

Democracy, Public Support, and Measurement Uncertainty*

Yuehong ‘Cassandra’ Tai *University of Iowa*

Yue Hu *Tsinghua University*

Frederick Solt *University of Iowa*

Do democratic regimes depend on public support to avoid backsliding? Does public support, in turn, respond thermostatically to changes in democracy? Two prominent recent studies (Claassen 2020a, Claassen 2020b) have reinvigorated the classic hypothesis on the positive relationship between public support for democracy and regime survival—and challenged its reciprocal counterpart—by using a Bayesian latent variable approach to measure mass democratic support from cross-national survey data. But such approaches come with concomitant measurement uncertainty, and neither study incorporated this uncertainty into its analyses. Here we correctly take this uncertainty in account and show that there is no support for the conclusion of either study. We then work to minimize the measurement uncertainty in public support by bringing additional survey data and a superior model of public opinion. Even with these improvements, however, our analyses fail to yield evidence in support of either hypothesis. [142/150 words]

Introduction

It has long been argued that democratic regimes and public support for them are mutually reinforcing: that high levels of public support ensure democracies remain strong, and that experience with democratic governance generates robust public support (see, e.g., Lipset 1959; Easton 1965). But the evidence for either side of this claim has been decidedly mixed. Countries with greater democratic support have been found to become stronger and more stable democracies (e.g., Inglehart and Welzel 2005, 251-254) and just the opposite (Fails and Pierce 2010, 182-183). Similarly, studies have alternately found that more experience with democracy yields more democratic support (e.g., Fails and Pierce 2010, 183; Wuttke, Gavras and Schoen 2020b, 5-6) or instead that long-established democracies are suffering from democratic fatigue (e.g., Denemark, Donovan and Niemi 2016; Foa and Mounk 2017).

One important reason for these mixed results is the difficulty in measuring democratic support over time and across many countries. Public support for democracy cannot be directly observed, and its incorrect measurement will limit inferences about the relationships between public opinion

*The authors contributed equally to this work. Corresponding author: yuehu@mail.tsinghua.edu.cn. Current version: December 31, 2020.

and institutional development. Further, the survey data available across countries and over time on support for democracy—or indeed most topics in public opinion—are sparse and incomparable, greatly hindering the broadly comparative research needed to reach sound conclusions. Recently, a few pioneering studies have sought to overcome the hurdle of sparse and incomparable data and advance broadly comparative research by developing latent variable measurement models of public opinion (see Caughey, O’Grady and Warshaw 2019; Claassen 2019; Solt 2020*b*). A pair of prominent recent works took advantage of this latent variable approach to measure dynamic public democratic support for 135 countries for up to 29 years and to then assess its consequences for democratic change. It concluded that mass support had a positive impact on democratic change, especially the endurance of democracy.

The models employed in this study’s analyses, though, do not account for measurement uncertainty. Because they are unobserved, latent variables are inherently accompanied by a quantity of measurement uncertainty. To leave this uncertainty unacknowledged is to make the implausible assumption that the latent variables are measured perfectly, an assumption which distorts both statistical and substantive inference (Crabtree and Fariss 2015; Juhl 2019).

This paper reexamines the classic claim about public democratic attitude and democratic changes thoroughly through both sophisticated methods and bigger data. In addition to incorporating uncertainty, we employed a more sophisticated measurement, the Dynamic Comparative Public Opinion (DCPO) model developed by Solt (2020*b*), to estimate democratic support for a larger dataset with 144 countries for up to 33 years between 1988 and 2020. Surprisingly, our study revealed that the significant relationship between public support and democratic change disappeared once uncertainty was included in the replication analysis of Claassen (2020*a*) model with his original data and the DCPO analysis with more data. To be cautious, we then also reexamined Claassen (2020*b*) analyses by following the same operations. Again, when uncertainty was incorporated, the significant relationship between democratic changes and public democratic attitude disappeared.

