Exit, Voice, and Cyclicality:

A Micro-Logic of Voting Behaviour in European Parliament Elections

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Abstract

Unlike other classics of political economy, "Exit, Voice, and Loyalty" (EVL) has not sparked many innovations in the field of electoral studies. This paper aims to demonstrate that scholars miss out on a powerful theory of political behaviour by leaving Hirschman's ideas to other disciplines. To change this, I resolve several theoretical complications that have hampered the application of EVL to democratic elections. On this basis, I construct a model of voting behaviour through the electoral cycle to explain typical "second-order" effects in elections to the European Parliament (EP). Building on the parameters of EVL allows to unite such diverse phenomena as anti-government swings, declining turnout, protest voting, conversion and alienation in one theoretical framework. Testing the model with survey data from the European Election Studies of 1999 and 2004 reveals novel insights into the dynamics at work in EP elections. The role of strategic voting in the form of voice appears to be limited. Instead, processes of de- and realignment in the form of exit dominate a picture of EP elections that undermines the widespread conception of second-order irrelevance.

Introduction

In his "Exit, Voice, and Loyalty", Albert O. Hirschman (1970) outlined a general theory of individual behaviour vis-à-vis an organisational environment. In the case of elections, the theory combines insights from spatial modelling, elite theories, and the analysis of voting behaviour. This approach sheds light on various phenomena that are usually dealt with separately, ranging from voter turnout to the mechanics of party systems. Unlike many other disciplines, however, electoral research has not often applied Hirschman's ideas in empirical studies. I aim to demonstrate that this neglect is unjustified by applying exit, voice and loyalty (EVL) in an analysis of elections to the European Parliament (EP).

EP elections have long been identified as "second-order" contests with poor levels of public interest and campaign mobilisation (Reif & Schmitt 1980). At most, voters and parties treat them as test runs for upcoming elections in the national arenas. These features entail the typical midterm phenomena of low turnout, losses by national governments and gains by small parties. Especially because they are perceived as unimportant by political actors, EP elections offer a lot to political scientists who are interested in the logic and contextual determinants of voting behaviour. Second-order effects depend on the timing of an EP election in a country's legislative period. They are pronounced at midterm but vanish once national elections induce order into electoral competition. Cyclical models of voting behaviour serve to capture these revealing dynamics.

Hirschman's theoretical approach is best brought to bear in such an environment. Previous findings depict widespread continuity of voting behaviour in EP elections that may be attributed to the concept of loyalty. Other studies emphasise protest voting against governing parties that may be captured by the concept of voice. However, this paper shows that a third factor accounts for the general midterm effect: exit. Cyclical variation in turnout and vote choice is best explained by conversion from one party to another and by alienation from the whole party system. Seen from an EVL perspective, EP elections seem to have many aspects beyond being just second-order protest events.

To corroborate these claims, I will first give an overview over Hirschman's theory and the few innovations it has sparked in electoral research. I then address theoretical issues that complicate the application of the theory to voting behaviour. On this basis, I develop a model of EVL in EP elections consisting of variables derived directly from Hirschman. The model serves to predict how voters choose among several behavioural options in the second-order arena. To specify these options empirically, I construct a voter typology of EVL and apply it

to the European Election Studies of 1999 and 2004. This allows testing the model by multinomial conditional logistic regression. I conclude with several implications of my findings for EVL in general and EP elections in particular.

The basic model

EVL is a general model at the interface of economics and politics. It describes a market-like situation where suppliers compete for a given quantity of consumers. The actors populating the model may be firms and customers, organisations and members, States and citizens, or (as we will see below) parties and voters. But let us stick to the general terminology of suppliers and consumers for the sake of a short refresher.

The sequence of the model starts at a point where the product offered by a supplier suffers a drop in quality. Being faced with incomplete information, the supplier does not learn immediately about this lapse. This is only possible by observing the behaviour of consumers. Once they recognise the drop in quality, consumers who consider the problem intolerable have two options at their disposal. They may switch to another supplier ("exit") or they may tell their supplier to counteract the problem ("voice"). A third, residual option is to remain inactive. Consumers' choices among these options can be explained by a set of factors, each of which is based on a comparison of costs and benefits.

One factor is loyalty. If consumers are loyal to their suppliers they choose the voice option, otherwise they choose to exit (contravening one's loyalty implies psychological costs). A second factor is available exit options. Attractive exit options make exit more and voice less likely (choosing a less attractive supplier implies opportunity costs). However, consumers may also use available exit options in a strategic manner to lend credibility to their voice, which reverses the above pattern (highly credible voice may generate maximum benefit).[1] A third factor is consumers' expectations of the influence they may exert on suppliers. High expectations make voice more and exit less likely (renouncing effective exercise of influence may lead to suboptimal payoff). This completes the basic structure of the model.

EVL has been applied to all sorts of social phenomena, and Hirschman himself reported summaries of these literatures (1974; 1986). But despite the extraordinary status enjoyed by EVL since Barry (1978: vi) inscribed the book into the honour role of political economy, a

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[1] Then again, exit options may be tantamount to veto positions that effectively replace the need for voice (Hirschman 1978). In the electoral context, however, no single citizen can be assumed to command a veto.

more recent review of the literature (Dowding et al. 2000) found only two applications in the field of party politics, voting behaviour and electoral competition (to use a generous frame): Eubank, Gangopadahay & Weinberg (1996) and Kato (1998) use the framework to explain the behaviour of Italian party members and Japanese legislators, respectively, during times of severe crisis and organisational break-up. One may want to add Wellhofer & Hennessey's (1974) discussion of socialist party strategies in Britain and Germany and Kweit's (1986) study of party activists in the US switching between organisations. However, the explicit case of democratic elections has been widely neglected, although Hirschman (1970: 62ff.) devoted an entire chapter to electoral competition and saw applications to party politics as "privileged topics for the testing and refinement" (1974: 18) of his theory.

The electoral context

Only few scholars have applied EVL to voting behaviour in a narrower sense, and several theoretical questions remain on the agenda. My first aim is to establish the elements of EVL in the electoral context. I will define exit and voice as electoral choices, relate loyalty to party identification, interpret exit options in terms of competence and ideology, revisit the collective action problem inherent to voice and turnout, and discuss the role of parties as supply-side actors. Often we will come to the conclusion that – in line with Hirschman's "possibilistic" approach (Lepenies 2008) – EVL as a model is too rich to be solved by logic alone. This then calls for empirical investigation, a task I will turn to in due course.

Exit and Voice

When it comes to national politics, exit and voice seem to imply grand efforts (cf. Hirschman 1993). Voice may require public demonstrations or even civil disobedience, and exit may go as far as forfeiting one's citizenship. In working democracies, however, citizens dispose of a more basic means of influence: the vote. Most fundamentally, a voter who is dissatisfied with the party she usually supports may choose exit and support another party at the polls. In *Table 1*, this is represented by conversion, the combination of turnout and exit.

Besides exit, Kang (2004) argued that the voting act also offers an opportunity for voice. Casting a vote for a party other than the one usually supported may be understood as an attempt to express dissatisfaction. In Franklin, Niemi & Whitten's (1994) terminology, voters

engage in "expressive tactical" behaviour to send a signal to their party to alter its political course. In *Table 1*, this is represented by protest voting, the combination of turnout and voice.

