This chapter deals with the analysis of party system change in Europe after the 2019 European Parliament (EP) elections. Our task is threefold. First, we explore the patterns of electoral instability in Europe at the 2019 EP elections and compare them across countries and over time. Second, we compare trends and variations in electoral instability between national and EP elections, following the expectations derived from the Second Order Election (SOE) theory (Reif and Schmitt 1980). Third, we aim to understand the underlying dimensions of competition and cleavage structures in the 28 European party systems. From an empirical viewpoint, our analysis is based on data taken from a recently published dataset on electoral volatility and its internal components in EP elections since 1979 (Emanuele et al. 2019).

**Electoral Volatility in EP Elections: National and Temporal Variations**

Starting with the first task, let us focus on the electoral instability of European party systems after the 2019 round of EP elections. Table 1 reports figures using the Pedersen (1979) index of electoral volatility for the 2019 EP election in the 28 EU countries.

Overall, electoral volatility (Total Volatility, TV) in 2019 was 23.7. This quite remarkable level of electoral instability has been driven by particularly highly volatile elections in some countries, such as the United Kingdom (50.4), Slovakia (41.6), and Italy (37.25). In as many as nine countries, this EP election has been the most volatile in each country’s EP electoral history: Croatia, Denmark, Germany, Latvia, Luxembourg, the Netherlands, Romania, Slovakia, and the United Kingdom, including both Western European (WE) and Central and Eastern European (CEE) countries. Moreover, in only three countries (Malta, Austria, and Cyprus) TV has been lower than 10, lower than the average volatility in WE national elections after World War II (Chiaramonte and Emanuele 2017).

As expected, there are some differences between WE and CEE countries (respectively, 20.7 and 28.2). Notwithstanding this – still relevant – difference between the two regions, even Western European countries display a clear pattern of instability, as the average volatility exceeds the threshold of 20 set by Mair (2011) for considering an election as highly volatile. The key difference that still distinguishes Western countries from their Central and Eastern counterparts can be found by disentangling the aggregate index of electoral volatility between its two internal com-
Table 1 - Electoral Volatility and its components in the 2019 EP elections, European Union