The disappearing relationship might be caused by theoretical, methodological reasons, or both. Methodologically, the existing survey questions might not be able to capture mass democratic attitude due to a shortage of indicators [Solt, 2021??] and the ineffectiveness of indicators in measuring the multi-faceted democratic support (Wuttke, Gavras and Schoen 2020*a*) and behaviorally demo-

cratic commitments (Graham and Svobik 2020; Carey et al. 2020; McCoy, Simonovits and Littvay 2020). Substantive explanations might also account for the insignificant relationship: the elite-driven democratic backsliding (Weingast 1997; Levitsky and Ziblatt 2018), the lack of a consensus on democratic erosion between the public and experts (Carey et al. 2019), and the difference between the public support in abstract and public commitments in context (Bartels 2020; Graham and Svobik 2020; McCoy, Simonovits and Littvay 2020; Prothro and Grigg 1960; van Ham et al. 2017,).

Although we could not exclude or identify any of them in this study, our reexamination reaffirmed Fariss (2014), Juhl (2019), and Solt’s (2020*b*) suggestion that given the latent character of variables in political science, scholars should be vigilant in measurement uncertainty.

Model Specification

To examine the influence of empirical uncertainty, we conducted a three-step test. The first step we made is to reproduce Claassen (2020*a*). Then applying the method he described in the article, we replicated his IRT-based measurement of democratic mood and maintained the entire distribution of the predicted outcome instead of aggregating it to a single point estimate. Utilizing the estimated distribution, we involved uncertainty in the analysis of the influence of democratic mood on institutional democracy cross-nationally. In the third step, we applied the DCPO measurement and added one-third more data to the analysis to reduce potential effects of measurement biases and data sparseness. We compared the outcomes of the three steps and showed as below that uncertainty is a critical factor in the studies of mass democratic attitude, which may alter the analytic conclusions. We further showed that accounting for uncertainty is equivalently important when the latent-variable estimates play as a dependent variable in a study by replicating Claassen (2020*b*).

Incorporating Uncertainty

Given the measurement uncertainty derived by the inherent trail of latent constructs and its propagated effects on inferences about the relationship of substantive interests, it is strongly recommended to incorporate the measurement uncertainty in analysis models (Treier and Jackman 2008; Crabtree and Fariss 2015). Many scholars have accounted for measurement error in analyses as

a final crucial part in their empirical studies (Schnakenberg and Fariss 2014; Caughey and Warshaw 2018). Moreover, recent studies on latent variable measurement highlighted the incorporation of measurement uncertainty when using their measures (Solis and Waggoner 2020; Gandhi and Sumner 2020). However, measurement uncertainty has not attracted attention in the comparative public opinion field. Previous efforts on measuring dynamic comparative public opinion did not account for measurement uncertainty in analyses.

Instead of employing the point estimates, we followed the recommendation and the approach of incorporating uncertainty in using latent variables (e.g., Schnakenberg and Fariss 2014; Crabtree and Fariss 2015). Specifically, in our replication of Claassen’s (2020*a*) analysis models, we incorporated uncertainty using random draws from the posterior distributions. We generated 1,000 duplicate versions of the analysis dataset, assigned to each a different random draw from the posterior distributions of public democratic support, performed the analyses repeatedly on each of these 1,000 versions of the dataset, and then combined the results following the rules set out in Rubin (1987).

A Better Measure of Democratic Support and More Data

To reduce the uncertainty, we applied a more valid measurement, the DCPO model, to a bigger data set. The validation tests in Solt (2020*b*)’s paper corroborate that the DCPO model yields more accurate results than other latent variable measurements, either of Claassen (2019) Model 5 and Caughey, O’Grady and Warshaw (2019) model. The DCPO is superior to other measurements in several ways. The flexibility of the DCPO model in treating the data as their original scales, either dichotomous or ordinal, decreases information missing due to the potential scale change. For example, our data consists of 20,885 national responses as the result of measuring public attitude at ordinal scales, which can give us more nuances about public democratic support. Second, to reduce the uncertainty in estimating countries that lie at the extreme ends of the public opinion spectrum (Linzer and Staton 2015), the estimates of mean public opinion are bounded, and the extent of polarization is included in the DCPO model. Third, to address the differences in item response across countries caused by factors other than public attitude or preference, a country-specific item bias is modelled as “a country-specific bias in the difficulty of each question” (Solt 2020*b*, 6). In short, the DCPO model has methodological advantages in keeping as much available information

as possible, reducing uncertainty by bounding scales, and capturing the extent of polarization in public.

