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Who leads, who follows? Re-examining the party–electorate linkages on European integration

Johan Hellström

ABSTRACT This article re-examines and evaluates the link between electorates' opinions and national political parties' positions on European integration, i.e. the extent to which political parties lead and/or follow public opinion on this issue. Applying a method for causal modelling (Granger causality tests) to panel data concerning political parties' positions and voters' opinions in 15 countries from 1973 to 2003, I find (contrary to previous investigations of this relationship) that there is little empirical support for an electoral connection or reciprocal causation between party positions and electorates' opinion regarding European integration. Parties have an influence on voter opinions, but are at the same time unresponsive to changes in voter opinion.

KEY WORDS European integration; European Union; Granger causality; panel data; political parties; public opinion.

Whose preferences are driving European decisions – those of the political parties or those of the voters? The nature and strength of the links between the formation of and shifts in preferences of political élites (or parties) and citizens (or voters) have long been important issues in political research, since they are fundamental aspects of political representation. As the democratic control over European Union (EU) decision-making has steadily increased – with more EU referendums, stronger parliamentary supervision, more power devolving to the European Parliament and majority voting in the Council – research on EU decision-making has increasingly focused on the roles and interactions between political parties and the European public.

For many years, transnational (European) co-operation was almost entirely an élite activity, in which citizens' opinions were of minor importance. European integration was treated as a matter of foreign policy, based on a broad pro-European élite consensus, and public inputs were characterized by a 'permissive consensus' (Lindberg and Sheingold 1970).¹ Many scholars therefore viewed public opinion as being almost irrelevant to the integration process (e.g. Haas 1968; Lindberg and Sheingold 1970). However, since the Maastricht Treaty of

1992 (and the completion of the Single European Act), it is often argued that the EU has become more salient to the public, and that the strictly élite-driven process has come to an end (Carrubba 2001; Steenbergen *et al.* 2007; Tillman 2004; Van der Eijk and Franklin 1996: 7–8).

Standard measures of support for European integration indicate that there is a representational gap between parties and voters; party élites being more in favour of integration than voters. However, they also indicate that changes in party élites' and voters' opinions tend to follow similar trends over time. Furthermore, in the post-Maastricht era, European integration has become an issue of contestation in both member and candidate states. As the EU becomes more salient, the interaction between the electorates and political parties is becoming increasingly important for the future of the integration process (Eichenberg and Dalton 1993; Franklin and Wlezién 1997; Van der Eijk and Franklin 1996, 2004). The French and Dutch referendums of 2005 on the last treaty revision concerning the European Constitution demonstrated that public opinion can have a direct constraining effect on the European integration process. Therefore, important issues for scholars of European integration to resolve are the effects of citizens' and political parties on the integration process. Key questions are whether voters' opinions towards the integration process are still mainly shaped by the political élites or if political élites also follow electorate opinion. In other words, are political parties leading or following voters' opinion, or perhaps both?

In order to answer these questions, this article re-examines the empirical link between the electorates' opinions and national political parties' positions on European integration using a panel of pooled data concerning electorate opinions and party positions on European integration in 15 West European democracies at up to 12 time points from 1973 to 2003. In methodological terms, this study represents the first application of causal modelling (i.e. Granger causality tests) to the relationship between national political parties' positions and electorates' opinions on European integration. Where previous investigations have assumed a certain causal direction of the relationship, this study is the first to test empirically the causal structure of this party–electorate link.

The findings in this study indicate, contrary to recent research, that electorates' opinions generally exert little or no influence through robust feedback, reciprocal causation or dynamic representation on party positions on European integration. Conversely, I find a unidirectional 'causality' from political parties to voters. Essentially, political parties are to some extent able to influence public opinion. However, there seems to have been very little mutual influence since the parties do not seem to have responded to shifts in voter opinions by modifying their positions.

This article is organized as follows. The next section discusses the theoretical arguments and previous research on the relationship between political parties' positions and voters' opinions on European integration. Part 2 describes the

data and method used, while part 3 presents the results. Part 4 concludes and discusses the implications of these findings.

EUROPEAN INTEGRATION: ÉLITE-DRIVEN OR MASS-DRIVEN?

