The effect of system-level volatility on specific and diffuse political trust in Western Democracies: A multi-level study.

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Abstract

This paper investigates the empirically understudied argument that macro-level electoral volatility negatively affects political trust at the individual level in the electoral period after an election. Combining data from seven waves of the European Social Survey and data from a newly constructed seat share volatility index allows investigating this linkage in a multilevel design with individuals nested in 105 electoral periods from 32 European democracies. The main findings show that levels of political trust generally fluctuate throughout an electoral cycle with elections giving a boost to the levels of political trust. No main effect of seat volatility is found when comparing between electoral period levels of political trust within countries. However, there is a significant cross-level interaction with the boosting effect of the post-electoral period varying over different levels of seat volatility. The effects of the included determinant are not found to be very different when distinguishing between more specific and more diffuse types of political support as the outcome variable.

Introduction

This contribution investigates the empirically understudied argument that macro-level electoral volatility negatively affects political trust at the individual level. Commonly, the relation between political trust and electoral volatility is addressed from a micro-macro perspective in which the increasingly high levels of electoral volatility observed in Western Democracies over the last decades are said to result from a 'crisis' in trust in political institutions among citizens (e.g. Dalton 2004; Mair 2013; Zelle 1995). But the possibility that from the macro-level to the micro-level a reversed causal mechanism exists – in which living in a country with high system-level volatility fuels dissatisfaction among individual citizens - is not widely considered yet. If such a mechanism can be proven to exist, this provides further evidence for the idea of a causal spiral in the relation between political trust and electoral volatility in which ever decreasing levels of trust lead to ever increasing levels of volatility and vice versa.

For the micro-macro link there is now considerable empirical evidence establishing that both distrust in specific political actors as well as low (and decreasing) levels of generalized support for political institutions cause voters to change their voting behavior (e.g. Dalton & Weldon 2005; Dassonneville et al. 2015; Söderlund 2008; Voogd et al. 2016). These high levels of vote switching at the individual level translate into high system-level volatility. Many electoral outcomes in Western Democracies are now characterized by substantially high amounts of overall vote-/seat share volatility (Mair 2013).

From the macro- to the micro-level, the total amount of change in the actual vote-/seat share of political parties at elections might have immediate effects on political trust. As support for a 'winning' or 'losing' party at an election is shown to be an important predictor of support for democratic institutions in the period after elections (Anderson & Guillory 1997; Norris 2011) - with 'winners' being more satisfied than 'losers' - highly volatile elections might strongly influence the distribution of winning and losing parties and gains and losses might be much more pronounced when volatility is high than during relatively stable elections.

On the long-term, system-level volatility may also affect political trust more indirectly by means of the effects of electoral volatility on the stability of the political system. "Electoral volatility is assumed to be a precursor to, or even an indicator of, party system instability" (Tavits 2008, p.537). It is first argued that volatility stimulates the susceptibility of political actors to short-term factors which leads to higher unpredictability (Mainwaring & Scully 1997; Mair 2013). On the party level, volatility induces party system fragmentations which in turn lowers political trust (Norris 1999; Weil 1989). Besides fragmentation, volatility also induces the entrance of new (radical) parties who challenge the levels of trust citizens might put in existing actors (Mair 2006, p.38). On the level of

governments, volatility is said to negatively influence the durability of cabinets and the stability of inter-party relations (Mainwaring 1998), which is also found to be related to lower levels of political trust (Weil 1989). Finally, volatility makes it difficult for citizens to hold political actors –both parties and governments - accountable (Rose & Munro 2003) an important precondition for political trust (Hardin 1999).

We have now come to the point that distrust may be both the cause and the consequence of electoral volatility. Following this logic, Western Democracies might face an existential crisis in which ever increasing volatility and ever decreasing political trust become inseparable, pushing the health of political systems into a detrimental spiral. Research so far has not considered this possibility. The main aim of this contribution is to investigate how system-level volatility feeds back into trust in political actors and institutions throughout the whole electoral cycle.

The paper starts out discussing a causal framework sketching how individual level trust, individual level vote shifting and system-level volatility might affect each other in the period around an election. I then argue that if volatility indeed fuels political distrust, this is most likely by means of 'seat-share volatility'. The effect of seat-share volatility on individual attitudes of political trust can be tested using repeated cross-national survey data from the European Social Surveys (2002-2016). Multi-level modelling assures appropriate estimation of the effect sizes and standard errors of indicators at the aggregate level.

At the side of the outcome variable I distinguish between trust in specific institutions (trust in parliament, satisfaction with national government) and more generalized types of political support (trust in politicians, satisfaction with democracy). The system-level indicator for seat volatility is newly constructed by the author and calculated for all election-country combinations in the total time span of seven ESS waves. Incorporating a differentiation between 'total seat volatility' and 'seat volatility caused by new parties', further allows testing some conditional hypotheses on how seat volatility directly feeds back into citizens' levels of political support. Individual-level indicators that are known to influence levels of political trust are incorporated in the models as controls. At the system-level I control for economic growth rates.

Theory and Hypotheses:

A general model of relation between political trust and electoral volatility

To provide some overview how the main question of this paper is embedded within the larger idea of a circular relation between political trust and volatility, figure 1 displays the expected causal chain

of the feedback loop between trust and volatility. The red arrow designates the main causal relation that is tested in this current version of the paper. The causal relations designated by the green lines will also be part of this project. However, an empirical test of those linkages is not yet included in this current first version of the paper.

The chain starts with individual level political trust, which is at the center of democratic theory as trust in existing political institution enhances the acceptance of the authority of institutions to organize societal arrangements (Coromina & Davidov 2013, p.39; Hetherington 1999; Przeworski 1996). Following Miller and Listhaug (1990, p.358) I conceptualize political trust as "reflecting evaluations of whether or not political authorities and institutions are performing in accordance with the normative expectations held by the public". Such evaluations may simultaneously contain evaluations of moral expectations as well as evaluations of expected performances. Following the classical approach of Easton (1965; 1975) political trust thus summarizes different attitudinal inputs, together contributing to political trust.[1] Yet, with regard to the political objects towards which political trust is directed, it seems impossible to speak of summarized support for the political system as a whole. It therefore seems advisable to maintain to an adapted version of Easton's distinction between 'specific' and 'diffuse' trust - in which specific trust is directed towards the authorities and current officeholders and diffuse trust towards the regime at large and the political community (1965, pp.158–159).[2] The distinction is very useful explaining why distrust in certain more specific political objects might lead to different consequences when generalized trust in the political regime is still present, compared to the situation in which both kinds of trust are absent (e.g. Dalton 2004, p.23; Norris 2011).