The distinction between protest and conversion is essential. In both cases, the immediate observable behaviour is vote switching. However, in the case of voting behaviour more than in other domains of EVL it is important to distinguish a formal act from its underlying motive. Converts abandon their parties and do not intend to return. Protest voters, however, do not consider their behaviour as long-term change. Following Barry (1974), Kang (2004) therefore interprets protest voting as "exit-with-voice": switching parties implies formal exit, but the intention is to voice dissatisfaction with the old party, not to reward or stay with another one.[2] Importantly, different motives have different implications for aggregate election outcomes: Protest increases volatility at most, but conversion may cause realignment.

[Table 1 about here]

Exit and voice in elections are not restricted to turnout, but may equally work through abstention. While Hirschman's exit basically describes a change of suppliers, exit by abstention gained support in Bélanger (2004) and Bélanger & Nadeau (2005) who investigate the effect of political disaffection on electoral participation and third-party vote choice. General dissatisfaction with party politics may lead to alienation, represented by the combination of abstention and exit in *Figure 1*. In contrast to exit from a particular party through conversion, alienation – as already in Downs (1957) – reflects exit from the whole party system. The potential consequences of exit therefore extend to dealignment and declining turnout.

Somewhat paradoxically, abstention may also be interpreted as voice. Citizens may withhold electoral support from a party to document dissatisfaction with its current performance. In elections, action and inaction are not mutually exclusive (cf. Ajambo 2007). Non-voting does not necessarily reflect a lack of a certain attitude (like interest, trust, etc.), but may also be interpreted as conscious and purposeful behaviour. In Table 1, this is represented by "voice-by-silence", the combination of abstention and voice.

Loyalty

Loyalty is an attitude that influences the exit-voice decision. Hirschman described it as a "less rational, though far from wholly irrational" motive (1970: 38). This hybrid nature arguably

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[2] Hirschman (1970: 104) already suggested that exit and voice may not be mutually exclusive.

reflects the double function of loyalty as "exit tax" and "voice subsidy" (Gehlbach 2006: 403). As an exit tax, loyalty keeps voters from deserting their parties even if dissatisfaction is high. As a voice subsidy, loyalty animates voters to fight the sources of poor performance and malpractice in their parties. Loyalty thus combines two reference points: the organisation that profits from voice and the individual itself that would suffer from exit.

In the electoral context, the concept of party identification comes immediately to mind. Tellingly, Pizzorno (1986: 360) interprets Hirschman's loyalty "as a degree of identification" that contributes to self-identity and recognition. Anticipating Pizzorno's language, Miller (1976: 22) saw party ID as giving rise to "an important part of the individual's self-identity as a political actor". In the classic Michigan study, the terms "identification" and "loyalty" are practically used as synonyms (Campbell et al. 1960: e.g. 121). Loyalty and party ID, although originating from different theoretical traditions, seem to fulfil similar functions.

Exit options

Hirschman (1970) refers to the criterion that consumers use to evaluate suppliers as "quality". A basic assumption is that all suppliers produce the same good, but they differ in their ability to deliver high quality. In the electoral context, such goods are called valence issues (Stokes 1963). These are issues where parties and voters generally agree on the desirable outcome of policy-making. Voters choose according to the criterion where parties differ – their ascribed competence to deliver the desired outcome. The concept of exit options would then be defined as the difference in competence between two (or more) parties.

However, quality is not the only variable representing the attractiveness of exit options in EVL. Hirschman (1976) also noted that quality (and its decline) may not be the same for everybody. Consumers may disagree what should be considered a high-quality product in the first place. In electoral competition, this is the case of positional issues where differences in preferences over outcomes supersede differences in competence (Downs 1957). In fact, Hirschman (1970: 62ff.) adopted the spatial model of voting behaviour with its positional implications to elaborate the logic of EVL in democratic politics. Both valence and position seem to be likely candidates for the role of exit options.

Collective action

In an extensive review article, Barry (1974) scrutinised the logic of Hirschman's model. One of his major objections concerns the collective action problem of voice (cf. Olson 1965). Indeed, whereas exit is a clear-cut decision for the individual who enjoys all the benefits and

may even shift part of the costs, stemming organisational decline through voice seems to entail costs for the individual but benefits for all members of an organisation. In electoral research, the collective action problem has been prominent since Downs' (1957) statement that voting is irrational. A single vote has infinitesimal influence and will virtually never decide an election, but the act of voting is costly. Is voice therefore irrational?

This conclusion would be at odds with the frequency voice is actually exercised in all kinds of social situations. Hirschman himself produced two arguments to defend the rationality of voice. First, the act of exercising voice to contribute to a public good may in itself be rewarding (Hirschman 1974). Second, in the case of disagreement over outcomes voice may lead to uniquely individual utility of articulating one's own specific concerns (Hirschman 1976). Laver (1976) added that individuals may even expect a mobilisation effect of their own voice on others, and Dowding & John (2008) find evidence for voice (including turnout) as collective activity. Voting as voice seems to be defensible on theoretical and empirical grounds.[3]

The supply side

Finally, while EVL allows us to derive a set of expectations about voter behaviour, what is the role of parties in the model? One may wonder why parties would not immediately adapt to whatever form of potential pressure. The original assumption in EVL is that insensitivity results from failure to perceive a problem. But insensitivity may also be interpreted as a deliberate choice serving specific purposes such as to increase freedom of movement in the short run (Hirschman 1970: 124), to buy off individual protesters (Hirschman 1976) or simply to exploit citizens (Clark, Golder & Golder 2006). Kolarska & Aldrich (1980) specify that such patterns of suppressed responsiveness mostly occur under conditions of restricted competition. Conversely, the more competitive an economic or political system is, the sooner strategies of insensitivity should be punished through the selection mechanism.

But even perfect competition does not guarantee perfect results. If competitive party systems stimulate exit, this also means loss of constructive critique otherwise available through voice. Thus, exit "may lull the parties into the belief that there is no need to re-examine party positions." (Kweit 1986: 192f.). On the other hand, high competitiveness may also enhance voice because parties under pressure can be expected to listen. A decline in quality may not be sufficient for voice if it is not accompanied by the belief that the party

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[3] Moreover, note that voice in elections does not even require turnout. This is only the case for protest voting, but not for "voice-by-silence" which operates through abstention and is thus free of cost.

would be able and willing to reverse it. Overall, these arguments suggest that successful parties will at least partially depend on exit and voice as mechanisms of recuperation, but this is not irreconcilable with manifold reasons for insensitivity to voters' demands.

EVL in elections to the European Parliament

To observe EVL in voting behaviour, elections to the European Parliament offer an ideal environment. Since Reif & Schmitt's (1980) seminal article, scholars have considered EP elections as "second-order" contests. Although they are held concurrently across the EU every five years and give rise to a common legislative body, EP elections are primarily of national character: national parties stand for election, and national issues dominate the campaigns. Even if they resemble national parliamentary elections in these respects, however, the institutional frame is different. First and foremost the EP cannot generate a government, and its legislative competencies are not (yet) comparable with those of its national counterparts.

Given the generally low stakes and the importance of domestic politics in EP elections, Reif & Schmitt predicted three main differences to national elections: turnout is lower, national governing parties lose, and small parties gain. Apart from that, however, voting behaviour in EP elections simply mirrors behaviour in national elections. Topics related to European integration play only a marginal role.