In representative democracies national political parties help not only to aggregate, but also to communicate politics, and help voters to form preferences on policy issues. They also link decision-making between voters and legislative bodies (such as parliaments, governments, and EU institutions), and help to hold representatives accountable.² Key issues related to representation include the extent to which political parties are representative of, and responsive to, the distribution of interests, values, identities and policy preferences of the voters (or the general public). In relation to the process of European integration an important question is therefore whether national (or European) political parties are representative of the interests and preferences of their national constituencies on EU policy issues (Bartolini 2005: 309–10).

Studies of public opinion on European integration show that although the public in general are rather ill-informed and uninterested, many voters have structured attitudes towards integration (Eichenberg and Dalton 1993; Gabel 1998a, 1998b, 2000; Gabel and Anderson 2002; Gabel and Palmer 1995; Van der Eijk and Franklin 2004). Therefore, rational political parties should have an incentive to take EU policy positions that reflect voters' preferences.

If parties are responsive to their electorates' opinions we should observe a 'bottom-up' or 'electoral connection' in EU politics. In contrast, an ill-informed rather uninterested public is likely to have weakly held preferences, and a relationship between party positions and voter opinions may exist simply because the voters are taking cues from party positions as to what their preferences should be. Thus, by taking particular stances on EU policy issues political élites may possibly persuade their constituents to adopt their standpoints (Lupia and McCubbins 1998; Zaller 1992). In other terms, the mass–élite linkage may be either uni- or bi-directional, i.e. party élites may adapt their positions to their electorates and/or political parties may cue the mass public.

The 'electoral connection', 'bottom-up' or 'mass-driven' perspective represents the view that political élites respond to changes they perceive in the attitudes of their constituency. As the EU is becoming a more salient issue among the voters (Franklin and Wlezien 1997; Van der Eijk and Franklin 1996, 2004), strategic positioning could become more important and thus create incentives for parties to try to anticipate and adopt positions that are reasonably similar to their potential voters' positions. Theoretically, parties are assumed to have a clear incentive to take their constituents into account when formulating their stances on European integration, since it should increase the likelihood of maximizing their share of the popular vote. Following standard rational choice premises of human action, this perspective usually assumes that voters prefer parties that best represent their own policy positions, and parties position themselves to maximize their votes (Downs 1957). Under the assumption that

a sufficient proportion of voters have quite stable, and transparent, attitudes that affect their vote choice, rational political parties are prone to adopt positions on EU policies close to those of the electorate. Empirically, Gabel (2000) and Tillman (2004) have shown that voter opinions on the EU influence voting behaviour in national elections, which could make the electoral connection a plausible line of argument. In addition, several recent studies investigating the mass–élite linkage have found indications that a bottom-up relationship is prevalent, whereby parties respond to electorates with fairly structured views on European integration (Carrubba 2001; Tillman 2004). Nevertheless, despite these findings, the argument that voters' attitudes about the EU matter in national elections is not without its critics. For instance, Van der Eijk and Franklin (2004: 45) claim that since a large proportion of the European electorate have preferences on EU issues that are not represented by the positions of their respective parties, voters cannot choose a party on the basis of its EU position, while at the same time choosing on the basis of its left–right position. They also argue that this potential has not yet been exploited by contemporary political parties, and thus is the 'sleeping giant' of national politics of most European states.

In contrast, the 'top-down' or 'élite-driven' perspective views opinion formation as being more or less shaped and determined by political élites. According to this perspective, the opinions of party electorates are generally related to the positions taken by parties owing to individual voters' limited ability to acquire information and adopt consistent preferences on complex issues such as European integration (e.g. Hooghe and Marks 2005; Ray 2003; Steenbergen *et al.* 2007; Steenbergen and Jones 2002). The argument is based on findings in cognitive and social psychological studies showing that cues offered by informed actors can influence the opinions of less informed individuals on complex issues. Cues presented by political élites can therefore provide citizens with 'cognitive shortcuts' to help them understand what are in their interests, or persuade them to adjust or adopt views accordingly (Lupia and McCubbins 1998; Zaller 1990, 1992). Thus, party cues can act as information shortcuts or heuristic processing aids that help individual voters to make informed choices (Simon 1982, 1985).³ The most important cues concerning European integration arise in the domestic arenas of the EU member states, from political parties and political ideology (Hooghe and Marks 2005; Steenbergen and Jones 2002; Wessels 1995). Support for, or opposition to, European integration is therefore understood to be partly mediated by political parties, as supporters assimilate their opinions with those of the party. The élite-driven theories of integration provide plausible lines of argument since political élites, but not the masses, have coherent ideological frameworks that facilitate their comprehension and structuring of complex issues, such as those arising from European integration (Hellström 2008; Hooghe *et al.* 2002; Marks *et al.* 2002). An élite-driven perspective on European integration seems to be explicitly or implicitly assumed by many authors of most recent studies on related issues (e.g. Brinegar *et al.* 2004; Franklin *et al.* 1994; Hooghe and Marks 2005; Steenbergen and Jones 2002; Van der Eijk and Franklin 1991).

