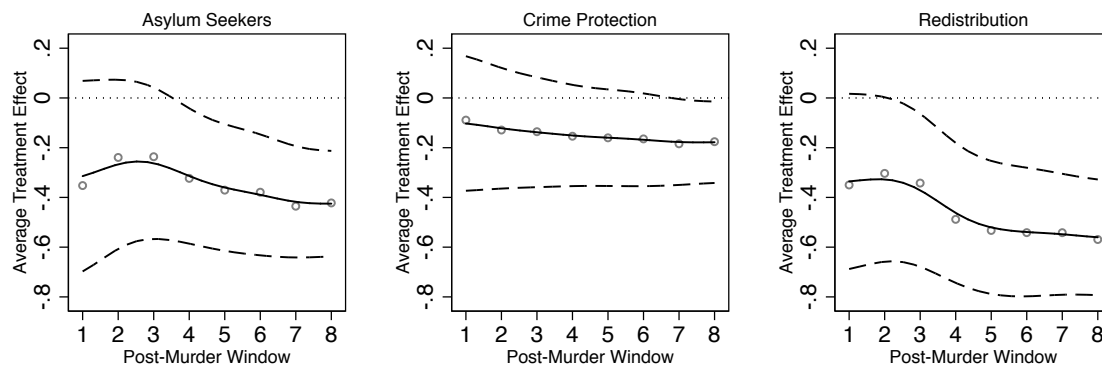


Figure 8: The main results using smaller windows for treated observations.

Note: Numbering on the horizontal axis follows the number of days after the murder the respondent was interviewed. All curves are local polynomials with Gaussian kernels and bandwidth of 0.8. The dots denote the actual ATEs and the dashed curves capture the 95% confidence intervals.

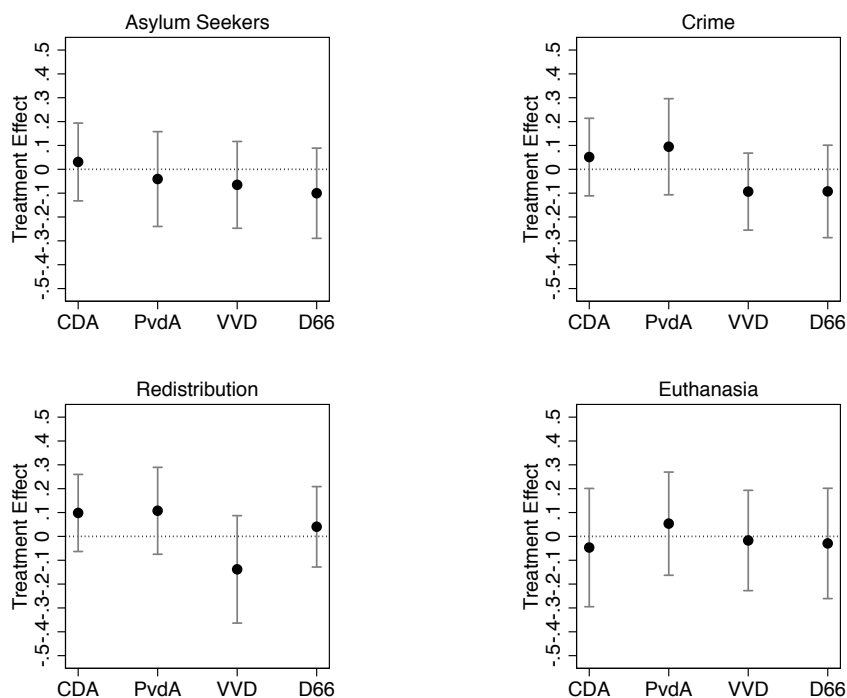


Figure 9: Change in perceptual agreement between respondents and other parties, before and after the assassination.

Note: The estimates replicate the lower panel of Figure 3, using different parties instead of the LPF to measure change in perceived proximity between voters and parties as a result of the murder. The matched 2002 pre-election wave data set is used in this analysis. Starting from the left-most entry in the figure, N=813, N=821, N=817, N=790, N=824, N=824, N=829, N=808, N=806, N=813, N=801, N=788, N=806, N=816, N=824 and N=794.

Table 2: Perceived issue proximity and LPF evaluations, before the murder.

	Issues and LPF evaluations: Individual Party Placements	Issues and LPF evaluations: Mean Party Placements
Asylum seekers	-8.04 (0.95)	-9.45 (0.99)
Crime	-5.11 (1.31)	-1.68 (1.34)
Redistribution	-4.36 (0.95)	4.34 (1.19)
Euthanasia	-1.08 (0.94)	0.88 (0.87)
N	272	402

Note: Entries are OLS coefficients after regressing feelings for the LPF on the absolute proximity between respondents and the LPF on each of the four issues. Individual-level party placements of the LPF are used in the first column and mean party placements are used in the second column. Robust standard errors are shown in parentheses. The matched dataset is used, so as to enable comparisons with the results presented in the previous sections.

