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Right-Wing Participation: who is attrackted by right populists?

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Abstract: In this study we explain extreme right-wing voting behaviour in the countries of the European Union and Norway from a micro and macro perspective. Using a multidisci- plinary multilevel approach, we take into account individual-level social background char- acteristics and public opinion alongside country characteristics and characteristics of extreme right-wing parties themselves. By making use of large-scale survey data (N=49,801) together with country-level statistics and expert survey data, we are able to explain extreme right-wing voting behaviour from this multilevel perspective. Our results show that cross- national differences in support of extreme right-wing parties are particularly due to differences in public opinion on immigration and democracy, the number of non-Western residents in a country and, above all, to party characteristics of the extreme right-wing parties themselves.

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1 Introduction

Since the 1980s many European countries have experienced a growing popularity of right-wing parties. After the Treaty of Maastricht in 1992, public support for European unification has been declining and numerous citizens are hesitant to further European integration. On the radical right, parties successfully mobilize national identity considerations by argumenting against the European Union (Hooghe and Marks, 2005; Lubbers, 2008; McLaren, 2002, De Vries and Edwards, 2009). In fact, right-wing parties such as the Alternative für Deutschland (AfD), the French Front National, the Belgian Vlaams Blok, the Austrian Freedom Party (FPÖ) and the Danish People's Party have even successfully established themselves in political institutions, sometimes with vote shares over 10% (Swank & Betz 2003). Considering such developments, it is understandable that right-wing voting has received great attention. However, have received great attention in comparative politics. Despite a series of various analyses, a disagreement persists concerning the success of right-wing parties across Europe and the motivation of citizens to vote for them (Lubbers et al. 2002).

The appeal of right-wing parties has been growing with the discontent over the status quo: their voters feel left behind by technological change, the global economy and growing inequality. Moreover, terrorism generates anxiety and people start to hold prejudices against societies that have become more ethnically, religiously and racially diverse. Indeed, there is an increasing sense that governments and other elites ignore public concerns. Empirical findings of several European countries have shown that voters for the radical right-wing parties are dissatisfied with the established parties, the political institutions, and the democratic system in general (Kenski & Stroud 2006). Right-wing parties advocate ethnic and cultural autonomy and successfully mobilize anti-egalitarian and anti-Western attitudes. Common characteristics of the "old right" such as cultural relativism and racism are revitalized in order to legitimize extreme methods to protect national interests. Furthermore, their authoritarian conception of the state plays an important role. Their opinion of law-and-order is

directed not only against external threats such as immigrants and asylum seekers, but also against political opponents (Heinisch 2003).

Kitschelt (2001) argues that the ability of right-wing parties to combine socioculturally authoritarian perspectives with economically rightist positions has led to their success and has to be analyzed. It is specifically this "populist" character of right-wing parties that attract right-wing voters. Heinisch (2003) highlights the fact that several "[...] radical political movements that have emerged in the 'new politics' of post-industrial and post-cold war Europe [...] are both right-wing and populist" (Heinisch 2003: 92). The term "populist" is often rejected, as many scholars claim it being too ambiguous to be conceptually profound. Alternatively, terms like "radical" and "extreme" have been favored. We do not take into account such terminological specifics and decide to use all terms simultaneously for the one and only purpose: the distinction of right-wing voters and parties from the rest.

So far, the determinants of right-wing voting have mainly been studied in isolation and have not been integrated into an explanatory model of cross-national differences. In order to overcome these flaws, we analyse several theoretic hypotheses which take individual as well as aggregate characteristics of right-wing voting into account. By reducing a large proportion of existing literature to a small number of important attributes, we hope to contribute significant results to the concept of cross-country evaluation. By merging data from six different sources, we provide cross-validated information in order to guarantee more objective estimations. With a multi-level analysis of data from 27 000 respondents from 25 European countries, we are eager to answer the question why people vote for right-wing parties. We try to differentiate us from fellow researchers by providing a more method-driven and -intense paper. We combine different statistical methods like Model Based Clustering and Principal Component Analysis to deal with our high-dimensional data and deploy multi-level logistic regression to test our set of hypotheses.

2 State of Research

These past years populism has received great attention from the social science community (Mudde 2004; Mudde & Kaltwasser 2017). It's term is both widely used and disputed (Roberts 2006; Barr 2009). Several scientists have taken on the challenge of conceptualizing populism by the means of only a small number of characteristics. It has been considered as an political style, as an ideology and as an organizational form (Pauwels 2014). Often, the concept is broken down to political, economic, social, cultural and discursive features and are analyzed from numerous theoretical perspectives including democratic and modernization theory, social movement theory, party politics and political psychology (Postel 2007; Goodliffe 2012; Acemoglu et al. 2013). Within the wide range of literature there is a general agreement that populism is context-dependent and culture-bound - therefore strongly variable across countries.

Further scholars differentiate populism based on historical periods with studies using data going back to the late 19th century (Arter 2010; Rosenthal & Trost 2012; Levitsky & Roberts 2013). Furthermore, populism cuts across ideological cleavages (Kaltwasser 2014): in Europe, an exclusionary right-wing variant of populism emerged in the 1980s targeting mostly immigrants and national minorities (Mudde 2007; Ivarsflaten 2008; Arter 2011; Berezin 2013). Finding common traits which combine various populist activities across several countries remains a great challenge. The task therefore is to explain how specific circumstances and culture nurture populists politics and how these in turn impact the political sphere (Arter 2010). Despite such difficulties, it is possible to conceptualize it by clearly identifying key features of the phenomenon to be observed, allowing a comparison of populist politics across contexts.

The increase of right-wing extremism is of great political matter in several Western European democracies. While right-wing parties with conservative and anti-system attitudes are gaining more and more ground in the political arena, the actual democratic process is jeopardized (Coffé et al. 2007). Comparative evidence on the intentions of right-wing voters is rather insufficient, as most studies either observe solely on the individual- or on the aggregate-level (Lubbers et al. (2002); Kai (2008); Merkl

& Weinberg (2014)). Nevertheless, several analyses have shown that vote intentions and therefore election outcomes for right-wing parties in Europe are mainly affected by economic circumstances such as competition and malaise (Coffé et al. 2007).

