Title: Blame Game: How the Political Context Shapes Citizens' Political Support During Crisis

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Abstract:

So-called "rally around the flag" effects—that is, an increase in political support for incumbent governments—are well-documented responses to threats such as terrorist attacks, natural disasters, or a global pandemic. However, critical events often require an implementation of political measures that challenge the current status quo of societal status arrangements and may thus elicit anger and eroding political support. This study examines the relationship between perceived threat to the status quo and political support in the context of immigration and climate change. Specifically, we argue that a political context characterized by an implemented status-quo challenging policy and the presence of a right-wing populist party amplify support-eroding effects. Empirical results from multi-level analyses using data from European Social Survey round 7 and 8 combined with policy measures and share of votes for right-wing parties support the contention that the combination of liberal policies and right-wing populism represents a catalyst for eroding political support of citizens who oppose change to the status quo.

1. Introduction

During threatening events such as a terrorist attack, natural disasters, or a global pandemic, citizens tend to perceive governing political institutions and authorities as a lifeline to rely upon. This typically results in a well-documented rally-effect where citizens become particularly supportive of incumbent governments in the course of critical events (Esaiasson et al. 2020; Schraff 2020). However, times of crisis often require an implementation of unpopular political measures. Political measures may also become increasingly unpopular over time as they put a strain on civil liberties (e.g., in case of state surveillance) or require cuts in financial support and public services. This raises questions regarding who is, under which circumstances, supportive of incumbent governments during crisis.

This study examines citizens' political support in the context of mass immigration and climate change, which represent two contemporary challenges likely to alter the status quo of societal and political arrangements in many countries around the world. Specifically, we focus on how people's perceptions of threat to the status quo (in the context of immigration or climate change) relate to their political support, depending on features of the political context they live in. We argue that change-adverse constituents particularly respond with eroding political support if two conditions are present at the same time: First, governments have actually implemented progressive policies that potentially challenge the status quo, such as a liberal immigrant integration policy or strong policy measures aimed at tackling climate change. Second, a successful (right-wing) populist party is present which attributes blame to government authorities by rendering changes to the status quo as illegitimate and against the will of the "pure people" (Mudde 2004; Pauwels 2014).

Investigating specific political constellations under which citizens turn their back on incumbent governments in times of crisis rather than rallying around the flag is a timely and relevant inquiry against the background of a globalized world where crisis management has become the rule of politics rather than the exception. In conceptualizing resistance versus openness to changes in the status quo as a relevant yet largely overlooked predictor of political support, we track motivations that potentially underly polarization tendencies in public opinion and political party support (Berning and Ziller 2020; Danckert et al. 2017; Harteveld et al. 2021). Moreover, this study tests boundary conditions that refer to works centered on questions related to how policies shape mass politics (Citrin et al. 2014; Mettler 2019), and when critical events result in the electoral success of populist and challenger parties (De Vries and Hobolt 2020; Halla et al. 2017).

To empirically assess our theoretical predictions, we use comparative survey data from the European Social Survey waves 7 and 8 merged with country-level information on populist party success, as well as implemented immigrant integration and climate policies. Results from multilevel models with cross-level interactions show that people who feel threatened by changes to the status quo from immigration express lower levels of political support. This negative relationship is particularly strong in contexts where a liberal immigrant integration policy exists and populist parties have gained electoral success in the past national election. The results pattern also emerges when focusing on the role of climate change policies. Our results suggest that populist parties play a critical role in translating citizens' resistance to change into eroding political support—support which is much needed in order to tackle current crises we are all confronted with.

2. Theoretical Background

2.1 Threat to the Status Quo, Emotions, and Political Support

Crisis can be defined as a situation of difficulty or danger. Political consequences in terms of citizens' political support during crisis have often been studied in terms of "rallying around the flag", which describes higher levels of political support in response to threats, such as terrorist attacks or the COVID-19 pandemic (Esaiasson et al. 2020; Hetherington and Nelson 2003; Schraff 2020). Apart from general approaches focussing on the role of social identity as explanation (Tajfel 1982), several studies have highlighted the role of certain emotions, such as fear and anger, as psychological underpinnings leading to increased political support in case of threat (Huddy et al. 2005; Schraff 2020; Lambert et al. 2011). Specifically, fear (or anxiety) potentially offsets cognitive evaluations of institutions and activates affective response highlighting the potential of political institutions for protection and activates affective response highlighting the potential of political spectrum being rather harmonized even if ideological differences exist (Porat et al. 2019; Joslyn and Haider-Markel 2018). There is even some evidence that anger might foster support for the incumbent governments if they are perceived to retribute for a threatening event such as the 9/11 terrorist attacks (Lambert et al. 2010).