In addition to applying the advanced DCPO measurement, we also collected as much available data as possible. We collected data on 62 items from 17 survey projects in 159 countries covering years from 1988 to 2020. Survey data was extracted automatically through the DCPO package for R (Solt 2020a). The DCPO package also automatically identifies the year in which the survey was conducted, which contributes to capturing the real relationship between public opinion and the level of democracy. Our data consists of 1439 country-years and 1,861 national surveys, which is a 23.5% and 33.9% increase respectively over 1165 country-years and 1,390 national surveys used in Claassen’s studies (2020a; 2020b). Finally, using the DCPO model in the DCPO package, we attained 4,752 estimates for mass support for democracy, drawn from 144 countries with at least 2 country-years observed.

Results

The results are presented in Figure 1 (and numerically in Appendix Table A1). In the pooled model (left panel), the aggregated measurement of democratic mood shows a positive effect on the institutional democratization in Claassen’s original model, and the effect is statistically significant at the 0.05 level.

However, when accounting for the uncertainty of the latent variable measurement of the mood, the significance disappears. We applied the DCPO and added one-third more data, resulting in a saliently shrink of the range of measurement uncertainty, but the confidence intervals still cut zero—that is, remaining statistically insignificant.¹ A similar phenomenon also happens on the estimates of, for example, the second-time-unit lag of democratization and resource dependency.

We further examined Claassen’s regime specific model (Claassen 2020a, Model 2). The originally significant contribution of democratic mood in democratic regimes disappears, regardless whether more information and better method are applied.

The importance of accounting for the measurement uncertainty appear more evident when the relevant variable plays as the dependent variable. In Figure 2, we examined the thermostatic

¹The point estimates also alters. We attribute it to more information and better measuring method by DCPO.

