Doomed to Alienate? How European Integration Feeds Euroscepticism

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ABSTRACT

European integration has been progressing for decades without necessarily being accompanied by stable domestic political support. This is a puzzle, given that the EU is expected to be a democratic organization. Post-functionalist literature has theorized and explained how public attitudes to integration affect for the ability of the European integration to progress (bottom-up explanations). Equally puzzling though, is how European integration feeds back to shape domestic EU politics (top-down explanations). Existing literature shows that political parties affect voters' attitudes towards the EU, and point to extreme and disadvantaged parties as the main drivers of EU politicization. Yet, the mechanism in which integration enables them to do so, remains largely unexplored. We aim to fill this gap, and argue that extreme parties (on the left-right scale) are motivated to communicate EU issues to the voters, and take advantage of integration events occurring close to national elections, as a substantial source of credibility to Eurosceptic electoral campaigns. We support this argument by employing a mixed-method design using both a model-based approach and a natural experiment approach. The model uses data on all parties that contested elections in almost all the EU member states from 1979 to 2017, and a new dataset of all substantial integration events dates. We find that extreme and Eurosceptic parties were advantaged by salient integration events, and were able to escape defeat if those happened to occur in the last third of electoral cycles. This causal mechanism is further supported by applying a natural experiment approach to the case of the 1993 general election in Spain. We find that the Danish 'Yes' to the TEU referendum, which was communicated by an extreme left Eurosceptic party, had a significant Eurosceptic attitudinal effect on Spanish voters, just 19 days before elections.

Keywords: Euroscepticism; Democratic Responsiveness; UESD; EU Integration

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Introduction

European integration has been progressing ever since the mid-1950s, intensifying the pooling of authority and sovereignty among the member states of the European Union (EU), even as this progress has been accompanied by severe crises. In the last 30 years, the Single Market was established, a common foreign policy, citizenship, and currency were agreed, a common diplomatic corps (EEAS) was established, fiscal constraints were formalized, and common bank supervision and resolution mechanisms established. All the while, the capacities of the supranational European Commission and the European Parliament (EP) grew, and majoritarian intergovernmental decision-making spread into ever more issue areas.

However, over the last two decades this process has not been accompanied by stable domestic political support for integration. Through various historical junctures, a glaring disparity was evident between mostly unenthusiastic domestic support for European integration, and the economic and political integration that was agreed in treaties. For example, During the late 1980s and up to 1993, the EU enjoyed overwhelming popular support, but did not adopted the Euro until the end of the 1990s, against a backdrop of popular and elite apathy. Indeed, the average rate of popular support for EU membership had dropped 20 percentage points from 1993 to 1999. Average popular support for European integration then broadly stabilized during the 2000s, admittedly with substantial temporal and national variance. Then, following the euro crisis, the average rate has sharply declined to a staggering ebb of 30 percent. Interestingly, in the last six years, popular support is on average rising, the Brexit referendum notwithstanding. Figure 1 demonstrates these trends.



<u>Notes</u>: The Blue lines line represent respondents having a positive perception of the EU (series begins in 2002), based on the Standard Eurobarometer item: "In general, does the European Union conjure up for you a very positive, fairly positive, neutral, fairly negative or very negative image?" The green lines represent Leuffen, Rittberger & Schimmelfennig's (2013) index of integration as agreed in treaties.

Given that the EU is generally expected to be a democratic organization, these inconsistencies pose a two-directional puzzle. How can European integration progress without domestic popular support? Conversely, in what ways does European integration go back to shape voters' support of integration? While the Neo-functionalist and Liberal-Intergovernmentalist schools have traditionally argued that voters' consent to integration is not important, the Post-functionalist school has theorized and scrutinized various explanations of the former part of the puzzle. However, the latter part remains largely underexplored. Hence the aim of this paper is to explain how voters in the member states respond to European integration.

We begin by noting that since the EU arena is considered "second order politics" (Desmet, van Spanje & de Vreese, 2012), in which voters are uninformed and largely uninterested, EU integration has to be communicated to the public by informational agents, if

it is to have any effect on the public. We argue that extreme parties, on both the left and right are more incentivized to act as such, since they are, by definition, disadvantaged by the mainstream issue-cleavage, and can use the EU issue to create a new cleavage, from which they can gain. However, for them to reap electoral gains and establish a Eurosceptic base, they must first be credible in voters' eyes. Credibility is won by leveraging the occurrence of integration events during electoral campaigns, which present themselves 'on the evening news' and can be presented as evidence corroborating a Eurosceptic message. The linkage between integration and Euroscepticism thus hinges on high-profile manifestations of integration occurring exogenously during national electoral campaigns, separately from the actual level of integration.

The next section reviews the contemporary Post-functionalist literature, emphasizing this paper's theoretical contribution, and the third section develops the paper's argument. In the empirical part we use a combination of model-based approach and Unexpected Event during Survey Design (UESD) to support our argument. The fourth section accordingly discusses variables' operationalization and methodology for the model-based approach. We use available data on all parties and national elections in almost all of the EU member states from 1979 to 2017, and a new dataset of all substantial integration events dates.

The fifth section presents the findings and discusses their implications for the theory. We show that extreme parties that ran on a Eurosceptic platform were substantially more successful electorally when integration events happened to occur within the last trimester of the election cycle. A one percent increase in the number of EU-related events and/or in their proximity to the election increased the share of the vote for extreme Eurosceptic parties by 18-23 percent. We also find that Eurosceptic electoral gains are associated with increasing levels of integration, and, surprisingly, with small increases in member states' net fiscal benefits from the EU. However, by some tests it seems that compared with the mainstream Europhile parties, events mostly help the extreme Eurosceptic parties avoid defeat, not so much provide them with a lead.

The sixth section applies a quasi-experimental approach to the case study of the Spanish general election of 1993, and the effect that the Danish referendum over the TEU had on the performance of Eurosceptic parties in Spain. We divide respondents to a Eurobarometer survey that happened to take place at the time, into control and treatment groups, and find that the news of the 'yes' vote in Denmark reduced the tendency to answer the survey in favor of the EU. This result is robust to a battery of demographic and geographic control variables, and to a variety of estimators. The seventh section provides conclusions.

EU Integration and the Domestic Arena: A Two-Directional Puzzle

The Post-functionalist research agenda has formulated a comprehensive theory linking mass domestic politics to actual integration; it contests the 'Permissive Consensus' paradigm, which underpins both Neo-functionalist and Liberal Intergovernmentalist research agendas. Post-functionalist theory argues that contemporary integration dynamics must be explored within the "Constraining Dissensus" that is prevailing after the Treaty of Maastricht (Hooghe & Marks, 2009). Good government performance and output legitimacy can no longer compensate for the exclusion of the public and the erosion of input legitimacy (Majon 2014, Schmidt, 2013; 2015), and this understanding must become part of integration theory. According to Postfunctionalists, parties frame European issues and cue the masses and the interest groups to constrain (or promote) further pooling of authority at the EU level, based on either materialistic or identity logics (Hooghe & Marks, 2009). After Maastricht, positions towards European

integration have become less connected to the economic dimension and much more related to the cultural dimension in Western Europe (Schäfer *et al.*, 2020).

Post-functionalists have mostly studied the effect of domestic politics on actual integration and have highlighted the popular pressures and electoral incentives of governments to pursue (dis)integration. While Liberal-intergovernmentalists focus on the importance of domestic economic interests in shaping governments' policies and thus the prospects of integration, Post-functionalists emphasize how governments must cater to the wider electorate, and how non-economic interests are important in constraining integration. Governments tend to object to legislation that involves greater pooling of authority, when the public is more Eurosceptic or EU issues are more salient and politicized (Hagemann, Hobolt & Wratil, 2016; Wratil, 2018; 2019). Governments are also lukewarm about further integration when ideological extremism is rising (Schneider, 2014) and when referendums are constitutionally mandated (Cheneval & Ferrín, 2018). If Eurosceptic parties reach the government, they push for differential validity of EU law among the member states, and even disintegration (Winzen, 2020). Governments attempt to secure larger shares of European budgetary allocations and other policy objectives during election years (Schneider 2013; 2019; 2020). Governmental behavior thus becomes a domestic signaling vehicle, when issues are politicized. For example, such signaling dynamics were manifested in 2010, when Chancellor Merkel delayed urgently needed financial aid to Greece against the backdrop of local elections in Germany (Schneider & Slantchev, 2018).

