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Electoral Studies

Second-order effects plus pan-European political swings: An analysis of European Parliament elections across time

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ABSTRACT

After seven waves of European Parliament elections and European Union enlargement to 27 states, the time is ripe to analyse the temporal robustness of the second-order model. We pool all the elections in a single evaluation and also look at election-by-election variations. We analyse changes in party performance over time in all EU states as well as in the 'original 10', to see whether any cross-time changes are driven by the changing composition of the EU. We also look for pan-European trends in each election, as a way identifying 'European effects' distinct from second-order effects. There are few consistent winners and losers, although socialist parties performed worse in the last three elections than their size and government status would predict.

1. Introduction: pan-European swings in European parliament elections?

The seventh set of European Parliament elections were held on June 2009. While there is evidence that 'Europe' was more prominent in the campaigns than it once might have been (Shuck et al, 2011) these contests were still dominated by domestic issues, parties, politicians and government performance rather than issues on the EU agenda, the positions of the political groups in the European Parliament, or the performance of individual MEPs. The classic 'second-order national elections' model of European Parliament elections – which sees these elections as fought in the shadow of the (first-order) national government elections – certainly seemed as robust as ever in June 2009. The two main propositions of the second-order model held strong in the 2009 elections: that (1) governing parties lose vote-share compared to the preceding national election, and (2) large parties also lose vote-share compared to the preceding national election, regardless of whether they are in government or opposition.

Yet, something else occurred in June 2009 that does not fit so neatly into the standard second-order national elections model of European Parliament elections. Across Europe, socialist parties were seen to have performed particularly badly, whether in government or opposition. The British Labour Party (in government) and the French Socialists (in opposition) slumped to historic lows in the polls, of 16 and 17 per cent, respectively. The German SPD (in government) fell to 21 per cent, and the new Democratic Party in Italy (in opposition) lagged behind Berlusconi's new People of Freedom party by almost 10 per cent. Social democratic parties came third in Finland, the Netherlands and Poland, fourth in Flanders, fifth in Estonia, and were well beaten by centre-right parties in Austria, Bulgaria, the Czech Republic, Hungary, Lithuania, Luxembourg, Portugal, Slovenia, and Spain. Socialist parties in opposition topped the polls in Sweden, Denmark, Greece, Wallonia, Latvia, Malta, Romania, and Slovakia, and the small Labour Party

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gained two seats in Ireland, but these successes counted for little against the losses for the centre-left in the other member states. In terms of the proportion of MEPs, the socialist group in the European Parliament that emerged from the June 2009 elections was the smallest it had ever been (with only 25 per cent of the MEPs).

It appears that something pan-European happened in June 2009. Perhaps this was a collective response by European citizens to the global economic and financial crisis of 2008–09, which encouraged them to flock to the apparent economic security of centre-right parties, as they had done in response to the recession in the 1970s. From the point of view of understanding European Parliament elections, though, the cause of the socialists' defeat in 2009 is perhaps less significant than whether this pan-European effect was a unique occurrence. After all, there had been an alleged 'green tide' in the 1989 European Parliament elections and a sudden rise of anti-European parties in the 1994 elections (e.g. Curtice, 1989; Lodge, 1996; Taggart, 1998). In the standard models of European Parliament elections, which focus on average governing party and party-size effects and pool results from all European Parliament elections, have pan-European swings in European Parliament elections been ignored? If, indeed, there have been certain pan-European shifts in the behaviour of voters in European Parliament elections, either towards or away from particular families of parties, then European Parliament elections might in fact be more 'European' than the standard model of these elections assumes (cf. Blondel et al., 1997; Carrubba and Timpone, 2005; Schmitt, 2005; Clark and Rohrschneider, 2009).

What we consequently do in this paper is look in detail at the aggregate level performance of parties in European Parliament elections across time. After thirty years of these elections we have almost 800 outcomes (in terms of national party voter shares) to look at. This provides a rich source of data to investigate the robustness over time of the second-order national elections model as well as whether pan-European swings between party families in particular elections can be identified. Certainly, the European Union (EU) has changed dramatically in thirty years, both in terms of the powers of the EU and of the European Parliament itself as well as in terms of the composition of the EU.[2] To investigate whether any cross-time effects in the data are driven by EU composition effects we compare the cross-time patterns of all EU member states to those of the 'original 10' EU member states (the nine members of the EU who held elections in 1979, plus Greece, who held its first European Parliament election in 1981).[3]

The rest of the paper is organised as follows. We first focus on the two standard second-order effects across time: (1) the performance of governments, and (2) the effect of party size. We then turn to party families, and whether there were any party-family swings in particular elections, and whether there are any systematic party-family trends over time.

2. Second-order effects: governing status and party size

Because European Parliament elections do not lead to the formation of a government, these contests are far less important for voters, the media and national politicians than are elections for national parliaments. The standard 'second-order national elections' model consequently posits that European Parliament elections are relatively low salience contests, fought in the shadow of the contest for the main (first-order) national election by the same parties as contest national elections, with a subsequent focus on the national arena rather than European level issues, the performance of the political groups in the European Parliament, or the policy positions of national parties towards the EU. At micro-level, this encourages voters to behave differently from how they would if a national parliament election were held at the same time. The fact that a national government is not being elected frees them to express their opposition to a particular government, or to vote sincerely, by supporting their most-preferred (small) party rather than their second or third most-preferred (large) party which has a chance of winning a national parliament election; or to signal their preferences on a particular policy issue they care about which the main parties are ignoring, such as the environment, or immigration (cf. Reif and Schmitt, 1980; Reif, 1984; van der Eijk and Franklin, 1996; Marsh, 1998; Ferrara and Weishaupt, 2004). In consequence, and broadly speaking, the second-order national election model predicts that European Parliament elections should not have much to do with 'Europe'. The exception to this would be where European issues were a normal part of the national electoral contest, and there is evidence that this was characteristic of 2009 (de Vries et al, 2011) but in that case we would still expect European Parliament election outcomes to follow a second-order pattern.

The aggregate result, as Hix and Marsh (2007, p. 496) explain, is that:

> The classic second-order elections theory predicts three aggregate outcomes in European elections: (1) parties in government at the time of a European Parliament election will receive a smaller share of the vote than they did in the previous national election; (2) the larger a political party, in terms of its vote-share in the previous national election, the more votes it will lose in the subsequent European election; and (3) the timing of a European election in a national election cycle will determine the size of the effects in (1) and (2).

