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Modelling the dynamics of support for a right-wing populist party: the case of UKIP

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ABSTRACT

Similar to a number of other right-wing populist parties in Europe, Great Britain's United Kingdom Independence Party (UKIP) has experienced increased public support in recent years. Using aggregate data from monthly national surveys conducted between April 2004 and April 2014, time series analyses demonstrate that the dynamics of UKIP support were influenced by a combination of spatial and valence issues. A spatial issue, Euroscepticism, was fundamental, with UKIP support moving in dynamic equilibrium with changing public attitudes towards EU membership. In addition, widespread anti-immigration sentiment and dissatisfaction with the performance of the Conservative–Liberal Democrat coalition government combined with the “oxygen of publicity” to propel UKIP's surge. The political context after the 2010 general election helped as well by enabling UKIP to benefit from valence considerations. Many voters continued to doubt the competence of the major opposition party, Labour, while the Liberal Democrats were part of the government and, hence, unavailable as a protest vehicle. Since many of the forces driving UKIP support are beyond its control, the party's prospects are highly uncertain.

In recent years, the politics and economics of austerity in Western democracies have been accompanied by the rise of populist parties on the right of the political spectrum. In the United States, the Tea Party, a loosely organized group exercising substantial influence in the Republican Party, has been the principal expression of right-wing protest. In Europe, some of these parties, such as Golden Dawn in Greece and Jobbik in Hungary, have been labelled anti-system or even neo-Nazi organizations, whereas others such as Geert Wilders' Party of Freedom in the Netherlands, Morten Messerschmidt's Danish People's Party and Marine Le Pen's National Front in France appear somewhat less extreme and have operated within

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the existing framework of democratic politics for considerable periods of time.¹ These latter parties performed well in the 2014 European Parliamentary elections and some of them, such as the Austrian Freedom Party and the Italian National Alliance, did so from a background of being coalition partners in recent governments. This paper employs spatial and valence theories of electoral choice to conduct a case study of the aggregate dynamics of public support for one of these right-wing protest parties, Britain's United Kingdom Independence Party (UKIP). By focusing on aggregate-level dynamics, the paper differs from earlier studies that have analysed support for right-wing protest parties at the individual level.

Using data from monthly national surveys of the British electorate conducted between April 2004 and April 2014,² analyses of an EGARCH-M time series model demonstrate that UKIP support has been influenced by both spatial and valence forces, namely growing Euroscepticism, anti-immigration attitudes and dissatisfaction with the performance of the Conservative–Liberal Democrat Coalition Government. Analyses also indicate that UKIP benefited from the “oxygen of publicity”, with volatility in its upward trajectory working to prompt further increases. The political context after the 2010 general election proved beneficial as well. Many voters doubted the competence of the major opposition party, Labour, while the Liberal Democrats – formerly the principal protest option in British national politics – were in government. Whether another felicitous confluence of issues and circumstances will enable UKIP to be an influential player in the British party system in years ahead remains to be seen.

UKIP's upward trajectory

After the 2010 general election UKIP's vote intention share in opinion polls grew substantially, with the party level pegging with the Liberal Democrats in 2012 before surging ahead in 2013 (Figure 1). The pattern continued with 15% of respondents in the April 2014 Continuous Monitoring Survey (CMS) indicating that they would vote UKIP in a general election and only 8% opting for the Liberal Democrats. In addition to the party's upward trajectory in the polls, it recorded strong performances in local elections, a first-place finish in the May 2014 EU Parliament election, and two by-election

¹There is a sizable literature on support for European right-wing populist parties. See, for example, Betz (1993), Swank and Eisinga (1999), Golder (2003), Hooghe, Marks, and Wilson (2004), Minkenberg and Perrineau (2007), Mudde (2007), Oesch (2008), Arzheimer (2009), Goodwin (2011), and Ford and Goodwin (2014). See also Clarke et al. (1992, Chap. 4), Schofield (1993), Steenbergen and Scott (2004), Van der Eijk and Franklin (2004), Nagel and Wlezien (2010), and Stevens (2013). See also Dalton (2013) and Lewis-Beck, Nadeau, and Foucault (2013).

²The Continuous Monitoring Surveys (CMS) are national internet surveys conducted by YouGov. For question wording, see Measurement Appendix on the project website (bes2009-10.org). On the utility of internet surveys for studying party support, see Sanders et al. (2007).

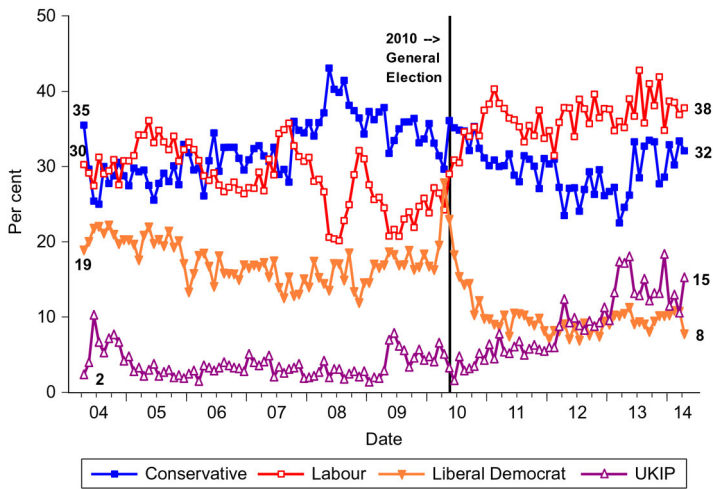


Figure 1. Trends in party support, April 2004–April 2014.

victories in autumn 2014. Although thwarted by Britain's "first past the post electoral system" that awarded it only one seat in the 2015 general election, UKIP came third in popular votes, with a 12.7% share.