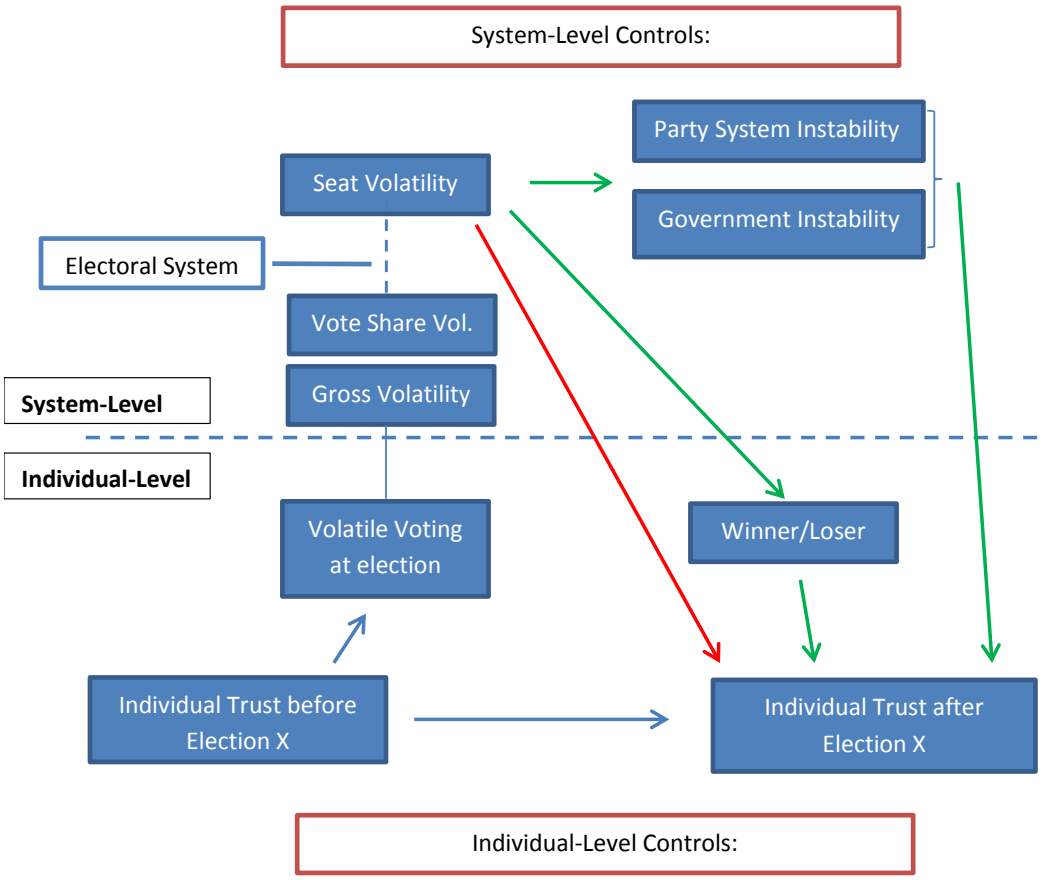
In the first step of the causal model, lower (decreasing) levels of political trust have been shown to positively affect vote switching at the individual level (e.g. Dalton & Weldon 2005; Dassonneville et al. 2015; Söderlund 2008; Voogd et al. 2016).[3] The resulting total number of switched votes at an election can then be summarized into the gross individual-level volatility score. Yet, the resulting score is not always a very good indicator for the volatility of the election results at the party-level. Switches from- and towards parties can cancel each other out, which may result in rather stable election results. On the system-level we therefore look first at the vote-share volatility which is the

[1] Although Easton mainly talks about 'political support' instead of 'political trust' there are no reasons to assume that 'political trust' should not be considered a summary attitude in the same way as he discusses 'political support'.

[2] This typology has generally been taken over by other authors adopting Easton's framework although they often refined the central object of the political regime by distinguishing between; its principles, norms and procedures, and institutions (Dalton 2004; Linde & Ekman 2003; Norris 1999; 2011).

[3] Although effects vary between the effects of more specific and more diffuse types of political trust.

Figure 1: Multilevel Trust-Volatility-Trust Causal Model



sum of the differences between the previous and current vote share for all parties together.[4] However, ultimately the electoral process results in a distribution of seats. The electoral system translates vote shares in seat shares with the gap between vote share and seat share growing the stronger the electoral system deviates from proportional representation (Taagepera & Grofman 2003, p.659). Finally, a general measure of seat share volatility can be constructed based on the sum of the difference in party seat shares from one election to another of all parties together.

As it is ultimately the distribution of seats that determines the balance of power between political actors after elections, it will be substantial changes in seat shares that can be expected to be the type of volatility which can most directly affect the stability of the political system. Party representation in parliament, government composition, and government stability are all based on the distribution of seats in parliament; not on the distribution of vote shares. I therefore look at the effect of volatility at the system level operationalized as seat share volatility. The following sections theorize upon the supposed mechanisms of such an effect.

[4] In reality it seems unlikely that high levels of gross-individual volatility are accompanied with very stable results at the party level. Previous research has indicated that vote-share volatility indicated by the Pedersen-Index correlates strongly with data for gross individual-level volatility (Bischoff 2013). However, exceptions exist (e.g. Dassonneville & Baudewyns 2014; Steenvoorden 2009).

Trust throughout the electoral cycle:

Regardless of the level of seat volatility at an election, there are reasons to assume that at least the evaluations of the more specific actors within the political system – trust in politicians, trust in parties, and trust in government - tend to be cyclical in a stable democracy. During an electoral period these actors often lose favor, which may be (temporarily) restored when they are replaced by new political officeholders at a next election (Dalton 2004, p.25).

There are several reasons to expect that political trust may get a boost in the first months after an election. Through elections citizens can communicate their renewed preferences and hold actors who they don't longer trust accountable (Sartori 1994). As elections bring contemporary popular preferences in agreement with actual representation at the elite level, the number of 'winning' voters who might feel themselves satisfactorily represented again should have grown immediately after an election. Also the supposed 'legitimacy effect' of elections (Hooghe & Stiers 2016), and the often seen transformation of political actors from a negative campaign modus to a more positive tone after election might boost political trust. Hooghe & Stiers (2016) indeed show in the Belgian context that elections apparently boost political trust.

However, after the initial uprising of political trust after elections, political support for central political actors - especially government parties and the government - is expected to more or less continuously decrease until sometime after midterm in the electoral cycle, before it might start to rise again when new general elections are approaching (Marsh 1998; Schmitt 2005). Winning parties who take part in government soon lose their glamour when the political reality of compromise, scarcity of means and opposition kicks in. Marsh and Hix (2011) show that government parties at least loose electoral support in second order (EU-parliament) elections the further into the national election cycle such elections are held. And although the decreasing trend in political support for government parties curve linearly reduces in size over time, a clear recovery of support towards the next general election is not found. With electoral support and political trust in ones previously preferred (government) party going hand in hand (Söderlund 2008) or with electoral support and trust in government going hand in hand (Voogd et al. 2016), we can expect that political support for such institutions fluctuates in the same pattern as electoral support. Finally, decreasing trust in the more specific actors in the political system might even spill over to satisfaction with the more general aspects of the political system (Zelle 1995). All in all, the first two hypotheses read as follows:

Hypothesis 1A): *Elections give a temporary boost to the levels of political trust.*

Hypothesis 1B): *After the post-election boost, political trust will decrease curve-linearly throughout the electoral cycle with trust most strongly decreasing over time in the first period after the election boost.*

Seat-share volatility and the development of trust:

There are several reasons to expect that the amount of system-level volatility at an election influences the way in which political trust evolves during the following electoral cycle. Initially, higher levels of electoral volatility might be a sign that voters to a stronger extend succeed in performing the accountability function of elections. High system volatility indicates that disliked parties severely loose representation while better liked alternatives are substantially gaining. Highly volatile elections thus have the potential to enlarge the boosting effect of elections on political trust as a majority of citizens might be happy that the accountability mechanism worked well, they voted the rascals out, and presently liked alternatives replaced them. A healthy amount of volatility is even considered to move electoral politics towards its democratic ideal as voters are encouraged to make choices on the basis of policy goals and performance evaluations rather than hereditary party affiliations (Dalton 2004, p.11) .