We focus our analysis on the first two hypotheses. With each hypothesis we first look at aggregate effects, pooling all seven sets of European Parliament elections in all EU member states. Having looked at the aggregate pattern we then investigate trends over time, or fluctuations from the aggregate pattern, by looking at each set of elections separately. Of course, even if the expected aggregate results

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[2] Franklin (2001), for example, finds that enlargement of the EU to states who on average have lower levels of voter turnout in European elections than the original EU member states explains almost all the aggregate decline in turnout in European Parliament elections.

[3] The nine EU member states in 1979 were Belgium, Denmark, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, and the United Kingdom.

hold this does not demonstrate the truth of the underlying micro-level assumptions. We will return to this point in our conclusion.

To investigate the first of hypothesis, Fig. 1 shows the performance of all governments in all European Parliament elections between 1979 and 2009 relative to their previous national election performance (combining the vote-shares of parties in coalition governments), plotted against the timing of the European Parliament election in the national election cycle.[4] On average, governments in European Parliament elections were 7.5 per cent down on their vote-share in the previous national election. Moreover, government losses were greater the further into the national election cycle the European Parliament elections were held, as the quadratic regression line shows in the figure. In other words, the swing against parties in government in European Parliament elections may be varied, but is unambiguous. One significant feature here is the absence of a clear mid-term trough: there is a honeymoon, apparently, but not a clear recovery in the time close to the next general election.[5] The fall in their support is not linked to the electoral cycle in the way it once was (e.g. Marsh, 1998).

To look at changes in the extent of losses since 1979, Fig. 2 plots the average losses of governments in each European Parliament election separately: for all EU member states in the top panel of the figure, and for only the 'original 10' countries in the bottom panel.[6] The rationale for this comparison is to see whether cross-time effects are driven by the changing composition of the EU rather than a change in the overall fit of the second-order model. For example, the second-order model might not fit some of the new EU member states as well as the original 10, in which case any changes in the fit of the second-order model over time might be a result of enlargement of the EU rather than a decline in the fit of the model for European Parliament elections in the original 10.

Looking at the cross-time trends, despite the fact that Reif and Schmitt (1980) advanced the second-order national model in the aftermath of the first European Parliament elections, the 1979 elections were in fact the least second-order of all seven sets of elections, where government performance is concerned. In fact, the anti-government effect in European Parliament elections increased significantly between 1979 and 1994, fell slightly in 1999, but then re-emerged clearly again in 2004 and 2009.

One way of interpreting this pattern is that there was a novelty effect during the first European Parliament elections, as a result of widespread excitement and media
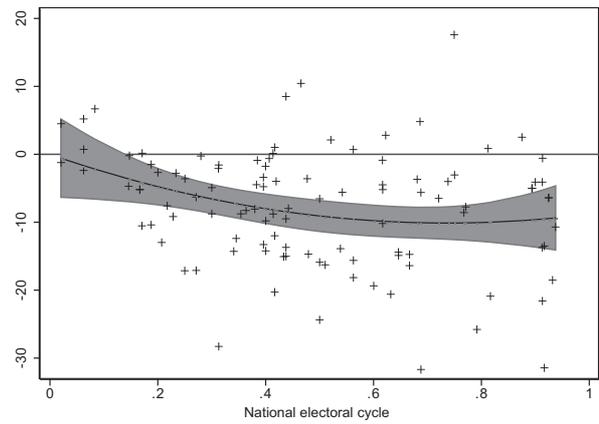

Fig. 1. Performance of governments in European Parliament elections.

coverage surrounding the first experiment in supranational democracy (e.g. Blumler and Fox, 1980). This effect may have continued, although to a lesser extent, in each new country that joined in the EU and held their first elections to the European Parliament. But after these novelty effects had worn off, the standard second-order effect kicked in and has remained pretty stable over 25 years.
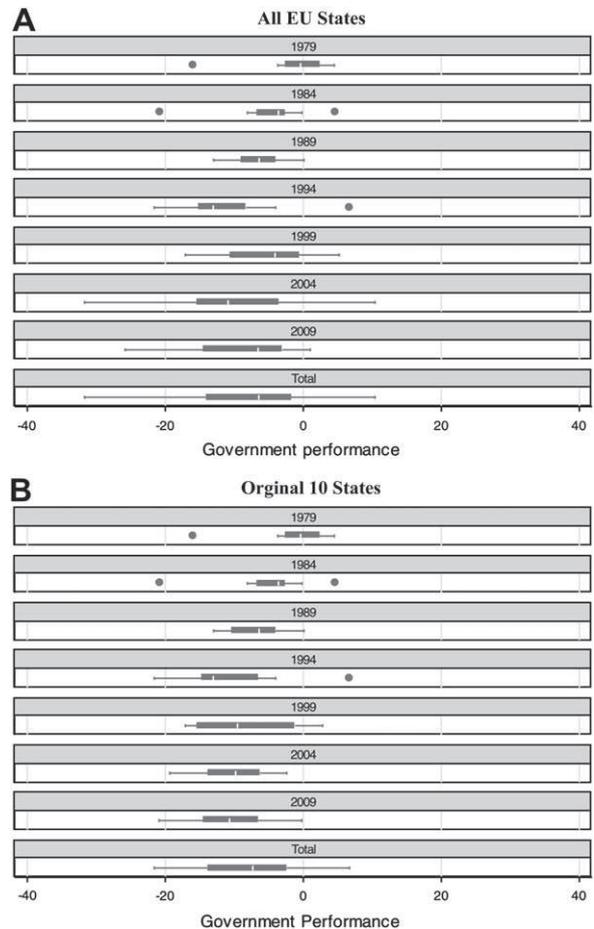

Fig. 2. Government performance across time.

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[4] This figure plots the results from the first model in Table A4 in the Appendix. We have ignored those cases where European Parliament and general elections are coincident, as they always are on Luxembourg and have been occasionally in Greece (1981), Ireland (1989) and Belgium (1999), for example.

[5] In fact, the regression with the polynomial term performs only marginally better than a simple linear model: adjusted R-squared is 0.059 as opposed to 0.049. Neither model performs well in predicting losses.

