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European Union issue voting in East and West Europe: The role of political context

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Abstract Recent research has shown the rise of domestic contention over European integration. This paper examines the extent to which preferences over European integration influence domestic party support in 19 European Union (EU) member states in West and East-Central Europe (ECE). The analysis finds broad evidence of EU issue voting across the countries included in the analysis, but the effect of the EU issue on party preferences is stronger in ECE. These results are consistent with the view that the same underlying causal dynamics explain party and voter behavior in both West and ECE, but the post-communist legacy shapes the political and economic contexts in the ECE states, resulting in predictable differences between the two regions.

Keywords: elections, voting behavior, European integration, East-Central Europe, West Europe

Introduction

The past 15 years have seen a rise in public Euroskepticism. While pro-European political elites have steadily moved ahead with European integration, citizens appear increasingly wary of the project. This divergence between elite and public opinion most visibly manifested itself during recent referendums in France, the Netherlands and Ireland, all of which resulted in votes against expansions of the power of the European Union (EU). Research on West Europe has supported this perception of increased public contention over European integration. Citizen support for the EU is responsive both to

perceptions of economic benefit and social threat (Gabel, 1998; Carey, 2002; McLaren, 2002; Hooghe and Marks, 2005); elites appear increasingly responsive to public preferences on integration (Carrubba, 2001; Steenbergen *et al*, 2007); and European issues appear to influence individual voting behavior in national elections (Gabel, 2000; Tillman, 2004, de Vries, 2007; Schoen, 2008), a process described as ‘EU issue voting’ (de Vries, 2007). As a result, contestation over European integration appears to have transformed from a ‘sleeping giant’ in domestic politics (van der Eijk and Franklin, 2004) into a reality.

Uncertainty still remains about the nature of domestic political contestation over EU questions. The evidence presented in earlier studies of EU issue voting is limited in its coverage to a number of West European states, so it is unclear whether the relationship extends to the countries of East-Central Europe (ECE). The accession of the ECE countries to the EU provides an important opportunity to test theories of European integration, as it is unclear to what extent the post-communist context influences the processes described in the West European cases. Related studies of ECE have found mixed support for theories ‘imported’ from West Europe, with the results suggesting that it is necessary to incorporate elements of the post-communist context into these explanations (Cichowski, 2000; Tucker *et al*, 2002; Tworzecki, 2003; Marks *et al*, 2006; Rohrschneider and Whitefield, 2006; Elguñ and Tillman, 2007). Taken together, these works suggest that the theories developed in the West can explain EU-related developments in ECE countries with some modification to account for the different political and economic histories of this region.

This paper analyzes survey data collected in 19 EU member states to examine political contestation over the EU. Specifically, we look for evidence of EU issue voting – whether individual party support is influenced by preferences over European integration (Tillman, 2004; de Vries, 2007). This study addresses two related research questions. First, is there evidence of EU issue voting across a wide range of countries in West and ECE? Answering this question adds to our understanding of EU issue voting by examining it in a much broader sample than earlier studies that includes ECE states. Second, does the post-communist context affect the nature of EU issue voting in the ECE states, producing a different effect than that observed in West Europe? By addressing this question, we add to the growing understanding of how the post-communist context conditions the functioning of electoral democracy.

The analyses presented in this paper generate two central findings. First, there is evidence of EU issue voting across the 19 countries in our sample. This finding provides the strongest evidence to date that preferences over European integration influence party support across the EU. Second, the strength of the EU issue on individual electoral preferences is stronger in ECE

than in West Europe. This finding is consistent with our prediction that the post-communist political systems more easily facilitate the development of new political issues than established West European party systems.

The rest of this paper develops and tests a set of predictions regarding domestic political contestation over the EU in post-communist Europe. The following section reviews the extant literature and develops a set of predictions for the ECE cases. The subsequent sections describe the research design, and present and discuss the results. The final section summarizes the main findings and discusses their implications.