<table>
<thead>
<tr>
<th>Country</th>
<th>RegV</th>
<th>AltV</th>
<th>OthV</th>
<th>Total V</th>
</tr>
</thead>
<tbody>
<tr>
<td>Austria</td>
<td>2.65</td>
<td>5.6</td>
<td>0.25</td>
<td>8.5</td>
</tr>
<tr>
<td>Belgium</td>
<td>0.55</td>
<td>16.8</td>
<td>0.65</td>
<td>18.0</td>
</tr>
<tr>
<td>Bulgaria</td>
<td>4.05</td>
<td>6.55</td>
<td>2.95</td>
<td>13.55</td>
</tr>
<tr>
<td>Croatia</td>
<td>8.55</td>
<td>11.75</td>
<td>10.2</td>
<td>30.5</td>
</tr>
<tr>
<td>Cyprus</td>
<td>2.75</td>
<td>4.3</td>
<td>1.9</td>
<td>8.95</td>
</tr>
<tr>
<td>Czech Republic</td>
<td>3.75</td>
<td>28.15</td>
<td>3.7</td>
<td>35.6</td>
</tr>
<tr>
<td>Denmark</td>
<td>4.45</td>
<td>19.4</td>
<td></td>
<td>23.85</td>
</tr>
<tr>
<td>Estonia</td>
<td>2.95</td>
<td>16.0</td>
<td>14.1</td>
<td>33.05</td>
</tr>
<tr>
<td>Finland</td>
<td></td>
<td>10.7</td>
<td>1.5</td>
<td>12.2</td>
</tr>
<tr>
<td>France</td>
<td>3.3</td>
<td>8.25</td>
<td>2.25</td>
<td>13.8</td>
</tr>
<tr>
<td>Germany</td>
<td>1.65</td>
<td>19.35</td>
<td>2.4</td>
<td>23.4</td>
</tr>
<tr>
<td>Greece</td>
<td>7.9</td>
<td>13.0</td>
<td>5.75</td>
<td>26.65</td>
</tr>
<tr>
<td>Hungary</td>
<td>6.3</td>
<td>13.4</td>
<td>0.65</td>
<td>20.35</td>
</tr>
<tr>
<td>Ireland</td>
<td>1.25</td>
<td>18.95</td>
<td>3.05</td>
<td>23.25</td>
</tr>
<tr>
<td>Italy</td>
<td>3.85</td>
<td>31.7</td>
<td>1.7</td>
<td>37.25</td>
</tr>
<tr>
<td>Latvia</td>
<td>6.3</td>
<td>21.35</td>
<td>1.35</td>
<td>29.0</td>
</tr>
<tr>
<td>Lithuania</td>
<td>4.75</td>
<td>19.6</td>
<td>8.15</td>
<td>32.5</td>
</tr>
<tr>
<td>Luxembourg</td>
<td>1.05</td>
<td>16.5</td>
<td>0.25</td>
<td>17.8</td>
</tr>
<tr>
<td>Malta</td>
<td>1.35</td>
<td>1.75</td>
<td>1.05</td>
<td>4.15</td>
</tr>
<tr>
<td>Netherlands</td>
<td>6.45</td>
<td>23.0</td>
<td>0.95</td>
<td>30.4</td>
</tr>
<tr>
<td>Poland</td>
<td>4.75</td>
<td>11.45</td>
<td>0.3</td>
<td>16.5</td>
</tr>
<tr>
<td>Portugal</td>
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<td>9.05</td>
<td>1.8</td>
<td>17.05</td>
</tr>
<tr>
<td>Romania</td>
<td>12.55</td>
<td>6.55</td>
<td>5.9</td>
<td>24.0</td>
</tr>
<tr>
<td>Slovakia</td>
<td>22.25</td>
<td>15.75</td>
<td>3.6</td>
<td>41.6</td>
</tr>
<tr>
<td>Slovenia</td>
<td>20.05</td>
<td>11.6</td>
<td>1.25</td>
<td>32.9</td>
</tr>
<tr>
<td>Spain</td>
<td></td>
<td>17.25</td>
<td>2.55</td>
<td>19.8</td>
</tr>
<tr>
<td>Sweden</td>
<td>3.15</td>
<td>13.35</td>
<td>0.2</td>
<td>16.7</td>
</tr>
<tr>
<td>United Kingdom</td>
<td>16.5</td>
<td>31.6</td>
<td>2.3</td>
<td>50.4</td>
</tr>
<tr>
<td>Mean WE</td>
<td>3.71</td>
<td>15.33</td>
<td>1.68</td>
<td>20.71</td>
</tr>
<tr>
<td>Mean CEE</td>
<td>8.75</td>
<td>14.74</td>
<td>4.74</td>
<td>28.23</td>
</tr>
<tr>
<td>Mean EU</td>
<td>5.69</td>
<td>15.1</td>
<td>2.88</td>
<td>23.67</td>
</tr>
</tbody>
</table>

Note: RegV refers to Regeneration volatility, AltV to Alteration volatility, OthV to Other parties volatility. For more information, see Emanuele et al. (2019)
ponents of Regeneration (RegV) and Alteration (AltV). The former measures the electoral volatility due to the entry and exit of parties from the party system, while the latter is the electoral volatility caused by vote switching between existing parties.

Table 1 shows that what accounts for most of the difference in electoral volatility levels between the two regions is due to RegV: despite the recent wave of new party emergence in Western Europe (Hobolt and Tilley 2016; Emanuele and Chiaramonte 2018), CEE countries continue to represent a sort of ‘world apart’. Indeed, RegV is equal to 8.75 in CEE, against 3.7 in WE. In other words, in an average 2019 EP election in CEE, one or more new parties emerge, accounting for 17.5% of votes, or one or more parties that existed in the 2014 election disappear. Conversely, the electoral shifts among established parties are similar in the two regions, as AltV is 15.3 in WE and 14.7 in CEE.

To fully understand the scope of party system change brought about by this round of EP elections, it is necessary to put the 2019 results into a longitudinal perspective. Figure 1 reports the average levels of electoral volatility in Europe over time. We have divided the temporal span of the analysis into four meaningful electoral phases: the ‘Cold War’ period, 1979-1989; the ‘post-Wall’ period, 1989-1999; the ‘Enlargement’ phase, 1999-2009; and, finally, the ‘Recession’, after 2009.

Figure 1. Components of electoral volatility in EP elections during different electoral phases

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1. This finding is consistent with previous studies about the exceptionality of CEE as concern the multiplication of ‘electoral hurricanes’ due to new party emergence in national elections (Houghton and Deegan-Krause 2015).
By looking more into detail at the data, what strikingly emerges from the figure is that moving from phase 1 to phase 4, electoral volatility and its two internal components have undergone a monotonic increase over time. TV has skyrocketed from 12.5 in the Cold War period to 23.8 in the Recession. Turning to its internal components, AltV shows a fairly constant increase over time, from 8.8 (first phase) to 14.7 (last phase), while RegV is almost stable in the first three phases before a sharp upsurge in the Recession phase (6.6).