Notwithstanding, (too) high levels of electoral volatility can on the longer term destabilize several of the core political processes going on in normally functioning democracies. With electoral support being more prone to strong fluctuations, parties are more likely to be susceptible to short-term factors as they continuously have to seek electoral support in order to hold on to their power position (Mair 2013). As a consequence, political parties tending to reinvent themselves in terms of leadership and policy have become the rule rather than the exception. All those alterations in terms of party sizes, leadership and policy positions reduces the clarity of responsibility which reduces the transparency for citizens whom to hold accountable (Rose & Munro 2003; van der Meer 2010). Volatile election results also makes effective governing more difficult as frequent changes in party sizes might force renegotiations of legislative coalitions (Mainwaring & Scully 1997), it reduces the extent to which elites have predictable bargaining power in government formation. This, in turn, affects the durability of cabinets (Mainwaring 1998). Reduced clarity of responsibility, unpredictability of party behavior and cabinet instability are thus all theorized to negatively affect political trust levels (Marien 2011a; Hardin 1999; Weil 1989; Rose & Munro 2003). As electoral volatility might serve as a precondition for system instability, it can be expected that political trust will decrease towards a lower level when a full electoral cycle unfolds that started with a highly

volatile election compared to electoral periods with lower volatility rates. The second group of hypotheses read as follows:

Hypothesis 2A): *Highly volatile elections enlarge the boosting effect of elections on political trust*.

Hypothesis 2B): *Highly volatile elections have a negative effect on levels of political trust throughout the whole electoral cycle.*

New party seat-share volatility:

Recent work on system-level volatility has started to argue that the general measures of system-level volatility (whether vote-share or seat-share volatility) conflate the two different phenomena of 'vote transfers among existing parties' and 'vote shifts caused by the entry or exit of parties from the party system' (Chiaramonte & Emanuele 2015; Mainwaring et al. 2016; Powell & Tucker 2014). If new competitors frequently enter the system the very parties that compete to win elections change (Mainwaring et al. 2016, p.2). While vote transfer among established parties may not have such a strong influence on the overall structure of party competition, new party entrance is argued to be "much more closely associated with party system instability" (Powell & Tucker 2014, p.124). As I follow this argument that especially new parties may cause turmoil in the political system – in contrast to exiting parties which were not considered anymore to be important enough to get substantial popular support - the third group of hypotheses read as follows:

Hypothesis 3A): *A high 'new party' seat-share at an election has a negative effect on levels of political trust throughout the whole electoral cycle.*

Hypothesis 3B): *The effects of 'new party' seat-share volatility are stronger than the effects of the general seat-share volatility measure.*

Differentiating specific and diffuse kinds of political trust:

Recalling the specific-diffuse distinction, it is commonly expected that evaluations of actors associated with specific trust are more easily affected by day to day political events than the aspects of the political system associated with diffuse support. Diffuse trust towards the more general objects of the political system is even said to constitute 'a reservoir of trust' which might help to tolerate distrust and under-performance of political actors at the more specific side of the spectrum (Easton 1965; 1975; Bélanger & Nadeau 2005, p.122; Gamson 1968). Following this logic, the fourth hypothesis reads as follows:

Hypothesis 4): *'Specific' political trust is stronger affected by the hypothesized effects than 'diffuse' political trust.*

Data and methods:

A test of the hypotheses requires that political trust can be analyzed within a substantial number of electoral periods with varying levels of electoral volatility at the system level. Employing data from the first seven waves of the European Social Survey (2002-2014) allows analyzing individual level data on political trust from 105 electoral periods divided over 32 European Democracies.[5] [6] Data is collected in each country-wave combination by means of uniform face-to-face interviews among representative samples of the populations of the 32 countries. Response rates vary by country-wave combination around a mean of 60% (ESS Fieldwork Summary 2016).

The initial data structure is clearly hierarchical containing four distinct levels of clustering: individuals are nested within ESS survey waves; survey waves are nested in electoral periods following upon an election (country-election combinations), and these again are clustered within countries. However, in the analysis I collapsed the ESS survey wave grouping-level into the higher grouping-level of the electoral period.[7] The only reason to include the ESS waves as a separate grouping level would be to control for unobserved heterogeneity as a result of the timing of different ESS waves within an electoral period.[8] However, the data collection within an ESS county-wave is typically spread over a period of at least half a year. This makes the ESS waves not very time specific. Rather than using the ESS waves for looking at time specific effects, I use the much more precise individual level information on the interview date of the respondents to create timing variables. This allows me to analyze the effects of the relative timing of taking the ESS survey in relation to the previous elections at the individual level. Furthermore, as the substantial interest of this paper is to explain within-system differences between electoral periods characterized by different levels of electoral volatility, country fixed-effects are included in all the models to control for all country-specific effects. This accounts for omitted variable bias at the country level (Allison

[5] Countries included are: Austria, Belgium, Bulgaria, Croatia, Cyprus, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Israel, Ireland, Italy, Latvia, Lithuania, Luxembourg, the Netherlands, Norway, Poland, Portugal, Romania, Slovakia, Slovenia, Spain, Sweden, Switzerland, Turkey and the United Kingdom.

[6] Of the 36 countries that have been taking part in the ESS, Russia and Ukraine are excluded due to doubts about the democratic quality of the involved elections. Albania and Kosovo were excluded as they participated in only one ESS wave, which leaves no variance between different election periods.

[7] This step only affects the electoral periods in which more than one ESS wave was collected during a complete electoral period.

[8] We do not include any indicators varying on the EES survey wave level. Also possible changes of the content and the question order in different waves of the ESS is not supposed to be a problem for collapsing the ESS wave grouping level as the content and question order of the core section of the survey (in which all the questions I employ are asked) are mostly hold constant over the different ESS waves.

2009). The final data structure thus consists of individuals clustered in electoral periods with fixed effects for countries. This complex data structure is most appropriately analyzed using multilevel models (Gelman & Hill 2007; Snijders & Bosker 2012). Random intercept models are estimated using the *mixed* command in Stata. The analyses were run using listwise deletion of missing data.