Online Appendix for:
Dead Man Walking:
The Affective Roots of Issue Proximity between Voters and Parties

Elias Dinas²⁹ Erin Hartman Joost van Spanje

This appendix provides information about:

- (1) the matching procedure employed for the estimation of the effects.
- (2) the effect of the shift in voters' affective evaluations of the LPF on the ordinal ranking of the party in terms of proximity, compared to other political parties.
- (3) The analysis using quadratic proximity between the LPF and respondents.
- (4) results from an Instrumental Variables (IV) analysis.
- (5) competing explanations of the findings.
- (6) the Nixon case as a replication study of the analysis presented in the manuscript.

1. The matching procedure

Using the Neyman-Rubin potential outcomes framework (Holland 1986; Rubin 1974; Sekhon 2008), let Y_{i1} denote the potential outcome when unit i receives treatment, and let Y_{i0} denote the potential outcome under control. Therefore, the treatment effect for unit i is defined as $\tau_i = Y_{i1} - Y_{i0}$. Only one of these potential outcomes can be observed at a time, depending on if unit i is assigned to the treatment or control regime. If we define T_i as a treatment indicator, taking the value 1 when unit i is in the treatment regime (in this case defined as being

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interviewed after the assassination) and the value 0 when unit i is in the control group (i.e., interviewed before the murder), then we can define the observed outcome for unit i as:

$$Y_i = T_i Y_{i1} + (1 - T_i) Y_{i0}$$

We use a matching method in order to estimate our quantity of interest, the Average Treatment effect (ATE), or the effect of being interviewed after the assassination for the average voter.³⁰ Since the random treatment is the date of interview, the effect here is the effect of being interviewed after the assassination. Substantively this can be thought as the effect of a positive shift in the level of affect for the LPF on perceived proximity between voters and the party.

In order for matching to identify the causal effect of being interviewed after the murder, we must make a strong ignorability assumption, i.e. that $\{Y_1, Y_0 \perp T\} \mid X$ and $0 < Pr(T=1 \mid X) < 1$ (Rosenbaum and Rubin 1983). Strong ignorability, conditional on observable characteristics X , will give us exchangeability between the treated and control groups. In this case, since more respondents were interviewed before the assassination than after it, we match each person interviewed after the murder to a person interviewed before the assassination, conditional on observable characteristics X . After matching, we can estimate ATE as:

$$\tau = E\{E(Y_i \mid X_i, T_i = 1) - (E(Y_i \mid X_i, T_i = 0))\}$$

where the outer expectation is conditional on the distribution of X in the treated population.

To avoid matching on variables that might have been themselves affected by the murder, we have not included any measure of political interest, media consumption or interest in the election campaign, because the murder may have increased people's interest in politics or in the election campaign. Instead, we have used two measures of political knowledge and one question about whether politics was discussed at home when the respondent was an adolescent. With

³⁰ Where the treatment effect is conditional on the underlying distribution of potential outcomes for those interviewed after the assassination.

respect to the political knowledge indicators, they are based on more general facts about Dutch politics and hence it is quite unlikely that the murder actually influenced people's responses. Moreover, we included a series of vote-recall questions regarding respondents' vote in the 1998 election.

To complete the matching step, we used Genetic Matching (GenMatch). GenMatch is a nearest neighbor matching method with balance optimization (Diamond and Sekhon 2013; Sekhon and Mebane 1998; Sekhon 2011). GenMatch searches for a set of weights in the weight matrix of the generalized Mahalanobis distance metric:

$$d(X_i, X_j) = \{X_i - X_j\}'(S^{-1/2})'WS^{-1/2}(X_i - X_j)\}^{1/2}$$

where $d(X_i, X_j)$ is the distance between any two observations, $S^{-1/2}$ is the Cholesky decomposition of the covariance matrix, and W is the diagonal matrix of weights for each covariate that GenMatch searches over. One-to-one nearest-neighbor matching is conducted based on this distance matrix, where the weights are determined by a loss function based on balance between the treated and matched control groups. The loss function is defined as maximizing the minimum balance statistic, as determined by the t -test and naive KS -test for each covariate.

To evaluate the overall balance between control and treated units from the matched data, we employ an omnibus test, proposed by Hansen and Bowers (2008), which has two desirable properties. First, it is based on a Chi^2 approximation which seems to work well with small samples. Second, it appraises balance not only on the set of covariates listed in Figure 1, but also on all their linear combinations. The Chi^2 statistic is 14, which with 21 degrees of freedom gives a p -value of .868. This figure indicates that after matching, the overall differences found between

those interviewed before the murder and those interviewed after the murder are not significantly larger than differences to be expected after random assignment of the date of interview.

2. Quadratic Proximity

Instead of using the city-block distances between the voters' self-placements and their placements of the LPF with linear utility penalizations ($|V_{ik}-P_{ijk}|$, with i indexing individuals, k indexing issues and j indexing parties) we employ here the Euclidean distances with quadratic utility penalizations ($(V_{ik}-P_{ijk})^2$), which result in four issue proximity measures that range from 0 to 36. The results from this analysis are shown in Table A.1.