In contrast, studies on affective intelligence (Marcus et al. 2019) and support for populism (Rico et al. 2020) provide empirical evidence for a negative relationship between anger and political support. Moreover, there is evidence that threatening events such as the terrorist attacks in Paris are positively related to the propensity to vote for populist radical right parties (Jost 2019; Vasilopoulos et al. 2019). These findings are highly relevant for the link between threat and political support

since voting for populist parties is closely associated with dissatisfaction and discontent with established political elites as well as democratic political institutions in general (Pauwels 2014; Werts et al. 2013; Voogd and Dassonneville 2018). As an underlying psychological mechanism, this line of research refers – similarly to the rally around the flag literature – to the emotions of fear and anger as a result of a threatening event. At the same time, this literature comes to a very different conclusion in terms of democratic political support. In essence, this means that threat may stimulate *either* increased satisfaction with political elites or greater political discontent, which raises the critical question of which (contextual) conditions lead to a rallying around the flag rather than discontent, and vice versa.

To specify these conditions, we focus on perceived consequences of a crisis. According to common conceptualizations (Stephan and Stephan 2013), threat may pose a danger to individuals' well-being and resources (referred to as realistic threat), as well as group-based norms, beliefs, and values (referred to as symbolic threat). We argue that if perceived consequences of threatening circumstances change in the status quo (whether this refers to realistic or symbolic content), people will react predominantly with anger and decreasing political support. System Justification Theory proposes that to varying degrees, people have a psychological motivation to defend existing social and political conditions and extant the status quo (Jost and Banaji 1994; Kay et al. 2009). Within this framework, immigration might be perceived as a potential threat to the status quo because immigrants bring cultural values and traditions that potentially lead to social, political, and economic change. In a related vein, previous research suggests that concerns about immigration have a negative impact on political support largely because people blame political actors for falling short on protecting society from negative effects of immigration (McLaren 2012).

With reference to climate change, policies directed at limiting negative externalities encompass increases in taxation on energy consumption and carbon dioxide emission, and changes in the pricing of goods and services. People disagree about the reality, seriousness, and consequences of climate change due to differences in personal values and political ideologies (Hulme 2009). Hence, people who perceive these policy measures as encroachments of their personal freedoms are expected to ultimately respond with decreasing political support. Taken together, we expect opposition to change in the status quo in the realm of immigration and climate protection to be related to lower levels of political support. At the same time, governments need to be perceived as being responsible for changes to the status quo in the course of threatening events in order to be held accountable, which refers to further features of the political context constituents are embedded in.

2.2 The Role of Political Context

Citizens generally expect the government to take control of risks and sufficiently promote their welfare (Smith et al. 2008). To which extent people perceive governments as being responsible for the cause of the threatening event (and the corresponding challenge to the current status quo) or for the poor political management of consequences related to the crisis depends on further conditions of the political system. The political context understood as an opportunity structure in which political actors compete with each other in order to maximize their success in the electoral market can be expected to determine citizens' affective response in times of crisis and how this relates to evaluations of political actors and institutions. This political context not only refers to institutional foundations (e.g., characteristics of the electoral system) but also to the supply side of the political process such as party positions and political rhetoric (Bakker et al. 2021; Newman et al. 2020).

As a first boundary condition of the political context, we argue that governments need to be perceived as being responsible for either for the cause of the threatening event (or the conditions that facilitated its occurrence) or for the poor political management of consequences related to the event. This taps into works on blame assignment (Wagner 2014) according to which if there is no specific political actor to assign blame to, people are more likely to respond with fear. Instead, if there is a clear external source for a threat and thus the attribution of blame and responsibility is clear, anger and resentment toward political authorities is the predominant emotional response. The underlying reason is that citizens perceive governments as not having sufficiently acted in order to prevent the threat (to the status quo) from happening, while they expected governments to take control of risks and sufficiently promote their welfare (Sell et al. 2009).

With regard to attitudes toward immigration, Citrin et al. (2014) show that immigration concern is especially strongly related to political distrust in countries that have implemented strong multiculturalist policies. This suggests that while liberal immigrant integration policies may overall lead to a more tolerant public opinion, they can have different consequences for some societal segments (Hooghe and De Vroome 2015). For people concerned about immigration challenging existing status arrangements, a tolerant immigration policy induces further resentment and leads to lower levels of political support. A similar pattern can be expected with regard to climate policy measures: people who perceive status-quo threat regarding climate change are further encouraged in their threatening beliefs by existing progressive climate policy, which possibly fosters again the negative link between threat and political support.

Second, we further qualify the anticipated moderating role of progressive policies by adding national radical right party success as a second-order moderator. Right-wing populist parties have been shown to mobilize electoral support by using anti-immigrant and populist rhetoric that contrasts the will of the "the pure people" (which they argue to represent) with "the corrupt elite" (Mudde 2004). Right-wing populism is also often at odds with climate change policies as proponents of this party family oftentimes frame climate change as an elitist topic and deny the role of human behavior as a cause (Duijndam and van Beuekering 2020). Besides attracting constituents that are receptive to these rhetorical frames, right-wing populist elite communication has been found to stir negative sentiments toward immigrants and outgroups (Wirz et al. 2018) and to shape policy positions of mainstream parties (Abou-Chadi 2016). Similarly, right-wing populist parties exercise strategies of issue avoidance (e.g., human-related climate change does not exist) and anti-establishment rhetoric that has been described as "strategies of dominance" (De Vries and Hobolt 2020).

