# *And Yet it Moves*: The Effect of Election Platforms on Party Policy Images

Pablo Fernandez-Vazquez*

## Supplementary Online Materials

### [ Forthcoming in Comparative Political Studies ]

These supplementary materials present the results of several additional empirical analyses that evaluate the sensitivity of the findings obtained in the main text. As I show below, the substantive implications of the analyses in the paper are robust to the use of alternative scalings of the Manifesto Project data or different empirical estimators. I have also included information on the surveys used as a source for the data on voter perceptions of party left-right positions.

* Department of Politics, New York University, 19 West 4th Street, 2nd floor, 10012, New York. Email: pablo.fernandez@nyu.edu. Website: http://pablofernandezvazquez.com

## Dealing with party-level unobserved heterogeneity

A potential threat to identification in the empirical analyses of the paper is the presence of unobserved party characteristics that contribute to explain left-right policy images. In general, if panel-specific effects are correlated with the covariates in the model, OLS estimates become inconsistent. Such bias arises by construction in dynamic panels: lagged values of the dependent variable contain the fixed-effect and therefore are positively associated with it.

The standard solution to the presence of fixed effects is to use the *within estimator*, which transforms all covariates into deviations from the within-panel average. However, this estimator is also inconsistent in models that include the lagged dependent variable. This is generally known as *Nickell Bias* after Nickell (1981), which is problematic in panels with a low number of observations over time, like the one used in this paper.[1] In these situations, the strategy to follow is to estimate the model using a Generalized Method of Moments (GMM) approach, originally proposed by Arellano and Bond (1991).

The most appropriate GMM model for the problem at hand is the Blundell and Bond (1998) system equation.[2] This approach instruments the endogenous variables, here the *prior policy image* and the *platform position*, using lags of their one-period differences, which are assumed to be exogenous to the fixed effect, thereby circumventing the endogeneity concerns.[3]

---

[1] In this dataset, parties are on average observed for 6 elections.

[2] A very complete and accessible reference is Roodman (2006).

[3] The conditions for these instruments to be exogenous are akin to the criterion of stationarity. Intuitively, the time series must be in a long-term equilibrium (Roodman, 2006).

Table 1 reports the results of using the system GMM approach to estimate the parameters of the empirical model. These estimates substantially reproduce those found using standard regression analysis, indicating that the results were not being driven by the presence of fixed-effects. GMM estimates thus confirm that campaign policy declaration have an effect on post-election left-right party images, despite the strong continuity in policy brands over time.

**Table 1** Generalized Method of Moments estimates for dynamic panels. System model (Blundell & Bond, 1998).

| | All parties | Opposition only |
|---|---|---|
| Prior policy image | 0.90*** | 0.91*** |
| | (0.05) | (0.04) |
| Platform position | 0.10* | 0.20*** |
| | (0.06) | (0.05) |
| Intercept | 0.03 | -0.52** |
| | (0.29) | (0.24) |
| Sargan p value | 0.69 | 0.44 |
| Hansen p value | 0.66 | 0.71 |
| Arellano-Bond AR(2) p value | 0.50 | 0.84 |
| Number of Instruments | 42 | 39 |
| N | 219 | 137 |
| Number of cross-sectional units | 39 | 38 |
| Average number of periods | 5.6 | 3.6 |

Significance levels: * 10% ** 5% *** 1%

Robust std. errors in parentheses

2-step system GMM model. Robust Windmeijer (2005) corrected std. errors

Sargan and Hansen tests of the joint validity of the instrument vector. The null is that all instruments are exogenous

Arellano-Bond test for serial correlation. The null is that disturbances are not serially correlated.