The EVL framework lends itself to the analysis of these phenomena. First, previous findings highlight the continuity of voting behaviour in EP elections that may be attributed to the concept of loyalty (Schmitt & Mannheimer 1991; Caramani 2006). Second, scholars emphasise protest voting against governing parties that may be captured by the concept of voice (Van der Eijk & Franklin 1996). Third, changes in voter support in EP elections have been explained by conversion from one party to another that may be described as exit (Heath et al. 1996; Marsh 1998; Weber 2007). Although this high degree of correspondence between EVL and the second-order model was touched upon in Reif & Schmitt (1980: 10), it has never been spelled out. Unfolding this logic is a new contribution to EP elections research and an original test case for Hirschman's theory.

The second-order model has resulted in a long line of research over three decades. Generally supportive results for the EP elections of 1999 and 2004 that are of interest here can be found in Ferrara & Weishaupt (2004), Marsh (2005), Schmitt (2005), Freire & Teperoglou (2007) and Hix & Marsh (2007). Especially in the face of this success, however, it is striking

that most studies are restricted to aggregate data while the corresponding micro-logic is often taken for granted. Although comparing aggregate turnout and party support to national elections sheds light on the dynamics at work in EP elections, any conclusions should be treated with caution unless the underlying processes can be traced on the basis of individual-level data (cf. Robinson 1950). I will therefore draw on the voter surveys from the 1999 and 2004 European Election Studies (EES) to trace the mechanisms of EVL.[4] Based on these data, I will identify voters of four types: core voters, protest voters, converts, and alienated voters.

Core voters stick with their party in several elections. As the above discussion shows, one should be cautious with simply equating this form of behaviour with loyalty. Still, most core voters are supposed to be bound to their parties in the long run.

Protest voters temporarily withdraw their support from their preferred party in EP elections either by vote switching or by abstention. In EP elections research, this is known under the term "voting with the boot" coined by Van der Eijk & Franklin (1996).[5] Note that protest voters formally choose exit in EP elections, but the reference point for their behaviour is the national arena. EP elections are seen as a means to maximise the impact of one's preferences at home, not in the European arena itself. This motive makes protest voting an expression of voice rather than of exit.

Converts start a lasting preference change in EP elections that extends into the national arena. These voters follow a clear-cut exit strategy in Hirschman's terminology. Even if not overly prominent in the literature, conversion is in line with the original second-order model that takes "main-arena political change" into account (Reif & Schmitt 1980: 14).

Alienated voters represent a second type of exit called for by the striking turnout effect in EP elections. Alienation can be considered a form of exit not (only) from a particular party but (also) from a whole party system. This has important implications: The reference point for

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[4] See http://www.ees-homepage.net. The EES surveys were conducted across the EU following the EP elections of 1999 and 2004. Only Malta was not covered in 2004. Important variables are missing for Northern Ireland (both elections) and Belgium, Lithuania, Luxembourg, and Sweden (2004). These elections had to be dropped. Individual-level cases were double-weighted so each election has the same weight and party support reflects the official results of the EP elections. Missing values were imputed using the Amelia II programme for multiple imputation (King et al. 2001; Honaker, King & Blackwell 2007). This algorithm was employed to produce five imputed datasets, and all calculations were carried out for each of them. The final point estimates and standard errors were aggregated as proposed by Rubin (1987).

[5] For Van der Eijk & Franklin (1996), "voting with the boot" would primarily benefit extremist parties. Voice is conceptualised somewhat broader and may also be exercised by supporting mainstream opponents.

exit by abstention is not defined in relative terms ("Party A is better than Party B") but by some absolute standard ("neither Party A nor Party B is good enough").

Variables and hypotheses

To explain how voters choose among the options listed above, I will derive independent variables from the EVL framework. The first task is to identify how and under which circumstances the initial loss of quality in political supply occurs. Here we can draw on one of the standard hypotheses of second-order elections research: Reif & Schmitt (1980) proposed that the popularity of a government and its performance in EP elections can be modelled as a function of the national electoral cycle. Losses should be highest in EP elections around midterm and fade towards the beginning and the end of the legislative period.

Midterm seems to imply some loss of quality that governments supply. As discussed above, this phenomenon may be unintended, but one may also rely on systematic explanations like strategic management of the economy (Nordhaus 1975) or cyclical variation of campaign communication (Weber 2007). In any way, an imperative task is to test whether the frequency of exit and voice can be explained by the timing of an EP election. The closer an EP election is held to a national election, the less likely exit and voice should be. The statistical model includes a variable measuring the length of the period between the preceding national election and the EP election divided by the overall length of the electoral cycle (cf. Reif 1984). A value of 0 indicates the date of the first national election, .5 is the exact midterm and 1 the date of the second national election. This cycle position is considered in its simple and squared form. The simple term represents the initial course of the cycle while the squared term determines the curve towards the end of the legislative period.

The attractiveness of exit options available to voters is measured by two complementary variables. One of them derives from party positions on the 10-point left-right scales of the EES. First the absolute difference between a voter's left-right self-assessment and her perception of each party's position on the same scale is calculated. Then each voter is assigned her minimum (i.e. most attractive) value for a government party and for an opposition party. Finally the differential between these two measures is calculated and coded as to assign high values to promising exit options. This variable thus evaluates the most attractive exit option and controls for the level a voter could achieve without crossing the

divide between government and opposition.[6] A value of 9 means exit is highly attractive, a value of -9 means it is highly unattractive.

Whereas the left-right differential considers exit options in terms of ideological voting, the second measure of attractiveness is concerned with issue voting. In the EES, respondents are asked to name the most important problem facing their country (a question of saliency) and the party they think would be best at dealing with this problem (a question of competence). For government voters, a 3-point variable is created taking a value of 1 for an opposition party, -1 for a government party and 0 for no party mentioned. For opposition voters the pattern is reversed so that also this variable assigns high values to promising exit options and low values to an attractive supply in a voter's previous political camp.

Exit options could affect the likelihood of exit and voice in two different ways, depending on the role of threat discussed above. They could simply make exit more likely, but they could also be used to lend credibility to voice. Therefore the hypotheses for protest voting and conversion are theoretically indeterminate and need to be explored empirically. In contrast, the frequency of alienation should always be reduced by exit options because for these voters the overall attractiveness of the party system (and not of a particular party) is essential.

As already established, loyalty is represented by party identification. The EES ask respondents to name a party they feel "close" to and to rate this closeness on a scale from 0 ("not at all") to 3 ("very close"). Government voters are assigned this rating if they mentioned a government party, opposition voters if they mentioned an opposition party. Loyalty to a party should make core voting and voice more and exit less likely.

To measure expected influence on party behaviour, four EES items were considered that offer a detailed evaluation of voters' beliefs in political efficacy and system responsiveness.[7]

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[6] For those respondents who abstained (or intend to abstain) in all three elections, the reference party was identified by the highest PTV score.