However, several authors have recently argued that causality runs in both directions, i.e. that voters are not completely manipulated by parties and candidates, but rather that public opinion both shapes and is shaped by political élites, or that the electorate and the parties influence each other simultaneously (Carrubba 2001; Ray 2003; Schmitt and Thomassen 2000; Steenbergen *et al.* 2007; Wessels 1995). By matching parties' positions with opinions of party supporters on European integration from 1973 to 1991, Wessels (1995) found indications of a reciprocal relationship; party positions, manifested in the content of party platforms, appeared to have a strong influence on the opinions of their supporters, while party supporters had a minor, but significant, influence on party positions. A contrary conclusion was drawn by Schmitt and Thomassen (2000). Using European Election Study datasets from 1979 and 1994, they found that voters have a somewhat stronger effect on party élites than vice versa. In addition, using a non-recursive model estimated by two-stage least square (2-SLS) regression, Carrubba (2001) found evidence that parties adopt positions similar to those of the voters, although he did not exclude the possibility that parties influence their own voters at the same time. Using party manifestos to locate party positions on European integration and Eurobarometer data to measure electoral opinion, he found that between 1977 and 1992 there was an electoral connection on European integration. When electorates were more in favour of integration, their representatives adopted more positive positions, and when less in favour, the parties took less supportive positions. In another study, based on expert data regarding party positions from four time points between 1984 and 1996, Ray (2003), using a non-recursive model, concluded that party position influences electorate opinion, but that this effect varied with levels of disagreement among parties, party unity, issue salience, and party attachment. Steenbergen *et al.* (2007) have also argued for the existence, and estimated the strength, of a reciprocal relationship between parties and voters, in a study in which they applied 2-SLS regression to a panel dataset consisting of expert survey placements of parties and Eurobarometer data about electorates at six time points in the period 1984–2002. Generally, they found a relatively strong effect of the electorate on the party élites, and a small but not insignificant effect of party cueing on electorates. After dividing the sample into sub-samples, however, they found that both the mass-driven and élite-driven connections were particularly significant in countries with proportional representation systems, in non-election years, and in situations where there were low levels of intra-party dissent, high levels of inter-party dissent and the issue was salient for the parties.

The above-mentioned studies thus make substantially differing assumptions regarding the causal structure between electorate opinion and party positions on European integration, and consequently draw conflicting conclusions regarding the relationship between them. The arguments underlying the mass-driven, élite-driven and dynamic views of preference formation appear to be equally plausible. However, no study has hitherto attempted to test empirically the causal structure of this party–electorate link. This is the

purpose of the study presented here. The questions addressed are whether political élites are still the main engines of integration, or if the electorate connection has become so important that it determines the future pace of integration, or if parties and voters mutually determine the pace and scope of integration via dynamic interactions. To assess these possibilities I extend and apply a method for determining causal structure in time series (the Granger causality test) to panel data series of party positions and aggregated voter opinions on European integration.

DATA AND METHODS

My dataset is a pooled unbalanced cross-sectional panel of data pertaining to the stances of political parties and aggregated voter opinion in 15 countries (the 15 EU members as of 1995) between 1973 and 2003.

The data I use here regarding citizens' opinions on European integration over time are derived from the Eurobarometers, as published in pooled format in the *Mannheim Eurobarometer Trend File, 1970–2002* (Schmitt *et al.* 2005), while the measures of party positions on European integration, and their changes over time, originate from a dataset of party platform positions generated by the Manifesto Research Group/Comparative Manifestos Project (Budge *et al.* 2001; Klingemann *et al.* 2007).