Regarding sources of increasing support, there is a sizable negative correlation ($r = -.45$) between trends in Conservative and UKIP vote shares in CMS surveys conducted between June 2010 and April 2014. Individual-level data from these surveys tell the same story – between 2010 and 2014 the group of UKIP adherents who were former Conservatives grew from less than 20% in 2011 to 61.8% in 2013 and stood at 51.4% in 2014 (Figure 2). Similarly, the percentage of 2010 Conservatives intending to vote UKIP increased from 2% in 2010 to over 16% in 2014.

Although many UKIP supporters are former Conservatives, the party has other sources of support. For example, among respondents in January–April 2014 CMS surveys indicating they intended to vote UKIP in the next general election, over one-quarter had voted either Labour (10.1%) or Liberal Democrat (16.5%) in 2010. Another 4.4% voted for another party and 17.7% voted UKIP. This diversity suggests that multiple factors motivated a move to UKIP. In the next section, we discuss theoretical perspectives on what these factors may be.

Theoretical perspectives on UKIP support

One theoretical perspective on support for insurgent right-wing parties identifies a syndrome of economic grievance, socio-cultural threat and political distrust coupled with easily understood policy prescriptions as primary motors of

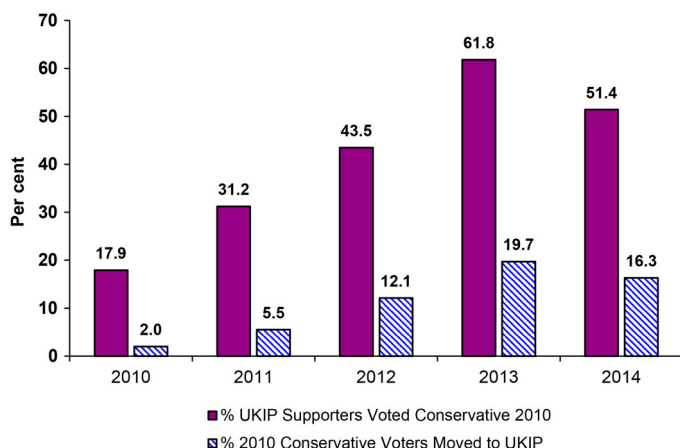


Figure 2. Growth of UKIP support at the expense of the Conservatives, 2010–2014.

party appeal. Since its founding in 1993, UKIP has portrayed itself as a “common-sense” party that champions the interests of ordinary people – interests that it claims are subverted by a policy cartel of unresponsive cultural, economic and political elites.³ According to this populist narrative, these elites dominate Britain’s mainstream political parties and they have exposed the country to the predations of an insatiably power-hungry European Union. British citizens are burdened by a host of vexatious regulations promulgated by unelected, unresponsive bureaucrats in Brussels and British culture and economy are threatened by an unceasing flood of immigrants who access the UK via the EU’s common labour market. UKIP’s prescription for alleviating these problems is straightforward – severing ties with the EU is essential for restoring Britain’s cultural integrity, economic prosperity and political sovereignty.

The backdrop to this argument is the increased loss of control by governments over the levers of policy-making in an increasingly globalized world. Early studies argued that globalization did not fundamentally erode the autonomy of states to pursue independent policies (Rose 1980; Castles 1982; Schmidt 1996; Keman 2002). As Garrett put it: “the impact of electoral politics has not been dwarfed by market dynamics” (1998, 2). However, more recent work suggests that an independent monetary policy is not possible in a globalized world (Boix 1998) and that governmental autonomy for other aspects of policy-making is limited (Caul and Gray 2000; Garrett 2000; Huber and Stephens 2001). This general tendency, coupled with the growing importance of policy-making at the EU level (Featherstone and

³For additional information on UKIP policies and its election manifesto, see www.ukip.org.

Radaelli 2003; Hix 2004), has fed perceptions of “democratic deficits” whereby voters feel alienated from unresponsive national and EU-wide elected institutions (e.g. Norris 2011). National parliaments are seen to have ceded major powers to the EU whose parliament is a distant, multi-national institution subservient to Brussels bureaucrats. Right-wing populism with its emphasis on national control of decision-making is one reaction to these developments – developments given a significant boost by the “Great Recession” which seriously affected many EU countries (Reinhart and Rogoff 2009; Krugman 2012; Fraile and Lewis-Beck 2014).

The importance of anti-EU attitudes for understanding UKIP’s rise is a prominent theme in existing research (e.g. Ford and Goodwin 2014). Researchers also have explored the socio-demographic and political characteristics of UKIP voters and the party’s similarities to and differences from other right-wing parties in Europe (Abedi and Lundberg 2009; John and Margetts 2009; Ford and Goodwin 2011, 2014; Whitaker and Lynch 2011; Ford, Goodwin, and Cutts 2012). In UKIP’s case, research indicates that the party’s strongest appeal is to older, less well-educated men, many of whom are or formerly were in lower status occupations (Ford and Goodwin 2014, Chap. 4). Regarding political affiliations, a study of voting in the 2009 EU elections reported that the party was more likely to attract disaffected Conservatives than adherents of other parties (Whitaker and Lynch 2011). This finding is consistent with the observation that many UKIP supporters formerly voted Conservative. Previous studies indicate that these ex-Conservatives often are Eurosceptics attracted to UKIP by its strident anti-EU rhetoric.