[6] In the box plots in the figures, the lines in the middle of each box are the median effects, the left and right of the boxes are the 25th and 75th percentiles of the distributions, respectively, the ends of the 'whiskers' mark plus/minus 1.5 median or (if these are smaller, the extreme cases) and the outliers beyond these points are indicated with dots.

Furthermore, this changing cross-time effect cannot be explained by the altered composition of the EU. There are only small differences in the trends shown in Fig. 2A (for all EU countries) and Fig. 2B (for the original 10 countries holding elections to the first European Parliament, nine of them in 1979 and Greece in 1981). The swings against governments were slightly larger in the 1999 and 2009 elections in the original 10 member states than the average anti-government swings in these elections across all 15 and 27 member states respectively. However, there was a slightly smaller swing against the governing parties in the original 10 countries in the 2004 elections, compared to the average of all 25 countries in that election.[7]

In general, over the past 30 years, despite the increasing policy competences of the EU and the increasing powers of the European Parliament to shape outcomes on these policies, swings against national governments have actually increased in European Parliament elections rather than decreased. The enlargement of the EU from 10 to 27 member states in this period has not had any major effect on this general pattern.

While the losses suffered by government parties could be due to a second-order effect, it could also be that governments are simply paying the price of being in government, and that these losses are simply a forerunner of what is in store for them at the next election. The weakness of a clear cyclical pattern is perhaps more in accord with a more significant decline in government support than a temporary loss. Schmitt (2009) makes the same point about 2004, demonstrating that government losses tend to grow as the national cycle unfolds.

Van der Eijk and van Egmond (2007) (see also van Egmond, 2007) examined pattern of vote switching between parties using polling data about a hypothetical general election at the same time as the European Parliament election as the point of comparison and concluded that there was no sign of significant switching from government to opposition parties. However, Ferrara and Weishaupt (2004) demonstrated that government losses in European Parliament elections were greater than would be expected from a thesis of secular decline. This finding is reinforced if we look at losses suffered by governments in all elections prior to 2009. These were typically greater in the European Parliament election than in the subsequent national election: 9.2 percentage points in the European as against 8.0 in the subsequent national election.[8] These differences are not large, but certainly run counter to the idea that government losses are not in any way a second-order effect.

Turning to the second main hypothesis from the second-order national election model, relating to the
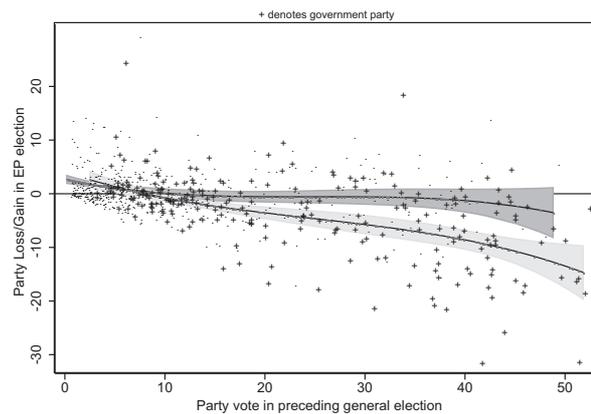

Fig. 3. Party size and European Parliament election performance.

effect of party size on party performance, Fig. 3 plots party gains/losses in European Parliament elections (compared to the preceding national general election performance) against party vote-shares in the preceding national general election, for all parties in all elections between 1979 and 2009.[9] The cubic effect of party size on party performance in European Parliament elections is clearly visible at the aggregate level: with very large parties losing more votes than medium-sized parties, and small parties gaining votes compared to both medium-sized parties and large parties (cf. Marsh, 1998; Hix and Marsh, 2007). Also, although this effect is stronger for governing parties than opposition parties, it is nonetheless apparent, though weaker, for opposition parties too. In other words, large parties lose votes in European Parliament elections, while small parties gain votes, regardless of whether these parties are in government or opposition.

Having presented the pooled analysis of the effect of party size on performance on European Parliament elections, Fig. 4 looks at this effect for each election separately, for all EU member states. Here, the same regression model is estimated and plotted separately for each European Parliament election, for parties in government compared to parties in opposition. The full results of these models are presented in Table A4 in the Appendix.

The main second-order effect is robust across all the elections, in that large parties did worse than small parties. Nevertheless, there are some interesting election-specific differences, particularly in relation to government/opposition differences in the impact of party size. For example, in the third European Parliament elections, in 1989, the effect of being in government was not particularly strong, in that large parties in both government and opposition lost similar amounts of votes. But, in each set of elections since then, the effect of party size on election performance for governing parties as opposed to opposition parties has been consistent.

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[7] Nor is it the case that changes in the timing of elections within national cycles might have been responsible for the worsening record of governments, although in 1979 the elections did come, on average, earlier than they did in any other year. They were 40% of the way through the average cycle in 1979, compared with between 47% and 52% in later elections.

[8] This calculation is based only on those parties contesting each pair of elections.

[9] In this estimation and subsequent analysis we have excluded parties obtaining less than 1 per cent of the vote in a national general election unless they are new parties.

Fig. 5 investigates the same patterns but only for the parties in the original 10 countries (see Table A4 in the Appendix for the full results of the models). Recall that the aim, here, is to investigate whether the varying cross-time patterns in Fig. 4 are driven by enlargement of the EU to states where European Parliament elections work differently from how they work in the original 10 states. Indeed, comparing Figs. 4 and 5 suggests a generally

