Workshop
"Modelling individual dynamics with political science data"

University of Essex, 20/21 May 2016

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Workshop Programme

Friday, 20 May 2016

12:00-13:00	Lunch
13:00-13:15	Welcome – Workshop organizers
13:15-14:45	Martin Kroh (Humboldt) and Peter Selb (Konstanz): "Why are the Unemployed Politically Quiescent? Unemployment and Civic Action in a Longitudinal Perspective" James Dennison (EUI): "Modelling individual turnout dynamics with Westminster constituency political context data"
14:45-15:00	Coffee break
15:00-16:30	Malcolm Fairbrother (Bristol): "The Random Effects in Multilevel Models: Getting Them Wrong and Getting Them Right" Harold Clarke (UT, Dallas) and Paul Whiteley (Essex): "Will Britons vote to leave the European Union? A multi-level dynamic analysis"
16:30-16:45	Coffee break
16:45-18:15	Geoffrey Evans (Oxford) and Jonathan Mellon (Oxford): "Using panel data to estimate the impact of party leaders in the 2015 election" Daniel Stegmueller (Mannheim), Anja Neundorf (Nottingham) and Thomas Scotto (Essex): "The Dynamics of Party Identification in Turbulent Times: The Case New Labour in England, 1991-2008"

Saturday, 21 May 2016

09:30-11:00	Ann-Kristin Kölln (Gothenburg) and Kees Aarts (Twente): "Satisfaction with democracy and electoral behaviour in the Netherlands: findings from the 2007-14 LISS Panel" Nicole Martin (Essex): "Political interest and party identity among 10-18 year olds in the UK: using latent growth curve models to explore the effects of sibship, gender, ethnicity and household political environment"
11:00-11:15	Coffee break
11:15-12:00	Mark Pickup (Simon Fraser University): "A General to Specific Approach to Unobserved Heterogeneity in Dynamic Panel Models"
12:00-13:00	Lunch break
13:00-14:30	Discussions: • Paper Symposium • Initiating a UK-based probability sample internet panel study

Papers

Harold Clarke (UT, Dallas) and Paul Whiteley (Essex): Will Britons vote to leave the European Union? A multi-level dynamic analysis

There is a long tradition of research on public support for the European Union and the consensus in the literature is that support depends on three things: 'Calculations, Community and Cues' (Hooghe and Marks, 2005). In other words it is a matter of calculations of the costs and benefits of membership, strengths of attachments to the nation state, and elite attitudes to the EU in different countries. One key problem with this analysis is that support for EU membership is quite volatile, and in Britain has fluctuated widely in recent years. This poses problems for an analysis which stresses the importance of slow moving determinants of support such as individual attachments to the nation state, and cues from the leadership of parties which have long-standing and rather stable positions the EU. As an alternative we propose a valence model of EU support in Britain which is tested utilising individual level data collected every month over a period of more than ten years. The multi-level dynamic modelling shows that valence is much better able to explain volatility in attitudes to membership than the traditional models.

We propose to review the econometric weaknesses of individual level panel analysis – in particular Nickell bias – which means that conventional lagged endogenous models are commonly biased and inconsistent. So the methodological contribution is to show that panels don't help if special techniques such as the use of the Arellano Bond GMM estimator are not utilised. The repeat cross-sectional analysis with a multi-level component can deal with some of these problems.

James Dennison (EUI): **Modelling individual turnout dynamics with Westminster constituency political context data**

Despite the rich empirical literature on the determinants of voter turnout, individual-level studies largely focus on, first, variation in voters rather than elections and, second, on variation between rather than within voters. Electoral closeness, sometimes called marginality, is a key measure of political context and, according to the calculus of voting, could be a determinant of voting. However, results thus far have been mixed, not least because cross-sectional studies have struggled to disentangle the effects of higher campaign spending in closer seats from the direct effect of closeness. By using the British Household Panel Study, which includes five UK general elections, and matching contextual information to this panel data, I am able to separate the effects of electoral closeness from campaign spending on individual-level voter turnout. I find strong evidence for positive effects of campaign spending *and* electoral closeness on an individual's chance of voting, though both are highly contingent on the state of the individual's party in their constituency.

Geoffrey Evans (Oxford) and Jonathan Mellon (Oxford): Using panel data to estimate the impact of party leaders in the 2015 election

We examine the impact of leadership perceptions on vote switching using several waves of the BES internet panel study. We measure the main party leaders' approval levels on 10-point like/dislike scales and estimate the lagged impact of these on vote switching using McFadden discrete choice models. If leaders are popular amongst a relevant target group *and* their evaluations explain vote switching over time we interpret this as evidence that they've having a positive impact. If they're *not* popular and explain vote switching over time then we take this as evidence that they're having a negative impact. Anything else – i.e. neutral evaluations, no effect on change - and leaders are probably not that consequential. For each of the main party leaders we also look at recruitment (do they attract or dissuade people from other parties?) and retention (do they keep or repel people from their own?). We also include a range of controls including perceptions of party ideological positions. Through this method we examine how changing levels of approval impact on vote switching in the 15 months leading up to the election net of other factors including shifts in party position.