Recent findings from France and Denmark however show that economic factors are not the prevalent explanation, rather cultural ethnic threats and their effect on far-right support (Ivarsflaten 2005). Findings by Lubbers & Güveli (2007) confirm the idea of important differences between cultural and economic threats in order to explain right-wing voting. The implementation of a more differentiated theoretical concept spread quickly, leading to more recent findings calling for the division between economic, political and sociological impact on right-wing voting.

While analyses from the political perspective include attributes such as political landscape, party system, party-specific factors and political trust (Lubbers et al. 2002; Carter 2002), sociological perspectives refer to the social structure and the public opinion within it and are often tested with data on education, crime rate and attitudes towards ethnic minorities (Husbands 1996; Golder 2003). Werts et al. (2013) find evidence for the impact of increasing immigration rates as well as the use of such by right-wing parties in order to mobilize their voters (Werts et al. 2013). Furthermore, they derive from the national identity approach "[...] that the EU poses same threat as mass migration, i.e. a threat to a supposed homogeneous society" (Werts et al. 2013: 188). Turning to the EU's institutions, Ivarsflaten (2005) and Van der Brug et al. (2005) show that euro-scepticism/anti-EU sentiments are important determinants for radical right-wing support. Also, Arzheimer & Carter (2009) present evidence for the relevance of euro-scepticism, although they were not able to test it's effect next to major predictors such as attitudes towards immigrants.

Next to a variety of material resources, political participation is also triggered by cognitive resources such as political trust and efficacy. Early studies on right-wing voting rarely take such cognitive resources into account. For quite a period of time researchers did not pay enough attention to the complexity of political trust and ultimately the scientific community were left with contradictory results (Norris et al. 2005). More recent studies however reveal underpinning results indicating

that political distrust displays a major attitude of right-wing voters and should be continuously tested in future research (Werts et al. 2013).

3 Voting Right-Wing Parties

These past years, the radical right have become important players when analyzing citizens' political participation. As there are several possibilities for citizens to take part in the political process, the crucial challenge is to clarify, which activities are included in the concept. Following Verba et al. (1995), most researchers define it as an "activity that has the intent or effect of influencing government action - either directly by affecting the making or implementation of public policy or indirectly by influencing the selection of people who make those policies" (Brady et al. 1995: 38). Political participation helps governments to recognize what needs and attitudes people across the country have. These are typically acquired through several methods such as voting, campaigning or political debating (Blais 2010).

As most representative democracies are built upon electoral processes, voting in elections is the most common practice of political engagement. Elections are considered an important source of legitimization as representatives only receive citizens' support if these are satisfied with the outcomes of the system (Easton 1965, Bühlmann & Freitag (2006a)). Electoral outcomes define who operates government activities and who makes public policies. Citizens ability to vote different representatives at the next election is an ultimate instrument of power (Blais 2010).

Recent events around Europe have shown that populists use their electoral right to support right-wing parties in order to express their frustration. Early studies indicate that while most elaborated parties are known for their wide-ranging agenda on several political issues, most right-wing parties are characterized as alliances solely focusing on immigration attitudes (Husbands 1988; Eatwell 1998). Further studies however indicate that broader ideological aspects are more important when explain right-wing voting (Van der Brug et al. 2000; Husbands 2013) as positions of parties and voters

on policy issues are mainly defined by left-right ideology (Van der Brug et al. 2000). Despite researchers' effort to achieve high variance in the explanation of right-wing voting, empirical results still remain controversial, leaving enough possibilities to contribute to existing findings.

3.1 Individual-level Explanations

3.1.1 Political Trust & External Efficacy

These past 10 years, the enhancing trend of voting for right-wing parties was often studied in connection to the Great Recession. Worsened economic conditions across most European countries as well as an extreme political crisis resulted and left their marks (Bosco & Verney 2012). In response, supranational institutions pressured national governments to implement severe methods in order to face the sovereign debt crisis. Such developments quickly lead to the perception that political elites are more eager to please external demands then those of their own citizens (Armingeon & Guthmann 2014). Indeed, recent events have shown that a large number of citizens are hesitant to encourage European integration. Several parties express euro-criticism and successfully mobilize national identity considerations against the European Union (De Vries & Edwards 2009; Hooghe & Marks 2005; Lubbers 2008). These parties see the EU as a threat to the sovereignty of the nation state (Mudde 2007).

Simultaneously political trust towards parties and politicians has been declining, especially in Eastern and Southern Europe (Torcal 2014). Citizens have started to distrust the political processes, are not convinced by the system of representative democracy and are turning more and more to populist parties (Serani 2016). While the political system is characterized as working against the common good, established parties and single elites are often accused of being incompetent, ignorant and selfish (Taggart 2000). Populists not only despise the political system itself, but also the economic, media and cultural elite. These are often described as one corrupt group, neglecting citizens' attitudes and wishes towards political policies (Abedi 2004; Mudde & Kaltwasser 2017). Anti-elitism is therefore one of the most obvious traits

of right-wing parties and nurtures the increase of right-wing voters (Mény & Surel 2002).

Next to trust in parties correlating to the satisfaction with the democratic process and democracy itself, Dalton & Weldon (2005) investigate its impact on electoral behavior. Drawn from "reward-punishment"-theories, they and further researchers find that voters judge parties and vote accordingly (Fiorina (2002); Dalton & Weldon (2005); Dassonneville (2012)). They use their democratic rights to punish established parties by voting right-wing.

The "political disaffection"-theory highlights institutional disaffection. Next to institutional confidence, external political efficacy is the main determinant of institutional disaffection (Dassonneville 2012). When citizens believe that their efforts such as voting and debating can impact politics, they are more likely to participate. External efficacy is defined through one's certainty in the responsiveness and openness of government authorities and institutions (Easton 1965). Citizens with low levels in political trust and external efficacy feel neglected by the political sphere, are more volatile in their party preferences as well as vote choices and are therefore interested in changing the players of the political arena by voting for an anti-system party (Dassonneville 2012). We expect these citizens to be more drawn to right-wing parties which prioritize the lack of transparency and commitment towards the nation.