To estimate EU support among the voters I use the regularly asked survey item in the Eurobarometers: *'Generally speaking, do you think that (your country's) membership of the Common Market/European Community/European Union is "a good thing", "neither good nor bad", or "a bad thing?"'* Support for European integration is measured by taking the aggregated difference at the national level between the percentages of respondents who describe the EU as a 'good thing' and as a 'bad thing' (e.g. Carrubba 2001). The index ranges from 0 to 1, where 0 indicates strong Euroscepticism and 1 strong support. It should be noted that it should not be necessary to use different survey questions to measure support for the integration process since the responses to such questions tend to be highly correlated. This kind of correlation has also been observed in previous research showing that responses to such questions also reflect respondents' support for integration generally and support for various specific EU policy issues (cf. Anderson 1998; Gabel 1998a, 1998b; Gabel and Palmer 1995).

The data on parties' EU stances are derived from references to Europe in the election manifestos of national political parties. For each party in each election year, the frequencies of positive statements (*per108*) and negative statements (*per110*) made regarding European integration were recorded. The differences between the relative frequencies of positive and negative statements provide an index – a high value indicating that the party concerned in the election year concerned had a more positive stance on European integration than parties scoring lower values. This variable has been recoded to range from 0 to 1 (0 indicating strong opposition and 1 strong support). The measure has also

been used in earlier studies as a proxy indicator of party positions on European integration (Carrubba 2001; Wessels 1995). In several respects it has clear shortcomings as a proxy for actual party positions, a major one being that the overall number of references made by a party to European integration is dependent on the salience of the issue within a country and over time. More importantly, however, party manifestos are strategic documents for signalling policy shifts to the electorate. In other words, party manifestos have a strong electoral element since they are published to promote the election of their representatives, and thus may reflect the views of the constituents to a greater degree than the parties' positions during non-election years. However, despite these shortcomings there is evidence that the manifesto data provide reasonable proxies for the actual positions of parties and correspond fairly well with those obtained from expert surveys of party positions (cf. Hellström 2008: 205). Expert data, i.e. responses of experts asked to quantify the level of support for European integration among national political parties, are usually considered to provide valid measures of party positions (e.g. Marks *et al.* 2007). Using expert data (Hooghe *et al.* 2005; Marks and Steenbergen 2001; Ray 1999) in conjunction with the same models would be an alternative option, but the time-series would be shorter. Moreover, the observations in Ray's (1999) original expert dataset cannot be considered truly independent of one another, since four out of six sets of observations originate from a single survey, in which expert respondents were asked to quantify the level of support for European integration of each considered political party at four points in time. Since it is difficult to measure party positions retrospectively using expert surveys (Mair 2001), such measurement of party positions is likely to have a conservative bias and cannot therefore be used to create sufficiently long time-series of independent observations for the analysis presented in this article.

The Granger causality test (Granger 1969), or Wiener-Granger method, is frequently used to evaluate the nature of causal relationships between pairs of variables. It was originally designed to investigate and determine causal structure in bivariate time-series, but is increasingly used to evaluate causal relationships in panel data settings. The underlying principle of this method is that the future cannot predict the past, but previous events may affect the present, so if a variable X influences variable Y, then changes in X should precede changes in Y. The method can be empirically applied through a two-step regression procedure. Briefly, one begins with an auxiliary regression of Y on its own past values (together with other relevant control variables), then assesses whether adding lagged values of X improves the prediction of Y. If so, one may say that X Granger-causes Y. The order is then reversed to detect whether Y Granger-causes X. A truly exogenous model implies a total lack of feedback or reciprocal relationships in a system of equations, and strictly the Granger test can be used to find out whether there is such a lack, i.e. whether 'X does not Granger-cause Y' and/or 'Y does not Granger-cause X'. The Granger causality test can therefore more appropriately be considered a test of empirical causal structure rather than a test of causality *per se*,⁴ and in this context it provides

four possible outcomes of causal configuration: (1) unidirectional causality from political parties to voters; (2) unidirectional causality from voters to political parties; (3) feedback, or bilateral causality; and (4) independence between party positions and voter opinions.

