

Data appendices to a research on Second-order Economic Voting in Elections to the European Parliament

The following pages contain statistical information for the article Bosch, A. (2024) 'Second-order Economic Voting in Elections to the European Parliament' in *Papers*, 109.

Appendix Table A1 – Main incumbent party for each legislature
With its cabinet share and alternative indexes

Country	Election	Main incumbent	# of parties in cabinet	Chamber share	Cabinet share
Austria	2004	OVP	2	0.43	0.81
Belgium	2004	PVV VLD	4	0.17	0.26
Cyprus	2004	DIKO	3	0.16	0.27
Czech Republic	2004	CSSD	3	0.35	0.69
Denmark	2004	V	2	0.31	0.78
Estonia	2004	ERP	3	0.28	0.47
Finland	2004	KESK	3	0.28	0.47
France	2004	UMP LR	2	0.63	0.93
Germany	2004	SPD	2	0.42	0.82
Greece	2004	ND	1	0.55	1.00
Hungary	2004	MSZP	2	0.46	0.90
Ireland	2004	FF	2	0.49	0.91
Italy	2004	FI-PdL	4	0.31	0.53
Latvia	2004	ZZS	3	0.12	0.29
Lithuania	2004	LSDP	2	0.13	0.40
Luxembourg	2004	CSV	2	0.32	0.56
Netherlands	2004	CDA	3	0.29	0.56
Poland	2004	SLD	2	0.43	0.93
Portugal	2004	PSD	2	0.46	0.88
Slovakia	2004	SDKU-DS	4	0.19	0.36
Slovenia	2004	LDS	3	0.38	0.69
Spain	2004	PSOE	1	0.47	1.00
Sweden	2004	SAP	1	0.41	1.00
Great Britain	2004	Lab	1	0.63	1.00
Austria	2009	SPO	2	0.31	0.53
Belgium-Flanders	2009	CVP (CDV)	5	0.15	0.24
Belgium-Walloon	2009	MR	5	0.15	0.24
Bulgaria	2009	KzB DL (BSP)	3	0.34	0.49
Cyprus	2009	AKEL	3	0.32	0.53
Czech Republic	2009	ODS	3	0.41	0.81
Denmark	2009	V	2	0.26	0.72
Estonia	2009	ERe	2	0.31	0.62
Finland	2009	KESK	4	0.26	0.41
France	2009	UMP LR	2	0.54	0.93
Germany	2009	CDU+CSU	3	0.37	0.50
Greece	2009	ND	1	0.51	1.00
Hungary	2009	MSZP	1	0.49	1.00
Ireland	2009	FF	3	0.47	0.91
Italy	2009	FI-PdL	2	0.44	0.82
Latvia	2009	JL	5	0.14	0.21
Lithuania	2009	TS-LK	4	0.32	0.56
Luxembourg	2009	CSV	2	0.40	0.63
Malta	2009	PN	1	0.51	1.00
Netherlands	2009	CDA	3	0.27	0.51
Poland	2009	PO	2	0.45	0.87
Portugal	2009	PS	1	0.53	1.00
Romania	2009	PD-L	2	0.34	0.51

Slovakia	2009	Smer	3	0.33	0.59
Slovenia	2009	ZL-SD	4	0.32	0.58
Spain	2009	PSOE	1	0.48	1.00
Sweden	2009	M	3	0.28	0.54
Great Britain	2009	Lab	1	0.55	1.00
Austria	2014	SPO	2	0.28	0.53
Belgium-Flanders	2014	CVP	6	0.11	0.18
Belgium-Walloon	2014	PS	6	0.17	0.28
Bulgaria	2014	KzB DL (BSP)	2	0.35	0.70
Cyprus	2014	DISY	2	0.36	0.91
Czech Republic	2014	CSSD	3	0.25	0.45
Denmark	2014	Sd	2	0.25	0.72
Estonia	2014	ERe	2	0.33	0.63
Finland	2014	KOK	5	0.22	0.40
France	2014	PS	2	0.51	0.95
Germany	2014	CDU+CSU	2	0.49	0.62
Greece	2014	ND	2	0.43	0.80
Hungary	2014	Fi-MPSz	2	0.59	0.86
Ireland	2014	FG	2	0.46	0.67
Italy	2014	PD	5	0.47	0.80
Latvia	2014	V	4	0.20	0.32
Lithuania	2014	LSDP	4	0.27	0.44
Luxembourg	2014	DP	3	0.22	0.41
Malta	2014	PL	1	0.57	1.00
Netherlands	2014	VVD	2	0.27	0.52
Poland	2014	PO	2	0.45	0.88
Portugal	2014	PSD	2	0.47	0.82
Romania	2014	PSD	4	0.39	0.84
Slovakia	2014	Smer	1	0.55	1.00
Slovenia	2014	LZJ-PS	4	0.31	0.54
Spain	2014	AP-P	1	0.53	1.00
Sweden	2014	M	4	0.31	0.62
Great Britain	2014	Con	2	0.47	0.84
Croatia	2014	SPH	3	0.40	0.79
Austria	2019	OVP	2	0.34	0.55
Belgium-Flanders	2019	CVP	3	0.12	0.35
Belgium-Walloon	2019	MR	3	0.13	0.38
Bulgaria	2019	GERB	2	0.40	0.78
Cyprus	2019	DISY	2	0.32	1.00
Czech Republic	2019	ANO	2	0.39	0.84
Denmark	2019	V	3	0.19	0.64
Estonia	2019	EK	3	0.27	0.48
Finland	2019	KESK	3	0.25	0.46
France	2019	REM	4	0.53	0.66
Germany	2019	CDU+CSU	2	0.35	0.62
Greece	2019	SYRIZA	2	0.48	0.94
Hungary	2019	Fi-MPSz	2	0.59	0.88
Ireland	2019	FG	2	0.32	0.89
Italy	2019	M5S	2	0.36	0.65
Latvia	2019	ZZS	3	0.21	0.34
Lithuania	2019	LVLS	2	0.38	0.76
Luxembourg	2019	DP	3	0.20	0.39