[7] Respondents are asked to indicate their agreement with these statements on four-point scales: "Sometimes politics is so complicated that someone like me just cannot understand what is going on." "Parties and politicians in <name of your country> are more concerned with fighting each other than with furthering the common interest." "So many people vote in elections that my vote does not matter." "Most of the parties in <name of your country> are so much alike that it does not make much of a difference which one is in government." These items are only included in the EES for 1999, so missing values for 2004 were estimated on the basis of the 1999 data by multiple imputation (see fn. 4). Admittedly this solution is less than optimal, so two contextual indicators were used to verify its robustness: the Voice & Accountability Index by the World Bank, and the Corruption Perceptions Index by Transparency International. The main conclusions of the paper remained unaffected when these variables were used. Still, the survey-based measure is preferred because the task is to test a micro-theory of behaviour that depends on individual perceptions.

The items clearly vary in "difficulty", so I applied polytomous Mokken scaling to explore the underlying structure (cf. Mokken 1971; Hemker, Sijtsma & Molenaar 1995; Hardouin 2007). This procedure identified a latent dimension of (external) efficacy composed of two items: "My own vote does not matter" and "It does not matter which party is in government". An additive scale with a range from 0 to 6 was generated. The coding was inverted so that high values on this variable correspond to high expected influence and should be associated with more voice and less exit.[8]

In addition to the EVL variables, three controls are considered: age, education, and formerly communist countries. All these variables should be related to the likelihood of defection. The older voters are, the more likely it is that they already found a party to support in the long run and the less likely they are to be converted or alienated (cf. Franklin 2004). Of course they may very well be in a state of *permanent* alienation, but this does not concern EP elections in particular and does not affect the model. Older voters should also be more likely to voice because they dispose of the political experience required for this sophisticated two-level strategy. In the same vein, education (as measured by the age when respondents stopped full-time education) is supposed to make voice more and exit less likely. Finally, post-communist countries should exhibit less core voting and voice and more exit. Relatively high levels of party system volatility complicate orientation for voters, and the "art of voice" (Hirschman 1970: 43) has had less time to evolve.

Table 2 summarises the concepts, variables and hypotheses of my model. Descriptive statistics are available in the Appendix.

[Table 2 about here]

Constructing the dependent variable

Behaviour

To test the EVL model, respondents in the EES must first be allocated to the various voter types. This can be done on the basis of three survey items concerning voting behaviour: reported vote choice in the EP election (EPE), reported vote choice in the previous national

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[8] Traces of a similar effect can be found in previous research. Marsh (1998) shows that the second-order effect against governing parties is higher in countries where election results are linked to alternation in government. Voters who expect alternation as a reaction to changing vote shares would face higher incentives for voice.

election (NE1), and vote intention in a hypothetical national election the day after the interviews (NE2). Differences between reported EPE behaviour and intended NE2 behaviour are usually referred to as "quasi-switching" (Van der Eijk & Franklin 1996; Van Egmond 2007). I adopt this concept and augment it with reported behaviour from NE1.

It should be noted that for all voter types change and stability are evaluated at the level of government and opposition. Movement within these camps is not considered. This specification derives from our interest in the two main phenomena of the second-order model that are united by the EVL approach: government losses and low turnout. The choices I will model are thus *between* government, opposition, and abstention.

Core voters typically support the same camp (government or opposition) in three elections in a row. Moreover, mobilisation of former non-voters from NE1 is considered if EPE and NE2 correspond. This is necessary from a logical point of view because parties' core support is in continuous flux at the margins, i.e. involving both outflow and inflow of voters.

Protest voters exercise voice by abstaining or by switching parties in EPE. Usually these voters join the same camp in NE1 and NE2, but abstention in one of the two national elections is allowed if the other one indicates a reference party that voice is targeted at. Abstention in NE1 would imply that a voter has made up her mind only recently; abstention in NE2 reflects that a voter may want to postpone her decision until potential effects of her voice occur.

Converts are supposed to abandon their NE1 camp in the long run. Either they defect in EPE or they delay this decision until NE2. In the latter case, abstention in EPE may serve to minimise psychological costs involved in defection. But since conversion is defined as the combination of exit and turnout (see *Table 1*), participation in NE1 and NE2 is essential.

Alienated voters must report long-run abstention in EPE and NE2 but participation in NE1. As second-order effects are about differences between national and EP elections, only the process of *becoming* alienated – but not the state of *being* alienated – is of interest.

[Table 3 about here]

As *Table 3* shows, three out of four voter types can be identified on the basis of behavioural criteria. However, identifying protest voters is more demanding. In the case of vote switching we have to make sure that the EPE party is indeed less preferred. And in the case of abstention we have to make sure that the underlying motive is related to the first-order arena and not to the second-order one. I will address these problems in turn.

Utility

Reif & Schmitt (1980) suggest two possible motives in the case of vote switching in EPE. One of them is voice; the other one is strategic voting in NE1 and NE2 but sincere voting in EPE, called "voting with the heart" by Van der Eijk & Franklin (1996). For such a voter EP elections are a welcome opportunity to support her preferred party at the polls. In national elections, however, she casts her ballot strategically as to maximise its impact on government formation. Consequently, large parties are expected to suffer from this form of behaviour in EP elections. To separate this effect from the dynamics stemming from the difference between government and opposition, we need to go beyond behavioural criteria and address voters' strategic motives themselves.

Detecting strategic voting behaviour has always been a challenge for electoral research. Arguably the best-known solution dates back to Converse (1966) who introduced the concept of a "normal vote". Voters behave "normally" if they support the party they feel close to, whereas strategic voters contravene this basic principle of party identification. The focus on the popular party ID variable allows for a straightforward empirical test that was applied in EP elections research by Heath et al. (1996) to distinguish protest voters from converts.

Despite its use for earlier studies, however, party ID is problematic as a measure of the "normal vote" for two reasons. First, trends of electoral dealignment challenge the prevalence of party ID in Western electorates (e.g. Dalton & Wattenberg 2001). If a voter does not feel close to any party, the ID-based method fails inevitably, although the voter may still choose between sincere and strategic behaviour. Second, the level of generalisation of party ID as a theoretical concept is not high enough to justify its prominent role. In the Michigan model of vote choice (Campbell et al. 1960) that generated the "normal vote" concept, party ID competes against a set of other predictors of voting. An "abnormal" vote measured by party ID is not associated necessarily with strategic behaviour but may simply reflect the influence of a more short-term but still sincere element of the vote function (cf. Anker 1992).

While retaining the basic logic of the "normal vote", Cain (1978) replaced the ID variable by "sympathy scores", a highly generalised evaluation of parties obtained from all voters. Rosema (2006) provides further evidence that evaluation scales are superior to party ID to detect strategic voting in parliamentary democracies. With the "propensities to vote" (PTVs), the EES contain similar measures. Although these items ask literally for the probability a respondent will ever vote for a particular party, they are designed to measure the Downsian (1957) utility a voter expects from supporting a party (Tillie 1995; Van der Eijk et al. 2006).

Ranging on a scale from 1 to 10 for each party in the dataset, the PTVs encompass even very differentiated utility patterns that may arise in multi-party systems.

As rational voters are supposed to maximise expected utility, a sincere vote means consistency of reported behaviour with the preference order established by the PTVs. Blais, Young & Turcotte (2005) show that such a "direct" approach to strategic voting (i.e. comparing behaviour to preferences) is especially useful to our task of identifying *particular* strategic voters. Whereas more "indirect" (model-based) approaches do not necessarily perform worse on the aggregate level, the uncertainty involved in predicting vote choice complicates individual-level analysis. Combining strategic voting with other criteria in my typology requires unambiguous decisions.