Specifically, right-wing populist parties are expected to reinforce the support-eroding potential of status-quo beliefs if they are able to assign blame for threatening events and unpopular policies to incumbent governments. By actively assigning blame to incumbent governments, right-wing populist parties aim at increasing their electoral success (Huber et al. 2020). Moreover, Marx (2020) finds that anti-elite rhetoric makes people more prone to externalize responsibility to an adverse event, which amplifies the role of anger as an emotional response. In sum, we expect that a strong presence of right-wing populist parties in combination with a liberal policy provides fertile ground for people who oppose change to the current status quo to develop political discontent and dissatisfaction with government officials.

3. Empirical Strategy

3.1 Data and Variables

For testing the hypotheses, we use observational data from the seventh (2014/2015) and eighth (2016/2017) round of the cross-national survey European Social Survey (ESS). The seventh round includes a rotating module about 'immigration', the eighth round covers specific questions regarding 'climate change'. The datasets are of excellent quality as well as comparability and allow for a detailed examination of the assumed moderation by contextual characteristics as the share of right-wing populist parties in Europe. Both datasets provide data on numerous European countries, due to limitations in the availability of the data, each analysis is based on respondents in

18 countries: AT, BE, CZ, DE, DK (only ESS 7), EE, ES, FI, FR, GB, HU, IT (only ESS 8), LT, NL, NO, PL, PT, SE, SI.

The dependent variable in the analyses is satisfaction with the government, asking "Now, thinking about the [name of the respective country] government, how satisfied are you with the way it is doing its job?", measured with an 11-point Likert scale, ranging from 0 "extremely dissatisfied" to 10 "extremely satisfied". Analyses (see supplementary analysis file) with different forms of political support, such as political trust or satisfaction with the democracy show comparable results.

Feelings of threat to status quo are represented by two indices, relating to the threat of immigration and potential changes due to climate policy. First, the central predictor "perceived ethnic threat" was measured by the well-established scale comprising three items, capturing whether immigration is good/bad for the economy, undermines/enriches cultural life, and makes a country a worse/better place for living. The surveyed scale is an 11-point Likert-style scale ranging from "0 bad/undermines/worse" to 10 "good/enriches/better". The internal consistency and reliability were supported by a one-factor explanatory factor analysis solution and sufficiently high Cronbach's-α of 0.84. Based on the reversed items, we calculated a sum scale, capturing the perceived ethnic threat from immigration, ranging from 0 to 10, where higher scores indicate a higher level of perceived threat. Billiet et al. (2014) show that the underlying latent construct of perceived threat is equal across the participating countries, which is an important requirement for conducting comparative analysis. Second, the main predictor in the further analysis is "threat of climate policy", measuring the respondent's support of two policies reducing climate change: "increasing taxes on fossil fuels, such as oil, gas and coal" and "law banning the sale of the least energy-efficient household appliances". The response options range from 1 "strongly in favour" to 5 "strongly against", whereas higher scores reveal a higher threat of individual freedom through climate change policies.

For testing the role of country-specific policies, we employ two indices assessing *policy measures* regarding climate change and immigration policy. While the Climate Change Performance Index (CCPI; cf. Burck et al. 2017) captures the performance of policy measures against climate change, the Migrant Integration Policy Index (MIPEX; cf. Solano and Huddleston 2020) reflects policies to integrate migrants. The MIPEX-scores range between 0 and 100, with low values indicating restrictive policy and high values inclusive policy. In contrast, the CCPI has no defined endpoints focusing on the relative ranking of the countries, the scores range from 46.04 to 66.17 in 2017. Higher values show higher ambitions and efforts against climate change in different sub-dimensions. The CCPI is published every year, the overall MIPEX-indicator is only available for 2014 and 2019. Since the used ESS dataset (round 7) lies exactly between those two time-points,

we employ the earlier time-point. Moreover, for an improved interpretation of the three-way interaction, the countries were split below and above of the policy scores, so that countries were divided evenly into two groups each (high MIPEX vs. low MIPEX; high CCPI vs. low CCPI).

As another hypothesis-relevant predictor on the macro-level, we use *the share of votes for right-wing populist parties*, obtained from the TIMBRO Authoritarian Populism Index database (Heinö et al. 2016). The database provides a share of votes of all right- and left-wing populist parties in 33 European countries since 1980. For our analysis, we used the first possible electoral shares of the respective countries before 2015 (ESS 7) and 2017 (ESS 8). Importantly, the core findings remain robust using different data sources, for instance, data from "The PopuList" (Rooduijn et al. 2019) in combination with "ParlGov" (Döring and Manow 2020).

