MAPPING THE EUROPEAN FAR RIGHT IN THE 21ST CENTURY: A MESO-LEVEL ANALYSIS*

Vasiliki Georgiadou

Panteion University of Social and Political Sciences, Syngrou ave. 136, 176 71, Athens, Greece.
email: vgeorg@panteion.gr

Lamprini Rori

University of Exeter, Penryn Campus, Treliever Road, TR10 9FE, Cornwall, UK.
email: l.rori@exeter.ac.uk

Costas Roumanias

Athens University of Economics and Business, Patision 76, 104 34, Athens, Greece.
email: roumanias@aueb.gr

ABSTRACT

Using a new regional database of national and European parliament elections on NUTS 2 level in 28 countries, we test the main theories explaining the electoral support for the European far right. Accounting for differences between the extremist (ER) and populist radical right (PRR), we find evidence in support of both economic insecurity and cultural backlash theses. The ER vote is associated mostly with economic insecurity and the PRR vote mostly with cultural backlash. Whereas micro and macro-level analyses have often produced conflicting results, unemployment, immigration and income inequalities have significant and robust effects at the meso level, indicating that the factors determining the far right vote might at large be operating at a sub-national level. In line with the "contact" and "salience-of-change" hypotheses, the effects of economic insecurity are more pronounced in regions that undergo sudden changes compared to those with high levels of immigration.

Keywords: Elections, far right, unemployment, immigration, Tobit, meso level.

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1. INTRODUCTION

We investigate the electoral trajectory of the far right (FR) party family by accounting for variation in the electoral outcomes between its two major components, the extremist right (ER) and the populist radical right (PRR) throughout the European continent at the regional level. Although the differences between these variants are "notable" (Ellinas, 2015) or even "fundamental" (Mudde, 2007, p. 31; Mudde, 2008, p. 2), there is also convergence between the two, since both propagate nationalist ideas, are against socio-cultural pluralism, in favor of restrictionist immigration policies and share anti-establishment stances (Minkenberg, 2013, p. 13; Greven, 2016, pp. 4-5).

Conceptual frameworks explaining the electoral evolution of FR parties can be grouped into "demand-side" and "supply-side" accounts (Mudde, 2007; Rydgren, 2007). Demand-side explanations combine factors that reflect different sets of far-reaching transformations that occurred in the advanced postwar era. Among them, changes affecting citizens' economic status and their socio-cultural identity breed the ground for the rise of new parties. Electoral support for FR parties can be perceived as a reaction against changes associated with socio-economic and cultural insecurity (Inglehart & Norris, 2016), since FR parties present themselves as a counterbalance –a "silent counter revolution" (Ignazi, 1992)- to the rising economic risks and cultural shifts. Supply-centered explanations are divided into two subgroups (Mudde, 2007; Rydgren, 2007): the first focuses on structures of political opportunities related to exogenous factors that mitigate or extend prospect for support of the FR parties; the second concentrates on the FR parties themselves, i.e. their organizational buildup, leadership structure, as well as their ideology, party manifestos and discourse. Our paper rests in the demand-side branch of the literature. On a theoretical level we contribute in three ways: we investigate the role of economic insecurity and cultural backlash in isolation and in combination; we argue about the relevant similarities and disparities between PRR and ER; we examine how determinants of the FR operating at a regional level, might go unnoticed by individual or country-level research. Our empirical contribution lies with providing strong and robust evidence in favour of the predominant theories of the causes of the FR vote, and by confirming both likenesses and differences between the two variants of the FR.

We aim at complete geographical coverage, on a level constituted by 266 NUTS 2 regions in 28 European countries between 1999 and 2014, yielding a sample of 1170 first (national) and second (European) order elections - a sample size well above any other used in comparative analysis on the subject with aggregate data so far. In his analysis covering national elections of 19 Western European countries in the timespan between 1970 and 2000, Golder (2003) was the first to show that the two different subgroups of the FR party family "have clearly enjoyed different patterns of electoral success" (Golder, 2003, p. 443). We build on this idea and project it to the meso level –

"the most neglected level of analysis" (Mudde, 2007, p. 217; Eatwell, 1998, p. 4, 8) – in order to assess the predictions of the main theories explaining demand for the FR.

Drawing upon older studies and existing findings on the background of the FR vote (von Beyme, 1988; Jackman & Volpert, 1996; Lubbers & Scheepers, 2000; Lubbers et al, 2002; Golder, 2003; Swank & Betz, 2003; Arzheimer, 2008, 2009; Dinas & van Spanje, 2011), we check the prevailing research directions on socio-economic grievances and cultural backlashes (Inglehart & Norris, 2016; de Vries & Hoffmann, 2016; Golder, 2016), as well as their contextual interaction in order to clarify the driving forces that facilitate the rise of FR parties all around Europe. Using a battery of explanatory variables, we find consistent and robust evidence indicating both convergence of PRR and ER electoral fortunes with respect to certain covariates (e.g. unemployment) and disparities with respect to others (e.g. immigration, inequalities, other economic adversities). This highlights the need to complement the endeavor that treats the two categories as a whole with analysis that clarifies both their differences and common grounds.

Our research complements and enriches explanations of electoral support for FR parties by investigating the effect of measures of perceived economic and cultural threat at the regional level. According to historians, meso-level analyses offer "an ideal mix of specificity and generality" therefore curing shortcomings of both micro and macro levels analyses (Little, 2010, p. 16). In comparative politics, a turn towards the sub-national level has increased sample sizes and provided more accurate data for comparison (Snyder, 2001). Given the size of our comparative sample, we consider the regional level as a crucial size unit of analysis for several reasons. Firstly, for its ability to capture effects that might evade both individual and country-level analyses. For instance, individual unemployment status fails to capture the effect of the threat of unemployment to those still employed, and country-level unemployment might mask this effect by pooling regions within the same country. Regional data take into account socioeconomic threats that voters are facing at a relative level of proximity. Secondly, working with regional data is more appropriate for making comparative analysis since they focus on units of comparable size. Furthermore, the regional level can better capture within-country variation in income and inequalities and provide a more nuanced interpretation of the FR vote. Finally, other significant, time-invariant socioeconomic or political factors operating at a regional level, might be unobservable or very difficult to measure quantitatively. Failing to control for such, region-specific heterogeneity, might result in omitted variable bias and affect the estimation of our included regressors. Panel-data techniques on a regional level, reduce such biases, even in cases where the specific regional characteristics cannot be identified explicitly.

As a generic category, the meso level includes several geographical sub-levels and size units that extend from the regional up to the micro-local level (Savelkoul et al., 2017,

p. 218). Demand-side meso-level explanations can involve regions, cities, towns, municipalities, voting districts, neighborhoods, etc., capturing any spatial grading between the citizens and the state (Biggs & Knauss, 2011). In order to reveal sub-national variations that explain the FR vote at the national electoral arena, we use data on European NUTS 2 level. Analyses at a finer grid are both informative and available for single countries and specific periods (Thijssen & de Lange, 2005; Biggs & Knauss, 2011; Hangartner et al., 2017; Savelkoul et al., 2017). Their contribution stems, among others, from their strength to account for different dynamics operating at distinct geographical levels (Kaufmann & Goodwin, 2016). For instance, contact effects have been found to be more likely in smaller units on analysis (Kaufmann & Harris, 2015: 1566; Schlueter & Scheepers, 2010: 293); as the size of unit increases, threat perceptions of white natives are enhanced (Ha, 2010: 30). One might be similarly interested to check how economic and cultural backlashes act at different levels of aggregation (King & Wheelock, 2007; Savelkoul et al., 2017). However, for all the interest such approaches present in terms of originality and accurate insights, studies of the FR parties/vote that focus on smaller spatial units within the meso level are not comparative due, mostly, to limitations in obtaining exhaustive and reliable data for a large panel of countries. Our paper comes to fill this gap, by providing a pan-European comparative analysis at the finest grid for which a large number of diverse socioeconomic controls are available.

The size and the geographical coverage of our sample allow us to test for a minimalist set of determinants that affect the FR vote – those that are common to all cases in our sample. Our evidence is robust to a large variety of alternative specifications, modelling choices and classifications. In particular, we check for structural differences between national and European parliamentary elections, as well as between Eastern and Western Europe inter alia. Since the empirical literature has often produced conflicting results about the effects of key socioeconomic variables on the FR vote with both aggregate and individual-level data, the robustness of our results indicates that a great part of the socioeconomic determinants of the FR vote might be acting at a regional level and in distinct ways with respect to the two FR variants.

2. THEORY AND HYPOTHESES

2.1 Driving forces in the rise of the far right: theoretical accounts

Early theoretical accounts of the electoral rise of FR parties initially moved around two distinct directions. The first uses the psychoanalytical arguments of the "authoritarian personality" (Adorno et al., 1950) for analyzing extremism and radicalism as pathologies of modernity. The second emphasizes the vulnerability of the endangered

lower classes to intolerance; susceptibility to extremism should be found among those with low levels of sophistication and high levels of "status anxiety" in the era of industrialization (Lipset, 1963, pp. 92-94, 131-137). Drawing upon this tradition, scholars considered far rightism as a "normal pathology" of the liberal industrial societies, as a "potential" that is inherent in the western world, and at the same time opposed to its values (Scheuch & Klingemann, 1967, pp. 12-13).

Subsequent explanations focused on the historical trajectory (von Beyme, 1988) and the ideological makeup (Mudde, 2000) of the European FR. Dominant studies emphasize the right-wing "populist challenge" (Mény & Surel, 2002; Taggart, 1995) and discuss the most relevant case studies of FR parties and movements in the European continent (Hainsworth, 2000; Caramani & Mény, 2005). At the same time, a considerable number of contributions explore the electoral path of FR parties, voting preferences of their electorate, changing attitudes that affect moving towards and away from the FR and a broad palette of factors (social, psychological, political, economic) correlated with the FR (Coffé & van den Berg, 2017; Art, 2011; Swank & Betz, 2003; Lubbers et al., 2002; Lubbers & Scheepers, 2000; van der Brug et al., 2000; Jackman & Volpert, 1996; Kitschelt, 1995; Betz, 1993).

Crystallization of two explanatory directions towards synthetic explanations. Au courant interpretation of the electoral support for the FR is separated in two accounts (Inglehart & Norris, 2016). The first one identifies as potential FR supporters the so-called "losers of modernization" (Betz, 1998, p. 7) as well as those who are "rather secure" but "can still lose something" during the processes of modernization and globalization (Minkenberg, 2000, p. 187; Rydgren & Ruth, 2011, pp. 206-207). The second account addresses emotions, which mobilize citizens' fear, resentment, or hatred against the Other. Immigrants and ethnic minorities are stereotyped as an "ethnic threat" (Mudde, 2007, p. 210). FR parties adopt a xenophobic rhetoric blaming immigrants for weakening the country's culture and economy, thus attracting votes of natives with negative sentiments towards immigrants (Cochrane & Nevitte, 2014; Hainmueller & Hopkins, 2014).

Understanding the appeal and the rising demand for the FR in contemporary Europe associated with economic and socio-cultural phenomena required more synthetic explanations. Economic misery that causes concerns related to the personal economic situation or the national economy, on the one hand, and socio-cultural fears on the other, intertwine (Hainmueller & Hopkins, 2014; Barfort & Hobolt, 2017), rendering the interaction between them a possible driving force of the PRR and ER parties. The likelihood to vote for FR parties "is rooted in both economic and cultural developments" since both are able to affect the social status which is a key factor that evokes electoral support for the FR parties (Gidron & Hall, 2017).

Interactions between unemployment rates and levels of immigration might reinforce support for the FR, but their causal links are neither linear nor very clear (Sniderman et al., 2004). Several studies have often produced "inconsistent results" (Golder, 2003, p. 433) with respect to the impact of immigration, unemployment and their interaction (Givens, 2005). If the unemployed and those suffering from economic hardship blame immigrants for their personal misfortune, FR parties that support restrictionist immigration policies have a chance to perform well within the segments of the economic losers (Lubbers & Scheepers, 2000, p. 66). Nonetheless, insofar as migration is more likely to take place during periods of economic prosperity and as migrants reasonably concentrate in prosperous regions (Brückner et al., 2009, p. 5; Cochrane & Nevitte, 2014, p. 2), anti-immigrant parties could be chosen by both "losers" and "winners", depending on whether the perceived threats are viewed as an "individual threat" or a "group-level threat" (Semyonov et al., 2006, pp. 426-428).

With respect to the role of immigration, recent literature has come to make a distinction between sudden changes and long-term co-existence in the so-called "salience-of-change" (Newman & Velez, 2014) and "contact" (Kaufmann, 2017) hypotheses. According to the former, it is actual changes in rather than levels of the immigrant population that intensify the possibility of immigration being identified as a threat. According to the latter, natives in areas with increased diversity have more chances to interact with minorities, thus improving natives' attitudes towards immigration. In this context, deteriorating economic conditions and increasing cultural heterogeneity stemming from a "drastic change" (Newman & Velez, 2014, p. 293; Hopkins, 2010) in immigrant population in the natives' society, are expected to promote anti-foreign sentiments (Semyonov et al. 2006, p. 427) whereas, increased contact with minorities is expected to dampen hostility towards minorities and immigrants.[1]

2.2 Empirical evidence

Comparative empirical research linking the state of the economy and immigration to the FR vote has so far mostly focused on three approaches: survey data that explore voters' attitudes towards the above-mentioned issues, but not linking these issues to the prevailing conditions (Tillie & Fennema, 1998; van der Brug et al., 2000); a combination of aggregate and individual data that causally link structural conditions and individual perceptions to the rise of the FR (Lubbers et al., 2002; Kessler & Freeman, 2005; Arzheimer & Carter, 2006; Arzheimer, 2009); and country-level

[1] Higher number of immigrants increases the opportunity for interaction between natives and non-natives and diminishes the tensions between them (Hainmueller & Hopkins, 2014). Despite increased contact with immigrants/minorities, feelings of fear and hostility might be preserved since "threats" and "contacts" operate at different spatial scale (Kaufmann & Goodwin, 2016) and thus "can be perceived over a greater distance" (Biggs & Knauss, 2011, p. 634).

contextual data linking structural socioeconomic factors to the FR vote at the highest (country) level of aggregation (Jackman & Volpert, 1996; Knigge, 1998; Golder, 2003).

In the relevant literature there is an attempt to uncover the strongest predictors among the conditions – economic or cultural – that facilitate the electoral support for the FR parties. For some authors, the "economic insecurity" hypothesis, specified as the "labor market competition" approach, is deemed a "zombie threat" since it has "repeatedly failed" to find empirical evidence that verifies it (Hainmueller & Hopkins, 2014, p. 17). Numerous empirical studies rejected the link between high or rising unemployment or tightening conditions in the labor market and FR parties' success (Knigge, 1998; Lubbers & Scheepers, 2000; Lubbers et al., 2002; Arzheimer & Carter, 2006; Coffé et al, 2007). Other analysts, however, confirm a connection between economic insecurity and electoral support for FR parties (Jackman & Volpert, 1996; Swank & Betz, 2003, Inglehart & Norris 2016). The "cultural backlash" hypothesis is considered a factor that correlates positively with FR party support; fears about globalization, immigration or ethnic minorities and reactions against cultural shifts embracing or protecting minorities/foreigners contribute to the electoral rise of the FR (Inglehart & Norris, 2016; de Vries & Hoffmann, 2016).

Despite the falsification (Arzheimer & Carter, 2006; Chapin, 1992) or the verification (Arzheimer 2008, 2009; Coffé et al., 2007; Inglehart & Norris, 2016; Lubbers et al., 2002; Swank and Betz, 2003; Dinas & van Spanje, 2011) of the above-mentioned accounts, what emerges after years of research on the topic is the complexity of the empirical research results: the combination of cultural and economic threats (Golder, 2003; Jesuit et al., 2009; Gidron & Hall, 2017), the way these threats are perceived - as "egocentric" or "sociotropic" (Hainmueller & Hiscox, 2010; Hainmueller & Hopkins, 2014), phenomena like the "nostalgic deprivation" which prove that the driving force of support for the FR is not a current economic threat, but the discrepancy between the current and the past social status (Gest et al., 2017, p. 2).

2.3 Conceptual concretization and hypotheses

This section develops our expectations concerning the effect of contextual variables on the electoral fortunes of the FR. Building on the two dominant theories of the demand-side literature, the economic insecurity and the cultural backlash theses, we test - independently and in conjunction – their relative contribution to explaining the electoral performance of the FR and its two major components, the PRR and the ER. The dichotomy between ER and PRR (Mudde, 2007) is drawn according to their distance from historical fascism. The ER parties - also named "neo-fascist" (Taggart, 1995; Golder, 2003), "autocratic-fascist" (Minkenberg, 2013), "traditional" (Betz, 1994)

or "old" extremist right parties (Ignazi, 2010) - display elective affinities with historical fascism, whereas the PRR parties "deny any lineage" with the fascist legacies (Ignazi, 2010, p. 32). Parties displaying ideological affinities with fascism are "in essence anti-democratic" since they oppose to fundamental rights of liberal democracy (Mudde, 2007, p. 31). On the other hand, PRR parties present themselves as "anti-system" (Ignazi, 2010, p. 27), that challenge the establishment (Betz, 1994, p. 4; Betz, 1993, p. 413) by defending anti-political stances (Taggart, 1995, p. 35), programmatic radicalism (Betz, 1998, p. 3) and anti-partyism (Ignazi, 2010, p. 33), without having the ambition to tear down the political system (Givens, 2005, p. 20). Detailed analysis of our classification of FR parties, a list of parties classified as PRR or ER and the elections in which they participated is provided in the Appendix (Section A2.1 and Table A2).

Economic insecurity: Economic insecurity is related to several "adverse events" (job loss, family breakdown, illness), among which unemployment has a key position (Western et al., 2012; Osberg, 2015; Ehlert, 2016). What is more, as an economic and labor market condition, unemployment is expected to extend its impact beyond its actual victims - the unemployed. By tapping the fears and insecurities of workers being at risk or perceiving themselves as such, unemployment is expected to amplify the electorate of the FR (Jackman & Volpert, 1996; King et al., 2008). These findings advocate that unemployment, both as a personal condition and as a socio-economic phenomenon, constitutes a fertile ground for increasing the stakes of the FR in the electoral market. Since both variants of the FR party family blame processes of globalization and denationalization for labor market tightening and job losses at the national and regional level, we expect that rising unemployment would have a positive electoral effect on the PRR and ER parties.

Hypothesis 1: *Both variants of FR parties, the PRR and the ER, are expected to receive more electoral support in periods and regions of higher unemployment.*

Cultural backlash: Increase in the FR vote share is nourished by "retro reactions" against the cultural change that took place during late modernity (Inglehart & Norris, 2016; Ignazi, 2010). As the shift from materialist values to non-economic, cultural issues became predominant (Inglehart 1990), nostalgia for the eroded traditionalist values developed, offering a breeding ground for reactionary political entities to conquer new audiences. With their nationalist credo, FR parties provide a psychological "comfort zone" to those social strata that look for fixity and in-group stability.

In this conceptual framework, immigration is central. This overall phenomenon should not only be strictly associated to the real number of immigrants, their religious

or other characteristics[2] - the objective components of immigration - but at the same time be understood as a heuristic entity symbolizing a series of threats. High levels of immigration and/or growth in immigrant population trigger support for the FR. Benefits are expected for both the anti-immigrant and xenophobic variant (PRR) and the ultra-nationalist and hostile towards immigrants version (ER), opted either as a reaction to governments failing to protect national interests or as a policy preference congruent to parties promising to "get back control".

Hypothesis 2: *Both PRR and ER parties are expected to receive more electoral support in periods and regions of higher levels of immigration.*

Economic and cultural insecurity interacting: The consequences effected by unemployment and immigration are not isolated from one another. Studies that examine the nexus between them[3] regarding their effect on the support for FR parties have shown that unemployment increases their electoral strength when the number of immigrants is large (Golder, 2003, p. 460; Lewis-Beck & Mitchell, 1993). Sniderman et al. (2004) have shown that economic and cultural threats are often highly correlated to such an extent that are mostly treated as a single factor, whereas Genovese et al. (2016) find that reinforcing effects between economic and cultural insecurities are conditional upon the geographical proximity with immigrants and the level of centralization in their distribution within the native population. High economic insecurity, driven by high unemployment, is expected to accentuate hostility towards immigrants that are portrayed as rivals culturally and economically by both the PRR and the ER. Hence high immigration and abrupt, sizeable increase in the levels of immigration are expected to rise the support for the FR.

Hypothesis 3: *The effect of immigration on the support for PRR and ER parties is expected to be more pronounced in periods and regions of higher unemployment.*

Socio-economic inequalities: Inequalities enhance grievances related to the socio-economic and cultural context and affect social demand for redistribution (Golder, 2016). A growing gap between high and low incomes affects preferences for redistribution; voters feeling negatively affected by increasing inequalities turn towards parties that favor redistributive policies. What is more, rising inequalities increase disaffection for the political mainstream and produces frustration for the status quo; people blame the established parties and the political elite for what they perceive as socio-economic injustice.

[2] Lucassen and Lubbers (2012), for instance, found that the proportion of Muslim immigrants does not make any difference to the electoral preferences for the FR and that cultural threats are even stronger in countries with a limited number of Muslim population.

[3] Empirical research found modest evidence with respect to how much new immigrants affect labor market opportunities, the wages of the natives and of previously installed immigrants (Card, 2001, p. 56-57).

FR parties do not address inequalities uniformly. PRR parties adopt a fiercely populist rhetoric that denounces the growing gap between rich and poor and propagate redistributive policies, which promote economic protectionism and welfare chauvinism (Ennser-Jedenastik, 2018; Otjes et al., 2018). Among a panoply of adversaries, political, financial and media elites bear the blame for inequalities in the discourse of PRR parties that "stand up for ordinary people and their common sense" (Betz 2018, p. 14). PRR parties hence benefit from rising inequalities (Han, 2016). ER parties, on the other hand, support state interventionism and a corporatist economic doctrine without clear references to redistribution (Piccolino & Henrichsen, 2017). They do not address inequalities as symptoms of socioeconomic development. On the contrary, ER parties are "anti-egalitarian" (Jamin, 2013, p. 44) and believe in natural inequalities, which constitute a fundamental category in the ER ideology, as "part of the natural order" (Mondon, 2016, p. 18; Golder, 2016, p. 479). Inequalities are embedded into the ideological credo of the ER (Carter, 2005, p. 17), which favors the exclusion of any Other perceived "unwelcome and inferior" (Mondon, 2016, p. 18).

Hypothesis 4a: *Higher levels of income inequality increase support for PRR parties.*

Hypothesis 4b: *ER parties are not expected to benefit from higher income inequalities.*

3. DATA AND EMPIRICAL FRAMEWORK

3.1 Data description and summary statistics

For our analysis, we use electoral data covering 28 countries and 266 NUTS 2 regions. Detailed sources are given in the online Appendix.

