Territoriality of the Vote and Government Accountability in the European Multilevel Electoral System

Arjan H. Schakel

Fellow at the Hanse-Wissenschaftskolleg Institute of Advanced Studies, 2014-2015

Assistant Professor in Research Methods Maastricht University

a.schakel@maastrichtuniversity.nl
http://www.arjanschakel.nl

Draft please do not quote!

Draft paper prepared for the Elections, Public Opinion and Parties (EPOP) Specialist group of the Political Science Association Annual Conference, Edinburgh, 12-14 September, 2014

Abstract

During the academic year of 2014-2015 I will be working on a research project which involves the understanding and explanation of electoral dynamics in the European multilevel electoral system. Over the past four decades, fifteen countries within the European Union have introduced regional elections and the number of countries holding European elections has increased from 9 to 28 over the same time span. In addition to an increasing scope of regional and European elections there is also more at stake in these elections since authority has been shifted from national governments downwards to regional government and upwards to the European level. Scholarly interest in regional and European elections has increased as well and the dominant perspective to analyze non-national elections is the second-order election model which assumes that regional and European electoral outcomes can be linked to electoral dynamics in the national electoral arena. In this paper I will argue that the second-order election model faces some serious conceptual and empirical challenges and I set out to explore when national politics conditions or affects subnational and supranational electoral arenas and vice versa. I will discuss the conceptual background of the research project and I will discuss the various indicators I intend to use to analyze multilevel electoral dynamics within the European Union. At this stage of the research project I have assembled regional, national and European election data for Austria and the Netherlands and I will apply my indicators to these two countries in order to illustrate the various electoral dynamics which I seek to understand and to explain.
1. Introduction

One of the most important transformations of the states within Europe is the increase in number of elections at the subnational and supranational level. Since 1970, 15 out of 28 European countries have introduced regional elections (Loughlin, 2001; Sharpe, 1993; Schakel, 2013). The number of countries holding elections for the European Parliament has increased from 9 in 1979 to 28 in 2014 (Phinnemore, 2011). The electoral transformation has been accompanied by shifts in authority. The stakes in supranational and subnational elections have increased because substantial authority has shifted from the national level to the regional and European level (Hooghe, Marks and Schakel, 2010; Church and Phinnemore, 2011). These changes have meant that the nation-state is not the sole locus for the exercise of government power anymore. Opportunities have increased for voters to express their opinion about policies and governments across electoral arenas. But in how far do supranational and subnational election outcomes deviate from electoral behavior in the national political arena?

The dominant view was to conceive of elections at other than the national level as ‘second-order’, that is to say, these elections were subordinate to first-order, national politics. Reif and Schmitt (1980) coined the term to characterize the first European Parliament election in 1979, which, they claimed, was driven by domestic politics rather than diverging preferences on European goals, institutions or policies. This view stuck and became used to shed light on by-elections, local elections, and regional elections (Mughan, 1988; Heath, et al., 1999; Jeffery and Hough, 2006). But recent research has challenged this assumption in the case of European Parliament elections in Eastern European member states (Hix and Marsh, 2007; Schmitt, 2005), and with respect to regional elections (Dupoirier, 2004; Jeffery and Hough, 2003; Pallarés and Keating, 2003; Gaines and Crombez, 2004). In addition, authors have begun to acknowledge that the second-order election model is found wanting on a theoretical level (Jeffery and Hough, 2009; Schakel and Jeffery, 2013), and only rarely is the question raised as to how European or subnational elections affect national ones (Van der Eijk, Franklin and Marsh, 1996).

As the second-order election model has lost its theoretical and empirical leverage we are thrown back to the more fundamental question of when national politics conditions or affects subnational and supranational arenas and vice versa. In my research I ask the question if and how voters make use of the opportunities of voice provided by the various types of elections. In the next section I discuss the second-order election model and summarize the current state of the literature on European and regional election research. This section is followed by a short section on data and method. Subsequently, I detail my research plans according to three objectives in sections four, five and six respectively and in these sections I will also illustrate the indicators I intend to use to increase our understanding of electoral dynamics in the European multilevel electoral system.

2. The state of the art in the literature on ‘second-order elections’

Political scientists generally assume that elections that produce national governments are the most important elections for the great majority of voters and political parties. But political scientists also generally assume that other kinds of election are best understood in some way as a subordinate function of national-level politics. That assumption has been commonplace since the study of Reif and Schmitt (1980) on the first election to the European Parliament in 1979. Karlheinz Reif and Hermann Schmitt’s interpretation of the EP election results was striking. These were not results which reflected “the ‘real’ balance of forces in the European Community.” For Reif and Schmitt they were not to be understood as the single outcome of one EC-wide election, but rather as the aggregation of ‘simultaneous national second-order
elections’, in the then nine member states. Each of these national second-order elections was ‘determined more by the domestic political cleavages than by alternatives originating in the EC’ (Reif and Schmitt, 1980: 3). Reif pushed the point further in his assessment of the subsequent EP elections in 1984: “what is important is the political situation of the first-order arena at the moment when the second-order election is being held” (Reif, 1985: 8).

The ‘first-order arena’ is the arena of contestation for power in national governments. Elections that determine the composition of national governments are ‘first-order’ because more is, as Reif and Schmitt (1980: 8-9) put it, ‘at stake’ in the competition for national government office than in the ‘plethora of ‘second-order elections’ that are variously held, that is: ‘by-elections, municipal elections, various sorts of regional elections, those to a ‘second chamber’ and, after 1979, EP elections too. Because less is ‘at stake’, Reif and Schmitt (1980: 9-10) proposed that voters treat such second-order elections differently:

- They turn out less
- They favour small or new parties more
- Parties in national government lose favour, and national opposition parties gain
- Moreover, voters’ propensity to behave in these ways follows a cyclical logic; they are most likely to do so at the mid-point between elections that produce national governments, and less likely to do so soon after, or in the run-up to, an election that produces a national government.