Without gainsaying the significance of anti-EU sentiment for UKIP support, there is a second theoretical perspective that merits attention. Specifically, it may be hypothesized that the British political context after the 2010 election helped UKIP to attract individuals dissatisfied with high levels of immigration and the performance of the economy and key public services such as the National Health Service. In the language of theories of electoral choice, substantial negativity about the *spatial issue* of UK membership in the European Union was supplemented by adverse judgments about *valence issues* concerning the performance of the Conservative–Liberal Democrat Coalition Government and the anticipated performance of the principal opposition party, Labour.⁴ A highly skewed public opinion distribution is what distinguishes valence from position issues. In this regard, public opinion surveys indicate that the NHS and immigration join the economy as salient valence issues in

⁴The spatial model of party competition (Downs 1957; Black 1958) has stimulated much theoretical and empirical work (see, e.g., Merrill and Grofman 1999; Adams, Merrill, and Grofman 2005; Eguia 2013). The key assumption is that *position* or *spatial issues* characterized by widespread *disagreement* over policy goals drives voting decisions. In contrast, the valence politics model argues that voters typically focus heavily on parties’ *performance* in delivering policies on issues on which there is general agreement about policy goals (e.g. Stokes 1963, 1992).

contemporary British politics.⁵ By providing an option for people concerned with these issues, UKIP expanded its vote-gathering potential and enhanced its chances of becoming a viable electoral option. UKIP's ability to profit from valence issues owes much to the fact that the traditional catch-all protest party, the Liberal Democrats, joined a coalition government in 2010 and thereby forfeited much of its appeal to voters searching for an alternative to the major parties.

The goal of the present analyses is to explain the *dynamics* of UKIP support⁶ and in the next section, we discuss trends in major spatial and valence issues and accompanying party performance judgments that may have benefited UKIP.

Issues and party performance

Previous research indicates that electoral choices are influenced by combinations of spatial and valence issues, with the latter typically having larger direct effects than the former (e.g. Clarke et al. 2004, 2009; Whiteley et al. 2013). Accordingly, to understand UKIP's surge, it is useful to examine changes in public attitudes about both spatial and valence issues, particularly in the period of economic distress and partisan instability that began shortly after the run on the Northern Rock Bank in September 2007. Northern Rock's failure heralded the onset of a financial crisis and the most prolonged recession since the 1930s. These economic difficulties occurred in a psychological context conducive to party-system change. Earlier studies have documented that partisan attachments and links between partisanship and social class identities have been weakening in Britain since at least the 1970s (Sarvik and Crewe, 1983; Clarke et al. 2004; Clarke and McCutcheon 2009).⁷ Voters lacking strong and durable partisan attachments are susceptible to appeals by insurgent parties such as UKIP, especially in political-economic contexts characterized by continuing hardship and uncertainty.

⁵Questions in the November 2013 CMS showed that 89% agreed that the NHS was Britain's most valuable public service and 80% agreed that people should be proud of it. Only 7% wanted to replace the NHS with privately run health care and only 3% thought the NHS should be abolished. Similarly, attitudes towards immigration are highly skewed in all CMS surveys conducted over the past decade. For example, in April 2014 3% wanted immigration increased and 68% wanted it restricted. Opinion is even more one-sided among those who emphasize the issue – e.g. in the April 2015 CMS, among the 49% for whom immigration was one of the three most important issues, fully 93% wanted it reduced and merely 0.7% wanted it increased.

⁶Unlike studies of UKIP support employing individual-level survey data to conduct cross-sectional analyses, we do not consider socio-demographic characteristics since they cannot explain short-term dynamics in party support.

⁷Only 5.6% of respondents in the 2010 British Election Study (BES) Rolling Campaign Panel Survey were "very strong" Labour identifiers, 4.6% were "very strong" Conservatives and 1.1% "very strong" Liberal Democrats. Similarly, only 10.2% of the April 2013 CMS respondents identified "very strongly" with one of these parties and 24.0% did not identify with any party. Clarke and McCutcheon (2009) report that an average of 34.6% of respondents in BES multi-wave panel surveys conducted since the 1960s indicate changing their party identifications or moving to/from a party identification.

In this regard, it is noteworthy that attitudes towards EU membership have exhibited considerable volatility in recent years (Figure 3). Prior to the financial crisis pluralities typically approved of membership. However, after the economic meltdown and ensuing Eurozone debt crisis, EU attitudes became markedly more negative – in spring 2013 nearly 60% of CMS respondents disapproved of membership.⁸ More recently, antipathy towards the EU has decreased; in April 2014, 42% approved of membership and 43% disapproved. Britain's relationship with "Europe" thus has been a dynamic spatial issue that divides public opinion and, as previous studies suggest, the presence of a large pool of voters unhappy with the EU has significant potential to boost the fortunes of a party like UKIP that stridently opposes continued British membership.

The argument that valence issues have operated to UKIP's advantage is supported by trends in public attitudes about the economy, immigration and the NHS. After the onset of the recession in 2008, CMS surveys documented widespread pessimism about economic conditions. As recently as April 2013, only 15% judged that the national economic situation had improved during the previous year and fully 60% thought it had deteriorated. However, a year later expectations had brightened, with 40% saying the economy would improve in the year ahead versus 25% forecasting things would get worse. Increasingly favourable perceptions of the national economy notwithstanding, many people remained "bearish" about their personal prospects – for example, only 20% of April 2014 CMS respondents judged things had improved for themselves and their family over the past year and 39% thought they had gotten worse. Similarly, when asked to forecast their financial condition in the year ahead, pessimists outnumbered optimists by 32% to 25%.