In the second-order context, sincere and strategic voting can be distinguished on the basis of the PTV score of a voter's EPE party and the score of the reference party as indicated by intended behaviour in NE2 (or, if this value is missing, by reported behaviour in NE1). Protest voters deliberately cast a vote for a lower-scoring party in EPE to signal their dissatisfaction to their higher-scoring party from NE2 (see the right column in *Table 3*). In contrast, "voting with the heart" would imply the choice of a higher-scoring party in EPE than in NE2.[9]

Before this coding scheme can be implemented, one more issue must be dealt with. As yet I have assumed that the PTVs reflect only sincere aspects of party evaluation. However, Van der Eijk & Franklin (1996) established that the PTV measure itself also takes certain strategic considerations into account. With the PTVs representing the utility expected from voting for a party, large parties with a high capacity to implement their policies should achieve higher scores owing to their sheer electoral size. This would lead us to mistake some of the "voting with the heart" for "voting with the boot". To counteract such distortion, I estimated the effect of electoral strength on the PTVs empirically and adjusted the PTV values accordingly.[10]

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[9] For both types, what matters is the relation between the two PTV scores, not the relation to the maximum PTV (even if the two usually coincide). This specification stems from the focus of second-order theory on differences between EP and national elections; general levels of strategic voting across elections are not of interest.

[10] The PTVs were employed as the dependent variable of a linear regression model in a stacked data matrix (cf. Van der Eijk et al. 2006). Predictors included party-voter distances on scales of left-right ideology and support for European integration, party ID, issue saliency, government approval, age, gender, class, religiosity, and finally vote share in NE1. The coefficient of the size variable was estimated at a highly significant 3.513, i.e. changing the vote share of a party from 0% to 100% would increase its average PTV score by 3.513 points, all else equal. Thus, the product of this coefficient with vote share was subtracted from each party's PTV scores. This procedure takes account of the nature of the PTV measure as developed in the literature, even if the implications for the findings of this paper are minor.

Attitudes

Another complication arises when voice is exercised by abstention in EPE. On the basis of this behaviour alone, it is impossible to distinguish voice aimed at the national arena from abstention due to (negative) attitudes towards the European arena itself. Admittedly, the latter possibility may be considered at odds with the basic assumption of second-order research that issues of European integration do not matter for voting behaviour. However, the original framework by Reif & Schmitt (1980: 10ff.) does include arena-specific factors influencing the outcome of EP elections. In this vein, Blondel, Sinnott & Svensson (1998) report quite a number of EU-related motives for abstention revealed by means of open-ended questions.

To make sure that voice in EP elections in not confounded with EU-related effects on turnout, I draw on two criteria. First, protest voters who abstain in EPE must not show lower satisfaction with democracy in the EU compared to democracy in their home country. Equivalently, they must not indicate lower interest in EU politics (equated with interest in the preceding election campaign) compared to national politics (equated with general interest in politics). If one or both of these relative criteria are violated, there is reason to believe that the nation-specific scores are sufficient to make voters participate in NE1 and NE2 whereas the lower EU-specific scores provoke abstention in EPE.

To some these criteria may seem overly strict, given that disinterest or dissatisfaction do not categorically rule out other motives. Moreover, Blondel, Sinnott & Svensson's (1998) results were challenged on methodological grounds by Schmitt & Van der Eijk (2007). However, "European" effects on turnout also appeared in several recent studies (Flickinger & Studlar 2007; Wessels 2007; Fauvelle-Aymar & Stegmaier 2008; Hobolt, Spoon & Tilley 2009). But this is not the place to settle this debate. For my analysis, it is merely important to safeguard the operationalisation of voice. In anticipation of the following descriptive results it is worth pointing out that the effects of this strategy are purely conservative: relaxing one or both of the turnout criteria would reinforce the prominence of voice against opposition parties and corroborate the conclusions drawn from the evidence at large.

Descriptive results

Based on the criteria set out above, the size of the various groups in the EES datasets for 1999 and 2004 can now be determined. We will first look at results from the pooled data and then attempt to model cross-country variation. *Table 4* shows the percentage of the electorate for

each voter type, differentiated by government and opposition.[11] Note that core voters *support* the respective camp, whereas all the other types *defect* from it.

[Table 4 about here]

Comparing the groups for government and opposition yields a surprise: The "usual suspects" from the second-order elections literature, strategic protest voters, do *not* contribute to government losses in EP elections. Certainly voice is a widespread phenomenon, being second only to core voting, but it does not turn against government parties *in particular*. Quite the contrary, opposition parties suffer more from protest voting in EP elections. But why do government parties lose if not from voice? As evident from *Table 4*, government losses are induced by exit through conversion and alienation. As a correlate, core voting for government parties is considerably less frequent than for opposition parties.

The message of these findings is clear: In contrast to voice, exit reflects processes of sincere preference change with regard to parties and party systems. Obviously defection from opposition parties remains at the protest level whereas defection from government parties passes quickly into radical, long-term reorientation. In this respect, EP elections seem to have many aspects beyond being just second-order protest events.

The results also contribute to an ongoing debate whether vote losses in EP elections are related to government status or to party size (e.g. Ferrara & Weishaupt 2004; Kousser 2004; Marsh 2005; Koepke & Ringe 2006; Hix & Marsh 2007). The usual assumption is that governments lose due to strategic voting in EP elections ("voting with the boot"), and large parties lose due to strategic voting in national election ("voting with the heart"). My findings do not discredit the latter hypothesis – party size may well matter in addition to the factors discussed here – but they do reject attempts to subsume government losses under the size effect. Incumbency matters per se, and unlike usually assumed the underlying process seems to be about changing preferences, not about strategy.

Certainly one might suspect artefacts of technical specifications behind these relatively novel results. Two characteristics of the typology make this unlikely. First, the typology accounts for defection from both government *and* opposition (with the latter usually being

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[11] Percentages could also be specified in relation to support in NE1 to account for the higher calculation base for governing parties. However, the difference between government and opposition is less than 1% of the electorate so this additional complication can be safely ignored. Two groups of voters had to be omitted from the calculation base for reasons of missing data: voters who were too young to vote in the previous national election (NE1 is missing), and voters who support very small parties not included in the EES (required PTV is missing).

neglected in EP elections research). Potential data deficits or changes of the operationalisation would necessarily concern respondents in both political camps: absolute values may diverge slightly, but the relative values that determine government losses are independent of this variation. Second, voter motives are jointly determined by measures of behaviour, utility and attitudes. Manipulating an individual criterion is therefore unlikely to affect the ratio of strategically and sincerely motivated voters. Overall, the typology gains considerable robustness from these built-in safety mechanisms.[12]

The success of the typology is also reflected in its coverage. The behaviour of more than 60% of eligible voters can be interpreted by a single theory. The remaining 40% that do not fulfil the criteria for any of the EVL types make up a very heterogeneous group: some never vote, some may abstain for reasons related to the European arena, others may be indifferent between parties, and again others may "vote with the heart". The aim of my research design is not to isolate such additional types. However, it should be noted that these voters still had the opportunity to behave in one of the ways covered by the EVL model, even if they finally decided differently. In the following multinomial analysis they will therefore not be dropped but included in the base category.