stronger anti-big party effect in the original 10 member states compared to the average effect across all EU member states, particularly in the sixth and seventh elections, in 2004 and 2009. More specifically, enlargement of the EU to 25 and then 27 member states dampened the swing against large opposition parties. In the two most recent sets of elections, large parties lost votes in the original EU member states, irrespective of whether these parties were in
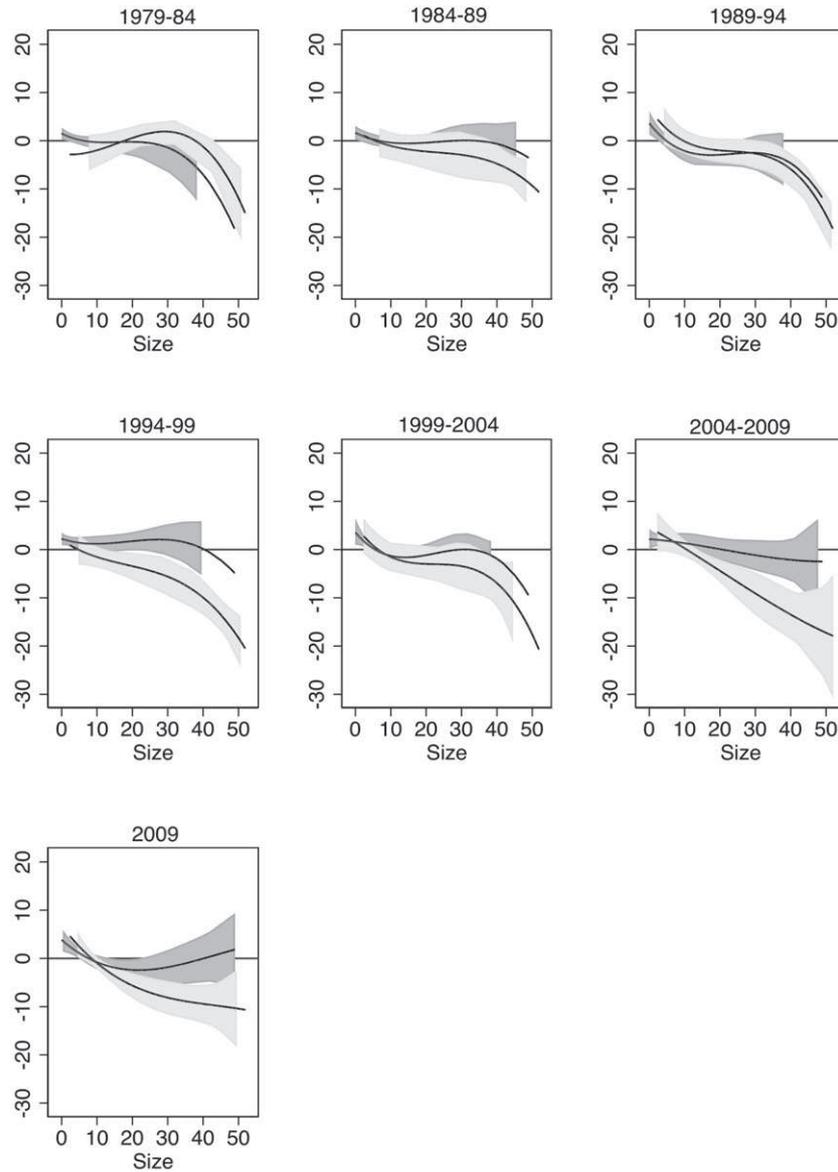
1979 - 2009

Note: Lines surrounded by the lighter shading show the performance of governing parties and the lines surrounded by the darker shading show the performance of opposition parties. The shaded areas are the 95 per cent confidence intervals. For model see A4.

Fig. 4. Party size and EP election performance across time.
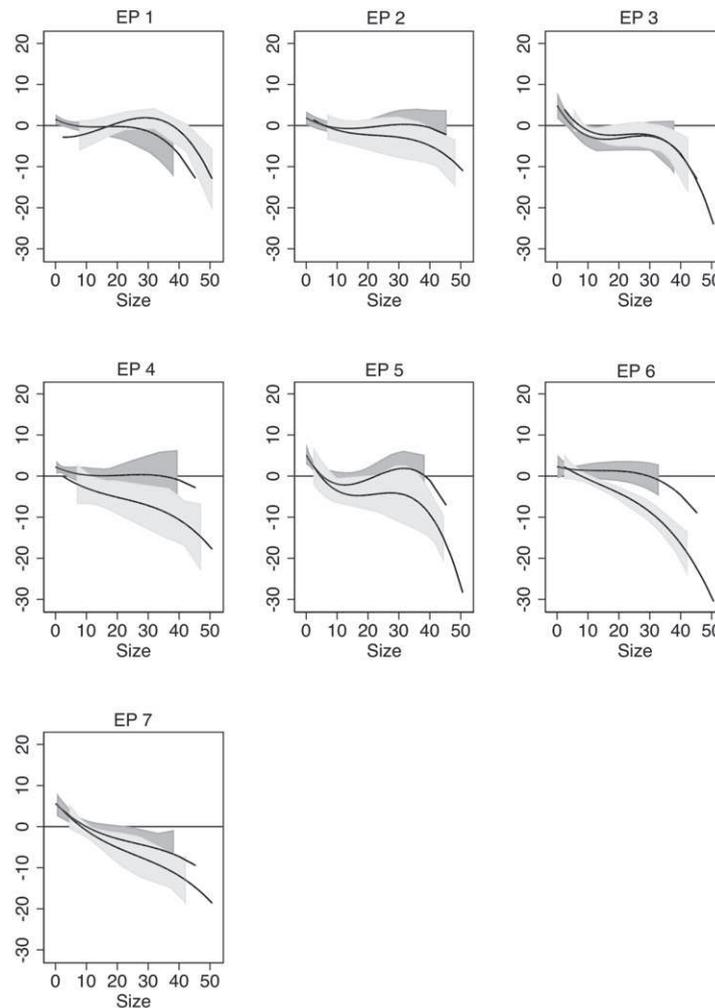
1979 - 2009 : orginal 10 countries only

Note: Lines surrounded by the lighter shading show the performance of governing parties and the lines surrounded by the darker shading show the performance of opposition parties. The shaded areas are the 95 per cent confidence intervals. For model see A5.

Fig. 5. Party Size and EP Election Performance Across Time.

government or opposition, whereas only large parties in government in the new EU member states tended to lose votes (cf. Koepke and Ringe, 2006; Marsh, 2009). For example, in the 2009 European Parliament elections, large parties (who won more than 20 per cent of the vote in a preceding national general election) lost on average 5 per cent of their votes if they were in government and only 1 per cent of their votes if they were in opposition. In contrast, in the original 10 member states, in the 2009 elections large parties in government lost 9 per cent of their votes and large parties in opposition lost 5 per cent of their votes.

3. Party family trends and individual election swings

One possible criticism of our interpretation, thus far, of these anti-government and anti-large party swings is that

these outcomes could be observationally equivalent with what one would expect to happen if European Parliament elections were genuinely 'European' (Hix and Marsh, 2007). If the elections were about European issues and the performance of the political groups in the European Parliament rather than about national issues and the performance of national governments and parties, then citizens would be likely to vote differently in European Parliament elections than they would in a national election held at the same time. Centrist and governing parties tend to be more pro-European than extremist and opposition parties (Sitter, 2001; Taggart, 1998), so if the main outcome in a European Parliament election is a swing in votes from large governing parties to smaller, more extremist parties, this would fit a second-order pattern, even though it might be driven by voters' attitudes towards European integration.