Malta	2019	PL	1	0.55	1.00
Netherlands	2019	VVD	4	0.22	0.43
Poland	2019	PiS	1	0.51	1.00
Portugal	2019	PS	1	0.37	1.00
Romania	2019	PSD	2	0.47	0.89
Slovakia	2019	Smer	3	0.33	0.65
Slovenia	2019	LMS	5	0.14	0.30
Spain	2019	PSOE	1	0.24	1.00
Sweden	2019	SAP	2	0.29	0.86
Great Britain	2019	Con	1	0.49	1.00
Croatia	2019	HDZ	2	0.40	1.00

Appendix Table A2 – Commissioner's party for each legislature

Country	Election	Commissioners' party
Austria	2004	OVP
Belgium	2004	PS
Cyprus	2004	not appointed
Czech Republic	2004	not appointed
Denmark	2004	SD
Estonia	2004	not appointed
Finland	2004	SSDP
France	2004	PS, UMP
Germany	2004	SPD, B90/Gru
Greece	2004	PASOK
Hungary	2004	not appointed
Ireland	2004	FF
Italy	2004	DL-M
Latvia	2004	not appointed
Lithuania	2004	not appointed
Luxembourg	2004	CSV
Netherlands	2004	VVD
Poland	2004	not appointed
Portugal	2004	PS
Slovakia	2004	not appointed
Slovenia	2004	not appointed
Spain	2004	PP, PSOE
Sweden	2004	SAP
Great Britain	2004	Lab, Con
Austria	2009	OVP
Belgium	2009	MR
Bulgaria	2009	NDSV
Cyprus	2009	ED
Czech Republic	2009	CSSD
Denmark	2009	V
Estonia	2009	Ere
Finland	2009	KESK
France	2009	UMP
Germany	2009	SPD
Greece	2009	ND
Hungary	2009	MSZP
Ireland	2009	FF
Italy	2009	PdL
Latvia	2009	LC
Lithuania	2009	Independent
Luxembourg	2009	CSV
Malta	2009	PN
Netherlands	2009	VVD
Poland	2009	Independent
Portugal	2009	PSD
Romania	2009	Independent
Slovakia	2009	KDH
Slovenia	2009	Independent
Spain	2009	PSOE

Sweden	2009	SAP
Great Britain	2009	Lab
Austria	2014	OVP
Belgium	2014	Open VLD
Bulgaria	2014	GERB
Cyprus	2014	EDI
Czech Republic	2014	CSSD
Denmark	2014	KF
Estonia	2014	Ere
Finland	2014	KESK
France	2014	UMP
Germany	2014	CDU
Greece	2014	PASOK
Hungary	2014	MSZP
Ireland	2014	FF
Italy	2014	FI
Latvia	2014	V
Lithuania	2014	TS-LK
Luxembourg	2014	CSV
Malta	2014	PN
Netherlands	2014	VVD
Poland	2014	PO
Portugal	2014	PSD
Romania	2014	PD-L
Slovakia	2014	Smer
Slovenia	2014	LDS
Spain	2014	PSOE
Sweden	2014	FP
Great Britain	2014	Labour
Croatia	2014	SDP
Austria	2019	OVP
Belgium	2019	CDV
Bulgaria	2019	GERB
Cyprus	2019	DISY
Czech Republic	2019	ANO
Denmark	2019	RV
Estonia	2019	ERe
Finland	2019	KOK
France	2019	PS
Germany	2019	CDU
Greece	2019	ND
Hungary	2019	Fi
Ireland	2019	FG
Italy	2019	PD
Latvia	2019	V
Lithuania	2019	LSDP
Luxembourg	2019	CSV
Malta	2019	PL
Netherlands	2019	PvdA
Poland	2019	PO
Portugal	2019	PSD
Romania	2019	PSD

Slovakia	2019	Smer
Slovenia	2019	SMC
Spain	2019	PP
Sweden	2019	L
Great Britain	2019	Independent
Croatia	2019	SDPH

Appendix A3 – Question wordings and variable formats

Dependent variables

The **dependent variable** in models 5-7 is the vote recall to the (national) main incumbent in the EP election. The question wording in the voter component of the EES is: 'Which party did you vote for in these recent European Parliament elections?'. Thus, I recoded the EP vote recall variable into two values: voted for the main national incumbent (1) or voted another party (0). The main national incumbent for each country and election are taken from Döring & Manow (2018) and can be found below. Abstainers are declared missing. Belgian voters face a special situation because half of them cannot vote for the main national incumbent, thus preventing punishments and rewards. Consequently, I assumed there is a Flemish main incumbent party and a Walloon main incumbent party. Taking into account that EES encodes different party systems for the two communities since 2009, I let Belgium count as two different countries since then.

The **dependent variable** in models 1-4 is vote recall to the Commissioner's party in the EP election. In each country and each election, having voted for the party holding a Commissioner takes value '1', and for the rest of the parties take value '0'. Abstainers are declared missing. The Commissioner's party for each legislature was taken from the Commission's website (European Commission, 2021) and can be found in table A2. A few countries with a completely independent Commissioner were excluded from this hypothesis; as were the 2004 elections, since the one-Commissioner-per-country rule was not yet in force. Note the Commissioner's party is often the main national incumbent party, but the contrary is also frequent since the post may have been appointed by the previous cabinet, awarded to a minor cabinet party, etc.

Main independent variable

The main **independent variable** is the retrospective economic evaluation. The question wording in the voter component of the EES is: 'What do you think about the economy? Compared to 12 months ago, do you think that the general economic situation in (OUR COUNTRY) ...? Is a lot better, Is a little better, Has stayed the same, Is a little worse, Is a lot worse'. The original 1-5 response scale runs from positive to negative, but I reversed the scale so positive model coefficients show the expected relationship.