A vast literature explores how European integration is debated in national politics, under the mostly untested assumption that integration must somehow affect domestic politics (Hobolt & De Vries, 2016). Scholars attribute popular support for integration to four major factors. First, individuals' support for integration is linked with both an egocentric and sociotropic utility calculus. Macro-economic variables like unemployment and GDP interact with socioeconomic locations. Individuals who are in the position to gain from integration, tend to side with it. Yet social location also contributes to Europhilia since it promotes political sophistication and openness to information and enables the people's comprehension of the EU project.

Sociotropic identity concerns also affect support for integration. Individuals with stronger national affiliations or perception of inter-cultural threat, oppose integration and see it as detrimental to the nation's sovereignty and traditional identity. Lastly, legitimacy and trust of national institutions conditions citizens' support of the EU, since many do not distinguish it from the national political system and identify the EU with the national government.¹

These contributions provide bottom-up explanation, but do not formulate an opposite top-down causal mechanism, namely how do policies promoting (or hampering) integration, that are made in Brussels, affects domestic popular support for the EU within the member states. Many scholars focus on parties and how they communicate with the public. EU issues are argued to polarize the vote, driving support for the political extremes and Euroscepticism.² These effects are exacerbated when interacting economic concerns with extreme left party' cues, or national identity anxiety with cues from extreme right parties (De Vries & Edwards, 2007). Mainstream parties, however, tend to position themselves on Europe along the lines of historical ideological families (Marks, Wilson & Ray, 2002). The literature also argues that the

¹ Loveless & Rohrschneider, 2011; Guerra & McLaren, 2016; Hobolt & De Vries, 2016; De Vries, 2018.

² De Vries, 2010; Gabel & Scheve, 2007; Hernandez & Kriesi, 2016; Hobolt & Tilley, 2016; Nicoli, 2017.

euro crisis contributed to Euroscepticism and the politicization of integration due to economic factors, but these are still overshadowed by identity concerns (Polyakova & Fligstein, 2016; Hutter & Kerscher, 2014) or the (dis)trust in the national political systems (Serricchio, Myrto & Quaglia, 2013).

The most prominent literature on the effects of integration on public support for the EU employs the thermostatic responsiveness model (Soroka & Wlezien, 2010). Franklin & Wlezien (1997) claimed to confirm the model's expectations, that voters react negatively to growing supply of integration policy, without mediation, showing that EU legislation in politically-salient issues depresses public support for integration. However, their empirical results were later convincingly challenged (Toshokv, 2011). Indeed, it is doubtful that all legislation forwards integration in a way that should elicit similar, automatic response from the public, as the thermostatic model assumes. The model is also too crude to account for complicated supranational policy outputs, which are not necessarily felt by the public even in times of EU politicization.

Based on a sociotropic approach, Guerra & McLaren (2016) showed that member states that were net recipients of EU funds tended to feature higher rates of popular support for integration. Likewise, member states which were coerced to austerity measures by the Troika, experienced a slight drop in popular support for integration, but this was mitigated by citizens' mistrust of national institutions (Armingeon & Ceka, 2014), as well as by their perception of the strategic environment in which the bailout negotiations took place (Walter *et al.*, 2018). More recently, migration from central and eastern Europe to western member states has curtailed public support for integration in the latter (Toshkov & Kortenska, 2015; Jeannet, 2018). These studies provide some preliminary evidence that European integration can promote or suppress its legitimacy among the public, but do not amount to a comprehensive and compelling theoretical framework that explains the top-down causal mechanism. Indeed, what is striking about these studies is that they seem to conflict with evidence that many voters are uninformed and uninterested in EU politics. If that is true, they cannot possibly shape their attitudes on European integration in direct connection with legislation and treaty-agreed integration, without some mediation. De Vries *et al.* (2011) substantiates this, by showing how sources of political information, such as media coverage or even the existing party polarization, powerfully shape voters' attitudes in EP elections. When voting in informationally affluent contexts, voters tend to vote on an issue-by-issue basis, but much less so otherwise. Van Kessel, Sajuria & Van Hauwaert (2020) find that political misinformation relates positively to support for right-wing populist parties. Pannico (2019) shows that partisan voters use a heuristic model of processing when taking positions on an unfamiliar EU issue. Some voters tend to pay less attention to a message's content when it comes from their preferred party.

Thus, voters cannot simply react thermostatically (Soroka & Wlezien, 2010) to more or less integration, as they would on domestically-salient issues, where voters can be assumed to be sufficiently informed (e.g. about security or welfare expenditure policies). Indeed, despite the evidence of Franklin & Wlezien (1997), which supports the notion of thermostatic behavior towards EU integration, Toshkov (2011), using new data and an improved causal identification strategy, finds that the public did not demand less integration in times of growing integration and vice versa, as the model expects. Looking at specific policy sectors, rather than at EU integration as a whole, De Bruycker (2019) does find evidence for thermostatic behavior but this is conditioned on prior popular politicization (i.e. political communication of EU politics in the mass arena).

It follows that the informational and political contexts must be accounted for in theorizing responsiveness to integration. Indeed, a vast literature supports the notion that parties are potent informational agents in shaping voters' attitudes towards the EU (Hobolt & de Vries, 2016). Most prominently, using instrumental variables' design, Gabel & Scheve (2007) convincingly establish causality between party communication and mass Eurosceptic responses, which holds regardless of voters' level of political awareness. De Vries & Edwards (2009) show that parties on the left do so by appealing to voters' economic concerns, while parties on the right benefit from voters' concern for national sovereignty and identity. Party framing strategies of referendum outcomes are extremely effective and can mobilize voters to change their attitudes towards the EU in short periods of time. Hobolt (2006) demonstrated this by showing how the Danish Social Democrats mobilized Europhile voters in the referendum on the Treaty of Maastricht, by framing the No vote as an extreme vote to leave the EU entirely.

To summarize this discussion, most of the Post-functionalist literature explains how domestic politics may constrain European integration (bottom-up explanation of the puzzle). Some contributions document that public attitudes respond to integration, but do not explain this mechanism. Finally, ample literature shows that political parties affect voters' attitudes towards the EU, but does not explain their motivation to do so. In the next section we aim to provide the missing link in the causal chain.

Integration Shocks as Sources of Credibility for Extreme Parties' Eurosceptic Communication

Parties must have political incentives in order to push the EU issue. This is not so straightforward, because of the limited congruence of EU issues with the prevailing domestic issue-alignment in most if not all member states (Hooghe, Marks & Wilson, 2002). Issue alignments define mainstream party contestation and underpin their political support base.

When government positions rotate among a few mainstream parties for decades, the issue alignment becomes institutionalized, and keeps other parties permanently out of office. Mainstream parties (i.e. parties that can potentially win a majority or form a government given the prevailing issue alignment) have no incentive to pursue politicization of new issues (Carmines, 1991). Indeed, as Brexit politics amply demonstrate, the mainstream parties may be torn apart by the EU issue. Rather, it is the political incentives of the extreme parties (so defined and disadvantaged by the prevailing issue alignment) that accounts for issue evolution and change in the existing issue-alignment.

