	Listwise Deletion		Multiple Imputation	
β_{0j}	−3.740	(0.073)	−3.698	(0.071)
σ^2_{u0}	1.673	(0.137)	1.560	(0.133)
N(1)	255,390		330,394	
N(2)	336		336	
VPC (A)	0.037		0.035	
VPC (B)	0.097		0.088	
VPC (C)	0.337		0.322	

Logistic multi-level model. PQL2 estimates, model-based standard errors in parentheses. MI results based on eleven separate imputations. Methods A for calculation of VPC: expansion by Taylor series expansion, method B: simulation, method C: variance fixed to $\pi^2/3$ at the level of individual respondents. See Goldstein, Browne and Rasbash (2002) for further details.

Table 2: Support for the extreme right: empty model/VCP

Technical Appendix

Baseline Model

Is the national political context the key factor that can explain the striking differences in support for the ER? In the case of a continuous dependent variable, one would simply estimate an empty (intercept only) model in order to assess the Variance Partition Coefficient (VPC). This number is the ratio of the variance on the contextual level (σ^2_{u0}) to the total variance ($\sigma^2_{u0} + \sigma^2_{e0}$) and provides one with a rough idea about the relative importance of the model's two levels. But for a dichotomous dependent variable, this strategy is not viable because the variance at the individual level is not estimated but fixed to identify the model. Therefore, the empty model is simply

$$\text{logit}(\pi_{ij}) = \beta_0 + u_{0j}, \tag{4}$$

i.e. a constant that is common to all contexts plus some random variation around this constant at the context level. Several workarounds have been proposed including linearization by expansion, simulation, or plugging in the variance of the standard logistic distribution ($\pi^2/3$) at the individual level (Goldstein, Browne and Rasbash, 2002). Unfortunately, the results from these methods do not necessarily agree, and there is not guidance as to which procedure should be preferred.

While the estimates in Table 2 vary considerably, they collectively suggest that contextual factors do probably not account for more than one third of the total variance in ER voting, and maybe for much less.[24] Therefore, it would be unrealistic to expect that the puzzle of right-wing voting in Western Europe could simply be solved by regressing votes or vote intentions on context factors. Rather, context factors should be seen as an important part of a more complex explanatory model.

Even if one cannot be sure how much of the total variance is due to context effects, a comparison of Table 2 and Table 3 demonstrates that a surprisingly large share of the contextual variance is accounted for by persistent country effects: The variance of u_{0j} is reduced by approximately two thirds once β_0 in Equation (4) is replaced by the series of country indicators from Equation (2):

$$\text{logit}(\pi_{ij}) = \delta_1 c_1 \cdots + u_{0j}. \tag{5}$$

Moreover, the distribution of residuals at the context level, which is bimodal and right-skewed for the empty model, is rendered approximately normal by the inclusion of the dummies, thereby making the assumptions about the random effects at the context level (Equation 3) much more plausible.[25]

[24] Additional analyses (not shown as a table) indicate that (1) the rate of disagreement is generally greater for smaller (ER, green, and liberal) parties, (2) contextual factors are more important for smaller parties than for larger ones, and (3) context is slightly more important for the ER than for both green and liberal parties.

[25] There is no evidence for a temporal correlation of u_{0j}. More complicated contextual error structures can be modeled by modifying $\mathbf{\Omega_u}$ accordingly, but given the small and uneven numbers of contexts per country and the very limited guidance regarding potential spill-overs from one