Following former studies (cf. Citrin et al. 2014 for perceived ethnic threat; Duijndam and van Beukering 2020 for the threat of climate change) which have shown that there are important confounders of both kind of threats, the models include individual-level control variable influencing both, threat and satisfaction with government. Specifically, all conducted analyses control for the following variables: age in years, gender (1 = female), education in years, coping with current household income (ranging from 1, "Very difficult on present income", to 4, "Living comfortably on present income"), dummy variables for respondent's living area (countryside, country village, small city, suburb, big city), dummy variables for employment status (employed, unemployed, retired/sick, housework/education), political interest (0 "no interest" to 10 "very high interest"), subjective right-left placement (0 "left" to 10 "right"), the role of government in reducing inequality (0 "no role" to 10 "very big role") and interpersonal social trust (measured by a mean index of the three items trustworthiness, fairness, and helpfulness; ranges from 0 "low", to 10, "high" social trust). At the macro-level, we consider unemployment rate in percentage and the GDP per capita in thousand purchasing power standard for differences in economic wealth as control variables. In the models regarding the perceived ethnic threat, we further include the proportion of the foreignborn population. All contextual data were obtained from Eurostat's online database.

See Table A1, A2, and A3 for descriptive statistics of all variables.

3.2 Methods

To test our hypotheses, we employ linear multilevel regression models including two levels, where respondents are located at Level 1, nested in countries (Level 2). All models include a random

intercept at the country level that allows for explaining country-level differences in political support by using country-level predictors (Rabe-Hesketh and Skrondal 2008; Snijders and Bosker 2011). The primary interest of our analysis lies in the cross-level-interaction between the individual predictors 'status-quo threat of immigration' and 'status-quo threat of climate change and the level-2-variable 'vote share of right-wing populism parties'. All models are fitted using maximum likelihood estimation (ML). As a robustness check, we also estimate REML models (results not shown), since a common premise for maximum likelihood is a minimum of 20 cases in Level 2. The core findings remain constant using ML or REML. For a simpler and improved interpretation in terms of effect size between all variables, the independent variables were z-standardized, setting the variable's standard deviation as the underlying scale.

4. Results

This section presents the results of the multilevel regression models that aim at explaining satisfaction with the government using separate model setups for both central predictors of statusquo threat, regarding immigration and climate change (see Table 1 and Table 2). There are five similar model specifications for each threat: A basic model only with individual variables, a model with contextual controls, two models testing the cross-level interactions regarding policy and share of votes for right-wing populist parties separately, and a model examining the three-way interaction of policy and populist share. Results of the first models show the expected negative influence of both threats on political support. People who perceive ethnic out-group as a threat, as well as people who reject climate policies, have systematically and statistically significantly lower levels of satisfaction with the incumbent government than less threatened people. Thus, the first models support the contention at the individual level that both threats are negatively associated with political support. Model 2 includes the contextual predictor variables. The estimates underline the relevance of economic factors for shaping political support, whereas the coefficient estimate of the share of votes for populist parties is negative, yet not statistically significant.

Models 3 and 4 separately test cross-level interactions of the individual relationship in combination with policy and share of votes for right-wing populist parties. With regard to the migration-related analyses, in line with the theory, the presence of right-wing populists in a context shows a slightly negative influence on the individual relationship but misses statistical significance. However, the positive and statistically significant interaction between status-quo threat of immigration and the MIPEX-grouping variable suggests that, in countries with a permissive immigration policy, the

negative relationship between status-quo threat of immigration and political support is somewhat mitigated. Concerning the link between status-quo threat of climate change and political support, the results of Table 2 suggest that there is a statistically significant and negative impact of right-wing populist party success. In other words, the negative influence of being threatened by climate policies is more pronounced in countries with an increased share of votes for right-wing parties. Hence, in analogy to our assumption, populist parties might highlight blame attribution which then fosters the negative relationship between status-quo threat and political support. The interaction between status-quo threat and climate policy points is statistically not significant.

Model 5 includes a three-way interaction of threat, policy, and share of votes for right-wing populism. In both analyses, we find a negative and statistically significant interaction term. The marginal effect plots of the relationship are depicted in Figure 1 and Figure 2. The immigration-related results pattern (Figure 1) shows a negative slope for the relationship between status-quo threat of immigration and political support as right-wing populist vote increase, but only in countries with a liberal immigrant integration policy (i.e., MIPEX scores above the median). In countries with a rather restrictive policy, right-wing populist party success leads to greater support from constituents who perceive threat from immigration. The findings for climate change show a substantially similar results pattern (Figure 2). Again, the support-eroding effect of populist vote shares concerning the individual association between the status-quo threat of climate change on satisfaction with the government becomes increasingly negative when right-wing populist parties are present, but only in countries with a progressive environmental policy. However, the slope in countries with less ambitious climate policy is not moderated by the presence of right-wing populist parties.

