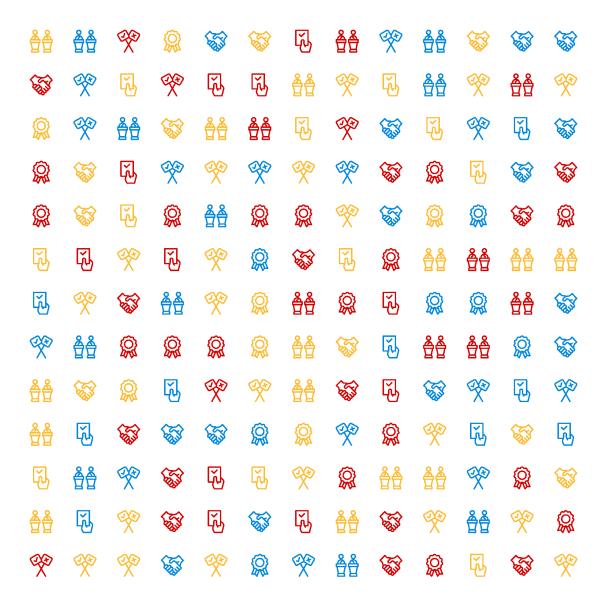
PollBasePro vO.1.0 (Beta) User Guide and Codebook

This version: 11 March 2021



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About PollBasePro

PollBasePro is a data package for the R programming language. It includes two datasets: pollbase and pollbasepro. The first provides a long-format and ready-to-analyse version of Mark Pack's (2021) dataset of historic British public opinion polls combined with more recent polling data from Wikipedia. The second provides 24,032 daily estimates of voting intention figures for each of Britain's three largest parties between 26 May 1955 and 11 March 2021.

Both pollbase and pollbasepro are *living datasets*. Thus, users should endeavour to use only the most recent version of the data when conducting their analyses. This will become more important in the future, as we intend to add new polls and estimates over time. Likewise, we cannot rule out that minor mistakes might have crept into our data processing pipeline. To guard against this, we have made all of our materials available for others to inspect. If you find an error in the code or wish to make a recommendation for a future update, we invite you to raise an issue on the PollBasePro GitHub repository.

Citing PollBasePro

If you use PollBasePro, you should also cite it. This is good practice and also allows the PollBasePro team to monitor how the data have been used. The project comprises three items: the data, this user guide, and a companion paper. The citations for each item are as follows:

- Data: Bailey, J., M. Pack, and L. Mansillo (2021) PollBasePro: Daily Estimates of Aggregate Voting Intention in Great Britain from 1955 to 2021 v.0.1.0 [computer file], March 2021.
- Documentation: Bailey, J., M. Pack, and L. Mansillo (2021) PollBasePro v0.1.0: User Guide and Codebook. Retrieved from doi.
- Paper: Bailey, J., M. Pack, and L. Mansillo (2021) PollBasePro: Daily Estimates of Aggregate Voting Intention in Great Britain from 1955 to 2021. Retrieved from doi.

Using PollBasePro

Getting started with PollBasePro in R is simple. It requires only three short steps: first, to install the package; second, to load the package; and, third, to load the data. Once you have taken these three steps, you can then begin analysing the data. Note that PollBasePro is not yet available on CRAN, the service that hosts most R packages. As such, it is not yet possible to install PollBasePro with R's standard install.packages() function. Instead, we must install it directly from its GitHub repository. Thankfully this is straightforward and requires only that you run the following code in your R console:

```
# 1. Install the PollBasePro package from GitHub
devtools::install_github("jackobailey/PollBasePro")

# 2. Load the PollBasePro package in R
library(PollBasePro)

# 3. Load the pollbase and pollbasepro datasets
data("pollbase")
data("pollbasepro")
```

Though PollBasePro is first and foremost an R data package, we have sought to accommodate those who use Stata and SPSS too. To make this as easy as possible, we have made both the pollbase and pollbasepro datasets available as .dta and .sav files. These include all necessary value and variable labels and should work seamlessly with both software packages. You can download the latest version of the data by clicking the links below:

```
• pollbase_0.1.0.dta
```