Hypothesis 1: Citizens with low levels of political trust are more likely to vote for a right-wing party.

3.1.2 Economic Deprivation

In order to determine the success of right-wing parties, several studies have highlighted the analysis of economic conditions. Often, citizens' unemployment is used in order to analyze economic deprivation. However, since positive (Jackman & Volpert 1996) as well as negative effects (Jesuit & Mahler 2004) are found, the true impact of unemployment remains uncertain. Next to unemployment, further studies analyse the

impact of micro variables such as education, religiosity and age. They illustrate how voters from lower social classes as well as voters with lower social strata experience more disintegration than others and therefore are more likely to vote for a right-wing party. It turns out that young, non-religious citizens with poorer education have a higher likelihood to vote for right-wing parties (Lubbers et al. 2002).

Empirical results based on the ethnic competition theory shows that "[...] ethnic groups sharing similar economic interests are in competition for scarce resources, which induces perceived ethnic threat and intergroup antagonistic attitudes" (Coffé et al. 2007: 185). A great amount of ethnic groups are located in low labor sectors. Within such sectors, the unemployment rate tends to be higher and the frustration with one's social strata increases. As these citizens are more likely to come across scarcity, poverty and social exclusion, they turn to political authorities who emphasize the power of traditional norms. Citizens from lower classes are therefore less satisfied with their socio-economic position, perceive more ethnic threat and consequently turn to parties which promise policies of exclusion (Lubbers et al. (2002); Coffé et al. (2007)).

Hypothesis 2: Citizens who perceive deprivation in their socio-economic position are more likely to vote for a right-wing party.

Similar to the competition for scarce resources, the fear of cultural resource loss is identified as determinant for anti-immigrant attitudes. The associated hostility to minorities is claimed to have a greater impact on right-wing voting than economic deprivation as populists feel directly threatened by ethnic minorities (Norris (2005); Dagevos & Gijsberts (2010)). Indeed, empirical results show that concerns about group identity can outweigh poor economic conditions (Sniderman et al. 2004). Latest immigrant and asylum statistics show that the number of foreigners outside the EU searching for sanctuary has risen drastically these past years and that several European countries were not prepared for such cultural changes. This quickly led to controversial integration policies such as the ban of wearing religious symbols in

schools. The media in turn emphasized the negative consequences of these policies (Coffé et al. 2007). Right-wing parties then saw their opportunity to attract voters by blaming the government for failed integration and started to claim that foreigners are associated to a wide range of social issues. Even though not all voters with concerns on immigration rate vote for right-wing parties, most right-wing voters have anti-immigration attitudes and want more restrictive policies (Sniderman et al. 2004; Coffé et al. 2007). In conclusion, we expect voters with cultural anti-immigrant attitudes to be more likely to vote for a radical right-wing party. We draw this back to two attributes: 1. these voters experience more cultural ethnic threat, and 2. their wishes towards immigration and asylum policies are ignored by other parties.

Hypothesis 3: Citizens who perceive cultural ethnic threats, hold a more hostile attitudes towards minorties and are therefore more likely to vote for a right-wing party.

Next to our main hypotheses we follow previous research by integrating voters' political interest, income, gender, religiosity and self-assessment on the political left-right scale.

3.2 Contextual Factors

Little research has been done on the impact of both individual- and country-level characteristics on the success of right-wing parties. Jackman & Volpert (1996) conducted a first large scale quantitative comparative analysis right-wing parties' electoral success. Their main findings were that high unemployment rates and a multiparty system in combination with a proportional electoral system lead to electoral success for right-wing parties. Knigge (1998) confirms these relationships and also stresses the importance of including both micro- and macro-level determinants.

In existing comparative electoral participation research, most studies on participation include politico-institutional determinants (Haskell 2018). Our first approach to

explain extreme right-wing voting from a macro-perspective is the observation of such political factors as empirical evidence on their impact is rather scarce.

In the age of populism, polls illustrate that a great amount of citizens are not satisfied with the concepts of checks and balances as well as federalism as these tend to limit parties in their action. Consequently, governments are too distant from and unresponsive to the concerns of the people and therefore undemocratic. In order to overcome the distance between voters and the political establishment, Barber (2003) suggests to implement more community-based actions. Moreover, the use of national referendum and representative citizen assemblies are claimed to be effective innovations against perceptions of isolation (Dahl 1989; Phillips 1996; Fishkin 1997).

Indeed, empirical results show that direct democratic institutions are becoming more popular, especially when debating about the most important public issues. Populists argue that representative institutions ignore the will of ordinary citizens and suggest more direct-based participation such as initiatives and referenda (Haskell 2018). With the implementation of more direct democratic institutions, the government, parliament and parties hand over segments of competence to voters who recognize that they are "[...]in a position to decide authoritatively on important issues, independently and without recourse to members of parliament" (Bühlmann & Freitag 2006b: 20). Drawn from this previous research, we come to the conclusion that citizens from countries with greater amounts of direct democratic institutions should perceive less political distance than others and should therefore be less likely to vote for a right-wing party.

Hypothesis 4: In countries with with greater amounts of direct democratic institutions, citizens are less likely to vote for a right-wing party.

As previously discussed, perceived economic and cultural ethnic threats play an important role when analyzing right-wing voting. One may not only expect conflict to be more severe in regions with high levels of unemployment, but also in regions where the level of immigration is high. For example on the labor market, migrants and refugees are perceived as unfair competition. Often, populists stress rising refugee

rates and are frustrated with the sole presence of such foreigners. Populists feel overwhelmed by the masses of immigration and therefore judge their own social opportunities to be poor. Since extreme right parties take advantage of these feelings of competition, the presence of immigrants and refugees may facilitate their electoral growth. Lubbers et al. (2002) merge surveys from 16 West European countries and conclude that the number of non-Western residents has a substantial impact on the likelihood of an extreme right vote. Golder (2003) confirms this claim and finds an additional positive interaction between unemployment and immigration rates. Indeed, the size of the "out-group population" is often used to predict right-wing success, as it is claimed to encourage prejudices, negative attitudes towards foreigners and lastly discrimination. An increase in the relative size of the migrant and refugee population creates competitive perceptions which, again, leads to success of right-wing parties (Semyonov et al. 2008). Consequently, we argue that immigrants' and refugees' presence translates into electoral successes for extreme right.