Table 1 – Regression results – status-quo threat of immigration

	M1	M2	M3	M4	M5
Level 1 – Individuals					
Age	-0.014	-0.014	-0.014	-0.014	-0.013
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Sex 1 (=Female)	-0.055*	-0.055*	-0.055*	-0.057*	-0.060*
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Education in years	-0.111**	-0.111**	-0.111**	-0.109**	-0.109**
•	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Living Area					
Rural area	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
Towns and suburbs / small urban area	-0.011	-0.011	-0.011	-0.012	-0.012
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Cities/ large urban area	0.022	0.022	0.022	0.023	0.022
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Coping with income	0.250**	0.250**	0.250**	0.250**	0.251**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Social trust	0.429**	0.429**	0.429**	0.429**	0.428**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Religiosity	0.199**	0.199**	0.199**	0.199**	0.198**
tensioorly	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Government's role income equality	-0.230**	-0.229**	-0.229**	-0.227**	-0.228**
Jovernment's role income equality					
Political interest	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Political interest	0.054**	0.054**	0.054**	0.057**	0.057**
6 11. 1	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Left-right-scale	0.334**	0.334**	0.334**	0.334**	0.334**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Employment status					
Employed	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
Unemployed	-0.084	-0.084	-0.084	-0.084	-0.086
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Housework/Education	0.171**	0.171**	0.171**	0.171**	0.171**
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Retired/Sick	0.107**	0.106**	0.106**	0.106**	0.109**
,	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Status-quo threat of immigration	-0.438**	-0.438**	-0.438**	-0.495**	-0.518**
value que unem et ministration	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Level 2 – Context	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Unemployment rate (%)		-0.543**	-0.543**	-0.545**	-0.527**
Chempioyment rate (70)		(0.12)	(0.12)	(0.12)	(0.12)
GDP/capita		-0.052	-0.053	-0.053	-0.084
GD1 / Capita					
Down or in the form in Down Letter (0/)		(0.13)	(0.13)	(0.14)	(0.14)
Proportion foreign Population (%)		0.023	0.023	0.022	0.025
		(0.12)	(0.12)	(0.12)	(0.12)
Share of votes for populist parties (%)		-0.115	-0.114	-0.112	-0.167
*** *********************************		(0.12)	(0.12)	(0.12)	(0.13)
High MIPEX group $(1 = yes)$		0.447	0.447	0.447	0.483
		(0.27)	(0.27)	(0.28)	(0.29)
Cross-Level-Interactions					
Immigration threat			-0.003		0.056**
x Populist votes			(0.01)		(0.02)
Immigration threat				0.106**	0.098**
x High MIPEX				(0.03)	(0.03)
Populist votes				` /	0.194
x High MIPEX					(0.30)
Immigration threat x High MIPEX					-0.136**
x Populist votes					(0.03)
Constant	4.146**		3.964**	3.964**	3.974**
SOME	(0.16)		(0.18)	(0.18)	(0.18)
Jarianca components	\ /		0.188**	0.188**	0.194**
Variance components	0.461*				
Country	(0.08)		(0.03)	(0.03)	(0.03)
Residual	4.059**		4.059**	4.059**	4.057**
200	(0.02)		(0.02)	(0.02)	(0.02)
BIC	119962		119998	120008	119990
N (respondents)	28235		28235	28235	28235
N (country)	20		20	20	20

^{*} p < 0.05, ** p < 0.01; Entries are z-standardized coefficient estimates with standard errors in parentheses