EU Issue Voting in West and ECE

There is a growing body of evidence from West Europe to suggest that preferences over European integration influence domestic electoral politics. In the post-Maastricht era, European integration has become increasingly visible to European publics through initiatives such as the creation of the common currency that entail a substantial expansion of European authority and also involve the destruction of important political symbols such as national currencies. As a result, European integration in the post-Maastricht era is increasingly salient to European publics, and the opinion of citizens has in turn become more dispersed (Down and Wilson, 2008), creating a greater constraint on the integration process.

Recent research points to the increasing politicization of European matters in domestic politics. First, a large body of research in both West and East Europe shows that citizen support for the EU is influenced by perceptions of economic benefit and social identity (for example, Gabel, 1998; Carey, 2002; McLaren, 2002; Tucker *et al*, 2002; Elgert and Tillman, 2007). Second, political parties take increasingly public and distinguishable positions on European integration that are at least minimally responsive to public opinion (Carrubba, 2001; Steenbergen *et al*, 2007). At the same time, intra-party divisions over European integration have become more pronounced and visible (Edwards, 2007). This evidence indicates the development of a range of structured public opinion and differentiated party positions on the question of European integration, which would seem to be necessary conditions for the development of voting on the EU issue. The emergence of these conditions led van der Eijk and Franklin (2004, 2007) to describe the EU issue as a 'sleeping giant' in electoral politics.

Recent studies have shown evidence of European matters influencing domestic electoral politics in various West European countries. Gabel (2000) finds general evidence of EU issue voting, although his model does not fully control for other factors that influence the vote. Tillman (2004) finds evidence

of EU issue voting around the time of accession in Austria, Finland and Sweden – a period in which the question of EU membership was assumed to be both salient and at least somewhat divisive. De Vries (2007) finds evidence of EU issue voting in Denmark and in the United Kingdom, two cases in which there are high levels of conflict over Europe, but no evidence of EU issue voting in Germany or the Netherlands, where there is less disagreement over the EU. Finally, Schoen (2008) argues that attitudes toward Turkey’s potential accession to the EU influenced voting behavior in the 2005 German elections, with voters being more likely to support parties that held closer positions to their own on the Turkish question. Finally, in a recent study, De Vries (2009) highlights the importance of EU referenda for the development of EU issue voting. By means of a quasi-experiment, which compares two Dutch elections (one before and one after the EU referendum on the Constitutional Treaty in 2005), she demonstrates that the EU referendum induced EU issue voting in Dutch elections by raising the degree of party conflict as well as voter salience regarding Europe, although these EU effects in the 2006 parliamentary elections are relatively modest. Taken together, these findings suggest that European issues can influence domestic elections in situations where there are significant elite and public disagreements over European integration.

The evidence that the EU influences domestic voting behavior presented thus far considers only the West European cases. Will the same patterns of EU issue voting occur in the ECE countries as in West Europe? Research on post-communist Europe has produced mixed results in applying theories developed in West European cases. Theories of support for EU membership (Tucker *et al*, 2002; Elguñ and Tillman, 2007), voting behavior (Tworzecki, 2003; Tucker, 2006; van der Brug *et al*, 2008) and party positions on European integration (Marks *et al*, 2006; Rohrschneider and Whitefield, 2006, 2007) appear to require some degree of modification to account for the legacies of communism. However, the results of these studies suggest that the same underlying dynamics of attitude formation or voting behavior work in the ECE countries once the post-communist context is taken into account. In this paper, we consider how the post-communist context could condition the development of EU issue voting in ECE.