	Listwise Deletion		Multiple Imputation	
AT	−1.578	(0.216)	−1.612	(0.217)
BE	−3.009	(0.145)	−2.983	(0.146)
DE-O	−4.116	(0.169)	−4.131	(0.170)
DE-W	−4.172	(0.122)	−4.130	(0.121)
DK	−3.237	(0.113)	−3.207	(0.113)
ES	−6.284	(0.339)	−6.073	(0.387)
FI	−5.483	(0.294)	−5.215	(0.285)
FR	−3.115	(0.124)	−3.135	(0.124)
GR	−3.994	(0.158)	−3.857	(0.178)
IT	−2.414	(0.111)	−2.466	(0.111)
LU	−5.162	(0.355)	−4.970	(0.352)
NL	−4.893	(0.138)	−4.829	(0.138)
NO	−2.660	(0.230)	−2.657	(0.231)
PT	−5.966	(0.361)	−5.422	(0.442)
SE	−5.880	(0.413)	−5.633	(0.431)
σ^2_{u0}	0.504	(0.046)	0.507	(0.049)
N(1)	255,390		330,394	
N(2)	336		336	

Logistic multi-level model. PQL2 estimates, model-based standard errors in parentheses. MI results based on eleven separate imputations.

Table 3: Support for the extreme right: country effects

	Listwise Deletion		Multiple Imputation	
Male	0.483	(0.029)	0.487	(0.025)
18-29 years	0.439	(0.041)	0.422	(0.042)
30-45 years	0.192	(0.039)	0.169	(0.035)
>65 years	−0.161	(0.054)	−0.158	(0.047)
Education: middle/higher	0.065	(0.036)	0.074	(0.035)
Education: university	−0.308	(0.043)	−0.240	(0.036)
petty bourgeoisie	0.041	(0.048)	0.086	(0.041)
Worker	0.370	(0.039)	0.350	(0.038)
Pensioner	0.057	(0.052)	0.035	(0.047)
unemployed	0.472	(0.056)	0.484	(0.045)
Left-Right	0.554	(0.007)	0.505	(0.007)
Dissatisfied: EU	0.758	(0.036)	0.738	(0.038)
Dissatisfied: Democracy	0.607	(0.018)	0.551	(0.018)
AT	−2.384	(0.280)	−2.321	(0.282)
BE	−4.302	(0.172)	−4.125	(0.170)
DE-O	−5.036	(0.205)	−4.974	(0.203)
DE-W	−5.250	(0.143)	−5.139	(0.139)
DK	−4.326	(0.134)	−4.213	(0.133)
ES	−7.372	(0.361)	−7.167	(0.400)
FI	−6.663	(0.387)	−6.285	(0.395)
FR	−4.280	(0.145)	−4.213	(0.146)
GR	−5.824	(0.196)	−5.370	(0.221)
IT	−3.512	(0.131)	−3.537	(0.129)
LU	−6.078	(0.390)	−5.692	(0.358)
NL	−5.946	(0.160)	−5.759	(0.159)
NO	−3.671	(0.267)	−3.640	(0.266)
PT	−6.986	(0.399)	−6.513	(0.467)
SE	−7.283	(0.607)	−6.921	(0.598)
σ^2_{u0}	0.517	(0.053)	0.525	(0.055)

Robustness of Findings

It is well known that multi-level models are "delicate" (Achen, 2005, 455), so a number of robustness-checks were carried out. First, the model was re-estimated with different sets of contextual and individual variables. The estimates were essentially the same, proving that the findings in Table 1 are not the product of this particular specification. Second, since the PQL2 method implemented in MLwiN is based on an approximation of the likelihood-function and can be prone to numeric instability, a computationally intensive method (numerical integration implemented in Stata's xtmelogit procedure) was employed to re-estimate the original model. Both parameter estimates and standard errors are virtually identical. The biggest difference in the parameters is for the Variance of political statement, where the PQL2-estimate is 1.4 per cent lower than the result based on numerical integration. The absolute difference between the two estimates is 1×10^{-4}. The biggest difference in the standard errors was observed for the random term, where PQL2 gives a 3.2 per cent larger (i.e. slightly more conservative) standard error than numerical integration.