Dependent variable: trust/satisfaction:

As I developed theoretical expectations that the effects of volatility and the pattern in which political trust evolves throughout the electoral cycle might differ when distinguishing between more specific and more diffuse types of trust, I will separately look at four indicators measuring trust directed at different aspects within a political system. Ranging from 'specific' to the more 'diffuse' side of the spectrum I use questions on *satisfaction with the national government*, *trust in parliament*, *trust in politicians* and *satisfaction with democracy*. Responses range on a scale from 0 to 10, with 0 indicating 'no trust/satisfaction at all' and 10 indicating 'having complete trust/satisfaction'.[9] [10]

Clearly, two of the four questions are no direct questions on political trust. This is not ideal, but differences between the two concepts should not be overestimated. Despite some theorists who argue that conceptual differences exist – with political trust argued to be more of an evaluation of the motives and competences of political objects to act in the trusters own interest under conditions in which the truster lacks certainty about the behavior of the political actor (van der Meer and Hakhverdian 2016; Warren 1999) and satisfaction being more an indicator of attitudes to policy outputs (Grönlund & Setala 2007, p.400) not necessarily limited to such conditions of uncertainty – a true consensus on conceptual differences between trust and satisfaction does not exist. Both concepts have been interchangeably used in studies at the empirical effects of political support directed at different objects in the political realm. Satisfaction is most clearly argued to be just a substitute of political support (c.f. Anderson & Guillory 1997; Linde & Ekman 2003). But also trust is often used interchangeably as an expression of support or (dis)satisfaction (Oskarsson 2010; Zelle 1995). Empirically, it is also argued that the effects of trust and satisfaction normally run in the same directions (Grönlund & Setala 2007, p.406); if differences exist, they only concern effect sizes. So the minor differences that might exist between trust and satisfaction are not very likely to influence the comparison of the trends and effects with regard to the specific-diffuse distinction.

[9] The question on 'trust in political parties' is not used in the analyses as it was not included in the first wave of the ESS.

[10] The full questions on political trust are phrased: "please tell me on a score of 0 to 10 how much you personally trust each of the institutions I read out" The institutions include the national parliament and politicians. The other questions are phrased: "Thinking about the [country] government, how satisfied are you with the way it is doing its job?" and "On the whole, how satisfied are you with the way democracy works in [country]?"

When aggregating the data over all countries and ESS waves, trust in politicians scores lowest with a mean of 3.47. This is followed by satisfaction with government (4.12) and trust in parliament (4.36). The more diffuse item of satisfaction with the way democracy works is indicator of political trust receiving the highest average level of support (5.19).

Measuring Seat Share Volatility:

The measure for seat share volatility is newly constructed by the author. Comparable to already existing indexes of volatility based on vote shares (e.g. Chiaramonte & Emanuele 2015; Dassonneville & Hooghe 2015) I use the seat share version of the Pedersen-Index. The index first sums all absolute differences in the seat shares of parties. Given that wins for some parties automatically equal losses for other parties, this total amount of change is then divided by two (Pedersen 1979; Dassonneville & Hooghe 2015). All parties that obtained at least one seat in the previous or the current election are entered in the calculation. The index thus combines the seat share differences of new parties, existing parties, and disappearing parties.

There are different possibilities to deal with name changers, mergers and split offs (Sikk 2005). I considered parties continuing under a different name without any further changes in the general structure of the party just as continuations of the previously existing parties. With regard to mergers and split offs, I adopted the conservative approach advocated by Bartolini and Mair (1990) in which the difference between a party's seat share and the summed seat share of its predecessor parties is calculated for a merger. After a split, the summed total of the successor parties is used.

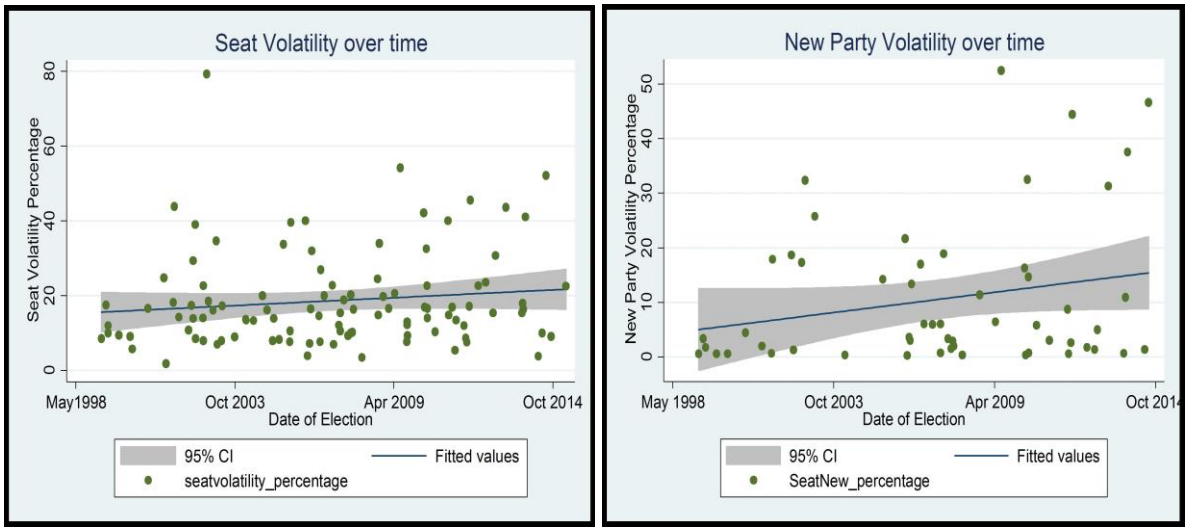
Besides the general seat share index, a separate index only calculating the seat share percentage of newly entering parties is constructed. This index is not divided by two as it does not combine gains and losses. All parties that had no seats in the previous electoral term and obtained at least one seat in the current election are considered to be new parties. Parties re-entering parliament after a period of disappearance are also considered new parties again. Split offs from existing parties are only dealt with as new parties when individual politicians broke away from a party and started a new party with a different organizational structure and program. Groups of politicians together braking away from a party who form a split off are not considered as a new party (see also Chiaramonte & Emanuele 2015).

The main sources for electoral data have been the work by Nohlen and Stöver (2010), the parliaments and governments database from *www.parlgov.org* (up to 2016) and other official data provided by electoral authorities for each country available on internet. The different sources were often cross-checked which helped to find out the correct results for the correct parties in case of disagreement between different sources. The parliaments and governments database also provides

information on mergers and split offs. However, looking up additional descriptive sources on party history provided often more extensive information and sometimes gave reason to overrule the existing coding decision by the parliaments and governments database.[11]

Substantial variation in seat volatility exists both within and between countries. The average level of seat share volatility in all the 105 election periods in the data is 18.6% with a standard deviation of 12.8. The average seat share obtained by new parties is 5.6% with a standard deviation of 10.9. Figure 2 plots the levels of seat volatility and seat volatility caused by new parties[12] over the time period in which the ESS data is available. No significant time trend can be discovered in the amount of seat volatility when looking at the election results of the 32 European Democracies together. The percentage of seats obtained by new parties in European elections seems to have increased over the 15 years in the analysis. However, such an increasing trend is only significant at a 90% C.I. level, and may also be driven by some outliers.

Figure 2: Over time trends in 'Seat Volatility' and 'New Party Volatility'.



Control Variables:

The supposed relations between electoral volatility and political trust do not appear in a void. It is essential to control for other variables that have been shown to affect political trust levels. At the individual level I add a series of sociodemographic control variables that are exogenous to the possible effect of volatility on trust. Gender, age and educational level are assumed to affect political trust (Hakhverdian & Mayne 2012; Inglehart 1999; Marien 2011b). The variable for educational level

[11] An appendix with all coding decisions on name changers, new parties, mergers, split-offs and disappearing parties will be published later online.