Unfortunately, standard panel data estimators are not appropriate when using lagged dependent variables as regressors, which is part of the Granger causality test approach, since fixed effects (or first difference) models can produce biased and inconsistent estimates for dynamic panel models. The bias generated is of order $1/T$ and can therefore lead to problems when the time-dimension of the panel (T) is small, as it is in this case (Beck 2001: 122–3; Nickell 1981). Therefore, to account for this bias I use Difference generalized method of moments (GMM) and System GMM dynamic panel estimators developed by Arellano and Bond (1991), Arellano and Bover (1995) and Blundell and Bond (1998), which are designed for dynamic ‘small- T , large- N ’ panels.⁵

When conducting Granger causality tests an important issue is the choice of lag lengths, which can significantly influence the results. Unfortunately, no method for choosing the lag length is ideal in all cases. Here, the Bayesian Information Criterion and Akaike Information Criterion were used to identify an appropriate lag length (through assessing model fit), resulting in single lags for both the party and the voter equations.⁶

A final methodological note concerns the data on parties’ EU stances and voter opinions used here, since they are not ideal for conducting a Granger causality test, because observations on parties’ positions are only available during election years, rather than every year. One could argue that the gaps between measurements make use of the Granger causality test problematic, since the test has a drawback in that it misses purely contemporaneous causation. In the current context, however, I would argue that this is not a major problem for two main reasons. First, we have yearly data on aggregated voter opinions, allowing changes over one-year time periods to be investigated. Furthermore, since aggregated voter positions remain quite stable over time (and party positions tend to be even more stable) changes in positions and attitudes are sufficiently slow for a one-year lag to be realistic. Second, since I mainly conduct the Granger test at levels, any contemporaneous causation should be reflected in the one-year lags, because of serial correlations between current and prior years in party positions and/or aggregated voter opinions. All models were estimated using Stata version 9.2.

RESULTS

Table 1 shows the main results from the first Granger causality tests where electorates’ opinions are the dependent variable across various estimators. In this table, columns 1 and 2 show the results for pooled linear and within-group (i.e. fixed effects) estimators, which respectively provide upper and lower bounds for the autoregressive coefficient of voter opinions (for details, see Bond 2002: 143–4); column 3 shows fixed effects estimates obtained using

Table 1 Results of Granger causality tests: do shifts in party positions cause shifts in voter opinions?

<i>Dependent variables:</i> Voter opinion (t)	<i>Pooled OLS</i> (1)	<i>Within group</i> (2)	<i>First diff.</i> (3)	<i>Diff-1 GMM</i> (4)	<i>Diff-2 GMM</i> (5)	<i>Sys-1 GMM</i> (6)	<i>Sys-2 GMM</i> (7)
Voter opinion (t-1)	0.963*** (0.017)	0.769*** (0.033)	0.6212*** (0.039)	0.731*** (0.089)	0.726*** (0.077)	0.857*** (0.037)	0.864*** (0.034)
Party position (t-1)	0.013 (0.038)	0.086 (0.056)	0.099* (0.060)	0.400** (0.194)	0.386* (0.195)	0.299** (0.147)	0.288* (0.156)
Constant	0.002 (0.020)	0.098*** (0.035)	0.001 (0.005)			-0.061 (0.073)	-0.061 (0.078)
Time effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Hansen				0.34	0.34	0.34	0.34
AR (1)				0.00	0.00	0.00	0.00
AR (2)				0.99	0.95	0.76	0.62
No. of obs.	491	491	384	384	384	491	491
No. of groups	107	107	107	107	107	107	107

Notes: Unstandardized coefficients with robust standard errors in parenthesis; where *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. For one-step estimates Huber–White standard errors were used; the two-step estimates are Windmeijer-corrected. The values reported for the Hansen test are the p-values for the null hypothesis of instrument validity. The values reported for AR (1) and AR (2) are the p-values for first and second order autocorrelated disturbances in the first difference equations. Other estimates are excluded from the table to save space but are available on request from the author.

first differences; columns 4 and 5 show estimates obtained using one- and two-step Difference GMM estimators, respectively; and estimates obtained using System GMM estimators are presented in columns 6 and 7.

The results obtained using the (unbiased) Difference and System GMM estimators strongly confirm that political parties are able to influence voter opinions, as shown by the lagged party position coefficients. Shifts in party positions have a strong, significant effect on electorates' opinions. The lowest point estimate is about 0.3, implying that if a party shifted from complete opposition to complete support for European integration, we could expect an increase in support amongst voters of about 30 per cent. This is not a very realistic scenario, but it demonstrates the importance of such party cuing effects.