How would EU issue voting develop differently in the post-communist context? We expect there to be greater potential for EU issue voting in ECE than in West Europe for two reasons. First, one consequence of the newness of the post-communist party systems is that parties have fewer commitments to past policies or links to social groups that make adopting a position on the EU more complicated. Parties in the post-communist states are relatively free to adopt and emphasize strong positions on European integration. Indeed, given the importance that the question of EU membership has played throughout the democratic era in the ECE states, one would expect parties to

emphasize their positions on the EU. By contrast, parties in West Europe confront a different political context. Their commitments to policies and social groups predate the post-Maastricht period in which European questions became important to voters. Efforts to stake out a clear position on the EU may be complicated by the fact that important and long-standing groups of supporters may oppose the position, creating the potential for dissent within the party. In addition, mainstream West European parties may also be hindered by their own past record of European policies they adopted while in government. Thus, West European parties are more likely to assimilate their position on European integration into their existing ideology (Marks and Wilson, 2000). West European parties also have greater incentives to de-emphasize European issues due to the potential for intra-party dissent (Edwards, 2007). As a result, West European voters perceive that parties do not represent their preferences on European integration well, particularly when the voter is opposed to the EU (Mattila and Raunio, 2006).

A second and related reason to expect more widespread EU issue voting in ECE derives from the nature of political competition in these states. One theme in the literature on the development of party systems and voting behavior in the post-communist systems has been the division between policies favoring the pro-market, pro-democracy transition and those seeking to retain older policies from the communist era (Tucker *et al*, 2002; Marks *et al*, 2006; Tucker, 2006). EU membership mandates increased economic, political and social openness for post-communist societies – changes that are essentially extensions of the reforms enacted after 1989 in these countries. Thus, supporting EU membership entails support for continued post-communist liberal reforms, whereas opposition to European integration is compatible with a party ideology emphasizing a return to the status quo. Marks *et al* (2006) find that parties opposing EU membership in ECE countries tend to converge in the ‘Left-Tan’ quadrant in stark contrast to pro-EU parties. Thus, there is a clear division between pro-market, pro-EU parties (on the center – right) and antimarket, anti-EU parties (clustered on the authoritarian left). Importantly, a party’s position on the EU is closely linked to its position on the traditional ideological scale. By contrast, there is less convergence between left – right competition and EU positions among West European parties. Opposition to the EU is ‘bipolar’ in the sense that it comes from the extreme ends of the scale: left-libertarian and right-authoritarian parties both oppose the EU, whereas most mainstream parties are generally supportive (Marks *et al*, 2006, p. 162). Similarly, Rohrschneider and Whitefield argue that ‘[t]he ideological package of system transformation that structured the initial transitions in Eastern Europe \blacktriangledown appears to remain central to how parties place themselves on Europe today’ (2007, p. 1143). Thus, positions on European integration bundle more comfortably with broader party ideologies in East Europe than in

West Europe. Voters face fewer cross-pressures between ideology and the EU in the ECE states, and this in turn makes it easier for voters to identify a party that is close to them ideologically and on the EU. Accordingly, we expect to find higher levels of EU issue voting in the ECE states.

Thus, we test two hypotheses in this paper. The first hypothesis broadly predicts evidence of EU issue voting across our sample. The second hypothesis predicts that EU issue voting is stronger in the ECE cases and should exert a more powerful influence on individual party support.

Data and Operationalization

In order to test these predictions and to determine the extent of EU issue voting in ECE, we use data from the 2004 European Election Survey (EES). The EES has two important advantages over national election survey data for our endeavor. First, it includes both voters' self- and party placements on a European integration scale, allowing us to determine the extent to which voters' EU preferences influence their vote choice. National election surveys often do not include similarly worded questions regarding respondents' self- or party placements regarding Europe. Second, because the EES 2004 pools data from all EU member states, it allows us to specify an identical empirical model for each of the individual ECE countries. The data set includes 19 of the EU25 countries, with remainder missing either because they were not included in the survey or because voters' self- and party placements regarding the EU were not available.¹

The dependent variable is the voters' party preference in a given election. We operationalize this electoral party preference using the following survey question:

We have a number of parties in [COUNTRY], each of which would like to get your vote. Please tell me for each of the following how probable it is that you would ever vote for this party? 1 = not at all probable; 10 = very probable

Voters' electoral preferences for each party are thus based on vote propensities.