Table A.1: Projection Bias using the Quadratic Proximity Model

	Asylum Seekers	Crime Protection	Redistribution	Euthanasia
Post-Assassination	-2.056 (0.532)	-0.556 (0.335)	-2.508 (0.608)	-0.754 (0.689)
Constant	7.290 (0.407)	2.662 (0.256)	7.176 (0.474)	5.082 (0.519)
<i>n</i>	820	808	687	597

Note: Entries are OLS coefficients with robust standard errors in parentheses.

3. Change in the ordinal ranking of the LPF in terms of perceived agreement

As a way to assess the magnitude of projection effects, identified in the main text, we attempt to examine whether this increase in proximity translates into change in voters' rank ordering of the major Dutch parties. Do voters perceive the LPF as closer but still in the same order with regard

to its competitors? Or does the event make voters perceive the party not only closer but also *closer than other main parties*?

An important caveat with this test is that inter-issue comparison is problematic here. This is because the ordinal ranking of a given party crucially depends on its relative distance from the other parties. Among two issues for which an equal magnitude of change in perceptual agreement is observed, if the LPF is relatively further away from other parties on one of these issues, it will be more difficult to find a change in ordinal ranking concerning that issue than regarding an issue on which the LPF is generally perceived to be closer to other parties. Still, however, we believe this exercise to be informative insofar as it provides evidence about the substantive importance of these projection effects. That said, while interpreting the findings, we try to avoid explicit comparisons between issues. See Table A.2.

Table A.2: Proximity of the LPF after the murder, compared with four other parties

	Asylum Seekers	Crime	Redistribution	Euthanasia
CDA	.072 (.034)	.081 (.033)	.159 (.038)	.010 (.032)
N	807	798	807	594
PvdA	.071 (.035)	.057 (.032)	.140 (.038)	.076 (.037)
N	811	794	811	590
VVD	.115 (.035)	.014 (.033)	.132 (.033)	.034 (.038)
N	803	794	803	592
D66	.097 (.035)	.047 (.032)	.137 (.038)	.028 (.037)
N	781	778	781	580
Closest Party	.058 (.032)	.102 (.036)	.150 (.035)	.043 (.042)
N	770	769	662	573

Note: entries are mean differences in the probability of the LPF being closer to the respondents than the party denoted in the respective row before and after the assassination. Robust standard errors in parentheses. The last row shows the difference in the probability of the LPF being the closest party to the individual when compared with all parties shown in the first column of the table.

The first four double rows of Table A.1 show the average probability of being closer to the LPF versus the party indicated in the first column of the table. Apart from the LPF, respondents were

asked to locate on the same four issue scales the following parties: christian democrats (CDA), labour (PvdA), right-wing liberals (VVD) and left-wing liberals (D66). For each party comparison, a dummy variable has been generated, denoting those respondents who are closer to the LPF than to the other party.³¹ With only one exception (the VVD in the case of crime), the LPF is perceived to be closer to the respondent relative to the other parties with respect to the following issues: asylum seekers, crime and redistribution. In line with the findings reported in Figure 3, on average this probability is higher for the issue of redistribution than for either crime or asylum seekers. The last double row of Table A.1 presents the average difference in the probability of the LPF being the closest party for each individual. This probability is 16 percentage points higher for the issue of redistribution, 11 for the issue of crime, and approximately 5 percentage points higher for the issue of asylum seekers. Just as reported in Figure 3, no change is found in any of these party-specific comparisons for the issue of euthanasia. All in all, the findings imply that the distance between voters' ideal points and the LPF's perceived position was reduced to such an extent that they also considered the party closer to their views than other parties.

4. IV analysis results

In the main text we estimate the effect of the feeling thermometer for the LPF on issue proximity by using the reduced form equation, i.e., simply matching respondents interviewed before and after the event on a series of pretreatment covariates and examining their mean differences in absolute proximity with the LPF on various issues. As explained in the main text, we opt for matching because it is more flexible in estimating heterogeneous effects and because it in

³¹ We allow for ties, i.e. the identifier also includes respondents whose ideal point is equidistant between the LPF and the party indicated in the row of Table A.2.

addressing balance when the instrument is valid only after conditioning on covariates (Keele and Morgan, 2013). Here we present the results from an IV analysis, whereby we use the actual thermometer score as the treatment indicator and instrument this variable by a dummy denoting whether the respondent was interviewed before or after the assassination. We do not present the first stage here as this is already reported in the main text, in our discussion about the change in the feeling thermometer score as a result of the murder.

Figure A.1 presents the main results. The estimates denote the change in absolute perceived proximity between respondents and the LPF as a result of a one-unit increase in the feeling thermometer score for the LPF. To identify this effect, we instrument the thermometer scores of respondents via a dummy that switches on for respondents interviewed after the murder. The findings are very similar to those reported in the main text (Figure 3). In all issues but euthanasia we observe a significant increase in proximity, which is more pronounced for the issues of asylum seekers and, primarily, redistribution.