Some control variables

Support for European unification

The question wording in the voter component of the EES is: 'Some say European unification should be pushed further. Others say it already has gone too far. What is your opinion? Please indicate your views using a scale from 0 to 10, where '0' means unification "has already gone too far" and '10' means it "should be pushed further".'

Education level

The question wording in the voter component of the EES is: 'How old were you when you stopped full-time education?' Respondents who were still studying at the moment of the survey were recoded to their current age. Respondents who never attended any full-time education are coded 0. In order to maximise the available cases to compute the models, and given the secondary nature of this variable, missing values in the survey were recoded to the mean.

Ideological distance to the incumbent party alluded in the dependent variable

For models 5-7, this means the ideological distance to the national incumbent party; and for models 1-4, this means the ideological distance to the Commissioner's party. The ideological distance is computed by subtracting the respondent's 0-10 ideological position from the alluded party's 0-10 attributed ideological position and then taking its absolute value. The question wordings in the voter component of the EES are: 'In political matters people talk of "the left" and "the right". What is your position? Please use a scale from 0 to 10, where '0' means "left" and '10' means "right". Which number best describes your position?' 'And about where would you place the following political parties on this scale? How about the...? Which number from 0 to 10, where '0' means "left" and '10' means "right" best describes this party?'

Closeness to the incumbent party alluded in the dependent variable

The closeness to the incumbent party (again, being the national incumbent party or the Commissioner's party in different models) is computed by combining the two questions on closeness to parties. If the respondent did not identify the alluded party as the party he/she felt close to, this control variable was given a 0 value. But if the respondent identified the alluded party as the party he/she felt close to, then this control variable was given the value of such a closeness intensity (from 1 to 3). The question wordings in the voter component of the EES are:

'Do you consider yourself to be close to any particular political party? If so, which party do you feel close to?'

'Do you feel yourself to be very close to this party, fairly close, or merely a sympathiser? Very close, Fairly close, Merely a sympathiser.'

Vote recall to the incumbent party in the previous national elections

The vote recall to the incumbent party in the previous national elections is computed simply by dichotomizing whether the respondent voted or not for the incumbent party (again, being the national incumbent party or the Commissioner's party in different models) in the immediately previous national election. The question wording in the voter component of the EES is: 'Which party did you vote for in these last parliamentary elections?'

Moderating variables (conceived to interact with economic evaluations)

EU economic responsibility index

The EU economic responsibility is computed as an index that takes into account two survey questions: one asks how much responsibility (0-10) the national government has over the current economic situation and another asks the same in relation to the EU. The question wordings in the voter component of the EES are: 'Now I would like to ask you some questions about how much responsibility the different institutions have in the current economic situation in (OUR COUNTRY). Please use a scale from 0 to 10, where '0' means that you think they have "no responsibility" and '10' means that they have "full responsibility". About where would you place the following institutions on this scale? (NATIONALITY) government, The European Union (...)'.

My index of economic responsibility computes the latter minus the former, so positive values attribute more economic responsibility to the EU rather than to the national government.

Main incumbent's share of the cabinet

The main incumbent's share of the cabinet is computed for each election in each country by the number of MPs in the hands of the main incumbent's party divided by the number of MPs in the hands of the government parties at the time of the EP election. These shares are taken from Döring & Manow (2018) and can be found in table A1 of this appendix. The maximum share is 1 when there is a single-party cabinet.

There has been some debate about the proper measure for clarity of responsibility in this context (see e.g. Tilley *et al.*, 2008: 672). Thus, I also conceived and tested two other measures for it: the main incumbent's share of the Parliament at the time of the EP election; and the number of parties present in the national cabinet at the time of the EP election (see the data in table A1). Their results do not differ and are available from the author.

Appendix Table A4 – Replication of models 4-6 with a logistic configuration

	Model 4	Model 5	Model 6
Retrospective economic evaluation	0.005 (0.022)	0.225 *** (0.020)	0.205 *** (0.032)
Education level	-0.003 (0.003)	-0.006 ** (0.003)	-0.006 (0.005)
Gender	0.147 *** (0.041)	0.108 *** (0.036)	0.141 *** (0.054)
Age	0.006 *** (0.001)	0.004 *** (0.001)	0.003 (0.002)
Support for European unification	0.040 *** (0.007)	0.018 *** (0.006)	0.033 *** (0.009)
Ideological distance to party	-0.301 *** (0.010)	-0.261 *** (0.009)	-0.257 *** (0.013)
Party closeness	1.734 *** (0.038)	1.316 *** (0.027)	1.382 *** (0.041)
National vote recall	2.474 *** (0.047)	2.839 *** (0.040)	2.994 *** (0.060)
EU responsibility on the economy			0.060 *** (0.023)
EU responsibility x economic evaluation			-0.007 (0.009)
Constant	-3.330 *** (0.286)	-3.924 *** (0.319)	-3.015 *** (0.283)
Nagelkerke's R squared	0.678	0.724	0.752
Number of legislature fixed effects	74	106	55
n	33,916	43,794	20,692

Notes: Cells display the regression coefficients with the standard errors in parenthesis.
Significance levels: *** p<0.01; ** p<0.05; * p<0.10.
Note the dependent variable and the 'party' control variables in model 4 refer to a different 'incumbent'.