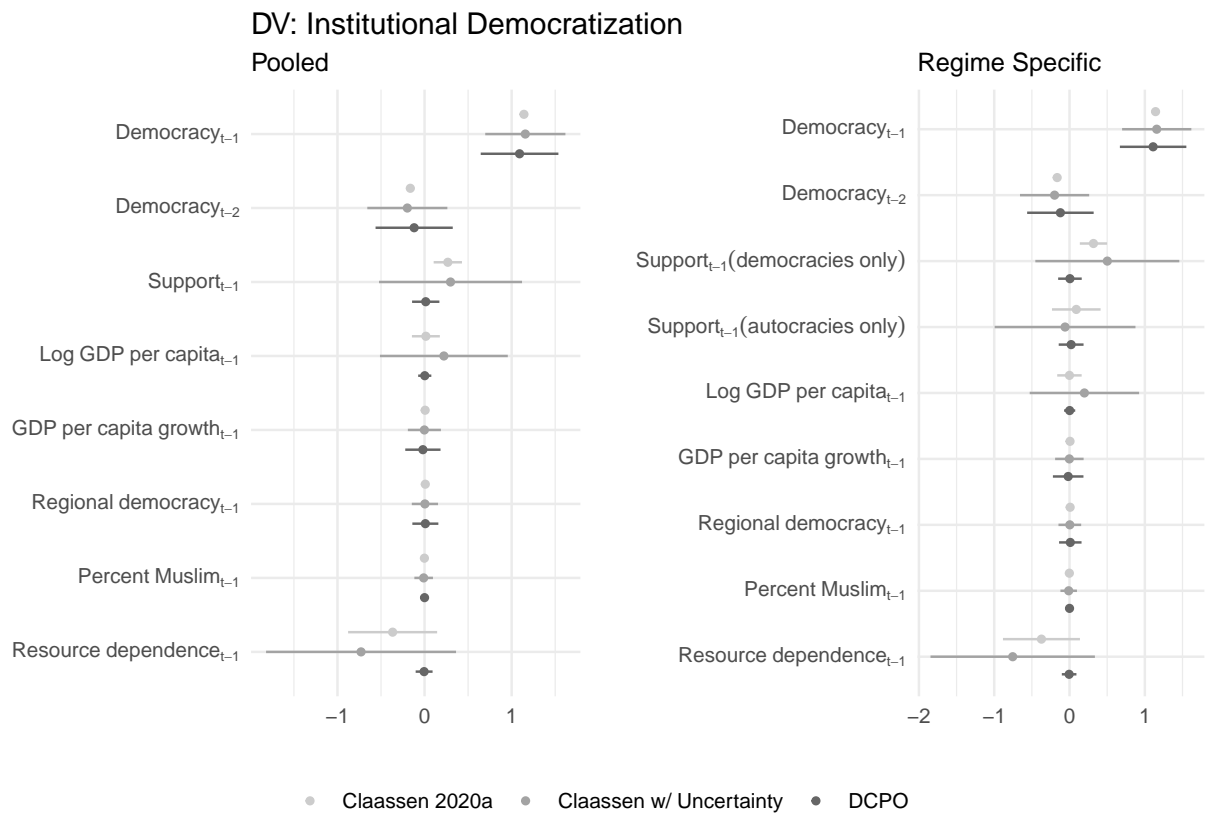


Figure 1: The Effect of Democratic Support on Democratic Institutions

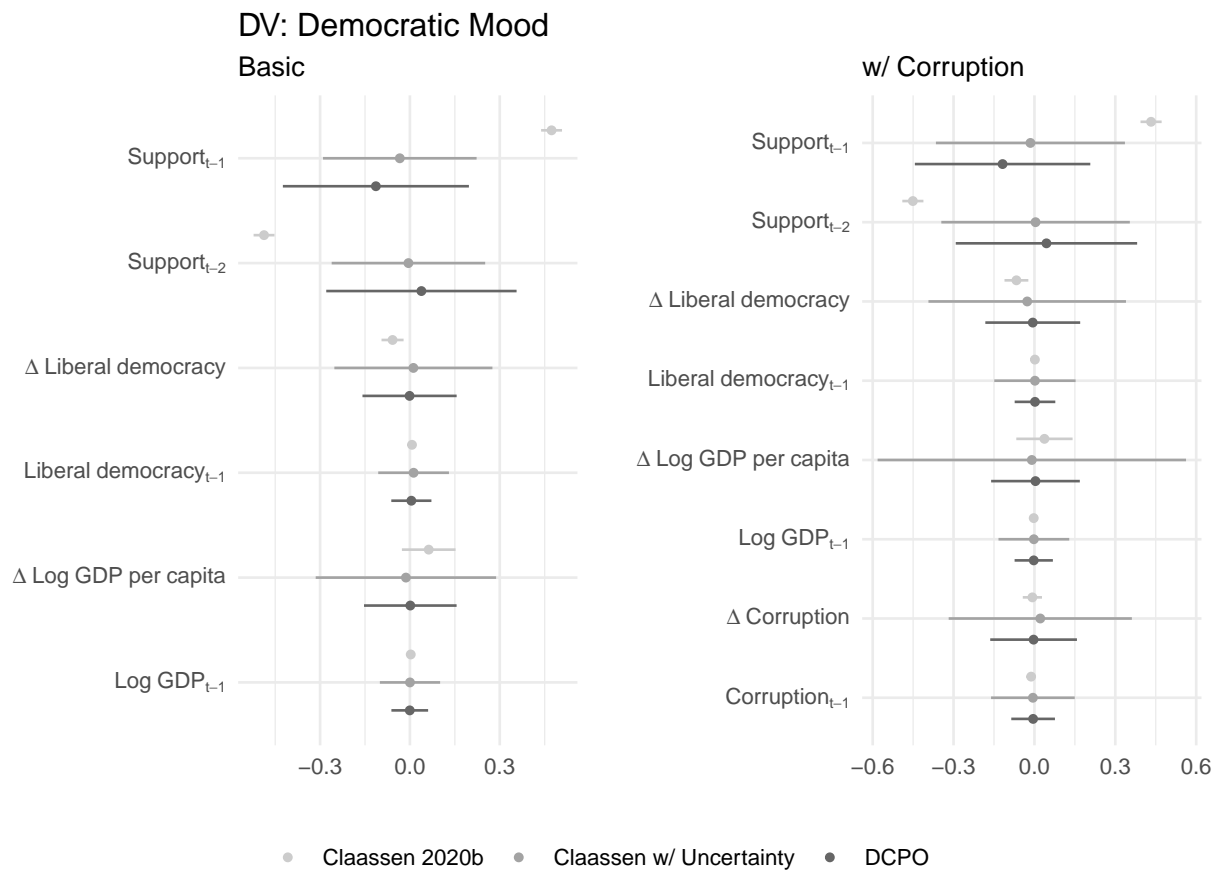


Figure 2: Effects of Democracy on Change in Mood

model of democratic mood (Claassen 2020*b*). The estimates without taking uncertainty into account imply that democratic mood decreases along with the progress of democratization. Nevertheless, this effect no longer holds when the measurement uncertainty is involved.

As previous operations, we tested if this alteration is caused by the data scarcity or estimating inefficiency. When more data and better method are applied, the confidence intervals do shrink yet remain statistically insignificant. We observed similar changes after adjusting the effect of domestic corruption (Claassen 2020*b*, 41).

Discussion

In short, the main empirical findings about the estimated effect of public democratic support on democracy or vice versa are not replicable when measurement uncertainty is accounted for, even using better measurement and more data.

There are several potential causes for the null results. First, the survey items we used might not capture real public democratic attitudes since the number of indicators of democratic support is limited compared to indicators of other concepts like gender-egalitarianism (Solt, 2021??). Second, even if survey questions capture the support for the generic concept of democracy, they might still not be sufficient to capture the multi-faceted feature of democratic support due to the variation in understanding the concept across countries or over time or within country (Wuttke, Gavras and Schoen 2020*a*; van Ham et al. 2017). As van Ham et al. (2017) pointed out, without considering the varying understanding of democracy due to political and social development, the unchanged survey questions decrease the comparability of time series data. Third, these survey items might capture public democratic support, but we do not have enough data to compensate for the fragmentation and sparseness of available comparative public opinion data, which is doomed to high uncertainty. Given the nature trail of latent variables and specific characters of comparative public opinion data, performing analyses based on the strong assumption that comparative public attitudes are perfectly measured might exaggerate scholars' certainty methodologically and obscure a proper substantive evaluation of theoretical claims.