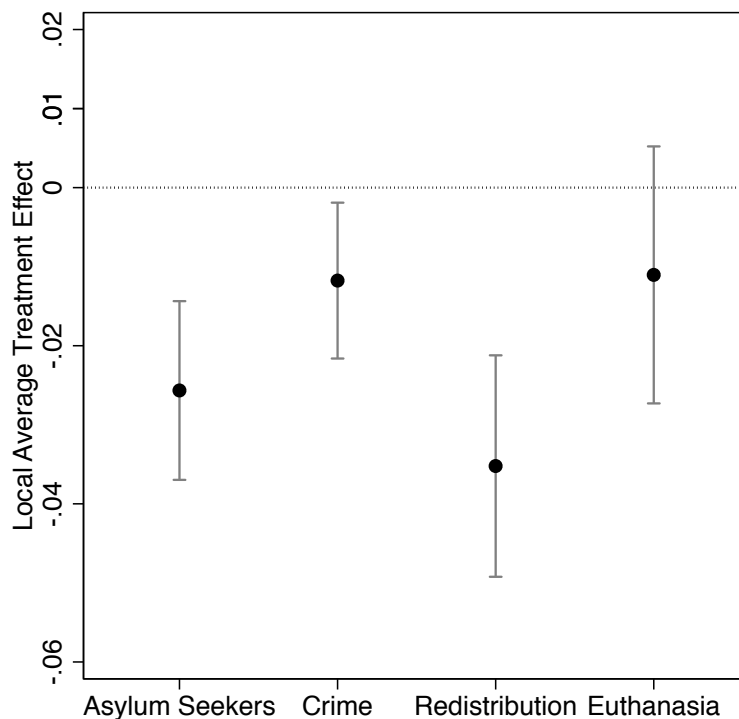


Figure A.1: Change in perceived proximity between respondent and the LPF according to the level of warmth to the party.

Note: The black dots denote the average change in proximity for a unit increase in the feeling thermometer score for the LPF. The thermometer score is instrumented by distinguishing between respondents interviewed before and after the assassination.

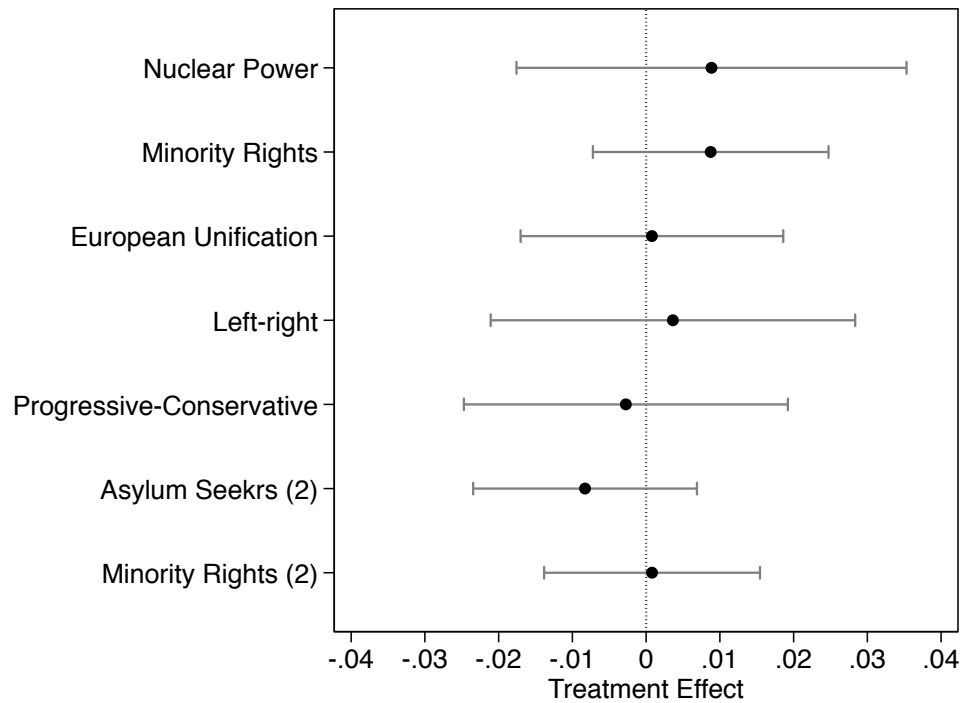


Figure A.2: Change in perceived proximity between respondent and the LPF according to the level of warmth for the party, post-election issues scales.

Note: The black dots denote the average change in proximity for a one-unit increase in the feeling thermometer score for the LPF. The thermometer score is instrumented by simply distinguishing respondents interviewed before and after the assassination. All issue scales asked in the second wave of the panel, when all respondents were aware of Fortuyn's death.

Figure A.2 replicates Figure 4 in the main text. We use all issue scales available in the second and third waves of the panel study. Both waves take place after the election and thus also after the murder of Fortuyn. Thus we expect no significant difference as a result of a shift in voters' affective evaluations for the LPF, since the latter is instrumented by whether respondents were

interviewed before or after the event. Similar to the main analysis, we find no significant effects for any of these issues.

Last but not least, we also present the IV analysis of the decomposition of the projection effects into persuasion and projection (Table 1 of the main text). Instead of looking at absolute proximity, the dependent variables now are LPF placement and self-placement on the issue scales. LPF's feeling thermometer is instrumented again by the date of the interview (before or after the day of the murder, 6 May). The IV estimation does not eliminate the potential caveats with this analysis as described in the main text. However, it is still indicative that respondents tend to shift the party's position more than their own position on the issue scales, as shown in Table A.3. This is the case for all issues, although in the case of euthanasia and crime neither projection nor persuasion are significant. Similar to our analysis in the main text, projection seems to be more pronounced with regard to the issues of redistribution and asylum seekers.