Appendix Table A5 – Genuine European EV
(detailed steps in models 1 and 2)

	Model 1 with no fixed effects	Model 1	Model 2 without Support for EU	Model 2	Model 3	Model 4
Retrospective economic evaluation	0.022 *** (0.002)	0.023 *** (0.002)	0.024 *** (0.002)	0.021 *** (0.002)	0.001 (0.002)	-0.002 (0.002)
Education level			0.000 (0.000)	0.000 * (0.000)	0.000 (0.000)	0.000 (0.000)
Gender			0.010 *** (0.004)	0.011 *** (0.004)	0.014 *** (0.003)	0.011 *** (0.003)
Age			0.002 *** (0.002)	0.002 *** (0.000)	0.001 *** (0.000)	0.000 *** (0.000)
Support for European unification				0.006 *** (0.001)	0.003 *** (0.001)	0.003 *** (0.001)
Ideological dist. to Commissioner's party					-0.029 *** (0.001)	-0.018 *** (0.001)
Party closeness to Commissioner's party					0.330 *** (0.003)	0.212 *** (0.003)
National vote recall						0.401 *** (0.005)
Constant	0.152 *** (0.005)	0.059 *** (0.014)	0.183 *** (0.017)	0.159 *** (0.014)	0.111 *** (0.014)	0.085 *** (0.013)
Adjusted R squared	0.004	0.106	0.110	0.110	0.481	0.573
Number of legislature fixed effects	0	85	85	85	74	74
n	43,900	43,900	43,900	41,561	33,916	33,916

Notes: Cells display the regression coefficients with the standard errors in parenthesis

Significance levels: *** p<0.01; ** p<0.05; * p<0.10

The models do not contain 2004 data because 'Commissioner's party' was indeterminate

The following table displays a country-by-country (and election-by-election) replication of model 4. This means that the cells display the significance levels for a regression coefficient corresponding to the independent variable 'Retrospective economic evaluation' in a linear probability model in which the dummy dependent variable is whether the respondent voted for a party holding a EU Commissioner or not.

Admittedly, nearly all the significance levels lead us to not rejecting the null hypothesis of no relationship. However, Greece, Cyprus, Hungary and Malta seem to display some weak evidence that a better evaluation of recent economic performance might increase the probability of voting for the Commissioners' parties in some isolated elections.

Although it may be a mere coincidence that a few models out of 74 generate some significant coefficients (especially with such a large sample), it might also indicate the existence of a phenomenon generated by the bailout and the embarrassing role these countries' Commissioners had to perform at that time. However, the evidence is very weak indeed.

Appendix Table A6 – Genuine European EV, replication legislature by legislature

	2009	2014	2019
Austria	0.225	0.104	0.611
Bulgaria	0.172	0.488	0.019
Cyprus		0.003	0.637
Croatia			0.082
Czech Republic	0.733	0.245	0.372
Denmark	0.049	0.069	0.276
Estonia	0.804	0.041	0.018
Finland	0.693	0.186	0.792
France	0.062	0.969	0.613
Germany	0.567	0.559	0.899
Greece	0.004	0.057	0.020-ws
Hungary	0.003	0.684	0.000
Ireland	0.070	0.380	0.220
Italy	0.973	0.631	0.000-ws
Latvia	0.318	0.977	0.045
Lithuania		0.555	0.520
Luxembourg	0.737	0.527	0.198
Malta	0.000	0.161	0.005
Netherlands	0.688	0.880	0.817
Poland		0.548	0.000-ws
Portugal	0.006-ws	0.001	0.001-ws
Romania		0.565	0.259
Slovakia	0.233	0.922	0.665
Slovenia			0.149
Spain	0.244	0.196	0.738
Sweden	0.809	0.396	0.124
United Kingdom	0.054	0.995	
Belgium-Dutch community		0.011	0.285

Note: 'ws' indicates the existence of a significant but wrongly signed regression coefficient.

Appendix Table A7 – Second-order EV
(Model 5 in six steps)

	Model 5, step 1	Model 5, step 2	Model 5, step 3	Model 5, step 4	Model 5, step 5	Model 5, step 6
Retrospective economic evaluation	0.068 *** (0.002)	0.093 *** (0.002)	0.094 *** (0.002)	0.093 *** (0.002)	0.024 *** (0.002)	0.016 *** (0.001)
Education level			-0.001 *** (0.000)	-0.001 *** (0.000)	0.000 (0.000)	0.000 (0.000)
Gender			0.015 *** (0.003)	0.016 *** (0.004)	0.014 *** (0.003)	0.007 *** (0.003)
Age			0.002 *** (0.000)	0.002 *** (0.000)	0.001 *** (0.000)	0.000 *** (0.000)
Support for European unification				0.002 *** (0.001)	0.001 (0.001)	0.001 *** (0.000)
Ideological dist. to main incumbent					-0.031 *** (0.001)	-0.015 *** (0.001)
Party closeness to main incumbent					0.306 *** (0.002)	0.177 *** (0.002)
National vote recall						0.432 *** (0.004)
Constant	0.088 *** (0.005)	-0.002 (0.013)	-0.101 *** (0.015)	-0.112 *** (0.016)	0.142 *** (0.013)	0.006 (0.012)
Adjusted R squared	0.029	0.116	0.121	0.119	0.491	0.618
Number of legislature fixed effects	0	108	108	108	106	106
n	57,839	57,839	57,839	54,675	48,879	43,794

Notes: Cells display the regression coefficients with the standard errors in parenthesis

Significance levels: *** p<0.01; ** p<0.05; * p<0.10

Appendix Table A8 – Integration hypothesis – model 6 in five steps

	Model 6, step 1	Model 6, step 2	Model 6, step 3	Model 6, step 4	Model 6, step 5
Retrospective economic evaluation	0.059 *** (0.003)	0.088 *** (0.003)	0.089 *** (0.003)	0.018 *** (0.003)	0.013 *** (0.002)
EU responsibility on the economy	0.013 *** (0.002)	0.011 *** (0.002)	0.011 *** (0.002)	0.005 *** (0.002)	0.003 ** (0.002)
Interaction bt. the two previous	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.000 (0.001)
Education level			0.000 (0.000)	0.000 (0.000)	-0.001 (0.000)
Gender			0.011 ** (0.005)	0.014 *** (0.004)	0.009 ** (0.004)
Age			0.002 *** (0.000)	0.000 ** (0.000)	0.000 (0.000)
Support for European unification				0.002 ** (0.001)	0.002 ** (0.001)
Ideological dist. to main incumbent				-0.034 *** (0.001)	-0.014 *** (0.001)
Party closeness to main incumbent				0.036 *** (0.003)	0.169 *** (0.003)
National vote recall					0.464 *** (0.005)
Constant	0.167 *** (0.007)	-0.142 *** (0.018)	-0.254 *** (0.022)	0.105 *** (0.018)	-0.032 * (0.017)
Adjusted R squared	0.028	0.103	0.109	0.508	0.646
Number of legislature fixed effects	0	56	56	55	55
n	26,809	26,809	26,809	23,157	20,692

Notes: Cells display the regression coefficients with the standard errors in parenthesis.