Survey-based vote propensities have several advantages over reported vote choice questions that are typically employed in studies of voting behavior (see van der Eijk *et al*, 2006 for an elaborate discussion). First, the use of reported vote choices requires a discrete choice model – normally a conditional or a multinomial logit regression model – that has certain problems. Such models often fail to converge when categories with few positive responses are included in the dependent variable. As a result, respondents voting for small

parties often must be omitted from the analysis for the sake of model estimation, eliminating important information about the full set of choice options included in the analysis and potentially biasing the results (van der Eijk *et al*, 2006, pp. 430–431). By contrast, the use of vote propensities makes it possible to estimate linear regression models, simplifying estimation and interpretation. Second, discrete choice models do not measure electoral utility directly, but instead require the analyst to infer these utilities from the reported voting behavior. In this case, the analyst has only information about the party choice of the respondent and knows nothing about the respondent's preferences for other parties. Given that we seek to understand the effect of EU support on party support in the context of other determinants of the vote (for example, ideology and class), and we believe that it is important to utilize the additional information provided by the vote propensity measure.² For these reasons, we rely on reported vote propensities rather than the traditional reported vote choice question.

To operationalize EU issue voting, we construct a variable entitled *EU Issue Proximity*. This variable is the absolute value of the distance between the mean position of each party as perceived by all voters and the respondent's self-placement on a 10-point EU scale. The scale from which this variable is constructed ranges from 1 indicating that the process of European integration 'has already gone too far' to 10, which means that integration 'should be pushed further.' The *EU Issue Proximity* variable ranges from 0 to 9. To ease interpretation, we have rescaled its values so that 0 represents absolute disagreement between the respondent and party, and 9 indicates complete agreement with a party's stance on the EU. As the value of *EU Issue Proximity* increases (indicating higher levels of agreement between the respondent and party), we expect the likelihood of the citizen voting for that party to increase. Accordingly, the EU issue voting hypothesis leads us to expect that *EU Issue Proximity* is positive and significant.

Given the centrality of ideology to voting behavior, we include a variable called *Left – Right Proximity* to measure the distance between the respondent and each party on a 10-point left – right ideological scale. This variable is constructed in identical fashion as *EU Issue Proximity*. We also expect it to have a positive coefficient, indicating that greater agreement between the respondent and party increases the respondent's support for that party.

We create a dummy variable entitled *East Europe* that is coded 1 if the respondent lives in one of the ECE states and 0 if the respondent lives in West Europe. Although we have no expectations regarding the coefficient of this variable, we use it to create interaction terms with *EU Issue Proximity* and *Left – Right Proximity*. These interaction terms allow us to examine whether the effect of *EU Issue Proximity* and *Left – Right Proximity* are stronger in the ECE states than in West Europe. Our second hypothesis leads us to expect

that *EU Issue Proximity* has a stronger effect in the ECE states, in which case the interaction term should be positively signed. A negative sign on either interaction term would indicate that the proximity variable has a weaker effect in the ECE states.

We include a number of other control variables that we expect to predict party preferences to determine whether EU issue voting occurs independently of other sources of voting behavior. First, we include two variables measuring the respondent's retrospective and prospective evaluations of the national economy to control for the influence of economic voting (Lewis-Beck and Stegmaier, 2007). Second, we include a variable tapping into respondents' approval of the current government. Also, a variable called *Party Size* is included to measure the share of parliamentary seats held by a particular party. The rationale for including this control is that party size matters for voters when holding parties are more or less responsible for policy output. We add an extensive set of socioeconomic variables to control for other influences on the vote. These include gender, educational attainment, subjective social class identification and religiosity.