Table A.3: Persuasion vs Projection, IV estimates

	Asylum Seekers		Crime Protection		Redistribution		Euthanasia	
	Self (1)	LPF (2)	Self (1)	LPF (2)	Self (1)	LPF (2)	Self (1)	LPF (2)
LPF Thermometer	.009 (.006)	-.012 (.004)	.005 (.005)	-.008 (.006)	-.009 (.006)	.027 (.009)	-.002 (.008)	-.004 (.008)
N	809	803	819	788	808	674	808	589

Note: The feeling thermometer scale is instrumented with a binary indicator denoting responses after the murder of Fortuyn. The first stage estimate ("post-assassination" interview on LPF feeling thermometer) is 15.54 (std. error 2.02).

5. Competing explanations

In this section we provide the results for some of the tests presented in the robustness section as a way to test competing hypotheses about the mechanism driving the increase in perceived proximity between the LPF and voters.

5.1 Correlations between Leader and Party

As discussed in the main text, one competing hypothesis might be that after Fortuyn's death respondents might have a different party in mind than those interviewed before the assassination. As one of the ways to address this question we have checked whether: 1) evaluations of the party start to deviate from evaluations of its leader after the murder; 2) after the murder the relationship between issue proximity and evaluations of the LPF differs from the corresponding link between issue proximity and affective evaluations of Fortuyn; and 3) there are differences in mean feeling thermometer and perceived proximity values before and after the murder. In all these tests we make use of the third wave of the study, because it asked the same question about asylum seekers as the first wave. These analyses suggest that: 1) the link between party and

leader remained almost intact after the murder and at least until the 2002 election; and 2) even when ultimately the LPF's government record without Fortuyn resulted in deviations between the leader and the party, respondents' perceived proximity with the LPF still relied more on their affective orientations toward Fortuyn than towards the party.

Starting with the first set of tests, we make use of the feeling thermometer scores, which have been asked both for the parties and the party leaders. Before the assassination the association between the LPF and Fortuyn is very high (Pearson's $r=0.914$), considerably higher than for all other parties for which equivalent information is available.³² Although this similarity had slightly declined after the murder ($r=0.802$), it was still too high to suggest that voters clearly distinguished between the party and its leader in the aftermath of the assassination. Even half a year later, in the DPES third wave, voters still seem to link LPF with its founder more so than for other parties and leaders ($r=0.702$).

We now move to the second piece of evidence. The same pattern is observed when we look at the link between subjective agreement between respondents and the LPF and their level of affect for the party and its leader. Among those interviewed while Fortuyn was alive the correlation between the absolute term of proximity on the issue of asylum seekers (the only issue available both in the first and in the third wave) and the feeling thermometers of party and leader is -0.581 and -0.576, respectively. The equivalent figures after the murder and before the 2002 election are -0.521 and -0.466, respectively. The corresponding figures in 2003 were -0.416 and -0.433. It is clear that affect for the leader remains equally strongly linked to subjective proximity as affect for the party, even eight months after Fortuyn's death.

³² The equivalent correlation coefficients between leader and party are 0.726, 0.704, 0.482, and 0.713 for the CDA, the PvdA, the VVD, and the D66, respectively.

Third, as a last way to appreciate the importance of attitudes towards Fortuyn in voters' perceptions about his party's stance on the issue of asylum seekers, we look at the mean level of absolute proximity in all three different periods of interest: before the assassination; after the assassination but before the election and after the assassination and (eight months) after the election. Table A.4 presents the results.

Table A.4: Evaluations and issue perceptions of LPF and Fortuyn, before and after the murder.

	Before the assassination	After the assassination, before the 2002 election	Wave 3: Eight months after the 2002 election
Feeling Thermometer for the LPF	32.50	47.64	32.66
Feeling Thermometer for Fortuyn	36.18	58.99	49.56
Absolute Proximity between LPF and voters: Asylum seekers	2.19	1.77	1.95

Note: Entries are mean values of feeling thermometer and proximity between voters, LPF and Fortuyn.

Consider how the average thermometer scores and the average level of subjective agreement changes from 2002 to 2003. Before the murder, the average thermometer score for Fortuyn and his party was 36.18 and 32.50, respectively. After his death, the corresponding figures are 58.99 and 47.64, respectively. By 2003, in the third wave, the party's feeling thermometer level returned to the level of before the assassination (32.66). Fortuyn's thermometer levels, by contrast, did not go down quite as much (49.56).