Table 1
Performance of party families, 1979–2009.

	Mean gain/loss from preceding national election	Mean residual (after controlling for second-order effects)
Anti-EU	6.7	2.7
Greens	2.5	0.7
Radical right	0.6	−0.7
Regionalists	0.6	−1.3
Radical left	0.5	−0.7
Christian democrats	0.4	1.6
Liberals	−0.9	−0.7
Conservatives	−1.1	0.3
Socialists	−3.5	−0.6

Note: Unclassified parties excluded. The 'mean residual' is the residual effect of each party family once governing status, party size, and national election cycle effects are taken into account. The general second-order model results are presented in Table A1 in the Appendix.

One way of trying to identify a 'European effect' in European Parliament elections distinct from second-order effects is to look at which types of parties gained and lost in particular elections. For example, if one particular 'party family' – such as the greens, the liberals, the anti-Europeans, or the socialists – did comparatively well or badly in a particular election (controlling for the size and governing status of the member parties of the family), this

would indicate a particular type of 'European effect': a pan-European swing in votes towards or away from a particular group of parties, independently from the governing status or size of these parties. This could happen as a result of a particular set of European-wide policy preferences at a particular time point – such as a swing to neo-liberalism, or towards environmentalism – or it could be because voters prioritised a different set of issues because they perceived 'Europe' as being more responsible for this area (e.g. Carrubba and Timpone, 2005; see more generally Hobolt and Wittrock, 2011).

This is different from the standard way of thinking about a possible 'European effect' in these elections, which has been to look at the pro-/anti-EU attitudes of voters, and how these attitudes have affected voter turnout or party choice in European Parliament elections (e.g. Blondel et al., 1997; Studlar et al., 2003; Ferrara and Weishaupt, 2004; Clark and Rohrschneider, 2009). Nevertheless, looking at pan-European policy swings might be a more realistic way of thinking about what a 'European election' might look like at the aggregate level. If voters across Europe respond in similar ways to common policy concerns, then this might be the first step in the evolution of European Parliament elections into genuine European-wide votes about the direction of the EU policy agenda.

As a first take on this, Table 1 looks at the average performance of each 'party family' in all European
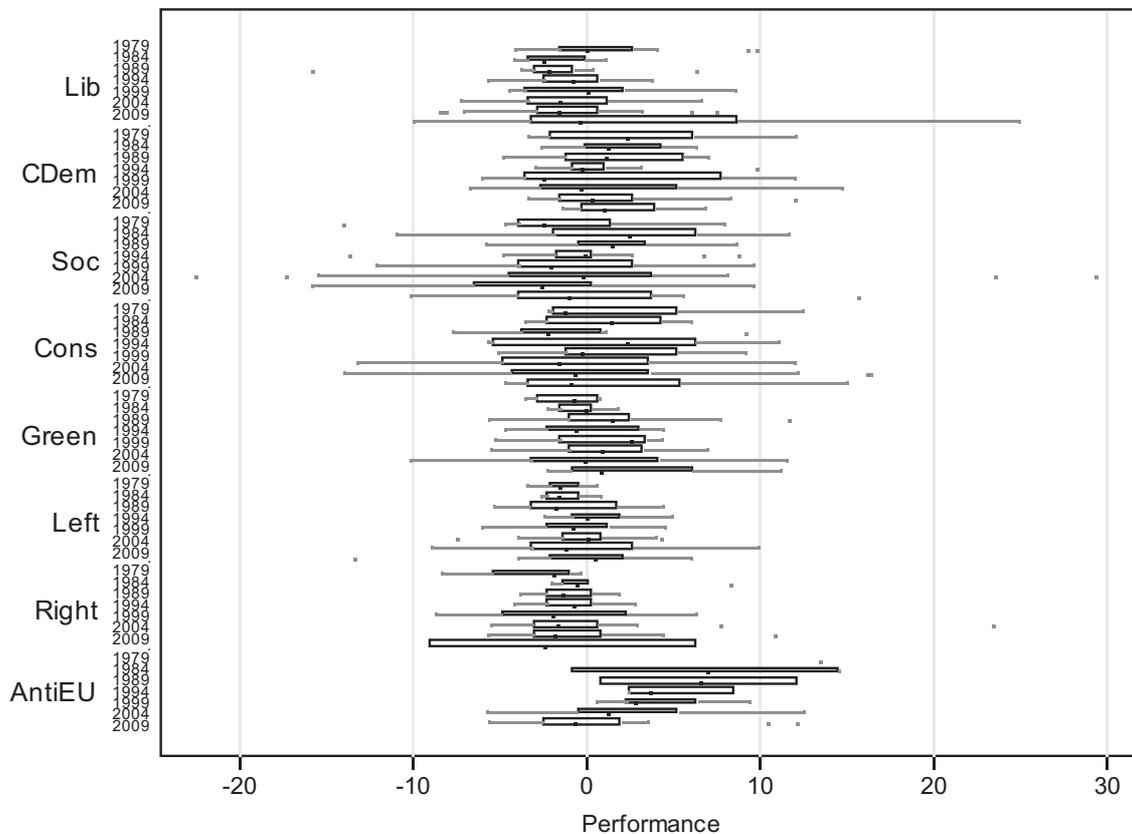

Fig. 6. Party families' performance in EP elections across time, in EU states.
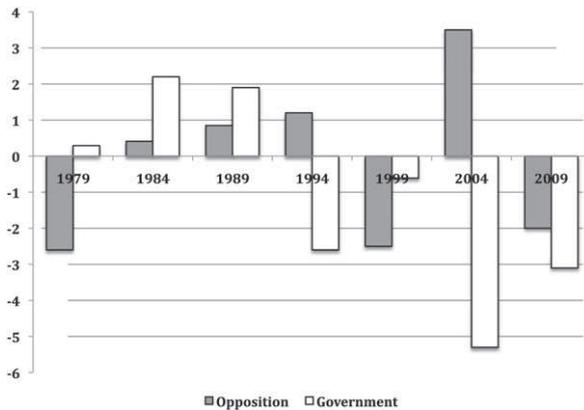
Fig. 7. Residual Gains/Losses by socialist parties across time.