The main results from the second set of Granger causality tests where party positions on European integration are the dependent variable across various estimators are shown in Table 2. Again, the pooled linear and within-group estimators in columns 1 and 2 provide the upper and lower bounds for the autoregressive coefficient, respectively, but this time for party positions. Column 3 shows the first difference estimation. The results for the one- and two-step Difference GMM estimators, presented in columns 4 and 5, clearly show that the estimated autoregressive coefficient is smaller than the corresponding within-groups estimate, indicating that these estimators are seriously downward biased. Therefore, inferences are made from the System GMM estimates, reported in columns 6 and 7, where the estimated autoregressive coefficient lies between the upper and lower bounds. The insignificant influence of the lagged voter opinion variable indicates that parties are not adapting to electorate opinion on European integration.⁷

In previous investigations of the relationship between party positions and electorate opinions a common assumption was that parties do not try to appeal to a country's whole electorate, but rather to a more limited party support base. The usual approach has been to match party supporters and political parties according to electors' stated voting intentions in general elections (e.g. Ray 2003; Marks *et al.* 2002) or using voters' ideological self-placement and the predicted right-left ideological position of parties (e.g. Carrubba 2001; Steenbergen *et al.* 2007). Consequently, it is important to determine if the results of the above tests are 'robust', i.e. consistent with those obtained by applying previously used specifications of the electorates that the respective parties are allegedly assumed to take into consideration. Using this approach also enables the use of control variables for voter opinions. The results obtained using this approach (following Carrubba 2001) are presented in Tables 3 and 4. To save space only results from one- and two-step System GMM estimates are shown in these tables, since these estimators proved to yield the most consistent results. Columns 1 and 2 show the results obtained from estimations without additional covariates, while columns 3 and 4, respectively, show results from estimations with non-contemporaneous or lagged control variables.

In the model describing changes in voter, or party supporter, opinions the following control variables are used: median age; proportions of females, manual

Table 2 Results of Granger causality tests: do shifts in voter opinions cause shifts in party positions?

<i>Dependent variables:</i> <i>Party position (t)</i>	<i>Pooled OLS</i> <i>(1)</i>	<i>Within group</i> <i>(2)</i>	<i>First diff.</i> <i>(3)</i>	<i>Diff-1 GMM</i> <i>(4)</i>	<i>Diff-2 GMM</i> <i>(5)</i>	<i>Sys-1 GMM</i> <i>(6)</i>	<i>Sys-2 GMM</i> <i>(7)</i>
Party position (t-1)	0.571*** (0.084)	-0.017 (0.055)	-0.454*** (0.050)	-0.216 (0.177)	-0.236* (0.132)	0.264** (0.124)	0.271** (0.119)
Voter opinion (t-1)	0.030* (0.016)	0.001 (0.032)	0.012 (0.034)	-0.144* (0.079)	-0.0135* (0.076)	0.022 (0.089)	0.021 (0.088)
Constant	0.185*** (0.035)	0.483*** (0.033)	0.012*** (0.004)	(0.079)	(0.076)	0.341*** (0.094)	0.330*** (0.087)
Time effect	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Hansen				0.59	0.59	0.78	0.78
AR (1)				0.36	0.32	0.01	0.05
AR (2)				0.12	0.11	0.17	0.15
No. of obs.	444	444	350	350	350	444	444
No. of groups	94	94	94	94	94	94	94

Notes: Unstandardized coefficients with robust standard errors in parenthesis; where *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. For one-step estimates Huber–White standard errors were used; the two-step estimates are Windmeijer-corrected. The values reported for the Hansen test are the p-values for the null hypothesis of instrument validity. The values reported for AR (1) and AR (2) are the p-values for first and second order autocorrelated disturbances in the first difference equations. Other estimates are excluded from the table to save space but are available on request from the author.

Table 3 Results of Granger causality tests: robustness checks

<i>Dependent variables:</i> <i>Voter opinion (t)</i>	<i>Sys-1 GMM</i> <i>(1)</i>	<i>Sys-2 GMM</i> <i>(2)</i>	<i>Sys-1 GMM</i> <i>(3)</i>	<i>Sys-2 GMM</i> <i>(4)</i>
Voter opinion (t-1)	0.900*** (0.025)	0.901*** (0.023)	0.898*** (0.025)	0.899*** (0.028)
Party position (t-1)	0.292*** (0.081)	0.292*** (0.082)	0.250** (0.097)	0.224** (0.112)
Constant	0.056* (0.031)	0.062* (0.032)	0.095 (0.074)	0.121 (0.077)
Time effect	Yes	Yes	Yes	Yes
Hansen	0.74	0.74	0.89	0.89
AR (1)	0.00	0.00	0.00	0.00
AR (2)	0.14	0.12	0.84	0.44
No. of obs.	437	437	424	424
No. of groups	97	97	95	95