If, on the one hand, subjective agreement is only funnelled through affect for the party, the fact that the average level of LPF's feeling thermometer is the same in the first and the third column indicates that those interviewed before the assassination in the first wave should have returned to their pre-murder levels of proximity with LPF by the time of the third wave of the

panel. If, on the other hand, it is affect for Fortuyn rather than his party that boosted the degree of subjective agreement between the LPF and voters, the fact that the average feeling thermometer scores for Fortuyn still differ between columns 1 and columns 3 of Table A.4 leads us to expect the group of respondents who were initially interviewed before the murder to be still closer to the LPF in the third wave of the study. This is exactly what we find. The average difference in the proximity score of respondents interviewed before the assassination between the first and the third wave (compare columns 1 and 3 of Table A.4) is -.272 (std. error 0.091).³³ This difference is smaller—in absolute value— than the gap found between those interviewed before and those interviewed after the murder already in the first wave (compare columns 1 and 2 of Table A.4): -.422. This reduction in the magnitude of the effect, however, can be already accounted for by the decrease in the average feeling thermometer of Fortuyn from 2002 to 2003 (from 58.99 to 49.56).

5.2 Examining the Presence of Priming Effects

Table A.5: Testing for Priming Effects.

	LPF Feeling Thermometer			
	Asylum Seekers	Crime Protection	Redistribution	Euthanasia
Post-Murder	9.907 (2.932)	12.557 (2.752)	6.225 (3.254)	14.230 (3.149)
Issue Proximity	-10.698 (0.716)	-8.996 (1.148)	-8.895 (.761)	-3.355 (1.117)
<i>PostMurder</i> ×	0.817 (1.100)	1.427 (1.713)	2.780 (1.229)	0.388 (1.544)
<i>IssueProximity</i>				
Constant	55.934 (2.247)	42.870 (2.081)	53.139 (2.421)	41.830 (2.358)
<i>n</i>	796	786	670	585

³³ These are the same figures as the ones presented in the main text, in the discussion about the difference in perceived proximity in the issue of asylum seekers, before and after the murder.

Vote Intention for the LPF				
Post-Murder	-0.023 (0.045)	0.017 (0.032)	0.007 (0.042)	-0.022 (.038)
Issue Proximity	-0.067 (0.010)	-0.047 (0.011)	-0.038 (0.009)	-0.031 (0.009)
<i>PostMurder</i> × <i>IssueProximity</i>	0.009 (0.014)	0.001 (0.015)	0.009 (0.013)	0.007 (0.013)
Constant	0.235 (0.034)	0.137 (0.023)	0.163 (0.031)	0.168 (0.028)
<i>n</i>	820	808	687	597

Note: Entries are OLS coefficients with standard errors in parentheses. *Issue Proximity* refers to the absolute perceived distance between respondent and party in each issue.

5.3 Shrinking the Window of Treated Observations

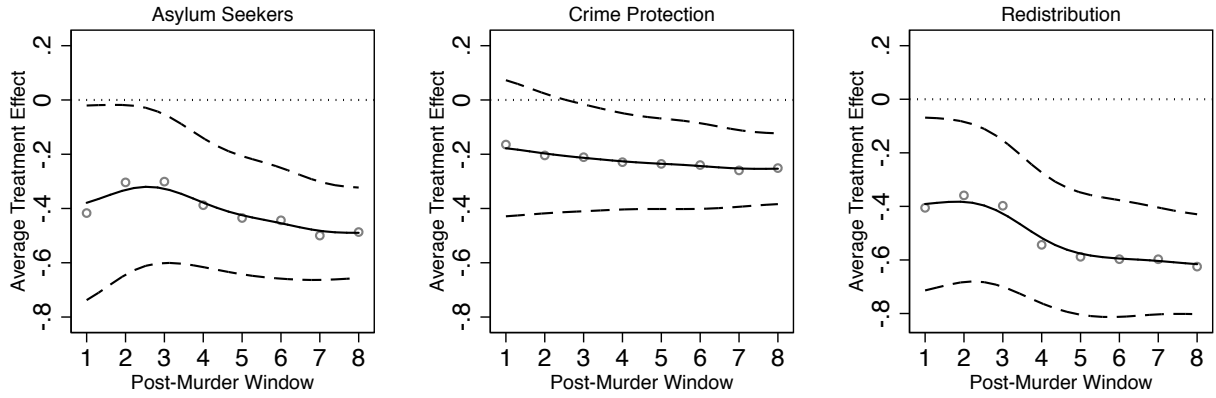


Figure A.3 Testing the sensitivity of the results when we reduce the number of days after treatment.

Note: The solid curve is a loess smoother of the points estimates, displayed with the empty dots. The dashed curves capture the 95% Confidence Intervals of these point estimates. The horizontal axis indexes the number of days after the assassination.

5.4 Is there a decrease in DKs after the Assassination?

We prepare the data in a long format and estimate the following model with the

Individual × Party as the unit of analysis:

$$NonResponse_{ik} = \beta_0 + \beta_1 LPF_i + \beta_2 PostMurder_k + \beta_3 LPF_i \times PostMurder_k + u_{ik}$$

where *NonResponse* denotes all DKs and other types of non-response of individual *i* in the placement of party *k*; *Post-Murder* denotes respondents after the murder and *LPF* refers to the issue placement of LPF. Errors clustered at the individual level. Results appear in the following table (Table A.7):

Table A.6: Comparing nonresponse in LPF placement after the murder with the other parties.