[12] Only the cases in which new parties actually entered the system are plotted. In 47.6% off all elections no new parties entered parliament.

originally included five categories ranging from “Less than lower secondary education” to “Tertiary education Completed”. The highest two categories were collapsed in order to have the resulting variable approximately normally distributed. This leaves an ordinal variable with four answer categories. The level of religiosity is also included in the analysis as higher political trust is supposed to be common among religious people (Newton 2007). The question simply askes ‘how religious are you?’ and answers range from 0 “Not at all religious” to 10 “Very Religious”. Finally, it is argued that immigrants and other minorities in a country might be confronted by disadvantaging or discriminatory practices which might lower levels of political trust (Hooghe & Kern 2015). A dummy variable indicating whether a respondent belongs to a minority group is entered in the models.

At the level of the electoral periods (country-election level) I control for the GDP growth rate at the moment of the election. Economic performance and economic downturn have been demonstrated to both influence party shifting (Dassonneville & Hooghe 2015), as well as levels of political trust (Thomassen & Kolk 2009). More specifically, it is even demonstrated that within-country, longitudinal changes in economic performance affect political trust (Van Erkel & Van der Meer 2016). The GDP growth rate for every country-election combination is coded using data from the worldbank (Worldbank 2016).

Model Results:

Full regression tables for the four different outcome variables are presented in Appendix A. The first series of models (labelled Model I in all four regression tables) estimate baseline two-level models (they can also be conceived of as three-level models with the (highest) country-level being fixed). Those null models show how the variance in the trust indicators is decomposed into the two independent grouping levels. Most of the variance in the political trust measures is found at the individual-level. The Intra Cluster Correlation coefficient for trust in parliament shows that only 3.3 percent of the total variation in trust in parliament occurs between the different electoral periods. This number is 2.7 percent for trust in politicians and 3.5 percent for satisfaction with democracy. Only satisfaction with the national government shows a substantially stronger variance between electoral periods with 6.3 percent of the total variance at the level of the electoral period. This should not come as a surprise, as trust in government is the more political colored of the four objects towards which trust is directed. Differences between electoral periods are thus present, but limited in comparison to individual differences is trust. However, it is not very uncommon with a dependent variable measured at the individual level that the higher-level variance only accounts for a limited proportion of the total variance as all unique sources of individual-level variance, including any measurement error, form a sizeable portion of the variance (Steenbergen & Jones 2002).

Furthermore, limited variance is also no methodological issue to test for effects at the higher level (van der Meer 2010).

The second step in the analyses intends to find out how the timing of ESS participation within an electoral cycle might influence levels of political trust independent of any second level predictors. For this purpose I included the individual level indicator for the number of days between the previous election and ESS response in the analyses supplemented by the individual level control predictors. As theoretical expectations point in the direction of a curvilinear, and possibly even a higher order polynomial development of levels of trust throughout an electoral cycle, I estimated a series of models adding polynomial terms up to a quadric model. Model fit statistics then indicated that for 'trust in politicians' and 'satisfaction with national government' inclusion of the timing variable up to a cubic term provided the best model specification. For trust in parliament and satisfaction with democracy inclusion of the timing variable up to a quadric term provided the best model specification. Those best-fitting models are presented as Model II.[13]

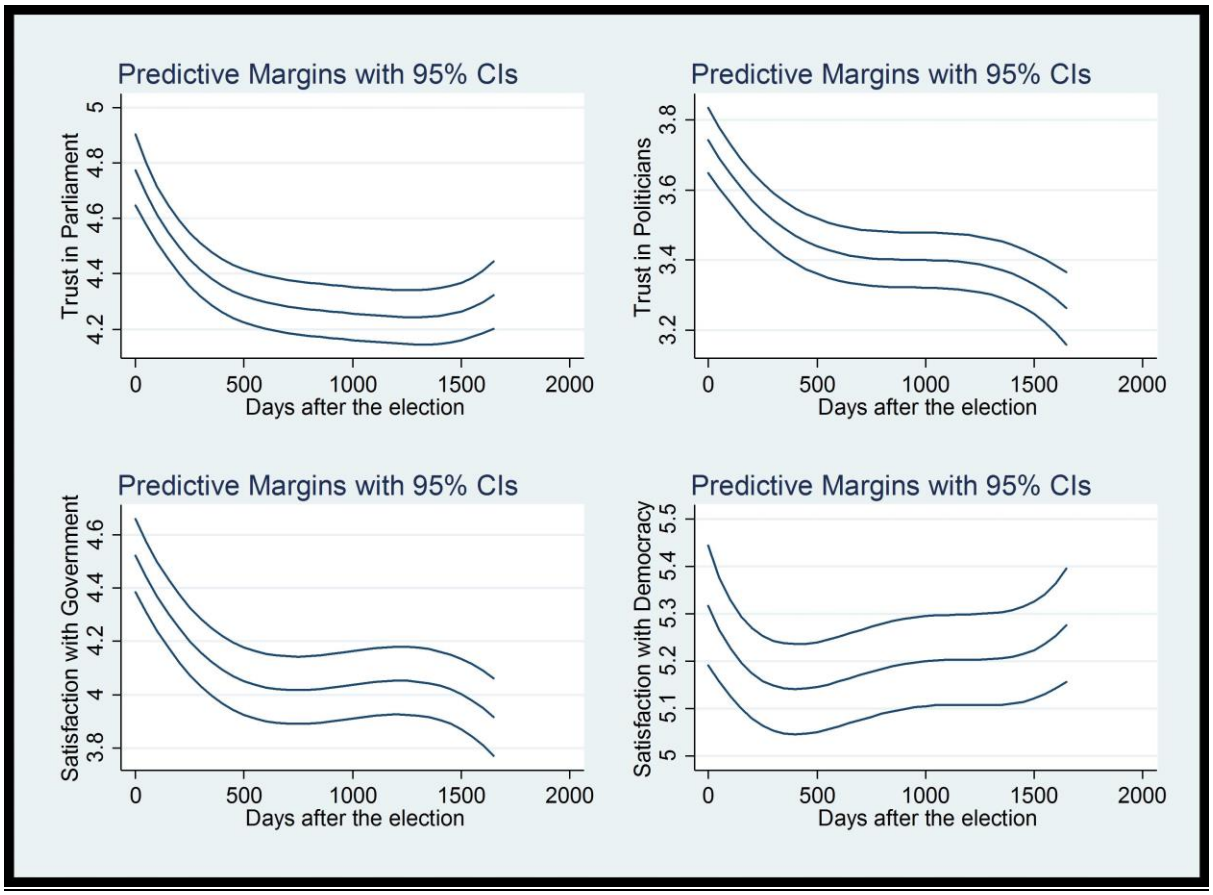
Figure 2 plots the predicted trust/satisfaction scores from those models against the number of days in between the previous election and ESS participation. The plotted time period ranges from participating immediately after an election (1day) to participating four and a half years (1650 days) after the previous election in the ESS. The figure shows that respondents report higher trust in parliament scores when they participated in the ESS in the first period after the election. So trust in parliament is indeed predicted to be highest immediately after election time. However, during the first 500 days of the electoral term the reported levels of trust in parliament are predicted to decrease from a score around 4.7 to a score of 4.3. After this initial drop the model predicts the level of trust in parliament to be more stable around the level of 4.3 during the remainder of the electoral period.[14] More or less similar patterns arise for the other outcome variables. Trust in politicians and satisfaction with government and democracy are also predicted to be higher among respondents who participate to the ESS shortly after an election. The decreasing trend during the first 500 days is visible in all graphs, although this trend seems to level off sooner for the trust in democracy measure. Also, the substantial drop of the levels of trust in politicians and satisfaction in democracy are not as large as the drops in the levels of trust in parliament and satisfaction with government. At last, the level of trust in democracy shows some recovery after the first initial 500 days of a government period, while such an early recovery is not seen for the other trust measures. All in all,

[13] The whole series of models with the alternative ways to specify the effect of the election-ESS timing are available from the author.