Analysis and Results

Does EU issue voting exist across the EU, and is it stronger in ECE? In order to address this question, we estimate an ordinary least squares (OLS) model using vote propensities as our dependent variable. In order to do so, we first transformed the data set into a 'stacked' data matrix in which the unit of observation is each respondent – party combination.³ In this design, there are as many observations for each respondent as there are parties in the respondent's country, and the dependent variable is the vote propensity that the respondent assigned to each party. This stacked matrix is appropriate for the two proximity variables (*EU Issue Proximity* and *Left – Right Proximity*), as each also has a unique value for each respondent – party combination. However, the procedure is slightly more complicated for the individual-specific control variables (excluding the dummy variable for ECE states). Here, the relevant party characteristics cannot be easily computed, so we construct them empirically. We do this by first regressing the vote propensities for each of the parties on one of the independent variables – such as religiosity (that is, church attendance) – using the original (unstacked) data set. We then estimate the predicted values for each respondent – party combination, standardize them around their respective means and include them in the stacked data set. This procedure is repeated for all other predictors in the model (see van der Eijk *et al*, 2006 and van der Brug *et al*, 2007 for an extensive elaboration of these procedures). Because these control variables have been transformed, their

coefficients in the regression analysis are no longer directly interpretable. Thus, we do not test predictions about the effects of any of these control variables on vote probabilities. However, the fact that they are statistically significant indicates their predictive value on party support.

Table 1 provides the results of the OLS regression analysis using the stacked data set. Because of the heteroskedasticity in the data, we estimate the regression model with robust standard errors. Moreover, as the stacked data set procedure produces multiple observations per respondent (that is, one observation for each party) that are mutually dependent, we cluster the analysis on the number of respondents nested in countries. We also tested for multicollinearity, and found no evidence of it. The analysis presented in Table 1 allows us both to test for the existence of EU issue voting in both regions as well as to examine the hypothesis that EU issue voting is higher in the ECE states.

The results from Table 1 are consistent with our theoretical conjectures. First, there is evidence of EU issue voting in both regions, as the coefficients for *EU Issue Proximity* and the interaction with *East Europe* are positive and significant.⁴ This result shows that respondents are more likely to support a party that is closer to their own position on the EU issue dimension.

Table 1: *EU Issue Voting* in ECE and WEU

<i>Predictors</i>	<i>Coefficient</i>	<i>Standard error</i>
<i>EU Issue Proximity</i>	0.093**	0.001
<i>Left-Right Proximity</i>	0.416**	0.001
<i>East Europe</i>	0.037	0.098
<i>EU distance*East Europe</i>	0.033*	0.014
<i>Left-right distance*East Europe</i>	-0.047**	0.012
<i>Prospective economic evaluations</i>	0.037*	0.017
<i>Retrospective economic evaluations</i>	0.021	0.018
<i>Government approval</i>	0.715**	0.016
<i>Party size</i>	3.647**	0.073
<i>Gender</i>	0.743**	0.084
<i>Class identification</i>	0.575**	0.029
<i>Education</i>	0.626**	0.034
<i>Religiosity</i>	0.659**	0.024
<i>Constant</i>	0.160*	0.067
<i>Number of clusters</i>		13.063
<i>Unit of analysis</i>		78.723
<i>R</i> ²		0.31

**significant at the $Pp0.01$ level (two-tailed); *significant at the $Pp0.05$ level (two-tailed).

ECE, East-Central Europe; WEU, West Europe.

Notes: Table entries are OLS regression coefficient with robust standard errors in parentheses.

Source: European Election Survey 2004.

However, it is important to note that the coefficient for the left – right distance in both regions is much larger than our EU issue voting coefficients, indicating that the traditional left – right dimension is of primary concern for voters in both regions when deciding which party to support (see van der Eijk and Niemi, 1983 and van der Eijk *et al*, 1999 on the importance of left–right ideology in electoral behavior). Nonetheless, our findings suggest that including measures of preferences about European integration add to the explanatory power of models of voting behavior in the EU.⁵

The evidence suggests that EU issue voting is stronger in the ECE states than in West Europe. This finding is consistent with our second hypothesis. The coefficient of 0.033 for the *EU Issue Proximity*East Europe* shows that the effect of *EU Issue Proximity* is roughly twice as strong in the ECE cases than in Western Europe. At the same time, the negative coefficient for *Left – Right Proximity*East Europe* indicates that the conditional coefficient of ideology is reduced from 0.416 in West Europe to roughly 0.369 in ECE.⁶ Overall, it appears that *EU Issue Proximity* is both absolutely and relatively stronger in ECE than in West Europe, as our second hypothesis would predict.