Hypothesis 5: In countries with higher shares of migrant and refugee populations, citizens are more likely to vote for a radical right-wing party.

Lastly, we take the effect of modernization into account as it is often stressed when analyzing contextual variables of right-wing voting. Several studies report the consequences of the industrialization in Europe and highlight "losers" of modernization and globalization. Since the 1980s, Western Europe experienced severe economic developments captured by new information technologies, maturation of the welfare state and growth of the service sector. Society was obviously transforming fundamentally and soon the erosion of industrial mass production had and still has a great impact on the political sphere. Ordinary workers have been hit hardest as their market position has been weakened. These voters have difficulties in finding their place in the post-modernistic and capitalistic society of today (Betz 1993; Oesch 2008).

During all these economic processes within the European Union, work immigration and integration expanded and right-wing parties saw their advantage in advocating against international competition and trade as well as further work immigration (Oesch 2008). Being the main victims of economic dislocations, workers may express their resentment towards societal changes by turning to the political right. They perceive themselves as the losers of modernization, are frustrated and will be more likely to vote for a right-wing party as these claim to represent them. Especially under conditions of massive societal change such as mass immigration, these "losers" will vote for right-wing parties (Rydgren 2005; Oesch 2008).

A small amount of studies however challenge these assumptions by indicating that not only the "losers" of modernization but also "winners" support right-wing parties. Thereby they stress the fact that right-wing support can not be traced back to economic dislocation. Dissatisfaction appears when voters are frustrated about several aspects of the economic and social system as they are not receiving the services they desire. Well-functioning modern systems nurture positive attitudes towards the political sphere and encourage political interest (Flecker et al. 2007; Zaslove 2009). Next to education and income, these are claimed to be common attributes of non right-wing voters. We expect these attributes, which are frequently used to measure development in modern democracies, to be more appropriate for the analysis of right-wing success than the classical modernization "losers"- hypothesis. Modern democracies are characterized by industrialization, urbanization, rising levels of formal education and social services and, therefore, relatively secure and high levels of standard of living. As voters who are frustrated with such institutions are more likely to vote for right-wing parties, we expect countries with higher levels in economic and social development to experience less right-wing success.

Hypothesis 6: In countries with higher levels of economic and social development, citizens are more likely to vote for a radical right-wing party.

4 METHODS

4 Methods

The following section lays the groundwork for testing our set of hypotheses. We start with a detailed description of the datasets, followed by Model based clustering to infer the dependent variable labels, dimensionality reduction (PCA) and finally the statistical models deployed.

4.1 Data and Variables

We collected data from different sources and abstraction levels. The datasets involved are briefly introduced below:

- European Social Survey (ESS Team 2016). The ESS is a multi-country scientific survey conducted every two years since 2002 by scientists from several European countries. It aims to understand the changing attitudes and values in European how institutions are changing. It comprises a wide range of European social indicators(ESS8 2016). We retrieved the latest data available for each country and year. This micro dataset is of core interest to which all following datasets are merged. We chose the following variables:
- Chapel Hill Expert Survey (Bakker et al. 2014): Since 1999 CHES provides party positioning scores on European integration, ideology and policy issues for national parties in a variety of European countries. This data set is used for clustering parties according to their similarity on populist indicators.
- Varieties of Democracy (Coppedge et al. 2017): V-DEM aims to produce indicators of Democracy that are multi-dimensional and disaggregated. This modern framework reflects the complexity of the concept of democracy and captures seven high-level principles of democracy: electoral, liberal, participatory, deliberative, egalitarian, majoritarian and consensual.
- Human Development Index (United Nations 2016): Brought by the UN Human Development Programm, HDI emphasizes people's capabilities as ultimate criteria for assessing the development of a country, not economic growth

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alone. This variable approximates modernization on a macro level.

• World Bank Development Indicators (World Bank 2018): An international effort to measure state performance and to reduce poverty through informative data analysis.

Our variables are listed in table 1 which provides the original variable names as well as a detailed description. A small amount of input vectors are the result of data transformations which will be discussed in the following sections.

Table 1: Overview of Variables

Var	Original	Description	Attributes	Source
Gender Income	gndr hinctnta	Household's total net income	1 Female - 0 Male. 1 (1st decentile) - 10 (10th decentile)	ESS ESS
Pol. Interest Left-Right Religiosity	polintr lrscale rlgatnd	Political interest Self-positioning on left-right scale. Attendance of religious services.	1 (not) - 10 (very) 1 (Left) - 10 (Right 1 (Every day) - 7 (Never)	ESS ESS ESS
Trust Parl. Trust Just. Trust Police Trust Polit. Trust Parties	trstprl trstlgl trstplc trstplt trstprt	Trust in parliament Trust in the legal system Trust in the police? Trust in the politicians? Trust in political parties?	1 (not) - 10 (very)	ESS ESS ESS ESS
Trust EU Imm. Economy	trstep imbgeco	Trust in the European Parliament? Immigration is \dots	1 (Bad for the economy) - 10 (Good for the economy)	ESS ESS
Imm. Equal	imsmetn	should allow people of the same race or ethnic group to come and live here?	1 (Allow many to come and live here) - 4 (Allow none).	ESS
Imm. Diff.	imdfetn	How about people of a different race or ethnic group?		ESS
Imm. Poor	impentr	How about people from the poorer countries outside Europe?		ESS
Anti-Elite	ANTIELITE	Salience of anti-establishment and anti-elite rhetoric.	0 (Not important at all) - 10 (Extremely important)	CHES
Anti-EU	POSITION	Orientation of the party leadership towards European integration.	1 (Strongly opposed) - 7 (Strongly in favor)	CHES
Left-Right	LRGEN	Position of the party in terms of its overall ideological stance.	0 (Extreme left) - 5 (Center) - 10 (Extreme right)	CHES
Galtan	GALTAN	party position on democratic freedoms and rights. "Libertarian" or "postmaterialist" vs. "Traditional" or "authoritarian"	0 (Libertarian/Postmaterialist) - 10 (Traditional/Authoritarian)	CHES
ORI HDI	v2xdd_i_or hdi	Obligatory referendum index Human development Index.		VDEM UN
% of Refuggees	SM.POP.REFG	Refugee population by country or territory of asylum.	Measured in percent of total population	WDI

4.2 Model Based Clustering

Voting for a right-wing party is often approximated by left-right scales or is time-intensively coded. Instead we employ model based clustering to estimate a party's label from its multi-dimensional positioning according to the CHES party indicators. We adopt Cas Mudde's clear minimalist definition of populism to identify those core features which are shared by all sub-types of populism (Mudde 2007). In line with this definition, we suggest that populist parties are primarily shaped by their degree of anti-establishment attitudes, left-right positioning as well as their opposition to modernization.