Table 4 Results of Granger causality tests: robustness checks

<i>Dependent variables:</i> <i>Party position (t)</i>	<i>Sys-1 GMM</i> <i>(1)</i>	<i>Sys-2 GMM</i> <i>(2)</i>	<i>Sys-1 GMM</i> <i>(3)</i>	<i>Sys-2 GMM</i> <i>(4)</i>
Party position (t-1)	0.475*** (0.152)	0.536*** (0.197)	0.453*** (0.145)	0.454*** (0.132)
Voter opinion (t-1)	0.087 (0.061)	0.072 (0.064)	-0.015 (0.063)	-0.022 (0.070)
Constant	0.189*** (0.056)	0.170** (0.086)	0.163*** (0.046)	0.179*** (0.060)
Time effect	Yes	Yes	Yes	Yes
Hansen	0.30	0.30	0.62	0.62
AR (1)	0.05	0.05	0.05	0.05
AR (2)	0.28	0.29	0.43	0.38
No. of obs.	414	414	414	414
No. of groups	96	96	91	91

labourers, non-manual labourers, people employed in agriculture, executives, professionals, unemployed; first, second and third education quartiles; and median income (cf. Carrubba 2001; Gabel 1998b; Ray 2003; Steenbergen *et al.* 2007). The control variables for parties' positions consist of left-right ideology and its square to account for the non-linear relationship (i.e. the well-known inverted U-pattern), where mainstream centre parties tend to be pro-integrationist, with Euroscepticism restricted to the extreme left and right. I also include participation in the government, since parties

in government are likely to have a more EU-positive position than parties excluded from government. Finally, I include electoral vote share, since more electorally successful parties are likely to be more positive than less successful parties (see Hellström 2008; Hooghe *et al.* 2002).

The results in Table 3 strongly confirm the hypothesis that political parties have significant effects on electorate opinions regarding the EU, and the estimates in columns 3 and 4 show that the results are robust, even when other covariates are taken into consideration. However, unsurprisingly, the cueing effect of parties is somewhat weaker, but still significant, when control variables are included in the estimated models.

The effects of potential party supporters' opinions on party positions are reported in a corresponding manner in Table 4. As in the previous estimations based on models of congruence in aggregate opinion at the national level, I found no support for the hypothesis that parties are adapting to changes among their electorates.

Overall, the results of the above tests suggest that the direction of 'causality' is from parties to voters, i.e. there is a unidirectional Granger causality in the mass-élite linkages; political parties Granger-cause changes in electorate opinion, but voter opinion does not Granger-cause changes in party positions (in accordance with causal configuration 1, pp. 7-8)⁸.

CONCLUSIONS

It has been suggested by several recent studies that there is a functioning electoral connection between political parties' positions and voters' opinions on European integration, but hitherto this suggestion has never been rigorously tested. Therefore, the purpose of the study reported here was to examine whether political parties are leading and/or following public opinion on European integration. Contrary to the findings of Steenbergen *et al.* (2007), Carrubba (2001), Schmitt and Thomassen (2000) and Wessels (1995), the findings indicate that there is no robust feedback, reciprocal causation, or dynamic representation of opinion in the mass-élite linkages, nor an electoral connection on European integration in this respect. Conversely, I find evidence of unidirectional Granger causality from political parties to voters. Essentially, political parties are to some extent able to influence public opinion, but parties do not seem to have responded to shifts in voter opinions by modifying their positions accordingly.

The observed unresponsiveness of political parties to electorates' opinions found in this study is not surprising, for several reasons. First, when a party is in accordance with its supporters on an issue, there is no pressure for it to change its position, since it is gaining from the status quo. Second, voters are known to have little knowledge about the EU generally; for instance, Eurobarometer answers indicate that large proportions of EU citizens have limited understanding of EU institutions, their competences and the general scope of EU policy (see, for example, Hobolt 2007). Given that voters are ill-informed and have