Table 2 – Regression results – status-quo threat of climate change

	M1	M2	M3	M4	M5
Level 1 – Individuals	0.045**	0.045**	0.045**	0.045**	0.045**
Age	-0.065**	-0.065**	-0.065**	-0.065**	-0.065**
C. 1 (=F1.)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Sex 1 (=Female)	-0.041	-0.041	-0.041	-0.041	-0.043
P.L. of the	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Education in years	-0.105** (0.01)	-0.105** (0.01)	-0.104** (0.01)	-0.105** (0.01)	-0.103** (0.01)
Living Area	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Rural area	0.000	0.000	0.000	0.000	0.000
rtarur ureu	(.)	(.)	(.)	(.)	(.)
Towns and suburbs / small urban area	0.006	0.006	0.006	0.006	0.004
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Cities/ large urban area	0.059	0.059	0.059	0.059	0.057
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Coping with income	0.245**	0.245**	0.246**	0.245**	0.246**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Social trust	0.568**	0.568**	0.567**	0.568**	0.567**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Religiosity	0.255**	0.255**	0.254**	0.255**	0.254**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Government's role income equality	-0.141 ^{**}	-0.141 ^{**}	-0.140**	-0.141 ^{**}	-0.141**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Political interest	0.046**	0.046**	0.048**	0.046**	0.048**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Left-right-scale	0.259**	0.259**	0.260**	0.259**	0.261**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Employment status					
Employed	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
Unemployed	0.019	0.020	0.019	0.020	0.023
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Housework/Education	0.222**	0.222**	0.222**	0.222**	0.225**
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Retired/Sick	0.179**	0.178**	0.179**	0.178^{**}	0.182**
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Status-quo threat of climate change	-0.153**	-0.153**	-0.152**	-0.147**	-0.144**
	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Level 2 – Context					
GDP/capita		0.014	0.012	0.014	0.069
		(0.11)	(0.11)	(0.11)	(0.12)
Unemployment rate (%)		-0.385**	-0.386**	-0.386**	-0.349**
		(0.12)	(0.13)	(0.12)	(0.12)
Share of votes for populist parties (%)		-0.042	-0.039	-0.042	0.055
		(0.13)	(0.13)	(0.13)	(0.14)
High CCPI group $(1 = yes)$		-0.008	-0.009	-0.008	-0.098
		(0.25)	(0.25)	(0.25)	(0.24)
Cross-Level-Interactions			0.027**		0.010
Threat of climate change			-0.036**		-0.010
x Populist votes			(0.01)	0.012	(0.01)
Threat of climate change				-0.012	-0.092**
x High CCPI				(0.03)	(0.03)
Populist votes					-0.416
x High CCPI Threat of climate change x High CCPI					(0.31)
Threat of climate change x High CCPI x Populist votes					-0.184**
x Populist votes Constant	4.374**	4.395**	4.395**	4.395**	(0.03) 4.352**
Constalit	(0.14)	(0.16)	(0.16)	(0.16)	(0.16)
Variance components	0.352**	0.216**	0.218**	0.216**	0.197**
Variance components Country	(0.06)	(0.04)	(0.04)	(0.04)	(0.03)
Residual	4.374**	4.374**	4.373**	4.374**	4.368**
Residual	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
BIC	122773	122805	122807	122815	122805
N (respondents)	28399	28399	28399	28399	28399
N (country)	28399 18	28399 18	28399 18	28399 18	18
* $p < 0.05$, ** $p < 0.01$; Entries are z-standardized of				10	10

^{*} p < 0.05, *** p < 0.01; Entries are z-standardized coefficient estimates with standard errors in parentheses

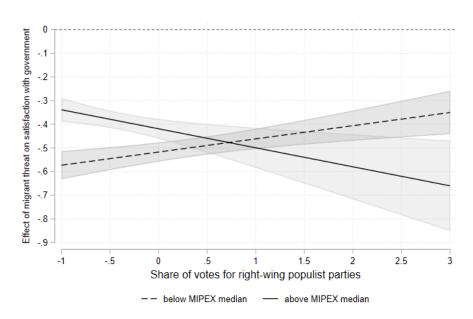


Figure 1: Marginal effect of status-quo threat of immigration on satisfaction with government

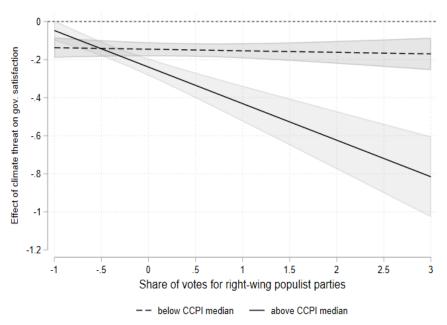


Figure 2: Marginal effect of status-quo threat of climate change on satisfaction with government

5. Conclusion

The aim of this article was to investigate the relationship between perceptions of threat to the status quo and political support in different political constellations. In particular, we examine how the threat to the status quo in the context of immigration and climate change is related to satisfaction with the government. Additionally, we contended that people respond with lower levels of political support if the political context features two circumstances: First, the government implemented progressive policies that potentially challenge the status quo (e.g. liberal immigrant integration policy or ambitious climate change policy). Second, (right-wing) populist parties have the electoral success that attributes blame to government authorities by rendering changes to the status quo as illegitimate.

To empirically assess these arguments, we used data for 18 European countries from the European Social Survey waves 7 and 8 extended with country-level information on populist parties' electoral success and policy measures with regard to climate change and immigrant integration policy. Multilevel analyses exposed that people who feel threatened by increasing immigration or environmental protection measures have lower levels of political support. Moreover, this association is amplified in contexts where a liberal immigrant integration policy is present *and* populist parties display high voting shares. Thus, our results provide evidence that populist parties play a critical role in translating citizens' resistance to change into eroding political support.