This conceptual framework was foundational for the study of EP elections (Norris, 1997), and remains the starting point for EP elections analysis today (Schmitt, 2005; Marsh, 2009; Clark and Rohrschneider, 2009). The rather throwaway reference to ‘various sorts of regional elections’ also became an invitation to analyze regional elections in the same way. Reif and Schmitt’s concept of second-orderness has become commonplace in Europe, especially in research on the UK (Heath and Taylor, 1999; Bromley, 2006; Curtice, 2006), but also on Germany (Jeffery and Hough, 2001), Spain (Pallarés and Keating, 2003) and Italy (Tronconi and Roux, 2009). However, decades of research on elections to the European Parliament and regional representative bodies have shown the limited use of the second-order election model to explain electoral outcomes in subnational and supranational elections.

On the one hand, regional election studies confirmed several predictions of second-order election theory. Regional turnout is lower than for national elections (Pallarés and Keating, 2003; Schakel and Dandoy, 2014), government parties tend to lose vote share whereas opposition, new and small parties gain in regional elections (Jeffery and Hough, 2003; Pallarés and Keating, 2003), and the extent to which government parties lose and opposition parties win vote share varies according to the placement of the regional election in the national electoral calendar (Jeffery and Hough, 2003).

On the other hand, the same set of studies also concludes that the degree to which regional elections may be considered second-order varies substantively. Even if regional elections are frequently second-order, it is not in a uniform way across countries. Canadian elections are considered to be clearly non second-order (Jeffery and Hough, 2009: 231) and France displays a larger incongruence between national and regional elections than Austria or Germany (Dupoirier, 2004: 585). Jeffery and Hough (2003) found only partial confirmation that regional elections are second-order in the case of Germany and Spain. In addition, the authors observe a reduced tendency to follow the national electoral cycle and a growing dissimilarity of regional and national election results. Similarly, Tronconi and Roux (2009) conclude in the case of the Italian regions that the degree to which regional elections may be considered to be second-order depends on the decade of observation. In addition, Pallarés and Keating (2003) observed that Spanish governing parties generally lose regional elections, but national opposition parties do
not consistently win. For French regions, Dupoirier (2004: 590) concludes that only some of the regions can be considered clearly second-order or nationalised. Finally, Schakel and Dandoy (2013) conclude that second-order election predictions are not born out for a majority of regions. With respect to government losses Schakel and Jeffery (2013) conclude that only 18% out of a total of 2,933 regional elections clearly follow second-order predictions.

Similar to regional elections, studies on European elections have shown that the second-order election model is helpful in explaining electoral outcomes in elections to the European Parliament (Hix and Marsh, 2011; Marsh and Mikhaylov, 2010). However, just as with regional election studies, after almost three decades of research starting with the first European Parliament election in 1979, a more ‘nuanced’ picture has arisen as well. The applicability of the second-order election model to the member states joining in 2004 is less straightforward (Schmitt, 2005; Koepke and Ringer, 2006). Government parties do not lose vote share equally across the member states and the punishment effect is more noticeable in bi-polar party systems (Reif, 1985) and countries with genuine alternation of parties in government (Marsh, 1998).

Furthermore the extent of second-order election behavior also depends on contextual factors such as the economy and unemployment (Clark and Rohrschneider, 2009; Fauvelle-Aymar and Stegmaier, 2008; Jesuit, 2003).

The lack of empirical support for the second-order election model in regional elections has led Schakel and Jeffery (2013: 4) to write that “Research findings may be path-dependent on research questions. If other starting points are taken which treat regional elections on their own terms, rather than as functions of national elections, a different or at least more nuanced picture might emerge”. Similarly, Caramani (2006: 18) writes on European elections that “Not surprisingly research on second-order elections was able to find little to support the impact of variables supposed to explain differences of behaviour. ….. The lack of support for these hypotheses suggests that the wrong question has been asked in previous work”. Rather we should ask, according to Caramani (2006: 18), “…what the European party system looks like…” (emphasis as original).

Another way to phrase the criticism is that most studies employing the second-order election model are subject to a ‘methodological nationalism bias’ (Jeffery and Wincott, 2010), that is, the tendency to choose the statewide level as the natural unit of analysis. As a result, the wrong research questions are asked, analyses focus on national party systems and compares European and regional elections to national elections rather than analyze regional and European elections on ‘their own terms’ (Schakel and Jeffery, 2013). In order to avoid a methodological nationalism bias in the study of ‘other than national’ elections we have to move beyond the second-order election model. This entails that we conceptualize the European party system as a ‘multilevel party system’ (Swenden and Maddens, 2009; Suarez-Cao and Freidenberg, 2010) or a ‘federalized party system’ (Gibson and Suarez-Cao, 2010). According to Swenden and Maddens (2009: 6) “the multilevel party system brings together a statewide party system which emerges from statewide elections and a set of regional party systems reflecting the outcome for regional elections”. A full understanding of party competition in federalized party systems “requires consideration of these separate party subsystems, as well as the interactions between them” (Gibson and Suarez-Cao, 2010: 37).

The main objective of my research is to understand the European multilevel electoral system beyond a second-order election interpretation. Elections are used by voters to 1) express their preferences and 2) to select governments (Hague and Harrop, 2001: 129-133). To examine the extent to which voters make use of the opportunities provided by the European multilevel governance system, I will therefore analyze linkages between electoral arenas according to two steps. First, I study the extent to which voter preferences are similarly represented across electoral arenas, and next, I examine the extent to which governments are held accountable across the various electoral arenas. In more concrete terms, my research can be summarized by
three objectives, the first two objectives relate to the representation of voter preferences and the third objective concerns government accountability. The first objective is to gain insight into the territorial heterogeneity of the European vote. In Caramani’s words (2006: 18), I want to establish “...what the European party system looks like...” and to explain differences between European, national and regional party systems within the European Union. This is not to suggest that I think that the second-order election model does not have explanatory power with regard to European election outcomes. On the contrary, my second objective is to investigate the conditions under which European elections become more or less second-order so that a more informed and nuanced picture may arise. My third objective is to improve our understanding of multilevel electoral dynamics and, in particular the extent to which parties hold regional, national, or European government responsible across electoral arenas. The next section will discuss method, data and cases and the subsequent three sections will provide more detail on each of the three research objectives.