This multi-dimensional classification problem is best approached by model-based hierarchical clustering (Scrucca et al. 2016). This tool set has reached political sciences and ever since has been praised for estimating meaningful clusters on high-dimensional data (Ahlquist & Breunig 2012; Jang & Hitchcock 2012). Model-based clustering assumes that the data generating process is driven by a mixture of underlying probability distributions in which each component represents a different cluster. Consequently each sub-population is separately estimated and summarized by a mixture of these sub-populations. Therefore the density tends to be centered at the multidimensional centroids (μ_k) . They increase through geometric features (shape, volume, orientation) of the clusters being determined by the parameters of the covariance matrices Σ_k , which may also induce cross-cluster conditions (Ahlquist & Breunig 2012). In a nutshell, the Gaussian Finite Normal Mixture model assumes a d-dimensional data set y_1, \ldots, y_n to calculate G components with the likelihood

$$\ell_{MIX}(\theta_1, \dots, \theta_G | y) = \prod_{i=1}^n \sum_{k=1}^G \tau_k f_k(y_i | \theta_k)$$

where f_k is the density of the θ_k mixture parameters. Unlike traditional methods, model-based clustering uses a soft assignment and calculates τ_k which represents the probability of a given observation belonging to the k component (Ahlquist & Breunig 2012). Unsupervised machine learning algorithms are often criticized for introducing

bias by hyper parameter settings. This is addressed by estimating a grid of different models and hyper parameter constellations.¹ Bayesian Information Criterion (BIC) is provided to pick the most useful model (Scrucca et al. 2016). The metric is penalized for the complexity of the model to ensure Occam's Razor law of parsimony.

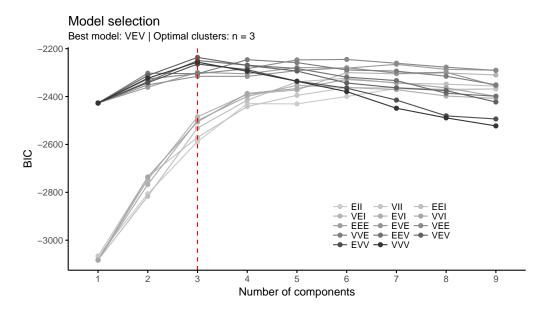


Figure 1: BIC Model Selection for Mixture Models on CHES Data

Figure 1 indicates a three-component mixture with covariances having different volume, shape, and orientation (VVV).² Following Milligan and Cooper's (1988) we standardized the variables which ensures a more consistently superior recovery of the underlying cluster structure. Principal Component Analysis is then used to better understand the multi-dimensional problem, by reconstructing only two dimensions. Figure 2 shows the generic distinction between Left-Populist, Establishment and Right-Populist Parties.

In order to check the consistency of the clusters, the variable means and standard deviations are calculated for each cluster (Table 2). We can see that Anti-Establishment

¹The model based clustering is conducted with the mclust package (Scrucca et al. 2016)

²The estimated grid models are represented by identifiers. The first Letter refers to volume, the second to shape and the third to orientation. E stands for "equal", V for "variable" and I for "coordinate axes" (Kassambara 2017). Following Fraley and Raftery (2010), the grid component structures are labeled using: EII=spherical, equal volume; EEI=diagonal, equal volume and shape; EVI=diagonal, equal volume, varying shape; EEE=ellipsoidal, equal volume, shape, and orientation; VEV=ellipsoidal, equal shape; VII=diagonal, varying volume and shape; EEV=ellipsoidal, equal volume and equal shape; VVV=ellipsoidal, varying volume, shape, and orientation.

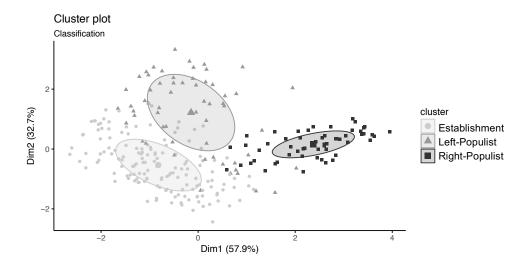


Figure 2: Classification and Cluster Boundaries

positions are shared by right and left populist parties. On the dimensions we can observe a antagonistic distinction between both. The cluster vector is finally attached to the data set. The binary dependent variable *Voting Right Populists* is obtained by one-hot-encoding of the trichotomous cluster vector.

Table 2: Cluster Means and Standard Deviations for Populism Indicators

Var	Establishment	Left Populist	Right Populist
Anti-Elite	3.42	5.9	7.73
	(1.78)	(2.44)	(1.5)
Left-Right	4.67	3.47	8.19
	(1.75)	(1.97)	(1.07)
${f Anti-EU}$	6.16	3.28	2.81
	(0.51)	(1.15)	(1.24)
Galtan	4.52	3.58	8.35
	(2.13)	(2.36)	(0.95)

¹ Note: Standard deviations are in parentheses

4.3 Principal Component Analysis

Principal Component Analysis (PCA), another unsupervised machine learning approach, is now used to reduce the dimensions of two item batteries and is broken down to a more parsimonious model size. We are generally interested in the lowest number of dimension/component that contributes to most of the variability in the underlining data structure. The formal model for the first principal component of a dataset, is the linear combination of its features

$$Z_i = \phi_{11}X_1 + \phi_{21}X_2 + \dots + \phi_{p1}X_p$$

that has the largest variance. The first principal component loading vector, with elements $\phi_{11}X_1 + \phi_{21}X_2 + \cdots + \phi_{p1}$ is normalized, which means that $\sum_{j=1}^{p} \phi_{j1}^2 = 1$. To calculate these loadings, we must find the vector that maximizes the variance. By the use of techniques from linear algebra, it can be shown that the eigenvector corresponding to the largest eigenvalue of the covariance matrix is the set of loadings that explains the greatest proportion of the variability. In comparison to Factor Analysis or SEM, this method does not depend on model assumptions or multivariate error distributions. Despite all dimensionality, reduction methods have different backgrounds and purposes and often yield similar results. For construct validation we recommend factor analysis or any other framework that provides hypothesis testing which is not needed in our case.