This study is a first attempt to examine the role of the personal disposition concerning political change as a crucial predictor of political support, embedded and exposed to the constitution of the political system. As previous studies already indicate, emotions such as anger and fear are crucial key drivers to political support during threatening events (Huddy et al. 2005; Sell et al. 2019; Wagner 2014). Thus, future studies should elaborate further on the psychological mechanism behind linking the threat of status-quo and political support under specific political constellations. To shed more light on the psychology mechanism would be important for further investigation regarding the question of how citizens perceive populist parties and their efforts in blaming established political authorities.

Moreover, the findings show an association between policies and mass opinion, especially regarding threatened societal segments. While we argue that the direction of causality is from policy to mass opinion (cf. Mettler 2019), there is also empirical evidence towards policy responsiveness theory assuming that policymakers consider public preferences when producing policies (Howard 2013).

Therefore, future research should employ longitudinal and experimental research designs in order to obtain more far-reaching insight into the direction of causality.

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Appendix

 $Table\ A\ 1\ - Sample\ Characteristics-Perceived\ Ethnic\ Threat-ESS\ 7$

	Mean	Std. Dev.	min	max
Individual Level				
Satisfaction with the government	4.24	2.36	0	10
Perceived ethnic threat	4.76	2.06	0	10
Age	49.77	18.24	14	114
Sex 1 (=Female)	.52		0	1
Education in years	13.14	3.98	0	50
Living Area				
Rural area	.34	.47	0	1
Towns & suburbs / small urban area	.33	.47	0	1
Cities/ large urban area	.32	.47	0	1
Coping with income	3.11	.8	1	4
Social trust	5.44	1.81	0	10
Religiosity	4.18	3.04	0	10
Government's role income equality	3.86	1.05	1	5
Political interest	2.51	.88	1	4
Left-right-scale	5.03	2.19	0	10
Employment status				
Employed	.53	.5	0	1
Unemployed	.05	.22	0	1
Housework/Education	.13	.34	0	1
Retired/Sick	.29	.45	0	1
Contextual Level				
GDP/capita	29.74	13.83	10.89	67.96
Unemployment rate (%)	7.93	3.96	4.3	22.1
Proportion foreign Population (%)	7.14	3.95	.28	15.03
Share of votes for populist parties (%)	16.51	15.07	.2	65.2
MIPEX	29.74	13.83	10.89	67.96
High MIPEX	.55	.5	0	1
Observations	28235			
Countries	18			

Source: ESS Round 7

Table A 2 - Sample characteristics – threat of climate policy – ESS 8

	Mean	Std. Dev.	min	max
Individual Level				
Satisfaction with the government	4.45	2.33	0	10
Threat of climate policy	2.81	.94	1	5
Age	49.73	18.18	15	100
Sex 1 (=Female)	.52	.5	0	1
Education in years	13.17	3.86	0	54
Living Area				
Rural area	.37	.48	0	1
Towns & suburbs / small urban area	.32	.47	0	1
Cities/ large urban area	.31	.46	0	1
Coping with income	3.14	.78	1	4
Social trust	5.47	1.81	0	10
Religiosity	4.32	3.12	0	10
Government's role income equality	3.86	1.01	1	5
Political interest	2.5	.88	1	4
Left-right-scale	5.1	2.2	0	10
Employment status				
Employed	.54	.5	0	1
Unemployed	.05	.21	0	1
Housework/Education	.13	.33	0	1
Retired/Sick	.28	.45	0	1
Contextual Level				
GDP/capita	29.59	13.58	11.79	69.13
Unemployment rate (%)	6.73	3.34	2.9	17.2
Share of votes for populist parties (%)	16.57	14.96	.2	65.2
CCPI	57.97	5.27	46.04	66.17
High CCPI	.44	.5	0	1
Observations	28399			
Countries	18			

Source: ESS Round 8

Table A 3 - Macro-level indicators

Country	Share of votes	High MIPEX	MIPEX 2014	Share of votes	High Climate	CCPI 2017
	for populist			for populist		
	parties 2015			parties 2017		
AT	24.0	0	46	27.6	0	52.0
BE	3.7	1	69	3.7	1	62.0
CZ	7.8	0	47	12	1	58.5
DE	5.8	1	57	13	0	56.6
DK (only ESS 7)	21.2	0	53	-	-	-
EE	8.3	0	45	8.3	0	46.0
ES	0.2	1	57	0.2	0	56.1
FI	17.9	1	82	17.9	0	56.3
FR	13.6	0	53	13.2	1	66.2
GB	12.6	1	57	1.8	1	66.1
HU	65.2	0	42	65.2	0	55.1
IT (only ESS 8)	-	_	-	7.3	1	60.7
LT	8.0	0	33	12.2	1	59.8
NL	12.2	1	57	16.9	0	57.1
NO	16.4	1	72	15.3	0	52.9
PL	46.4	0	41	46.4	0	53.7
PT	0.5	1	78	0.5	1	62.5
SE	32.0	1	87	32	1	66.2
SI	23.1	0	45	23.1	0	56.6
Total	16.5	.55	57.3	16.5	.44	58.0