Testing the model

Method

An adequate test of the EVL model should allow individuals to choose between core voting, voice and the two forms of exit in EP elections. Multinomial estimation of this model is complicated by the fact that not all respondents dispose of all options. Both forms of exit require that the respective respondent participated in NE1 (cf. *Table 3*). Non-voters from this election are ineligible for exit because exit is defined as a process, not as a state. Moreover, government voters from NE1 by definition cannot exit from or use voice against opposition parties or even make up their core support. The same applies for opposition voters from NE1 in relation to governing parties. To pass this logical information on to the statistical level, the

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[12] This way of cross-validation also helps to control for possible dynamics over time. For example, the PTV score a voter assigns to a party at the time of the EP elections may not reflect the exact value she would have assigned to the same party in the preceding national election. However, reported behaviour indicates the voter's (former) support for either government or opposition in an unambiguous way. This is not to say the data are free from recall bias, but any such distortion would mainly suppress the extent of exit (and especially exit from government parties). If anything, the figures in *Table 4* can be considered conservative.

model is estimated by multinomial conditional logistic regression. This allows to manipulate the set of alternatives available to each respondent according to her behaviour in NE1.[13]

As mentioned above, the base category consists of all voters not assigned to one of the four alternatives. Note, however, that the usual complications of interpreting multinomial results that are relative to a base category can be ignored. This is because we will not look at logit coefficients or odds ratios (which are hard to interpret) but at marginal effects on probabilities (i.e. partial derivatives or slopes). Formally this is the ratio of the change in the probability of a certain outcome to the change in a regressor where the latter value tends to 0 and all other variables are held at their mean values. These estimates were obtained by averaging over 10,000 simulations drawn from the multivariate normal distribution. To facilitate direct comparison all variables were rescaled to a range of 0 to 1 (see Appendix).

Another important issue concerns the multi-level structure of the data. The model is based on surveys from 23 countries (with 12 of them in both 1999 and 2004). Pooling these surveys gives us leverage in two ways: First, cross-sectional data from countries at different times during their legislative periods can be used to estimate cyclical effects in voting behaviour, a task that would otherwise require an enormous time series. And second, the choices of voter types can be modelled that would be represented by too few individuals in single-country surveys. However, both aspects also entail potential complications: effects of individual-level variables may differ across countries in general, and the estimation of political cycles may be sensitive to country-specific factors in particular (cf. Van der Eijk 1987).

Hierarchical linear modelling allows to address both issues of higher-level variance. I used the -gllamm- algorithm in Stata (Rabe-Hesketh & Skrondal 2008) to estimate multiple random effects for the multinomial conditional logistic model. Preliminary results of this extremely demanding procedure corroborated the findings reported below. More precise estimation, however, was computationally infeasible. In order not to neglect the multi-level structure of the data, I will treat it as a nuisance by adjusting the statistical uncertainty of the estimates. This is achieved by reporting cluster-robust standard errors at the election level.[14]

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[13] The assumption of independence of irrelevant alternatives imposed by logistic regression may be considered inappropriate in this case. However, multinomial conditional probit regression as the standard solution to this problem failed to converge. Comparing unconditional logit and probit did not suggest meaningful differences.

[14] Alternatively, jackknife estimation was used to verify robustness at the level of election clusters.

Results

[Table 5 about here]

Table 5 presents the results. To begin with, the cycle variables behave as expected. The timing of an EP election in the national electoral cycle clearly affects the dynamics of EVL. To interpret these patterns correctly, one should bear in mind that the marginal effects were calculated with all other variables held at their means. In case of the two cycle variables the results may be misleading because the squared term is a function of the simple term; the two cannot vary independently of each other. *Figure 1* displays the influence of the electoral cycle in a more informative way by plotting its combined effect over all possible values. The curves represent predicted probabilities, and different shades of grey indicate significance levels of the marginal effect. Thus, a dark line means that for the respective outcome the rate of change of the probability (not the probability itself) is significantly different from zero at this point.

The effects on core voting are interpreted most easily. Core voting is least likely at midterm and most likely at election time in the nation states. The effect is stronger for the government (and not quite significant for the opposition) and thus accounts for the cyclical losses governing parties suffer in EP elections. But what happens to former core voters at midterm? Exit plays its expected role: at midterm voters are more likely to get converted or alienated, and the exit cycle is more pronounced for governing parties. The anti-government swing cannot only be traced back to the higher frequency of conversion and alienation (what would be sufficient) but also to the more distinct functional form. In other words, the regression results show that the descriptive differences between exit from government and opposition (cf. *Table 4*) mainly occur during the midterm but not at election time.

The graphs also reveal that alienation of government voters is not fully reversed over time and presumably harms governing parties even in NE2. We thus have an explanation not only of government losses in EP elections, but also of the general "cost of ruling" incurring in first-order elections (cf. Nannestad & Paldam 2002). Whereas high levels of conversion seem to be unique to the second-order arena, the consequences of alienation spill over into the first-order arena. This provides a substantive interpretation of Marsh's (1998) finding that EP election results affect party performance in subsequent national elections. A more general derivative is that especially the government's inability to mobilise its voters during the midterm contributes to the decline of turnout in Western democracies. One could even speculate that

by adding a low-stimulus event to the electoral calendar, EP elections actually reinforce trends towards alienation more generally (Franklin 2007).

The most striking finding, however, concerns the role of voice. Voice against opposition parties follows the expected cyclical trend, but the same is not true for governing parties. Rather, voice against the government is fairly evenly distributed through the electoral cycle and does not seem to be conditioned by the timing of an EP election. In general governing parties are not targeted by voice any more than opposition parties (quite the contrary), and the absence of any midterm-swing further discredits the assumption of a strong link between protest voting and typical second-order effects. I will return to this puzzle below.

[Figure 1 about here]

Turning to the individual-level variables, loyalty to a party renders core voting more and exit less likely, thus stabilising voting behaviour over time. Apparently motives for permanent change cannot be absorbed if loyalty is absent. We also find the expected positive effect of loyalty on voice. Long-term attachment to a party seems to motivate voters to fight short-term lapses by exercising voice. Thus, loyalty does not only attenuate the effects of pure market forces, it also helps to transform dissatisfaction with politics into political engagement.

Concerning the role of exit options, the issue-based variable shows similar effects for government and opposition. Attractive exit options encourage exit and discourage voice. This provides a decision between the competing hypotheses on protest voting and conversion. Voters choose to exit when faced with a promising option, but they do not often use exit options to lend credibility to their voice. Voice rather seems to be a desperate attempt of voters who have "nowhere else to go" (Hirschman 1970: 65). The ideology-based variable behaves somewhat differently. For opposition voters, attractive alternatives on the left-right dimension still discourage voice, but for government voters the effect is reversed. In this respect voters indeed seem to favour voice when it is backed by credible exit options. Voice against governing parties is not only about conveying information, it is also about threat.

The effect of exit options on alienation is also noteworthy. Although *any* reasonably attractive party should keep a voter from permanent abstention, we find the opposite. Arguably, cross-pressures are at work (cf. Lazarsfeld, Berelson & Gaudet 1944). If voters learn that a party other than the one they supported traditionally is better able to deal with their concerns, they may evade this problem of cognitive dissonance by abstaining. Rather

than a profound aversion to all the individual parties, this logic suggests a state of "confusion" about the organisation of the whole party system that emerges mainly during the midterm.