3. Method, data and cases

The basis of my approach lies in the conceptualization of European party system as a multi-level electoral system rather than adopting a second-order election approach. Adopting a multilevel electoral system approach induces me to focus on electoral behavior at the macro-level. Several reasons lead me to analyze aggregate electoral outcomes rather than focusing on the individual voter level. First, there are few election surveys among voters for European elections and voter surveys are especially rare for regional elections. In addition, most national election surveys do not allow for a regional breakdown because there are too few respondents per region. Second, most regional and European election surveys are of recent dates whereas the institutional and political context at the regional, national and European level has changed quite dramatically over the past three decades. In order to be able to study the effects of these changes on electoral behavior we have to rely on macro level outcomes. The best we can do is to make a territorial break down of electoral results. This brings me to the third reason to study election outcomes at the macro-level. I think that there is still a lot gain from a macro level approach although we need to go down to the regional level. Conducting surveys among voters is expensive and time consuming. In order to make these surveys more effective and efficient we need to gain further insights into the territorial heterogeneity of the European vote and the factors that might influence the European vote so that we can better target voters or ask better questions. Finally, analyses which include several types of second-order elections at once have proven to be very fruitful as the studies on the (almost) simultaneous local and European elections in the United Kingdom have shown (Heath et al., 1999; Rallings and Thrasher, 2005; Skrinis and Tepeloglou, 2008). The analysis on two subordinate elections induced Heath et al. (1999) to suggest that “If the elections to the European Parliament are regarded as second-order, then we might think of elections to local councils as ‘one and three-quarters order’”.

Key element of my methodology is comparison of turnout, voter preferences and government accountability across levels, across space, and across time. I include all the EU-28 member states and start from the first election to the European Parliament which was held in 1979. Given the gradual expansion of the European Union and regional institutions it is possible to compare among and between countries which hold and countries which do not hold regional and/or European Parliament elections. The member states and the regions within the member states also differ widely with respect to other important factors such as the strength of regionalist and anti-European parties, electoral cycles, whether there are regional elections or not, in terms of authority endowed to the regional tier, electoral rules, socio-cultural diversity, and so forth.
In order to analyze representation and accountability in the European multilevel governance system I will rely on two data collections. First is the collection of electoral data. Second is the collection of government data. Table 1 displays the sources for both the datasets. The election sources also provide information on variables such as electoral timing, electoral systems, alternation of government, etc. For data on dates and electoral cycles of local, regional, national, European elections, and referenda I rely on Schakel and Dandoy (2014). Detailed accounts of institutional reform at the subnational and supranational level are given by the Regional Authority Index by Hooghe, Marks and Schakel (2010) and Hooghe et al. (2013) for the regional level and Börzel (2005) and Schakel, Hooghe and Marks (2015) for the European level. Heterogeneity of the vote will be analyzed through the measurements of vote share differences developed by Schakel (2013a) which enables an in-depth analysis into the causes for divergent voting patterns. Second-order election effects are assessed by looking at turnout and calculating vote share differences across elections. Government accountability is measured by relating vote share changes for government parties to factors such as government congruence, electoral cycles, economic conditions, etc. Election data and independent variables will all be disaggregated and measured at the regional level which increases the number of unit of analysis considerably which will generate statistical power. The data will be analyzed with the help of multilevel regression models and time series analysis employing random and fixed effects specifications.

Table 1. Sources for election and government data.

<table>
<thead>
<tr>
<th></th>
<th>Elections</th>
<th>Governments</th>
</tr>
</thead>
</table>

4. Objective I: Explaining territorial heterogeneity of the European vote

The application of the second-order election model in European election studies has resulted in the insight that parties in national government tend to loose and opposition, small and new parties tend to gain vote share when the European vote is compared to the national vote. This research has provided us with a good understanding into some of the factors that lead voters to change their vote between national and European elections. What we do not know, however, is the extent to which the European electorate is different (Caramani, 2006) and which factors contribute to a more or less integrated European party system. By employing the measurements developed by Schakel (2013a) I will research the territorial heterogeneity of the European vote. At the basis of the measurements of Schakel (2013a) lies a dissimilarity index. This index is calculated by taking the sum of absolute differences between election vote shares for each party and subsequently dividing the sum by two (in order to avoid double counting). The formula is given by:

\[
\text{Dissimilarity Index} = \frac{1}{2} \sum |\text{Vote Share}_i - \text{Vote Share}_j|
\]
\[ \text{Dissimilarity} = \frac{1}{2} \sum_{i=1}^{n} |X_{ijk} - X_{ijk}| \]

\(X_{ijk}\) is the percentage of the vote won by party \(i\) in type \(j\) election aggregated at the \(k\) level. The absolute values are summed and divided by two to avoid double counting. Scores may vary from complete congruence/similarity (0%) to complete incongruence/dissimilarity (100%). An interesting aspect of the dissimilarity index is that we may vary the comparison of vote shares with respect to the type of election \(j\) –i.e. European elections (E), national elections (N) or regional elections (R)– and with regard to the level of aggregation \(k\) –i.e. European level (E), national level (N) or regional level (R). This leads to a nine-fold classification of type of vote shares as displayed in table 2.

Table 2: type of vote shares in the European multilevel electoral system.