Significance levels: *** p<0.01; ** p<0.05; * p<0.10

The models only contain 2009-2014 data, when EU responsibility on the economy was asked

Appendix Table A9 – Integration hypothesis – alternative operationalisation

	Model 6, step 1	Model 6, step 2	Model 6, step 3	Model 6, step 4	Model 6, step 5
Retrospective economic evaluation	0.063 *** (0.003)	0.088 *** (0.003)	0.088 *** (0.003)	0.024 *** (0.003)	0.014 *** (0.003)
Support for European unification	0.003 ** (0.002)	-0.001 (0.001)	0.000 (0.001)	0.001 (0.001)	0.000 (0.001)
Interaction bt. the two previous	0.001 (0.001)	0.001 (0.001)	0.001 * (0.001)	0.000 (0.000)	0.000 (0.000)
Education level			-0.001 *** (0.000)	0.000 (0.000)	0.000 ** (0.000)
Gender			0.016 *** (0.004)	0.014 *** (0.003)	0.007 *** (0.003)
Age			0.002 *** (0.000)	0.001 *** (0.000)	0.000 *** (0.000)
Ideological dist. to main incumbent				-0.031 *** (0.001)	-0.015 *** (0.001)
Party closeness to main incumbent				0.306 *** (0.002)	0.177 *** (0.002)
National vote recall					0.432 *** (0.004)
Constant	0.074 *** (0.009)	0.003 (0.015)	-0.099 *** (0.017)	0.142 (0.014)	0.011 (0.013)
Adjusted R squared	0.029	0.113	0.119	0.491	0.618
Number of legislature fixed effects	0	108	108	106	106
n	54,675	54,675	54,675	48,879	43,794

Notes: Cells display the regression coefficients with the standard errors in parenthesis

Significance levels: *** p<0.01; ** p<0.05; * p<0.10

Appendix Table A10 – Integration hypothesis, replication legislature by legislature
A10a – Greece 2009

	Model 1	Model 2	Model 3	Model 4
Retrospective economic evaluation	0.186 *** (0.01)	0.187 *** (0.01)	0.034 ** (0.01)	0.033 ** (0.01)
EU responsibility on the economy	0.024 *** (0.00)	0.026 *** (0.00)	0.021 *** (0.00)	0.021 *** (0.00)
Interaction between the two previous	0.002 (0.00)	0.001 (0.00)	- 0.063 (0.00)	- 0.06 (0.00)
Education level		0.002 (0.00)	0.002 (0.00)	0.002 (0.00)
Gender		0.073 ** (0.03)	0.034 (0.02)	- (0.02)
Age		0.004 *** (0.00)	0.001 (0.00)	0.001 (0.00)
Ideological distance to the main			- *** (0.00)	- * (0.00)
Party closeness to the main			0.277 *** (0.01)	0.175 *** (0.01)
National vote recall				0.402 *** (0.03)
Constant	- (0.03)	- *** (0.08)	0.096 (0.06)	- (0.06)
Adjusted R squared	0.277	0.300	0.626	0.714
n	598	598	572	524
Some especially relevant p-values are displayed. For the rest: *** p<0.01; ** p<0.05; *				

A10b – Italy 2009

	Model 1	Model 2	Model 3	Model 4
Retrospective economic evaluation	0.149 *** (0.02	0.148 *** (0.02	- (0.01	- (0.01
EU responsibility on the economy	0.030 * (0.01	0.031 * (0.01	0.026 ** (0.01	0.017 * (0.00
Interaction between the two previous	0.002 (0.00	0.001 (0.00	- 0.021 (0.00	- 0.09 (0.00
Education level		- (0.00	0.000 (0.00	- (0.00
Gender		- (0.04	0.001 (0.02	0.002 (0.02
Age		0.000 (0.00	0.000 (0.00	0.000 (0.00
Ideological distance to the main			- *** (0.00	- *** (0.00
Party closeness to the main			0.321 *** (0.01	0.153 *** (0.01
National vote recall				0.597 *** (0.03
Constant	0.077 (0.05	0.116 (0.12	0.271 *** (0.07	0.119 * (0.06
Adjusted R squared	0.126	0.123	0.720	0.866
n	483	483	427	361
Some especially relevant p-values are displayed. For the rest: *** p<0.01; ** p<0.05; *				

A10c – Spain 2014

	Model 1	Model 2	Model 3	Model 4
Retrospective economic evaluation	0.148 *** (0.02	0.143 *** (0.02	0.013 (0.01	0.009 (0.01
EU responsibility on the economy	0.015 (0.02	0.021 (0.02	0.026 * (0.01	0.037 *** (0.01
Interaction between the two previous	0.005 (0.00	0.002 (0.00	- (0.00	- 0.09 (0.00
Education level		- (0.00	- (0.00	- (0.00
Gender		0.079 ** (0.03	0.022 (0.02	0.025 (0.02
Age		0.005 *** (0.00	0.002 ** (0.00	0.001 ** (0.00
Ideological distance to the main			- *** (0.00	- ** (0.00
Party closeness to the main			0.322 *** (0.02	0.184 *** (0.02
National vote recall				0.513 *** (0.03
Constant	- ** (0.06	- *** (0.10	0.265 *** (0.08	0.023 (0.07
Adjusted R squared	0.122	0.172	0.672	0.797
n	393	393	380	333
An especially relevant p-value is displayed. For the rest: *** p<0.01; ** p<0.05; * p<0.10.				