Many people also expressed unhappiness with party performance on the economy. Figure 4 documents that confidence in the Conservatives and Liberal Democrats on the economy declined substantially (from 52% in June 2010 to 37% in April 2014), whereas positive judgments about Labour remained an exception (e.g. 21% in April 2013). In contrast, the group stating that they did not believe any party was competent or they "didn't know" which party was competent increased from 25% in June 2010 to 43% in April 2014.

Regarding immigration, as observed, CMS surveys conducted since April 2004 testify that widespread anti-immigration sentiment is a persistent characteristic of British public opinion. Also, many people did not believe the Conservative–Liberal Democrat Coalition Government was doing a good job on the issue (Figure 5). Immediately after the 2010 election, the percentage of CMS respondents who said that the Government was handling immigration "very" or "fairly" well (30%) was nearly equal to the percentage

⁸The correlation (r) between attitudes about EU membership and economic evaluations is +.54, and this increases to +.75 after the 2010 general election.

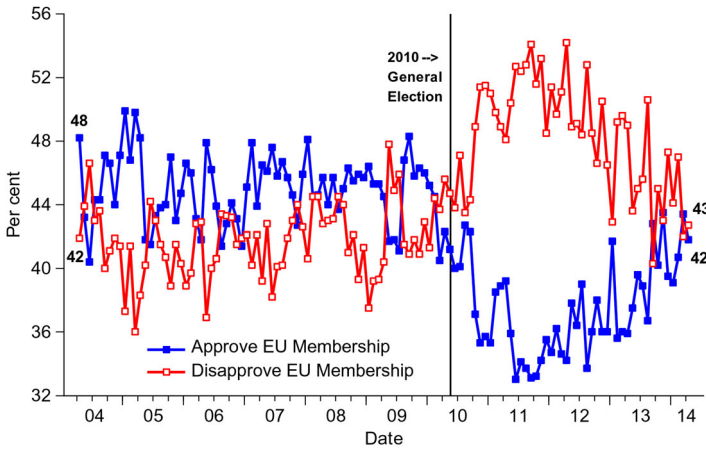


Figure 3. Attitudes towards EU membership, April 2004–April 2014.

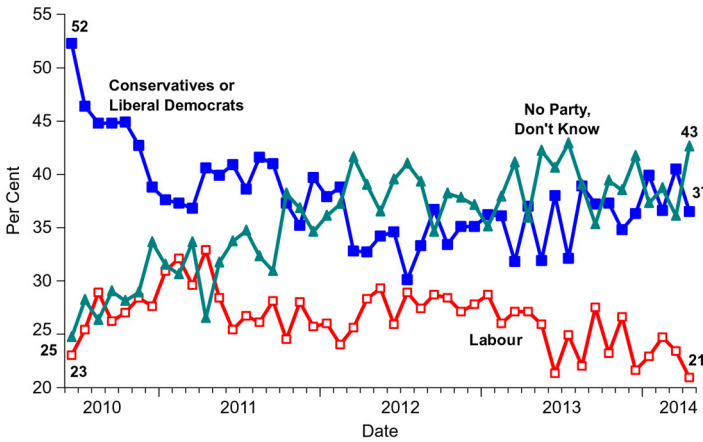


Figure 4. Party judged best on economy, June 2010–April 2014.

(33%) who reported the opposite. However, negative judgments soon increased and in April 2014 only one person in twenty judged that the Government was handling immigration well and almost two-thirds thought it was doing a bad job. Similarly, when asked how Labour would handle the issue, only a small minority said the party would do a good job and many more thought it would do a poor one. *Circa* December 2013 (the most recent month for which data on Labour are available), 12% were in the former group and 51% were in the latter. These numbers testify that Labour had gained precious little credit for how it would deal with the issue at time when confidence in the Conservatives and Liberal Democrats

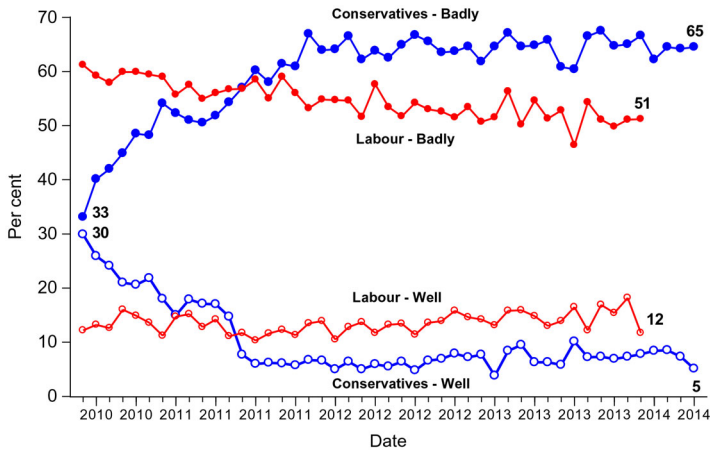


Figure 5. Evaluations of Conservative and Labour performance on immigration, June 2010–April 2014.

was deteriorating. In such a circumstance, it is plausible that some voters would consider an option such as UKIP, particularly since the party long had insisted that immigration cannot be controlled while Britain remains in the EU.