## Alternative scaling of manifesto data

In the main analyses of the paper, platform positions are captured by the Manifesto Project *rile* estimate of manifestos' left-right tone. The specialized literature, however, has pointed out that, in the presence of a high number of "quasi-sentences" with no clear left-right content (so called *neutral*), the *rile* scaling method yields estimates that are biased towards the center (Kim & Fording, 1998; Lowe, Benoit, Mikhaylov, & Laver, 2011). This bias might introduce a systematic disagreement between the position of the campaign declaration as perceived by voters and as estimated by the Manifesto Project. This disparity could imply that what constitutes a policy shift from the point of view of voters is not coded as such in the *rile* index, and vice versa.

To address this concern, I test the robustness of my empirical results using two alternative scales of the original Comparative Manifesto data that correct for the alleged centrist bias in *rile*. They do so by not computing neutral text units in their issue scales. Kim and Fording (1998) left-right measures are defined as the difference in the proportion of left and right text units, but removing the number of neutral "quasi-sentences" from the denominator. In the case of Lowe et al. (2011), these authors propose a log-odds type of scale: the left-right position of the manifesto is computed as the log of the ratio of left over right-leaning text units. Both these alternative indices have been rescaled to take values in the 0-10 interval. The rescaling of Lowe et al. (2011) is not straightforward, since their measure has no predefined endpoints. My approach has been to define these endpoints based on the empirical distribution of the data.[4]

[4] The minimum and maximum values of their measure in my dataset are -3.1 and 2.7. I have thus set the endpoints to be -3.5 and 3 and applied the rescaling accordingly.

Estimates in Table 3 and Table 4 replicate the analyses using Kim and Fording, and Lowe et al. scales, respectively. Both sets of results are substantially identical to the ones obtained using the original *rile* measure. They show that, despite their resilience, party policy reputations shift as a result of the position stated in the campaign platform. Hence, the type of left-right scaling of manifesto data does not have a bearing on the substantive conclusions of the empirical analysis.

**Table 3** Results using Kim and Fording (1998) scaling of Manifesto Project data.

| | All parties | Opposition only | Linear constraint |
|---|---|---|---|
| Prior policy image | 0.92** | 0.90** | 0.92** |
| | (0.02) | (0.03) | (0.02) |
| Platform position | 0.07** | 0.09** | 0.08** |
| | (0.02) | (0.03) | (0.02) |
| Intercept | 0.12 | 0.05 | 0.07* |
| | (0.06) | (0.07) | (0.03) |
| $R^2$ | 0.97 | 0.97 | |
| RMSE | 0.4 | 0.4 | 0.4 |
| N | 219 | 137 | 219 |

Significance levels: * 5% ** 10%

Robust std. errors in parentheses

Linear constraint: *Prior policy image* + *platform position* =1

**Table 4** Results using Lowe et al. (2011) logit scales of manifesto data.

| | All parties | Opposition only | Linear constraint |
|---|---|---|---|
| Prior policy image | 0.92** | 0.92** | 0.92** |
| | (0.02) | (0.02) | (0.02) |
| Platform position | 0.09** | 0.09** | 0.08** |
| | (0.03) | (0.04) | (0.02) |
| Intercept | -0.00 | -0.07 | 0.03 |
| | (0.08) | (0.09) | (0.03) |
| $R^2$ | 0.97 | 0.97 | |
| RMSE | 0.4 | 0.4 | 0.4 |
| N | 219 | 137 | 219 |

Significance levels: * 5% ** 10%

Robust std. errors in parentheses

Linear constraint: *Prior policy image* + *platform position* =1

## Empirical results using simulation-extrapolation (SIMEX)

As Benoit et al. (2009) discuss, data generated from text is prone to measurement error. Election manifestos are clearly not an exception. The presence of error in the covariates of a model introduces bias in the estimator. For that reason, Benoit et al. (2009) propose using simulation-extrapolation (simex) to estimate any empirical model using data generated from text. Such an approach creates several simulated dataset that progressively "add" increasing levels of measurement error. The empirical model is estimated in each of these simulated datasets. The final estimates are generated by using the results of the simulated datasets to extrapolate what the estimate would be if the data had no measurement error. For further information about this estimation procedure, please see Lederer (2006).