Extreme parties are those with positions aligned at the tails of the domestic distribution of votes, according to whichever political dimension may be dominant in each member state. It is conventional to think of this as a class divide, with extreme left and extreme right parties. However, while the class cleavage is a common issue alignment among many countries, it cannot exhaustively define extreme parties. West European party systems were never aligned across a single political cleavage, but around as many as three dimensions of class, religion and geography (center-periphery). Scholars agree that West European systems are becoming even more complex, and while the classic cleavages still hold theoretical relevance, a new cleavage has risen in the 1970s (Marks *et al.* 2006). This was dubbed GAL (Green, Alternative, Liberal) vs. TAN (Traditional, Authoritarian, Nationalism), and pits "libertarian, universalistic values against the defense of nationalism and particularism," thus cross-cutting the historical cleavages (Hooghe & Marks, 2018).

The party systems in central and eastern European member states are even less programmatically structured around the old cleavages and revolve around the new ones, alongside unique cleavages, such as the one over the Communist legacy (Marks *et al.*, 2006; Pisciotta, 2016). Therefore, when analyzing party extremism in a wide European context, it is best understood as an extreme party positioning along the lines of the dominant *domestic* political cleavage, rather than simply the class divide.

Amid notable exceptions, e.g. the Conservative party in the UK (Mudde, 2016), powerful mainstream parties are mostly pro-EU, and have little incentive to communicate EU issues. In contrast, extreme parties can attempt to change the party alignment that disadvantages them, and empower themselves, by adopting a Eurosceptic agenda and communicating appropriate issues to the public. A case in point is the introduction of the immigration issue by the Pim Fortuyn List in the Netherlands in 2002, which attracted voters away from both left and right mainstream large parties (Pellikaan, De Lange & Van der Meer, 2007). Indeed, Krause (2019) finds that far-left parties compete with social democratic and green-libertarian parties for party-issue linkages on the non-economic issue dimension. Carmines (1991) and Carmines & Stimson (1993) make a somewhat similar point. However, they refer explicitly to parties with weak actual electoral performance ("losers"), not necessarily to non-mainstream agenda parties. Likewise, Hobolt & de Vries (2015) argue that disadvantaged parties in European countries are significantly more likely to be issue-entrepreneurs, and to strategically adopt a Eurosceptic position and enhance its salient in national politics. They show that parties that were either never in government, just lost prior elections, hold an extreme ideological position, or just find it harder to enter any coalition, tend to emphasize a Eurosceptic agenda. In contrast to these studies, we prefer to define parties by their ideology rather than by their actual electoral performance, given that the dependent variable is the public's (dis)approval of EU integration, and electoral performance is closely related to this.

Extreme parties are also in a better position than mainstream parties to reshape the main domestic agenda. Since extreme parties are more likely to be in opposition than in government, they are not held accountable for future governmental policies, and are thus free to pursue any issue without having to weigh its policy consequences. For the same reason they are also not held accountable to the current state of affairs and can freely criticize current policy, ignoring its practical complexities (Green-Pedersen & Mortensen, 2010).

The tendency of extreme parties to act as issue entrepreneurs and use EU issues as a mobilization tool outside the prevailing domestic dimensionality is empirically evident in Figure 2. This figure shows the linear correlation between parties' ideological extremism on the left-right divide, and the saliency of their Eurosceptic stances, assuming that party agenda is a proxy for the way it communicates issues. Crucially, the left-right divide here is not restricted to the class-cleavage, but is mostly based on how left and right are defined in each country.

Figure 2: Extreme parties and Euroscepticism



<u>Notes</u>: Blue and red tones represent left right parties respectively, labeled as such by experts. Darker tones represent more extreme left/right positions. Salient Euroscepticism is an index of party agenda, ranging from 0 (low-salience Europhile agenda) to 1 (highly salient Eurosceptic agenda). This is a product of the Euroscepticism score and the saliency of EU issues in the party's agenda. Scores are based on CHES expert reviews data, with missing data supplemented by standard CMP-based EU position and saliency indices. See the data and methods section below on how the extremism and Euroscepticism scores are calculated, and the criteria for inclusion of parties.

EU issues may often seem very remote to people, as their important effects on daily lives are mediated and obfuscated by many layers of governance and multiple actors. Thus, for EU issues to become politically potent, integration shocks – EU-related events – must occur that parties can leverage. Such events provide extreme parties with an opportunity to weaken mainstream issue-alignment and reap political gains. In other words, integration affects popular Euroscepticism primarily via the domestic political system, by providing credibility to strategic Eurosceptic party communication. It enables extreme and Eurosceptic parties (henceforth referred to as extreme and Eurosceptic parties) to present their anti-integration agenda in the context of salient current events, and as evidence of the erosion of the EU's legitimacy (Schmidt, 2013). We focus on EU-related political events that are exogenous to the domestic political system. These are events that originate from the EU institutional system and potentially can reach the public even regardless of party communication. These events can relate to integration's depth (extent of centralization of authority in EU institutions),

³ Mainstream parties, especially in the more powerful member states, may wish to avoid such EU events ahead of national elections, making these events endogenous to the process. However, such opportunistic motivation should mostly be frustrated by the lack of a single European electoral cycle, the autonomy of supranational bodies, constitutional constraints, and commitments undertaken by previous governments.

scope/breadth (number of policy fields within the EU remit) and inclusiveness (accession or elimination of differentiation – see Schimmelfennig & Winzen, 2014).⁴

We further argue that parties that hold an incentive to politicize the EU and promote Euroscepticism, would be in a better strategic position to do so effectively in national elections that occur closely after integration events. The closer such events are to election day, the likelier they are to affect voters' attitudes and factor into voters' electoral behavior on election day (Achen & Bartels, 2016). This mechanism is summarized in Figure 3.

Figure 3 – EU-related events, and the credibility of extreme and Eurosceptic parties



Hence, we hypothesize that:

<u>H1</u>: *The greater the number of EU-related political events occurring ahead of, and in proximity to national elections (independent variable), and the more Eurosceptic is*

⁴ De Wilde & Zurn, 2012; Leuffen, Rittberger & Schimmelfennig, 2013; Hagemann, Hobolt & Wratil, 2016; Schneider, 2019, 30.

the agenda that extreme parties adopt (independent variable), the greater are their electoral gains (dependent variable).

Of course, communication of EU-related events is not the only source of electoral success for extreme and Eurosceptic parties. It is possible that the public will be more receptive to such communication if it comes against the backdrop of rapid European integration, or globalization. Extreme parties typically argue against the adverse effects of globalization on low-income voters. Right-wing extreme parties emphasize national identity and use economic crises to mobilize against immigration, while left-wing extreme parties mobilize for reinforced social and labor protection. Even if the common voter is poorly informed or uninterested in integration news, he/she may be exposed to their effects, and thus aware of enhanced international trade and immigration.

Extreme and Eurosceptic parties could also be electorally successful in member states that are net contributors to the EU budget, i.e. those with a negative Operating Budgetary Balance (OBB), via agricultural or cohesion funds, where it is easier to view the EU as detrimental to the budgetary national interest. Although these funds are fiscally trivial in many (but not all) member states, they are perceived by both the public and governments as politically (or symbolically) important (Schneider, 2013; 2018). Finally, poor economic performance, stagnation, unemployment and/or low pay that are experienced by individual voters may (or may not) make extreme parties more credible in arguing against integration, demonstrating low output legitimacy (Margalit, 2019a; 2019b; Zagórski, Rama & Cordero, 2019). All of these concerns are taken into action in our research design.

In contrast, we expect that mainstream parties are much less dependent on EU-related events for their credibility, even if they adopt a Eurosceptic agenda. This is because they have been more often in government than the extreme parties, and have had the chance to demonstrate their policy-setting skills. Being party of the conventional policy space requires less proving of the merit of policy ideas.

Data and Methods

We use a mixed method, combining two identification strategies drawing on prominent quantitative approaches in the social sciences: the model-based and the design-based approaches (Samii, 2016). As both approaches have their merits and drawbacks, testing the hypotheses with more than one approach may reinforce the confidence in the findings. This section details the data and methods of the model-based approach, leaving the discussion of the design-based approach to the sixth section.