The National Health Service is a third salient valence issue. The NHS has totemic status in modern British politics and public support for it is extremely strong. However, judgments about the NHS' performance are decidedly mixed.⁹ Attitudes about the health service are important and previous research indicates that they are a useful summary measure for reactions to public service delivery more generally (Clarke et al. 2009, Chap. 3). CMS monthly surveys include questions asking about how the Coalition Government handled, and how a Labour government would have handled, the NHS. Trends in performance judgments after the 2010 general election resemble those for the economy and immigration. Confidence in the Conservative–Liberal Democrat Coalition's ability to manage the NHS effectively quickly eroded, but Labour did not benefit – despite the fact that the latter party is the historic architect of the health service and one of its most vocal champions. With the Liberal Democrats in government, widespread reservations about the major parties' performance on the NHS presented another opportunity for an insurgent party such as UKIP.

It also can be argued that UKIP benefited from political events that drew public attention to it. The party's success in local elections, EU elections and

⁹Although a huge majority support the NHS in principle (see footnote 5 above), its performance was criticized by over one-quarter of the November 2013 CMS respondents and a similar proportion were unhappy with its treatment of the elderly and disabled. Fully two-thirds judged that waiting times were too long.

Westminster by-elections, as well as coverage of the party's surge in the polls, generated a flood of publicity. This is important for protest parties such as UKIP that risk confinement to the margins of the political arena – places where many voters normally do not look for alternatives. Such parties can benefit handsomely from the “oxygen of publicity”, particularly when it comes from the enhanced media attention that accompanies sizable increases in support. Favourable publicity encourages previously inattentive voters to consider what a party like UKIP is saying and, if they like what they hear, it can boost the likelihood that the party will attract additional adherents.

A dynamic model of UKIP support

Given the theoretical considerations discussed above, we specify a model of the aggregate dynamics of UKIP vote intentions as what time series analysts call a GARCH process (Bollerslev 1986; Enders 2009, 143–146). A GARCH model is essentially an ARMA model for the conditional variance of a series. In the present application, the dynamics of UKIP support are hypothesized to be governed by four sets of factors. First and fundamental is a key spatial issue – attitudes towards Britain's continued membership in the EU. Given that opposition to the EU is at the core of UKIP's issue agenda, we hypothesize attitudes about membership move together in dynamic equilibrium with UKIP support. In the language of time series analysis, EU attitudes and UKIP support *cointegrate* (Engle and Granger 1987; Enders 2009). Second, following the discussion above, we specify the effects of three important valence issues – judgments about the economy, immigration and the NHS.

Third, we hypothesize that UKIP support responded to various political events. Although there are many events which might be considered, here we examine the impacts of the 2004 and 2009 EU elections and the 2005 and 2010 general elections, as well as the widely criticized March 2012 “Omnishambles” budget. Another event of interest is Prime Minister Cameron's January 2013 speech promising to renegotiate Britain's relationship with the EU and hold a referendum on continued membership should the Conservatives win the next general election. Finally, to illustrate the potential impact of adverse publicity, we consider UKIP's suspension of one its local councillors in January 2014 for voicing racist and homophobic remarks.

The fourth component of the model is a “GARCH-M” feedback process that captures “oxygen of publicity” effects generated by volatility in UKIP support.¹⁰ The GARCH-M model class originates in financial economics where increased volatility in the market price of an asset signals

¹⁰GARCH stands for “generalized autoregressive conditional heteroskedasticity”. The EGARCH variant is a flexible functional form that permits analysts to study asymmetries in GARCH-type effects (Nelson 1991; Enders 2009, Chap. 3, 126). It is an empirical question whether such asymmetries exist.

growing risk that feeds back to affect the asset's price (e.g. Enders 2009, Chap. 3).¹¹ As applied here, it is hypothesized that UKIP support increased when the performance of its major rivals was judged poor enough to generate uncertainty in the minds of the voters and that their attention was drawn to UKIP by publicity surrounding events such as favourable election outcomes and media reports of sizable increases in the party's vote intention share in the polls. Although it would require a large-scale content analysis of media coverage of UKIP over time to study this "oxygen of publicity" effect directly, we proxy it here using the conditional variance of the error term of the aggregate time series model of the dynamics of UKIP support. The conditional variance is specified as an EGARCH (0,1) process (Nelson 1991). Since attitudes towards the EU are hypothesized to be crucial for UKIP support, the EGARCH process itself is modelled such that changes in opinions about EU membership affect *volatility* in EU support – as EU approval declined, voters reconsidered their electoral options and this was manifested in increased volatility in UKIP support. In turn, this increased volatility created publicity for UKIP that fed back to enhance its support.

To summarize, the general EGARCH-M model of UKIP support is:

$$\Delta^1 \text{UKIP}_t = \mathbf{X}'_t \boldsymbol{\beta} + \lambda \log(\sigma_t^2) + \varepsilon_t + \sum \theta_{t-k} \varepsilon_{t-k}, \quad (1)$$

where UKIP_t is the UKIP vote intention share; \mathbf{X} the predictor variables including the cointegrating process between UKIP support, and EU attitudes, evaluations of the economy, immigration and the NHS, political events; σ_t^2 the conditional variance of process; ε_{t-i} , the stochastic error process, $\sim N(0, \sigma_t^2)$; $\boldsymbol{\beta}$, λ , θ the coefficients to be estimated; and Δ^1 the first-difference operator.