Regional economic, demographic and social data, as well as European NUTS 2 shapefiles for choropleth maps were taken from Eurostat. The socioeconomic covariates include unemployment rate, immigration, GDP per capita in purchasing power standards, effective tax rate, GDP inequality between NUTS 3 sub-regions, the ratio of wage share to primary income, a Gini coefficient for personal income inequality, one dummy capturing whether the regional GDP per capita grew in the last period and another indicating that the election was for a national rather than the European parliament.

[Table 1 here]

For a detailed description of the variables and their construction see our online data Appendix. Summary statistics are given in table 1. Detailed statistics are given in the online Appendix A1.

Political and economic conditions exhibit both cross-sectional and time variation. Figure 1 plots the average regional populist radical and extreme right vote shares for duration of our sample (2000-2013). The PRR vote is spread all over Europe. The ER vote is more concentrated in Central and South, South-Eastern Europe. Both exhibit cross-sectional variation.

[Figure 1 here]

Figure 2 plots the average European FR vote from 1999 to 2014. The average European ER vote share has exhibited a constant to slightly increasing course. The PRR and FR vote on the other hand, exhibit a clear upwards trend with the latter starting at 5% in 1999 and tripling to 15% by the end of the period in question.

[Figure 2 here]

Figure 3 plots the average European FR, PRR and ER vote by country in descending order of FR electoral shares.

[Figure 3 here]

3.2 Empirical framework

To estimate the demand for FR in European elections, we employ a Tobit model that is suited to deal with the mass of zero values of the dependent variable, in regions where no FR parties compete. To control for unobserved heterogeneity between regions, we employ Honoré's (1992) panel-Tobit estimator.[4] In our online Appendix, we give a detailed presentation of the methodological possibilities and challenges when estimating the FR vote, the methods chosen, the criteria used and comparative advantages and disadvantages with respect to alternative methodologies.

We estimate the PRR and ER vote shares under hypotheses 1 and 2, using the following basic econometric framework:

$$VS_{it} = \beta_0 + \beta_1 \,\text{Unemp}_{i(t-1)} + \beta_2 \,\text{Imm}_{i(t-1)} + \beta \;\text{Econ\_Var}_{i(t-1)} + \beta_4 \,\text{Parliamentary elections Dummy}_{i(t-1)} + d_i + \varepsilon_{it} \quad (1)$$

where VS_{it} denotes PRR or ER vote share in region i in year t, $\text{Unemp}_{i(t-1)}$ is the region's lagged unemployment rate, $\text{Imm}_{i(t-1)}$ is lagged immigration, and

[4] This is specifically designed to control for fixed effects between regions and is not subject to possible biases from introducing a large number of regional dummies in non-linear models, known as the "incidental parameters problem" (Neyman & Scott, 1948; Greene, 2004). Our robustness section repeats estimations using Tobit models with regional dummies.

$\text{Econ\_Var}_{i(t-1)}$ is a vector of economic controls (GDP per capita, tax rate, between NUTS 3 sub-regions income inequality, the wage share of primary income and a dummy for GDP growth in the last year) and d_i denotes region-specific fixed effects. We control separately for levels of GDP per capita and growth because the former captures regional levels of wealth, whereas the latter captures regional development and is an indicator of *losses or gains* in wealth and of the economic *prospects* of the region, since growth rates are typically correlated in time.[5] The effect of losses and gains on the FR vote is captured by a dummy for positive growth. As a robustness, we repeated all regressions using growth rates instead of the dummy. Finally, we include a dummy capturing possible effects between national and European parliamentary elections.[6]

To test hypothesis 3, we add an interaction between unemployment and immigration. Finally, we test for hypothesis 4 by including a Gini coefficient that captures personal income inequality.

Testing the predictions of existing theories of the FR, by no means implies any sort of ecological inference. If a region with high unemployment exhibits high FR vote shares, we cannot, of course, conclude that it is the unemployed who vote for the FR. Rather we say that if theories which predict that the threat of unemployment increases the tendency of individuals to vote for the FR are correct, this should manifest in regional data: higher unemployment levels should threaten more individuals and we should observe higher FR vote shares. The direction runs from the individual to the aggregate level and not the other way around. To demonstrate this and gain some insight about how unemployment might affect the FR vote, we use ecological inference in our robustness section and show that although unemployment is positively related to the FR, in fact the unemployed vote for both variants less than the employed.

4. RESULTS

We present our results concerning Hypotheses 1, 2 and 3 in Table 2. The table reports the results of the fixed effects Tobit estimation. Model 1 (columns 1 and 2) tests hypotheses 1 and 2. In order to test the effect of immigration on the FR vote, in line with the "salience of change hypothesis", we use *changes* in immigration levels (where

[5] Distinction between the effects of per capita GDP and growth is made in the FDI (Blonigen & Piger, 2014) and sovereign debt (Afonso et al., 2011) literature to capture different effects (gravity equation effects vs economic prospects and vulnerability to shocks vs ability to repay).

[6] Our parliamentary Elections dummy controls for shifts in vote between national and European parliament elections. We confirm structural stability between the two kinds of elections in our robustness section.

by levels we mean % immigration over population).[7] We measure changes by differencing immigration rates (Δ %Immigration$_{i,t} \equiv$ Immigration$_{i,t}$ − Immigration$_{i,t-1}$). So that if, for example, the share of immigrants in the population rises from 5% to 6%, this would indicate a 1% change of immigration. We denote the variable as Δ (%Immigration$_t$). Model 1 tests the effect of unemployment and immigration controlling for several socioeconomic and political factors. Both unemployment and immigration have a positive and statistically significant effect on the FR vote, providing support for both the economic insecurity and the cultural backlash hypotheses. The effect of unemployment is strong and statistically significant at 1% level. The effect of immigration flow is positive and statistically significant at 5% level for PRR parties and at 10% level for ER parties.

[Table 2 here]

Both FR variants are also associated with higher GDP per capita. Furthermore, increases in tax rate and the wage share lead to rises in the ER vote, whereas growth has a negative effect on it. The ER vote responds to different measures of economic insecurity: unemployment, increased taxation, output contraction. It is also associated with higher wage shares, possibly indicating a connection with labour-intensive production. The PRR is related to higher unemployment, but also to higher inflows of immigrants. It is related with higher levels of GDP per capita, possibly indicating that it is a reaction of richer regions-years to unemployment and immigration.

At first sight, FR's response to unemployment and GDP might seem paradoxical, particularly since the FR vote has been associated with the votes of blue collars, lower social strata and their lower incomes. Our finding however, is not as surprising as it might seem at first: unemployment, GDP levels and GDP growth capture different effects. Whereas unemployment and declining GDP trends capture economic insecurity, the levels of GDP per capita do not necessarily do so. Consider for example, a poor rural region with stable or even improving economic conditions (and below average GDP per habitant). This region does not experience economic insecurity. On the other hand, an affluent region, that suffers a dramatic loss of income will experience severe economic insecurity, despite the fact that it might remain in the higher quantiles of income distribution. This is in line with Lubbers et al. (2002), who concluded that in more prosperous countries/regions people are more keen to vote for the FR parties, if they are afraid "to lose what they have gained in times of economic prosperity" (Lubbers et al., 2002, p. 371). In our data, unemployment rates and the indicator of GDP growth/contraction are better proxies for economic duress and insecurity.

[7] Robustness regressions using levels (% immigration) show that our results regarding hypotheses 1, 2 and 4 are not affected. Hypothesis 3 is tested using both flows and levels. Our results there indicate differences between levels and flows, in line with both the "salience of change hypothesis" and the "contact" hypotheses.

To gain more insight about how GDP might affect the FR vote, our robustness section attempts two exercises. Firstly, we explore the interaction of GDP and unemployment. PRR and ER parties differ in that respect: For PRR parties the interaction is negative and statistically significant, implying that the marginal effects of GDP become negative in areas with high unemployment (see figure 4). This is quite intuitive since, in areas already suffering of high rates of unemployment, poverty reflected by lower GDP, is likely to raise the PRR vote. For areas with low unemployment the effect of GDP is positive, possibly reflecting more general conservative tendencies of such areas.

[Figure 4 here]

For ER parties on the other hand, the interaction is not statistically significant, meaning that the effects of GDP are positive throughout the distribution of unemployment. This implies that more prosperous areas vote for ER parties more, a tendency that is of course exacerbated when they go through periods of high unemployment and/or GDP contraction as is evidenced by the positive effect of unemployment and the negative effect of GDP growth.

Our speculation is that this finding might reflect changes in the social status linked to the magnitude of losses. It might in particular manifest higher status anxiety in areas of higher GDP, since individuals might have more to lose; whereas in areas of extended poverty and malaise - lower GDP and high unemployment - disenchanted individuals could be opting out of the electoral process.

Furthermore, we break GDP into four quartiles and examine how being in each quartile affects the FR vote. For PRR parties, the vote of the highest GDP quartile is significantly higher than the vote of the three lowest quartiles. For ER parties there is a gradual (almost linear) increase in their vote shares as one goes up the GDP quartiles (see detailed discussion and tables in the online Appendix).

To test hypothesis 3, columns (3) to (7) introduce interaction terms between unemployment and immigration. We distinguish between immigration levels (%Immigration) and changes in immigration (Δ %Immigration). Model 2 (columns 3 and 4) introduces immigration as a ratio of foreign citizens to the population. The coefficients of the interaction term are negative for both PRR and ER and statistically significant for ER parties at 10% level. Although not new in the literature[8], this finding constitutes somewhat of a paradox.

We argue our results can be better understood in view of the two recent approaches to

[8] Arzheimer (2009) gets a similar negative effect of the interaction between unemployment and asylum seekers. He calls it "ceiling effect" and remarks that it goes against predictions of ethnic competition theory. Similarly, Inglehart and Norris (2016) find negative interaction of economic insecurity and anti-immigration attitudes.

immigration and the FR vote, namely *contact* and *salience-of-change* theories described in the introduction. According to contact theory, increased contact with immigrants (captured here by higher immigration *levels*), familiarizes the natives with minorities and can act as a buffer to the effect of immigration on the FR vote. So high levels of immigrants per capita are not expected to increase the FR vote. To the contrary, they should reduce it, if these levels reflect long-run interaction with minorities. According to the salience-of-change theory, sudden changes in immigration should act as a shock to the native population who now turn towards xenophobic parties.

To explore further this finding, model 3 reports the results of our estimations with changes in immigration instead of immigration levels. The first thing to note is that substituting changes for levels by-and-large leaves the effects of other covariates qualitatively unaffected (with the exception of the effect of between regions inequality on PRR vote, which retains its negative sign and becomes statistically significant).

Also note that in column (5), the coefficients for immigration and the immigration-unemployment interaction on the PRR vote are not statistically significant. The reason for this is that immigration and the immigration-unemployment interaction are highly correlated (0.84 in Table A1.2 in the Appendix). This multicollinearity produces high standard errors when both immigration and its interaction with unemployment are included. However, when we include immigration without an interaction term (column 1), the effect is positive and statistically significant. Also, when we include the interaction of unemployment and immigration alone, this is found significant (column 6), indicating that the lack of statistical significance reported in column 5 is due to the multicollinearity problem and not to a lack of positive effect of immigration on the PRR vote. Model 3 offers an interesting distinction with respect to immigration. The effect of unemployment remains positive, significant and of similar magnitudes as before. Including immigration flows rather than levels has a positive effect on the PRR. Because of the multicollinearity problem described above, we cannot determine whether immigration acts on the PRR vote directly or through its interaction with unemployment. The effect of immigration flows on the ER vote is not statistically significant, however the effect of the interaction with unemployment is now positive and statistically significant. For the ER vote, immigration seems to take effect through the mediation of unemployment, indicating that it is economic insecurity that triggers the effect of immigration. This is particularly evident since the effect of immigration when we include the interaction term is not only insignificant, but also negative.

[Figure 4 here]

Figure 5 plots the partial effects of immigration flows and unemployment on the FR vote, taking into account their interaction. The plots are derived the estimations reported in columns (5) and (7) of Table 2 for PRR and ER respectively. The effects of

unemployment and immigration for PRR (ER) parties are plotted on the upper (bottom) row. For both parties the effects of unemployment (immigration) increase as immigration (unemployment) rises. For PRR parties the multicollinearity between immigration and the interaction term increases standard errors and the confidence intervals rendering the effects insignificant after a certain level of immigration. As we have seen both immigration and unemployment are significant, so this finding has to be attributed to the correlation between immigration and the interaction term rather than to a weakening relationship between the two covariates (unemployment-immigration) and the PRR vote. For ER parties the partial effects of both regressors are positive, rising and statistically significant.

The distinction between levels and changes affects only the interaction between unemployment and immigration and is discussed in detail in our concluding section. With respect to our other regressors, our conclusions remain robust when we introduce the interaction term, with the exception of the parliamentary election dummy on the ER vote that now ceases to be significant.

[Table 3 here]

Table 3 reports the results of our regressions testing Hypothesis 4 for the two party families. Model 1 (columns 1 and 2) tests for the effects of inequality, using only unemployment, immigration and a parliamentary elections dummy as controls. The signs and significance we get from the basic specification are in line with our working hypothesis for both PRR and ER parties. The effect of inequality is statistically significant at 1% level for PRR parties and insignificant for ER parties: PRR parties are affected as predicted by increased income inequality. ER parties are not affected. Model 2 adds socioeconomic controls. The results confirm hypothesis 4 for PRR parties. The effect of personal income inequality is positive and statistically significant at 1% level. For ER parties, the effect is negative and statistically significant at 5% level, confirming that increased inequality does not turn the electorate towards ER parties. On the contrary ER parties seem lose electoral shares when inequality increases. The effect of inequality is more pronounced when we add socioeconomic controls, suggesting that omitted socioeconomic variables in model (1) might have biased the results downwards.

How do our findings relate to potential shocks in the economy and abrupt shifts in the cultural synthesis of the population? As the estimated βs in Tobit models capture the effects of regressors on the *latent* dependent variable, rather than the observed (positive) vote shares, they are not readily interpretable as marginal effects. Table 4

presents the effects of a change in our key socio-economic variables.[9]

[Table 4 here]

The table reports the effects on the FR vote of a 50% increase in the median of a number of key explanatory/policy variables. Our calculations were based around the median to avoid effects of extreme values that are associated with the means. For all variables except immigration flows, we predict the effect on the FR vote from a 50% increase in each regressor (all other regressors were held constant at their median). For immigration flows we examined the effect of a 0.1% increase in yearly immigration flows. This was chosen because the median (and mean) immigration flow was negative, very small in absolute values, and statistically insignificant, so the effect of a 50% increase in an effectively zero variable was senseless for our purposes. The 0.1% increase in immigration flows corresponds roughly to an increase from median immigration flow to the 65% higher percentile of the distribution. It is a level of immigration experienced by a large number (>35%) of European regions during 2015 refugee crisis as projected by Eurostat's country-level immigration data on our regional sample.

The table reveals that, other things equal, unemployment has a similar effect on PRR and ER; a 50% rise in median regional unemployment from 3% to 4.5%, will cause a 26% and 24% increase in the PRR and ER vote shares (PRR from 4.44% to 5.61%; ER from 1.68% to 2.09%). A 0.1% rise in immigration flows (from 0 to 0.1%) will increase the PRR vote by 40% and will cause a rise of 45% in ER vote shares. A 50% rise in the effective tax rate from 10% to 15%, will leave the PRR vote unaffected but will cause a 51% rise in the ER vote share. Finally, a 50% rise in growth rates will not affect the PRR vote but will reduce the ER vote share by 8%.

4.1 Robustness

To check the robustness of our results with respect to alternative specifications of the models presented and estimation methods, we perform a wide range of robustness exercises. The results of all our robustness estimations are presented in detail in section A3 of our Online Appendix. To check that our results are robust to alternative methods and interpretations, we consider the following:

Fixed effects estimators. We re-estimate all models presented above, using standard

[9] To calculate the estimated effects, we used standard Tobit models with region Dummies because Honoré's (1992) panel Tobit estimator is based on differences and cannot estimate fixed effects and the inverse Mills ratio needed to calculate marginal effects. Note (Tables 2 and A7) that traditional Tobits give conservative estimations for βs in comparison with Honoré's (1992) estimator so, if anything, the results we present here will be a conservative estimate of the population effects.

Tobit models with regional dummies instead of Honoré's (1992) panel-Tobit estimator.

Immigration levels: We repeat estimations controlling for immigration *levels* rather than *changes in immigration*.

Alternative party classification. We use alternative party classification for PRR and ER parties. In particular, for all arguably marginal cases of ER parties we repeat all estimations classifying them as PRR.

Structural stability. We check the robustness of our results when we control for structural stability (sensitivity analysis) a. between national and European parliament elections, and b. between Eastern and Western Europe elections

Growth rates. We include past growth rates instead of a dummy indicating regional economic growth.

Imputed inequality values. As income inequality data are missing for key electoral years in some regions (see Online Appendix), we check robustness by imputing missing income inequality values.

Country effects. We acknowledge that country effects might affect our results in two distinct ways: level effects, meaning that different countries might have different mean levels of FR, and standard error clustering. Although our panel techniques control for the first, we estimate those effects by using random effects Tobit models. Furthermore, we examine what happens when we cluster our standard errors at different levels (NUTS 3 – or country), using linear fixed effects models.

Education We check the effects of different levels of educational attainment (tertiary vs lower education) on the FR vote. Neither is found significant.

Ecological inference. As we discuss in section 2.3, finding that the unemployment affects the FR vote, does not imply that it is the unemployed who vote for the FR. To make this point clearer, we use King's (1997) ecological inference method to examine who votes for PRR and ER parties on a European level. King's ecological inference gives insightful results, presented in table 5. Columns (1) and (2) present the results for PRR parties and columns (3) and (4) for ER parties. Column (1) gives the percentage of unemployed (Bb in King's notation) and employed (Bw) who vote for PRR, using simple 2x2 ecological inference. We estimate that the percentage of the unemployed that votes for PRR is 1.1%, whereas the percentage of employed voting for PRR is 8.4%. Column (2) repeats the estimation, allowing for the means of the two groups (employed-unemployed) to vary between countries. The results are similar. We get analogous results for the case of ER: the

percentage of unemployed who vote for ER varies between 0.9% (simple ecological inference) and 0.4% (using a country factor variable as a covariate). The corresponding percentage for the employed is 2.8%. This suggests that the positive relation between unemployment and the FR vote is likely to stem mostly from employed voters who feel threatened by rises in unemployment, a story that corroborates King et al.'s (2008) finding that it was those were hurt by the crisis but still employed that turned towards the Nazis. We present more detailed graphs of our ecological inference exercise in the online Appendix.

Excluding countries with (partial) voting rights for immigrants: One possible cause for concern might be that certain countries give immigrants (partial) voting rights. In our sample only 3 countries allow immigrants to vote in national elections on a discriminatory basis: Ireland, Portugal and U.K. (Justwan, 2015; Arrighi & Bauböck, 2017). In European elections, Article 3 of the COUNCIL DIRECTIVE (1993), gives EU citizens the right to vote in their country of residence. In those cases, the vote observed might not reflect purely voting patterns of the native population. To control that our results are robust to changes in voting rights, section A3.12 in the online Appendix repeats our basic configuration, excluding Ireland, Portugal and the UK in national elections and all European elections.

Our results are qualitatively robust to all of the above alternatives: Coefficients concerning our main hypotheses retain their signs in all specifications tried. In few cases, some coefficients lose statistical significance.

5. DISCUSSION AND CONCLUSION

In order to explain the electoral evolution of the FR, we adopted a demand-side, meso-level analysis which is so far the least used framework in the comparative study of the FR. We expanded the field of study to 28 countries, 40 parties covering both variants of the FR party family and 266 regions throughout Europe.

We examined two central hypotheses in the study of the FR vote: the economic insecurity and the cultural backlash. In a literature that often reaches conflicting results about the effects of unemployment on a micro or macro level, we find a significant and systematic relationship between unemployment and the FR vote share on a meso level for both subgroups (PRR and ER) of this party family and both orders (national and European) of electoral competition throughout Europe. Coupled with other socioeconomic measures, like tax rates, wage shares, and indices of contraction positively correlated with the FR vote share, they produce robust, uncontradicted evidence that economic downturn and socio-economic conditions of insecurity indeed reinforce the FR all over Europe.

However, the fact that the PRR and the ER votes are positively associated with higher GDP per capita means that the FR is not a sheer expression of economic decline. Indeed, the fact that it rises in regions with negative growth rates is an indication that voting for the FR might be a response of more affluent regions to economic losses and deteriorating economic conditions. We find that PRR and ER parties do not mobilize with grievances to the same extent. ER parties are negatively influenced by economic growth and positively influenced by higher tax rates and wage shares. From all indicators of economic insecurity, the PRR vote responds positively only to unemployment. It also responds to immigration which confirms the hypothesis on the cultural backlash. In other words, electoral support for the ER parties is mainly affected by economic threats, whereas voting for the PRR parties is more influenced by cultural threats.

The added value of examining the combined effect of unemployment and immigration on the FR is, on the contrary, not straightforward, according to our findings. Economic insecurity does not enhance the effect of immigration on the vote for either PRR or ER parties, when we control for the actual sizes of immigration per region. This could mean that regions with higher immigration multiply interaction among natives and immigrants and assimilate immigrant populations more or integrate them better and faster. As a result, they blame them less when unemployment rises. Economic insecurity however reinforces the cultural backlash when the evolution of immigration is taken into account. We can thus speculate that regions with higher unemployment are more sensitive to rises in immigration. The shock produced by abrupt increases in immigration flows in areas where unemployment also rises drives voters to the most extreme version of FR parties, blaming immigrants for unemployment. Our findings move, therefore, in line with both the "contact" and the "salience-of-change" hypotheses.

This evidence might have policy implications for the way and pace with which immigrants should be integrated in European societies. A key indicator for immigrants' integration is their participation in the labour market. Allocating more resources to integrate immigrants in areas that experience sudden immigration increases might prove more effective in combating political extremism than focusing on areas with high immigration levels.[10] Given that the employment rate of immigrants seeking international protection is extremely low and their integration process very long,[11] policies for social inclusion and integration of refugees and migrants have a crucial role for combating extremism in the host countries.

With respect to the effects of immigration, our analysis highlights that for ER parties,

[10] According to OECD/EU (2015), countries with higher number of immigrants have higher employment rate among the foreign population than countries with a small number of immigrants.
[11] According to the MEDAM Assessment Report on Asylum and Migration policies in Europe (2017), economic integration improves social integration and protects from radicalization of the second generation (p. 57).

this is mediated through higher levels of unemployment, a finding that is not confirmed for PRR parties. In the case of ER parties, hostility against immigration is part of their holistic and solid perception of organic homogeneity for the nation-state and ethnic community. Hence ER parties are not simply anti-immigrant but against any notion of foreignness and otherness. Our analysis reveals that their vote share does not respond directly to immigration rates. It rises with unemployment, taxation, the wage share and GDP contraction, while the effect of immigration changes on it is mediated through unemployment, indicating that the ER vote is predominantly a reaction of voters to economic insecurity.