Another way of considering these findings is to use the regression estimates to simulate the change in vote probability of a hypothetical respondent under different values of *EU Issue Proximity* and *Left – Right Proximity*. We present these simulations in Figures 1(a) and 1(b) and also in 2(a) and 2(b). The graphed lines in both figures show the probability of a respondent voting for a party as *EU Issue Proximity* and *Left – Right Proximity* are moved from 1 standard deviation below the mean to 1 standard deviation above the mean, whereas all other variables are set to mean values. We conduct this simulation for a hypothetical respondent in West Europe and in ECE. Figures 1(a) and 1(b) show that the simulated vote probability increases by 8.7 percentage points in the East when *EU Issue Proximity* is moved from 1 standard deviation below the mean to 1 standard deviation above the mean. This effect is reduced to about 5.2 percentage points in West Europe – just more than half the size of the effect in the case of ECE. An examination of Figures 2(a) and 2(b) shows that the picture for *Left – Right Proximity* is reversed. Although the vote probability in West Europe increases by 23.3 percentage points when *Left – Right Proximity* is moved from 1 standard deviation below the mean to 1 standard deviation above the mean, the effect of 18.4 percentage points is lower in ECE.

In sum, the results support two conclusions. First, we find evidence of EU issue voting across an analysis of respondents in 19 EU member states, extending the findings of earlier studies conducted on smaller samples of states in West Europe (Tillman, 2004; de Vries, 2007). In particular, this paper extends the analysis into ECE, which earlier studies had not considered. Second, the evidence is consistent with our expectation that the EU issue voting

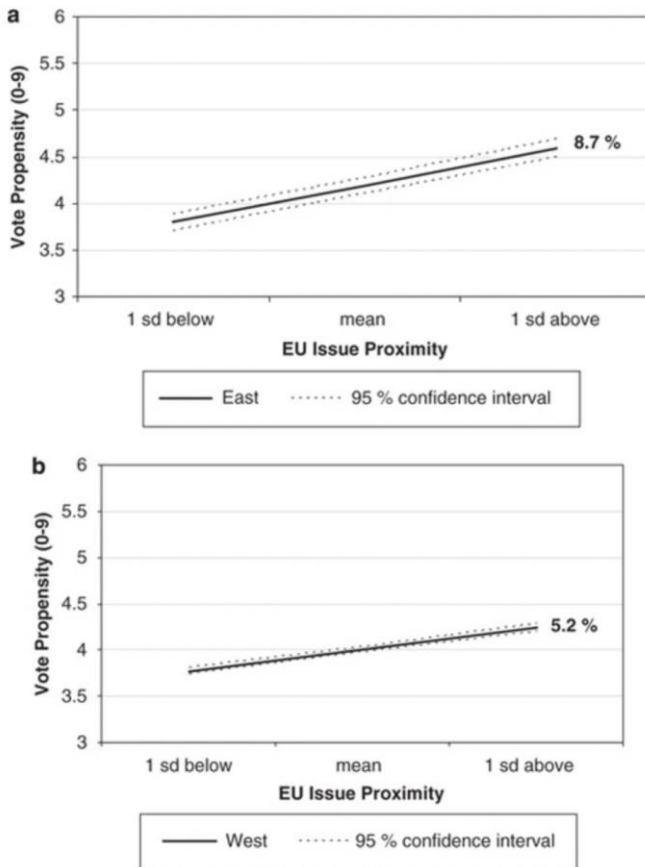


Figure 1: The impact of *EU Issue Proximity* on vote propensity in East-Central (a) and West Europe (b).

is stronger in the ECE cases than in West Europe. This result supports our argument that the newness of the ECE party systems and the potential for the EU issue to map onto existing party conflicts over the post-communist transition facilitate higher levels of EU issue voting, adding further to our understanding of how party competition and voting behavior are developing in the new democracies in post-communist Europe.