[14] Towards the very end of the electoral term a small improvement in trust in parliament seems to be visible. However, as this right hand tail of the graph is more dependent upon data only coming from countries that have an electoral cycle longer than 4 years, I think a substantial interpretation of this part of the graph might be tricky.

those findings support our hypotheses 1A and 1B. Political trust generally fluctuates in a cyclical way throughout an electoral cycle and drops and gains in trust are substantial in size. Elections clearly give political trust a temporary boost. But as expected, political trust then decreases curve-linearly throughout the first period of the electoral cycle.

Figure 2: Levels of Trust throughout the electoral cycle (4 dependent variables)



In the third series of models (Model III in the tables) finally the system-level predictors of seat volatility and economic growth are entered to the equation. The results show that seat volatility has no significant effect upon any of the four outcome variables. Differences in the levels of seat volatility between electoral periods within countries do thus not have a significant effect upon the average levels of political trust during those periods. Electoral periods starting with highly volatile election results are thus not characterized by lower levels of political trust throughout the whole electoral period. It is not volatility, but the actual level of economic growth at the moment of elections which significantly affects the levels of political trust between electoral periods. All four types of trust/satisfaction are significantly higher in electoral periods in which growth rates are more positive. The effect sizes show that satisfaction in government is the type of political support which

profits strongest from economic growth. Political trust thus generally seems to react more to objective economic performances than to levels of volatility.

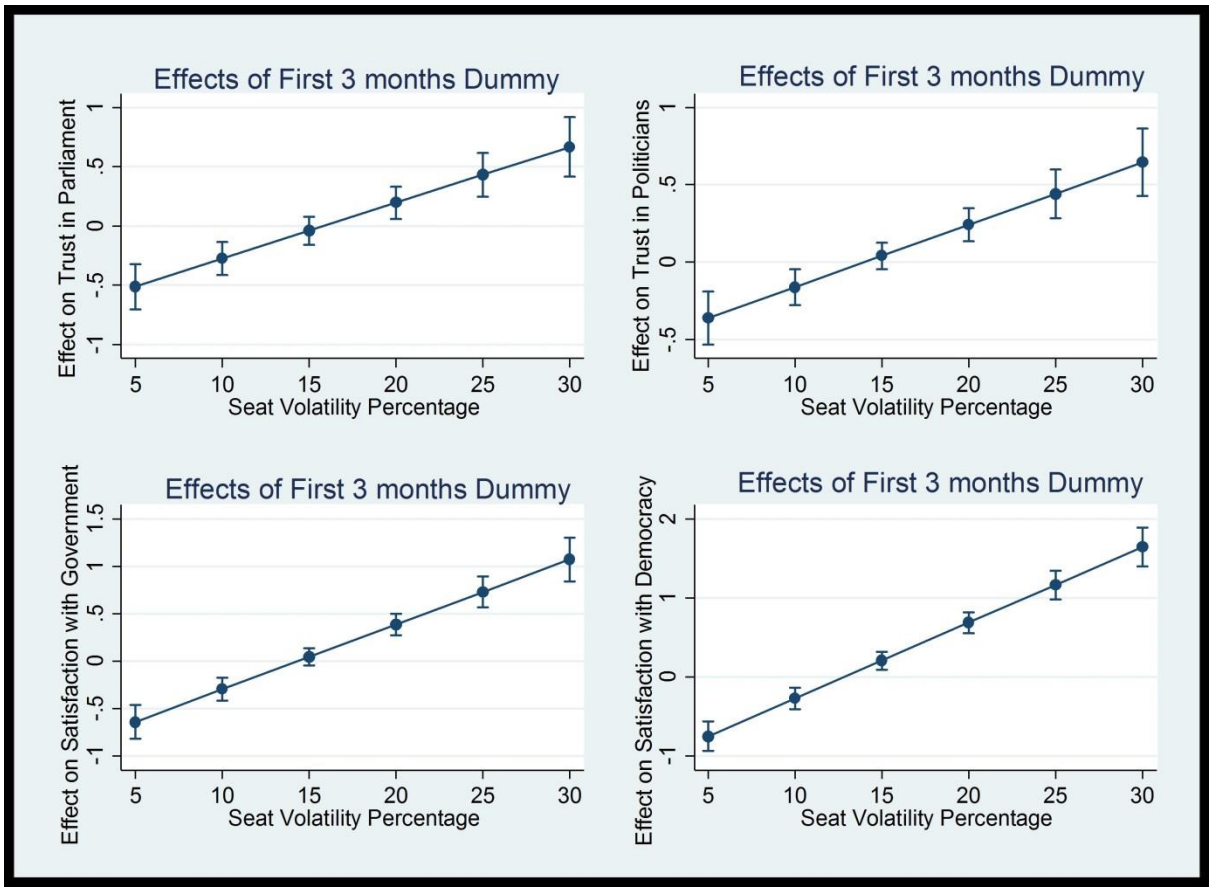
Nevertheless, the observation that seat volatility has no general effect upon trust throughout the whole electoral cycle does not exclude the possibility that levels of seat volatility might have an effect upon political trust in the period immediately after the election. The models reported as Model IV test for such a conditional effect. A dummy variable indicating whether a respondent participated in the ESS in the first three months (90 days) after an election is added to the models together with an interaction-term between this dummy and the seat volatility variable. The tables show that for all four outcome variables there is an interaction effect between seat volatility and the effect that the post-electoral period has on trust levels. The marginal effects are plotted in figure 3 for six different levels of volatility ranging from 5 percent to 30 percent (remember, the average volatility rate per electoral period is 18.6%). The figures show that at the mean level of 18.6% the post-electoral period has a small but significant effect upon the indicators of political trust. However, the plots clearly show that the supposed boosting effect of elections on levels of political trust is dependent upon the level of seat share volatility at the election. When the overall percentage of shifts in seats at an election is very low, the elections might even have a negative effect on levels of trust. When elections are highly volatile this gives the strongest boost to the levels of trust in the post-electoral period. Those findings provide support for hypothesis 2A while hypothesis 2B is rejected.

The last group of models (Model V) looks at the general effects of the new party entrance indicator instead of general seat volatility. The findings show that the percentage of seats occupied by new parties at an election does not influence the level of political support between electoral periods within countries. There is no support for hypotheses 3A and 3B.