In order to use simulation-extrapolation, estimates of the measurement error in the covariates are needed. These are available for the original *rile* index (Benoit et al., 2009) as well as for Lowe et al.'s logit scales (Lowe et al., 2011). With these measurement error data, I have re-estimated the empirical models. The results, reported in

Table 5, offer the same conclusion as analyses ignoring measurement error: election statements have a systematic though limited impact on party policy images. We can thus infer that the presence of measurement error, at least as estimated in Benoit et al. (2009) and (2011), is not driving the results of the analysis.

**Table 5** Simulation and extrapolation (SIMEX) estimates. CMP *rile* and Lowe et al. (2011) logit scales of manifesto data.

| | CMP *rile* | | *logit* scales | |
|---|---|---|---|---|
| | All parties | Opposition parties | All parties | Opposition parties |
| Prior policy image | 0.91** | 0.89** | 0.92** | 0.92** |
| | (0.02) | (0.03) | (0.02) | (0.03) |
| Platform position | 0.16** | 0.20** | 0.09** | 0.10** |
| | (0.04) | (0.06) | (0.03) | (0.03) |
| Intercept | -0.29 | -0.50** | -0.02 | -0.08 |
| | (0.14) | (0.17) | (0.09) | (0.10) |

Significance levels: * 5% ** 1%

Jacknife std. errors in parentheses

## Sources for the survey data

The source of most election surveys used to estimate voter perceptions of party positions is the *European Voter Database* (EVD), a collection of Western European national election studies.[5] This is the database used in Adams et al. (2011). In most of these surveys, there is an item eliciting asking respondents to locate the main parties of the country on a left-right scale. Unfortunately, the EVD does not provide the precise wording of the survey questions. This question is available for the following country-election observations:

| **Country** | **Elections in the EVD** |
|---|---|
| Sweden | 1979,1982, 1985,1988, 1991, 1994, 1998 |
| Netherlands | 1971,1972,1977,1981,1982,1986,1989,1994,1998 |
| Norway | 1973,1977,1981,1985,1989,1993,1997 |
| Germany | 1976,1983,1987,1990,1994,1998 |
| Great Britain | 1983,1987,1992,1997, 2001 |
| Denmark | 1994, 1998 |

As noted in the paper, I have expanded this collection of European election studies to include more recent elections. Many of these additional surveys come from modules 2 and 3 of the Comparative Study of Electoral System (Comparative Study of Electoral Systems, 2007, 2013). The wording of the question asking respondents about the left-right location of political parties reads as follows in the English version of the questionnaire:

[5] For further information about this database, please refer to the following website: http://www.gesis.org/en/services/data-analysis/survey-data/international-election-studies/the-european-voter-project/ .

"In politics people sometimes talk of left and right. Where would you place Party A on a scale from 0 to 10 where 0 means the left and 10 means the right?"

The list of country-year observations that I have obtained from the CSES modules is the following:

| **Country** | **Elections in the CSES** |
|---|---|
| Sweden | - |
| Netherlands | 2002 |
| Norway | 2001 |
| Germany | 2002, 2005, 2009 |
| Great Britain | 2005, 2010 |
| Denmark | 2001, 2007 |

I have also used data from these countries' national election studies that are not part of any comparative data collection effort. In the case of **Sweden**, the data comes from the Swedish Election Studies of 2002 and 2006 (Holmberg & Gilljam, 2006; Holmberg & Oscarsson, 2002).[6]

[6] The wording of the question in the Swedish Election Studies is (as reported in the English version of the codebook): "The parties are sometimes thought of as being ordered from left to right according to their political outlook. On this card there is a kind of scale. I would like you to place the political parties on the scale." The scale is a 0-10 scale.