We use panel data for the model-based approach, with election-party observations clustered by states. Availability limitations determine that our data cover 1974-2017, in all EU member states (except Malta) as of each year. The dependent variable – *Gains* – is the electoral success of parties, measured as the percent change in the party's share of the vote to (the lower house of) the legislature compared with the previous election, based on CHES (Chapel Hill Expert Survey) data (Bakker *et al.*, 2015; Polk *et al.*, 2017).⁵ This calculation is based on results from 186 national elections (including the last one before entering the EU), ranging from 4 (Croatia) to 16 elections (Greece), or 6.6 on average per member state. Only parties that

⁵ Such that a rise in the party's share of the vote from 20 percent to 30 percent is a 50 percent increase.

contested at least two consecutive elections (according to CHES coding) are included, regardless of whether they entered the legislature. A total of 288 parties are accounted for, ranging from 2 to 13 (6.8 on average) per election. Since *Gains* can assume any value not lower than -100, we run an OLS regression.⁶ Standard errors are clustered on the election cycle, to limit the effect of dependency among observations within an election. We also specify country fixed effects, to control for the electoral system and other structural characteristics affecting outcomes. For example, an electoral system that favors small parties creates a positive country bias on the dependent variable (a transfer of a certain amount of votes results in small percent losses to large parties, and large percent gains to small parties).

⁶ Only 42 observations assume this minimum value, which in our view does not merit a tobit regression.

Table 1: Descriptive statistics

Variable	Obs.	Mean	Std. Dev.	Min	Max	Unit and potential range
Gains	1,213	9.97	114.1	-100	2543	Percent points $(-100 \rightarrow \infty)$
Proximity	1,213	0.22	0.35	0	2.55	Index (positive values)
IntensityExpoCyc	1,213	0.025	0.038	0	0.346	Index (positive values)
IntensityExpo2Y	1,213	0.022	0.039	0	0.355	Index (positive values)
<i>IntensityLinearCyc</i>	1,213	313.9	173.6	0	750.5	Index (positive values)
Integration	1,213	0.34	0.20	0.01	0.57	Index $(0 \rightarrow 1)$
Trade	1,073	0.71	4.11	-13.0	19.7	Percent points $(-100 \rightarrow \infty)$
Asylum	1,152	33.5	166.0	-71.1	1418.9	Percent points $(-100 \rightarrow \infty)$
Contributor	1,029	28.9	193.0	-427.2	1810.4	Percent points (unbounded)
GDPPC	1,213	1.99	3.53	-13.0	23.9	Percent points $(-100 \rightarrow \infty)$
Unemployment	1,209	1.78	15.8	-26.8	126.9	Percent points $(-100 \rightarrow \infty)$
PartySize	1,213	13.4	12.4	0.10	51.3	Percent points $(0 \rightarrow 100)$
Disproportionality	1,213	5.80	4.50	0.42	25.3	Index (positive values)
2LargeMainSc	1,201	0.24	0.19	0	0.95	Index $(0 \rightarrow 1)$

Note: Proximity, the three variants of Intensity, and Integration are log-transformed for regression analysis.

Our first independent variable is actually operationalized as a set of three dummies. *ExSc, ExEu* and *MaSc* are dummies for, respectively, extreme Eurosceptic parties, extreme Europhile parties, and mainstream Eurosceptic parties – mainstream Europhile parties being the default case. We classify parties into these categories according to their extremism score and their positions on European integration.

As discussed above, extreme parties are defined by the national main issue cleavage. Conveniently, CHES party position scores are based on expert judgment on parties' right and left inclinations along the main issue cleavage in each country. We complete missing left-right data from CMP's (Comparative Manifesto Project) standard RILE measure (Volkens *et al.*, 2019), which is based mostly on the class divide. This method for completing missing data is based on the CHES validity tests (Bakker *et al.*, 2015), showing substantial positive correlations between CMP and CHES measures (which suggests that the main cleavage in many countries is class after all). The ideological extremity score is calculated as the absolute difference between the party's position score on the left-right spectrum and the mid-point of the spectrum, rescaled from 0 (center party) to 1 (most extreme party on either side). Since what passes for extreme agenda may differ among countries, parties in the top quartile in each MS are classified as extreme.

The Euroscepticism measure is also based on CHES data, rescaled from 0 (extreme Europhilia) to 1 (extreme Euroscepticism), where parties at the top quartile of the entire dataset are classified as Eurosceptic. Again, the data are based on CHES as a first resort, while missing data are completed based on CMP. CMP-based Euroscepticism scores are calculated by subtracting the percent of positive EU statements from the percent of negative statements in a party's manifesto, and rescaling the difference, such that its lowest value is converted to 0 and its highest value to 1. This measure is chosen since it is more strongly correlated with the CHES measure, relative to other methods (Bakker *et al.* 2015). To ensure consistency, data for all parties in a given country-election cycle are based on a single source.

Table 2: Tabulation of party ty

	Extreme	<u>Mainstream</u>	<u>Total</u>	
Eurosceptic	ExSc: 158	MaSc: 87	245	
Europhile	ExEu: 101	Baseline: 802	903	
Total	259	889	1,148	

<u>Note</u>: Entries are frequencies of country-election-party observations. In 65 additional observations, data was not available for calculating parties' positions on the left-right divide, or on European integration.

The second independent variable – *EventIndex* – codes EU-related events and their proximity to election day. We compiled a dataset of EU-related events, including signing dates and entry-into-force dates of all EU and EU-affiliated treaties; Euro adoption dates for any single member states as an event for all EU member states; failed referendums as exogenous events to all other member states; date of Council presidency initiation; dates of European

Council summits; own member states' accession date to the EU, as well as accession of other member states; and EP election dates, per each member states, individually.

We use four alternative event indices. The first, measures the occurrence of an event in terms of days from the next election, taking the closest event to election day, based on the ParlGov election database (Döring & Manow, 2019). The number of days is divided by the length (in days) of the election cycle, to produce Proximity - assuming that voters are less interested in events that occurred prior to the previous election. An alternative variable (IntensityExpoCyc) accounts for the cumulative effects of multiple events occurring in the election cycle, weighing up events occurring closer to elections. It is computed as the sum of the inverted number of days from each event to the next election. IntensityExpo2Y is calculated similarly, but considers events within the two years preceding the next election, regardless of cycle length, assuming that voters' memory is not cycle-sensitive. Finally, *IntensityLinearCyc* weighs down distant events in a linear way, by aggregating the intervals (in days) between each event and the start of the cycle, after dividing them by the length of the cycle and multiplying by 100 (only events occurring within the cycle are counted). We log-transform these four indices, and interact each of them with the above set of three party-dummies. A negative (positive) coefficient for the interaction of *Proximity* (any of the *Intensity* indices) with *ExSc*, backed by a marginal effects analysis, would support H1. Indeed, as shown in Figures 4 and 5, the bi-variate correlation between *Gains* and *Proximity**IntesntiyExpoCyc* seem to lend some initial support to H1.



Figure 4 - Single EU events and the electoral success of extreme Eurosceptic parties

IntensityExpoCyc

We operationalize *de jure* European integration with the log-transformation of *Integration* – Leuffen, Rittberger & Schimmelfennig's (2013) index of integration in the preelection calendar year. This index increases with the depth, breadth/scope and inclusiveness of integration. We operationalize *de facto* European integration with *Trade* – the percent change in the share of trade turnover with other member states relative to the country's overall foreign trade, in the pre-election year, using the IMF DOTS database.⁷ We operationalize exposure to globalization with *Asylum* – the percent change in the total number of asylum applications (from all nationalities) per country population in the year before the election year, based on Eurostat's "Population and social conditions" database (Rovny & Polk, 2019). We expect extreme and Eurosceptic parties to gain from high and rising *de jure* and *de facto* integration.