- pollbasepro_0.1.0.dta
- pollbase_0.1.0.sav
- pollbasepro_0.1.0.sav

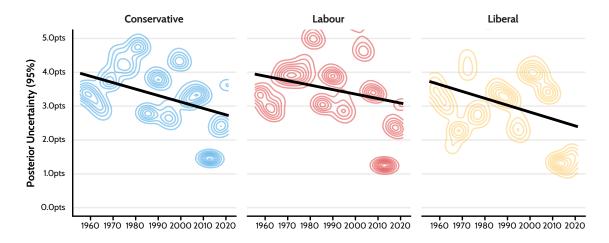


Figure 1: The posterior uncertainty in the estimates that we include in the pollbasepro dataset are correlated with time. This is because polls have become more frequent and have included larger sample sizes as time has passed. Thus, our estimates also become more precise.

Note that the estimates that we include in the pollbasepro dataset are *probabilistic*. As such, we include in the dataset both an estimate of the posterior mean of aggregate voting intention for each party on each day *and* the posterior uncertainty in these estimates. As figure 1 makes clear, our uncertainty estimates are not random. Instead, they are correlated with time. This occurs because polls have become more numerous and have tended to include larger sample sizes as time has passed. Thus, our estimates for more recent years are more certain than our estimates for years long far into the past.

We advise all those who use the pollbasepro dataset to include this uncertainty in their analyses wherever possible. This is important both because propagating our uncertainty forward is good practice and because such uncertainty serves both to reduce statistical power and to attenuate real and existing relationships in the data. This is possible using "errors-in-variables models." These models work much like regular generalised linear models, though account for measurement error in either the dependent variable, the independent variables, or both. McElreath (2020) provides a good introduction to the intuition behind error-in-variable models. Similarly, Bürkner (2017) provides an easy-to-use interface for fitting such models in R using the brms package (see also chapter 15.1 in Kurz 2020 for an applied example).

Technical Details: Estimating Daily Voting Intention

Deriving our estimates is a relatively complex process. As such, it requires much careful consideration. Though we rely on the method put forth in Jackman (2005), there are some issues specific to our case that we must overcome. In this appendix, we elaborate on our choices and build up our modelling process step by step.

To begin, we assume that each poll in the PollBase data, $Poll_i$, takes some value between 0 and 1 and is Normally-distributed around some mean, μ_i , with some known error, $\sigma_i = \sqrt{\frac{Poll_i(1-Poll_i)}{\nu_i}}$, where ν_i is the sample size of $Poll_i$, n_i , divided by the number of days that $Poll_i$ spent in the field, k_i .

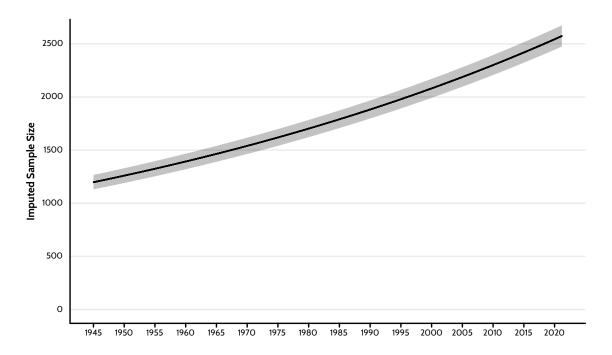


Figure 2: Imputed sample sizes in Britain between 1945 and 2021, estimated using data from Jennings and Wlezien's "Timeline of Elections" dataset (2016).