Appendix Table A11 – Comparison of retrospective and prospective results for model 7

	Retrospective	Prospective
Economic evaluations	-0.004 (0.005)	-0.001 (0.005)
Education level	-0.000 ** (0.000)	-0.000 ** (0.000)
Gender	0.007 *** (0.003)	0.006 ** (0.003)
Age	0.000 *** (0.000)	0.000 *** (0.000)
Support for European unification	0.002 *** (0.000)	0.001 *** (0.000)
Ideological distance to the main incumbent	-0.015 *** (0.001)	-0.015 *** (0.001)
Party closeness to the main incumbent	0.177 *** (0.002)	0.178 *** (0.002)
National vote recall	0.432 *** (0.004)	0.430 *** (0.004)
Main incumbent cabinet share	-0.052 (0.031)	-0.042 (0.032)
Cabinet share x economic evaluation	0.027 *** (0.006)	0.021 *** (0.006)
F-value for the interaction	18.835	11.874
t-value for the interaction	4.340	3.446
Constant	0.087 *** (0.024)	0.079 *** (0.025)
N for level 1	106	106
N for level 2	43,794	43,794
Notes: Cells display the regression coefficients with the standard errors in parenthesis. Significance levels: *** p<0.01; ** p<0.05; * p<0.10		

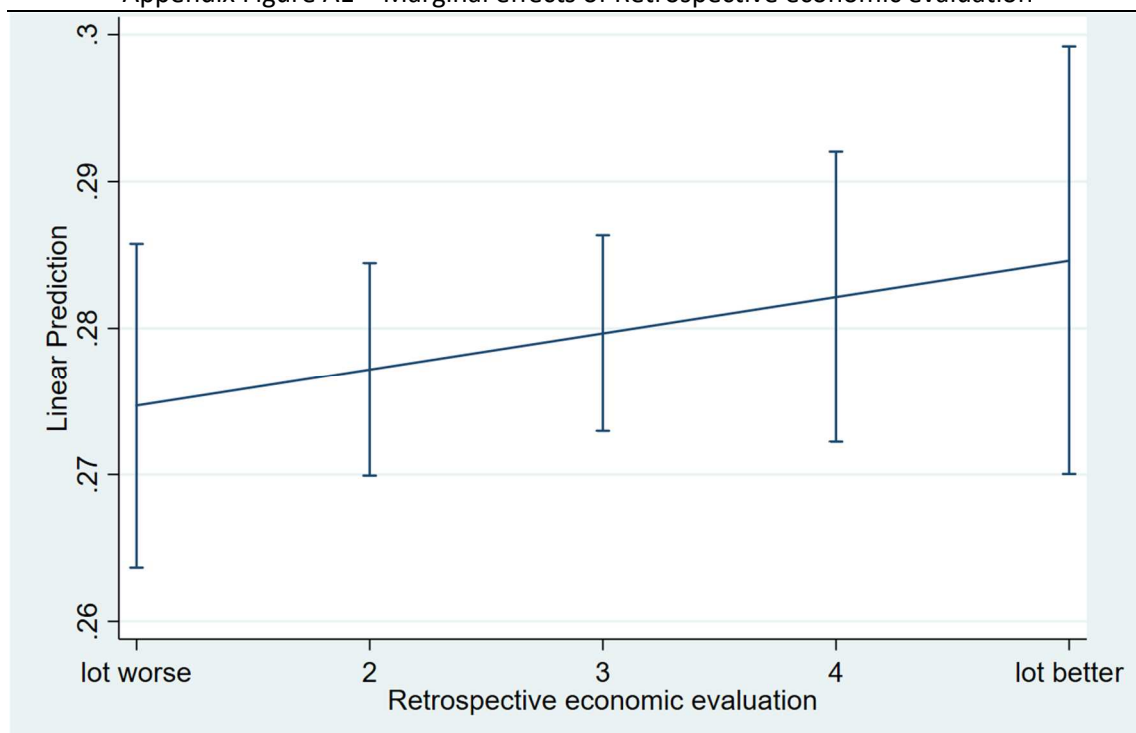
Appendix Table A12 – Evolution of the second-order EV coefficient through time

	2004		2009		2014		2019	
Retrospective economic evaluation	0.081 *** (0.004)	0.020 *** (0.003)	0.092 *** (0.004)	0.018 *** (0.003)	0.091 *** (0.004)	0.010 *** (0.003)	0.106 *** (0.003)	0.015 *** (0.003)
Education level		-0.001 (0.000)		0.000 (0.000)		-0.001 (0.001)		0.000 (0.000)
Gender		0.000 (0.006)		0.001 (0.005)		0.019 *** (0.005)		0.008 * (0.005)
Age		0.000 ** (0.000)		0.000 (0.000)		0.000 (0.000)		0.000 *** (0.000)
Support for European unification		-0.001 (0.001)		0.001 (0.001)		0.004 *** (0.001)		0.002 *** (0.001)
Ideological distance to main incumbent		-0.018 *** (0.001)		-0.013 *** (0.001)		-0.015 *** (0.001)		-0.013 *** (0.001)
Party closeness to the main incumbent		0.172 *** (0.005)		0.176 *** (0.004)		0.163 *** (0.004)		0.196 *** (0.004)
National vote recall		0.400 *** (0.008)		0.449 *** (0.007)		0.482 *** (0.008)		0.400 *** (0.007)
Constant	0.023 (0.014)	0.025 (0.022)	0.017 (0.017)	0.057 (0.020)	-0.167 (0.020)	-0.030 (0.022)	-0.003 (0.017)	0.053 *** (0.017)
Adjusted R squared	0.12	0.58	0.09	0.64	0.11	0.65	0.13	0.60
Number of legislature fixed effects	22	21	27	26	28	28	28	28

Notes: Cells display the regression coefficients with the standard errors in parenthesis.