Fig. 8. Party Families' Performance in EP elections across time, in the original 10 states.

Parliament elections between 1979 and 2009. In aggregate, as the second column of the table shows, anti-European parties and green parties have performed relatively well in European Parliament elections, gaining on average 6.7 per cent of the votes and 2.5 per cent of the votes, respectively, compared to their performance in preceding national general elections. In contrast, socialist parties seem to have been the main losers in European Parliament elections: losing on average 3.5 per cent of their votes compared to national general elections.

This might be considered to mark an important qualification with respect to the validity of the second-order model. However, as the final column of the table shows – which looks at party-family specific residuals from applying a pooled second-order election model – the party family effects are much smaller once the second-order national election effects are taken into account (from the model in Table A1 in the Appendix). Specifically, once one controls for whether a party is in government, the size of a party (in terms of its vote-share in the previous national general election), and the timing of a European Parliament election within the national election cycle, anti-European parties have gained on average only 2.6 per cent of the vote in European Parliament elections. Put another way, more than half of the gains in votes for anti-European parties in European Parliament elections can be explained by the fact that these parties tend to be small or new opposition parties. Similarly, almost all the losses for socialist parties disappear once their (general elections) size and their government status is controlled for. In aggregate, no party family does particularly well or badly in European Parliament elections independently of the standard second-order national elections effects.

Nevertheless, it could still be the case that, underlying this aggregate pattern, there are particular party family trends across time, or swings between party families in particular elections, as the June 2009 result suggests. To investigate whether this was the case, Fig. 6 plots the average performance of each party family in each election (the party-family specific residuals), controlling for other second-order effects, namely the size of a party and
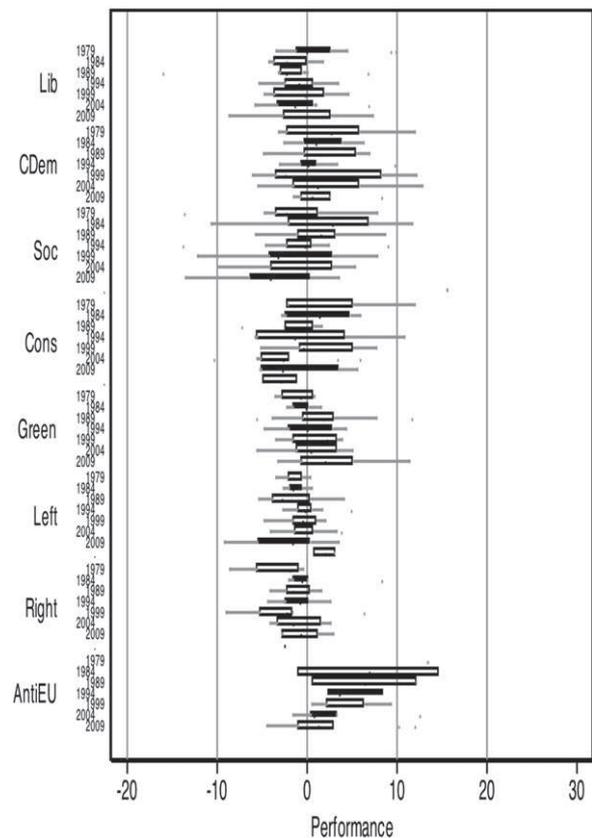
whether it was in government or opposition (see Table A4 for the full results of the models).[10]

The typical patterns in the second column of Table 1 are clearly illustrated here. Amongst the main party families, socialists have tended to do worse than liberals, Christian democrats and conservatives, particularly since the 1994 elections. Meanwhile, amongst the smaller party families, greens and anti-Europeans have tended to perform better than radical left, radical right or regionalist parties. In terms of across-time trends, though, and this may be surprising, anti-European parties have not gained as much in the most recent European Parliament elections as they did in the elections prior to 1999, once the standard second-order effects have been controlled for.

Having said that, some pan-European swings between party families do seem to have occurred. For example, as Curtice (1989) identified, the 1989 election marked the biggest aggregate gains for green parties, relative to their previous national general election performances, even

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[10] For Fig. 6 the residuals are plotted from the model in Table A3 in the Appendix. In these box plots (Tukey 1977), the black dots in the middle of each box are the median effects, the right and left of the boxes are the 25th and 75th percentiles of the distributions, respectively, the ends of the 'whiskers' mark plus/minus 1.5 median (or if these are smaller, the extreme cases) and the outliers beyond these points are indicated with dots.

controlling for the standard second-effects (the fact that Green parties are usually in opposition and small, and so do well in European Parliament elections).[11] Also, the 1999 elections saw a swing against socialists, which contributed to the emergence of the European People's Party on the centre-right as the largest political group in the European Parliament for the first time since direct elections were introduced in 1979 (Hix et al., 2003).

In fact, as Fig. 7 shows, socialist parties in government lost more votes in the 1994, 2004 and 2009 elections than a standard second-order model predicts. Put another way, in these two sets of elections, socialist parties did even worse than they should have done, given that they were in government and were generally large parties. In addition, socialist parties in opposition lost more votes in the 1979, 1999 and 2009 elections than standard second-order model predictions. In other words, in these elections, socialist parties in opposition should on average have lost votes because they were large parties, yet should not have lost as many votes as they did because they were in opposition rather than in government.

Finally, to investigate the effect of enlargement on party family performance in European Parliament elections, Fig. 8 presents the same information as in Fig. 6, but this time only for the parties from the original 10 member states.[12] In general, the patterns in the original 10 countries are similar to the average patterns, which again suggest that on average the changing composition of the EU has not altered the way European Parliament elections work. Several differences do stand out, though. In particular, on average socialist parties lost more votes in the 2009 elections in the original 10 member states than they did in the other 17 member states, controlling for whether these parties were in government or opposition and their vote-share in the preceding national election.

4. Conclusion

We now have enough data to look at the second-order model of European Parliament elections in a more nuanced way, rather than simply pooling across all elections and all countries. While the number of cases for analysis in any one election remain quite small, it is important to consider how far the major aspects of the second-order model are consistent across time. This cross-time analysis of the basic model is one new aspect introduced by this paper. A second new element is the examination of pan-European political trends across time, as well as election-specific pan-European swings between party families, as a way of trying to identify particular

'European effects' distinct from the general second-order national effects.