	Asylum Seekers	Crime Protection	Redistribution	Euthanasia
Post-Assassination	0.011 (0.006)	0.003 (0.006)	0.021 (0.007)	0.002 (0.007)
<i>LPF</i>	-0.0159 (0.007)	0.0241 (0.011)	0.142 (0.019)	0.246 (0.022)
<i>LPF × PostMurder</i>	0.010 (0.012)	-0.017 (0.015)	-0.009 (0.028)	0.009 (0.031)
Constant	0.030 (0.004)	0.028 (0.004)	0.037 (0.004)	0.039 (0.005)
$(\beta_2 + \beta_3)$	0.021 (0.011)	-0.014 (0.014)	0.012 (0.027)	0.012 (0.031)
<i>N (clusters)</i>	4240 (848)	4240 (848)	4240 (848)	4240 (848)

Note: Entries are OLS coefficients with standard errors in parentheses. Party-fixed effects included but not shown. The dependent variable is a binary indicator that denotes non-response in positioning the LPF across the four issue scales.

6. Out-of-Sample Inference

Essentially, one limitation of the research strategy is that it pertains to a single case study. Three features of the Dutch case might seem to prevent generalizations. First, the shift in affinity is positive. If the link from preferences to perceptions is asymmetric, a downward shift in preferences might not result in decreased subjective agreement between parties and voters. Second, death-induced shifts in preferences might work differently from other sources of change in affective evaluations of political parties. Third, Fortuyn was a controversial politician who held extreme views on immigration and multiculturalism. A change in affective evaluations might work differently for mainstream political actors.

As a way to address these potential threats to out-of-sample extrapolations, we use another case, which involves an information shock that is not related to the death of a politician, that resulted in decrease in party affinity, and that refers to an established party, whose leader

was the incumbent. This case is the Watergate scandal. Nixon's involvement in the scandal was revealed only in 1973, ending with his resignation in August 1974. What facilitates the examination of this event is that the 1972-74 ANES panel study contains several issue questions asked to respondents before the scandal broke out (November 1972) and after his resignation (November 1974).³⁴ It is probably safe to assume that differences observed between 1972, when Nixon achieved an easy landslide, and 1974, when he appears as the least popular political figure of that time period, are, at least in large part, due to the revelations about his role in Watergate. Importantly, although these revelations might have been informative about his integrity or leadership skills, they do not provide information about his views on issues such as minority rights, racial discrimination and the extent of government intervention in the economy. Thus, any change in proximity between voters and Nixon cannot be accounted for on the grounds of rational updating. However, according to our logic, the shift in preferences as a result of the Watergate is sufficient to increase the perceived distance between Nixon and voters irrespective of the exact issue in question.

The feeling thermometer (0-97 scale) for Nixon in 1974 was 29 points lower than in 1972.³⁵ Did this drop in his popularity lead to an increase in subjective proximity? To answer this question we use all five issue scales (all ranging from 1 to 7) available in both waves of the study. The issues are: 1) government's role in creating jobs; 2) government intervention in racial integration (busing); 3) liberal/conservative scale; 4) urban-unrest; and 5) minority rights.³⁶ For

³⁴ There are two waves in 1972, one before (1972pre) and one after the election (1972post). We use the post-election wave because it runs closer to 1974 and because almost all issue scales are asked in that wave. The only exception is the issue of racial integration, which was only available in the pre-election wave.

³⁵ From 65.23 to 36.91 ($p < .001$). As a way of comparison, it is important to add that the difference in the thermometer scores of Nixon between the pre-election and the post-election wave of 1972 is 0.71 ($p < .10$) points on a 0-97 scale.

³⁶ The exact wording questions are as follows:

each of these issues, we combine the self- and party-placement measures to capture the absolute difference (from 0 to 6) between respondents' ideal points and their perceptions of Nixon's stances. These differences are hypothesized to be significantly greater in 1974 than in 1972.



Figure A.4: Difference in perceived proximity between 1972 and 1974, Nixon and Wallace.

- 1) Suppose people who believe that the government should see to it that every person has a job and a good standard of living are at one end of this scale and that people who believe that the government should let each person get ahead on this are at the other end (7), where would you place yourself/Nixon on this scale, or haven't you thought much about this?
- 2) There is much discussion about the best way to deal with racial problems, some people think achieving racial integration of schools is so important that it justifies busing children to schools out of their own neighborhoods. Others think letting children go to their neighborhood schools is so important that they oppose busing. Where would you place yourself/Nixon/Wallace on this scale [1: Bus to achieve integration—7:Keep children in neighborhood schools], or haven't you thought much about this?
- 3) We hear a lot of talk these days about liberals and conservatives. I'm going to show you a seven-point scale on which the political views that people might hold are arranged from extremely liberal (1) to extremely conservative (7). Where would you place yourself/Nixon/Wallace on this scale, or haven't you thought much about this?
- 4) There is much discussion about the best way to deal with the problem of urban unrest and rioting. Some say it is more important to use all available force to maintain law and order—no matter what results (7). Others say it is more important to correct the problems of poverty and unemployment that give rise to the disturbances (1). Where would you place yourself/Nixon/Wallace on this scale, or haven't you thought much about this?
- 5) Some people feel that the government in Washington should make every possible effort to improve social and economic position of blacks and other ethnic minority groups (1). Others feel that the government should not make any special effort to help minorities because they should help themselves (7). Where would you place yourself/Nixon/Wallace on this scale, or haven't you thought much about this?