In addition, there are alternative explanations about the relationship between public attitude and democratic changes. First, democratic changes might be more associated with elites than with

the public. Elites are thought to play a critical role in preserving democratic stability by respecting the limits on their behaviors (Weingast 1997). However, after the Cold War, many democracies backslid and were imperiled worldwide because elected leaders lacked commitment to democratic norms and the public even did not notice that (Bermeo 2016; Levitsky and Ziblatt 2018; Waldner and Lust 2018).

Second, given that the measures for democratic development are from experts, the gulf between public perception and elites' perception on important democratic principles (McClosky 1964) might result in the disconnection between public perception of democracy and experts' measures of the levels of democracy. A recent study also lent support to that claim by demonstrating the polarized public cannot reach a consensus with experts on democratic erosion (Carey et al. 2019).

Third, the study of democratic support is suffered from "inputism," which focuses on public evaluations of input-side, institutional designs, but ignores the output-side, policy outcome or implementation; however, the output-side better predicts democratic support (van Ham et al. 2017).

Lastly, verbal support in a pro-democratic stance is usually higher than behavioral commitments (Prothro and Grigg 1960). Since there is a difference in public support for democracy between "in the abstract" and "under specific propositions" (Bartels 2020), recent studies questioned whether conventional measures of public support for democracy could capture real public commitment to democracy. By using survey experiments, Graham and Svolik (2020) pointed out a "fundamental blind spot" in traditional measures of public democratic support: general survey questions cannot capture voters' willingness and behavioral commitment to democratic principles in specific context where voters need to choose between democratic norms and their partisan identification or policy preference. It turned out that voters subordinated democratic norms to their partisan preference by not electorally penalizing their candidates who endorse measures that violate norms. Furthermore, voters support/encourage democratic norm-eroding policies when their co-partisans are in power rather than only tolerating anti-democratic policies (Carey et al. 2020).