4.3.1 Trust Items

First we explore the dimensionality of the given trust items by applying standard pairwise scatter plots for each variable combination. The visual inspection confirms a strong linear association between all variables and the diagonal histograms approximate a normal distribution with a heavy tail towards 0. People are especially critical towards political institutions, but have more overall confidence in the police. Furthermore we can see that $Trust\ EU$ has lower correlations compared to the rest

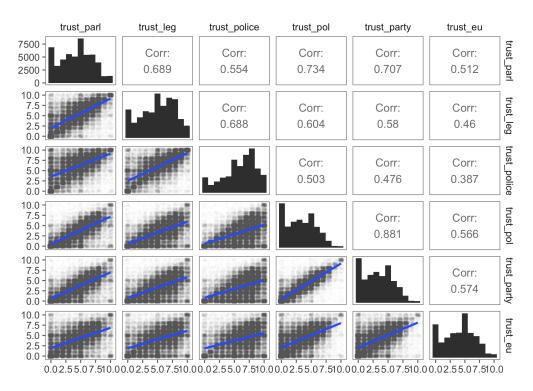


Figure 3: Bivariate Scatter Plots for Trust Items

of the items. Therefore $Trust\ EU$ is excluded from the PCA and separately included in the regressions models.

The next plot illustrates a two-dimensional representation of the data which captures most of the information in a 2D subspace. The first two components together contribute nearly 80% of the total variance.

As each principal component vector defines a direction in the feature space and all arrows in figure 4 point to the same direction, we can be confident to approximate one trust dimension. This notion is supported by the scree plot capturing 66,7% of the total variance by the first dimension. Furthermore we can see that the trust items for political institutions do somewhat differ in their contribution to the first PC due to different reasons. The European Parliament is often seen as disconnected from people and the police is always highly appreciated by everyone which supports the notion that $Trust\ EU$ should be considered desperately. The first PC scores are stored for later analysis as $Pol.\ Trust\ (PC)$.

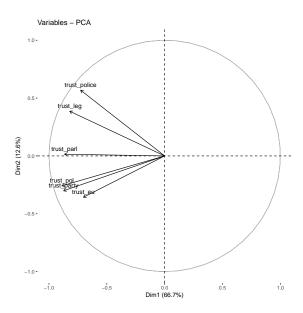


Figure 4: First and Second PC Dimension for Trust

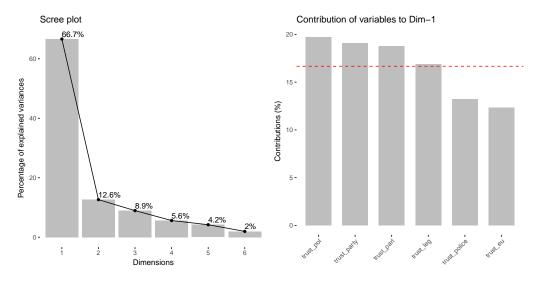


Figure 5: Scree Plot and Component Contribution by Variable

4.3.2 Immigration Items

The same procedure is applied to the ESS immigration items. But first we, again, explore the correlation of the given data by pairwise scatter plots for each variable combination in figure 6. The visual inspection confirms a strong linear association between all variables but seem to be more noisy than the trust items before. The diagonal histograms approximate a normal distribution, despite the fact that three out of four variables only have four levels. This Likert scale is assumed to be equally

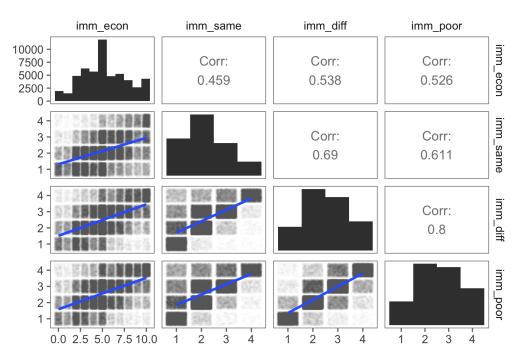


Figure 6: Bivariate Scatter Plots for Immigration Items

distant to be suitable for PCA.

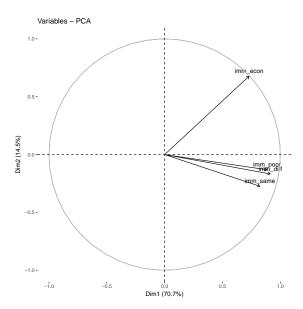


Figure 7: First and Second PC Dimension for Immigration

The two-dimensional representation of the immigration items also proposes a strong one PC solution but points to a minor second dimension entirely rooted in imm_econ. Here we are interested in the first two PCs that capture together over 70% of the total variance. The scree plot and contribution plot support these findings. The final

principal components are stored as Cult. Immigration (PC) and Econ. Immigration (PC)

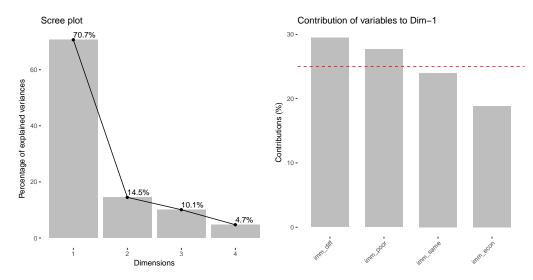


Figure 8: Scree Plot and Component Contribution by Variable

4.4 Statistical Models

As already explained in section 4.1 and the dependent variable y_i is labeled "1" for voters of right-wing parties estimated by model based-clustering.

$$y_i = \begin{cases} 1: & \text{if voted for a right populist party} \\ 0: & \text{if not} \end{cases}$$

This binary data structure is best fitted by generalized linear models (GLMs) with Binomial response function (Bernoulli). Within the scope of this paper, we built different logistic regression models with varying size amount of complexity. First, we introduce simple logistic regression. Second, we augment logistic regression with a hierarchical representation to better capture the nested data generation process of the ESS micro/country data structure (Gelman & Hill 2007).