Note: The black dots denote the average difference from 1972 to 1974 in the absolute proximity between (left panel) Nixon and voters and (right panel) Wallace and voters. The gray spikes denote the 95% CIs.

Undoubtedly, the design in this case is not as tailored as the Dutch case is. The time frame from 1972 to 1974 is wide enough to allow other factors to operate and affect the level of perceived agreement between Nixon and voters. As a way to assess whether this is the case, we also replicate this analysis focusing on another politician, George Wallace, who succeeded in becoming a significant third-party candidate in the 1972 election. Since the Watergate did not involve any revelations for Wallace, we would expect no systematic decrease in the level of proximity between voters and this politician. Thus, Wallace here is used as a placebo test.³⁷

The results appear in the first part of Figure A.4, which presents the difference in the absolute proximity scores between Nixon and respondents from 1972 to 1974. In all five issues, there has been a significant decline in absolute proximity by approximately half a point. Although there is some variation between issues, the general trend is quite straightforward. The second part of the Figure indicates that the pattern for Wallace is much more ambiguous in terms of both sign and statistical significance. The magnitude is also much smaller than in the case of Nixon. Clearly, this unbalanced shift in perceptions cannot be easily accounted for unless one takes into consideration the devastating effect that Watergate had for Nixon's popularity and how this in turn increased the gap in perceived proximity between the Republican leader and voters.

As a last step, we also try to unpack rationalization bias by assessing the relative importance of projection versus persuasion. Similarly to the Dutch case of the main text, we look

³⁷ Indicatively, the difference in the thermometer scores for Wallace between 1972 (post-election wave) and 1974 was -1.68 ($p < .01$), lower in absolute terms than between the 1972 pre- and post-election waves (-1.94, $p < .001$)).

separately at change in respondent placement and Nixon's placement by respondents. The results for all five issues are presented in Figure A.5. Although the caveats acknowledged in the case of the LPF apply also here, the pattern suggests that projection is likely to be more important than persuasion in this affect-driven change in perceptual agreement between voters and political actors. In two scales, liberal/conservative and minority rights, the difference between the two terms is negligible.³⁸ In all other three issues however, change in self-placement is considerably less pronounced than change in Nixon placement. This is especially the case in the issues of busing and urban unrest. All in all, there is again indicative evidence that after a shock in affect, voters are more likely to move the party's position than changing their own ideal point.

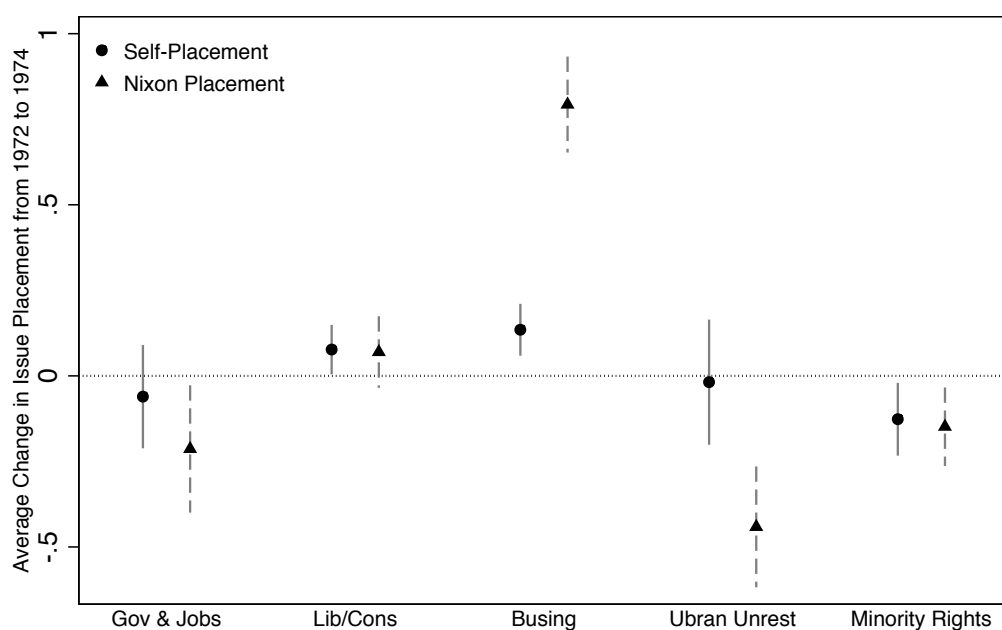


Figure A.5: Projection versus Persuasion.

³⁸ At least in the case of the liberal/conservative continuum, this is also explained by the fact that this is the scale in which people seemed to be more certain about their placement of Nixon. The agreement coefficient for this issue was .502, considerably higher than for all other issues (Gov.Job: .253; Busing: .318; Urban Unrest: .213; Minority Rights: .350).

Note: The black dots denote the average difference from 1972 to 1974 in Nixon's placement and the black triangles denotes the average difference from 1972 to 1974 in respondent's placement. The gray spikes denote the 95% CIs.

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