The OBB measure is computed using the Commission's guidelines and raw data found in the official 2008 financial report of the EU (from 1979 to 1999) and based on the Commission's official calculations (from 2000 to 2017). It represents each member state's net gain from the supranational budget. *Contributor* is the percent change in the ratio of OBB to GDP in the year preceding the election. We expect extreme Eurosceptic parties to gain from falling OBB. Economic hardship is operationalized with the percent change in GDP per capita in the pre-election year (*GDPPC*), based on the World Bank and OECD data. We also specify *Unemployment* – the percent change in unemployment in the pre-election year. We expect extreme Eurosceptic parties to gain from low growth and rising unemployment.

⁷ Specifically, it is the change from an earlier year to the pre-election year. The same applies for the other percent-change variables mentioned below.

Finally, we specify a set of comparative controls. First, we specify *PartySize* – each party's vote share in the previous election cycle – in order to control for the size effect: due to the limited number of votes to share in each election, large parties cannot grow as fast, and have more votes to lose than small ones. We thus expect a negative coefficient for this variable. Studies also suggest that extreme parties' electoral gains increase with proportionalrepresentation electoral systems, especially the higher the number of seats in the legislature relative to votes. We operationalize this with *Disproportionality* – measured by the Gallagher Index – which is primarily determined by district magnitude, thresholds and electoral formulas (Carter, 2005). In contrast, extreme parties' electoral gains fall with the ability of the mainstream parties to adopt parts of the extreme parties' agendas (Arzheimer, 2009; Down & Han, 2019; Meijers & Williams, 2019). This effect is controlled for by 2LargeMainSc - the mainstream parties' level of Euroscepticism, per each election, calculated as the weighted mean of the Euroscepticism score of the two largest non-extreme parties. We expect extreme Eurosceptic parties to lose from high Disproportionality and high 2LargeMainSc. All of the above variables test well for (low) collinearity, with variance inflation factor scores mostly below 2.00, and never above 2.12.

Findings and Discussion of the Model-Based Approach

Table 3 reports the results of the regressions specified above. The coefficients of the interaction terms with *ExSc* are statistically significantly and in the hypothesized direction in all four models. The result in Regression (1) means that a one percent increase in the number of days from the recent event to the next election is associated with a fall of 16.9 percent on average in the support for extreme and Eurosceptic parties, compared with the baseline case of mainstream

Eurosceptic parties. The results in the other regressions mean that a one percent increase in the intensity of events (considering both their number and proximity to elections) is associated with increases of 13-23 percent in the support for those parties compared with the baseline cases. However, the full effect of EU-related events on the support for extreme and Eurosceptic parties is given by the sum of coefficients of *EventIndex* and its interaction with *ExSc* (see bottom of Table 3): A one percent increase in the number of EU-related events and/or in their proximity to the election increased the share of the vote for extreme and Eurosceptic parties by 18-23 percent.

	(1)	(2)	(3)	(4)
<i>EventIndex</i> is:	Log of	Log of	Log of	Log of
	Proximity	Intencity	Intencity	Intencity
	Cyc	ExpoCyc	Expo2Y	LinearCyc
EventIndex	-6.50	0.27	-1.15	5.44
	(5.00)	(2.42)	(2.43)	(4.54)
ExSc	-36.4***	98.2**	84.3*	-73.5**
	(13.7)	(40.8)	(43.9)	(33.0)
<i>ExSc</i> × <i>EventIndex</i>	-16.9**	22.6**	18.8**	13.2**
	(7.45)	(8.70)	(9.09)	(6.29)
ExEu	-119.5	78.4	31.7	-218.6
	(123.7)	(88.2)	(57.1)	(230.4)
<i>ExEu×EventIndex</i>	-76.7	9.08	-1.73	48.5
	(75.6)	(13.9)	(8.14)	(49.1)
MaSc	39.7*	-63.0	-31.0	167.4
	(23.0)	(45.6)	(35.0)	(127.8)
<i>MaSc×EventIndex</i>	16.2*	-16.7	-7.99	-28.4
	(8.72)	(12.2)	(8.75)	(21.8)
Log of Integration	-4.23	-1.50	-0.14	-2.25
	(5.14)	(6.20)	(6.08)	(6.31)
EUTrade	-1.09	-1.55**	-1.43 **	-1.43**
	(0.81)	(0.70)	(0.70)	(0.72)
Contributor	-0.01	-0.01	-0.01	-0.003
	(0.02)	(0.01)	(0.01)	(0.012)
GDPPC	-0.81	0.31	0.74	-0.06
	(1.19)	(0.96)	(1.10)	(1.00)

Table 3: Determinants of Relative Electoral Gains

Unemployment	-0.07	0.07	0.11	0.01
	(0.21)	(0.20)	(0.21)	(0.19)
Asylum	0.02	0.03	0.037	0.03
	(0.03)	(0.02)	(0.023)	(0.02)
PartySize	-1.33***	-1.19***	-1.16***	-1.23 ***
	(0.36)	(0.32)	(0.32)	(0.33)
Disproportionality	-1.55	-1.23	-1.22	-1.39
	(2.06)	(2.23)	(2.23)	(2.34)
2LargeMainSc	7.42	13.9	13.7	10.2
	(26.0)	(27.5)	(27.6)	(27.2)
Constant	19.6	40.9	35.4	10.1
	(30.2)	(29.2)	(31.2)	(45.4)
Sum of coefficients	-23.4 ***	22.8***	17.7**	18.6***
<i>EventIndex</i> + <i>ExSc</i>	(8.19)	(8.69)	(8.98)	(7.1)
Prob > F	8.42 ***	5.58***	12.7 ***	32.1 ***
R^2	0.13	0.06	0.05	0.07
Ν	925	925	925	925

<u>Notes</u>: Results from OLS regressions, with country fixed effects (not reported), run on country-election-party dataset, standard errors clustered on the country level in parentheses. * p < 0.10, ** p < 0.05, *** p < 0.01. The dependent variable is the increase in the party's share of the vote from the previous election, in percent points, such that a rise in the party's share of the vote from 20 percent to 30 percent is a 50 percent increase.

This evidence in support of H1, is backed up by marginal effects analyses in figure 6. Panel 6a shows that according to Regressions (1) extreme and Eurosceptic parties do significantly worse than the mainstream Europhile baseline (at 95 percent confidence) when the log-transformed values of *Proximity* exceed roughly -1.16 (where 222, or 24 percent of the observations lay). This value translates into a ratio of exp(-1.16)=0.31 between the number of days from the next election and the cycle length. In other words, extreme and Eurosceptic parties lose relative to the baseline if EU-related events fail to occur within the last third of the cycle. Panel 6b shows that according to Regressions (2) those parties do significantly worse than the baseline when the log-transformed values of *IntensityExpoCyc* fall below roughly -5.33 (where 105 of the observations lay), but do better beyond -2.73 (65 observations). Panels 6c and 6d show that extreme and Eurosceptic parties do significantly worse than the mainstream Europhile baseline when the log-transformed values of *IntensityExpo2Y* and *IntensityExpoCyc* respectively fall

below -6.05 and 3.70 (where 91 and 58 observations lay). In other words, according to these graphs, extreme and Eurosceptic parties take advantage of EU-related events mostly in order to avoid defeat.



Figure 6 – Marginal effect of ExSc on Gains

Note that in contrast to *IntensityExpoCyc*, which considers only events within the cycle, *IntensityExpo2Y* considers events within 2 years prior to the election, regardless of cycle length. The weaker results in the marginal effects analysis for *IntensityExpo2Y* (in terms of the number of observations that lay in the ranges of statistical significance) may suggest that cycle length matters to voters. Also note that in contrast to IntensityDaysRatio, IntensityPrctCycle assumes a linear temporal increase in the importance of an event to voters. The weaker results in the marginal effects analysis for IntensityPrctCycle may suggest that voters forget the past sooner

than a linear function would suggest, which is reasonable if they have a compounding timediscount factor.