The first simple logistic model predicts the mean log-odds of a respondent voting right-wing through a linear combination of an intercept and a slope - the latter

allowing to quantify the effect of each covariate. Finally the inverse link function $(logit^{-1})$ non-linearly transforms the outcome into new vector space $\in (0,1)$

$$y_i \sim \text{Binomial}(n_i, p_i)$$
 (1)

$$logit^{-1}(p_i) = \alpha + \beta x_i \tag{2}$$

This complete pooling architecture is separately deployed to each country dataset and summarized accordingly to explore country-specific model characteristics as well as deficiencies. The fitting function is taken from the core R stats functions.

The simple version of the GLM assumes independence of each individual observation which produces in a less severe scenario downwards biased parameter standard errors (SE). By deploying random effects with context level predictors we are able to model country-specific heterogeneity and group level standard errors (Steenbergen & Jones 2002). The formal multilevel logistic regression has the formula

$$y_i \sim \text{Binomial}(n_i, p_i)$$
 (3)

$$logit^{-1}(p_i) = \alpha_j + \beta x_i \tag{4}$$

$$\alpha_j \sim N(\mu_\alpha, \sigma_\alpha^2)$$
 (5)

The group intercepts α_j are assumed to be an independent and identically distributed random variable with hyperprior grand mean and equal variance. This population distribution is partially fitted by pooling its sub-population intercepts (share information) and used to refit or regularize the parameters towards 0. Thereby we compromise between complete pooling and no pooling, in order to balance bias and variance (trade-off). In sum we avoid fixed effects for nested data to control model complexity and prevent overfitting.

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5 Analysis

The results of our regression analyses are captured as coefficient plot in figure 9³. Starting with the most relevant variables, Models 1 & 2 report the findings on individual-level characteristics. The third model in turn presents the sole impact of macro predictors and model 4 simultaneously includes all theoretically discussed explanatory variables. This sequential or cumulative regression approach allows to assess the stability of each parameter under increasing model complexity.⁴

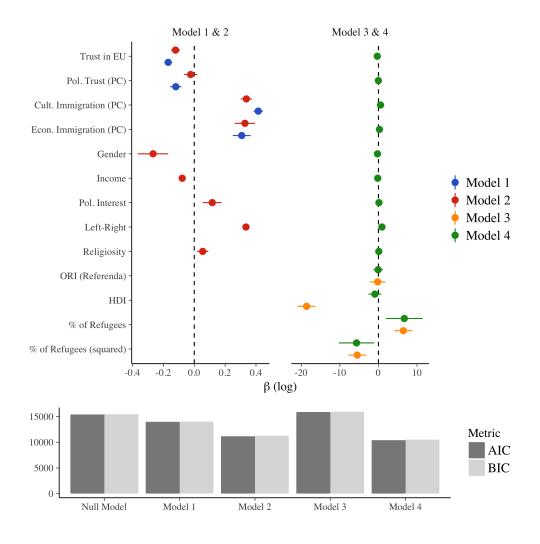


Figure 9: Log Odds Forest Plot

Our first multi-level model indicates that people with higher trust in EU institutions

³We used the lme4 package (Bates et al. 2015) to estimate random effect models.

 $^{^4}$ We decided to a bandon p-values but instead only focusing on the direction and the dispersion of an estimated parameter ASA 2016

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are less likely to vote for a right-wing party. This negative effect is consistent and gets even stronger by adding individual control variables. In contrast, trust in national political institutions decays with increasing model complexity⁵. Based on these results, we can summarize that the general idea of voters' distrust in political institutions impacts their decision to vote for right-wing parties. As we find an even more negative effect when modelling anti-EU attitudes seperate from national distrust, we highly recommend future studies to also make this theoretical distinction.

Moreover, we find evidence for the theoretical assumptions concerning individual antiimmigration attitudes and the competition for scarce ressources. The two dimensions are independent (uncorrelated) by definition and thus capture a completely different share of variation in data. Both effects are stable and equally strong and are therefore evidently associated with higher likelihoods for right-wing voting. Citizens who perceive cultural ethnic threats and economic deprivation are more likely to vote for right-wing parties.

With regard to the control variables, the empirical analysis shows that women are overall less likely to vote right-wing. Furthermore, we find a negative effect for income: the higher a voter's income, the less likely she or he will vote for a right-wing party. As expected, voters' left-right self-assessment strongly relates to one's own voting preferences. Finally, religiosity slightly increases the favorability of right populists. This result however differs from former research. Most studies characterize the ordinary right-wing voter to be young, poorly educated and non-religious.

In the next step we included context level predictors. In order to avoid convergence problems, each continuous variable was standardized. Model 3 solely includes context predictors which are highly stable in comparison to the results of the fourth model. The impact of greater amounts of direct democratic institutions is measured by the obligatory referendum index. Results show that its tendency is slightly negative but inconsistent. We come to the conclusion that citizens from countries with greater amounts of direct democratic institutions should perceive less political distance than

⁵As Pol. Trust (PC) is mapped to a standardized vector space the parameters can only be interpreted in terms of standard deviations. This is the case for every extracted principal component

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others and should therefore be less likely to vote for a right-wing party.

In contrast, however, the rise in a country's refugee population dramatically increases the likelihood for its people to vote for right populists. Countries with high refugee population experience more right-wing success as voters are more likely to develop competitive perceptions. Additionally we modeled a second order polynom of % of Refugees in order to allow more flexibility of the model. The negative sign of the quadratic term indicates a concave (inverted U-shape) function with small probabilities for very low and very high percentage of refugees living in a country.

