Appendix

Table A1: Basic second-order election models, with continuous measure of timing since previous national election

	(1)	(2)	(3)	(4)	(5)	(6)
Observational period	1979-2024	1979-2024	1979-2024	1979-2024	2004-2024	2004-2024
Set of member states	All	All	Continous 8	Continous 8	CEEC 11	CEEC 11
EP election fixed effects	No	Yes	No	Yes	No	Yes
Size*Government	-0.197***	-0.196***	-0.167**	-0.159**	-0.326*	-0.328*
	(0.055)	(0.055)	(0.053)	(0.054)	(0.138)	(0.139)
Size	-0.326***	-0.311**	-0.453**	-0.449**	-0.396*	-0.391*
	(0.096)	(0.101)	(0.185)	(0.187)	(0.169)	(0.177)
Size (squared)	0.008	0.007	0.020	0.020	0.010	0.010
	(0.006)	(0.006)	(0.012)	(0.012)	(0.010)	(0.011)
Size (cubed)	-0.000	-0.000	-0.000	-0.000*	-0.000	-0.000
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
Months since election(sq)	0.000	0.000	-0.000	-0.000	0.000	0.000
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
Months since election(sq)*Government	-0.000	-0.000	0.000	0.000	-0.001	-0.001
	(0.000)	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)
Government	2.117**	2.066**	1.159	0.979	4.154	4.163
	(0.866)	(0.872)	(1.110)	(1.146)	(2.433)	(2.432)
New party	2.332**	2.490**	3.886*	3.863*	1.623	1.675
	(1.002)	(1.034)	(1.764)	(1.776)	(1.433)	(1.501)
Constant	2.626***	3.224***	2.917***	3.443***	2.649***	2.892***
	(0.319)	(0.286)	(0.539)	(0.529)	(0.397)	(0.394)
Observations	1,693	1,693	714	714	496	496
Adjusted R-squared	0.279	0.283	0.285	0.294	0.279	0.281

Note: Dependent variable: vote share (%) gain of a party in a European Parliament election from the previous national parliament election. Robust standard errors, clustered by election year, in parentheses. *** p<0.01, ** p<0.05, * p<0.1. Continuous 8: Belgium, Denmark, France, Germany, Ireland, Italy, Luxembourg, and The Netherlands. CEEC 11: Bulgaria, Croatia, Czech Republic, Estonia, Hungary, Latvia, Lithuania, Poland, Romania, Slovakia, and Slovenia.

Table A2: Second-order election models, election by election, for "continuous 8" states only

	Pooled, Table 1(4)	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Election	1979-2024	1979	1984	1989	1994	1999	2004	2009	2014	2019	2024
Size*Government	-0.153**	-0.009	-0.154	-0.027	-0.299	-0.134	-0.359***	-0.083	-0.251	0.204	-0.000
	(0.050)	(0.111)	(0.149)	(0.129)	(0.188)	(0.179)	(0.100)	(0.123)	(0.153)	(0.195)	(0.156)
Size	-0.464**	-0.726**	-0.832*	-1.037**	-0.899**	-1.716***	-0.314	-0.124	0.508	-0.570	-0.486
	(0.185)	(0.326)	(0.490)	(0.471)	(0.445)	(0.406)	(0.282)	(0.273)	(0.392)	(0.433)	(0.471)
Size (squared)	0.021	0.041**	0.055*	0.057*	0.054	0.095***	0.025	-0.006	-0.048	0.037	0.060
	(0.012)	(0.017)	(0.030)	(0.033)	(0.032)	(0.028)	(0.018)	(0.018)	(0.030)	(0.037)	(0.043)
Size (cubed)	-0.000*	-0.001***	-0.001**	-0.001	-0.001	-0.001***	-0.000	0.000	0.001	-0.001	-0.002*
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)
Early	-0.716**	0.679	-1.413	-0.513	-1.063	1.711			-1.750	0.260	0.802
	(0.263)	(1.425)	(1.928)	(1.780)	(1.398)	(2.701)			(1.411)	(2.106)	(1.176)
Early*Government	2.264*	-3.684	1.556	2.306	6.789*	-0.676			5.472*	1.983	-1.643
	(1.027)	(2.528)	(3.189)	(9.515)	(3.853)	(5.067)			(3.213)	(3.794)	(2.198)
Government	0.821	5.188*	0.659	-0.500	2.734	-1.119	1.965	-0.975	-0.605	-2.025	-1.259
	(0.630)	(2.627)	(3.484)	(2.655)	(3.339)	(2.591)	(1.584)	(2.138)	(2.759)	(3.056)	(2.343)
New party	3.714*	10.563***		1.652	7.728***	-0.824	5.153	0.244		-0.887	1.264
	(1.770)	(2.588)		(3.229)	(2.590)	(2.745)	(3.646)	(1.580)		(3.084)	(2.587)
Constant	3.510***	1.690	3.903**	4.948***	3.898**	7.874***	2.147**	2.948***	1.566	2.984**	1.786
	(0.493)	(1.413)	(1.512)	(1.544)	(1.500)	(1.560)	(1.028)	(0.957)	(1.242)	(1.212)	(1.187)
Observations	714	62	60	61	64	67	67	75	79	88	91
Adjusted R-squared	0.298	0.562	0.206	0.415	0.574	0.445	0.561	0.551	0.353	0.253	0.342