The interactions for the other party types are all statistically insignificant in Table 3, as are the coefficients for the non-interacted event indices. This means that EU-related events do not affect these parties, nor do they affect the mainstream Europhile baseline. Another interesting finding is that *EUTrade* has a negative and significant coefficient in Regressions (2)-(4). Specifically, a one percent increase in the intensity of EU-related events is associated with an average fall of roughly 1.5 percent points in the gains of all parties. Of course all parties cannot simultaneously lose in elections. However, a negative coefficient can reflect a combination of (diminishing) gains for large parties and (relatively large) losses to small parties (from a given number of votes that shifts among them). In other words, it seems that an increase in EU trade integration is beneficial to the large parties. None of the other estimated coefficients are statistically significant, which can mean that they have a balance of diverse effects on parties. Results are not substantively different when we drop the country fixed effects, or when we exclude routine EU events, such as Council presidency initiation and EP elections.

To better control for confounding factors when testing H1, we should ideally interact all of the independent variables with the set of party-type dummies. Unfortunately, the relatively small number of observations makes such thinly-sliced tests ineffective. Instead, we repeat the tests in Table 4, interacting *Integration* and *Contributor* with the set of dummies. We focus on the two event indices that performed best in the marginal effects analyses above. These regressions also include all of the variables in Table 3, but in order to save space, coefficients that are statistically insignificant (at p > 0.05) in all of the regressions are not reported, unless they are part of a statistically significant interaction in at least one of the reported regressions. For example, the interactions of *ExEU* and *MaSc* are missing from the table because they are consistently insignificant.

Regressions (5) and (6) show that a one percent increase in the level of *de jure* integration, as reflected in the Leuffen, Rittberger & Schimmelfennig's (2013) index, is associated with around 20 percent rise in the electoral gains of extreme and Eurosceptic parties compared with the mainstream Europhile baseline. Regressions (7) and (8) show that a one percent point increase in the OBB is counterintuitively associated with 0.04 percent increase in the gains of extreme and Eurosceptic parties. Perhaps countries in which Eurosceptic gains are anticipated are able to extract more concessions from fellow member states ahead of elections. However, this is a very small effect.

In all but Regression (5), the coefficient of *ExSc×EventIndex* remains statistically significant, which means that H1 holds even after controlling for these confounding factors. Indeed, regressions with interactions of variables other than *Integration* and *Contributor* are not reported, because none of those interactions are statistically significant, nor are other coefficients in those regressions substantively different compared with results reported in Table 3. This is further evidence in support of H1.

	(5)	(6)	(7)	(8)
<i>EventIndex</i> is:	Log of Proximity	Log of Intencity	Log of Proximity	Log of Intencity
	Cyc	ExpoCyc	Cyc	ExpoCyc
EventIndex	-6.76	1.37	-6.29	0.07
	(4.98)	(2.36)	(4.98)	(2.42)
ExSc	-6.84	98.9**	-36.7 ***	99.9**
	(16.7)	(41.6)	(13.1)	(41.0)
<i>ExSc×EventIndex</i>	-14.4*	17.5**	-17.1 **	23.0***
	(7.42)	(8.67)	(7.49)	(8.77)
Integration	-6.15	-5.48	-3.54	-1.19
	(5.63)	(5.70)	(5.11)	(6.22)
<i>ExSc×Integration</i>	20.5 ** (8.58)	18.7** (8.08)		
EUTrade	-1.04	-1.50 **	-1.20	-1.62 **
	(0.84)	(0.74)	(0.76)	(0.72)
Contributor	-0.12	-0.006	-0.01	-0.01
	(0.018)	(0.013)	(0.01)	(0.01)

Table 4: Determinants of electoral gains, with differentiated control for integration or OBB

<i>ExSc</i> × <i>Contributor</i>			0.043 ** (0.017)	0.044 *** (0.017)
PartySize	-1.34 *** (0.37)	-1.19 *** (0.33)	-1.34 *** (0.37)	-1.19 *** (0.33)
Prob > F	6.08 ***	3.68 ***	6.11 ***	20.7 ***
R^2	0.14	0.06	0.15	0.06
N	925	925	925	925

<u>Notes</u>: See notes to Table 3. These regressions also include all of the variables in Table 3, but in order to save space, unless they are interacted, the statistically insignificant coefficients (at p > 0.05) are not reported.

The Spanish election and the Danish referendum in 1993

This section takes a natural experiment approach to provide voter-level evidence in support of H1. The purpose of this case study is to provide causal identification, to show that EU-related events (and the political communication that follows them) directly and negatively affect voters' attitudes towards integration when occurring in an election context. Since the modelbased approach that we use in the previous section is limited to selection-on-observables, and thus not immune to unobserved confounders biasing the estimation, the design-based approach should lend further credibility to the model-based estimators, by taking advantage of as-if random assignment to the treatment (i.e. exposure to the event and its communication). The quantitative part of the identification strategy is based on the UESD (Unexpected Event during Survey Design) framework, taking advantage of salient integration events occurring, unexpectedly, during the fielding of surveys. If the assignment of units to survey dates is uncorrelated with variables that are also correlated with the outcome variables, the assignment to survey dates can be considered exogenous to the outcome. Therefore, if events were both salient and unexpected, units assigned to be surveyed before an event can be thought of as a control group, and those assigned to be surveyed after an event can be thought of as a treatment group (Muñoz, Falcó-Gimeno & Hernández, 2019). We follow this analysis with a qualitative account, showing that Eurosceptic parties, identified by voters as leading the voice against integration, were active in communication EU-related events during an election campaign.

On June 6, 1993, Spain held a general election. 19 days earlier, on May 18, the 'yes' result of the referendum on the Treaty on European Union (TEU) in Denmark was announced. This EUrelated event was highly salient, as it followed a 'no' result in a similar referendum in June 1992, and was crucial for the entry into force of the TEU and the entire single currency project. Indeed, on the morning of May 18, before the results were declared, the Danish referendum made the main story on the front page of *El Pais*, the most circulated Spanish newspaper.⁸ While the referendum date was publicly known across Europe, the 'yes' result could not have been an expected event, following as it did on the 'no' result of the 1992 referendum, and given the small majority (57 percent) that eventually voted in favor of the TEU (Worre, 1995, 244). Not least important for our purposes, the timing of this EU-related event, close to an election, provides an opportunity to test H1.

Around those dates, Standard Eurobarometer survey 39.1 was taking place in Spain (specifically, during May 14-31), asking respondents, among other questions: "In your opinion, how is the European Community, the European unification advancing nowadays? And which corresponds best to what you would like?" Answers were given on a 1-7 scale, 7 being the most pro-EU answer. To estimate the effect of the announcement of the Danish 'yes' result on the responses to this question (the outcome), we split the respondents to control (pre-event) and treatment (post-event) groups, based on their survey date, as recorded by the pollsters. The outcome (the answer to the above question) is regressed on the treatment dummy, *Event*. We thus estimate the difference in means between the treatment and control outcomes.

According to the EB 39.1 codebook, households were randomly sampled within sampling areas in each administrative regional unit across Spain. Respondents were also

⁸ El Pais Web Archive, accessed on January 16, 2020 at: <u>https://elpais.com/archivo/</u>. Data on newspapers circulation: Office of Diplomatic Information, (n.d.). Retrieved January 20, 2020, from

https://web.archive.org/web/20130621080435/http:/www2.fiu.edu/~rquin001/factsspain.ht ml

randomly chosen within each household. This increases the likelihood that the Ignorabillity Assumption (that respondents' treatment status is independent of their potential outcomes) is maintained. However, surveys were conducted in-person, so it is possible that regional units were not surveyed at the same time for logistical reasons, potentially introducing confounding effects. To address this concern, region fixed effects are added to the regressions.