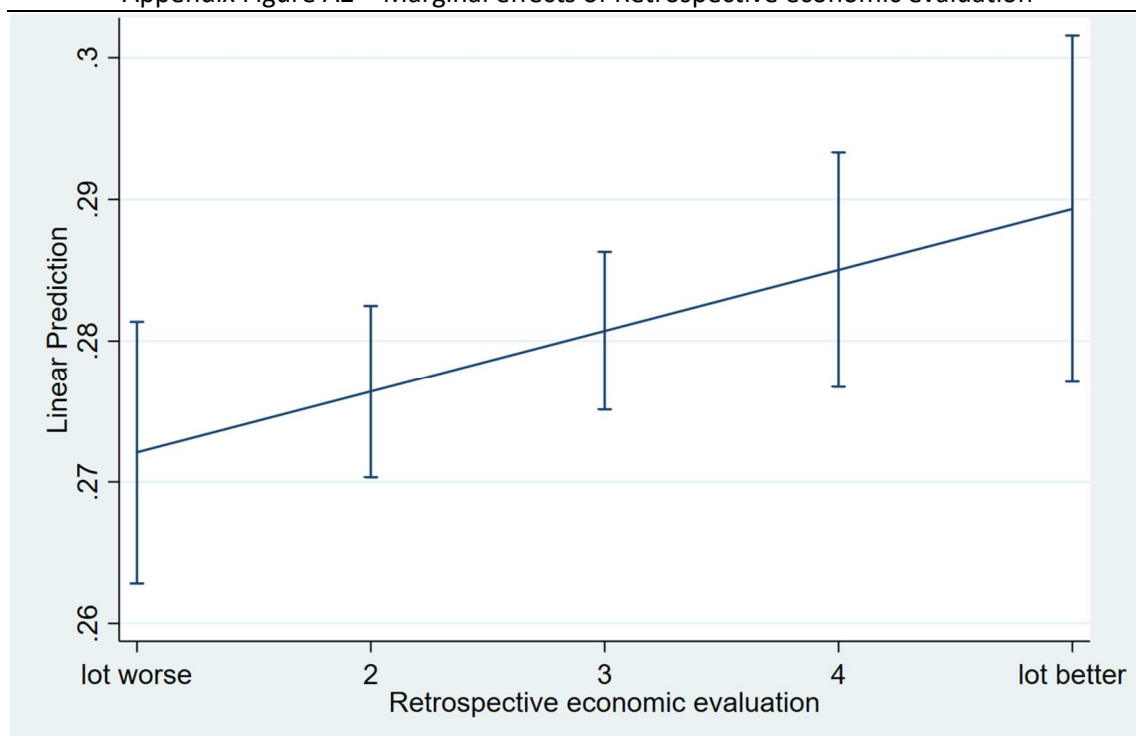
Significance levels: *** p<0.01; ** p<0.05; * p<0.10

Appendix Figure A1 – Marginal effects of Retrospective economic evaluation



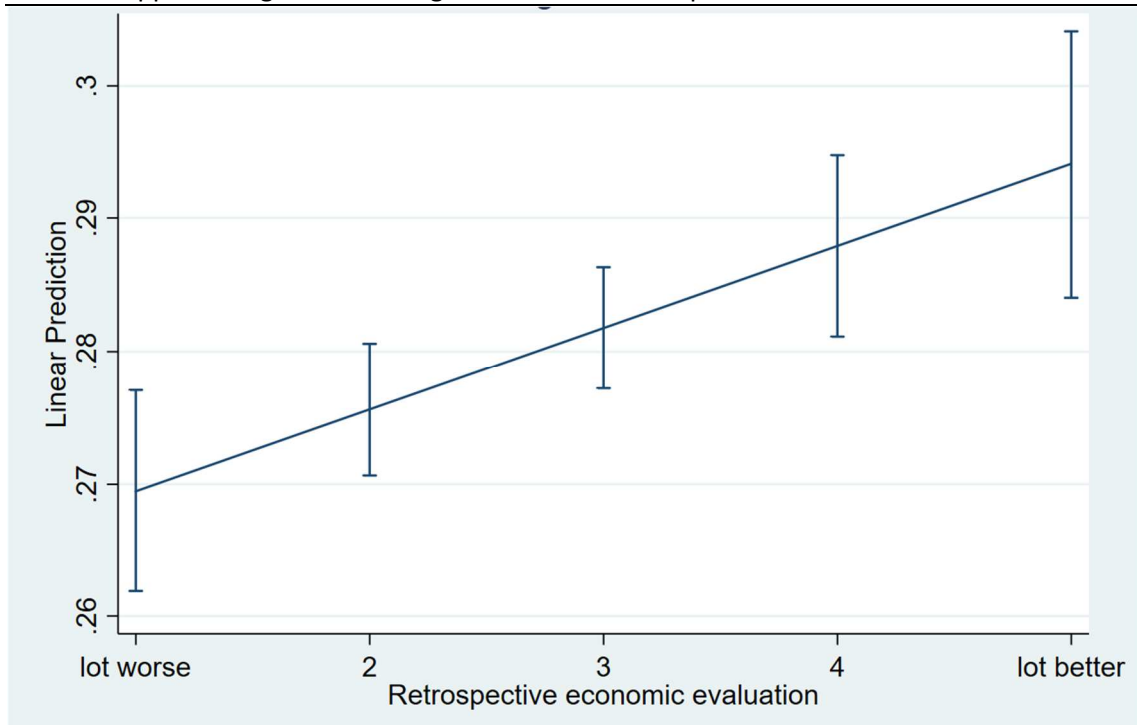
Note: Simulation for a Cabinet share=0.2.
Predictive margins with 95% CIs