The conditional heteroscedasticity component is:

$$\text{Log}(\sigma_t^2) = \zeta_0 + \zeta_1 * \left| \frac{\sigma_{t-1}}{\varepsilon_{t-1}} \right| + \zeta_2 \Delta \text{EU}_t, \quad (2)$$

where ζ 's are the coefficients to be estimated and EU_t is the attitudes towards EU at time t .

Model parameters are estimated using monthly CMS data gathered over the April 2004–April 2014 period ($N = 121$).

As a preliminary step, we specify a baseline model that includes only attitudes about EU membership.¹² This model (Model A) helps us to ascertain whether EU attitudes and UKIP vote intentions cointegrate and it is the

¹¹Besides theoretical reasons for modelling GARCH processes, volatility in the variance of the error process violates the homoscedasticity assumption of the OLS regression model. See, for example, Enders (2009).

¹²Dickey–Fuller unit-root tests (Enders 2009, 206–215) indicate that attitudes about EU membership and UKIP support both are mean non-stationary, t 's = -0.37 and -2.78 , respectively (critical value = -2.89 , $p = .05$). Both variables become mean stationary when first differenced. Accordingly, they are modelled in first-differenced form and it is possible that they will move together in dynamic equilibrium. See, for example, Engle and Granger (1987) and Enders (2009).

foundation for the more elaborate EGARCH specification (see Equation 1 above) that follows. In equation form, Model A is:

$$\Delta^1 \text{UKIP}_t = \beta_0 + \beta_1 \Delta^1 \text{EU}_t - \alpha (\text{UKIP}_{t-1} - \beta_2 \text{EU}_{t-1}) + \varepsilon_t, \quad (3)$$

where UKIP_t is the UKIP vote intention share; EU_t is the attitudes towards the EU; β_0 , β_1 , β_2 , and α are the parameters to be estimated; ε_t is the stochastic error term, $\sim N(0, \sigma_t^2)$, and Δ^1 the first-difference operator.

In this specification, β_0 is an intercept and β_1 estimates the short-run impact of changes in EU attitudes on changes in UKIP vote intentions. The coefficient α measures the speed at which shocks are dissipated by the cointegrating relationship between UKIP vote intentions and EU attitudes that is represented by the error correction mechanism ($\text{UKIP}_{t-1} - \beta_2 \text{EU}_{t-1}$).¹³ If these two variables are cointegrated, α will be negatively signed and vary between 0 and 1 in absolute value, with larger values indicating more rapid adjustment (Enders 2009, Chap. 6). The more elaborate EGARCH specification (Model B) adds predictor variables measuring judgments about three key valence issues – the economy, immigration and the NHS.¹⁴ Model B also includes dummy variables indexing EU and Westminster elections and other salient events described above,¹⁵ as well as the EGARCH-M feedback variable that indexes effects of increased volatility in UKIP support.

We first consider Model A, the basic error correction specification that addresses the hypothesis that attitudes about the EU and UKIP support travelled together in dynamic equilibrium. The model enables us to assess both the short- and long-run effects of changes in EU attitudes on UKIP vote intentions. Short-term effects are estimated by β_1 , the coefficient for the variable measuring change in attitudes about EU membership from time $t - 1$ to time t . The strength of the long-run cointegrating relationship between UKIP vote intentions and EU membership is reflected by the α coefficient discussed above.

Model A indicates that changes in attitudes about UK membership affected UKIP vote intentions over time (Table 1). As hypothesized, increasingly negative feelings about membership prompted immediate increases in UKIP

¹³ β_2 scales the linear combination that defines the cointegrating relationship between UKIP vote intentions and EU attitudes and, as discussed, α is the adjustment parameter (Engle and Granger 1987; Enders 2009).

¹⁴These variables are factor scores produced by dynamic factor analyses (Drukker and Gates 2011) of several variables in monthly CMS surveys (see Measurement Appendix).

¹⁵The 2004 and 2009 European Parliament elections and the 2005 and 2010 general elections are measured as 0–1 dummy variables, with scores of 1 assigned for the month of an election and 0 otherwise. The EP and EU election variables are differenced to confine their effects to the month in which they occurred. The March 2012 budget, Cameron's January 2013 speech and the January 2014 UKIP councillor incident also are 0–1 dummy variables. Since we hypothesize that the first two of these events have had long-lived effects on UKIP support, we score these variables as 0 up to the month when the event occurred and 1 thereafter.

Table 1. EGARCH-M models of the aggregate dynamics of UKIP vote intentions, April 2004–April 2014.

	Model A		Model B	
	Coef.	s.e.	Coef.	s.e. ^a
EGARCH-M(<i>t</i>)	–	–	0.373***	0.062
ΔEU Membership(<i>t</i>)	–0.160***	0.033	–0.068***	0.010
UKIP Support(<i>t</i> – 1)	–0.112**	0.047	–0.164***	0.022
EU Membership(<i>t</i> – 1)	–0.049*	0.022	–0.018***	0.003
ΔEconomic Reactions(<i>t</i>)	–	–	–0.081***	0.025
ΔNational Health Service(<i>t</i> – 1)	–	–	–0.344***	0.030
ΔAnti-Immigration Attitudes(<i>t</i> – 2)	–	–	0.091*	0.028
2004 EP Election(<i>t</i>)	–	–	2.400***	0.362
2009 EP Election(<i>t</i>)	–	–	1.02	0.931
2005 General Election(<i>t</i>)	–	–	1.509***	0.359
2010 General Election(<i>t</i>)	–	–	–0.029	0.320
2012 Budget(<i>t</i>)	–	–	1.279***	0.160
Cameron EU Speech(<i>t</i>)	–	–	3.687***	0.338
UKIP Councillor Suspended(<i>t</i>)	–	–	–1.366**	0.412
Constant	0.615*	0.289	0.526***	0.099
MA(1)	–	–	–0.669***	0.059
MA(2)	–	–	0.155***	0.044
<i>EGARCH process</i>				
Constant	–	–	–1.057***	0.141
Error Variance(<i>t</i> – 1)	–	–	1.525***	0.178
ΔEU Membership(<i>t</i>)	–	–	–0.063***	0.012
<i>R</i> ²	0.21		0.47	
<i>Residual diagnostics</i>				
LBQ(df = 25)	$\chi^2 = 24.098$ $p = .514$		$\chi^2 = 14.620$ $p = .908$	
ARCH (df = 25)	$\chi^2 = 34.648$ $p = .095$		$\chi^2 = 19.319$ $p = .782$	