Note: Robust standard errors, clustered by election year, in parentheses. *** p<0.01, ** p<0.05, * p<0.1. Continuous 8 states: Belgium, Denmark, France, Germany, Ireland, Italy, Luxembourg, Netherlands.

Table A3: Second-order plus party family effects, full results (Table 4)

	(1)	(2)	(3)	(4)	(5)	(6)
Set of member states	All	Continous 8	CEEC 11	All	Continous 8	CEEC 11
Second-order effects	No	No	No	Yes	Yes	Yes
EP election fixed effects	Yes	Yes	Yes	Yes	Yes	Yes
Radical Left	0.647	0.939	-0.576	-0.206	-0.366	-1.473
	(0.497)	(0.524)	(1.163)	(0.334)	(0.495)	(1.023)
Green	2.525***	3.135***	-0.153	1.085***	1.674***	-1.871**
	(0.397)	(0.469)	(1.177)	(0.307)	(0.470)	(0.621)
Social democrats	-2.401***	-2.107**	-2.526	0.211	-0.389	-0.014
	(0.610)	(0.784)	(1.219)	(0.515)	(0.691)	(1.090)
Christian democrat	0.640	0.434	2.213	1.940***	1.768***	2.496*
	(0.463)	(0.565)	(1.149)	(0.403)	(0.524)	(1.034)
Conservative	0.293	1.320	0.748	1.680**	1.401*	1.745
	(0.558)	(0.742)	(0.855)	(0.602)	(0.715)	(0.934)
Anti-EU + Radical right	2.442***	3.619***	0.879	1.392***	2.190***	-0.166
	(0.637)	(0.419)	(1.387)	(0.372)	(0.537)	(0.849)
Size*Government				-0.187**	-0.150**	-0.307*
				(0.058)	(0.051)	(0.138)
Size				-0.297**	-0.412*	-0.452*
				(0.100)	(0.192)	(0.163)
Size (squared)				0.006	0.019	0.011
				(0.006)	(0.013)	(0.010)
Size (cubed)				-0.000	-0.000	-0.000
				(0.000)	(0.000)	(0.000)
Early				-0.437*	-0.596*	0.253
				(0.205)	(0.286)	(0.467)
Early*Government				2.760***	1.928	1.799
				(0.829)	(1.101)	(1.396)
Government				1.015	0.965	2.405
				(0.765)	(0.664)	(2.109)
New party				2.286**	3.611*	1.683
				(0.985)	(1.697)	(1.270)
Constant	0.546	0.051	0.112	2.832***	2.705***	2.966**
	(0.317)	(0.320)	(0.748)	(0.383)	(0.711)	(0.831)
Observations	1,623	702	483	1,623	702	483
Adjusted R-squared	0.063	0.112	0.034	0.304	0.327	0.308

Note: Robust standard errors, clustered by election year, in parentheses. Independent candidates and Regionalist parties not included, and the Liberals are, dropped as the baseline (comparison) category. Constant suppressed.
*** p<0.01, ** p<0.05, * p<0.1.