At last I compare the different models to investigate whether the more 'specific' types of political trust are stronger affected by the hypothesized effects than 'diffuse' political trust? Up to this point, no major differences arise when comparing the determinants of the four outcome variables. Seat volatility and new party volatility have no overall effect upon any of the outcome variables. Furthermore, the interaction effects of seat volatility and the post-electoral period dummy on the four outcome variables are all significant. Surprisingly, the size of the effect of the post-election period on trust varies strongest over the percentages of seat volatility for the satisfaction with democracy item. The more 'diffuse' item of satisfaction with democracy profits most from volatile election outcomes. Considering the effect of the control variable age it is surprising that age has a significant negative effect upon the more diffuse item of satisfaction with democracy while it has a significant positive effect upon the other three outcome variables. Some differences thus exist in the

way how the determinants affect the four outcome variables. But no evidence is found that specific political trust is stronger affected by any of the determinants than 'diffuse' political trust. It seems to be more likely the other way around. At this moment, hypothesis 4 can be rejected.

Figure 3: Seat volatility as a moderator of the boosting effect of elections on trust



Preliminary Discussion

The first results of this paper show clearly that levels of political trust generally fluctuate throughout an electoral cycle with elections giving a boost to the levels of political trust. However, after this initial post-election boost, trust starts to decrease in a curve-linearly pattern and after a third of a normal electoral period it more or less stabilizes. Patterns of trust within individual electoral cycles and individual countries might even show stronger fluctuations. This finding has already some implications for the validity of the findings by several existing comparative studies employing political trust as dependent variable. Those studies generally do not incorporate the timing of the measurement of trust within the electoral cycle in their analysis (e.g. Hooghe & Kern 2015; Norris 2011; Slomczynski & Janicka 2009). They thus compare trust in politics measured early in an

electoral cycle in country (or election period) A with trust in politics measured at the end of an electoral period in country B. Clearly, when trust systematically varies throughout the electoral cycle the common practice in comparative studies to neglect any cyclical variation in trust might be very problematic as supposed differences between countries may in fact result from the timing of the measurement.

Next, I showed that seat share volatility – and also new party volatility - has no general effects upon the level of political trust in the electoral period after an election. At the short term, high levels of electoral volatility even strengthen the boosting effect of elections on political trust. So far, I found no sign of the supposed detrimental macro-micro level effect of electoral volatility on political trust. However, it is way too early to proclaim a more optimistic view on the role of electoral volatility in Western Democracies. It is not ruled out that seat volatility only negatively affects political trust when party system stability and government stability are effectively reduced as a consequence of volatility. In the following steps of the project those linkages will be empirically investigated. A second possibility is that a single unstable election might not be a sufficient condition for causing a degeneration of political trust. Chiaramonte & Emanuele (2015, p.3) argue that volatile elections need to be sequential or at least cluster within a certain period of time before they lead to system instability and decreasing political trust. Such patterns of the lagged and combined effects of a series of volatile elections have to be further addressed in future version of this project.

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Appendix A) Regression Tables

Table 1: Effects on "Trust in Parliament"

	Model I	Model II	Model III	Model IV	Model V
Individual-Level Determinants					
Days since Election		-0.00187***	-0.00187***	-0.00178***	-0.00187***
		(0.000329)	(0.000328)	(0.000489)	(0.000328)
Days since Election Squared		0.00000275***	0.00000274***	0.00000257*	0.00000274***
		(0.000000745)	(0.000000743)	(0.00000102)	(0.000000743)
Days since Election Cubic		-1.88e-09**	-1.87e-09**	-1.74e-09*	-1.87e-09**
		(6.42e-10)	(6.40e-10)	(8.34e-10)	(6.41e-10)
Days since Election Quartic		4.84e-13**	4.82e-13**	4.51e-13	4.81e-13**
		(1.85e-13)	(1.84e-13)	(2.30e-13)	(1.84e-13)
Gender (ref: Male)		-0.192***	-0.192***	-0.192***	-0.192***
		(0.00938)	(0.00938)	(0.00937)	(0.00938)
Age (GMC)		0.00230***	0.00230***	0.00231***	0.00230***
		(0.000278)	(0.000278)	(0.000278)	(0.000278)
Religiosity (GMC)		0.225***	0.225***	0.225***	0.225***
		(0.00457)	(0.00457)	(0.00457)	(0.00457)
Belonging to Minority (Ref: No)		-0.0168	-0.0169	-0.0169	-0.0168
		(0.0212)	(0.0212)	(0.0212)	(0.0212)
Level of Education (GMC)		0.285***	0.285***	0.285***	0.285***
		(0.00523)	(0.00523)	(0.00523)	(0.00523)
System-Level Determinants					
Seat Volatility			0.00218	0.00223	
			(0.00460)	(0.00462)	
GDP Growth rate (GMC)			0.130***	0.130***	0.127***
			(0.0197)	(0.0197)	(0.0199)
First 3 Months after Election				-0.749***	
				(0.131)	
Interaction: Seat Volatility* First 3 Months after the Election				0.0472***	
				(0.00769)	
New Seat Volatility					-0.000720
					(0.00554)
Intercept	4.813***	5.571***	5.591***	5.574***	5.620***
	(0.219)	(0.263)	(0.227)	(0.235)	(0.219)
var(elections)	0.191***	0.197***	0.133***	0.134***	0.134***
	(0.0267)	(0.0291)	(0.0197)	(0.0198)	(0.0197)
var(individuals)	5.521***	5.334***	5.334***	5.333***	5.334***
	(0.0143)	(0.0150)	(0.0150)	(0.0150)	(0.0150)
Country Dummies	Yes	Yes	Yes	Yes	Yes
Observations	299109	251900	251900	251900	251900
aic	1360438.5	1137077.9	1137044.4	1137010.4	1137044.6
bic	1360799.2	1137505.8	1137493.2	1137480.0	1137493.4

Standard errors in parentheses. GMC = Grand mean centered. DSE = Days since election

* $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

Table 2: Effects on "Trust in Politicians"

	Model I	Model II	Model III	Model IV	Model V
Individual-Level Determinants					
Days since Election		-0.00106***	-0.00106***	-0.000849***	-0.00106***
		(0.000131)	(0.000130)	(0.000167)	(0.000130)
Days since Election Squared		0.00000110***	0.00000110***	0.000000854***	0.00000110***
		(0.000000179)	(0.000000179)	(0.000000217)	(0.000000179)
Days since Election Cubic		-3.87e-10***	-3.86e-10***	-2.99e-10***	-3.86e-10***
		(7.28e-11)	(7.28e-11)	(8.44e-11)	(7.28e-11)
Gender(ref: Male)		-0.0439***	-0.0439***	-0.0440***	-0.0439***
		(0.00869)	(0.00869)	(0.00869)	(0.00869)
Age(GMC)		0.00383***	0.00383***	0.00383***	0.00383***
		(0.000257)	(0.000257)	(0.000257)	(0.000257)
Religiosity (GMC)		0.227***	0.227***	0.227***	0.227***
		(0.00423)	(0.00423)	(0.00423)	(0.00423)
Belonging to Minority (Ref: No)		-0.0417*	-0.0417*	-0.0418*	-0.0417*
		(0.0196)	(0.0196)	(0.0196)	(0.0196)
Level of Education (GMC)		0.176***	0.176***	0.176***	0.176***
		(0.00484)	(0.00484)	(0.00484)	(0.00484)
System-Level Determinants					
Seat Volatility			0.00214	0.00232	
			(0.00398)	(0.00399)	
GDP Growth rate (GMC)			0.0954***	0.0953***	0.0891***
			(0.0170)	(0.0171)	(0.0171)
First 3 Months after Election				-0.564***	
				(0.119)	
Interaction: Seat Volatility* First 3 Months after the Election				0.0403***	
				(0.00710)	
New Seat Volatility					-0.00362
					(0.00478)
Intercept	3.443***	3.785***	3.793***	3.740***	3.820***
	(0.182)	(0.215)	(0.195)	(0.197)	(0.187)
var(elections)	0.131***	0.133***	0.0992***	0.0998***	0.0990***
	(0.0185)	(0.0197)	(0.0147)	(0.0148)	(0.0146)
var(individuals)	4.760***	4.615***	4.615***	4.615***	4.615***
	(0.0123)	(0.0130)	(0.0130)	(0.0130)	(0.0130)
Country Dummies	Yes	Yes	Yes	Yes	Yes
Observations	301443	253883	253883	253883	253883
aic	1326317.6	1109262.7	1109238.6	1109208.4	1109238.3
bic	1326678.6	1109691.0	1109687.7	1109678.4	1109687.5