Appendix Figure A2 – Marginal effects of Retrospective economic evaluation



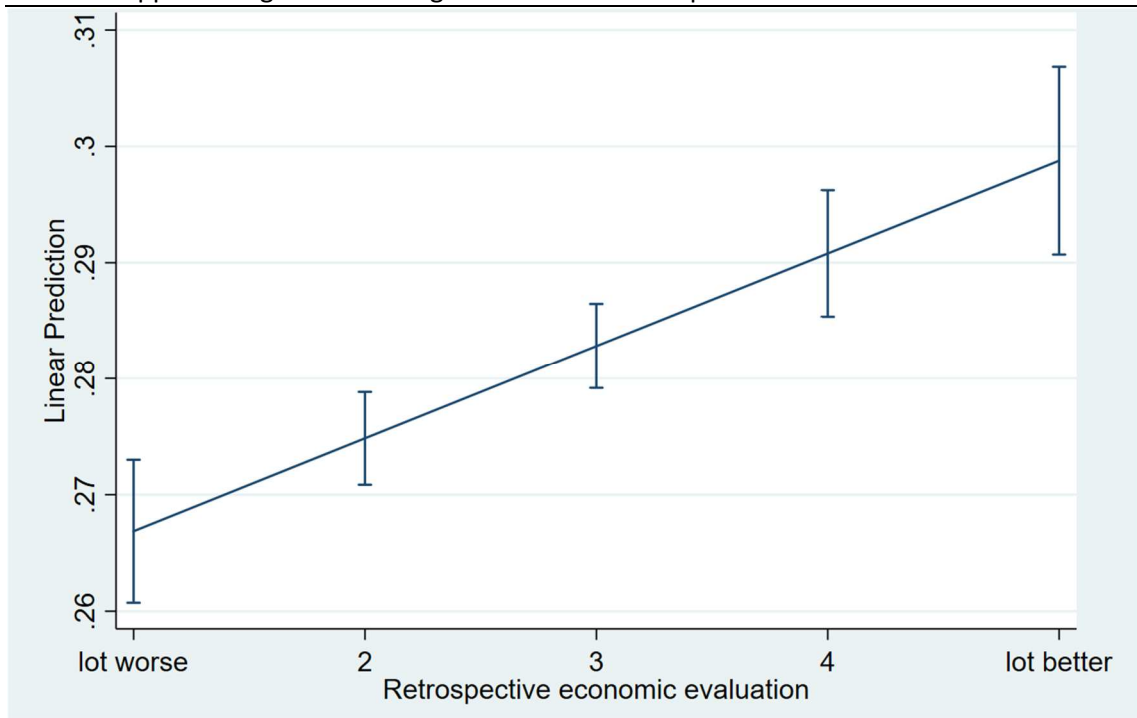
Note: Simulation for a Cabinet share=0.3.
Predictive margins with 95% CIs

Appendix Figure A3 – Marginal effects of Retrospective economic evaluation



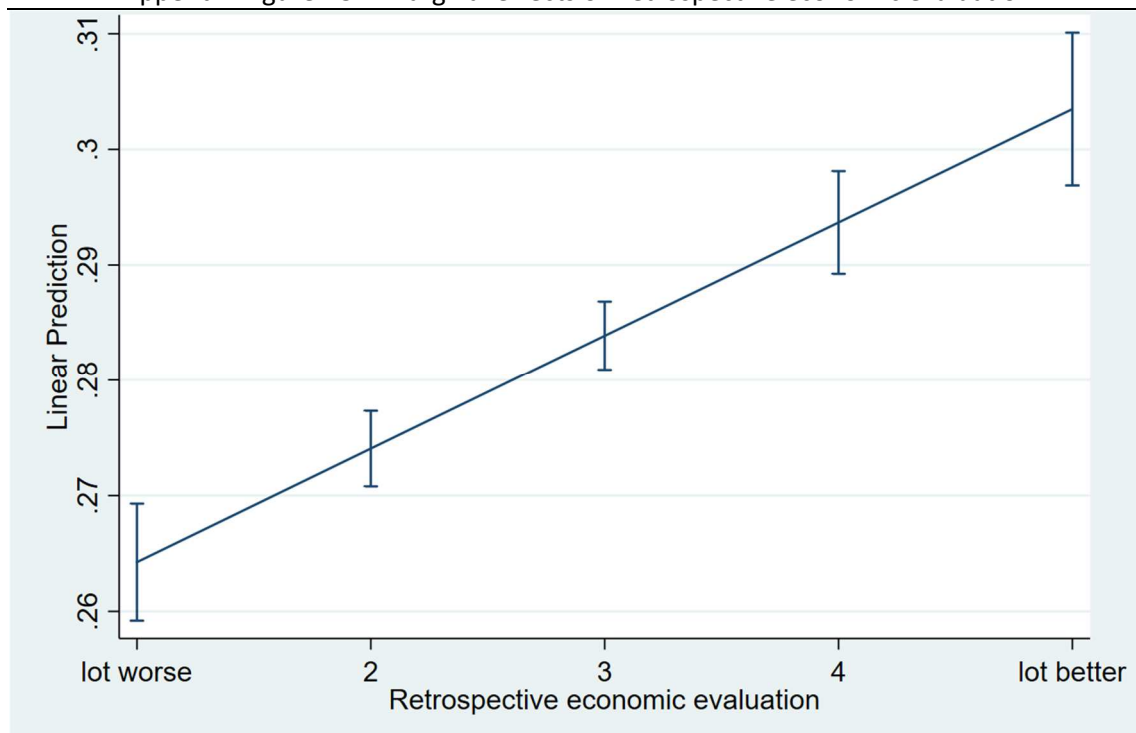
Note: Simulation for a Cabinet share=0.4.
Predictive margins with 95% CIs

Appendix Figure A4 – Marginal effects of Retrospective economic evaluation



Note: Simulation for a Cabinet share=0.5.
Predictive margins with 95% CIs

Appendix Figure A5 – Marginal effects of Retrospective economic evaluation



Note: Simulation for a Cabinet share=0.6.
Predictive margins with 95% CIs