Increasing inequalities do not cut across the FR, since the effect is positive and significant for PRR but negative and significant for ER parties. This finding is important as their differential reaction to income inequality constitutes one of key observed differences between the two variants in the FR party family, one that as it so happens has its roots on theoretical justification as well. Beyond testifying that PRR parties are rewarded for their anti-elite immersion, growing inequalities offer PRR parties the opportunity to unfold their narrative denouncing the drivers of inequality, such as globalization. One possible explanation for the negative relation between inequality and ER could be that when inequalities increase, those benefiting more have no reason to be against the status quo by voting ER parties that are completely anti-systemic, whereas the poor and the less well-off have no incentives to support parties that are in favor of inequalities and recognize them as "natural".

Adding on previous research that left controversy on the relevance or the prevalence of key variables and levels of analysis which better explain the FR vote, we find evidence that the effects of economic and cultural insecurity on a meso level are positive and robust to all specifications of a demand-side perspective tried, indicating that a lot of the underlying processes culminating in the decision to vote for the FR might be taking place on a regional level. Our results in particular, are robust for both parliamentary and European elections, which could manifest a gradual transformation in the bond between voters and FR parties, rather enduring than tactical. In our analysis we identified the existence of nuances or even more profound differences among the subgroups of the FR party family, a more comprehensive explanation of which should be based on the supply-side as well. From a demand-side meso-level analysis, however, testing for those determinants that function as a minimalist set of factors which are common to all cases in our sample, we conclude that higher levels of unemployment, increases in immigration and conditions of personal economic inequalities construct the set of reasons that promote electoral support for the FR parties.

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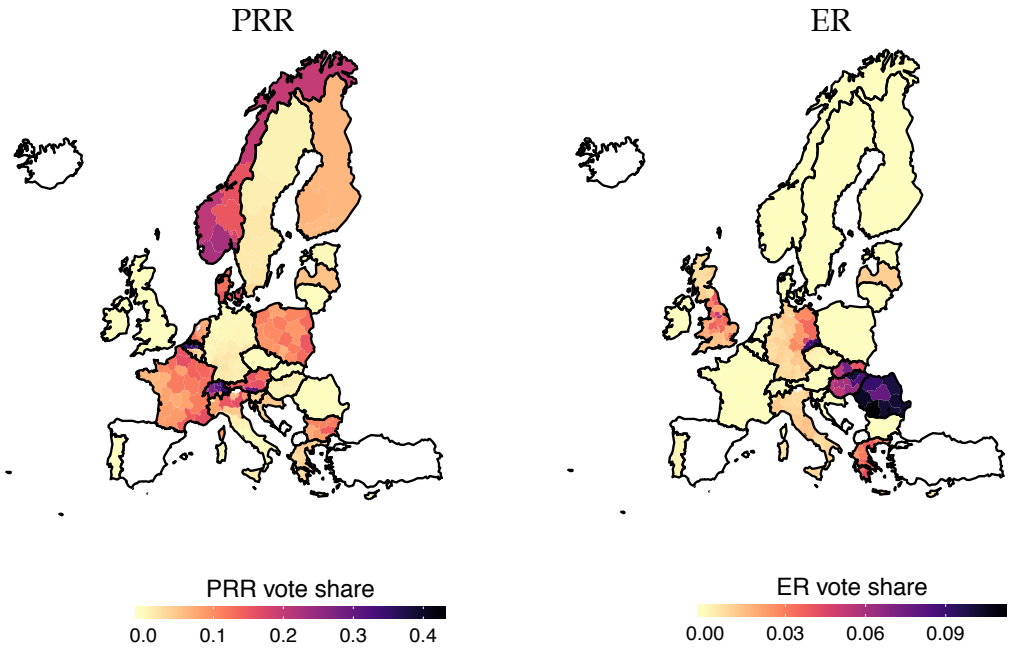
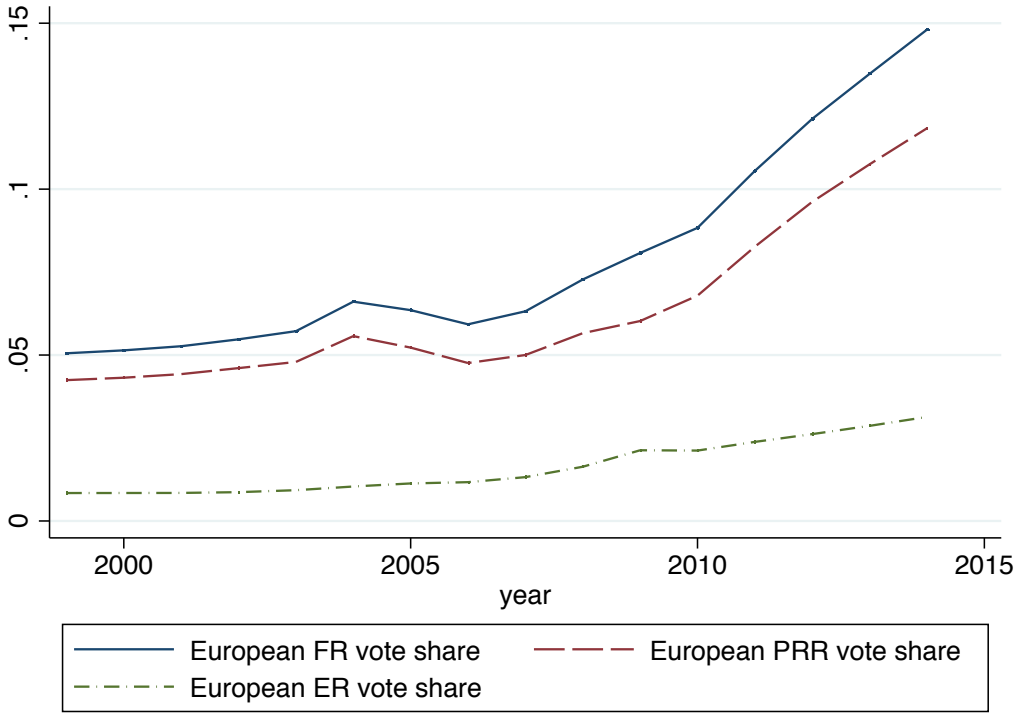
FIGURE 1: AVERAGE EUROPEAN FAR RIGHT VOTE 2000-2013



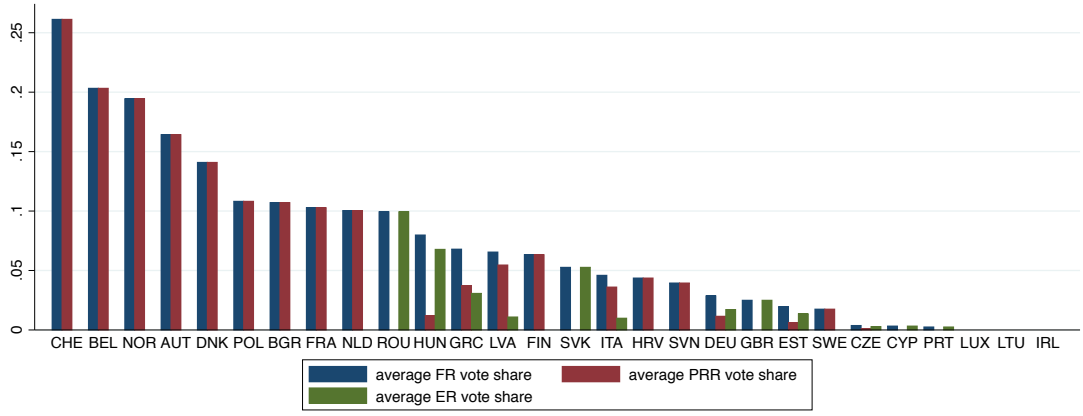
Notes: For each region, the average FR vote share in all elections held in our sampled is plotted.
Source: Authors' calculations based on European NUTS 2 level electoral data and Eurostat NUTS 2 level shapefiles.

FIGURE 2: THE EUROPEAN FAR RIGHT VOTE 1999-2014



Notes: PRR, ER and FR votes as well as valid votes were aggregated to European levels by year. For non-electoral years votes were imputed by interpolation.
Source: Authors' calculations based on European electoral data.

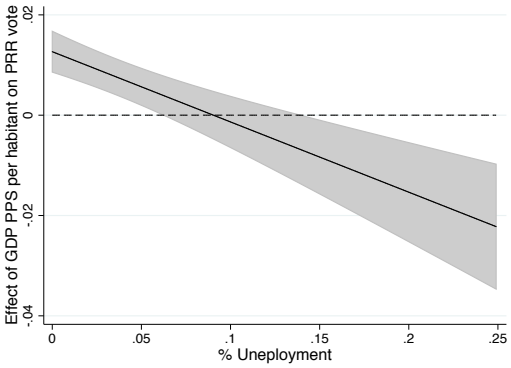
FIGURE 3: AVERAGE EUROPEAN FAR RIGHT VOTE BY COUNTRY



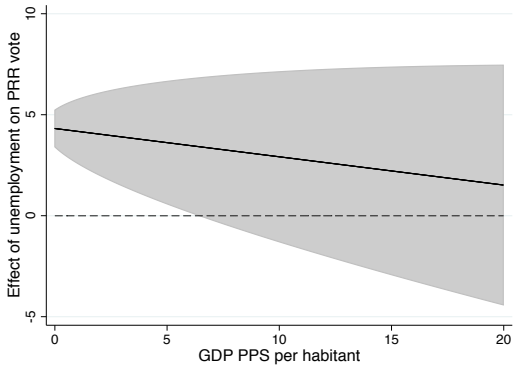
Source: Authors' calculations based on European electoral data.

FIGURE 4: PARTIAL EFFECTS OF GDP AND UNEMPLOYMENT ON THE PRR VOTE

Partial effects of GDP



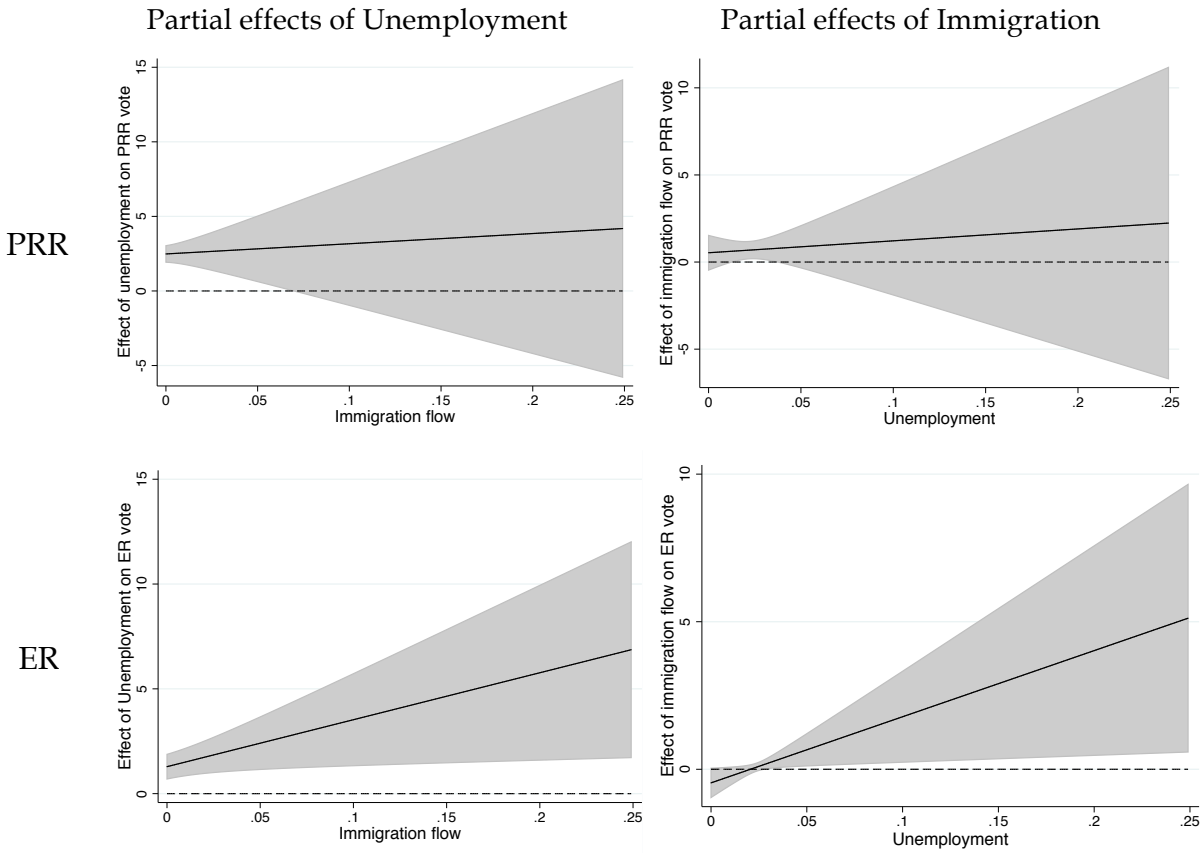
Partial effects of Unemployment



Notes: The graph plots the marginal effects of GDP (left) and unemployment (right) for PRR parties controlling for GDP-unemployment interaction. For ER parties the interaction is not statistically significant and the corresponding graphs are omitted (provided in the online Appendix).

Source: Authors' calculations based on European electoral data and Eurostat socioeconomic data.

FIGURE 5: PARTIAL EFFECTS OF UNEMPLOYMENT AND IMMIGRATION



Notes: The graph plots the marginal effects of unemployment (left column) and immigration (right column) for PRR (up) and ER (bottom) parties controlling for unemployment-immigration interaction.

Source: Authors' calculations based on European electoral data and Eurostat socioeconomic data.

TABLE 1: SAMPLE SUMMARY STATISTICS

Variable	Obs	Mean	Std. Dev.	Min	Max
FR vote share	1,170	0.078	0.091	0	0.542
PRR vote share	1,170	0.063	0.092	0	0.542
ER vote share	1,170	0.015	0.035	0	0.255
Unemployment rate	958	0.040	0.036	0.003	0.208
Immigration	1,036	0.038	0.040	0.000	0.392
Immigration flow	995	0.001	0.004	-0.075	0.047
Income inequality	969	0.293	0.034	0.220	0.378
GDP PPS per capita	1,016	21.767	8.743	4.5	85.9
Tax rate	981	0.101	0.098	-0.340	0.354
Between regions inequality	1,020	0.078	0.066	0	0.315
Wage share	984	0.715	0.098	0.394	0.950
Growth Dummy	1,169	0.762	0.426	0	1
Parliamentary election Dummy	1,170	0.673	0.469	0	1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE 2. HYPOTHESES 1-3

	MODEL 1		MODEL 2		MODEL 3		
	Unemployment-immigration + Ec. Covariates		Immigration rates		Changes in immigration rates		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Dependent variable	PRR	ER	PRR	ER	PRR		ER
Unemployment rate$_{t-1}$	2.478***	1.359***	2.586***	1.328***	2.482***	2.478***	1.287***
	(0.330)	(0.401)	(0.362)	(0.440)	(0.338)	(0.330)	(0.358)
%Immigration$_{t-1}$			4.874	10.540			
			(4.798)	(10.143)			
%Immigration$_{t-1}$ x Unemployment$_{t-1}$			-18.379	-15.791*			
			(13.822)	(8.994)			
Δ (%Immigration$_{t-1}$)	0.706**	0.243*			0.533	0.706**	-0.460
	(0.309)	(0.139)			(0.605)	(0.309)	(0.301)
Δ (%Immigration$_{t-1}$) x Unemployment$_{t-1}$					6.842		22.405*
					(23.888)		(12.227)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.009***	0.006**	0.006**	0.006**	0.009***	0.009***	0.006**
	(0.003)	(0.003)	(0.002)	(0.002)	(0.003)	(0.003)	(0.002)
Tax rate$_{t-1}$	-0.184	0.662***	0.022	0.605***	-0.167	-0.184	0.671***
	(0.242)	(0.128)	(0.218)	(0.129)	(0.253)	(0.242)	(0.128)
Between regions inequality$_{t-1}$	-0.984*	-0.609	-0.803	-0.605	-0.991*	-0.984*	-0.631
	(0.593)	(0.478)	(0.519)	(0.471)	(0.592)	(0.593)	(0.496)
Wage share$_{t-1}$	0.066	0.612***	0.452	0.675***	0.080	0.066	0.631***
	(0.287)	(0.142)	(0.319)	(0.157)	(0.294)	(0.287)	(0.139)
Growth Dummy$_{t-1}$	0.004	-0.076***	0.003	-0.079***	0.005	0.004	-0.075***
	(0.007)	(0.020)	(0.007)	(0.019)	(0.008)	(0.007)	(0.019)
Parliamentary election Dummy$_{t-1}$	-0.002	-0.007*	0.002	-0.006*	-0.002	-0.002	-0.005
	(0.005)	(0.004)	(0.004)	(0.003)	(0.006)	(0.005)	(0.003)
Observations	780	780	812	812	780	780	780
Censored	274	394	283	426	274	274	394
Uncensored	506	386	529	386	506	506	386
Number of clusters	229	229	229	229	229	229	229
Region FE	yes	Yes	yes	yes	yes	yes	yes
Pseudo R^2	0.541	0.418	0.553	0.394	0.541	0.541	0.428
Joint-significance Wald $\chi 2$	83.43	53.07	97.99	48.95	89.44	83.430	56.23

Notes: this table reports the results of panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing hypotheses 1, 2 (model 1) and 3 (models 2 and 3). Model 2 uses %Immigration (ratio of immigrants to population), and model 3 uses Δ(%immigration) (changes in %immigration). Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE 3: HYPOTHESIS 4 - EFFECT OF INCOME INEQUALITY

	MODEL 1		MODEL 2	
	Basic Model		Economic regressors	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Income inequality$_{t-1}$	0.947***	-0.194	1.011***	-0.696**
	(0.119)	(0.219)	(0.290)	(0.299)
Unemployment rate$_{t-1}$	1.486***	2.162**	1.456***	2.116***
	(0.347)	(0.886)	(0.391)	(0.551)
Δ (%Immigration$_{t-1}$)	0.989**	0.288***	1.062**	0.092
	(0.476)	(0.107)	(0.453)	(0.103)
GDP PPS per capita$_{t-1}$			0.007**	0.009***
			(0.003)	(0.004)
Tax rate$_{t-1}$			0.057	0.600***
			(0.280)	(0.128)
Between regions inequality$_{t-1}$			-1.882***	-0.917**
			(0.663)	(0.454)
Wage share$_{t-1}$			0.115	0.565***
			(0.289)	(0.120)
Growth Dummy$_{t-1}$			0.006	-0.075***
			(0.010)	(0.019)
Parliamentary election Dummy$_t$	0.013**	-0.039***	0.015*	-0.023***
	(0.005)	(0.005)	(0.008)	(0.006)
Observations	705	705	656	656
Censored	253	396	233	353
Uncensored	452	309	423	303
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.607	0.519	0.569	0.470
Joint-significance Wald $\chi 2$	91.05	95.84	80.81	186.08

Notes: this table reports the results of panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing for the effect of income inequality. Columns (1) and (2) report the estimation of inequality controlling for unemployment and immigration. Columns (3) and (4) add all other controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1
Source: Authors' calculations based on electoral and Eurostat data.

TABLE 4: POLICY IMPLICATIONS: EFFECTS OF REGRESSORS ON THE FR VOTE

		PRR			ER		
		(1)	(2)	(3)	(4)	(5)	(6)
Initial FR vote share			4.44%			1.68%	
Policy variable (initially at the median)	Inrease in variable	Effect on levels	v.s. after increase in variable	% change in vote share	Effect on levels	v.s. after increase in variable	% change in vote share
Unemployment rate	50%	1.17%	5.61%	26%	0.41%	2.09%	24%
Immigration flow	0.1% in flows	1.79%	6.23%	40%	0.76%	2.44%	45%
Tax rate	50%	0%	4.44%	0%	0.85%	2.53%	51%
Growth	50%	0%	4.44%	0%	-0.13%	1.55%	-8%

Notes: We report the results of simulations concerning the effects of key socioeconomic/policy variables on PRR and ER vote shares. The calculations were based on our Tobit estimations of the PRR and ER votes. As a starting FR vote share we calculated the levels of FR support if all regressors assumed their median values. We then calculated the effect of a 50% increase in the median of each of our regressors (except Immigration) on the FR vote. Since the median for Immigration flows was effectively zero, we calculated the effect of a 0.1% increase in the Immigration flows, which corresponds to an increase from the median to the 65% highest percentile in Immigration flows. The results are presented in columns (1)-(6). The first column for each FR party category gives the absolute rise in PRR vote shares. The second column gives the FR vote share after the effect. The third column reports the % rise in FR vote shares as a result of a 50% rise in the determinant's median value.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE 5: ECOLOGICAL INFERENCE. HOW THE (UN)EMPLOYED VOTE

	PRR				**ER**			
	(1) No covariate		(2) Covariate = Country dummy		(3) No covariate		(4) Covariate = Country dummy	
	mean	**sd**	**mean**	**sd**	**mean**	**sd**	**mean**	**sd**
Bb (Unemployed)	0.011	0.001	0.003	0.000	0.009	0.001	0.004	0.000
Bw (Employed)	0.084	0.000	0.084	0.000	0.028	0.000	0.028	0.000

Note: This table presents the results of applying King's (1997) method of ecological inference of how the unemployed vote to our data. We report estimations from two models for each FR party category. Columns (1) and (3) apply the simple 2x2 method with no covariates and columns (2) and (4) add country dummies as covariate to control for possible differences in the way the unemployed vote between countries. For each model we report the mean FR vote for each group (unemployed/employed) and the standard deviation from our simulations.

Source: Authors' calculations based on electoral and Eurostat data.

ONLINE APPENDIX FOR "MAPPING THE EUROPEAN FAR RIGHT IN THE 21ST CENTURY: A MESO-LEVEL ANALYSIS"

A1. DETAILED PANEL SUMMARY STATISTICS, VARIABLE DESCRIPTION AND CODING

A1.1 Data sources

Unless otherwise stated, the data were obtained from the European Elections Database (EED, www.nsd.uib.no) on NUTS 2 level. Data on the French 2009 and 2014 European Elections and 2007 and 2012 national elections (French Ministry of Interior), German 2009 European elections (General Elections Manager), Greek elections (Hellenic Ministry of Interior) and UK electoral data (electoral commission) were obtained at finer constituency levels and aggregated to NUTS 2 level. Data on the 2013 Italian parliamentary election were obtained from www.electionresources.org.[12]

All socioeconomic data were taken from Eurostat. Exact definitions are given below

A1.2 Variable definitions

PRR and ER vote shares: Populist Radical Right and Extreme Right votes as a ratio of valid votes. Source: Electoral databases and Ministries of Interior as described in the main text.

Unemployment rate: NUTS 2 regional long-term unemployment share in the total active population [Ifst_r_lfu2ltu]. Source: Eurostat.