Malcolm Fairbrother (Bristol): The Random Effects in Multilevel Models: Getting Them Wrong and Getting Them Right

Many surveys of respondents from multiple countries or subnational regions have now been fielded on multiple occasions. Social scientists are regularly using multilevel models to analyse the data generated by such surveys, investigating variation across both space and time. We show, however, that such models are usually specified erroneously. They typically omit one or more relevant random effects, thereby ignoring important clustering in the data, which leads to downward biases in the standard errors. These biases occur even if the fixed effects are specified correctly; if the fixed effects are incorrect, erroneous specification of the random effects worsens biases in the coefficients. We illustrate these problems using Monte Carlo simulations and two empirical examples. Our recommendation to researchers fitting multilevel models to comparative longitudinal survey data is to include random effects at all potentially

relevant levels, thereby avoiding any mismatch between the random and fixed parts of their models.

Ann-Kristin Kölln (Gothenburg) and Kees Aarts (Twente): Satisfaction with democracy and electoral behaviour in the Netherlands: findings from the 2007-14 LISS Panel

We study the individual-level relationship between citizens' satisfaction with democracy and electoral behaviour (turnout and party choice) over time, using the Dutch LISS panel. The questions to be addressed include the stability of, and interaction between satisfaction with democracy and electoral behaviour. The LISS Panel (refer to www.lissdata.nl), which is based on a relatively large probability sample from the Dutch register of households, contains inter alia annually recurring modules on Politics and Values. In addition, various more specific modules focused on politics have been included. We will base our analyses on eight panel waves, applying a cross-lagged structural equation (or simplex) model. With this model we will be able to test the causal sequence of satisfaction with democracy and electoral behaviour – an issue that has gained in relevance since the rise of new populist parties.

Martin Kroh (Humboldt) and Peter Selb (Konstanz): **Why are the Unemployed Politically Quiescent? Unemployment and Civic Action in a Longitudinal Perspective**

The effect of individual unemployment on political participation is a classical and recurring topic in the social sciences. Lazarsfeld and colleagues (1933) in one of the pioneering studies of the discipline suggest that the unemployed retreat from public life and reduce their political activity. While cross-sectional correlation often supports this conclusion, studies employing more rigorous methods of causal inference document conflicting results. The present paper uses difference-in-difference panel approach augmented by propensity score weighting to identify a causal effect of unemployment on indicators of political involvement. This semiparametric approach allows us to better understand heterogeneous unemployment effects in different contexts. The finding that unemployment has both mobilizing as well as demobilizing effects reconciles some of the conflicting results of previous research.

Nicole Martin (ISER, Essex): Political interest and party identity among 10-18 year olds in the UK: using latent growth curve models to explore the effects of sibship, gender, ethnicity and household political environment

Despite being widely used in other fields such as epidemiology, education research and psychology, latent growth curve models have been slow to gain traction among researchers interested in political behaviour. In this paper I demonstrate some of their advantages, namely that they allow us to consider not only how absolute levels of some characteristic, for instance political interest, differ between individuals and groups, but also how rates of growth differ between individuals and groups. This is achieved by modelling the explicit shape the growth trajectory (positive or negative) using repeated measures on the same individuals.
I apply latent growth curve models alongside survival analysis to study the development of political interest and party identity among 10-18 years olds in *Understanding Society*, the UK's representative longitudinal household study. Adopting a party identity and differences in both

starting levels and developmental trajectories in political interest are analysed with regards to gender, ethnicity, sibship and sibling order. Furthermore, parallel growth curves allow us to look at the mutual influence of siblings, and whether some siblings are more influential than others. Finally, we can consider the household context to see if patterns of intergenerational transmission of party identity and political interest differ according to ethnic group, the gender of the child, and the number of children in the household.

Mark Pickup (Simon Fraser University): A General to Specific Approach to Unobserved Heterogeneity in Dynamic Panel Models

Researchers using panel data must think carefully about the model and estimation technique used and, in particular, must account for the dynamic structure of their data and control for unobserved heterogeneity. Most of the advice on addressing unobserved heterogeneity provided in the political methodology literature pertains to static panel models. But what if a dynamic panel model is required? We discuss the conditions under which a dynamic model is required. We demonstrate that the advice regarding unobserved heterogeneity for static models does not translate to dynamic models. And we outline a test a general-to-specific approach to addressing unobserved heterogeneity in dynamic panel models.

Daniel Stegmueller (Mannheim), Anja Neundorf (Nottingham) and Thomas Scotto (Essex): The Dynamics of Party Identification in Turbulent Times: The Case New Labour in England, 1991-2008

Scholarly interpretations of party identification remain divided into two familiar groups, one arguing that partisanship mostly is stable and another holding it to be responsive to short-term 'rational updating'. Employing individual level panel data from England, which covers the 1991-2008 period, we argue that electorates are comprised of a mixture of both partisan types. Empirical findings from Mixed Latent Markov Models show two-thirds of the respondents to be either stable supporters of the Labour Party or fixed non-supporters of the party throughout the entire period. The remainder move between a state of supporting Labour and not. The propensity of a voter to be one of these two types is a function of the voters' socio-economic positions, and the fact that many voters are predicted to be flexible partisans is evidence of a demographic shift in the Labour Party's core constituencies that occurred during a period of party renewal.