Evaluating the overall model performance always represents a challenge. By the means of list-wise deletion of missing values, each model's sample size varies. Despite the intra-cluster correlation is 0.75 which means 75% of the variance is caused by the grouping structure in the population the macro predictors do not account for much variability between countries in regard to voting right populist.

In order to receive a more comprehensible insight into the multilevel parameters we additionally apply the second model to each country dataset separately. The parameters of 25 separately estimated simple logistic regressions are plotted in figure 10 in order to detect country-specific tendencies and model deficiencies. Each facet shows a different variable and the red lines correspond to the multilevel estimates. The distribution of parameters around the point estimate reveals outliers and unique effects. If a country does not appear in the plots it might be due to high item non-response or, more generally, missing values.

We observe for well-developed countries such as Norway, Denmark and Sweden, an increased association between Cult./Econ. Immigration attitudes and voting for a right-right parties. These effects are strictly positive for almost every country in the sample. The shape of the distribution of Gender parameters show a high accumulation around 0, but with a heavy tail in the negative space due to outliers like Bulgaria or Sweden. This effect illustrates the pooling function of the fixed effect that moves the red line to the left. Finally we see for Religiosity that almost every post-communist state has a negative sign which indicates that Eastern European

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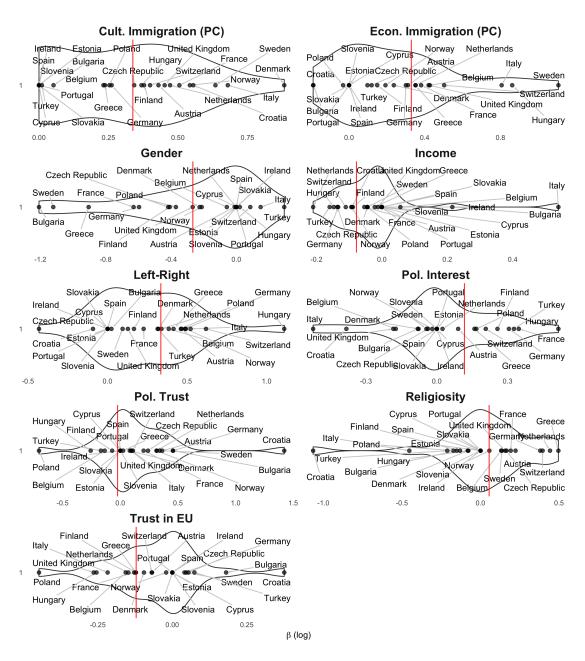


Figure 10: Odds Ratio Dot Plot by Country and Parameter

countries and especially the right-wing parties are generally less religious.

6 Conclusion

Our empirical findings are mainly alongside with our hypotheses. Therefore we can confirm that low levels of political trust leads to a higher likelihood to vote for a right-wing party. We were able to show that distrust in European institutions partly loads on a unique dimension which was reason enough to separately include the term in the final regression model. While the extracted principal component of the trust items turn out to be unstable, the eurosceptic term always remains negatively. Another major explanatory are anti-immigration attitudes. By the means of PCA, we extracted the first two dimensions loading on a cultural as well as economic dimension. The parameters suggest that economic deprivation as well as fear of cultural backslash both contribute independently to an increased likelihood to vote for a right-wing party. People with higher income as well as women are less likely attracted by right populists.

On the macro level we find evidence of increased likelihoods for people living in countries with higher shares in refugee population. This effect declines for countries with either extreme homogeneous or heterogeneous ethnic populations. Moreover, economic and social progress, measured by HDI, reduces the likelihood for citizens to vote for a radical right-wing party. The effect of direct democratic institutions could not be confirmed.

This analysis is highly method driven and therefore offers several points for further improvements. First, more experimentation is needed in order to identify the right amount of populist indicators and therefore improve the quality of the cluster labels. Second, Bayesian Logistic Regression could be used to better understand model uncertainty and to replace p-values with each parameters' posterior distributions. Panel data on these issues would provide further insight into the causal mechanisms at stake. Lastly, we highly recommend to go beyond current studies and conceptualize the impact of political trust and external efficacy separately as such will probably allow more detailed insight into the extensive concept of political dissatisfaction.

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Appendix

Table A1: Multilevel Logistic Regression Results

		D_{i}	ependent varial	ole:	
	Voting for Right Populist				
	(1)	(2)	(3)	(4)	(5)
Trust in EU	-0.204***	-0.169***	-0.121***		-0.308***
	(0.012)	(0.013)	(0.015)		(0.041)
Pol. Trust (PC)	-0.064***	-0.120***	-0.023		-0.026
	(0.017)	(0.019)	(0.022)		(0.046)
Cult. Immigration (PC)		0.415***	0.338***		0.547***
		(0.016)	(0.019)		(0.033)
Econ. Immigration (PC)		0.308***	0.329***		0.259***
		(0.029)	(0.034)		(0.027)
Gender			-0.267^{***}		-0.251***
			(0.050)		(0.052)
Income			-0.078***		-0.190***
			(0.010)		(0.028)
Pol. Interest			0.117***		0.128***
			(0.031)		(0.030)
Left-Right			0.335***		0.908***
			(0.012)		(0.030)
Religiosity			0.055***		0.089***
			(0.019)		(0.030)
ORI (Referenda)				-0.202	-0.078
				(1.032)	(0.639)
HDI				-18.615***	-0.914
				(1.189)	(0.858)
				(1.188)	(2.436)
				(1.169)	(2.335)
Constant	-2.839***	-3.111***	-4.946***	12.579***	-3.612***
	(0.649)	(0.658)	(0.688)	(1.077)	(0.651)
Observations	25,970	24,945	21,350	27,071	20,737
Log Likelihood	-7,696.440	-6,990.394	$-5,\!571.182$	-7,939.263	-5,177.75
Akaike Inf. Crit.	15,400.880	13,992.790	11,164.360	15,890.520	10,385.510
Bayesian Inf. Crit.	15,433.540	14,041.530	11,252.020	15,939.760	10,504.610

Note:

*p<0.1; **p<0.05; ***p<0.01