Immigration: % immigrant population. Numbers of immigrants were constructed as follows: using the 2011 Census from Eurostat (cens_11ctzo_r2), we obtained number of foreign citizens and employed regional (NUTS 2 level) rates of net migration plus statistical adjustment (CNMIGRAT) from Eurostat's data on Population change and crude rates (demo_r_gind3) to estimate the growth rate of immigrant population and calculate forward (for years > 2011) and backwards (for years<2011) the number of immigrants:

$$Imm_{t+1} = Imm_t(1 + g_t) \text{ for years } >2011$$

And

$$Imm_t = \frac{Imm_{t+1}}{(1+g_t)} \text{ for years } <2011$$

Where g_t denotes growth of immigrant population. Immigration rate was then calculated as $\frac{\#\ Immigrants\ in\ NUTS\ 2\ region}{NUTS\ 2\ population}$.

[12] Spain was not included in the sample, as regional vote shares for Spanish FR parties are not reported consistently for all regions, resulting in selection problems, which we cannot control as there is no information about the criteria for reporting.

Immigration flows: annual changes in Immigration. For example, if Immigration in year X is 5% and in year $X+1$ is 4%, Immigration flow is -1%. Source: Authors' calculation.

Income inequality: Gini coefficient of equalized disposable income (source: SILC- European Union Statistics on Income and Living Conditions) [ILC_DI12]. Source: Eurostat.

GDP PPS per capita: GDP, Purchasing Power Standards per inhabitant. Source Eurostat (nama_10r_2gdp).

Tax rate: Effective tax rate. $1-\frac{Disposable\ Income}{Primary\ Income}$. Source: Authors' calculation based on Disposable [BNG_U] and Primary [B2_3N_R] Income data from Eurostat [tgs00026].

Between regions inequality: Gini-coefficient for income differences between NUTS 3 sub-regional income within each NUTS 2 region. Source: Authors' calculation, based on NUTS 2 and NUTS 3 GDP per capita data from Eurostat.

Wage share: ratio of wages [D1_R] over primary income [B2_3N_R]. Source: Eurostat [tgs00026].

Growth Dummy: Dummy variable taking the value 1 if the NUTS 2 region grew in the previous year and the value 0 otherwise. Source: authors' calculations based on GDP PPS per inhabitant data as described above.

Parliamentary election Dummy: Dummy variable taking the value 1 if the election was for national parliament and the value 0 if the election was for European parliament.

Education: (Eurostat, regional educational statistics reg_educ_97). Population aged 25-64 by educational attainment level, sex and NUTS 2 regions (%) (ed edat_lfse_04). Classification system:

> *Lower 2ndary education:* Less than primary, primary and lower secondary education: this aggregate refers to levels 0, 1 and 2 of the ISCED 2011 (online code ED0-2). Data up to 2013 refer to ISCED 1997 levels 0, 1 and 2 but also include level 3C short (educational attainment from ISCED level 3 programs of less than two years).
>
> *Tertiary education:* this aggregate covers ISCED 2011 levels 5, 6, 7 and 8 (short-cycle tertiary education, bachelor's or equivalent level, master's or equivalent level, doctoral or equivalent level, online code ED5-8 'tertiary education'). Data up to 2013 refer to ISCED 1997 levels 5 and 6.

Table A1 reports detailed statistics of the dependent variables and regressors used in our analysis. We report detailed between and within variation of our panel.

Table A2 reports the correlation matrix for our variables.

Table A3 gives a detailed list of all parties included in our analysis. Column 1 lists the country. Column 2 lists the parties' names. Columns 3 and 4 list our classification of the parties as PRR or ER. As explained in our robustness section below, alternative classifications do not alter our results qualitatively in any way. Columns 5 and 6 give the year of national and European parliament elections for each country. Finally, column 7, reports the number of NUTS 2 regions for each country.

A1.3 Software and coding.

Figure 1 (FR vote map of Europe) and King's (1997) ecological regression (both estimation and graphs) were made in R. All other estimations and graphs were made in STATA 14. Data and code are available for reproduction of our results at [insert link to Dataverse after finalizing tables/graphs].

A2. MODELLING CHOICES AND DIAGNOSTICS

A2.1 Case classification

We classified the 40 political parties under consideration between the two main variants that are largely recognized by the existing literature: PRR and ER parties. Both terms are used as generic (Eatwell, 1998, p. 13). Although the criteria used by analysts of FR parties are not identical, they converge on the "primary distinction" (Minkenberg, 2013, p. 12) of the FR parties. As we explain in our paper, the dichotomy between ER and PRR is drawn according to their distance from historical fascism. The ER parties display elective affinities with historical fascism, whereas the PRR parties present themselves as "anti-system" and parties that challenge the establishment.

Spatial, ideological and attitudinal factors are important for classifying parties of the FR in one of the two basic categories. We took into account parties located on the right edge of the L-R spectrum, classifying in the ER variant those with linkages to fascism (Hainsworth, 2008, p. 16) and openly opposing fundamental principles of the democratic state (Carter, 2005, p. 17), whilst in the PRR one, those with protest and anti-system stances, expressing formal loyalty towards the democratic regime (Mudde, 2007, p. 31), whilst not being "totally hostile" (Eatwell, 1998, p. 3) to a "deviant" type of representative democracy (de Lange, 2008, p. 65).

Whether ideological, discursive or organizational differences between Western and Eastern European FR are irrelevant (Blokker 2005), obsolete (Umland, 2015) or persistent (Minkenberg, 2013; 2017; Polyakova, 2015; Bustikova & Kitschelt, 2009), the party family, in its two basic variants, permeates the European continent. A set of existing analogies justifies comparing FR parties from both parts of the European continent (Mudde, 2007).

Typologies cannot be unambiguous or exhaustive; ideal purity is an exception, whereas the norm is the plethora of borderline cases. Classifications in the FR party family could not escape this norm. As Norris (2005, p. 50) points out, "there is room to debate about borderline cases". With all arguably marginal cases, such as some FR parties in Eastern Europe, we use alternative classifications for PRR and ER parties and repeat all our estimations in our robustness section. The results remain unaffected when we change the position of borderline ER cases and classify them as PRR.

Parties that do not satisfy the basic criteria used for classification into the FR party family (nativism, populism, authoritarianism) (Mudde, 2007, p. 22) are not included in our analysis even though some of

them display strong parallels with FR parties. Some parties also change their profile during the time period under consideration. A typical example is UKIP: appearing at first as a "classic single-issue" Eurosceptic party, it progressively attracted the same socioeconomic strata that FR parties did (Ford & Goodwin, 2014, p. 3, 273). For these cases we test robustness as FR parties.

A2.2 Model selection

Consistent estimation of the FR vote in large comparative panels presents a number of methodological challenges. First note that since our data attempts an almost complete geographical coverage of Europe, it is reasonable to expect considerable heterogeneity between regions and/or countries. For these reason, use of panel estimators is imperative.

However, as Jackman and Volpert (1996) have initially argued, FR right parties do not contest in all countries or regions. In regions where no FR parties contest, we observe a mass of zero values, which do not imply necessarily zero support for them. Jackman and Volpert (1996) first treated zero values as data censoring and used Tobit models to deal with it. This has set the standard in the literature since. The literature deals with both heterogeneity and zero values by introducing regional/country dummies in Tobit estimators. Introducing dummies in non-linear models however might subject estimation to the incidental parameters problem, particularly in panels with short time dimension. Inference suffers more by it in Tobit models (Greene 2004).

To deal with the incidental parameters model without sacrificing our need for dealing with heterogeneity, we chose Honoré's (1992) panel-Tobit estimator. This is based on differencing out fixed effects, is suitable even for panels with very short time dimension[13] and works very well with unbalance panels such as ours. For these reasons this was our estimator of choice.

To address the data censoring in our framework, we faced two other options: either traditional Tobit models with regional dummies to capture fixed effects or random effects Tobit models. We find that fixed effects Tobit models behave much better than random effects based on both graphical analysis and goodness-of-fit diagnostics. To see this, consider Figures A1 and A2, plotting fitted values against residuals and actual values for the PRR and ER estimations respectively. The estimation fitted for the three models is the main estimation testing hypotheses 1 and 2 (corresponding to table 2, columns 1 and 2 in the main text). We report the estimated pseudo-R^2 below the plots. For details about how we obtained pseudo-R^2s, see section A2.3 below). Both graphical inspection and the pseudo R^2s obtained indicate that random effects Tobits perform rather poorly compared with our fixed effects estimators. For these reasons we repeated all estimation in the text with Tobit estimators using fixed effects rather than use random effect Tobit estimations. We only use a random effects estimator to estimate possible country effects in section 3.8.

Note that Tobit estimation with regional dummies has the highest pseudo R^2. We have preferred Honoré's (1992) estimator nevertheless. This was done for three reasons: first, as argued above, our prime concern was with consistent estimation of the effects of our covariates, rather than prediction. Even though Tobit with regional dummies achieve higher apparent fitness, Honoré's (1992) estimator suits better our dataset for consistent estimation. Secondly, the higher fitness of the Tobit model might be somewhat misleading. Tobits with regional dummies introduce a large number of dummies (229) in a short T panel (780 observations giving an average of 3.41 observations per region), so the increased fit might be a sign of overfitting. Finally, even though

[13] Honoré (1992) proves consistency of his estimator for $T=2$.

the Tobit estimator gives a higher pseudo R^2 than Honoré (1992) for the uncensored sample,[14] when we include zero values Honoré (1992) has a higher correlation between fitted and actual values than Tobit with dummies. For these reasons Honoré's (1992) was our estimator of choice, however we repeated all estimations using Tobit estimators with regional dummies without any qualitative differences, as is shown below.

A2.3 Obtaining model fit

As almost all the estimators we use are non-linear, R^2 is not provided. Instead, following Dhrymes (1986) and Veall & Zimmermann (1994), we use a pseudo-R^2 to approximate goodness of fit. This is calculated by the squared correlation between actual and fitted values of our dependent variable for uncensored Y values:

$$R^2 = [\underset{0 < Y_{i,t}}{corr}(\hat{Y}_{i,t}, Y_{i,t})]^2 \qquad \text{(A1)}$$

This is calculated for both Tobit models with dummies and random effects Tobit models as ($\hat{Y}_i$) can be easily derived. For our models using Honoré's (1992) estimator, however, fitted values cannot be obtained. To see why, note that since it "differences out" fixed effects, the fixed effects are controlled for, but are not estimated. Hence one cannot obtain the fitted value. Instead, the estimator minimizes a notion of distance between ΔY and $\Delta X \cdot b$ (accounting for the possibility that Y_i might be zero). This makes direct calculation of $\hat{Y}_i$ implausible. To obtain a measure of fitness, we proceeded as follows: we multiplied the estimated parameters of the model $\hat{\beta}$ with ΔX to obtain an estimation of the fitted *change in* our dependent variable $\widehat{\Delta Y}_{i,t}$. We then obtained an approximation of $\hat{Y}_i$ simply by adding the estimated change in our dependent variable to its lagged value: $\hat{Y}_{i,t} = Y_{i,t-1} + \widehat{\Delta Y}_{i,t}$. We then proceed to estimate the the pseudo-R^2 as described in equation (A1).

A3. ROBUSTNESS OF OUR RESULTS TO ALTERNATIVE MODELING SPECIFICATIONS AND ESTIMATION METHODS OR INTERPRETATIONS

We next present a series of regressions to ensure robustness of our results to alternative models and estimation methods.

A3.1 Using a Tobit model with regional dummies

Throughout our analysis, we used Honoré's (1992) panel-Tobit estimator to control for regional fixed effects. We argued that the estimator is best suited for our unbalanced panel with small time to cross-sectional dimension ratio. This was chosen to avoid the incidental parameters problem that affects mostly the estimation of standard errors in Tobit models (Greene 2004), a problem that

[14] In this we follow Veall & Zimmermann (1994).

is particularly pronounced in our case, since our cross-sectional dimension is very large compared to our time dimension. We check the robustness of our results using a standard Tobit estimator with regional dummies as is typically used in the literature. Since standard errors suffer in such cases, we used jackknife estimation of the standard errors in our Tobit models (Hahn and Newey 2004). We used both a jackknife estimation excluding one year at a time, as suggested by Hahn and Newey (2004) and the much more computationally intensive jackknife estimation excluding one observation at a time. We report the results of the latter method in Tables A4-A6.[15] Table A4 presents the results of our estimations of Hypotheses 1 and 2. Results are qualitatively unchanged in our preferred specification with the exception of Immigration flow for ER parties which retains its positive sign but is now marginally not statistically significant (p-value=0.106). Table A5 presents the results of the Tobit models testing Hypothesis 3. Results are qualitatively unchanged. In columns (1)-(4) immigration and the unemployment-immigration interaction retain their signs but lose significance. This could be attributed to two factors: a. the mutlicollinearity problem between immigration and the immigration-unemployment interaction and b. the fact that, due to the incidental parameters problem, Tobit estimations that include regional dummies produce biased estimations of standard errors. To check how the multicollinearity of immigration and the immigration-unemployment interaction might inflate standard errors, columns (5)-(8) include *either* immigration flows *or* immigration-unemployment interaction. We observe that when we remove one collinear regression statistical significance returns with the exception of column (7) for ER which is marginally not significant (p-value=0.106. Note that this is the same regression as in table A4 (4), commented above). Finally, Table A6 presents the results of our robustness estimation of Hypothesis 4. The signs of the coefficients of inequality on the PRR and the ER vote shares remain positive for Western European parties as before. The coefficient of income inequality for Western European ER parties is statistically significant at 1% level. For PRR parties, the coefficient is positive but no longer statistically significant. In Eastern Europe, the ER vote is negatively affected by increases in income inequality at 1% level. As before, no differences between Western and Eastern Europe are detected for PRR parties.

A3.2 Controlling for immigration levels rather than changes

In our estimations of hypotheses 1, 2 and 4, we used regional immigration *flows*. Tables A7 and A8 in the Online Appendix, repeat our basic regressions, using immigration levels (% immigration over population). The effect of immigration on the FR vote retains its sign but now becomes statistically insignificant. For PRR parties it is clearly insignificant and for ER parties, it becomes marginally insignificant (p-value=0.132). Although the signs are not altered, the loss of significance might reflect the negative effects of the unemployment-immigration levels interaction discussed above. The signs of all statistically significant coefficients remain unaltered. In most cases coefficients are very close to the ones obtained in the regressions using immigration flows, indicating robustness of our results with respect to the measure of immigration. The effects of inequality on the PRR and ER vote remain qualitatively identical for Western European PRR and ER parties and for Eastern European ER parties. For Eastern European PRR parties, we now find that the effect of income inequality is now negative.

[15] Results of estimations excluding one year at a time are available by the authors on request.

A3.3 Alternative classification of PRR and ER parties

Our next robustness exercise involves alternative classification of parties as extreme or populist radical right. In particular the cases of Czech Republic's DSSS, Latvia's "All for Latvia", Romania's PRM and PNG-CD and Slovakia's SNS were classified as extremist but could be argued to be of less extremity compared to the British National Party, Germany's NPD, Greece's Golden Dawn or Hungary's Jobbik. We repeat all regressions classifying the above parties as PRR rather than ER. Tables A9-A11 of the Online Appendix correspond to tables A2-A4 of our main text with the alternative classification of parties. From tables A9 and A10 it is evident that our results concerning Hypotheses 1-3 remain robust to the alternative specification. With respect to the effects of income inequality, table A11 reports the results from our robustness estimations: the effect on Western European PRR parties remains positive and significant. The effect on Western European ER parties is still positive but no longer statistically significant. The effect on both Eastern European PRR and ER parties is now negative.

A3.4 Differences between national and European parliament elections

European parliament elections are often interpreted as "second order" elections in the sense that the political stakes involved are usually much lower than those in national parliament elections (Reif & Schmitt, 1980; van der Eijk et al., 1996; Schmitt, 2005). This might have important consequences upon a number of issues, such as turnout, or the voters' incentives for a protest vote and support for populist and extremist parties. As such, it is not unreasonable to expect that voters might respond differently to socioeconomic indices when voting for members of the European parliament. Throughout our analysis we have invariably included a dummy for national parliament elections to capture shifts between the two different kinds of elections (national and European parliaments). In this section we control further for robustness of our results, checking the structural stability of our models with respect to national vs European parliament elections by extensively including interaction terms for all variables used in our regressions with our National parliament elections Dummies. In particular, we are interested in checking whether our results hold when we distinguish between the two kinds of elections. Tables A12-A14 repeat our main regressions (with all socio-economic controls used in the paper), including interactions between the national parliament election Dummy and all regressors. In all tables, we include all regressors used in the tables of the main text and only significant interactions between the regressors and the parliamentary elections Dummy.

Table A12 checks robustness of our results concerning Hypotheses 1 and 2 when checking for structural stability between national and European parliament elections. Model (1) estimates the PRR vote and model (2) estimates the ER vote. Columns (1a) and (2a) report coefficients for our base group (European elections). Columns (1b) and (2b) report coefficients for the interaction terms. With respect to unemployment, note that the effects on the far right vote remain qualitatively the same between European and national parliament elections. There is a statistically significant difference between European and national parliament elections. Unemployment has a stronger effect on the PRR vote in European elections (coefficient for European elections=3.189, coefficient for National elections=2.321 (=3.189-0.868)). However, for both kinds of elections, the effect of unemployment is positive, implying that our main results are not affected qualitatively when considering European rather than National elections.

The effect of unemployment on the ER vote, on the other hand, is more pronounced in national parliament elections (1.483=1.075+0.408) than in European elections (1.075). Still, unemployment has a positive effect on both ER and PRR vote shares for both kinds of elections.
The effect of immigration on the PRR vote remains positive and statistically significant for European parliament elections. Its effect on the ER vote is positive and marginally (p-value=0.134) insignificant for European parliament elections. Because immigration variable and the immigration-parliamentary elections dummy are highly collinear (>0.80), we cannot check for differences between parliamentary and European elections w.r.t. immigration flows.
Note that there is some evidence of structural change between National and European elections, in particular with regard to the PRR vote. Specifically, in National elections, the PRR vote is negatively associated with the tax rate and growth and positively associated with between-regions inequality and the wage share. The European parliament PRR vote on the other hand is positively correlated with GDP and growth but is not associated with the other regressors.
Table A13 checks robustness of our results concerning hypothesis 3 to distinction between European and National elections. The interaction of unemployment and immigration flow seems to affect PRR parties mostly through parliamentary elections. This is the only difference between European and National elections that we detected. For ER parties there is no qualitative difference between National and European elections (the effect of the interaction on the European elections ER vote shares is positive and marginally insignificant – p-value=.151).

Table A14 checks the effect of income inequality on the far right vote accounting for differences between National and European elections. The effect of inequality on both the PRR and ER vote in European elections in Western countries is positive, and statistically significant. No difference between national and European parliament elections is observed for Western European countries. The effect of income inequality for Eastern European PRR parties remains positive as before (albeit of smaller magnitude in comparison to their Western European counterparts) and there is not difference detected between European and national elections. For ER parties, the effect of Income inequality in Eastern Europe is negative as before in both kinds of elections (with a slightly smaller coefficient for parliamentary elections).

All in all, concerning our hypotheses, the only difference we detected between national and European parliament elections, regards the effect of the unemployment-immigration interaction on the PRR vote share (Table A13, column 1b).

A3.5 Differences between Eastern and Western Europe

We next examine how possible cleavages between Eastern and Western Europe might affect the results reached on hypotheses 1-4. Tables A15-A17 report results from regressions testing hypotheses 1-4, including interaction terms between all of our regressors and a dummy indicating Eastern European countries. Note that no coefficient for an Eastern Europe dummy is not reported since we use a fixed effects estimator based on differences. Although our estimator controls for country regional fixed effects, these cannot be identified. Our tables report the significant interactions of our Eastern Europe Dummy with our regressors.

Table A15 confirms that our results on hypotheses 1-2 are robust when controlling for differences between Eastern and Western Europe. The interaction terms for unemployment/immigration and the Eastern Europe dummy are not statistically significant, implying that the effects of unemployment and immigration are uniform across the continent. The confirmation of hypotheses 1 and 2 is robust when checking for structural stability between Eastern and Western Europe.

From table A16, no difference between Eastern and Western Europe is detected for the ER vote (remember that for the PRR vote, the high collinearity between immigration flow and the unemployment/immigration interaction does not permit to draw inference about the significance of the interaction).

Our results concerning the effect of inequality on PRR parties are robust to controlling for differences between Eastern and Western Europe:
First, note that PRR parties in both continents are affected positively by inequality as expected as stated in hypothesis 4a. Its effect on the Eastern European ER vote is negative and statistically significant at 1% level (hypothesis 4b). The effect on the Western European ER vote is positive and statistically significant at 5% level. However, this might be due to the restriction of our sample when we use inequality data (see discussion below and at section A3.7). When we impute inequality data in section A3.7, the effect of inequality on PRR parties is always positive and the effect of inequality on ER parties in Western Europe is not statistically significant and negative and significant for Eastern Europe, as predicted by hypothesis 4a and b.
Furthermore, even within the restricted (unimputed) sample, the effect of inequality on PRR parties is more pronounced than its effect on ER parties (partial effect on PRR parties = 0.23, partial effect on ER parties = 0.14)[16]. In Eastern Europe, the effect on PRR parties remains positive, but the effect on ER parties is negative and statistically significant. All in all the effect of inequality on PRR parties is positive and strong whereas its effect on ER is not significant/negative or weak(er) when positive, also in line with Hypothesis 4a, b. To ensure that the results of our inequality regressions are not affected by the sample restrictions, we re-estimate the effect of inequality, using imputed data for the whole sample. Our results are robust and presented in section A3.7.

Controlling for differences between Eastern and Western Europe is of importance for yet another reason. Many or the parties classified as ER in our sample come from countries in Eastern Europe (Czech Republic, Hungary, Latvia, Romania, Slovakia), so one cannot but wonder whether the differences we detect between PRR and ER parties might stem fundamentally from geographical rather than substantive differentiations. In particular, there might be reason for concern that ER is under-represented in Western Europe so the differences we observe between ER and PRR parties might reflect differences between the East and West caused by the fact that most of the variation in ER vote shares comes from the East whereas there is not enough variation in the ER vote in Western Europe. This however seems not to be the case in our sample for three reasons:
First, if this was indeed the case, then we would expect that the two party categories would capture regional effects. So we would expect to notice a difference in their response to immigration that reflected different *geographical* responses to immigration, rather than different attitudes of the electorate. However, if this was the case, these differences should show within

[16] Authors' calculation from Tobit model with traditional dummies.

each party category when we controlled for regional effects. So, for example, if immigration affected the two party categories differently because most ER parties were concentrated in one region, then controlling for Western vs Eastern Europe effects within each party category, should produce significantly different results. This however, is not borne in our data as tables A15-A17 make clear.