<table>
<thead>
<tr>
<th>Level of aggregation</th>
<th>Type of election</th>
<th>European</th>
<th>National</th>
<th>Regional</th>
</tr>
</thead>
<tbody>
<tr>
<td>European</td>
<td>EE</td>
<td>NE</td>
<td>RE</td>
<td></td>
</tr>
<tr>
<td>National</td>
<td>EN</td>
<td>NN</td>
<td>RN</td>
<td></td>
</tr>
<tr>
<td>Regional</td>
<td>ER</td>
<td>NR</td>
<td>RR</td>
<td></td>
</tr>
</tbody>
</table>

The nine types of vote share can yield fifteen different comparisons but not all comparisons are equally informative. For the purposes of this research project three ‘clusters’ of comparisons are interesting. The first cluster consists of comparisons of vote shares which tell us something about the overall differences between the party systems for the various electoral arenas. The European party system (EE) can be compared to the national (NN) or regional (RR) party systems (EE-NN and EE-RR) and the national party system can also be compared to the regional party system (NN-RR). These indicators tell us something about how different the various party systems are. However, it is important to note that there are two sources of variation underlying party system congruence. This is because the type of election is changed at the same time as the level of aggregation (we compare vote shares diagonally in table 2). To tease out the sources of variation one needs to keep either the type of election (column) or the type of aggregation (row) constant. This leads to two different congruence measures: election and electorate congruence.

With election congruence the level of aggregation is kept constant and one can explore in how far a particular electorate switch their vote between elections. European election scholars often compare the European vote at the national level (EN) to the national vote at the national level (NN) of the preceding national election. A multilevel electoral system perspective add to this the comparison of the European vote at the national level (EN) with the regional vote aggregated to the national level (RN). However, to maximize variation in regional voting behavior and in the independent variables used to explain electoral dynamics, the comparisons across types of elections at the regional level seems most fruitful, i.e. the European vote at the regional level compared to the national and regional vote at the regional level: ER-NR and ER-RR. Similarly, the comparison between election congruence measures can be interesting. The ER-NR and ER-RR congruence measures can be compared to the NR-RR indicator and this informs us about how different the European vote is from the domestic vote.

Electorate congruence holds the type of election and constant and varies the level of aggregation. These comparisons informs us about how different various electorates are with
regard to their voting behavior. These measures inform us about how ‘Europeanized’ national and regional electorates are with regard to European elections (EE-EN, EE-ER) and how ‘nationalized’ particular regional electorates are with respect to three types of elections (i.e. European (EN-ER), national (NN-NR) and regional (RN-RR) elections).

A major benefit of employing several operationalizations of the dissimilarity index is that one gains insight into the causes underlying differences in the vote. In order to get a ‘taste’ of how the congruence indicators vary I have applied various measurements to European, national and regional election results held in Austria (nine Länder for 1996-2013) and the Netherlands (twelve provinces for 1979-2013). Figure 1 displays the results (see next page). The unit of analysis is a particular region*year and the figures may change each time a European, national or regional election is held. The figure on the left hand side compares the national to the regional vote and the figure on the right hand side show the results for the congruence measures which involve European elections.

The greatest dissimilarity in the vote in Austria can be observed for party system congruence (NN-RR and EE-RR) which is not surprising given that it compares vote shares for different types of elections aggregated at different territorial levels. What is more interesting to observe is that the electorate and election congruence measures behave quite different. The Austrian regional electorates tend to be quite ‘nationalized’ for both national (NN-NR) and European (EN-ER) elections and the difference in the vote between Land electorates do rarely exceed the ten per cent level. In contrast, we see a clear increasing trend in dissimilarity in the vote for election congruence. Vote switching between European and national (ER-NR), between European and regional (ER-RR) and between national and regional (NR-RR) elections has increased from about ten to fifteen per cent in 1996 to more than 25 per cent in 2013. Interestingly, the congruence measures show similar patterns for the Netherlands although the changes over time seem to behave be more ‘erratic’.

Adopting a multiparty system approach with appropriate developed measurements will allow me to take a fresh look at the European party system which might result in new insights into which factors contribute to differences between party systems. For example, one of the major questions in European election studies is whether there is an observable ‘Europeanisation’ or ‘European effect’ in European Parliament elections (Caramani, 2006; Hix and Marsh, 2007, 2011). This resonates with the research questions posed in nationalization studies, that is, those analyses concerned with the territorial homogenization of voting behavior. Nationalization processes “represent a broad historical evolution toward the formation of national electorates and party systems” whereby “peripheral and regional specificities disappear” (Caramani 2004: 1).

The literature has come to a very interesting puzzle. Hix and Marsh (2007; 2011) are skeptical on the extent of ‘Europeanization’ of the vote in European elections and they insist that election behavior is to a large extent determined by second-order election effects. When they look at party families Hix and Marsh (2007; 2011) do not observe similar responses across the European electorate. In contrast, Caramani (2006) and Camai and Caramani (2012) observe a significant homogenization of national election behavior within party families and they interpret this as an ‘Europeanization’ across national party systems. When the national party systems within the European Union become more alike why do we not observe an ‘Europeanization’ of electoral behavior in European elections? This research question becomes all the more intriguing when one realizes that the second-order election model assumes that electoral behavior in subordinate elections is a function of what happens in the national electoral arena.
Figure 1: Congruence measures applied to Austria and the Netherlands.
My answer to the research puzzle is that the prevalence of the second-order election model in European election research prevents us from observing significant Europeanization effects in European elections. Some explanation is in order. In studies on national party systems, regionalist parties have drawn particular attention because these parties challenge the distribution of power between the centre and periphery (De Winter, Gómez-Reino and Lynch, 2006) and often participate in elections in some parts of the territory only (Brancati, 2008) and, hence, contribute directly to a denationalization or regionalization of the vote. The European counterpart of the regionalist party is the anti-European party which is against (further) European integration and which tends to participate or tends to win large vote shares in European elections. Indeed, Hix and Marsh (2011) analyze all European elections from 1979 to 2009, and in order to establish a ‘European effect’ they look at the electoral success of anti-European parties. The authors conclude, after controls for second-order effects, that anti-European parties have gained on average only 2.6 per cent of the vote (Hix and Marsh, 2011: 11).