As an additional safeguard, the model was re-estimated fifteen times, each time excluding all cases from a given country. As one would expect, excluding countries like West Germany, Denmark, or Italy that each provide about 13 per cent of the cases alters the estimates, but by and large, the findings are confirmed. Most changes to the estimates for the individual level factors are in the range of 1.96 standard errors, but even where this margin is exceeded, the differences are trivial in terms of their substantive consequences. This test confirms once again that the various parties of the ER appeal to electorates that are broadly similar in terms of their social and attitudinal characteristics.

Unsurprisingly, excluding a whole country from the analysis has a stronger impact on the estimates for the contextual factors. However, even here the confidence intervals for the new estimates include the values from Table 1 in the vast majority of all cases.[26] Excluding West Germany from

country into another, this does not seem advisable.

[26]Excluding one country changes by necessity the fixed country effects for all other countries, but

the sample leads to a markedly higher estimate of 0.036 (from 0.013) for the effect of unemployment benefits. At the same time, the estimate for the interaction of unemployment benefits and the number of asylum seekers changes from −0.01 to 0.002, which offsets a part of the higher main effect. Consequentially, the predicted levels of support for the ER are very similar unless unemployment benefits take extreme values and both immigration and the contributions of other covariates are very high.

Similarly, excluding Denmark significantly changes the coefficient for the variance of party statements from 0.008 to 0.056.[27] At the same time, the main effect of the salience variable as well as the coefficient for the interaction term decrease. As a result, the curves in Figure 4 would be markedly flatter and more strongly affected by the variance of the statements. Because Denmark has featured higher levels of variance in the party statements than any other country since the early 1990s, it is impossible to ascertain whether the coefficients in Table 1 and the derived graphs pick up something that is specific for Denmark but not for other West European countries.

This problem exacerbated in the case of decentralization. Removing most countries from the sample does hardly affect the estimate, but removing Belgium makes estimation impossible because Belgium is the only West European country in which there is any variation in the degree of decentralization as measured by the Lijphart-Index. Put differently, decentralization exhibits very little (just 3 per cent) within-country variation and is therefore highly correlated with the unit effects. Consequentially, it is very difficult to get a precise estimate of the impact of decentralization, and most likely the unit effects absorb much of the variable's explanatory potential.[28]

Fortunately, decentralization is an extreme case. Within-country variance is at least markedly

since those are of little substantive interest, there is no need to discuss these changes.

[27] This also changes the coefficient for the interaction of unemployment benefits and the number of asylum seekers, but again, this is of very little consequence for the predicted levels of ER support.

[28] Related but not identical problems are well known in the context of Time-Series-Cross-Sectional (TSCS) analysis (Beck, 2001; Plümper and Troeger, 2007).

higher for unemployment benefits, disproportionality, and unemployment (9, 24, and 28 per cent respectively). All other contextual variables and their interactions exhibit at least 58 (asylum seekers) and up to 79 (variance $\times$ salience) per cent within-country variation.

To summarize, while one should bear in mind that macro-data on democratic countries are inevitably "weak" (Western and Jackman, 1994, 414-415), neither the specification of the model nor the estimation method or the composition of the sample seem to pose any particular problems. Yet, there is of course room for further improvement.

One obvious avenue to pursue would be to explicitly consider the timing of ER successes. Here theory would suggest two modifications of the model. First, according to classical "J-curve" theories of political deprivation (Davies, 1974), one could credibly claim that *changes* in the level of unemployment and asylum applications should be more important than the actual rates. However, as additional analyses demonstrate (not shown as a table), this hypothesis is not borne out in practice. Second, as regards the question of whether a tough stand of the established parties drains support from the ER or legitimizes their policies, one would like to distinguish between at least two possible sequences: One the one hand, there are countries where at least one of the established parties positioned itself far to the right of the political spectrum *before* a viable ER party emerged. On the other hand, an ideological repositioning of one or more of the established parties can occur as a *reaction* to the rise of the ER that would be perceived as the end of a consensus about what is politically acceptable by many citizens (for a more complete discussion of arguments about the sequences of extreme right successes see Eatwell 1998). Yet, introducing a variable that has essentially no variation within countries is obviously infeasible.