Secondly, if the two categories do not differ in any other way, other than geographical positioning, then the two categories should not differ *within the same region*. So for example if the differences were driven purely by geographical differences, then within the same region, PRR and ER should not differ. We test whether this is the case by running our baseline regression for each party category, within the same region (Western Europe). Table A18 reports the results of these estimations. Model 1 repeats the estimation of table 1, columns (1) and (2): it is our baseline model for the whole sample. Model 2 restricts the estimation to Western Europe only. The two party families still differ with respect to the tax rate, between regions inequality, the wage share, growth rates and Parliamentary elections dummy. They also differ when we restrict the sample to Eastern Europe with respect to the same variables, although results might vary quantitatively (for example now the coefficient tax rate for PRR parties becomes statistically significant and retains its negative sign). In sum, even when we restrict the sample to either Western or Easter Europe, the two party families exhibit substantial differences.
Finally, this would be a concern if ER was indeed under-represented in one of the two regions. Table A19 presents detailed panel summary statistics for ER and our main covariates for Western and Eastern Europe separately. Note that ER parties are adequately represented in both regions. For Western Europe ER parties receive positive vote shares in 51% of the sample (289 out of 562 time-regions), whereas for Eastern Europe in 44% of the sample (97 out of 218 time-regions). Other covariates display similar variation between the two regions as well.

A3.6 Using GDP growth instead of an index for expansion/contraction

We next substitute the Dummy for growth used in our main text the *actual growth levels* for our NUTS 2 regions. None of our results changes qualitatively from this. Tables A20-A22 present the results of our main regressions substituting growth rates in the place of the growth dummy.

A3.7 Using imputed income inequality data for missing values

Inequality data are scarce and have not been collected by Eurostat for the entire span of our sample. For example, inequality is missing for Germany between 2003 and 2005, resulting in excluding the 2004 European and the 2005 national parliament elections and reducing the sample for Germany by half. Table A23 lists the observations used by country for the regressions testing hypotheses 1-4 and the sample reduction per country when including income inequality. To ensure that our testing of Hypothesis 4 is not affected by this sample restriction, we re-estimate Table 4 for the whole sample. We imputed missing values for each region by their last known value. Table A24 presents the results of our robustness regression for the effect of inequality on the FR vote with imputed data. Our results remain qualitatively identical. Finally, Table A25 re-estimates our Eastern vs Western Europe robustness exercise with the imputed sample. The effect

of inequality on PRR remains positive but is now insignificant. The effect of inequality on ER is qualitatively identical to Table A17.

A3.8 Controlling for possible country effects

In all our estimations we control for regional effects by extensive use of fixed effects estimators. However, there might be significant country effects, that is effects that are common for all regions in a country.

Firstly, regions in the same countries might behave similarly or be subject to common historical, sociological, political or other effects. These might be correlated with our explanatory variables. Since we use regional fixed effects estimator, this is not a concern about consistent estimation of our variables of interest, because country-level fixed effects are fully controlled for when we use region-level fixed effects (note that country fixed effects are a special case of regional fixed effects in which $d_i=d_j$ for i,j in the same country. So we control for country effects to ensure that estimation of our parameters of interest is not affected by them). However, our fixed effects estimator cannot estimate country fixed-effects as these are perfectly collinear with the regional fixed effects (which can also not be estimated in the case of estimators based on differences such as Honoré 1992).

To estimate country fixed effects, we use a random effects Tobit estimator and added country dummies. Table A26 reports the results of our regressions. Columns (1) and (3) present the results of a random effects model of our main regression for the PRR and ER vote respectively without country effects. Columns (2) and (4) add country effects. All results are qualitatively unchanged and in line with our findings reported in the tables in the main text. The effect of changes in immigration on the ER vote retains its sign but now becomes marginally not significant (p-value = 0.122). Country effects are reported below our main regressors.

The second channel through which country effects might affect our inference is through possible clustered standard errors. Specifically, it is possible that standard errors might be correlated between countries. Honoré's (1992) estimator does not admit clustering of standard errors. Furthermore, clustering standard errors in traditional Tobits with dummies, at either regional or country level, produces variance-covariance matrices that are not full rank in our case). To address the concern of correlated disturbances at the county level and gain insight of how clustering our standard errors at country level might affect our inference, we use linear OLS fixed effects estimators and compare clustering of standard errors at regional level with clustering at country level. Table A27 reports the results of our estimations. Note that, as expected, clustering at country level, increases the estimated variance and reduces significance. However, with respect to our key variables of interest (unemployment, immigration), note that unemployment remains significant at 5% level in the case of PRR and 10% level in the case of ER, whereas immigration becomes only marginally insignificant (p-value=0.149) for PRR. For ER immigration is significant at 1% level. Here, we have to bear in mind that this clustering standard errors at country level does not necessarily produce consistent estimations as the number of clusters is rather small (28) whereas for consistent estimation the number of clusters should go to infinity (Cameron and Miller 2015). Still, the results suggest that whereas clustering at country level might increase standard errors, the coefficients of our key variables of interest remain by and large significant.

A3.9 Controlling for education

Individual-level studies (for example Arzheimer, 2009) that focus on the importance of socio-structural characteristics in explaining electoral support for the FR parties find a strong effect of education on the FR vote. Studies that control for variations among different countries found that the effect of education remains significant (e.g. Lubbers et al, 2002). Could the level of education at a regional level have an effect on the European FR vote? To explore this possibility, we include as regressors two measures of educational attainment: the percentage of the population with tertiary education (capturing the proportion of population with high education – levels 5-8 in Eurostat's database) and the percentage of population with lower education (levels 0-4). Table A28 reports the results of our estimations. Education is not found statistically significant in this or any other specification we tried.

A3.10 Investigating further the effect of GDP per capita

In the vast majority of specifications we tried, GDP per capita has a positive and very significant effect on the PRR and ER vote. To get a better insight on how GDP might affect the FR vote, table A29 reports the results from two models further enquiring about the channels through which GDP might affect the FR vote. In particular, Model 1 investigates possible interactions between GDP and unemployment.

For PRR parties, the coefficient for the interaction term between unemployment and GDP is negative, implying that as unemployment rises, the effect of GDP on PRR falls. The effect of the interaction term on the ER vote is not statistically significant, implying that unemployment and GDP affect the ER vote independently of one another.

[Figure A3 here]

Figure A3 plots the partial effects of unemployment and GDP, controlling for their interaction. The effects of GDP depend heavily on the levels of unemployment in the case of PRR. They are positive for low unemployment levels and reduce as unemployment rises. For levels of unemployment above about 15%, the partial effects of GDP per capita become negative and statistically significant, implying that for areas with high unemployment levels, reductions of GDP further increase the PRR vote. This implies that poverty per se is not sufficient to increase the FR vote shares. However, when combined with high unemployment, poverty can become a driving force for radical right voting. The negative interaction of unemployment and GDP is evident in the upper left plot, depicting the partial effects of unemployment on PRR. Although higher levels of GDP reduce the effects of unemployment, the latter has always a positive effect on the PRR vote, albeit it loses significance for higher levels of GDP.

Regarding the effect of the interaction on the ER vote, this was found not significant. Indeed, both unemployment and GDP affect the ER vote positively and significantly, irrespective of one another's levels.

Model 2 breaks GDP into quartiles and adds a dummy indicating which quartile of the overall GDP distribution the region's GDP belongs to. This semi-parametric way of assessing the effect of GDP allows to examine how the effects change along the GDP distribution. The lower 25% GDP quartile is taken as base. The results are telling: for PRR parties, the three lower quartiles of GDP have a similar voting behavior towards PRR parties. The highest 25% thought votes significantly

more for PRR parties. So we can deduce that the PRR vote is significantly higher in the richest 25% regions. For ER parties, the vote shares rise gradually as GDP increases. Going up the quartiles of the GDP distribution increases the ER vote between 2.9 and 4.4% (based on the latent relation between GDP and ER as measured by our panel Tobit coefficients).

A3.11 Ecological inference: how do the (un)employed vote?

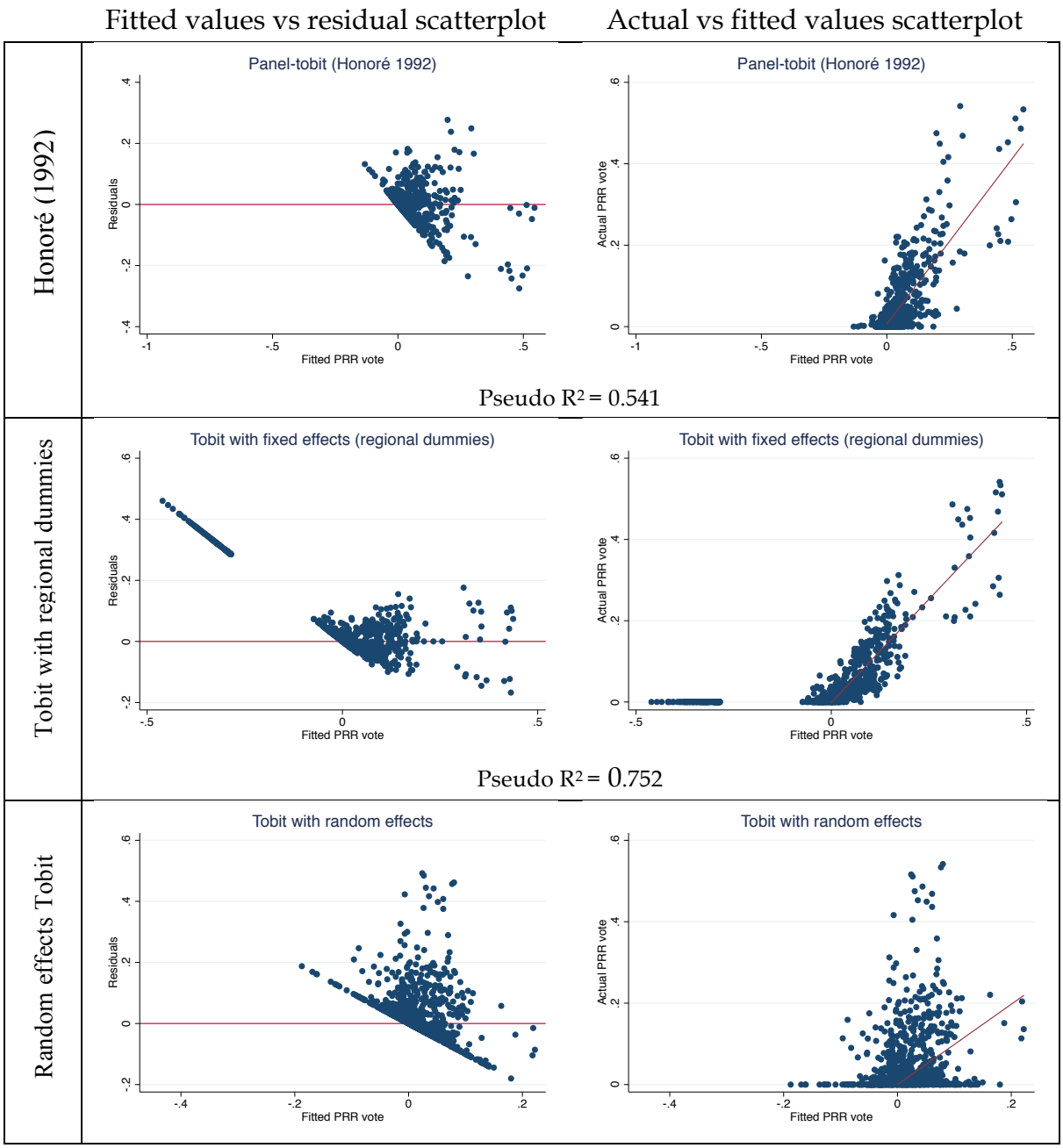
In our robustness section, we presented the results from King's (1997) ecological inference method concerning unemployment and the FR vote. There we showed that despite the positive relationship between unemployment and FR (both PRR and ER) vote shares, ecological inference suggests that the unemployed vote less for the FR than the employed. Figure A4 supplements the analysis with a scatterplot of the FR vote against unemployment. The yellow line plots the estimated conditional expectation of the FR vote given the level of unemployment by King's (1997) ecological inference. The red lines give 80% confidence intervals. The green lines fitted in the scatterplots correspond to Goodman's (1953) ecological regression. Note that these results, although interesting, should be taken with a grain of salt: King's (1997) ecological inference is based on rather restricting common distributional assumptions between constituencies which might be rather demanding in the case of NUTS 2 regions.

[Figure A4 here]

A3.12 Voting rights for immigrants

This section tests robustness of our results when we exclude countries that give immigrants partial voting rights. This reduces our sample considerably: Specifically, we exclude all European elections in which EU citizens are allowed to vote in their country of residence. We also exclude Ireland, Portugal and the U.K. which extend partial voting rights to immigrants in national elections. Table A30 reports the results of our robustness exercise. All our results remain qualitatively unchanged and all our coefficients retain their signs. With respect to PRR parties, the effect of the interaction of unemployment and immigration now becomes significant as does the effect of tax rate. The effect of the interaction between unemployment and immigration on the ER vote retains its positive value but is now not statistically significant and the effect of GDP also retains its sign but becomes statistically insignificant. All our main conclusions hold. In fact, our finding that ER parties respond predominantly to economic insecurity and less to cultural backlash whereas PRR parties respond to cultural backlash and only to unemployment from all indices of economic insecurity is now strengthened.

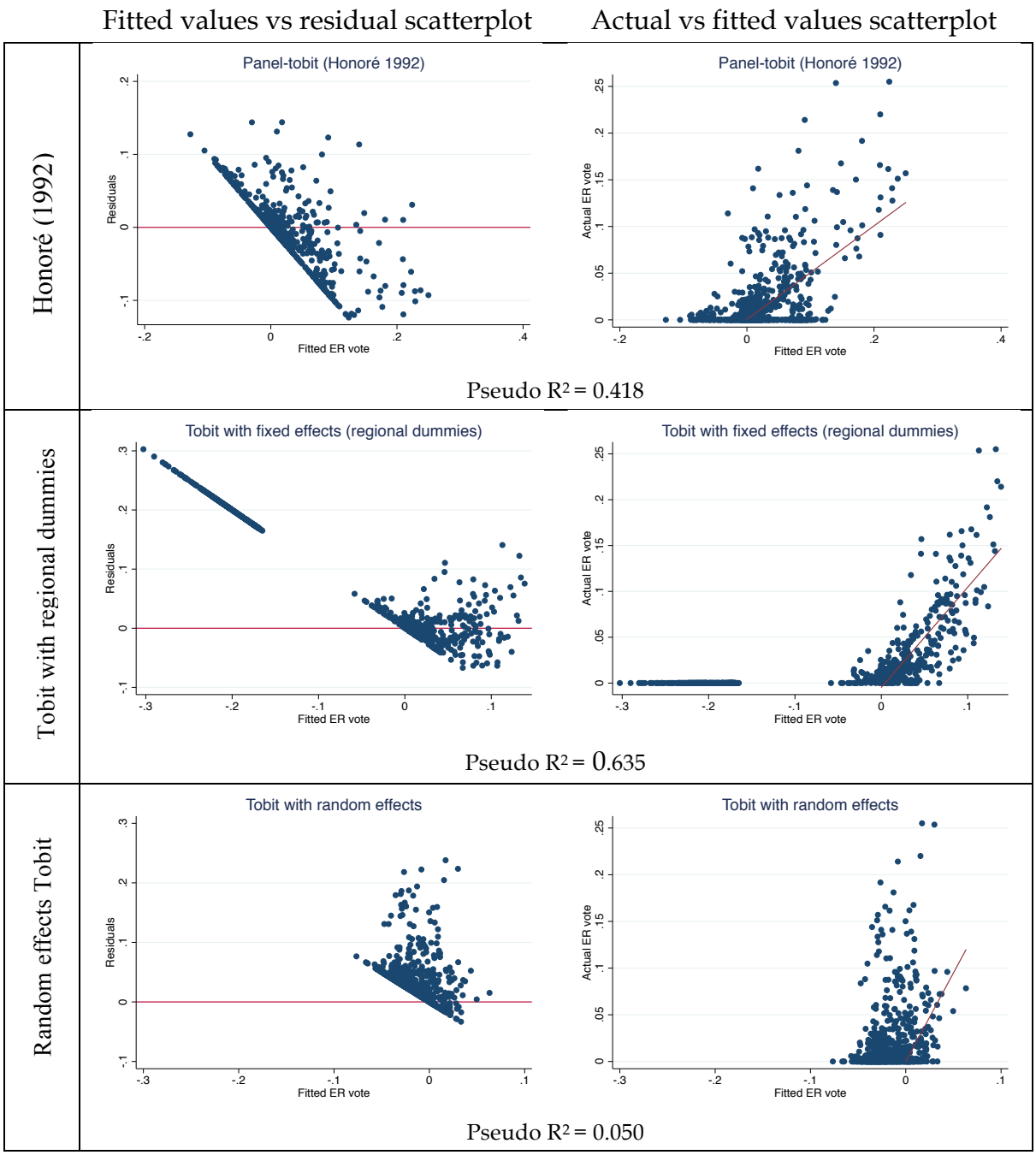
FIGURE A1: FITTED VS ACTUAL VALUES AND RESIDUAL FOR THREE DIFFERENT TOBIT ESTIMATORS: PRR



Notes: The graph plots the fitted values against residuals (left column) and fitted against actual values (right column) for the estimation of the PRR vote with three different Tobit estimators: Honoré (1992), Tobit with regional dummies and rando effects Tobit.

Source: Authors' calculations based on European electoral data and Eurostat socioeconomic data.

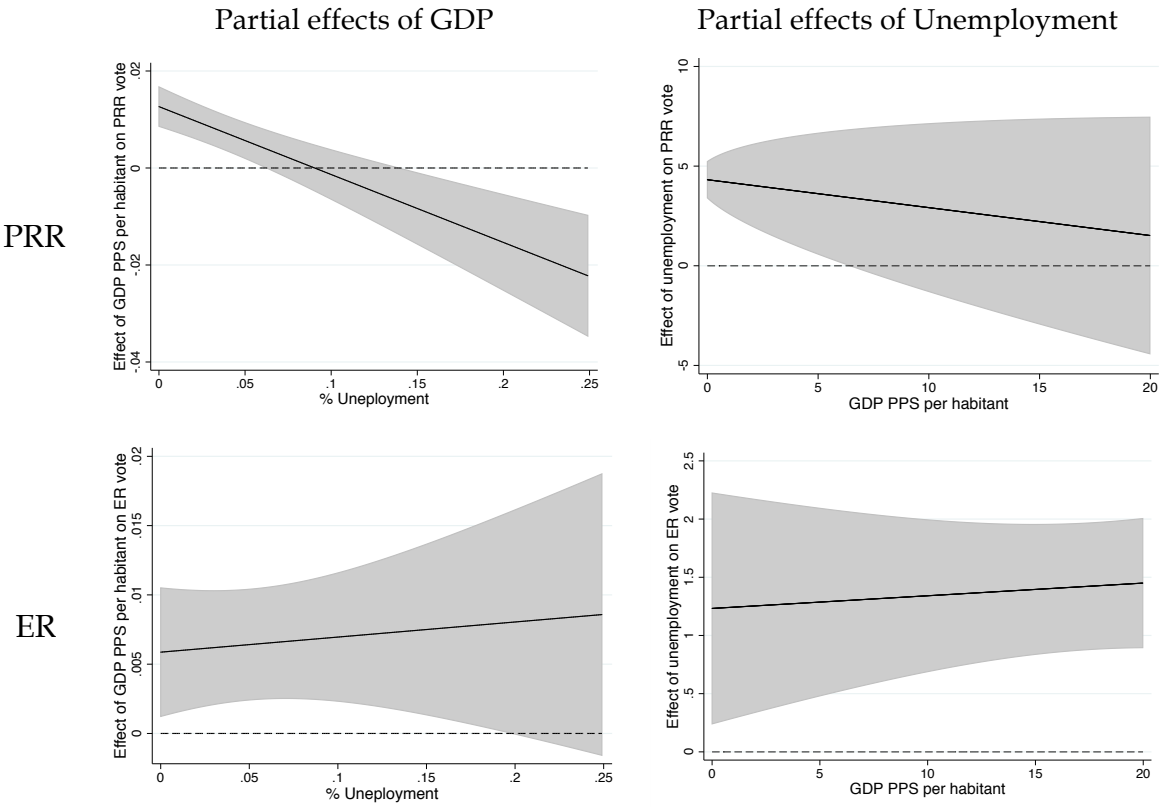
FIGURE A2: FITTED VS ACTUAL VALUES AND RESIDUAL FOR THREE DIFFERENT TOBIT ESTIMATORS: ER



Notes: The graph plots the fitted values against residuals (left column) and fitted against actual values (right column) for the estimation of the ER vote with three different Tobit estimators: Honoré (1992), Tobit with regional dummies and rando effects Tobit.

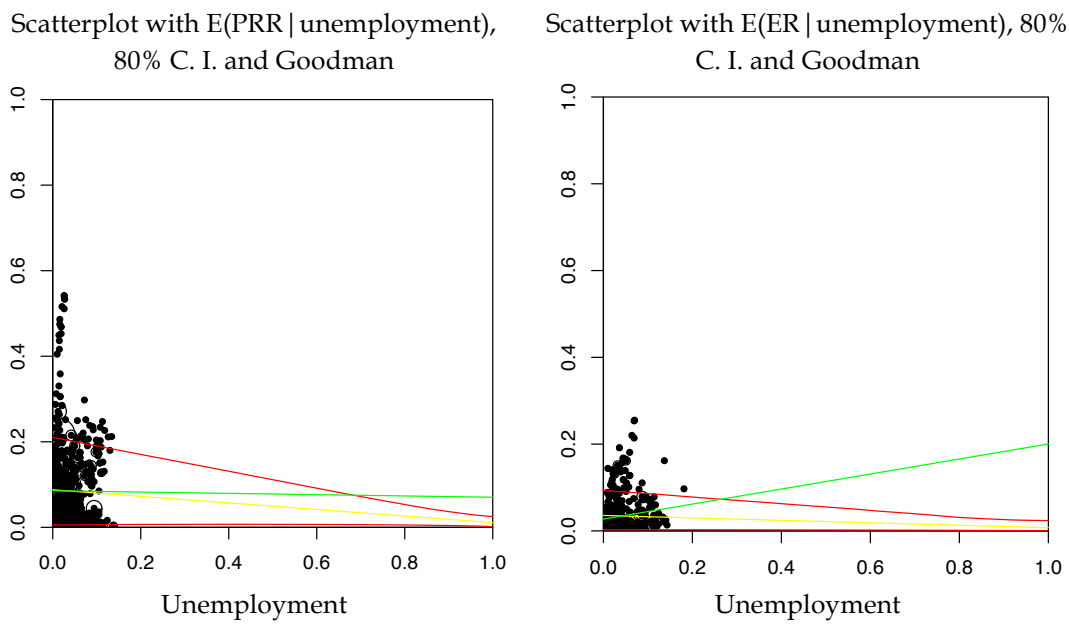
Source: Authors' calculations based on European electoral data and Eurostat socioeconomic data.

FIGURE A3: PARTIAL EFFECTS OF UNEMPLOYMENT AND IMMIGRATION



Notes: The graph plots the marginal effects of unemployment (left) and immigration (right) for PRR (up) and ER (bottom) parties controlling for unemployment-GDP interaction.
Source: Authors' calculations based on European electoral data and Eurostat socioeconomic data.