This does not look like much, but underneath average figures may lay a tremendous territorial variation. When we disaggregate vote shares to the regional level we may observe that regionalist parties may be significant political players in particular regions. For example, looking at regional elections in Spain we observe that the Convergència i Unió in Catalonia obtained 40% of the vote in Catalonia (2010) which is similar to the 39% for Eusko Alderdi Jeltzalea in the Basque Country (2009). The 2010 regional vote share for the Lega Nord in Italy ranges from a bit more than 6% in Marches and Tuscany to 26% in Lombardy and 35% in Veneto. In the United Kingdom, the Scottish National Party obtained 44% of the votes in 2011 which is significantly higher than the still respectable 18% for the Plaid Cymru – Party of Wales. If we compare these vote shares to the national election vote shares, which are 4.2%, 1.3%, 8.3%, 1.7%, and 0.6% respectively, we observe that a regional level perspective would stumble upon quite some heterogeneity, whereas at the national level regionalist parties are small players. A similar territorial heterogeneity may be observed in the vote shares for anti-European parties. For example, in the European elections of 2009, the Hans-Peter Martin's List – For genuine control in Brussels (Liste Dr. Hans-Peter Martin – Für echte Kontrolle in Brüssel) obtained 17.7% of the Austrian vote, the Peoples Movement against the EU (Folkebevægelsen Mot EU) obtained 7.2% of the Danish vote, and the United Kingdom Independence Party obtained 16.5% of the UK vote. At the European level, the combined seat share for these three anti-European parties amounts to only 2% (1 plus 1 plus 13 = 15 out of a total of 736 seats).

Schakel (2013b) took up the question why several authors did not find a robust and significant relationship between increasing regional authority and denationalization of party systems whereas there are strong theoretical reasons to expect this relationship. He found that a ‘methodological nationalism bias’ – i.e. the tendency to choose the statewide level as the natural unit of analysis – inherent to most election studies entails that scholars focus on (national) party systems and parties instead of looking at the other components of such systems, namely parties, regions and regional elections. Once a multilevel party system perspective is adopted and measurements are developed accordingly, a significant relationship between regional authority and denationalization of the vote pops up. As a first objective of my research I would like to describe the territorial heterogeneity of the European vote according to a multilevel party system perspective and to identify the factors which explain this divergence in European electoral behavior.

In addition to the congruence measures described above and by looking at vote shares for regionalist and anti-European parties I intend to also look at three other indicators which may informs us about the extent to which the European multilevel electoral system is ‘Europeanized’. An important explanation on why the national and regional vote may differ
from the European vote may lie in the extent to which parties participate across elections. Here I distinguish between three types of party which participate in European elections to a varying degree. First we have parties which participate in regional and/or national elections but not in European elections. The second and third type of party do participate in European elections but respectively do not obtain a seat or are not affiliated to a European party group. ‘Europeanization’ is lowest for parties which do not participate at all in European elections and ‘Europeanization’ increases when they do participate in European elections and increases further when they affiliate themselves with a European party group. In figure 2 I display the average regional vote share for the three identified party types for European election results held in Austria (nine Länder for 1996-2013) and the Netherlands (twelve provinces for 1979-2013).

Figure 2: Average regional vote share for three types of parties for European elections held in Austria and the Netherlands.
From figure 2 we may gather that most parties which participate in regional and/or national elections also tend to participate in European elections. During particular years the vote shares for the first type of party may be relatively high in the Netherlands but this is caused by electoral timing. New parties tend to be established in national or regional elections first but as soon as the subsequent European elections are held these new parties participate in European elections too. The average regional vote shares for parties that participate in European elections but fail to win a seat or do not affiliate themselves with a European party group tend to be relatively low as well. However, there is one exception, average regional vote share for non-affiliated parties tends to be quite high in Austria. I also look at parties which participate in one type of election only and it appears that average regional vote share for parties participating in regional or national elections only tend to be quite low (below ten percent) but that the average regional vote share for parties participating in European elections can be quite high up to eighteen percent at various times (results not shown). In these instances it becomes interesting to look at the ideology of the ‘non-affiliated’ and ‘participating-in-European-elections-only’ parties and, not surprisingly, these tend to be Eurosceptic parties. These results indicate two different types and conceptualizations of ‘Europeanization’. In terms of integrative capacity of the European multilevel electoral system we may observe a positive form of ‘Europeanization’ to the extent that the European party groups will develop into European parties with departments which participate in European, national and regional elections. However, a negative form of ‘Europeanization’ can also be detected in that vote shares for Eurosceptic parties may be quite substantial at times and these parties tend to participate in European elections only and do not affiliate themselves with an existing European party group.

5. Objective II: Re-assessing second-order election effects in European Parliamentary elections

Once I have a good overview on the territorial heterogeneity of the European over time and across the EU member states and the causes underlying the divergence I will also be able to provide a more nuanced and informed assessment of second-order elections effects in elections to the European Parliament. This is the second objective of my research.

The prominence of the second-order election model in European election studies has led to an almost exclusive focus on parties and party systems. The territorial dimension has been addressed only on the side by relating electoral successes to the national election cycle and by differentiating between the ‘old’ 10 and the ‘new’ 15-17 EU member states (Hix and Marsh, 2007, 2011; Koepke and Ringe, 2006; Marsh, 1988; Schmitt, 2005). Interestingly, some recent articles have highlighted the regional and national context in explaining electoral outcomes in European elections. For example, Jesuit (2003) finds evidence that persons living in economically disadvantaged regions were more likely to vote in the 1994 elections to the European Parliament. This finding is somewhat contradicted by Fauvelle-Aymar and Stegmaier (2008) whose results reveal that regions with higher unemployment rates experience lower turnout. Comparing the 2009 regional and European elections in Belgium, Van Aelst and Lefevere (2012) observe that the proportion of people who vote ‘European’ depends on the political context, and more precisely on what parties offer the voters in terms of candidates and issues across the regions in Belgium. In my research I would like to identify the contextual determinants of second-order election effects in European elections.