Traces of alienation do show up in the effect of efficacy. Exit from the party system is associated with low values on this variable. If voters expect parties to take their preferences into account, they are more likely to turn out and articulate their concerns; but if voters regard parties as categorically irresponsive, they cease to participate in democratic affairs. Whereas this systemic logic functions quite well, the party-level hypotheses do not hold. Efficacy should further protest voting at the expense of conversion because high expectations of influencing party behaviour raise both the likely payoff of voice and the opportunity costs of exit. However, neither conversion nor protest voting appear to be significantly affected. In this respect there is no evidence for strategic voting behaviour in EP elections.

As for the control variables, we find several expected effects. There is less core voting and more alienation in post-communist countries, and older voters are less likely to abandon their parties. However, the effects on voice run counter to our expectations. Voice is more likely among young, uneducated and Eastern European voters. Political experience does not seem to characterise this voter type. But rather than calling the role of experience into question, these findings cast doubt on the nature of voice itself. Again, there is reason to conclude that protest voting in EP elections is not as strategic as often assumed.

Discussion

The model generally achieves remarkable performance with regard to the determinants of sincere voting. Exit in the form of conversion and alienation follows the electoral cycle and reacts to the incentives postulated by the EVL framework. In contrast, the hypotheses on voice through strategic protest voting do not contribute much to our empirical insights into the dynamics of EP elections. Protest does not harm government parties in particular; voters rather do not use attractive exit options to apply pressure on their parties but they choose to exit once it pays off; expected influence on party behaviour does not lead to vital articulation of voice but rather to acquiescence or stable support; political experience does not seem to be required to redefine a low-stake election as an occasion to assert long-term interests.

All this points to one conclusion: EP elections are also protest events, this I do not doubt, but this protest seems to be largely free from strategic considerations. Voters use second-order elections to document political dissatisfaction, but they do not understand this act as an

attempt to bring about political change. Rather, their behaviour reminds of the concept of "expressive voting" put forward by Brennan & Lomasky (1993). In a nutshell, protest is about punishment, not about strategy. In this respect, it does not differ categorically from the other types of voting behaviour that contribute to the second-order effect, i.e. conversion and alienation. All these phenomena seem to reflect sincere motives, and protest voting may be best understood as a pre-stage to more radical change. Voters remain at this stage if dissatisfaction is limited, no attractive exit option is available, or loyalty keeps them from defecting. Otherwise, radical preference change prevails.

Voice in EP elections does not only seem to be less sophisticated than commonly assumed, it is also less effective. Hirschman (1970: 26f.) argued that intense competition in an economic market – unlike commonly assumed – may reduce the overall quality provided by firms. Even if dissatisfied customers frequently choose exit, these movements may cancel each other out across firms and the management never learns about its lapses. Moreover, exit may "atrophy the development of the art of voice" because a firm constantly loses its most critical customers (ibid.: 43). In the case of elections where voice takes on the form of exit, a similar argument applies to protest voting. As we have seen above, protest does not affect government parties in particular. In the aggregate, voice fades away unheard.[15] The same does not apply to exit where the difference between government and opposition is clearly visible. Exit, not voice, therefore signals dissatisfaction most effectively.[16] In the case of elections the mere availability of low-cost *voice* may well atrophy the development of the art of *exit*.

There is even evidence that parties react to growing dissatisfaction. The cyclical development of exit suggests a trend towards changing alignments during the midterm (also see Miller, Tagg & Britto 1986). At the time of an EP election, converts and alienated voters do not intend to return to their old parties. For some of them second-order elections serve as a trigger to enter new alliances or to turn away from politics altogether. But others will change their minds and switch back. In fact, such behaviour would be expected on the basis of the downturn towards the end of the cycle. After a period of disarray, parties seem to respond and upcoming national elections restore order (cf. Franklin & Weber forthcoming). Moreover, the even distribution of protest voting against governing parties through the cycle suggests a transitional status between core voting and exit. Then, all types of voting behaviour, including voice, seem to react to the same stimulus that is simply stronger for the government

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[15] An exception may be the sporadic success of extremist and/or eurosceptic parties in EP elections.

[16] Hence proposals to strengthen the role of voice in elections through deliberative procedures (Gastil 2000).

(provoking more frequent and radical preference change) and weaker for the opposition (restricting defection to the protest level).

Conclusion

At first sight, Hirschman's "Exit, Voice, and Loyalty" is hardly impressive. It simply tells us what people do when they are dissatisfied with a social situation – do they complain or do they leave? At second sight, however, the theory develops the kind of complexity that unites all sorts of social phenomena. Adapting EVL for the study of voting behaviour proved feasible and fruitful alike.

The empirical application has produced novel insights into the dynamics at work in second-order elections. EP elections do not seem to be prime venues for strategic protest. Instead, more fundamental processes of de- and realignment seem to take place. These results feed back into theoretical debates about EVL. Interpreting vote choice as exit or voice highlights the importance of distinguishing between behaviour and motives to explain reactions to dissatisfaction, and the cyclical course of EVL dynamics reflects the need to incorporate supply-side factors into behavioural models.

Opportunities for further research are numerous. First, I have modelled electoral dynamics between government and opposition, but not within these camps. Second, I have analysed the second-order impact of incumbency, but not of party size. Third, I have explained behaviour of voters who fit within the EVL framework, but the typology is not exhaustive. And fourth, the model is still rudimentary with regard to supply-side dynamics of party strategy.

The various issues I do have addressed suggest that voters' potentials to govern the outcome and implications of EP elections have been traditionally overrated. In contrast, claims of the strategic capacities of parties have been rather modest in second-order elections research (but see Tóka 2007; Weber 2009). Especially government parties are supposed to be caught in a protest trap. But do parties really resign to their "European" fate, or do they follow strategies that require them to subordinate EP elections to other goals? Protest, preference change and electoral cycles do not appear from nowhere, and the ultimate answer may lie in the logic of party competition rather than in the logic of voting behaviour.

Studies in management like Spencer (1986) and Cannings (1989) found that firms provide their employees with opportunities for voice in order to deter exit and to foster loyalty to an accessible organisation. Probably I am pushing the analogy too far by suggesting that political

parties provide voters with second-order elections for similar reasons – preventing realignment and demonstrating responsiveness in first-order elections. But whatever the underlying mechanism, it seems to work concerning the latter effect, while concerning the former one we observe exactly the opposite: EP elections are an occasion for long-term change rather than for short-term strategy.