Standard errors in parentheses. GMC = Grand mean centered. DSE = Days since election
* $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

Table 3: Effects on "Satisfaction with the National Government"

	Model I	Model II	Model III	Model IV	Model V
Individual-Level Determinants					
Days since Election		-0.00172***	-0.00172***	-0.00141***	-0.00172***
		(0.000139)	(0.000139)	(0.000178)	(0.000139)
Days since Election Squared		0.00000187***	0.00000187***	0.00000150***	0.00000187***
		(0.000000190)	(0.000000190)	(0.000000232)	(0.000000190)
Days since Election Cubic		-6.37e-10***	-6.35e-10***	-5.07e-10***	-6.36e-10***
		(7.73e-11)	(7.73e-11)	(9.03e-11)	(7.73e-11)
Gender (ref: Male)		-0.155***	-0.155***	-0.155***	-0.155***
		(0.00912)	(0.00912)	(0.00911)	(0.00912)
Age (GMC)		0.00305***	0.00305***	0.00306***	0.00305***
		(0.000270)	(0.000270)	(0.000270)	(0.000270)
Religiosity (GMC)		0.233***	0.233***	0.233***	0.233***
		(0.00444)	(0.00444)	(0.00443)	(0.00444)
Belonging to Minority (Ref: No)		-0.139***	-0.139***	-0.139***	-0.139***
		(0.0205)	(0.0205)	(0.0205)	(0.0205)
Level of Education (GMC)		0.0975***	0.0975***	0.0974***	0.0976***
		(0.00509)	(0.00509)	(0.00509)	(0.00509)
System-Level Determinants					
Seat Volatility			0.00919	0.00946	
			(0.00672)	(0.00675)	
GDP Growth rate (GMC)			0.135***	0.135***	0.120***
			(0.0287)	(0.0288)	(0.0292)
First 3 Months after Election				-0.985***	
				(0.125)	
Interaction: Seat Volatility* First 3 Months after the Election				0.0686***	
				(0.00745)	
New Seat Volatility					-0.00458
					(0.00814)
Intercept	4.124***	4.915***	4.840***	4.764***	4.960***
	(0.296)	(0.347)	(0.326)	(0.328)	(0.316)
var(elections)	0.348***	0.354***	0.288***	0.290***	0.292***
	(0.0484)	(0.0516)	(0.0419)	(0.0422)	(0.0425)
var(individuals)	5.095***	4.989***	4.989***	4.987***	4.989***
	(0.0132)	(0.0141)	(0.0141)	(0.0141)	(0.0141)
Country Dummies	Yes	Yes	Yes	Yes	Yes
Observations	295925	249213	249213	249213	249213
aic	1322256.6	1108332.0	1108315.9	1108232.3	1108317.5
bic	1322616.9	1108759.5	1108764.3	1108701.5	1108765.8

Standard errors in parentheses. GMC = Grand mean centered. DSE = Days since election.
* $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

Table 4: Effects on "Satisfaction with Democracy"

	Model I	Model II	Model III	Model IV	Model V
Individual-Level Determinants					
Days since Election		-0.00111***	-0.00110***	0.000827	-0.00110***
		(0.000321)	(0.000321)	(0.000477)	(0.000321)
Days since Election Squared		0.00000231**	0.00000229**	-0.00000144	0.00000228**
		(0.000000727)	(0.000000726)	(0.000000998)	(0.000000726)
Days since Election Cubic		-1.80e-09**	-1.79e-09**	1.03e-09	-1.78e-09**
		(6.26e-10)	(6.26e-10)	(8.14e-10)	(6.26e-10)
Days since Election Quartic		4.86e-13**	4.82e-13**	-2.45e-13	4.80e-13**
		(1.80e-13)	(1.80e-13)	(2.25e-13)	(1.80e-13)
Gender (ref: Male)		-0.224***	-0.224***	-0.224***	-0.224***
		(0.00912)	(0.00912)	(0.00912)	(0.00912)
Age (GMC)		-0.00106***	-0.00106***	-0.00103***	-0.00106***
		(0.000271)	(0.000271)	(0.000271)	(0.000271)
Religiosity (GMC)		0.198***	0.198***	0.198***	0.198***
		(0.00444)	(0.00444)	(0.00444)	(0.00444)
Belonging to Minority (Ref: No)		-0.0811***	-0.0811***	-0.0808***	-0.0811***
		(0.0206)	(0.0206)	(0.0206)	(0.0206)
Level of Education (GMC)		0.181***	0.181***	0.181***	0.181***
		(0.00510)	(0.00510)	(0.00510)	(0.00510)
System-Level Determinants					
Seat Volatility			0.00634	0.00692	
			(0.00514)	(0.00524)	
GDP Growth rate (GMC)			0.0868***	0.0873***	0.0780***
			(0.0219)	(0.0224)	(0.0223)
First 3 Months after Election				-1.232***	
				(0.127)	
Interaction: Seat Volatility* First 3 Months after the Election				0.0959***	
				(0.00748)	
New Seat Volatility					-0.00152
					(0.00622)
Intercept	5.742***	6.445***	6.391***	6.076***	6.474***
	(0.219)	(0.261)	(0.252)	(0.263)	(0.244)
var(elections)	0.190***	0.194***	0.167***	0.174***	0.169***
	(0.0265)	(0.0284)	(0.0244)	(0.0254)	(0.0248)
var(individuals)	5.152***	5.004***	5.004***	5.000***	5.004***
	(0.0134)	(0.0142)	(0.0142)	(0.0142)	(0.0142)
Country Dummies	Yes	Yes	Yes	Yes	Yes
Observations	295745	249162	249162	249162	249162
aic	1324697.1	1108822.5	1108812.0	1108636.8	1108813.5
bic	1325057.5	1109250.0	1109260.3	1109106.0	1109261.8

Standard errors in parentheses. GMC = Grand mean centered. DSE = Days since election.
* $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

Appendix B) Additional Figures

Figure A) Distribution of the number of days in between the election and ESS response