Despite the serious conceptual and empirical challenges associated with the second-order election model (SOE) as outlined above, rarely do authors question the specification of the SOE model itself. The underlying assumptions behind the SOE model can be revealed by tracing back the conceptual history of the SOE model (Schakel and Jeffery, 2013). Reif (1997: 115)
admits that his inspiration for the second-order election model was based on the work done by a German political scientist, Reiner Dinkel (1977), on regional (Land) elections in Germany. Dinkel (1977) analyzed regional (Land) elections held in the 1970s and observed a pattern of loss of support for the parties in the German federal government coalition, and the biggest losses of support were incurred at the federal mid-term. Subsequently, Dinkel (1977: 357) concluded that Land elections were significantly influenced by the superordinate constellation in the Bundestag (lower chamber of parliament). Dinkel’s ideas were in turn shaped by electoral studies conducted in the 1970s, in particular those studies on by-election results in the UK; and in the relationship of the results of mid-term congressional elections to presidential elections in the US. The UK and US examples revealed persistent patterns of dips in support for the UK governing party and the party of the US President at mid-term (Miller and Mackie, 1973; Tufte, 1975; Stimson, 1976).

While ‘translating’ the US literature to the European context Reif and Schmitt needed to amend the ‘mid-term election model’. On the one hand, Reif and Schmitt could adopt the ‘mid-term election model’ to explain the uniform trend of government party vote share losses across the member states in the first European-wide election. On the other hand, they were also confronted with electoral outcomes which seem to result from the particular characteristics of multiparty systems and the non-fixed electoral cycles on the European continent. Reif and Schmitt observed that in addition to opposition parties small and new parties tended to gain vote share. Furthermore, the losses for government parties seemed to be related to the timing of the European election in the national election cycles. These observations were incorporated into an amended ‘mid-term election model’ which was subsequently relabeled as a ‘second-order election model’. As a result the SOE model contained two new elements as compared to the older ‘mid-term election model’. First, new and small parties gain vote share in addition to opposition parties and, second, the extent of vote share loss for the party in statewide government is related to the placement of the second-order election in the national election cycle.

These amendments are useful additions to the ‘mid-term election model’ but my claim is that the SOE model can and should be further refined. The ‘mid-term election model’ has been developed for elections taking place in Germany, UK and the US which are countries with a two or two-and-a-half party system (more recently Germany cannot be considered to be a two(-and-a-half) party system). In these political systems a punishment vote for the government party almost automatically results in an electoral gain for the party in opposition. Attribution of government responsibility is relatively simple in two (-and-a-half) party systems because there is one party in government and one party in opposition. In many European countries multiparty systems are the norm and it is clear that small and new parties win vote share in addition to opposition parties. But which government party do voters want to punish in oversized majority governments and which party do voters want to support when there is a surplus of opposition parties? In addition, how does a protest vote look like in highly volatile party systems which can be found in Central and Eastern European countries? In other words, a punishment vote for the party in government and the reward vote for non-governmental parties can be attributed by voters to different party types depending on the characteristics of the party system.

In order to better grasp second-order election dynamics I propose to study second-order elections according to a refined model which consists of two amendments (Schakel 2014). First, I differentiate between seven party types. The idea behind the categorization of parties is that – especially in multiparty systems – it better ‘captures’ the reward and punishment vote that result from party popularity. The parties in statewide government and opposition are separated into two categories. The largest parties are differentiated from the other (and smaller) government and opposition parties which will allow for an assessment on whether the largest party in national government tends to attract the ‘punishment vote’ and the largest party in national
opposition will be the beneficiary of the ‘reward vote’. Typically the punishment vote is studied by lumping all government parties together. Studies on subnational and supranational elections have found that the punishment effect is more noticeable in bi-polar party systems (Hix and Marsh 2007; Reif, 1985; Schakel and Jeffery, 2013). This is explained by Marsh (1998: 597) because the “relationship between elections and government formation is extremely opaque” in multiparty systems. However, it might also be the case that some parties of the same governing coalition are winning whereas others are losing vote share with an overall, aggregate result of muted second-order election effects. The largest party in government often delivers the prime minister who leads the government and who often attracts most media attention. Similarly, the politicians of the largest opposition party may be more ‘visible’ than those of the smaller opposition parties.

The other three categories of parties concern small parties which are differentiated into ‘new’ parties, parties which have no seat in national parliament, and parties which did not participate in the second-order election. New parties win votes in the second-order election but did not participate in the preceding first-order election. The counterpart is the no participation party which did win votes in the previously held first-order election but did not do so in the second-order election. No seat parties did participate in the preceding national election but failed to win a seat in national parliament. Small government and opposition parties are categorized into the ‘other’ category of government and opposition parties. Small parties are often defined according to their electoral strength but it is doubtful whether these parties tend to win vote share because of their size or because they are in national opposition or whether they are newly established parties. Small parties can even be invited to form part of a government coalition which just falls short of majority support in national parliament. In other words, when small parties tend to win vote share we do not know whether it is because of their electoral size, their governmental or oppositional status, whether they are newly established parties or whether they are part of the extra-parliamentary opposition.

In table 3 I display average regional vote share swings between the European election and previously held national (ER-NR) and regional (ER-RR) elections and between the national and previously held regional (NR-RR) election. Data is shown for elections held in Austria (nine Länder for 1996-2013) and the Netherlands (twelve provinces for 1979-2013). Some interesting observations come to the fore in table 3. The vote share losses for the main government party tend to be larger in Austria than for the Netherlands. This may not be surprising given that Austria comes close to a two(-and-a-half) party system whereas the Netherlands is clearly a multilevel party system. Interestingly, the smaller (other) government parties tend to win vote share in Austria whereas in the Netherlands these parties lose more vote share than the main government party.