Another potential Ignorabiliity issue is that respondents with specific characteristics were more likely than others to respond to pollsters and were thus canvassed earlier (or later), which affected how they were sorted into the control or treatment group. As a robustness test, we estimate the treatment effect after adjusting for demographics, as well as for survey time (Muñoz, Falcó-Gimeno & Hernández, 2019). Besides region fixed effects, we also include a battery of demographic controls. these include Self-placement on the left\right political opinion scale – measured on a scale of 1 (left) – 10 (right); Education - measured as the age at the final year of education; Gender, Age and Religiosity – measured on a scale of 1 (religious) – 4 (atheist); Income level – measured on an ordinal scale of 12 nominal income levels; and Survey time - coded as 1 for respondents surveyed in business hours (before 4 PM) and 0 in the evening (after 4 PM).

Figure 7 – Difference in means for covariates



Difference in means

We perform balance tests on these confounders, to make sure that they are not significantly associated with the event day. These are simple t-tests (unequal variances assumed), comparing the means in the control and the treatment groups, with 95 percent confidence margins. We repeat these tests at three different post-event time windows: 13 days (the full EB 39.1 survey window), ten and eight days, all compared against a four-day control group window. The null hypothesis of equal means is rejected for all covariates, at all three time windows, as Figure 7 shows.

	(9)	(10)	(11)	(12)	(13)	(14)
Post-event Window:	8 days	8 days	10 days	10 days	13 days	13 days
Event	-0.331 **	-0.622 ***	-0.314 **	-0.608 ***	-0.317 **	-0.633 ***
	(0.159)	(0.235)	(0.154)	(0.230)	(0.152)	(0.225)
Left\Right		-0.062		-0.025		-0.037
		(0.047)		(0.042)		(0.041)
Education		-0.007		-0.025		-0.015
		(0.033)		(0.030)		(0.028)

Table 5: The effect of the Danish referendum result on Spanish EU attitudes

Gender		-0.071		0.107		0.152
		(0.188)		(0.172)		(0.164)
Age		0.001		-0.008		0.018
		(0.058)		(0.053)		(0.050)
Religiosity		-0.106		-0.036		-0.075
		(0.110)		(0.101)		(0.094)
Income		0.034		0.029		0.044
		(0.033)		(0.030)		(0.028)
Survey Time		0.171		0.121		0.053
		(0.190)		(0.171)		(0.162)
Intercept	5.685 ***		5.685 ***		5.685 ***	
	(0.140)		(0.140)		(0.140)	
Regional fixed effects	No	Yes	No	Yes	No	Yes
Ν	529	323	662	387	759	443
F test	4.31***		4.12***		4.31***	
\mathbb{R}^2	0.006	0.094	0.005	0.073	0.004	0.068

Notes: Results from OLS regressions, on cross-section data, standard errors in parentheses. *** p < 0.01; ** p < 0.05. F-tests are not available for models with regional fixed effects. Dependent variable is the survey response to Eurobarometer 39.1 item, asking: "In your opinion, how is the European Community, the European unification advancing nowadays? And which corresponds best to what you would like?" The pre-event window is the number of survey days included after May 18 1993 (the treatment group). The control group consists throughout of respondents in the first four days (May 14-17) of EB 39.1 survey in Spain.

Table 5 reports the results of OLS regressions, using alternative post-event timewindows again.⁹ Shorter windows are based on fewer observations and are less externally valid, but are also less likely to introduce systematically different respondents to both groups.

⁹ We use the OLS estimator because we assume that respondents treat the range of possible answers as linear (i.e. those answering "6" are twice as pro- EU as those answering "3"). OLS coefficients are also easy to interpret. In the Appendix we provide robustness checks, and demonstrate that H1 is supported even when the linearity assumption is relaxed.

All of these regressions show significant (95%) differences between the control and treatment groups. Controlling for demographics, survey time and regional effects increases the magnitude of the treatment effect and its statistical significance (see the even-numbered columns). Adjusting the post-event survey window does not meaningfully affect the estimates.¹⁰ The coefficient of *Event* (roughly -0.6 in all of the regressions) is the number of notches by which the answer falls on average following the news about the referendum's result. Figure 7 illustrates this effect, including for window lengths not reported in Table 5. We interpret this effect as the ITT (Intention-to-Treat), which is necessarily smaller than the ATE (Average Treatment Effect), since at least some individuals were not exposed to the event, salient as it may have been. In other words, some of the respondents to survey EB 39.1 may had not heard of the Danish referendum outcome at the time of the survey, and of those, some might have changed their response to the survey in the hypothesized direction, had they heard of the referendum. In this way, our finding is a conservative estimate.

<u>Figure 8 – The effect of the Danish referendum on support for</u> <u>European integration in Spain</u>

¹⁰ The drop in the number of observations when the controls are introduced is due to the location of these items at the end of the questionnaire. We assume that respondents' tendency to complete these items is unrelated to their level of Euroscepticism.



<u>Notes</u>: OLS estimates (and 95% confidence intervals) of the effect of the Danish 'Yes' (see Table 5 and discussion). Outcome and controls are based on Standard Eurobarometer 39.1 items. Red denotes a basic regression specification with no controls, green denotes a specification with a full control battery and region fixed effects.

Next, we test whether indeed allocation of individuals to treatment and control groups affects the outcome only through exposure to the event (the treatment), not by other causal channels (the Excludability Assumption), such as simultaneous non-integration events. We do this with a placebo test, using a false treatment date for the control group, in order to show that there was no significant trend prior to the real treatment.

Specifically, we split the four-day control group chronologically into a placebo group, consisting of individuals that were surveyed in the first two days of the EB 39.1 survey window, and a fictitious treatment group, which includes individuals that were surveyed in the next two days (before the event too). We then run an OLS regression estimating the effect of the fictitious treatment group. As reported in Table 6, this effect is statistically insignificant. This provides further evidence that the true effect was indeed driven by the May 18 event.

	(15)
Placebo Treatment	-0.480
	(0.264)
Intercept	5.750 ***
	(0.220)
Ν	155
\mathbb{R}^2	0.019

Table 6: Placebo test in the control group

Notes: OLS estimates of fictitious event on support for EU integration in the control group. See notes to Table 5.

The above quantitative tests provide support that events drive attitudes to European integration. We now turn to a qualitative analysis of the case study, in order to show how an extreme and Eurosceptic party was communicating an EU-related event – the 'yes' vote in the 1993 Danish referendum – to voters during an election campaign. Europe was not necessarily the main issue in the 1993 Spanish general election. The two biggest parties, winning together more than 70% of the votes, were the PSOE (social-democrats) and the PP (conservative Christian-democrats), which according to an expert survey (Ray, 1999), were both highly Europhile, scoring 6.6 and 6.1, on a 1 (Eurosceptic) – 7 (Europhile) scale, respectively. Yet, the communist party (PCE), which in the 1993 election ran with other socialist parties in a list called IU (translated 'United Left'), adopted a (soft) Eurosceptic platform, objecting that the TEU erodes social protection (Benedetto & Quaglia, 2007; Ruiz-Jiménez & Egea de-Haro, 2011). Interestingly, they moved away from a pro-EU mainstream agenda of supporting the membership in the European Community (EC) in 1986. Indeed, on May 19, 1993, the IU,

which by our classification was an extreme party on the left-right divide, led the Eurosceptic reaction to the Danish 'Yes', by arguing for the renegotiation of the entire TEU:¹¹

"Julio Anguita, general coordinator of the United Left (UI), spoke about the renegotiation of the Maastricht Treaty, since, in his opinion, it has been proven that it is impossible to meet the objectives set in the planned time frame. "Everyone at IU agrees that the pace of application of the Treaty needs to be relaxed," said Anguita."¹²

This communication provides evidence of an extreme and Eurosceptic party that communicates an exogenous event just two weeks before elections, as theorized above. Communicating such an event, puts the IU, which is identified as domminating the Eurosceptic issue space by the public, in a better electoral position, connecting integration to Eurosceptic power in the Spanish parliament. Indee, the IU increased its share of the vote in that election.