In the case of **Denmark**, I have included the 2005 Danish Election Study (Andersen, 2005).[7] For the **Netherlands**, I have had access to the Dutch Panel Election Studies of 2002-2003 and 2006 (Aarts, van der Kolk, Rosema, & Schmeets, 2006; Irwin, van Holsteyn, & den Rider, 2003).[8] In addition, I have incorporated a series of **Spanish** election surveys between 1986 and 2008. All these election surveys have been both fielded and archived by the *Centro de Investigaciones Sociológicas* (Center for Social Research).[9] The item asking respondents about parties' left right positions have remained constant during this period.[10]

Note that most of these surveys use 11-point scales. In a handful of cases, however, the scale used is a 10-point one. For these surveys, I have rescaled the data as follows. First, if the lowest value in the 10-point scale, I have subtracted that lowest value from the data. Second, I have applied the following affine transformation to all but the lowest value: newscale = (oldscale - 1) • (10/9).

---

[7] The wording in the Danish Election study reads: "In politics, we speak often on the left and right. Where would you place yourself on this scale? And where would you place the individual parties?". The scale is a 0-10 one.

[8] The questionnaire item reads: "It is also said of political parties that they are LEFT OR RIGHT. Would you please indicate the degree to which you think that a party is left or right?"

[9] For further information on these surveys see www.cis.es.

[10] The wording in the questionnaire is "When people talk about politics, they often use the terms left and right. On these cards there are several cells that go from left to right. Where would you place the following political parties?"

## References


Aarts, K., van der Kolk, H., Rosema, M., & Schmeets, H. (2006). Dutch Parliamentary Election Study 2006. Foundation of Electoral Studies in The Netherlands (SKON).

Adams, J., Ezrow, L., & Somer-Topcu, Z. (2011). Is Anybody Listening? Evidence that Voters do not Respond to European Parties' Policy Programmes. *American Journal of Political Science*, *55*(2), 370–382.

Andersen, J. G. (2005). Election 2005 study. Danish Data Archive.

Arellano, M., & Bond, S. (1991). Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations. *The Review of Economic Studies*, *58*(2), 277–297.

Benoit, K., Laver, M., & Mikhaylov, S. (2009). Treating Words as Data with Error: Uncertainty in Text Statements of Policy Positions. *American Journal of Political Science*, *53*(2), 495–513.

Blundell, R., & Bond, S. (1998). Initial Conditions and Moment Restrictions in Dynamic Panel Data Models. *Journal of econometrics*, *87*(1), 115–143.

Comparative Study of Electoral Systems. (2007, June). CSES module 2 full release [dataset].

Comparative Study of Electoral Systems. (2013, March). CSES module 3 full release [dataset].

Holmberg, S., & Gilljam, M. (2006). Swedish National Elections study 2006 [data file]. SND.

Holmberg, S., & Oscarsson, H. (2002). Swedish National Elections study 2002 [data file]. SND.

Irwin, G. A., van Holsteyn, J. J. M., & den Rider, J. M. (2003). Dutch Parliamentary Election Study 2002-2003. Foundation for Electoral Research in the Netherlands (SKON).

Kim, H., & Fording, R. C. (1998). Voter Ideology in Western Democracies, 1946-1989. *European Journal of Political Research*, *33*(1), 73–97.

Lederer, W., & Küchenhoff, H. (2006). A Short Introduction to the SIMEX and MCSIMEX. *The Newsletter of the R Project*, *6*(4), 26.

Lowe, W., Benoit, K., Mikhaylov, S., & Laver, M. (2011). Scaling Policy Preferences from Coded Political Texts. *Legislative Studies Quarterly*, *36*(1), 123–155.

Nickell, S. (1981). Biases in Dynamic Models with Fixed Effects. *Econometrica*, *49*(6), 1417–1426.

Roodman, D. (2006). How to do xtabond2: An Introduction to Difference and System GMM in Stata. *Center for Global Development working paper*, (103).

Windmeijer, F. (2005). A Finite Sample Correction for the Variance of Linear Efficient Two-Step GMM Estimators. *Journal of Econometrics*, *126*(1), 25–51.