Notes: Dependent variable for models A and B is first difference of UKIP vote intentions at time *t*, that is, ΔUKIP_{*t*}.

–, variable not included in model. Δ, (first) differencing operator.

^aBollerslev and Woolridge (1992) robust standard errors.

****p* ≤ .001; one-tailed test.

***p* ≤ .01; one-tailed test.

**p* ≤ .05; one-tailed test.

+*p* ≤ .10; one-tailed test.

support ($\beta_1 = -.160$, $p < .001$). Also, the significant effect of the cointegrating mechanism ($\alpha = -.112$, $p < .01$) is consonant with the hypothesis that Euro-scepticism and UKIP support tended to move together in the long run. The value of α indicates that shocks to UKIP support eroded at the rate of about 11% per month, suggesting that there was substantial opportunity for other factors to affect the party's vote intention share.¹⁶

Model B builds on Model A. As discussed, Model B incorporates variables measuring public reactions to the economy, immigration and the

¹⁶As anticipated by the “oxygen of publicity” hypothesis, residual diagnostics for Model A (see Table 1) indicate the presence of a first-order GARCH process. The Ljung–Box *Q* test statistic for squared residuals is 4.696, $p = .030$.

NHS,¹⁷ as well as dummy variables that index various political events. Model B also has a EGARCH component to capture variations in the volatility in UKIP support, with the volatility feeding back to affect the dynamics of UKIP vote intentions. The volatility in UKIP support is hypothesized to be conditioned by attitudes towards EU membership, with growing negative attitudes enhancing the *variance* in UKIP support. As observed, negative attitudes towards the EU increased substantially after 2010 and those dynamics influenced the evolution of UKIP support. When public opinion about the EU became increasingly negative, this prompted enhanced volatility in the party's vote intention share and that volatility, in turn, fed back to affect changes in the level of UKIP support.

Model B's parameters indicate that the cointegrating relationship between attitudes towards EU membership and UKIP support persists with controls for several other predictors.¹⁸ In addition to a significant negative short-term effect ($\beta = -.068, p < .01$), the adjustment parameter for the error correction process involving UKIP vote intentions and EU attitudes is $\alpha = -.164$ ($p < .001$). This indicates that about one-sixth of a shock to UKIP support was eroded in the following month by the long-run cointegrating relationship involving EU attitudes.

Valence issues also mattered – reactions to economic conditions ($\beta = -.081, p < .001$), evaluations of the National Health Service ($\beta = -.343, p < .001$) and attitudes towards immigration ($\beta = .091, p < .05$) influenced UKIP vote intentions. As hypothesized, unfavourable evaluations of the economy and the NHS and negative attitudes towards immigration boosted UKIP support. Estimates for the EGARCH process show that there is a significant negative relationship ($\zeta = -.063, p < .001$) between attitudes towards EU membership and volatility in UKIP support. The EGARCH process, in turn, fed back to affect UKIP's vote intention share, with the "EGARCH-M" coefficient being positive ($\lambda = .373$) and statistically significant ($p < .001$). Translated from the log metric, the size of λ indicates that a one-point increase in the *variability* of UKIP support fed back to magnify its vote intention share by 1.5 points. This effect is consistent with the hypothesis that enhanced volatility in UKIP support helped to focus attention on the party and, *ceteris paribus*, this prompted further growth.

¹⁷Unit-root tests show that factor scores for evaluations of the economy and the NHS and anti-immigrant attitudes are non-stationary, with t 's = $-1.39, -1.65$ and -3.05 , respectively. The variables are stationary when first-differenced.

¹⁸CMS surveys prior to 2014 do not contain variables needed to conduct an aggregate time series analysis of the influence of voter-party proximities on a "left-right" ideological scale on the dynamics of UKIP support. However, proxy variables in the form of positions on a tax-spend scale are available in the January–April 2014 surveys. Multivariate analyses show that party proximities on this scale have very modest effects on UKIP voting intentions and do not negate the effects of EU membership or valence politics considerations such as economic evaluations and attitudes towards immigration. See project website (bes2009-10.org).

Finally, Model B documents that UKIP support increased at the time of the 2004 EU Parliament election and the 2005 general election. The former effect is 2.40 points ($p < .001$) whereas the latter is 1.51 points ($p < .001$). Chancellor Osborne's poorly received March 2012 budget, as well as Prime Minister Cameron's January 2013 EU speech, provided boosts to UKIP of 1.28 and 3.69 points, respectively. Suspending one of its local councillors cost the party 1.37 points.