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Table 1 Exit and voice in voting behaviour

	Turnout	*Abstention*
Voice	Protest voting	Voice-by-silence
Exit	Conversion	Alienation

Table 2 A hypothetical model of EVL in EP elections

Concept	Variable	Core	Voice	Exit (party)	Exit (system)
Electoral cycle	Simple term	–	+	+	+
	Squared term	+	–	–	–
Exit option	Left-right differential	–	+/–	–/+	–
	Issue competence	–	+/–	–/+	–
Loyalty	Party ID	+	+	–	–
Expected influence	Efficacy	+	+	–	–
Control variables	Age	+	+	–	–
	Education	+	+	–	–
	Post-communist country	–	–	+	+

Table 3 Behavioural options in EP elections

Type		NE1	EPE	NE2	Qualification criteria
Core voting		Gov	Gov	Gov	
		abstention	Gov	Gov	
Voice (protest voting)		Gov	Opp	Gov	$PTV_{gov} > PTV_{opp}$
		Gov	abstention	Gov	$INT_{eu} \geq INT_{gen}$ & $SAT_{eu} \geq SAT_{nat}$
		Gov	Opp	abstention	$PTV_{gov} > PTV_{opp}$
		abstention	Opp	Gov	$PTV_{gov} > PTV_{opp}$
		abstention	abstention	Gov	$INT_{eu} \geq INT_{gen}$ & $SAT_{eu} \geq SAT_{nat}$
		abstention	Opp	abstention	$PTV_{max(gov)} > PTV_{opp}$
Exit from party (conversion)		Gov	Opp	Opp	
		Gov	abstention	Opp	
Exit from system (alienation)		Gov	abstention	abstention	

Key: Gov – government; Opp – opposition; NE1 – preceding national election; NE2 – following (hypothetical) national election; EPE – European Parliament election; PTV – propensity to vote; INT – political interest; SAT – satisfaction with democracy; eu – European; nat – national; gen – general; max – maximum.
Vote choices apply for government parties. Switch "Gov" and "Opp" to obtain the table for opposition parties.

Table 4 Empirical relevance of the voter types

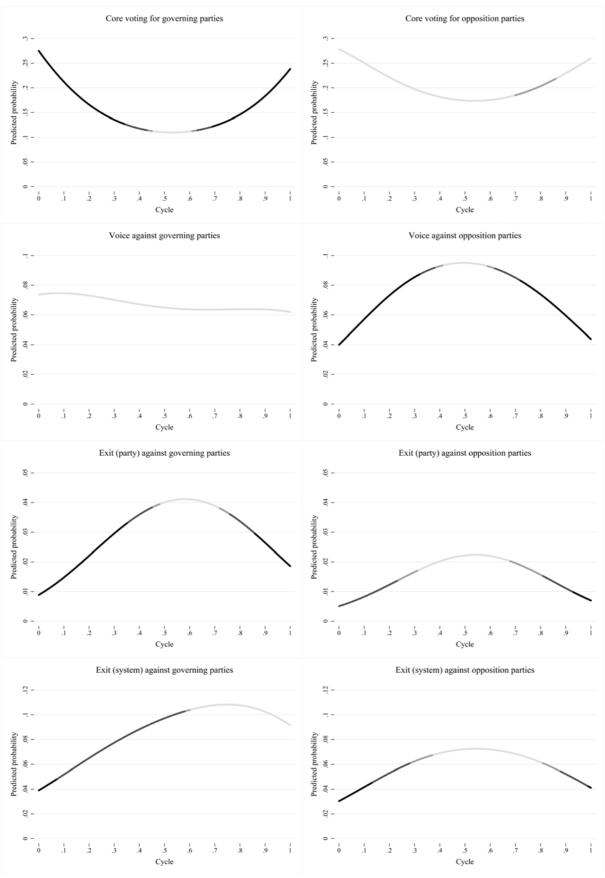| Type	Government	Opposition	Total
Core voting	15.11	19.74	34.85
Voice	5.45	6.56	12.01
Exit (from party)	4.08	1.38	5.46
Exit (from system)	4.72	3.13	7.85
Base category	39.83		39.83
Total			100.00

Figures represent percentages of the electorate.
Source: Pooled dataset of the European Election Studies 1999 and 2004.

Table 5 Behaviour in EP elections predicted from EVL variables

	------------------------- Governing parties -------------------------				------------------------- Opposition parties -------------------------			
	Core voting	Voice	Exit (party)	Exit (system)	Core voting	Voice	Exit (party)	Exit (system)
Cycle	-.579***	-.046	.148***	.221*	-.461*	.234***	.086*	.178**
	(.188)	(.071)	(.051)	(.125)	(.260)	(.072)	(.046)	(.086)
Cycle*Cycle	.546***	.030	-.128***	-.151	.431*	-.233***	-.080*	-.163**
	(.169)	(.062)	(.046)	(.108)	(.233)	(.072)	(.041)	(.082)
Exit option (left-right)	-.081	.099**	.154***	.181***	-.530***	-.094***	.040***	.021
	(.071)	(.039)	(.027)	(.037)	(.078)	(.025)	(.014)	(.033)
Exit option (issues)	-.198***	-.049***	.089***	.114***	-.226***	-.038***	.045***	.066***
	(.021)	(.015)	(.014)	(.014)	(.026)	(.012)	(.008)	(.009)
Party ID	.308***	.048***	-.114***	-.201***	.356***	.047***	-.039***	-.142***
	(.023)	(.013)	(.014)	(.023)	(.033)	(.015)	(.008)	(.017)
Efficacy	.106***	-.010	-.002	-.078***	.100***	-.017	.003	-.049***
	(.019)	(.013)	(.008)	(.018)	(.024)	(.011)	(.005)	(.013)
Age	.136***	-.035***	-.036***	-.047***	.134***	-.056***	-.021***	-.042**
	(.028)	(.013)	(.009)	(.018)	(.024)	(.014)	(.008)	(.018)
Education	.037	-.032	.018	-.081	.099	-.074*	-.000	-.049
	(.052)	(.039)	(.022)	(.055)	(.081)	(.044)	(.017)	(.041)
Post-communist	-.066**	.032***	.015	.042**	-.130***	.040***	.007	.030***
	(.033)	(.010)	(.009)	(.018)	(.035)	(.011)	(.008)	(.008)
Constant	.030	-.061**	-.144***	-.105**	.278***	-.012	-.071***	-.039
	(.065)	(.030)	(.023)	(.041)	(.091)	(.027)	(.018)	(.031)

N (options)	169685	Log pseudolikelihood	-39431	
N (individuals)	33937	Pseudo R2	.279	
N (elections)	35	% correctly predicted	55	

Marginal effects on probabilities from a multinomial conditional logistic regression with robust standard errors in parentheses (clustered by election).
Source: Pooled dataset of the European Election Studies 1999 and 2004.
* significant at .1   ** significant at .05   *** significant at .01

Figure 1 Predicted probabilities through the electoral cycle

Note the differences in scaling. Curves are predicted probabilities. Different shades of grey indicate significance levels of the marginal effect: black – 99%; dark grey – 95%; grey – 90%; light grey – insignificant.

Appendix: descriptive statistics

Variable	Mean	Std. dev.	Min	Max
Cycle	0.464	0.265	0	0.919
Cycle squared	0.285	0.255	0	0.845
Left-right differential	-1.010	2.470	-9	9
- rescaled	0.444	0.137	0	1
Issue competence	-0.320	0.632	-1	1
- rescaled	0.340	0.316	0	1
Party ID	0.721	0.954	0	3
- rescaled	0.240	0.318	0	1
Efficacy	3.803	1.484	0	6
- rescaled	0.634	0.247	0	1
Age	46.645	16.472	18	101
- rescaled	0.345	0.198	0	1
Education	19.544	6.254	1	88
- rescaled	0.213	0.072	0	1
Post-communist country	0.199	0.399	0	1

The regression model in *Table 5* uses the rescaled variables.