Table 3: vote share swings between elections across party type.

<table>
<thead>
<tr>
<th>Party category</th>
<th>Austria</th>
<th>Netherlands</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>ER-NR</td>
<td>ER-RR</td>
</tr>
<tr>
<td>Main government</td>
<td>-6.12</td>
<td>-11.83</td>
</tr>
<tr>
<td>Other government</td>
<td>0.44</td>
<td>0.56</td>
</tr>
<tr>
<td>Main opposition</td>
<td>-0.49</td>
<td>0.08</td>
</tr>
<tr>
<td>Other opposition</td>
<td>-0.48</td>
<td>1.16</td>
</tr>
<tr>
<td>No seat</td>
<td>2.21</td>
<td>0.77</td>
</tr>
<tr>
<td>New party</td>
<td>5.51</td>
<td>10.63</td>
</tr>
<tr>
<td>No participation</td>
<td>-1.26</td>
<td>-1.30</td>
</tr>
</tbody>
</table>
The opposition parties do not seem to gain much vote share except for the smaller (other) opposition parties in the Netherlands. The protest vote seem to be captured by new parties and, to a lesser extent, no seat parties. No participation parties lose vote share by definition but it is interesting to observe when and which parties decide to participate in the first-order but not in the second-order election. There are also some differences between the signs and magnitudes of vote share swings depending on which elections are compared and here it would be interesting to assess the contextual factors which lead to varying degrees of ‘second-orderness’ of an election. In section 7 I discuss possible explanatory factors to explain multilevel electoral dynamics but first I will discuss the third objective of my research project which focuses on government accountability.

6. Objective III: Assessing the extent to which voters hold regional, national and European governments accountable across electoral arenas

One of the main assumptions of the second-order election model is that subordinate elections are used by voters to express their dissatisfaction with the government in the first-order national electoral arena. As a result, parties in national government lose votes whereas parties in national opposition gain votes. European election research has repeatedly found that second-order election mechanisms are at play in elections to the European Parliament (Reif and Schmitt, 1980; Reif, 1985; Marsh, 1998; Hix and Marsh, 2007, 2011). These studies have also found that the loss for government parties is more noticeable in bi-polar party systems (Reif, 1985) and countries with genuine alternation of parties in government (Marsh 1998). Regional election research has also come to the conclusion that the national government plays a significant role in explaining regional election outcomes. Regional elections have been seen as ‘balancing’ elections (Erikson and Filippov, 2001; Kern and Hainmüller, 2006) used by voters to counterbalance the power of the parties running national governments by favoring other parties at regional level; as ‘barometer’ elections (Anderson and Ward, 1996) or mid-term ‘referendums’ (Carsey and Wright, 1998; Simon, 1989; Simon, Ostrom and Marra, 1991) signaling the trend of popularity of national governments. Does this mean that voters do not take European and regional politics into consideration when they vote? This question lies at the hearth of studying elections in multilevel governance systems.

Most studies on punishing and rewarding political parties in a multilevel context have focused on the American continent: Canada (Johnston and Cutler, 2003, Gelineau and Belanger, 2004), the United States (Crew and Weiher, 1996; Niemi, Stanley and Vogel, 1995; Simon, 1989) and Argentina (Gelineau and Remmer, 2005). The federal state structure and the two-party systems in the Americas ensure that there is a clear division of tasks between the tier of governments and that responsibility for policies can be clearly attributed to one of the parties. In contrast, on the European continent, multiparty coalitions are the norm and the allocation of tasks between regional, national and European level of government is much more blurred. But clearly, as numerous European and regional election studies have shown, this does not prevent citizens to use their vote to vent their spleen about government. Rather a more complicated picture arises on the question when and where governments can and will be held accountable for their policies. For example, Rodden and Wibbels (2011) find that the role of partisan relations across level of government –i.e. government congruence– and electoral timing are important for sub-national outcomes.

Overall, research on government accountability in the European multilevel party system is particularly scarce in comparison to the numerous studies on American countries. Within the few studies, particular attention has been paid to whether the voter reacts to the national or subnational economic context –e.g. economic growth and unemployment– to determine his/her
vote choice in the second-order election (Fauvelle-Aymar and Stegmaier, 2008; Jesuit, 2003; Schakel, 2014). Clark and Rohrschneider (2009: 659-660) specifically addressed the question on whether voters use European or national issues to base their vote in European elections and they conclude that:

“… Both perspectives [second-order election model versus voters react to EU issues, AHS], however, are needed to explain more fully the complex nature of vote choices in multilevel systems of governance. […] Future research efforts should then seek to better identify those variables that may mediate the salience of EU issues on voting behavior across elections, and to identify the conditions under which the EU is evaluated *suis generis*.”

The third objective of my research is therefore to gain a better understanding on when and how voters use regional, national and European elections to hold regional, national and European government accountable. My aim is to identify the contextual factors, e.g. authority endowed to governments, electoral cycles, government congruence, economic conditions, etc., which impact on the extent to which parties in government are punished or rewarded across electoral arenas. This entails that one goes beyond examining the impact of the first-order electoral arena on the second-order election and that one also tries to identify the extent to which voters use their vote to send a signal to the second-order election arena as well.

My idea is to look at vote share swings according to government congruence across three tiers of government. In the European multilevel party system a party can be in government at (1) at three tiers at the same time (European, national and regional) (2) at two out of three tiers of government (European and national, European and regional or national and regional) or (3) at one level of government (European or national or regional). Table 4 displays vote share swings for parties in government according the various categories of government congruence. Data is shown for elections held in Austria (nine Länder for 1996-2013) and the Netherlands (twelve provinces for 1979-2013). When European and regional elections are second-order we expect negative vote share swings in these elections for parties which are in national government. However, when European and/or regional elections may be considered at times by voters to be first-order then one may expect larger negative vote share swings according to government congruence and the type of elections which are compared.