These results testify that UKIP is not simply a refuge for disgruntled Eurosceptics. The presence of a cointegrating relationship between EU attitudes and UKIP vote intentions implies that the former have been fundamental for the upward dynamics that characterized the party's vote intention share in recent years. However, attitudes towards Europe are not the whole story. Controlling for attitudes about EU membership and shocks associated with various events, adverse public reactions to major valence issues involving the economy, immigration and the NHS influenced UKIP support. In all three cases, public dissatisfaction worked to increase UKIP's electoral stock. And, net of other considerations, UKIP benefited from volatility in its support, with this effect interpreted as indicating the importance of the "oxygen of publicity" for a small party trying to establish itself as a viable electoral option.

Conclusions: UKIP dynamics reconsidered

Over the past decade, right-wing populist parties have become salient players on the electoral stage in several European countries. Britain's UKIP exemplifies the genre. In recent years, UKIP enjoyed substantial success with growing vote shares and sizable increases in popularity as documented in public opinion polls. Time series analyses testify that opposition to EU membership and related negativity towards immigration have been important drivers of UKIP support. Anti-EU attitudes moved in dynamic equilibrium with UKIP vote intentions and, as opposition to continued British membership in the EU grew, UKIP support increased substantially. When making his case against the EU, UKIP Leader Nigel Farage skilfully exploited widespread anti-immigration feelings, arguing that continuing EU membership leaves the UK helpless to control its borders. According to the party's narrative of populist protest, the mainstream parties' shared consensus on the desirability of EU membership means that UKIP is the only real alternative for anyone wishing to reduce immigration, protect British culture and restore national sovereignty.

Although present findings demonstrate that UKIP's anti-EU/anti-immigration message constitute its core appeal, analyses also reveal that UKIP support was invigorated by unhappiness with the performance of the Conservative–Liberal Democrat Coalition Government. UKIP benefited from the populist argument that the Coalition's austerity policies privileged socio-

economic elites while imposing widespread hardships on ordinary people. Although the British economy finally started to revive in 2013, many people continued to harbour reservations about their financial prospects for some time afterwards. This economic negativity was reinforced by unflattering judgments about the Government's performance delivering key public services, notably the National Health Service.

It is a stylized fact in the political economy literature that negative evaluations of a government's performance bolster support for opposition parties. However, after the 2010 general election, Britain's principal opposition party, Labour, was unable to leverage the sour public mood for political advantage, largely because its reputation for managerial competence had been seriously tarnished by being in office when the economic crisis began. Compounding this problem Labour Leader Ed Miliband failed to make a convincing case that he could restore prosperity and protect vital public services.¹⁹ For their part, the Liberal Democrats traditionally have presented themselves as a viable option for anyone unhappy with the two major parties. But, after the 2010 election the Liberal Democrats negated their protest appeal by joining the Conservatives in government. This created an opening in the political choice set which helped UKIP to portray itself as the real opposition.

Benefiting from intertwined anti-EU and anti-immigrant sentiments and the effects of a deep and protracted economic recession, UKIP and similar parties elsewhere in Europe have performed quite well in recent years. The effects of these spatial and valence issues have been magnified to the extent that populist parties have been able to make a case that their rivals are integral parts of an ineffective and unresponsive political establishment. In Britain the presence of a coalition government involving the traditional protest party, the Liberal Democrats, facilitated this argument. Elsewhere in Europe, coalition governments are common and it may be conjectured that this has helped populist parties to advance their claims to be the real "none of the above" option.

When considering the future prospects of right-wing populist parties, it is apparent that these parties have only very limited ability to control their fates. Although they may take advantage of widespread anti-immigrant sentiments by making anti-EU arguments, they have little or no influence on the many of the contextual or valence forces at work. The composition or even the presence of coalition governments that define the choice sets encountered by electorates are circumstances these parties can influence to only a very limited extent. Also, other than selecting attractive leaders and voicing

¹⁹In the December 2013 CMS (most recent survey for which requisite data are available), Miliband's average score on a 0–10 competence scale was 4.3 compared to 4.9 in October 2010, the first month after he became Labour leader. Cameron's competence score was 4.9, but Clegg's score was only 3.3. In June 2010, Cameron and Clegg both recorded average competence scores of 5.1.

suspensions about the competence and motives of the powers that be, there is little the populist parties can do to affect valence politics considerations that influence electoral choice. Nor can the populist parties control the positions that major parties take on issues such as EU membership or immigration that are central to the former's appeal. As a result, it seems likely that the prospects of UKIP and other right-wing populist parties will be largely determined by a mixture of forces beyond their control. They may benefit from these forces, but they can do little to shape them.

Looking forward in the British context, the forthcoming referendum on continued membership in the EU presents UKIP with an opportunity and a threat. The opportunity is obvious, as the referendum is about the party's core issue, and UKIP will have a chance to campaign as the only true champion of all those who support "Brexit". The threat is equally obvious. If Britain should decide to stay in the EU – especially if the verdict is decisive – this could take "Europe" off the political agenda for the foreseeable future. With its signature issue put paid, the party could very well find itself in serious difficulty. Less obvious, but also important will be the operation of valence issues such as the economy, immigration and health care in the changed political context of a Conservative majority government pursuing an austerity agenda. Studying how these various factors affect the dynamics of UKIP support before and after the referendum will help analysts to gain a fuller understanding of the forces that govern the party's fortunes. In particular, the referendum context and its aftermath should provide researchers with valuable opportunities to learn more about how the "oxygen of publicity" – and the possible lack thereof – affects the dynamics of UKIP support in the British electorate.

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