The most likely explanation for the shift in the IU position lies at the issue competition with PSOE on the left-side of the class cleavage. The victory of PSOE and the finalization of the democratic transition in 1982, cost the PCE around 50% of their vote share in the 1977 and 1979 elections, primarily to the benefit of the PSOE. The 1992 TEU debate presented them with an electoral opportunity to take on a "'proxy issue' to mark out 'space' on an overcrowded part of the left-right continuum" (Benedetto & Quaglia, 2007, 492). Figure 8 demonstrates that

¹¹ *El Pais* Web Archive, accessed in Jan. 16, 2020 in: <u>https://elpais.com/archivo/</u>. Translation from Spanish was conducted using the Google Translate tool.

¹² El Pais Web Archive, accessed in Jan. 16, 2020 in: <u>https://elpais.com/archivo/</u>. Translation from Spanish was conducted using the Google Translate tool.

IU was indeed the sole competitor in the EU issue space at the 1993 Spanish elections (at least among parties that passed the electoral threshold). This line of explanation fits the theoretical expectations of the 'issue entrepreneurship' logic presented in the theory section.



<u>Figure 9 – Left-right ideology and support for European integration</u> among parties contesting the 1993 Spanish elections

Notes: See methods section for description of measures. Data are based on CHES expert surveys (Ray 1999).

Conclusions

European integration has been progressing ever since the mid-1950s, accompanied by severe crises, without necessarily being accompanied by stable domestic political support. This is a puzzle, given that the EU is expected to be a democratic organization. While the Neo-functionalist and Liberal-Intergovernmentalist schools have traditionally argued that voters' consent to integration is not important, the Post-functionalist school has theorized and explained how public attitudes to integration affect for the ability of the European integration to progress (bottom-up explanations). Equally puzzling though, is the seeming lack of positive popular response to the integration process. Some contributions document that public attitudes respond to integration, but do not explain the mechanism behind this. Ample literature shows that political parties affect voters' attitudes towards the EU but does not explain their motivation to do so. Hence the aim of this paper is to explain the causal mechanism that makes EU voters responsive to European integration, as mediated by parties.

We assume that voters are largely uninformed and uninterested in EU affairs, which therefore must be communicated to them by informational agents, if integration is to have any effect on the public. We argue that extreme parties, on both the left and right are more incentivized to act as such, since they are, by definition, disadvantaged by the mainstream issue-cleavage. They use the EU issue to create a new cleavage that they can gain from, and leverage integration events to earn credibility for their Eurosceptic agenda. Integration events occurring close to national elections give them the opportunity to do so, as voters are more attentive. Hence, we hypothesized that the more numerous and the closer EU-related political events occur before national elections, the greater are the electoral gains of extreme parties that adopt a Eurosceptic agenda. We test our hypotheses using a mixed method approach, drawing on both model-based and design-based approaches. The model-based approach utilizes regression analysis of available data on all parties that contested elections in almost all of the EU member states from 1979 to 2017, and a newly compiled database of all substantial integration events and their dates. We show that extreme parties that ran on a Eurosceptic platform were substantially more successful electorally when integration events happened to occur close to election day. Specifically, extreme and Eurosceptic parties lose relative to the mainstream Europhile parties, if EU-related events fail to occur within the last third of the cycle, so they were leveraged mostly in order to avoid defeat. This is the case regardless of possible confounders like trends in integration depth, breadth or width; trade integration; OBB net gains; or immigration.

The model-based approach uses the UESD framework, taking advantage of unexpected events during survey fielding. We look at the effect of the Danish 'Yes' to the TEU referendum on Spanish voters' support of integration, just 19 days before general elections. It is shown that this salient integration event had a substantial and significant Eurosceptic attitudinal effect, as captured by a Eurobarometer survey fielded at the same time. Since the EU issue space was dominated by the extreme left IU list, which also framed the event as a source for Eurosceptic credibility, the event had substantial ramifications for the success of the Eurosceptic agenda in the Spanish parliament. The design allowed us to rigorously exemplify how our mechanism of supranational responsiveness, supported by the model-based design, played out in the Spanish domestic arena.

This paper shows how EU integration underpins its own opposition, by creating a salient political issue that crosscuts mainstream cleavages and fuel extreme parties to polarize voters. Thus, it is certainly plausible that Europe, as well as other globalization agendas, might transform domestic issue cleavages, to the point where mainstream politics would be

completely realigned. As this process is already unfolding, it warrants future research on how mainstream (or winning) parties have already been leveraging globalization policies (and events), to create new and responsive electorates that support globalization at least as ferociously as extreme voters oppose it.

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Appendix

If the answer scale to EB 39.1 survey is linear, then latency becomes an issue. After all, it is not plausible that there is some finite floor and ceiling to pro-EU sentiments. For example, of the 443 observations in Regression (14), 19 had the minimum level of 1 and 104 had the maximum level of 7. Considering that such extreme observations may actually be censored (i.e. that respondents might have opted to answer "0" or "8" if such options exited in the questionnaire), we thus also run a set of tobit regressions for all windows with identical specification to that in Table 5. H1 is still supported.

Window:	8 Days	10 Days	13 Days
Event	-0.923**	-0.856**	-0.915***
	(0.365)	(0.353)	(0.351)
Left\Right	-0.092	-0.037	-0.052
	(0.066)	(0.060)	(0.056)
Education	-0.024	-0.048	-0.031
	(0.046)	(0.042)	(0.039)
Gender	-0.114	0.143	0.215
	(0.276)	(0.252)	(0.236)
Age	-0.011	-0.004	0.020
	(0.088)	(0.079)	(0.074)
Religiosity	-0.208	-0.077	-0.146
	(0.174)	(0.153)	(0.142)
Income	0.042	0.039	0.043
	(0.046)	(0.042)	(0.039)
Survey Time	0.129	0.079	0.008
	(0.277)	(0.250)	(0.234)
Intercept	7.164***	6.425***	6.369***
	(0.902)	(0.836)	(0.792)
Log(scale)	0.854***	0.845***	0.849***
	(0.054)	(0.049)	(0.046)
Log-likelihood	-580.694	-695.189	-804.128
Ν	323	387	443

Table A1: The effect of the Danish referendum result on Spanish EU attitudes (correcting for latency)

<u>Notes</u>: Results from Tobit regressions (lower limit is 1; upper limit is 7), on cross-section data, standard errors in parentheses. *** p < 0.01; ** p < 0.05. See notes to Table 5.

As a robustness check, we also ran a set of ordered probit regressions, in case the linear assumption is wrong, and the respondents treated the 7-point answer scale as ordinal. Again, H1 is supported.

Table A2: The effect of the Danish referendum result on Spanish EU attitudes (assuming

Window:	8 Days	10 Days	13 Days
Event	-0.492***	-0.475***	-0.503***
	(0.184)	(0.178)	(0.176)
Left\Right	-0.033	-0.008	-0.013
	(0.035)	(0.032)	(0.030)
Education	-0.007	-0.020	-0.011
	(0.025)	(0.023)	(0.021)
Gender	-0.117	-0.016	0.027
	(0.148)	(0.136)	(0.128)
Age	-0.014	0.008	0.010
	(0.047)	(0.042)	(0.040)
Religiosity	-0.166	-0.068	-0.086
	(0.095)	(0.083)	(0.078)
Income	0.030	0.025	0.013
	(0.025)	(0.023)	(0.021)
Survey Time	-0.089	-0.058	-0.034
	(0.149)	(0.135)	(0.127)
Intercept	0.379	-0.036	-0.009
	(0.479)	(0.446)	(0.422)
Log-	-195.494	-236.699	-266.638
pseudolikelihood			
Ν	323	387	443

ordinal scale)

<u>Notes</u>: Results from Probit regressions, on cross-section data, standard errors in parentheses. *** p < 0.01; ** p < 0.05. See notes to Table 5.