Conclusion

In this note, we reexamined the findings from Claassens' (2020*a*; 2020*b*) paper that public support helps the survival of democracy and democratic development has a thermostatic effect on public support for democracy. We demonstrated the importance of incorporating measurement uncertainty in analyzing the relationship between public support and democratic development. Even using more data and the sophisticated DCPO model, the measurement uncertainty made the original positive relationships irreplicable regardless whether public support was an independent or dependent variable.

The high uncertainty might come from several sources: the problems of self-report survey data that might not capture the public attitude, the sparse data on the complex concept of democratic support, the relationship between democratic changes and elites, the different public understanding of democracy, and the gap between the public attitude and public commitment.

Although we could not identify or exclude any one of these possible sources in this paper, a basic lesson from this reexamination is simple: given the inherent uncertainty accompanying latent public opinion and its propagated effects in analyses, incorporating measurement uncertainty is a safer way to infer the relationship between public opinion and other substantive interest especially in comparative politics, in which the measurement uncertainty of public opinion is further exacerbated by the sparse and incomparability of indicators.

References

- Bartels, Larry M. 2020. "Ethnic Antagonism Erodes Republicans' Commitment to Democracy." *Proceedings of the National Academy of Sciences* 117(37):22752–22759.
- Bermeo, Nancy. 2016. "On Democratic Backsliding." *Journal of Democracy* 27(1):5–19.
- Carey, John, Katherine Clayton, Gretchen Helmke, Brendan Nyhan, Mitchell Sanders and Susan Stokes. 2020. "Who Will Defend Democracy? Evaluating Tradeoffs in Candidate Support Among Partisan Donors and Voters." *Journal of Elections, Public Opinion and Parties* pp. 1–16.
- Carey, John M., Gretchen Helmke, Brendan Nyhan, Mitchell Sanders and Susan Stokes. 2019. "Searching for Bright Lines in the Trump Presidency." *Perspectives on Politics* 17(3):699–718.
- Caughey, Devin and Christopher Warshaw. 2018. "Policy Preferences and Policy Change: Dynamic Responsiveness in the American States, 1936–2014." *American Political Science Review* 112(2):249–266.
- Caughey, Devin, Tom O'Grady and Christopher Warshaw. 2019. "Policy Ideology in European Mass Publics, 1981–2016." *American Political Science Review* 113(3):674–693.
- Claassen, Christopher. 2019. "Estimating Smooth Country–Year Panels of Public Opinion." *Political Analysis* 27(1):1–20.
- Claassen, Christopher. 2020a. "Does Public Support Help Democracy Survive?" *American Journal of Political Science* 64(1):118–134.
- Claassen, Christopher. 2020b. "In the Mood for Democracy? Democratic Support as Thermostatic Opinion." *American Political Science Review* 114(1):36–53.
- Crabtree, Charles D. and Christopher J. Fariss. 2015. "Uncovering Patterns Among Latent Variables: Human Rights and De Facto Judicial Independence." *Research & Politics* 2(3):1–9.
- Denemark, David, Todd Donovan and Richard G. Niemi. 2016. The Advanced Democracies: The Erosion of Traditional Democratic Citizenship. In *Growing Up Democratic: Does It Make a Difference?*, ed. David Denemark, Robert Mattes and Richard G. Niemi. Boulder: Lynne Rienner pp. 181–206.
- Easton, David. 1965. *A Systems Analysis of Political Life*. New York: Wiley.
- Fails, Matthew D. and Heather Nicole Pierce. 2010. "Changing Mass Attitudes and Democratic Deepening." *Political Research Quarterly* 63(1):174–187.
- Fariss, Christopher J. 2014. "Respect for Human Rights has Improved Over Time: Modeling the Changing Standard of Accountability." *American Political Science Review* 108(2):297–318.
- Foa, Roberto Stefan and Yascha Mounk. 2017. "The Signs of Deconsolidation." *Journal of Democracy* 28(1):5–15.
- Gandhi, Jennifer and Jane Lawrence Sumner. 2020. "Measuring the Consolidation of Power in Nondemocracies." *Journal of Politics* .