FIGURE A4: SCATTERPLOT OF FR AGAINST UNEMPLOYMENT WITH ECOLOGICAL REGRESSION LINES



Notes: Scatteplots of PRR (left) and ER (right) vote shares against unemployment. The yellow line is the expected PRR (ER) based on King's (1997) ecological inference. The red lines give 80% confidence intervals. The green line is Goodman's ecological regression line.
Source: Authors' calculations based on European electoral data and Eurostat socioeconomic data.

TABLE A1: PANEL SUMMARY STATISTICS

Variable		Mean	Std. Dev.	Min	Max	Observations
FR vote share	overall	0.078	0.091	0	0.542	N = 1170
	between		0.076	0	0.427	n = 265
	within		0.055	-0.104	0.301	T = 4.415
PRR vote share	overall	0.063	0.092	0	0.542	N = 1170
	between		0.082	0	0.427	n = 265
	within		0.047	-0.119	0.286	T = 4.415
ER vote share	overall	0.015	0.035	0	0.255	N = 1170
	between		0.023	0	0.112	n = 265
	within		0.024	-0.084	0.179	T = 4.415
Unemployment rate	overall	0.040	0.036	0.003	0.208	N = 958
	between		0.030	0.005	0.169	n = 251
	within		0.018	-0.028	0.156	T = 3.817
$\%Immigration_{t-1}$	overall	0.038	0.040	0	0.392	N = 1036
	between		0.042	0	0.350	n = 261
	within		0.008	-0.018	0.110	T = 3.969
Δ ($\%Immigration_{t-1}$)	overall	0.001	0.004	-0.075	0.047	N = 995
	between		0.003	-0.008	0.024	n = 261
	within		0.003	-0.079	0.043	T = 3.812
Income inequality	overall	0.293	0.034	0.220	0.378	N = 969
	between		0.031	0.231	0.368	n = 265
	within		0.015	0.242	0.341	T = 3.657
GDP PPS per capita	overall	21.767	8.743	4.500	85.900	N = 1016
	between		8.821	6.220	79.333	n = 256
	within		2.111	9.333	33.667	T = 3.969
Tax rate	overall	0.101	0.098	-0.340	0.354	N = 981
	between		0.094	-0.180	0.333	n = 247
	within		0.021	-0.059	0.245	T = 3.972
Between regions inequality	overall	0.078	0.066	0	0.315	N = 1020
	between		0.066	0	0.312	n = 257
	within		0.008	0.036	0.124	T = 3.969
Wage share	overall	0.715	0.098	0.394	0.950	N = 984
	between		0.102	0.422	0.931	n = 248
	within		0.019	0.627	0.776	T = 3.968
Growth Dummy	overall	0.762	0.426	0	1	N = 1169
	between		0.212	0.200	1	n = 264
	within		0.374	-0.095	1.562	T = 4.428
Parliamentary election Dummy	overall	0.673	0.469	0	1	N = 1170
	between		0.197	0.333	1	n = 265
	within		0.430	-0.127	1.339	T = 4.415

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A2: VARIABLES' CORRELATION MATRIX

	FR	PRR	ER	Un. Rate	%Imm	Un x (%Imm)	Δ (%Imm)	Un x Δ(%Imm)	Ineq.	GDP p. h.	Tax	B.R.I.	W. S.	Growth Dummy	Parl. El. Dummy
FR vote share	1														
PRR vote share	0.90	1													
ER vote share	0.20	-0.24	1												
Unemployment rate	-0.03	-0.11	0.19	1											
$\%Immigration_{t-1}$	0.03	0.11	-0.17	-0.25	1										
$\%Immigration_{t-1}$ x Unemployment	0.01	0.06	-0.11	0.20	**0.77**	1									
Δ ($\%Immigration_{t-1}$)(x100)	0.06	0.02	0.10	0.12	-0.46	-0.35	1								
Δ ($\%Immigration_{t-1}$)(x100)xUnemp.	0.06	0.00	0.14	0.06	-0.37	-0.41	**0.84**	1							
Income inequality	-0.12	-0.19	0.16	0.13	-0.07	0.00	-0.04	0.00	1						
GDP PPS per capita (/1000)	0.12	0.23	-0.25	-0.38	0.63	0.44	-0.41	-0.38	-0.20	1					
Tax rate	0.18	0.28	-0.23	-0.50	0.36	0.11	-0.21	-0.18	-0.51	0.65	1				
Between regions inequality	-0.07	-0.08	0.03	0.05	0.02	-0.01	-0.16	-0.14	0.19	0.03	-0.03	1			
Wage share	0.12	0.11	0.00	-0.42	0.18	-0.01	-0.23	-0.21	-0.37	0.31	0.51	-0.03	1		
Growth Dummy	-0.08	-0.03	-0.11	0.20	-0.21	-0.08	0.14	0.04	0.02	-0.18	-0.10	0.10	-0.28	1	
Parliamentary election Dummy	-0.12	-0.05	-0.14	0.21	-0.03	0.07	0.15	0.11	0.02	-0.07	-0.16	0.05	-0.24	0.28	1

TABLE A3: LIST AND CATEGORIZATION OF F. R. PARTIES

Country	Party	Classification		Electoral years		Number of regions
		PRR	ER	National Parliament	European Parlament	
Austria	FPO	√		2002, 2006, 2008	2004, 2009	9
	BZO	√				
Belgium	VB	√		2003, 2007, 2010	2004, 2009	11
	FNb	√				
	N-VA	√				
Bulgaria	ATTAKA	√		2005, 2009	2007, 2009	3
Croatia	HSP	√		2000, 2003, 2007, 2011		4
Cyprus	ELAM		√	2006, 2011	2004, 2009	1
Czech Rep.	DSSS		√	2006, 2010	2004, 2009	8
	RMS	√				
Denmark	DF	√		2007, 2011	2009	5
Estonia	EIP	√		2003, 2007, 2011		1
Finland	PERUS	√		2003, 2007, 2011	2004	4
France	FN	√		2002, 2007, 2012	2004, 2009, 2014	26
Germany	NPD		√	2002, 2005, 2009	2004, 2009	38
	DVU		√			
	REP	√				
Greece	LAOS	√		2004, 2007, 2009, 2012	2004, 2009, 2014	13
	GD		√			
	ANEL	√				
Hungary	JOBBIK		√	2002, 2006, 2010	2004, 2009	7
Ireland				2002, 2007, 2011	2004, 2009	2
Italy	LN	√		2001, 2006, 2008	2009, 2014	20
	F-T		√			
Latvia	VL		√	2006, 2010, 2011	2009	1
	NA	√				
Lithuania				2002, 2004, 2008, 2012	2004, 2009	1
Luxembourg				2004, 2009	2004, 2009	1
Netherlands	PVV	√		2002, 2003, 2006, 2010, 2011	2004, 2009	12
	LPF	√		2001, 2005, 2009		
Norway	FRP	√		2001, 2005, 2009		7
Poland	LPR	√		2001, 2005, 2007		16
	SRP	√				
	KNP	√				
Portugal	PNR	√		2002, 2005, 2009, 2011		7
Romania	PRM		√	2000, 2004, 2008, 2012	2007, 2009	8
	PNG-CD		√			
Slovakia	SNS		√	2002, 2006, 2010, 2012	2004, 2009	4
Slovenia	SNS	√		2000, 2004, 2008, 2011	2004, 2009	2
Sweden	SD	√		2010	2009	8
Switzerland	SVP	√		2003, 2007, 2011		7
UK	NBP		√	2005, 2010	2009, 2014	37
	NF		√			
TOTAL						266

TABLE A4: ROBUSTNESS-HYPOTHESES 1 AND 2 USING TOBIT WITH REGIONAL DUMMIES

	MODEL 1		MODEL 2	
	Unemployment-immigration		Unemployment-immigration + Ec. Covariates	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	1.599***	0.696***	1.801***	0.825***
	(0.246)	(0.225)	(0.269)	(0.185)
Δ (%Immigration$_{t-1}$)	0.320	0.100	0.569**	0.164
	(0.255)	(0.107)	(0.289)	(0.101)
GDP PPS per capita$_{t-1}$ (x 10^3)			0.006***	0.004***
			(0.002)	(0.001)
Tax rate$_{t-1}$			-0.261	0.443***
			(0.203)	(0.106)
Between regions inequality$_{t-1}$			-0.780*	-0.010
			(0.437)	(0.378)
Wage share$_{t-1}$			-0.101	0.513***
			(0.199)	(0.122)
Growth Dummy$_{t-1}$			-0.006	-0.039***
			(0.008)	(0.009)
Parliamentary election Dummy$_{t-1}$	-0.005	-0.008	-0.004	-0.003
	(0.006)	(0.006)	(0.006)	(0.005)
Constant	0.112***	-0.212***	0.186	-0.687***
	(0.041)	(0.019)	(0.156)	(0.127)
Observations	842	842	780	780
Censored	294	450	274	394
Uncensored	548	392	506	386
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.772	0.494	0.752	0.635

Notes: this table reports the results of Tobit estimations of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014 that test Hypotheses 1-2, using regional dummies and corresponds to Table 2 in the main text. Columns (1) and (2) report the estimation of the basic model testing hypotheses 1 and 2. Columns (3) and (4) add economic controls. Jackknife standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A5: ROBUSTNESS-HYPOTHESIS 3: UNEMPLOYMENT AND IMMIGRATION INTERACTION. TOBIT WITH REGIONAL DUMMIES

	MODEL 1		MODEL 2		MODEL 3			
	Immigration rates		Changes in immigration rates		Changes in immigration rates			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Dependent variable	PRR	ER	PRR	ER	PRR		ER	
Unemployment rate$_{t-1}$	1.719***	0.654**	1.771***	0.780***	1.801***	1.765***	0.825***	0.781***
	(0.309)	(0.258)	(0.273)	(0.196)	(0.269)	(0.274)	(0.185)	(0.190)
%Immigration$_{t-1}$	1.182	7.679						
	(5.210)	(7.388)						
%Immigration$_{t-1}$	-18.442	-9.134						
x Unemployment$_{t-1}$	(11.266)	(8.276)						
Δ (%Immigration$_{t-1}$)			0.210	-0.006	0.569**		0.164	
			(0.451)	(0.195)	(0.289)		(0.101)	
Δ (%Immigration$_{t-1}$)			11.663	5.114		16.634**		4.991*
x Unemployment$_{t-1}$			(9.703)	(5.174)		(6.624)		(2.752)
GDP PPS per	0.004**	0.004***	0.006***	0.004***	0.006***	0.006***	0.004***	0.004***
capita$_{t-1}$ (x 10^3)	(0.002)	(0.001)	(0.002)	(0.001)	(0.002)	(0.002)	(0.001)	(0.001)
Tax rate$_{t-1}$	-0.239	0.364***	-0.214	0.446***	-0.261	-0.188	0.443***	0.446***
	(0.204)	(0.115)	(0.208)	(0.106)	(0.203)	(0.198)	(0.106)	(0.106)
Between regions	-0.911**	-0.088	-0.791*	-0.014	-0.780*	-0.802*	-0.010	-0.013
inequality$_{t-1}$	(0.447)	(0.365)	(0.438)	(0.379)	(0.437)	(0.436)	(0.378)	(0.376)
Wage share$_{t-1}$	0.166	0.645***	-0.090	0.514***	-0.101	-0.076	0.513***	0.514***
	(0.207)	(0.121)	(0.200)	(0.123)	(0.199)	(0.196)	(0.122)	(0.123)
Growth Dummy$_{t-1}$	-0.007	-0.040***	-0.005	-0.037***	-0.006	-0.005	-0.039***	-0.037***
	(0.008)	(0.009)	(0.008)	(0.009)	(0.008)	(0.008)	(0.009)	(0.009)
Parliamentary	-0.000	-0.002	-0.004	-0.003	-0.004	-0.004	-0.003	-0.003
election Dummy$_{t-1}$	(0.006)	(0.005)	(0.006)	(0.005)	(0.006)	(0.006)	(0.005)	(0.005)
Constant	0.016	-1.117***	0.174	-0.687***	0.186	0.164	-0.687***	-0.687***
	(0.322)	(0.358)	(0.157)	(0.128)	(0.156)	(0.154)	(0.127)	(0.128)
Observations	812	812	780	780	780		780	
Censored	283	426	274	394	274		394	
Uncensored	529	386	506	386	506		386	
Number of clusters	229	229	229	229	229		229	
Region FE	yes	yes	yes	yes	yes		yes	
Pseudo R^2	0.716	0.622	0.752	0.637	0.752	0.751	0.635	0.637

Notes: this table reports the results of robustness Tobit estimations of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing for unemployment-immigration interactions with regional dummies. The table corresponds to Table 3 in the main text. Columns (1) and (2) report the estimation, measuring immigration rates (immigrants to natives ratio). Columns (3) and (4) use changes in immigration rates. Jackknife standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1
Source: Authors' calculations based on electoral and Eurostat data.

TABLE A6: ROBUSTNESS-HYPOTHESIS 4 - EFFECT OF INCOME INEQUALITY. TOBIT WITH REGIONAL DUMMIES

	MODEL 1		MODEL 2	
	Basic Model		Economic regressors	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Income inequality$_{t-1}$	0.499***	-0.168	0.366*	-0.519*
	(0.135)	(0.202)	(0.220)	(0.287)
Unemployment rate$_{t-1}$	1.050***	1.217***	1.104***	1.194***
	(0.295)	(0.275)	(0.292)	(0.247)
Δ (%Immigration$_{t-1}$)	0.474	0.072	0.749**	0.005
	(0.466)	(0.168)	(0.361)	(0.168)
GDP PPS per capita$_{t-1}$			0.005**	0.006**
			(0.002)	(0.003)
Tax rate$_{t-1}$			-0.274	0.481***
			(0.234)	(0.116)
Between regions inequality$_{t-1}$			-1.072**	-0.079
			(0.482)	(0.443)
Wage share$_{t-1}$			0.182	0.499***
			(0.226)	(0.135)
Growth Dummy$_{t-1}$			0.006	-0.041***
			(0.009)	(0.012)
Parliamentary election Dummy$_t$	0.001	-0.027***	0.001	-0.011
	(0.008)	(0.009)	(0.009)	(0.008)
Constant	-0.018	-0.175***	-0.057	-0.600***
	(0.056)	(0.062)	(0.183)	(0.140)
Observations	705	705	656	656
Censored	253	396	233	353
Uncensored	452	309	423	303
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.797	0.569	0.802	0.680

Notes: this table reports the results of robustness Tobit estimations of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing for the effect of income inequality with regional dummies, and correspond to Table 4 in the main text. Columns (1) and (2) report the estimation of inequality controlling for unemployment and immigration. Columns (3) and (4) add all other controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1
Source: Authors' calculations based on electoral and Eurostat data.

TABLE A7: ROBUSTNESS-HYPOTHESES 1 AND 2: IMMIGRATION LEVELS

	MODEL 1		MODEL 2	
	Unemployment-immigration		Unemployment-immigration + Ec. Covariates	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	2.032***	0.985**	2.354***	1.079***
	(0.227)	(0.477)	(0.277)	(0.343)
%Immigration$_{t-1}$	2.227***	26.264	4.647	15.040
	(0.398)	(16.560)	(5.120)	(9.975)
GDP PPS per capita$_{t-1}$ (x 10^3)			0.006**	0.006**
			(0.002)	(0.002)
Tax rate$_{t-1}$			0.070	0.631***
			(0.221)	(0.126)
Between regions inequality$_{t-1}$			-0.798	-0.595
			(0.516)	(0.468)
Wage share$_{t-1}$			0.371	0.679***
			(0.284)	(0.146)
Growth Dummy$_{t-1}$			0.001	-0.077***
			(0.007)	(0.018)
Parliamentary election Dummy$_{t-1}$	0.000	-0.015***	0.001	-0.006*
	(0.003)	(0.005)	(0.004)	(0.003)
Observations	875	875	812	812
Censored	303	483	283	426
Uncensored	572	392	529	386
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.611	0.416	0.546	0.402
Joint-significance Wald $\chi 2$	80.53	10.62	99.66	51.52

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014 with immigration levels instead of flows. Columns (1) and (2) report the estimation of the basic model testing hypotheses 1 and 2 and correspond to Table 2 in the main text. Columns (3) and (4) add economic controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.
Source: Authors' calculations based on electoral and Eurostat data.

TABLE A8: ROBUSTNESS-HYPOTHESIS 4: EFFECT OF INCOME INEQUALITY WITH IMMIGRATION LEVELS

	MODEL 1 Basic Model		MODEL 2 Economic regressors	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Income inequality$_{t-1}$	0.534***	-0.356	0.591**	-0.663**
	(0.188)	(0.239)	(0.277)	(0.318)
Unemployment rate$_{t-1}$	2.036***	1.771***	2.245***	1.450***
	(0.231)	(0.632)	(0.303)	(0.388)
%Immigration$_{t-1}$	2.674***	145.345**	4.886	110.557***
	(0.355)	(69.953)	(5.402)	(29.560)
GDP PPS per capita$_{t-1}$			0.003	0.006
			(0.003)	(0.005)
Tax rate$_{t-1}$			0.279	0.535***
			(0.261)	(0.123)
Between regions			-0.978*	-0.885**
inequality$_{t-1}$			(0.585)	(0.429)
Wage share$_{t-1}$			0.502	0.694***
			(0.347)	(0.132)
Growth Dummy$_{t-1}$			0.008	-0.064***
			(0.010)	(0.017)
Parliamentary election	0.007	-0.027***	0.007	-0.014**
Dummy$_t$	(0.005)	(0.005)	(0.007)	(0.006)
Observations	737	737	688	688
Censored	262	428	242	385
Uncensored	475	309	446	303
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.589	0.288	0.560	0.351
Joint-significance Wald $\chi 2$	85.75	102.86	101.53	153.43

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing for the effect of income inequality and controlling for regional immigration levels rather than flows and corresponds to Table 4 in the main text. Columns (1) and (2) report the estimation of inequality controlling for unemployment and immigration. Columns (3) and (4) add all other controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A9: ROBUSTNESS-HYPOTHESES 1 AND 2 UNDER ALTERNATIVE PARTY CLASSIFICATION

	MODEL 1		MODEL 2	
	Unemployment-immigration		Unemployment-immigration + Ec. Covariates	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	1.869***	2.007	2.233***	1.433***
	(0.226)	(1.693)	(0.314)	(0.340)
Δ (%Immigration$_{t-1}$)	0.469**	0.286***	0.611*	0.507***
	(0.232)	(0.104)	(0.337)	(0.109)
GDP PPS per capita$_{t-1}$ (x 10^3)			0.006***	0.018***
			(0.002)	(0.003)
Tax rate$_{t-1}$			0.172	0.791***
			(0.141)	(0.251)
Between regions inequality$_{t-1}$			-0.857**	-0.000
			(0.425)	(0.795)
Wage share$_{t-1}$			0.257	1.165***
			(0.166)	(0.140)
Growth Dummy$_{t-1}$			0.002	-0.090***
			(0.006)	(0.023)
Parliamentary election Dummy$_{t-1}$	-0.001	-0.027***	0.001	-0.009*
	(0.003)	(0.009)	(0.004)	(0.006)
Observations	842	842	780	780
Censored	224	522	204	466
Uncensored	618	320	576	314
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.607	0.366	0.540	0.318
Joint-significance Wald $\chi 2$	76.49	19.58	64.87	178.29

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness with regards to alternative party classification: Parties identified as marginal ER in section A2.4 are now classified as PRR. The table corresponds to Table 2 in our main text. Columns (1) and (2) report the estimation of the basic model testing hypotheses 1 and 2. Columns (3) and (4) add economic controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A10: ROBUSTNESS-HYPOTHESIS 3: UNEMPLOYMENT AND IMMIGRATION INTERACTION WITH ALTERNATIVE PARTY CLASSIFICATION

	MODEL 1		MODEL 2		MODEL 3			
	Immigration rates		Changes in immigration rates		Changes in immigration rates			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
ependent variable	PRR	ER	PRR	ER	PRR		ER	
nemployment rate$_{t-1}$	2.234***	0.821**	2.221***	1.385***	2.233***	2.229***	1.433***	1.372***
	(0.328)	(0.325)	(0.297)	(0.361)	(0.314)	(0.292)	(0.340)	(0.354)
Immigration$_{t-1}$	2.506	22.471***						
	(4.668)	(3.665)						
Immigration$_{t-1}$	-11.503	5.430						
x Unemployment$_{t-1}$	(13.258)	(9.508)						
(%Immigration$_{t-1}$)			0.296	0.115	0.611*		0.507***	
			(0.596)	(0.290)	(0.337)		(0.109)	
(%Immigration$_{t-1}$)			12.172	10.956		21.195*		13.645***
x Unemployment$_{t-1}$			(20.594)	(7.961)		(11.359)		(2.632)
DP PPS per	0.004**	0.016***	0.006***	0.018***	0.006***	0.007***	0.018***	0.017***
apita$_{t-1}$ (x 10^3)	(0.002)	(0.003)	(0.002)	(0.003)	(0.002)	(0.002)	(0.003)	(0.003)
ax rate$_{t-1}$	0.199	0.690***	0.187	0.813***	0.172	0.200	0.791***	0.824***
	(0.130)	(0.230)	(0.140)	(0.263)	(0.141)	(0.139)	(0.251)	(0.260)
etween regions	-0.717*	0.097	-0.869**	0.012	-0.857**	-0.880**	-0.000	0.017
inequality$_{t-1}$	(0.373)	(0.591)	(0.421)	(0.772)	(0.425)	(0.418)	(0.795)	(0.774)
age share$_{t-1}$	0.423**	1.264***	0.262	1.144***	0.257	0.274	1.165***	1.138***
	(0.187)	(0.204)	(0.163)	(0.155)	(0.166)	(0.171)	(0.140)	(0.162)
rowth Dummy$_{t-1}$	-0.002	-0.100***	0.003	-0.090***	0.002	0.003	-0.090***	-0.091***
	(0.006)	(0.022)	(0.006)	(0.022)	(0.006)	(0.006)	(0.023)	(0.022)
arliamentary	0.004	-0.011**	0.002	-0.008	0.001	0.002	-0.009*	-0.007
election Dummy$_{t-1}$	(0.003)	(0.006)	(0.004)	(0.006)	(0.004)	(0.004)	(0.006)	(0.005)
onstant	0.016	-1.117***	0.174	-0.687***	0.186	0.164	-0.687***	-0.687***
	(0.322)	(0.358)	(0.157)	(0.128)	(0.156)	(0.154)	(0.127)	(0.128)
bservations	812	812	780	780	780		780	
ensored	213	498	204	466	204		466	
ncensored	599	314	576	314	576		314	
umber of clusters	229	229	229	229	229		229	
egion FE	yes	yes	yes	yes	yes		yes	
seudo R^2	0.539	0.281	0.540	0.330	0.540	0.537	0.318	0.332
int-significance Wald $\chi 2$	71.95	163.17	67.85	190.69	64.87	62.21	178.29	191

otes: this table reports the results of robustness panel-Tobit estimations after Honoré (1992) of the European extreme right (ER) and popul dical right (PRR) vote shares 2000-2014, testing for unemployment-immigration interactions. We check robustness with regards to alternati rty classification: Parties identified as marginal ER in section A2.4 are now classified as PRR. The table corresponds to Table 3 in the main te olumns (1) and (2) report the estimation, measuring immigration rates (immigrants to natives ratio). Columns (3) and (4) use changes migration rates. Columns (5)-(8) remove one collinear regressor at a time to check statistical significance of immigration and (immigration employment). Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

ource: Authors' calculations based on electoral and Eurostat data.