Regarding the general cross-time analysis, we find that the basic second-order model is fairly robust across all sets of elections, in that parties in government and large parties have tended to be badly in all European Parliament elections. Interestingly, the 1979 election was the least second-order, but the 'novelty factor' wore off quickly. This is certainly not to suggest that there have not been variations over time that would in many cases be significant statistically (indicated in the Appendix). But, in substantive terms, the patterns identified in our analysis, and earlier analyses of these elections, are quite consistent. Furthermore, restricting analysis to the same set of states, the 'original 10', does not lend any support to the view that the elections are becoming either more, or less, second-order as a result of enlargement of the EU. Essentially, the enlargement of the EU has not had any identifiable effect on the relative success of opposition and small parties in European Parliament elections. Of course this pattern may have other explanations. For instance, government losses do seem to be sustained at the subsequent general election, although these are not as great as might be predicted if we treated losses in European Parliament elections as simply an indication of secular decline in government support. Micro-level analyses, perhaps using panel data would be required to tease out this process more precisely.

With respect to party family performance in European Parliament elections, we have identified three important patterns. The first is (perhaps ironically) the decline of specifically anti-European parties. This is certainly not to suggest that the balance of the European Parliament is now more pro-European, but simply to indicate that we have not seen any increase, and in fact can identify a decrease, in the relative success of parties whose *raison d'être* is an anti-European sentiment. The ignominious failure of Declan Ganley's pan-European, but Eurosceptic, Libertas party in the 2009 elections fits clearly this pattern. The second pattern is that, notwithstanding the success of green parties in 1989, over and above their small party and opposition status, this success was not sustained in subsequent elections. There is little evidence here that green parties have benefited (or lost) from the fact that environmental policy is made at EU level. The third pattern is the significantly poor performance of socialist parties, first in 1999 and even more so in 2009, over and above what might have been expected given the large party and government status of many of these parties. We offer no explanation of the relatively poor performance of socialist parties in European Parliament elections here, but our analysis does indicate that this is a striking regularity which requires theoretical explanation and further empirical investigation.

These party-family specific effects potentially reveal something significant about European Parliament elections and their potential for tapping in to European-wide political attitudes. A genuinely 'European' election might not in fact be an election where citizens are motivated by their attitudes towards the European Union – which has often

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[11] The average gain in 1989 was 4.1 per cent, the biggest win for green parties in any of the seven elections, but the residual gain is only 1.5 per cent. In four of the seven elections greens made residual gains of less than 1 per cent.

[12] For Fig. 8 the residuals are plotted from the first model in Table A4 in the Appendix.

been an assumption in the literature on these elections – but rather a contest where across Europe citizens respond to current policy concerns in similar ways. So, rather than supporting anti-European parties because of common opposition to the EU, significant numbers of voters across the member states would respond to common policy concerns by switching to rightwing parties, or leftwing parties, or green parties, together. However, this inference is based on our aggregate level analysis, and would need to be investigated using micro-level data on individual voters' concerns and motivations in European Parliament elections across time.

Nevertheless, if these pan-European movements in votes towards or away from a particular party family are beginning to develop, then it would indicate the emergence of one aspect of a pan-European 'public opinion' – perhaps comparable to the evolution in the United States in the 1930s from independent state-level public opinions, which moved in different directions in different periods, into a single 'American' public opinion, which moved in concert (Key, 1961). European Parliament elections are a long way from this ideal, but the common losses for socialist parties across Europe in 2009 might reveal a new 'European' element to the contests. This has implications for how we understand European Parliament elections and whether they could be an arena for voters to express common preferences about salient issues on the European-level policy agenda.

Appendix

Table A1
Basic Second-Order National Elections Model of EP Elections, 1979–2009.

	Coefficient	Robust standard error	p-value
Size × Government	−0.216	0.051	0.000
Size	−0.406	0.119	0.000
Size2	0.016	0.007	0.021
Size3	−0.0002	0.0001	0.051
Early	−0.439	0.393	0.267
Early × Government	2.78	1.01	0.007
Government	1.32	0.846	0.122
New party	4.08	0.929	0.000
Constant	2.615	0.377	0.000
No. of observations	796		
R-squared	0.354		
Root MSE	5.056		

Note: The dependent variable in the model is a change in a party's vote-share in a European Parliament election, relative to the preceding general election, pooled for all elections between 1979 and 2009. The model is estimated with OLS regression and robust standard errors. The independent variables are as follows: *Size* is the vote-share of a party in the previous national general election; *Government* is a dummy variable, which takes the value 1 if a party is in government at the time of the European Parliament election, and 0 otherwise; *Early* is a dummy variable which takes the value 1 if a European Parliament election was held in the first fifth of a national election cycle (which in most cases is the first year), and 0 otherwise; and *New party* is a dummy variable which takes the value 1 if a party wins votes in a European Parliament election without winning any votes at the preceding national election, and 0 otherwise. See Hix and Marsh (2007) for a more detailed description of the model specification.

Table A2
Models of government performance: All EU States.

	All elections	1979 election	1984 election	1989 election	1994 election	1999 election	2004 election	2009 election
Time	−27.434 (13.453)*	−34.766 (25.890)	−44.420 (50.863)	35.754 (37.307)	−61.201 (31.184)*	−31.782 (34.269)	−15.268 (33.364)	−6.627 (27.725)
Time^2	18.628 (12.827)	37.891 (30.115)	39.07 (49.938)	−26.353 (30.30)	41.046 (28.606)	36.804 (32.375)	−9.104 (32.587)	−8.156 (25.743)
Constant	−0.021 (3.121)	3.094 (4.605)	4.942 (10.899)	−16.663 (9.999)	7.039 (7.307)	−1.951 (7.388)	−1.366 (8.106)	−2.830 (6.575)
Observations	104	8	9	9	10	13	24	25
Adjusted R-squared	0.06	−0.03	−0.16	−0.12	0.41	0.00	0.15	0.17
Root MSE	8.433	6.415	7.455	4.152	5.997	7.489	10.16	6.929

Note: The dependent variable in these models is government vote change between the preceding national general election and the European Parliament election, summed for all parties in government in a country. Time is a normalised continuous variable, ranging from 0 to 1, which measures the timing of a European Parliament election in a national election cycle. Observations when European Parliament elections were held at the same time as national general elections (if Time = 1) were dropped. Robust standard errors in parentheses. ***p < 0.01, **p < 0.05, *p < 0.1.