weak preferences, it is not surprising that constituents' opinions appear to be 'cued' by the stances adopted by political parties. Political parties in representative democracies do not merely have a mediating role, translating voters' preferences into public policies (and being held accountable in elections for political decisions they have taken). Political parties to some extent fulfil an important role by communicating the content of the political decision-making process and thus helping uninformed voters to form preferences. However, it is not necessarily undesirable or 'undemocratic' if political parties lead the opinion-making process on European integration, since political preferences of the voters in such cases may arise through the political debate of the parties, and thus should not be regarded as wholly exogenous (cf. Føllesdal and Hix 2006: 545–7). Therefore, the communication of content and cueing by political parties could play important roles in forming opinions on matters such as EU policy issues, in which the supply of information about the polity (as well as interest in such issues) is usually low. Thus, the findings of this study should not necessarily be interpreted as simply demonstrating the unresponsiveness of political parties, but rather as indicators that the opinion leadership of political parties merely reflects the structure of the EU polity. On the other hand, in both national elections and European Parliament elections political parties largely fail to reflect many voters' preferences on the content and direction of EU polity (Van der Eijk and Franklin 1996, 2004), and more importantly fail to raise policy debates on these issues at all. However, this is not unexpected. As long as there is no electoral contest for the content, direction and leadership of the EU policy agenda (Føllesdal and Hix 2006), mainstream parties will continue to seek to structure competition on the left–right dimension and restrain debates regarding integration and avoid developing and promoting competing policy positions on EU polity. As long as this is the case, these issues will largely lack voter salience, voters will continue to have weak preferences on European integration, and thus lack substantial ability to shape the integration process through the political parties.

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NOTES

- 1 The second-order nature of European Parliament elections, which are mainly fought over national, rather than European, issues (Van der Eijk and Franklin 1991, 1996, 2004), could also be seen as confirmation of the permissive consensus hypothesis.
- 2 Responsiveness can be regarded as the degree to which political parties attempt to translate voters' preferences into public policies, and accountability refers to the extent that voters' stated policy choices are really carried out by political parties

- (and implemented by governments). In this study I do not address the accountability of political parties, since it is better assessed through a comparison of electoral promises and the following legislative behaviour of the political parties.
- 3 Since information is rarely transparent and easily accessible for voters, their mere possibility making reasonable decisions is limited without external information shortcuts. For a 'bounded rational' citizen (Simon 1982, 1985) it makes sense to use available 'information shortcuts' to make reasonable decisions with minimal cognitive effort. This argument also applies to 'rational voters', since it is reasonable for the individual voter to use cues or information disseminated by the parties when taking decisions to minimize their information costs (Downs 1957: 98–100, 220–30). In other words, rational and reasoning voters do not need to be highly informed in order to make rational choices; with the help of cognitive heuristics, information shortcuts, or cues, they can act as if fully informed. Thus, according to this argument, low information levels do not necessarily have major adverse consequences for the functioning of democracy (Lupia and McCubbins 1998).
 - 4 Causation and causality concepts should be used with caution, since aspects of causality have been intensively debated by philosophers for millennia, and in contexts such as this the concepts should clearly be distinguished from any more comprehensive philosophical notion of causality. In addition, mere correlation is not sufficient to establish a causal connection between events A and B. One could argue that the minimum requirements for this are: a firm statistical correlation, a solid theory or well-founded reason to believe that A causes B, and justifiable reasons for excluding alternative hypotheses. However, when dealing with time-series of data it can always be argued that if event A precedes event B, it is possible that A has caused B (but not vice versa). Previous events may affect the present. The future, however, cannot affect the past. For an extensive discussion of the concept of causality in social science, see Pearl (2000).
 - 5 More details regarding the data used, full specifications of all estimated models and a more comprehensive methodological discussion (including information about unit root tests, heteroskedasticity tests and the selection of optimal lag length for the Granger causality tests) are available in the 'Methodological Appendix', which can be downloaded from: http://www.pol.umu.se/papers/JEPP2008_appendix.pdf
 - 6 In addition, I evaluated an alternative strategy for selecting the lag length involving initially testing a long lag and incrementally reducing it, testing the results each length yielded. This approach indicated that the results are generally robust across different lag lengths.
 - 7 Alternatively, the practical significance, or to be more precise the effect size, of voter opinions may be too small to be statistically significant in relation to the sample size. In other words, even if voters are able to influence the positioning of parties with regard to EU policies, their influence is minor.
 - 8 I also examined the possibility that the relationship between voters' and parties' opinions may have changed over time (e.g. pre- and post-Maastricht Treaty). When running period-specific estimations this yielded rather ambiguous results, depending on the estimation technique used (not shown here). With voter opinion aggregated at the national level using within-group estimation I found some support for the hypothesis that parties adapt to voter opinions, but not with other estimation techniques used in this study, or when using voter opinion aggregated at the party level.

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