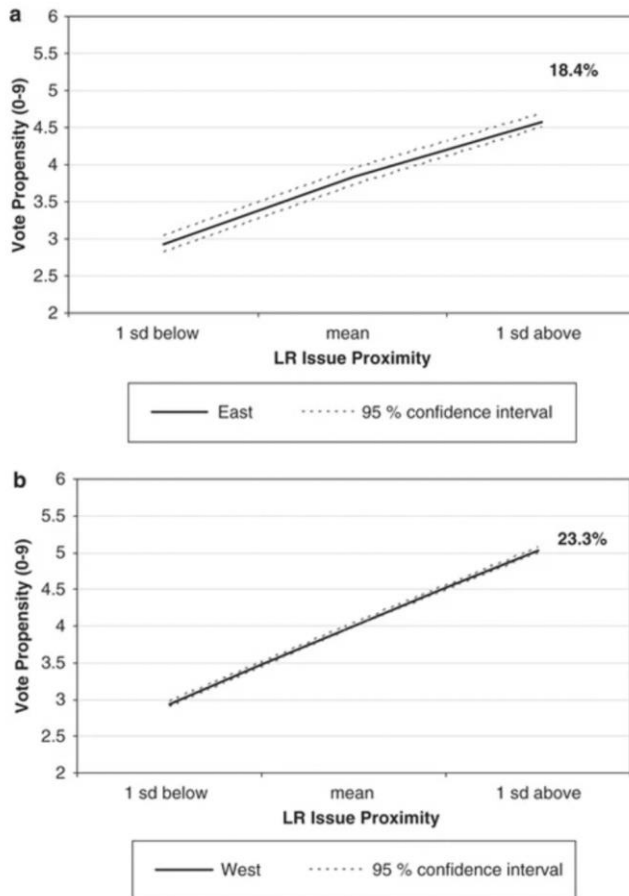


Figure 2: The impact of *Left-Right Proximity* on vote propensity in East-Central (a) and West Europe (b).

Conclusion

This paper examines whether attitudes about European integration influence party support in 19 EU member states. The results show that EU issue voting exists across a wide sample of EU citizens in both West and ECE. In particular, the analysis shows that EU issue voting, which had not been examined previously in the ECE states, is stronger than in West Europe. These findings add to the growing

number of works showing the emergence of European questions in domestic electoral politics (Gabel, 2000; Tillman, 2004; de Vries, 2007), indicating that future research on voting behavior within the EU needs to consider the role of European issues.

This paper adds to our understanding of the development of party support and voting behavior in the post-communist democracies. Recent works have suggested two conclusions about electoral behavior in the ECE states. First, several works have suggested that, in many respects, East Europeans' voting behavior is shaped by similar factors observed in the advanced democracies of West Europe, leading van der Brug *et al* to comment that 'voters and party systems in central European countries are not (or are no longer) very different from those of Western Europe' (2008, p. 598; see also Tworzecki, 2003; Rohrschneider and Whitefield, 2007). At the same time, other works have shown that the unique context of the post-communist transition conditions political competition, citizen attitudes and voting behavior (for example, Tucker *et al*, 2002; Marks *et al*, 2006; Tucker, 2006; Elguin and Tillman, 2007). Our perception is that the findings of this paper are consistent with both claims. Voting behavior in post-communist Europe is comparable to that in West Europe in the sense that voters seem to respond in similar fashion to the same concerns that motivate the vote. However, the legacy of communism has left a different political landscape, such that parties can position themselves differently on political and economic issues and, of course, the political and economic concerns of voters are different. This paper shows that one consequence of that legacy is that the European issue has a stronger effect on voting behavior in ECE.