TABLE A11: ROBUSTNESS-HYPOTHESIS 4: EFFECT OF INCOME INEQUALITY UNDER ALTERNATIVE PARTY CLASSIFICATION

	MODEL 1		MODEL 2	
	Basic Model		Economic regressors	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Income inequality$_{t-1}$	0.419***	0.563	0.369*	-0.666
	(0.146)	(0.604)	(0.221)	(0.564)
Unemployment flow$_{t-1}$	1.217***	5.030***	1.271***	2.336***
	(0.295)	(1.420)	(0.336)	(0.617)
Δ (%Immigration$_{t-1}$)	0.933**	0.687*	1.010**	0.484**
	(0.451)	(0.372)	(0.501)	(0.198)
GDP PPS per capita$_{t-1}$			0.004*	0.025***
			(0.003)	(0.005)
Tax rate$_{t-1}$			0.221	0.532
			(0.160)	(0.336)
Between regions inequality$_{t-1}$			-1.277***	-0.206
			(0.474)	(0.648)
Wage share$_{t-1}$			0.365**	0.653***
			(0.167)	(0.251)
Growth Dummy$_{t-1}$			0.010	-0.092***
			(0.006)	(0.018)
Parliamentary election Dummy$_t$	0.007	-0.053***	0.010**	-0.021
	(0.005)	(0.010)	(0.005)	(0.014)
Observations	705	705	656	656
Censored	191	460	171	417
Uncensored	514	245	485	239
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.547	0.349	0.546	0.350
Joint-significance Wald $\chi 2$	38.32	147.31	61.44	561.06

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing for the effect of income inequality. We check robustness with regards to alternative party classification: Parties identified as marginal ER in section A2.4 are now classified as PRR. The table corresponds to Table 4 in the main text. Columns (1) and (2) report the estimation of inequality controlling for unemployment and immigration. Columns (3) and (4) add all other controls. Columns (5) and (6) present our preferred specification. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A12: ROBUSTNESS-HYPOTHESES 1-2: CHECKING FOR DIFFERENCES BETWEEN NATIONAL AND EUROPEAN PARLIAMENT ELECTIONS

Dependent variable	PRR (1)		ER (2)	
	a	b	a	b
	regressor	x parliamentary election Dummy	regressor	x parliamentary election Dummy
Unemployment rate$_{t-1}$	3.189***	-0.868***	1.075***	0.408**
	(0.532)	(0.327)	(0.381)	(0.163)
Δ (%Immigration$_{t-1}$)	0.623**		0.230	
	(0.305)		(0.154)	
GDP PPS per capita$_{t-1}$ (x 10^3)	0.008***	0.001	0.007**	-0.002
	(0.003)	(0.001)	(0.003)	(0.001)
Tax rate$_{t-1}$	0.028	-0.360***	0.569***	0.108*
	(0.246)	(0.080)	(0.140)	(0.060)
Between regions inequality$_{t-1}$	-0.754	0.171**	-0.639	0.023
	(0.667)	(0.079)	(0.520)	(0.060)
Wage share$_{t-1}$	-0.437	0.195*	0.815***	-0.179
	(0.271)	(0.110)	(0.184)	(0.172)
Growth Dummy$_{t-1}$	0.039***	-0.068***	-0.062***	-0.011
	(0.015)	(0.021)	(0.017)	(0.019)
Parliamentary election Dummy$_{t-1}$	-0.072		0.140	
	(0.086)		(0.124)	
Observations	780		780	
Censored	274		394	
Uncensored	506		386	
Clusters	229		229	
Region FE	yes		yes	
Pseudo R^2	0.768		0.492	
Joint-significance Wald $\chi 2$	164.93		286.29	

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness of our results testing hypotheses 1 and 2 (contrast Table 2 in the main text) when we allow for differences between National and European Parliament elections adding interaction terms between regressors and the parliamentary election Dummy. Model (1) estimates the PRR vote whereas model (2) estimates the ER vote. Columns (1a), (2a) report coefficients for the regressors (effects in European Parliament elections). Columns (1b), (2b) report the difference in the coefficients in National Parliament elections. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A13: ROBUSTNESS-HYPOTHESIS 3: CHECKING FOR DIFFERENCES BETWEEN NATIONAL AND EUROPEAN PARLIAMENT ELECTIONS

Dependent variable	PRR (1)		ER (2)	
	a	b	a	b
	regressor	x parliamentary election Dummy	regressor	x parliamentary election Dummy
Unemployment rate$_{t-1}$	2.924***	-0.505	1.067***	0.349**
	(0.530)	(0.380)	(0.402)	(0.167)
Δ (%Immigration$_{t-1}$)	1.112	-0.786	0.003	-0.418
	(0.911)	(0.697)	(0.398)	(0.365)
Δ (%Immigration$_{t-1}$)	-24.765	37.747***	-0.497	22.828
x Unemployment$_{t-1}$	(24.522)	(11.774)	(17.368)	(15.903)
GDP PPS per	0.007***	0.003**	0.007**	-0.002*
capita$_{t-1}$ (x 10^3)	(0.003)	(0.001)	(0.003)	(0.001)
Tax rate$_{t-1}$	0.083	-0.407***	0.572***	0.112*
	(0.234)	(0.094)	(0.138)	(0.062)
Between regions	-0.734	0.151*	-0.635	0.027
inequality$_{t-1}$	(0.677)	(0.080)	(0.534)	(0.066)
Wage share$_{t-1}$	-0.397	0.174*	0.827***	-0.184
	(0.273)	(0.095)	(0.177)	(0.154)
Growth Dummy$_{t-1}$	0.040**	-0.069***	-0.059***	-0.012
	(0.017)	(0.022)	(0.017)	(0.022)
Parliamentary	-0.098		0.148	
election Dummy$_{t-1}$	(0.074)		(0.225)	
Observations	780		780	
Censored	274		394	
Uncensored	506		386	
Clusters	229		229	
Region FE	yes		yes	
Pseudo R^2	0.731		0.711	
Joint-significance Wald χ^2	177.33		304.22	

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness of our results testing hypothesis 3 (contrast Table 3 in the main text), when we allow for differences between National and European Parliament elections adding interaction terms between regressors and the parliamentary election Dummy. Model (1) estimates the PRR vote whereas model (2) estimates the ER vote. Columns (1a), (2a) report coefficients for the regressors (effects in European Parliament elections). Columns (1b), (2b) report the difference in the coefficients in National Parliament elections. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A14: ROBUSTNESS-HYPOTHESIS 4: CHECKING FOR DIFFERENCES BETWEEN NATIONAL AND EUROPEAN PARLIAMENT ELECTIONS

Dependent variable	PRR (1)		ER (2)	
	a	b	a	b
	regressor	x parliamentary election Dummy	regressor	x parliamentary election Dummy
Income inequality$_{t-1}$	1.852***	-0.781*	-0.976**	0.281
	(0.571)	(0.401)	(0.394)	(0.178)
Unemployment rate$_{t-1}$	2.298***	-0.878***	2.251***	-0.217
	(0.585)	(0.340)	(0.499)	(0.441)
Δ (%Immigration$_{t-1}$)	0.320	0.678	-0.045	0.058
	(0.470)	(0.461)	(0.265)	(0.155)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.006*	0.002***	0.013***	-0.004***
	(0.004)	(0.001)	(0.004)	(0.001)
Tax rate$_{t-1}$	0.187	-0.236**	0.318**	0.280***
	(0.257)	(0.097)	(0.133)	(0.077)
Between regions inequality$_{t-1}$	-2.151***	0.390***	-0.848*	-0.127
	(0.774)	(0.116)	(0.461)	(0.091)
Wage share$_{t-1}$	0.025	-0.190	0.863***	-0.270**
	(0.304)	(0.155)	(0.150)	(0.133)
Growth Dummy$_{t-1}$	0.050***	-0.070***	-0.065***	-0.011
	(0.017)	(0.017)	(0.020)	(0.021)
Parliamentary election Dummy$_{t-1}$	0.398**		0.170	
	(0.198)		(0.144)	
Observations	656		656	
Censored	233		353	
Uncensored	423		303	
Clusters	229		229	
Region FE	yes		yes	
Pseudo R^2	0.866		0.647	
Joint-significance Wald $\chi 2$	201.24		358.85	

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness of our results testing hypothesis 4 (contrast Table 4 in the main text), when we allow for differences between National and European Parliament elections adding interaction terms between regressors and the parliamentary election Dummy. Model (1) estimates the PRR vote whereas model (2) estimates the ER vote. Columns (1a), (2a) report coefficients for the regressors (effects in European Parliament elections). Columns (1b), (2b) report the difference in the coefficients in National Parliament elections. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A15: ROBUSTNESS-HYPOTHESES 1-2: CHECKING FOR DIFFERENCES BETWEEN EASTERN AND WESTERN EUROPE

Dependent variable	PRR (1)		ER (2)	
	a	b	a	b
	regressor	x East Europe Dummy	regressor	x East Europe Dummy
Unemployment rate$_{t-1}$	1.715***	0.179	0.800***	0.528
	(0.503)	(0.697)	(0.201)	(0.619)
Δ (%Immigration$_{t-1}$)	0.707*	-1.775	0.316**	-1.771
	(0.382)	(11.565)	(0.161)	(2.149)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.011***	-0.023	0.008***	-0.007*
	(0.003)	(0.018)	(0.002)	(0.004)
Tax rate$_{t-1}$	-0.150	-1.288**	0.377**	0.117
	(0.241)	(0.501)	(0.191)	(0.218)
Between regions inequality$_{t-1}$	-1.541**	2.564**	-0.917	0.541
	(0.719)	(1.130)	(0.702)	(1.030)
Wage share$_{t-1}$	0.615*	-1.352*	0.021	0.917***
	(0.321)	(0.802)	(0.176)	(0.235)
Growth Dummy$_{t-1}$	0.009	0.022	-0.050**	-0.029
	(0.008)	(0.027)	(0.021)	(0.031)
Parliamentary election Dummy$_{t-1}$	0.000	-0.025	-0.016***	0.015
	(0.006)	(0.017)	(0.006)	(0.011)
Observations	780		780	
Censored	274		394	
Uncensored	506		386	
Clusters	229		229	
Region FE	yes		yes	
Pseudo R^2	0.530		0.407	
Joint-significance Wald $\chi 2$	172.94		444.61	

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness of our results testing hypotheses 1 and 2 (contrast Table 2 in the main text), when we allow for differences in the effects of our regressors between Western and Eastern Europe, adding interaction terms between regressors and a Dummy for Eastern European countries. Model (1) estimates the PRR vote whereas model (2) estimates the ER vote. Columns (1a), (2a) report coefficients for the regressors (effects in Western Europe). Columns (1b), (2b) report the difference in the coefficients in Eastern European elections. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A16: ROBUSTNESS-HYPOTHESIS 3: CHECKING FOR DIFFERENCES BETWEEN EASTERN AND WESTERN EUROPE

Dependent variable	PRR (1)		ER (2)	
	a	b	a	b
	regressor	x East Europe Dummy	regressor	x East Europe Dummy
Unemployment rate$_{t-1}$	1.715***	0.179	0.723***	0.473
	(0.503)	(0.697)	(0.193)	(0.638)
Δ (%Immigration$_{t-1}$)	0.707*	-1.775	-0.308*	-5.121
	(0.382)	(11.565)	(0.160)	(7.994)
Δ (%Immigration$_{t-1}$) x Unemployment$_{t-1}$			16.932***	129.736
			(4.481)	(209.670)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.011***	-0.023	0.007***	-0.006
	(0.003)	(0.018)	(0.002)	(0.004)
Tax rate$_{t-1}$	-0.150	-1.288**	0.403**	0.098
	(0.241)	(0.501)	(0.205)	(0.239)
Between regions inequality$_{t-1}$	-1.541**	2.564**	-0.958	0.564
	(0.719)	(1.130)	(0.738)	(1.027)
Wage share$_{t-1}$	0.615*	-1.352*	-0.055	0.971***
	(0.321)	(0.802)	(0.168)	(0.239)
Growth Dummy$_{t-1}$	0.009	0.022	-0.049***	-0.025
	(0.008)	(0.027)	(0.018)	(0.029)
Parliamentary election Dummy$_{t-1}$	0.000	-0.025	-0.014**	0.014
	(0.006)	(0.017)	(0.005)	(0.011)
Observations	780		780	
Censored	274		394	
Uncensored	506		386	
Clusters	229		229	
Region FE	yes		yes	
Pseudo R^2	0.530		0.523	
Joint-significance Wald $\chi 2$	172.94		456.06	

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness of our results testing hypothesis 3 (contrast table 3 in the main text), when we allow for differences in the effects of our regressors between Western and Eastern Europe, adding interaction terms between regressors and a Dummy for Eastern European countries. Model (1) estimates the PRR vote whereas model (2) estimates the ER vote. Columns (1a), (2a) report coefficients for the regressors (effects in Western Europe). Columns (1b), (2b) report the difference in the coefficients in Eastern European elections. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1
Source: Authors' calculations based on electoral and Eurostat data.

TABLE A17: ROBUSTNESS-HYPOTHESIS 4: CHECKING FOR DIFFERENCES BETWEEN EASTERN AND WESTERN EUROPE

Dependent variable	PRR (1)		ER (2)	
	a	b	a	b
	regressor	x East Europe Dummy	regressor	x East Europe Dummy
Income inequality$_{t-1}$	1.093***	-0.669	1.180**	-2.907***
	(0.401)	(0.437)	(0.531)	(0.635)
Unemployment rate$_{t-1}$	1.953***	-1.862***	0.001	0.973*
	(0.549)	(0.649)	(0.277)	(0.520)
Δ (%Immigration$_{t-1}$)	0.922*	0.043	0.544**	-4.738**
	(0.492)	(1.781)	(0.243)	(2.373)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.008**	-0.010*	0.004**	0.001
	(0.004)	(0.006)	(0.002)	(0.007)
Tax rate$_{t-1}$	0.145	-0.319	-0.343	0.576
	(0.292)	(0.469)	(0.405)	(0.419)
Between regions inequality$_{t-1}$	-2.023**	1.350	-0.699	0.460
	(0.899)	(1.113)	(0.622)	(0.798)
Wage share$_{t-1}$	0.366	-0.717	0.155	1.344***
	(0.420)	(0.448)	(0.362)	(0.397)
Growth rate$_{t-1}$	0.008	-0.020	-0.055*	0.033
	(0.012)	(0.018)	(0.030)	(0.036)
Parliamentary election Dummy$_{t-1}$	0.016	-0.020*	-0.042***	0.060***
	(0.011)	(0.012)	(0.012)	(0.019)
Observations	656		656	
Censored	233		353	
Uncensored	423		303	
Clusters	229		229	
Region FE	yes		yes	
Pseudo R^2	0.554		0.523	
Joint-significance Wald $\chi 2$	156.13		542.55	

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness of our results testing hypothesis 4 (contrast table 4 in the main text), when we allow for differences in the effects of our regressors between Western and Eastern Europe, adding interaction terms between regressors and a Dummy for Eastern European countries. Model (1) estimates the PRR vote whereas model (2) estimates the ER vote. Columns (1a), (2a) report coefficients for the regressors (effects in Western Europe). Columns (1b), (2b) report the difference in the coefficients in Eastern European elections. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A18: ROBUSTNESS-DIFFERENCES BETWEEN PRR AND ER REMAIN AFTER EAST VS WEST DIVISION

	MODEL 1		MODEL 2		MODEL 2	
	Whole sample (Table 2, columns 1,2)		Western Europe		Eastern Europe	
	(1)	(2)	(3)	(4)	(5)	(6)
Dependent variable	PRR	ER	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	2.478***	1.359***	1.715***	0.800***	1.893***	1.328**
	(0.330)	(0.401)	(0.503)	(0.201)	(0.445)	(0.586)
Δ (%Immigration$_{t-1}$)	0.706**	0.243*	0.707*	0.316**	-1.106	-1.454
	(0.309)	(0.139)	(0.382)	(0.161)	(1.603)	(2.143)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.009***	0.006**	0.011***	0.008***	-0.012	0.001
	(0.003)	(0.003)	(0.003)	(0.002)	(0.014)	(0.003)
Tax rate$_{t-1}$	-0.184	0.662***	-0.150	0.377**	-1.438***	0.494***
	(0.242)	(0.128)	(0.241)	(0.191)	(0.424)	(0.105)
Between regions inequality$_{t-1}$	-0.984*	-0.609	-1.541**	-0.917	1.023	-0.376
	(0.593)	(0.478)	(0.719)	(0.702)	(0.890)	(0.755)
Wage share$_{t-1}$	0.066	0.612***	0.615*	0.021	-0.736	0.938***
	(0.287)	(0.142)	(0.321)	(0.176)	(0.543)	(0.157)
Growth rate$_{t-1}$	0.004	-0.076***	0.009	-0.050**	0.031	-0.079***
	(0.007)	(0.020)	(0.008)	(0.021)	(0.027)	(0.022)
Parliamentary election Dummy$_{t-1}$	-0.002	-0.007*	0.000	-0.016***	-0.025*	-0.001
	(0.005)	(0.004)	(0.006)	(0.006)	(0.013)	(0.010)
Observations	780	780	562	562	218	218
Censored	274	394	161	273	113	121
Uncensored	506	386	401	289	105	97
Number of clusters	229	229	174	174	55	55
Region FE	yes	yes	yes	yes	yes	yes
Pseudo R^2	0.541	0.418	0.543	0.442	0.416	0.283
Joint-significance Wald $\chi 2$	83.43	53.07	66.35	336.12	106.56	108.49

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We test robustness of hypotheses 1 and 2 (contrast table 2 in the main text), confining the sample to Western Europe and Eastern Europe only. Columns (1) and (2) repeat estimations of Table 1, columns (1) and (2) in the main text for the whole sample. Columns (3) and (4) estimate the same model for Western Europe. Columns (5) and (6) estimate the same model for Eastern Europe. . Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A19: PANEL SUMMARY STATISTICS FOR EAST VS WEST

	Variable		Mean	Std. Dev.	Min	Max	Observations
Western Europe	ER (censored)	overall	0.021	0.027	0.000	0.254	N = 289
		between		0.019	0.001	0.089	n = 102
		within		0.021	-0.052	0.186	T = 2.833
	ER (uncensored)	overall	0.011	0.022	0.000	0.254	N = 562
		between		0.018	0.000	0.089	n = 174
		within		0.015	-0.063	0.175	T = 3.229
	Unemployment	overall	0.031	0.023	0.003	0.118	N = 562
		between		0.022	0.003	0.099	n = 174
		within		0.008	0.000	0.074	T = 3.229
	% Immigration	overall	0.051	0.043	0.000	0.402	N = 562
		between		0.048	0.000	0.402	n = 174
		within		0.001	0.044	0.059	T = 3.229
	Δ (% Immigration)	overall	-0.009	0.035	-0.313	0.115	N = 562
		between		0.029	-0.217	0.037	n = 174
		within		0.019	-0.189	0.111	T = 3.229
	Inequality	overall	0.294	0.033	0.240	0.378	N = 473
		between		0.031	0.240	0.358	n = 174
		within		0.013	0.268	0.320	T = 2.718
Eastern Europe	ER (censored)	overall	0.073	0.058	0.007	0.255	N = 97
		between		0.043	0.007	0.165	n = 28
		within		0.046	-0.067	0.178	T = 3.464
	ER (uncensored)	overall	0.032	0.053	0.000	0.255	N = 218
		between		0.035	0.000	0.115	n = 55
		within		0.038	-0.066	0.189	T = 3.963
	Unemployment	overall	0.051	0.035	0.007	0.181	N = 218
		between		0.027	0.012	0.129	n = 55
		within		0.020	-0.012	0.103	T = 3.963
	% Immigration	overall	0.007	0.010	0.000	0.063	N = 218
		between		0.010	0.000	0.063	n = 55
		within		0.000	0.006	0.007	T = 3.963
	Δ (% Immigration)	overall	0.001	0.006	-0.039	0.036	N = 218
		between		0.002	-0.008	0.009	n = 55
		within		0.006	-0.037	0.038	T = 3.963
	Inequality	overall	0.295	0.045	0.220	0.378	N = 183
		between		0.038	0.231	0.368	n = 55
		within		0.020	0.244	0.343	T = 3.327

Notes: this table reports detailed panel data summary statistics for Western and Eastern region and for the sample of our main estimation testing hypotheses 1-3. The summary stats for the ER vote share are given for both the censored and the uncensored sample. The upper panel presents the summary statistics for Western Europe. The bottom panel for Eastern Europe.

TABLE A20: ROBUSTNESS-HYPOTHESES 1 AND 2 USING GROWTH RATES INSTEAD OF GROWTH DUMMIES

	MODEL 1		MODEL 2	
	Unemployment-immigration		Unemployment-immigration + Ec. Covariates	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	2.162***	1.080**	2.503***	1.358***
	(0.239)	(0.535)	(0.322)	(0.387)
Δ (%Immigration$_{t-1}$)	0.474**	0.264**	0.660**	0.298***
	(0.233)	(0.108)	(0.290)	(0.111)
GDP PPS per capita$_{t-1}$ (x 10^3)			0.009***	0.008**
			(0.003)	(0.003)
Tax rate$_{t-1}$			-0.118	0.714***
			(0.239)	(0.167)
Between regions inequality$_{t-1}$			-0.699	-0.488
			(0.580)	(0.591)
Wage share$_{t-1}$			-0.139	0.711***
			(0.298)	(0.137)
Growth rate$_{t-1}$			-0.165*	-0.407***
			(0.086)	(0.107)
Parliamentary election Dummy$_{t-1}$	-0.001	-0.017***	0.004	-0.005
	(0.003)	(0.006)	(0.005)	(0.005)
Observations	842	842	776	776
Censored	294	450	274	390
Uncensored	548	392	502	386
Number of clusters	248	248	225	225
Region FE	yes	yes	yes	yes
Pseudo R^2	0.622	0.442	0.553	0.403
Joint-significance Wald $\chi 2$	91.69	18.2	84.76	72.89

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We test robustness of hypotheses 1 and 2 (contrast table 2 in the main text), using growth rates instead of growth dummies. Columns (1) and (2) report the estimation of the basic model testing hypotheses 1 and 2. Columns (3) and (4) add economic controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.
Source: Authors' calculations based on electoral and Eurostat data.