Some thought-provoking differences in vote share swings come to the fore in table 4. Vote share swings tend to be larger for Austria which is not surprising given that the smaller party system in Austria allows for a clear attribution of government responsibility to one instead of multiple government parties. Overall, being in government is not rewarding for parties except for being in government at the Land level in Austria. These parties tend to win vote share no matter whether they are in government at the national and European tiers as well.

<table>
<thead>
<tr>
<th>Table 4: government congruence and vote share swings</th>
</tr>
</thead>
<tbody>
<tr>
<td>Government congruence</td>
</tr>
<tr>
<td>EU-NAT-REG</td>
</tr>
<tr>
<td>EU-NAT</td>
</tr>
<tr>
<td>EU-REG</td>
</tr>
<tr>
<td>NAT-REG</td>
</tr>
<tr>
<td>EU</td>
</tr>
<tr>
<td>NAT</td>
</tr>
<tr>
<td>REG</td>
</tr>
</tbody>
</table>
What is also interesting to observe is that vote share swings tend be more negative and larger in magnitude when the European vote is compared to the previously held regional election (ERRR) in both Austria and the Netherlands. This may suggest that European elections are also second-order to regional elections and that voters use European elections not only to vent their spleen about national but also regional government. However, this question is open for further research whereby vote share swings are related to independent variables in models with appropriate controls. In the next section I discuss my approach with regard to the explanatory part of my research project.

7. Explanation: a stakes-based approach

The previous sections have mainly described the indicators according to which I would like to analyze multilevel electoral dynamics. This discussion concerned mainly my dependent variable but it is important to note that by developing various congruence measures, analyzing second-order election effects according to party type, and relating government accountability to instances of government congruence, I will gain more insight into what is driving these electoral dynamics. Nevertheless, the electoral dynamics need to be properly explained as well. In general I will follow a ‘stake-based approach’ (Dandoy and Schakel, 2013; Jeffery and Hough, 2009) which assumes that elections will more reflect their own dynamics once it gains relevance in the eyes of voters, politicians and parties. It is generally assumed that the relevance of elections is increasing when more is at stake. European and regional election research have suggested many factors which may impact the stakes of second-order elections and many of these factors have been discussed above. Most of these factors can be summarized under the labels ‘institutions’ and ‘territorial cleavages’.

Perhaps the most often studied institutional variable which is thought to have a major impact on electoral behavior in second-order elections is the authority endowed to a government. Since the 1970s there has been significant decentralization downwards to regional government and upwards to European government and this should have lead to respectively a regionalization and Europeanization of the vote. Electoral timing of the second-order election in the first-order election cycle plays a central role in the second-order election model (see above) but a multilevel party system perspective also asks the question in how far the stakes of casting a vote in an election may increase as a result of linkage to other second-order elections. Indeed, Schakel and Dandoy (2014) have shown that participation rates in regional elections depends very much on the extent to which elections are held vertical and horizontal simultaneous with other elections. Average regional turnout is about 85 per cent when national, regional and local elections are held at the same date but drops to about 65 per cent when regional elections are held non-simultaneous with any other election. Finally, a third institutional variable which should be considered as an explanatory factor is the electoral system, i.e. the rules under which elections are conducted. The electoral rules which tend to have a huge impact on electoral dynamics concerns whether elections are held under proportional or plurality or majoritarian rule and thresholds. These kind of electoral rules co-determine the size of party systems and may constitute a significant barrier for parties to enter an electoral arena. Furthermore, electoral rules may have a particular significant impact on multilevel electoral dynamics when these rules differ across electoral arenas and thereby produce different electoral outcomes.

In addition to an ‘institutional approach’ one may also identify a ‘sociological approach’ in the literature. One of the key variables in this approach is identity. Regional parties feature prominently in regional election studies and Eurosceptic parties are regular subject of research in European election studies. For the regional and Eurosceptic voter, regional respectively
European elections matter more because the voters cares about government at that particular territorial scale and wants to ‘voice’ that positive or negative concern. Regional and European elections should therefore lose their second-order election traits to the extent that regional and Eurosceptic parties participate. Territorial cleavages can be identified with almost an infinite number of sociological dimensions but apart from identity, the economy also features prominently in regional and European election research. Second-order election effects are thought to increase to the extent to which the economy deteriorates. The assumption is that when unemployment increases and economic growth decreases voter perceptions turn more negative about (national) government performance. As a result, voters are more inclined to turn out to vote in a second-order election and are more likely to cast a vote expressing discontent with national government in the second-order election.

By perceiving the European Union as a multilevel electoral system and by adopting a more nuanced look at the European vote according to a variety of indicators my research may lead to new and interesting hypotheses. There are too many to discuss them all in this paper but I will give one example for the institutional and sociological approach. One hypothesis might be that voters in regions with significant regional authority are more accustomed to dispersed authority across multiple tiers of government and exhibit more ‘habitual voting’ (Fowler, 2006; Schmitt and Mannheimer, 1991). In other words, voters in regions where authority tends to be dispersed across multiple tiers of government for a longer time such as in federal and regionalized countries one may expect that these regional voters tend to exhibit less second-order election behavior in European elections than voters in regions within unitary and centralized countries. A second hypothesis may be that voters who have strong regional identities see Europe as an ally rather than an enemy (De Winter and Gomez-Reino Chachafeiro, 2002) and thereby vote more Europhile and do not use European elections to voice their discontent about national government to the same extent as regions where voters have less strong regional identities.

References


NSSD: Norwegian Social Science Data Services (2011) European Election Database. Available at: http://www.nsd.uib.no/european_election_database/about/