- Graham, Matthew H. and Milan W. Svolik. 2020. "Democracy in America? Partisanship, Polarization, and the Robustness of Support for Democracy in the United States." *American Political Science Review* 114(2):392–409.
- Inglehart, Ronald and Christian Welzel. 2005. *Modernization, Cultural Change, and Democracy*. Cambridge: Cambridge University Press. on file (shelf).
- Juhl, Sebastian. 2019. "Measurement Uncertainty in Spatial Models: A Bayesian Dynamic Measurement Model." *Political Analysis* 27(3):302–319.
- Levitsky, Steven and Daniel Ziblatt. 2018. *How Democracies Die: What History Tells Us About Our Future*. London: Viking.
- Linzer, Drew A. and Jeffrey K. Staton. 2015. "A Global Measure of Judicial Independence, 1948–2012." *Journal of Law and Courts* 3(2):223–256.
- Lipset, Seymour Martin. 1959. "Some Social Requisites of Democracy: Economic Development and Political Legitimacy." *American Political Science Review* 53(1):69–105.
- McClosky, Herbert. 1964. "Consensus and Ideology in American Politics." *The American Political Science Review* 58(2):361–382.
- McCoy, Jennifer, Gábor Simonovits and Levente Littvay. 2020. "Democratic Hypocrisy: Polarized Citizens Support Democracy-Eroding Behavior When Their Own Party Is in Power." PsyArXiv 10.31234/osf.io/vrn85.
- Prothro, James W and Charles M Grigg. 1960. "Fundamental principles of democracy: Bases of agreement and disagreement." *The Journal of Politics* 22(2):276–294.
- Rubin, Donald B. 1987. *Multiple Imputation for Nonresponse in Surveys*. New York: J. Wiley & Sons.
- Schnakenberg, Keith E. and Christopher J. Fariss. 2014. "Dynamic Patterns of Human Rights Practices." *Political Science Research and Methods* 2(1):1–31.
- Solis, Jonathan A. and Philip D. Waggoner. 2020. "Measuring Media Freedom: An Item Response Theory Analysis of Existing Indicators." *British Journal of Political Science* pp. 1–20.
- Solt, Frederick. 2020a. "DCPO: Dynamic Comparative Public Opinion." Available at the Comprehensive R Archive Network (CRAN). <https://CRAN.R-project.org/package=DCPO>.
- Solt, Frederick. 2020b. "Modeling Dynamic Comparative Public Opinion." SocArXiv 10.31235/osf.io/d5n9p.
- Treier, Shawn and Simon Jackman. 2008. "Democracy as a Latent Variable." *American Journal of Political Science* 52(1):201–217.
- van Ham, Carolien, Jacques JA Thomassen, Kees Aarts and Rudy B Andeweg. 2017. *Myth and reality of the legitimacy crisis: Explaining trends and cross-national differences in established democracies*. Oxford University Press.
- Waldner, David and Ellen Lust. 2018. "Unwelcome Change: Coming to Terms with Democratic Backsliding." *Annual Review of Political Science* 21(1):93–113.

- Weingast, Barry R. 1997. "The Political Foundations of Democracy and the Rule of Law." *The American Political Science Review* 91(2):245–263.
- Wuttke, Alexander, Konstantin Gavras and Harald Schoen. 2020*a*. "Have Europeans grown tired of democracy? New evidence from eighteen consolidated democracies, 1981–2018." *British Journal of Political Science* pp. 1–13.
- Wuttke, Alexander, Konstantin Gavras and Harald Schoen. 2020*b*. "Leader of the Free World or Pioneer in Democracy's Decline? Examining the Democratic Deconsolidation Hypothesis on the Mass Level in East and West Germany." *Research & Politics* 7(1):2053168019900822.