There are a few limitations to this study that may have influenced its findings. First, the survey data were collected during the year of accession (2004) for the ECE countries in our analysis. Thus, citizens had relatively limited experience with the EU or the socioeconomic consequences of membership at the time of the survey. The results of other studies would lead us to expect that European questions will take on a greater role in each country as publics gain concrete evidence of the consequences of EU membership (Elguin and Tillman, 2007). Rohrschneider and Whitefield (2006) argue:

Although the ideal of EU membership may have been widely shared, the reality of accession may increasingly bring into sharper relief the tension between the market-based premise of integration and the economically socialist values of many citizens in these states (156–157).

Conversely, it may be the case that the timing of the study has inflated the importance of the EU in ECE voters' decision-making processes. If this is the case, then the level of EU issue voting will decrease in subsequent years. Either of these conjectures can easily be tested when data from future election studies in the ECE states become available. Finally, the survey data were collected outside of a national election campaign in most of the states in our sample.⁷ It is possible that voters' party preferences would have been differently determined by a national election campaign such that European issues would have had less importance vis-a-

-vis domestic issues. However, the fact that other studies have produced evidence of EU issue voting in national elections (Tillman, 2004; de Vries, 2007) should alleviate this concern.

This study ultimately adds to our understanding of two major themes for students of comparative politics. First, as the EU's powers and size continue to expand, how is this process influencing domestic politics, and how can publics respond to its initiatives and hold it accountable? Second, this study improves our knowledge about the development of electoral politics in post-communist Europe.

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Notes

- 1 The countries that are not included are Belgium, Cyprus, Lithuania, Luxembourg, Malta and Sweden.
- 2 Vote propensities have been used successfully in other studies of voting behavior, and they have been found to correlate strongly with reported voting behavior (Oppenhuis, 1995; Tillie, 1995; van der Brug *et al*, 2007). See van der Eijk *et al* (2006) and van der Brug *et al* (2007, Chapter 2) for a further discussion of the advantages of this approach.
- 3 Note that the use of a ‘stacked’ data matrix procedure is by no means new. MacDonald *et al* (1991), for example, use this procedure to estimate the effect of directional vs proximity models of voting on party evaluation in much the same way as we do here.
- 4 Estimating the models separately on the cases from ECE and West Europe produced substantively identical results to those presented in Table 1, and *EU Issue Proximity* was positive and significant in both subsamples (though the coefficient was slightly stronger in the ECE countries).
- 5 Note that the overall explanatory power (that is, R^2) of the regression model is somewhat weak. Two points are important to consider in this respect. First, the objective of this study is to explore the impact of EU attitudes on the vote rather than maximizing the explained variance in vote choice. Second, the weak explanatory power of the model is not unexpected as we estimate a model using solely individual-level predictors and only one country-level predictor (East vs West). A stacked data set allows for the inclusion of party- and country-level predictors to account for the variation at these levels (van der Eijk *et al*, 2006), but this is not the objective of this analysis.
- 6 The conditional coefficients are calculated based on the following formula (see Brambor *et al*, 2006):

$$\frac{\partial \Delta \text{Vote Probability}}{\partial \text{EU Issue Proximity}} = B_{\text{EU Issue Proximity}} + B_{\text{EU Issue Proximity} \times \text{East Europe}} \times [\text{East Europe}],$$

while the conditional standard errors are give by:

$$s.e. \left(\frac{\partial \Delta P(t)}{\partial \Delta S(t)} \right) = \sqrt{\text{var}(B_{\text{EU Issue Proximity}}) + [\text{East Europe}]^2 \times \text{var}(B_{\text{EU Issue Proximity} \times \text{East Europe}}) + 2[\text{East Europe}] \times \text{cov}(B_{\text{EU Issue Proximity}}, B_{\text{EU Issue Proximity} \times \text{East Europe}})}$$

- 7 The only two countries that held national level elections simultaneously with the EP elections – Lithuania and Luxembourg – were not included in our analysis due to lack of available survey data. Several countries held regional or local elections contemporaneously in all or parts of the country.

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