Source: ESS round 7, ESS round 8, TIMBRO dataset, MIPEX dataset, CCPI dataset

 $Table\ A\ 4-Correlations-Sample\ Perceived\ Ethnic\ Threat-ESS\ 7$

Variables	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)
(1) Satisfaction with gov.	1.00																	
(2) Age	0.00	1.00																
(3) Sex	-0.02	0.02	1.00															
(4) Education	0.09	-0.24	0.00	1.00														
(5) Living Area	0.02	-0.04	0.02	0.15	1.00													
(6) Income coping	0.24	-0.03	-0.06	0.22	-0.00	1.00												
(7) Social trust	0.33	0.02	0.01	0.17	0.03	0.30	1.00											
(8) Religiosity	0.06	0.17	0.14	-0.10	-0.06	-0.06	0.01	1.00										
(9) State's role	-0.21	0.09	0.07	-0.12	-0.03	-0.20	-0.12	0.04	1.00									
(10) Political interest	0.13	0.14	-0.15	0.24	0.08	0.20	0.20	0.02	-0.07	1.00								
(11) LR-scale	0.17	0.01	-0.04	-0.02	-0.04	0.08	0.05	0.13	-0.22	0.01	1.00							
(12) Occupation status	-0.01	0.50	0.06	-0.31	-0.03	-0.10	-0.03	0.12	0.07	0.03	-0.02	1.00						
(13) Ethnic threat	-0.26	0.11	0.02	-0.27	-0.11	-0.22	-0.34	-0.03	0.04	-0.25	0.11	0.11	1.00					
(14) GDP/c	0.22	-0.01	-0.05	0.11	-0.02	0.32	0.34	-0.07	-0.19	0.20	0.02	-0.01	-0.16	1.00				
(15) Unemployment rate	-0.23	-0.01	-0.01	-0.07	-0.05	-0.08	-0.11	0.08	0.15	-0.06	-0.05	0.00	-0.03	-0.26	1.00			
(16) Foreign Population	0.08	-0.02	-0.02	0.07	0.02	0.12	0.13	-0.09	-0.04	0.12	-0.06	-0.03	-0.04	0.36	-0.08	1.00		
(17) Vote share populists	-0.03	-0.01	0.01	-0.03	-0.00	-0.03	-0.04	0.02	0.04	-0.05	0.08	0.00	0.02	-0.13	-0.24	-0.41	1.00	
(18) MIPEX	0.13	0.01	-0.04	0.00	-0.03	0.17	0.24	-0.04	-0.06	0.12	0.02	0.01	-0.19	0.57	0.11	0.13	-0.16	1.00

 $Table\ A\ 5-Correlations-Sample\ Threat\ of\ Climate\ Change-ESS\ 8$

Variables	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)
(1) Satisfaction with gov.	1.00																
(2) Age	0.01	1.00															
(3) Sex	0.00	0.03	1.00														
(4) Education	0.03	-0.24	0.00	1.00													
(5) Living Area	0.02	-0.05	0.01	0.15	1.00												
(6) Income coping	0.18	-0.06	-0.05	0.26	0.00	1.00											
(7) Social trust	0.29	0.01	0.01	0.17	0.01	0.24	1.00										
(8) Religiosity	0.09	0.19	0.15	-0.11	-0.05	-0.08	-0.00	1.00									
(9) State's role	-0.12	0.08	0.07	-0.09	-0.02	-0.15	-0.06	0.05	1.00								
(10) Political interest	0.08	0.14	-0.13	0.24	0.08	0.18	0.17	0.01	-0.01	1.00							
(11) LR-scale	0.14	0.02	-0.05	-0.04	-0.04	0.04	0.00	0.12	-0.19	-0.03	1.00						
(12) Occupation status	0.02	0.51	0.06	-0.31	-0.04	-0.12	-0.01	0.13	0.07	0.04	-0.01	1.00					
(13) Threat Climate	-0.09	0.04	-0.05	-0.15	-0.06	-0.13	-0.12	0.00	-0.07	-0.12	0.10	0.05	1.00				
(14) GDP/c	0.13	-0.00	-0.04	0.13	-0.04	0.29	0.27	-0.08	-0.08	0.17	-0.04	0.00	-0.11	1.00			
(15) Unemployment rate	-0.19	0.01	-0.01	-0.06	-0.06	-0.06	-0.08	0.11	0.14	-0.04	-0.05	0.01	0.00	-0.11	1.00		
(16) Vote share populists	0.05	0.01	0.02	-0.04	0.01	-0.02	-0.04	0.03	0.04	-0.01	0.12	0.01	0.01	-0.15	-0.35	1.00	
(17) CCPI	-0.04	0.05	0.00	-0.03	-0.01	0.07	-0.04	0.02	-0.00	0.01	-0.04	0.04	-0.03	0.11	0.17	-0.24	1.00