Table A3
Models of government performance: Original 10 States.

	All elections	1979 election	1984 election	1989 election	1994 election	1999 election	2004 election	2009 election
Time	−32.739 (13.823)*	−34.766 (25.890)	−44.420 (50.863)	43.161 (44.916)	−61.364 (39.365)	52.540 (82.725)	−38.423 (32.473)	−114.022 (74.150)
Time^2	24.156 (13.396)*	37.891 (30.115)	39.070 (49.938)	−34.828 (37.472)	41.711 (36.154)	−41.149 (85.777)	25.986 (41.850)	80.627 (59.346)
Constant	0.963 (3.217)	3.094 (4.605)	4.942 (10.899)	−17.846 (11.782)	6.810 (8.832)	−22.051 (17.996)	0.525 (5.915)	23.270 (20.653)
Observations	58	8	9	7	8	8	9	9
Adjusted R-squared	0.11	−0.03	−0.16	−0.22	0.32	−0.18	0.30	0.19
Root MSE	6.759	6.415	7.455	4.827	7.050	8.281	4.427	6.242

Note: See footnote to Table A2 for a description of the variables. Robust standard errors in parentheses. ***$p < 0.01$, **$p < 0.05$, *$p < 0.1$.

Table A4
Models of party performance: All EU States.

	1979 election	1984 election	1989 election	1994 election	1999 election	2004 election
Size × Gov	0.24489 (0.1207)*	−0.1148 (0.0945)	−0.1066 (0.1242)	−0.2457 (0.1473)	−0.1612 (0.1054)	−0.3439 (0.1203)
Size	−0.3809 (0.1173)**	−0.3598 (0.1467)**	−0.9499 (0.2984)**	−0.2480 (0.1942)	−0.8771 (0.4680)*	−0.0555 (0.3216)
Size^2	0.0252 (0.0090)**	0.0182 (0.0117)	0.0436 (0.0149)**	0.0175 (0.0117)	0.0456 (0.0308)	−0.0035 (0.0187)
Size^3	−0.0005 (0.0001)***	−0.0003 (0.0002)	−0.0006 (0.0002)***	−0.0003 (0.0002)*	−0.0007 (0.0005)	0.0001 (0.0003)
New Party	7.3788 (5.6791)	11.7601 (7.1793)	6.3307 (4.1552)	6.9562 (3.8528)*	2.4463 (2.4976)	4.9502 (1.6006)
Early	−0.3501 (0.7227)	−1.0861 (1.3049)		−1.5713 (0.7385)*	2.0280 (1.0297)*	−0.3564 (0.6637)
Early × Gov	2.4738 (2.3375)	1.8815 (2.0650)		6.1696 (1.1167)***	−1.4412 (2.8303)	14.6108 (3.0605)
Government	−4.1559 (2.4704)	0.4688 (1.9476)	3.0428 (2.4613)	−0.2604 (2.3409)	1.3907 (1.9397)	2.4002 (2.0888)
Constant	1.4879 (0.5194)**	1.6329 (0.6091)**	3.6359 (1.0654)***	2.2104 (0.5552)***	3.5695 (1.2133)**	2.1316 (0.9518)
Observations	63	76	70	102	98	194
Adjusted R-squared	0.36	0.36	0.44	0.54	0.35	0.38
Root MSE	3.615	3.479	4.262	3.835	4.421	6.212

Note: Robust standard errors in parentheses. ***$p < 0.01$, **$p < 0.05$, *$p < 0.1$. See the note to Table A1 for a description of the variables.

Table A5
Models of Party gains/losses: Original 10 States

	All elections	1979 election	1984 election	1989 election	1994 election	1999 election	2004 election	2009 election
Size × Gov	-0.1372 (0.0339)***	0.2489 (0.1207)*	-0.1289 (0.0991)	-0.0515 (0.1056)	-0.2158 (0.2288)	-0.2206 (0.1699)	-0.3234 (0.1082)**	-0.1254 (0.1047)
Size	0.5343 (0.1176)***	-0.3809 (0.1173)***	-0.4413 (0.1431)**	-1.2941 (0.3643)***	-0.3471 (0.3408)	-1.3545 (0.4978)**	-0.1996 (0.3460)	-0.7636 (0.1907)***
Size²	0.0203 (0.0070)***	0.0252 (0.0090)**	0.0230 (0.0120)*	0.0641 (0.0167)***	0.0178 (0.0243)	0.0756 (0.0325)*	0.0140 (0.0178)	0.0223 (0.0108)*
Size³	-0.0003 (0.0001)***	-0.0005 (0.0001)***	-0.0003 (0.0002)	-0.0010 (0.0002)***	-0.0003 (0.0004)	-0.0011 (0.0005)*	-0.0003 (0.0003)	-0.0003 (0.0003)
New Party	3.9263 (1.3813)***	7.3788 (5.6791)	11.5473 (7.2547)	8.0531 (5.2506)	6.9717 (4.1093)	1.8409 (2.7792)	2.2993 (2.1595)	-2.8009 (1.2784)*
Early	-0.5345 (0.4301)	-0.3501 (0.7227)	-1.1044 (1.3240)		-0.7640 (0.9343)	2.7301 (2.1595)	-0.0368 (0.7637)	
Early × Gov	3.4606 (1.1599)***	2.4738 (2.3375)	1.8458 (2.1364)		6.8803 (1.9506)***	-1.9763 (1.7942)	20.4391 (3.4737)***	
Government		-4.1559 (2.4704)	0.7675 (2.0359)	1.8481 (2.1690)	-0.9978 (4.0414)	0.5947 (2.4722)	1.1182 (1.2974)	0.3287 (1.7363)
Constant	2.7838 (0.4615)***	1.4879 (0.5194)***	1.8549 (0.7128)**	4.9469 (1.4632)**	2.1950 (0.7453)**	5.1696 (1.0660)***	2.2771 (1.3806)	5.6593 (1.3303)***
Observations	465	63	67	53	72	64	72	74
Adjusted R-squared	0.85	0.36	0.35	0.40	0.50	0.48	0.65	0.55
Root MSE	4.234	3.615	3.695	4.402	3.845	4.508	3.344	4.084

Note: Robust standard errors in parentheses. *** $p<0.01$, ** $p<0.05$, * $p<0.1$. See the note to Table A1 for a description of the variables.

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