TABLE A21: ROBUSTNESS-HYPOTHESIS 3 USING GROWTH RATES INSTEAD OF GROWTH DUMMIES

	MODEL 1		MODEL 2	
	Immigration rates		Changes in immigration rates	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	2.850***	1.433***	2.502***	1.290***
	(0.382)	(0.467)	(0.325)	(0.399)
%Immigration$_{t-1}$	9.909*	13.349***		
	(5.196)	(4.903)		
%Immigration$_{t-1}$	-12.709	-4.482		
x Unemployment$_{t-1}$	(16.639)	(9.903)		
Δ (%Immigration$_{t-1}$)			0.670	-0.455
			(0.516)	(0.312)
Δ (%Immigration$_{t-1}$)			-0.381	26.404**
x Unemployment$_{t-1}$			(16.782)	(12.661)
GDP PPS per	0.011***	0.007***	0.009***	0.008**
capita$_{t-1}$ (x 10^3)	(0.003)	(0.003)	(0.003)	(0.003)
Tax rate$_{t-1}$	-0.096	0.703***	-0.119	0.722***
	(0.238)	(0.168)	(0.244)	(0.163)
Between regions	-0.873	-0.480	-0.698	-0.518
inequality$_{t-1}$	(0.602)	(0.571)	(0.580)	(0.610)
Wage share$_{t-1}$	0.086	0.707***	-0.140	0.732***
	(0.388)	(0.135)	(0.292)	(0.140)
Growth rate$_{t-1}$	-0.176*	-0.429***	-0.166*	-0.398***
	(0.104)	(0.105)	(0.085)	(0.105)
Parliamentary	0.006	-0.005	0.004	-0.003
election Dummy$_{t-1}$	(0.005)	(0.005)	(0.005)	(0.005)
Observations	776	776	776	776
Censored	274	390	274	390
Uncensored	502	386	502	386
Number of clusters	225	225	225	225
Region FE	yes	yes	yes	yes
Pseudo R^2	0.557	0.411	0.553	0.401
Joint-significance Wald $\chi 2$	95.42	74.89	88.92	78.32

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We test robustness of hypothesis 3 (contrast table 3 in the main text), using growth rates instead of growth dummies. Columns (1) and (2) report the estimation of the basic model-testing hypothesis 3. Columns (3) and (4) add economic controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A22: ROBUSTNESS-HYPOTHESIS 4: EFFECT OF INCOME INEQUALITY USING GROWTH RATES INSTEAD OF GROWTH DUMMIES

	MODEL 1		MODEL 2	
	Basic Model		Economic regressors	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Income inequality$_{t-1}$	0.947***	-0.194	1.125***	-0.673**
	(0.119)	(0.219)	(0.325)	(0.323)
Unemployment rate$_{t-1}$	1.486***	2.162**	1.511***	1.985***
	(0.347)	(0.886)	(0.403)	(0.525)
Δ (%Immigration$_{t-1}$)	0.989**	0.288***	0.994**	0.287**
	(0.476)	(0.107)	(0.431)	(0.144)
GDP PPS per capita$_{t-1}$ (x 10^3)			0.008**	0.011***
			(0.003)	(0.004)
Tax rate$_{t-1}$			0.168	0.686***
			(0.277)	(0.167)
Between regions inequality$_{t-1}$			-1.741**	-0.769
			(0.677)	(0.631)
Wage share$_{t-1}$			-0.172	0.682***
			(0.275)	(0.146)
Growth Dummy$_{t-1}$			-0.168*	-0.398***
			(0.089)	(0.114)
Parliamentary election Dummy$_t$	0.013**	-0.039***	0.023***	-0.020***
	(0.005)	(0.005)	(0.007)	(0.006)
Observations	705	705	652	652
Censored	253	396	233	349
Uncensored	452	309	419	303
Number of clusters	248	248	225	225
Region FE	yes	yes	yes	yes
Pseudo R^2	0.607	0.519	0.584	0.440
Joint-significance Wald $\chi 2$	91.05	95.84	84.76	141

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We test robustness of hypothesis 4 (contrast table 4 in the main text), using growth rates instead of growth dummies. Columns (1) and (2) report the estimation of the basic model-testing hypothesis 4. Columns (3) and (4) add economic controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A23: Observations in regressions testing Hypotheses 1-4

Country	# Observations in our base model (hypotheses 1-3)	# Observations with income inequality (hypothesis 4)	% Observations lost
Austria	20	20	0
Belgium	50	42	16
Bulgaria	18	18	0
Czech Rep.	**31**	**23**	**26**
Denmark	8	8	0
Estonia	**7**	**5**	**29**
Finland	10	10	0
France	87	87	0
Germany	**130**	**64**	**51**
Greece	39	39	0
Hungary	35	35	0
Ireland	10	10	0
Italy	50	50	0
Latvia	4	4	0
Lithuania	4	3	25
Luxembourg	1	1	0
Netherlands	56	56	0
Norway	4	4	0
Poland	**64**	**48**	**25**
Portugal	15	15	0
Romania	39	39	0
Slovakia	**24**	**16**	**33**
Slovenia	8	8	0
Sweden	**24**	**18**	**25**
U.K.	74	65	12
Total	812	688	30

Notes: this table reports the number of NUTS 2 regions used in our regressions testing hypotheses 1-4 by country. Column 1 lists countries. Column 2 lists observations used in our regressions testing hypotheses 1-3 by country. Column 3 lists observations used in our testing of hypothesis 4. Column 4 reports the percentage of observations lost when testing hypothesis 4 compared to observations in our tests of hypotheses 1-3.

TABLE A24: ROBUSTNESS-HYPOTHESIS 4 - EFFECT OF INCOME INEQUALITY WITH IMPUTED MISSING INCOME INEQUALITY DATA

	MODEL 1		MODEL 2	
	Basic Model		Economic regressors	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Income inequality$_{t-1}$	0.563***	0.083	0.337	-0.644**
	(0.132)	(0.204)	(0.233)	(0.290)
Unemployment rate$_{t-1}$	2.402***	1.110**	2.584***	1.282***
	(0.219)	(0.496)	(0.283)	(0.306)
Δ (%Immigration$_{t-1}$)	0.478**	0.271**	0.708**	0.258***
	(0.227)	(0.110)	(0.303)	(0.099)
GDP PPS per capita$_{t-1}$ (x 10^3)			0.008***	0.010***
			(0.003)	(0.004)
Tax rate$_{t-1}$			-0.104	0.683***
			(0.246)	(0.125)
Between regions inequality$_{t-1}$			-1.097*	-0.754
			(0.564)	(0.472)
Wage share$_{t-1}$			0.067	0.608***
			(0.302)	(0.125)
Growth Dummy$_{t-1}$			0.004	-0.069***
			(0.008)	(0.018)
Parliamentary election Dummy$_t$	-0.001	-0.017***	-0.001	-0.004
	(0.004)	(0.006)	(0.006)	(0.004)
Observations	842	842	780	780
Censored	294	450	274	394
Uncensored	548	392	506	386
Number of clusters	248	248	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.628	0.444	0.552	0.394
Joint-significance Wald $\chi 2$	184.29	21.76	147.13	72.26

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing for the effect of income inequality (contrast with table 4 in the main text). We check robustness of our results when we impute missing inequality values with their last observed value for each NUTS 2 region. Columns (1) and (2) report the estimation of inequality controlling for unemployment and immigration. Columns (3) and (4) add all other controls. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1
Source: Authors' calculations based on electoral and Eurostat data.

TABLE A25: ROBUSTNESS-HYPOTHESIS 4: CHECKING FOR DIFFERENCES BETWEEN EASTERN AND WESTERN EUROPE WITH IMPUTED MISSING INCOME INEQUALITY DATA

Dependent variable	PRR (1)		ER (2)	
	a	b	a	b
	regressor	x East Europe Dummy	regressor	x East Europe Dummy
Income inequality$_{t-1}$	0.455*	-0.716	0.171	-1.989***
	(0.268)	(0.689)	(0.313)	(0.501)
Unemployment rate$_{t-1}$	1.691***	0.044	0.771***	-0.154
	(0.492)	(0.791)	(0.190)	(0.387)
Δ (%Immigration$_{t-1}$)	0.736**	-1.805	0.315**	0.065
	(0.366)	(1.740)	(0.144)	(0.400)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.010***	-0.022	0.007**	0.002
	(0.003)	(0.015)	(0.003)	(0.007)
Tax rate$_{t-1}$	-0.120	-1.533*	0.347	-0.130
	(0.248)	(0.829)	(0.229)	(0.250)
Between regions inequality$_{t-1}$	-1.667**	2.735**	-0.867	0.843
	(0.811)	(1.180)	(0.687)	(0.930)
Wage share$_{t-1}$	0.677	-1.388**	0.045	1.406***
	(0.419)	(0.683)	(0.171)	(0.293)
Growth rate$_{t-1}$	0.011	0.026	-0.048**	0.024
	(0.010)	(0.033)	(0.024)	(0.031)
Parliamentary election Dummy$_{t-1}$	0.001	-0.028	-0.017***	0.046***
	(0.008)	(0.019)	(0.006)	(0.014)
Observations	780		780	
Censored	274		394	
Uncensored	506		386	
Clusters	229		229	
Region FE	yes		yes	
Pseudo R^2	0.524		0.547	
Joint-significance Wald $\chi 2$	251.95		465.61	

Notes: this table reports the results of robustness panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We check robustness of our results when we allow for differences in the effects of our regressors between Western and Eastern Europe, adding interaction terms between regressors and a Dummy for Eastern European countries. We impute missing income inequality values with their last observed value for the region. Model (1) estimates the PRR vote whereas model (2) estimates the ER vote. Columns (1a), (2a) report coefficients for the regressors (effects in Western Europe). Columns (1b), (2b) report the effect difference in the coefficients in Eastern European elections. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A26: ROBUSTNESS-HYPOTHESES 1 AND 2 USING RANDOM EFFECTS AND CONTROLLING FOR COUNTRY EFFECTS

	(1)	(2)	(3)	(4)
Dependent variable	PRR	PRR	ER	ER
Unemployment rate$_{t-1}$	1.561***	0.955***	0.401***	0.406***
	(0.183)	(0.193)	(0.121)	(0.089)
Δ (%Immigration$_{t-1}$)	0.577***	0.515***	0.244**	0.116
	(0.161)	(0.167)	(0.097)	(0.075)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.003***	0.002***	0.001	0.000
	(0.001)	(0.001)	(0.000)	(0.000)
Tax rate$_{t-1}$	0.369***	0.084	-0.075	0.043
	(0.089)	(0.104)	(0.050)	(0.033)
Between regions inequality$_{t-1}$	-0.155	0.054	0.111*	-0.053*
	(0.102)	(0.088)	(0.059)	(0.031)
Wage share$_{t-1}$	-0.092	-0.288***	0.026	0.180***
	(0.069)	(0.112)	(0.040)	(0.045)
Growth rate$_{t-1}$	-0.009	-0.020***	-0.031***	-0.038***
	(0.007)	(0.007)	(0.005)	(0.005)
Parliamentary election Dummy$_{t-1}$	0.001	0.001	-0.009**	-0.010***
	(0.006)	(0.006)	(0.004)	(0.004)
country = 1, Austria		0.165***		-0.243
		(0.029)		(12.214)
country = 2, Belgium		0.202***		-0.255
		(0.023)		(7.511)
country = 3, Bulgaria		0.128***		-0.203
		(0.030)		(13.472)
country = 6, Czech Rep.		-0.027		-0.064***
		(0.027)		(0.011)
country = 7, Finland		0.151***		-0.214
		(0.036)		(18.535)
country = 8, France		0.121***		-0.236
		(0.018)		(5.883)
country = 10, Greece		-0.046		0.034***
		(0.031)		(0.011)
country = 11, Hungary		0.025		0.041***
		(0.026)		(0.008)
country = 12, Estonia		0.008		-0.036**
		(0.043)		(0.015)
country = 13, Italy		0.001		0.029***
		(0.024)		(0.009)
country = 14, Latvia		0.066		-0.021
		(0.059)		(0.019)
country = 15, Netherlands		0.127***		-0.251
		(0.027)		(7.238)
country = 16, Norway		0.299***		-0.220
		(0.048)		(29.630)
country = 17, Poland		0.046*		-0.179

		(0.027)		(8.122)
country = 18, Portugal		-0.401		-0.016
		(34.472)		(0.010)
country = 19, Romania		-0.396		0.081***
		(28.931)		(0.008)
country = 20, Slovakia		-0.501		0.024***
		(39.678)		(0.009)
country = 21, Slovenia		0.092**		-0.209
		(0.042)		(20.631)
country = 22, Sweden		0.054		-0.261
		(0.037)		(11.514)
country = 24, U.K.		-0.398		-0.011
		(14.844)		(0.009)
country = 25, Denmark		0.210***		-0.238
		(0.045)		(20.616)
country = 26, Ireland		-0.378		-0.227
		(56.970)		(17.502)
country = 27, Lithuania		-0.442		-0.183
		(80.236)		(28.081)
country = 28, Luxembourg		-0.467		-0.250
		(100.082)		(55.300)
Constant	-0.044	0.110	-0.035	-0.093***
	(0.053)	(0.081)	(0.032)	(0.032)
Observations	842	842	780	780
Censored	294	450	274	394
Uncensored	548	392	506	386
Number of clusters	248	248	229	229
Country effects	no	yes	no	yes
RE	yes	yes	yes	yes
Pseudo R^2	0.020	0.369	0.002	0.196

Notes: this table reports the results of robustness random effects panel Tobit estimations of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014. We estimate hypotheses 1 and 2 (contrast table 2 in the main text) assuming random regional effects. Columns (1) and (3) report the estimation of the basic model testing hypotheses 1 and 2. with random effects. Columns (2) and (4) add country dummies. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A27: OLS FIXED EFFECTS WITH S.E. CLUSTERED AT NUTS 2 AND COUNTRY LEVELS

	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	1.774***	1.774**	0.799***	0.799***
	(0.258)	(0.687)	(0.150)	(0.167)
Δ (%Immigration$_{t-1}$)	0.379**	0.379	0.225***	0.225***
	(0.183)	(0.251)	(0.058)	(0.066)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.006***	0.006	0.002**	0.002
	(0.002)	(0.004)	(0.001)	(0.001)
Tax rate$_{t-1}$	0.193	0.193	0.479***	0.479***
	(0.209)	(0.416)	(0.076)	(0.074)
Between regions inequality$_{t-1}$	-0.649	-0.649	-0.476	-0.476
	(0.425)	(0.674)	(0.332)	(0.374)
Wage share$_{t-1}$	0.237	0.237	0.192**	0.192*
	(0.204)	(0.423)	(0.077)	(0.101)
Growth Dummy$_{t-1}$	0.011**	0.011	-0.033***	-0.033**
	(0.005)	(0.007)	(0.007)	(0.013)
Parliamentary election Dummy$_{t-1}$	-0.000	-0.000	-0.010***	-0.010
	(0.003)	(0.004)	(0.003)	(0.008)
Constant	-0.262*	-0.262	-0.126	-0.126
	(0.151)	(0.321)	(0.080)	(0.098)
Observations	506	506	386	386
Number of NUTS 2	172	172	130	130
Region FE	yes	yes	yes	yes
se clustering level	NUTS 2	Country	NUTS 2	Country
Adjusted R^2	0.170	0.170	0.336	0.336

Notes: this table reports the results of fixed effects OLS estimations of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, using different levels of clustering standard errors. Columns (1) and (3) cluster se at the NUTS 2 level. Columns (2) and (4) report estimations with clustering at the country level. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE 28: HYPOTHESES 1 AND 2, CONTROLLING FOR EDUCATION

	MODEL 1		MODEL 2	
	Tertiary education		Lower education	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	2.490***	1.464***	2.528***	1.348***
	(0.340)	(0.437)	(0.331)	(0.325)
Δ (%Immigration$_{t-1}$)	0.683**	0.241*	0.760**	0.163
	(0.285)	(0.137)	(0.328)	(0.164)
Tertiary education (% population)	0.002	-0.001		
	(0.002)	(0.003)		
Lower 2ndary ed. (% population)			0.002	-0.005
			(0.002)	(0.003)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.007**	0.007***	0.012***	0.003
	(0.003)	(0.003)	(0.004)	(0.003)
Tax rate$_{t-1}$	-0.102	0.647***	-0.302	0.711***
	(0.254)	(0.149)	(0.293)	(0.143)
Between regions inequality$_{t-1}$	-0.968	-0.688	-0.947	-0.867*
	(0.611)	(0.482)	(0.595)	(0.443)
Wage share$_{t-1}$	-0.030	0.614***	0.150	0.400**
	(0.300)	(0.139)	(0.302)	(0.163)
Growth Dummy$_{t-1}$	0.007	-0.081***	0.003	-0.068***
	(0.007)	(0.020)	(0.007)	(0.019)
Parliamentary election Dummy$_{t-1}$	-0.003	-0.006	-0.002	-0.008*
	(0.005)	(0.004)	(0.005)	(0.004)
Observations	764	764	764	764
Censored	263	384	263	384
Uncensored	501	380	501	380
Number of clusters	225	225	225	225
Region FE	yes	yes	yes	yes
Pseudo R^2	0.548	0.420	0.536	0.412
Joint-significance Wald χ^2	94.17	47.86	90.70	61.92

Notes: this table reports the results of panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014 controlling for education. Columns (1) and (2) report the estimation of the basic model testing hypotheses 1 and 2 controlling for the percentage of the population with tertiary education. Columns (3) and (4) control for the percentage of people with lower secondary education. Columns (5) and (6) include only statistically significant regressors. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.
Source: Authors' calculations based on electoral and Eurostat data.

TABLE 29: HYPOTHESES 1 AND 2. GDP AND UNEMPLOYMENT

	MODEL 1		MODEL 2	
	GDP - Unemployment		GDP quartiles	
	(1)	(2)	(3)	(4)
Dependent variable	PRR	ER	PRR	ER
Unemployment rate$_{t-1}$	4.317***	1.232**	2.168***	1.210***
	(0.554)	(0.603)	(0.311)	(0.447)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.013***	0.006**		
	(0.002)	(0.003)		
Unemployment$_{t-1}$ x GDP$_{t-1}$	-0.140***	0.011		
	(0.034)	(0.029)		
2nd quartile of GDP$_{t-1}$			0.005	0.035***
			(0.018)	(0.012)
3rd quartile of GDP$_{t-1}$			0.008	0.079***
			(0.021)	(0.027)
4th quartile of GDP$_{t-1}$			0.087***	0.108***
			(0.032)	(0.029)
Δ (%Immigration$_{t-1}$)	0.809**	0.242*	0.719	0.182
	(0.366)	(0.132)	(0.505)	(0.111)
Tax rate$_{t-1}$	-0.390	0.673***	-0.113	0.600***
	(0.245)	(0.135)	(0.316)	(0.116)
Between regions inequality$_{t-1}$	-0.850	-0.618	-0.397	-0.352
	(0.532)	(0.467)	(0.545)	(0.482)
Wage share$_{t-1}$	0.197	0.618***	0.124	0.630***
	(0.306)	(0.141)	(0.301)	(0.135)
Growth Dummy$_{t-1}$	0.010	-0.076***	0.005	-0.078***
	(0.007)	(0.020)	(0.007)	(0.018)
Parliamentary election Dummy$_{t-1}$	0.002	-0.007*	0.000	-0.010**
	(0.006)	(0.004)	(0.005)	(0.005)
Observations	780	780	780	780
Censored	274	394	274	394
Uncensored	506	386	506	386
Number of clusters	229	229	229	229
Region FE	yes	yes	yes	yes
Pseudo R^2	0.554	0.418	0.541	0.400
Joint-significance Wald χ^2	144.66	55.23	132.73	62.36

Notes: this table reports the results of panel Tobit estimations after Honoré (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014 controlling for unemployment-GDP interaction and for GDP level effects. Columns (1) and (2) report the estimation of the basic model testing hypotheses 1 and 2 controlling for unemployment-GDP interaction. Columns (3) and (4) introduce dummies for different GDP quartiles. Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1.

Source: Authors' calculations based on electoral and Eurostat data.

TABLE A30: ROBUSTNES OF HYPOTHESES 1-3 TO EXCLUDING COUNTRIES THAT EXTEND VOTING RIGHTS TO IMMIGRANTS

	MODEL 1		MODEL 2		MODEL 3		
	Unemployment-immigration + Ec. Covariates		Immigration rates		Changes in immigration rates		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Dependent variable	PRR	ER	PRR	ER	PRR		ER
Unemployment rate$_{t-1}$	2.668***	1.808***	2.587***	1.568***	2.804***	2.668***	1.766***
	(0.359)	(0.440)	(0.411)	(0.468)	(0.366)	(0.359)	(0.458)
%Immigration$_{t-1}$			2.029	85.073***			
			(4.270)	(21.103)			
%Immigration$_{t-1}$ x Unemployment$_{t-1}$			-31.109***	-30.249**			
			(11.538)	(15.420)			
Δ (%Immigration$_{t-1}$)	0.723**	0.144			-0.488	0.723**	-0.133
	(0.361)	(0.118)			(0.687)	(0.361)	(0.537)
Δ (%Immigration$_{t-1}$) x Unemployment$_{t-1}$					51.854**		10.742
					(22.681)		(28.363)
GDP PPS per capita$_{t-1}$ (x 10^3)	0.012***	0.002	0.004	-0.000	0.013***	0.012***	0.002
	(0.004)	(0.003)	(0.003)	(0.002)	(0.004)	(0.004)	(0.003)
Tax rate$_{t-1}$	-0.509*	0.634***	-0.346	0.498***	-0.416	-0.509*	0.637***
	(0.272)	(0.122)	(0.234)	(0.121)	(0.300)	(0.272)	(0.122)
Between regions inequality$_{t-1}$	-0.366	-1.207***	-0.234	-1.138***	-0.538	-0.366	-1.203***
	(0.730)	(0.387)	(0.669)	(0.362)	(0.730)	(0.730)	(0.394)
Wage share$_{t-1}$	-0.035	0.400*	0.467	0.601***	0.103	-0.035	0.407*
	(0.300)	(0.212)	(0.351)	(0.163)	(0.370)	(0.300)	(0.214)
Growth Dummy$_{t-1}$	-0.018	-0.107***	-0.017	-0.093***	-0.014	-0.018	-0.106***
	(0.016)	(0.025)	(0.017)	(0.020)	(0.016)	(0.016)	(0.026)
Observations	489	489	521	521	489	489	489
Cencored	127	255	136	287	127	127	255
Uncencored	362	234	385	234	362	362	234
Number of clusters	187	187	187	187	187	187	187
Region FE	yes	yes	yes	yes	yes	yes	yes
Pseudo R^2	0.522	0.336	0.535	0.326	0.479	0.522	0.345
Joint-significance Wald $\chi 2$	93.44	104.13	101.5	118.08	92.09	93.440	101.66

Notes: this table reports the results of panel Tobit estimations after Honorè (1992) of the European extreme right (ER) and populist radical right (PRR) vote shares 2000-2014, testing hypotheses 1, 2 (model 1) and 3 (models 2 and 3). We check for robustness of results to excluding all European elections plus countries that extend (partial) voting rights to immigrants in national elections. Model 2 uses %Immigration (ratio of immigrants to population), and model 3 uses Δ(%immigration) (changes in %immigration). Standard errors are given in parentheses below the coefficients. *** p<0.01, ** p<0.05, * p<0.1

Source: Authors' calculations based on electoral and Eurostat data.