$$\begin{aligned} Poll_i &\sim \operatorname{Normal}(\mu_i, \sqrt{\sigma^2 + S_i^2}) & \operatorname{Likelihood function} \\ \mu_i &= \alpha_{Day[i]} + \delta_{Pollster[i]} & \operatorname{Measurement model on } \mu \\ \alpha_t &= \alpha_{t-1} + \tau \omega_{t-1} \text{ for } t \text{ in } 2, ..., T-1 & \operatorname{Dynamic model on } \alpha_t \\ \alpha_T &\sim \operatorname{Normal}(\alpha_{T-1}, \tau) & \operatorname{Adaptive prior on } \alpha_T \\ \delta_j &\sim \operatorname{Normal}(0, 0.1) \text{ for } j \text{ in } 1, ..., J & \operatorname{Prior on house effects, } \delta \\ \omega_t &\sim \operatorname{Normal}(0, 0.1) \text{ for } t \text{ in } 1, ..., T-1 & \operatorname{Prior on random shocks, } \omega \\ \tau &\sim \operatorname{Normal}(0, 0.05)^+ & \operatorname{Positive prior on scale of innovations, } \tau \\ \sigma &\sim \operatorname{Exponential}(20) & \operatorname{Prior on residual error, } \sigma \end{aligned}$$

Unfortunately, the PollBase data that we use to derive our estimates do not include sample sizes. This is a problem, as identifying the model requires that the error in the polls be known. To overcome this problem, we impute likely sample sizes for each poll in the PollBase dataset using similar data from Jennings and Wlezien's (2016) "Timeline of Elections" dataset. Though less comprehensive than PollBase, the Timeline data do include sample sizes.

First, we subset the data to include only polls from the United Kingdom, fit the following Poisson regression model, then use the model to predict likely sample sizes for each day covered in PollBasePro.

We validate the pollbasepro data by comparing them to Jennings and Wlezien's "Timeline of Elections" dataset (2016). These data contain 4,302 polls from Britain that ran between 15 June 1943 and 6 June 2017. Given that the pollbase data are so comprehensive, it is likely that most of these polls appear in both datasets. Still, the Timeline data provide a good test as they were compiled independently. Our estimates appear well validated. In all cases, correlations between pollbasepro and the Timeline data are strong and positive. For the Conservatives, the figure is 90.1% (95% CI: 89.5% to 90.7%); Labour, 92.0% (95% CI: 91.5% to 92.4%); and the Liberals, 91.6% (95% CI: 91.1% to 92.1%).

Variable List: PollBase (Historical British Election Polls from 1945 to 2021)

Name	Description
id	Unique poll identification number
election	Date of last general election
govt	Largest party in government after the last general election
start	First day of fieldwork
end	Last day of fieldwork
pollster	Polling company that conducted the poll
n	Sample size
con	Voting intention: Conservative
lab	Voting intention: Labour
lib	Voting intention: Liberal
con_ldr	Leader of the Conservative Party
lab_ldr	Leader of the Labour Party
lib_ldr	Leader of the Liberals (various forms)

Variable List: PollBasePro (Daily British Voting Intention from 1955 to 2021)

Name	Description
date	Date
election	Date of last general election
govt	Largest party in government after the last general election
con_est	Posterior mean: Conservative voting intention
con_err	Posterior error: Conservative voting intention
lab_est	Posterior mean: Labour voting intention
lab_err	Posterior error: Labour voting intention
lib_est	Posterior mean: Liberal voting intention
lib_err	Posterior error: Liberal voting intention
con_ldr	Leader of the Conservative Party
lab_ldr	Leader of the Labour Party
lib_ldr	Leader of the Liberals (various forms)
week	Weekly subset indicator
month	Monthly subset indicator
quarter	Quarterly subset indicator
year	Yearly subset indicator

Change Log

For the sake of openness and transparency, we provide a change log that lists all updates and changes made to the PollBasePro datasets and documentation over time. If you think that you have found a problem with either, please raise an issue on the project's GitHub repository.

Version O.1.0 (Beta)

• Beta release of data, user guide, and accompanying paper

References

- Bürkner, Paul-Christian. 2017. "Brms: An R Package for Bayesian Multilevel Models Using Stan." *Journal of Statistical Software* 80 (1): 1–28. https://doi.org/10.18637/jss.v080.i01.
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- Kurz, A. Solomon. 2020. "Statistical Rethinking with Brms, Ggplot2, and the Tidyverse: Second Edition (version 0.1.1)." https://bookdown.org/content/4857/.
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