The monotonic increase of TV over time is not merely a descriptive fact but, rather, a robust finding. Table 2 shows the results of a multivariate regression analysis of TV (Models 1 and 2) and its internal components (Models 3, AltV, and 4, RegV) on time (measured in years) and a dichotomous variable indicating CEE countries.

Overall, evidence shows the effect of time on the increase in TV is significant at the highest level of confidence ($p<0.01$). Furthermore, our analysis shows this increase over time is due only to the changing patterns in WE, given that CEE countries display very high but steady values of TV across the three electoral periods (2004-2009, 2009-2014, 2014-2019). This is shown by Model 2, where an interaction between time and the dichotomous variable for CEE proves not statistically significant. Figure 2 below reports the Average Marginal Effect (AME) of time on volatility at the two possible values assumed by our dichotomous variable. As shown in the figure, the effect of time on TV is significant only in the case of Western Europe. In other words, a ‘permanent instability’ is what has occurred in EP elections in CEE countries since 2004, while an increasingly destructured party system is the dominant trend in WE.

Figure 2. Average Marginal Effect of Time on TV in WE (CEE=0) and CEE (CEE=1)

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2. These findings are robust to alternative specifications: adding an additional dichotomous variable to account for Southern European countries, performing a regression with country clusters, a panel-corrected standard error (PCSE) regression, or a Prais-Winsten regression.
By disentangling TV into RegV and AltV, Models 3 and 4 in Table 2 indicate that AltV shows the same increasing pattern over time as TV, with only an important difference: the dichotomous variable for CEE is not significant, which means that there are no differences in the AltV between the two regions, as compared to TV. Conversely, in the case of RegV, the effect of time is not significant (as already mentioned), while the analysis shows a powerful positive effect of the CEE dichotomous variable. In other words, this means that a certain level of Regeneration volatility has always existed in EP elections, and this marks a clear difference compared to the historical patterns observed in Western European national elections (Bartolini and Mair 1990; Chiaramonte and Emanuele 2017).

Comparing EP and National Elections: Still a Significant Difference?

In the remaining part of this chapter, we raise two further research questions to address the two tasks formulated at the beginning. First, to what extent do the levels and trends of electoral volatility in EP elections match or deviate from those observed in national elections in the same countries and phases. Second, whether this increasing instability of party systems signals changing patterns of competition and cleavage structure across Europe.
Starting from the first research question (RQ), by considering all EP elections occurred in the 28 member countries, volatility (TV) is equal to 19 (N=147), while in national elections, in the same countries and period, TV is 15.1. By disentangling this average between Western Europe (WE) and the CEE countries, TV in EP elections is 16.4 (N=118) in WE and 28.0 (N=29) in CEE. To make a comparison, in WE national elections, TV has been, on average, 12.3 and, in CEE national elections, 26.4.3

As we have previously shown, this average TV in EP elections is the result of a sharp and monotonic increase over time (see Figure 1) and this is absolutely consistent with the trends observed in TV in national elections in WE, specifically with regard to the last phase marked by the impact of the Great Recession (Drummond 2006; Hérnandez and Kriesi 2016; Dassonneville and Hooghe 2017). Conversely, for CEE, we have evidence of sustained and prolonged instability ever since the democratic transition. However, recent studies have not detected an increase over time for CEE countries, but rather a steady trend or even a decline (Lane and Ersson 2007; Casal Bétoa 2013; Emanuele, Chiaramonte and Soare 2018).

All in all, and with some surprise, a clear difference between EP and national elections can be detected only in Western Europe.4 In this regard, the long-established second-order election theory (Reif and Schmitt 1980) stresses that, given that there is less at stake in EP elections compared to national elections, voters are freer to cast a sincere vote, and they often exploit this opportunity to defect from governing parties or, more generally, from major parties to support opposition parties and new contenders. As a result, a higher TV is expected in EP elections compared to national ones. To accurately gauge whether TV significantly differs in two electoral arenas (EP and national ones) and to what extent such difference predicted by the second-order-election theory varies over time, we performed a regression analysis where the outcome is Total Volatility (TV) in both European and national elections, and the predictors are: a dichotomous variable for CEE countries, a categorical variable for phases (reference category: Cold War), and a dichotomous variable where 0 is attributed to TV in national elections, and 1 to TV in EP elections. Finally, we also added an interaction between the variable for EP vs national elections and the phase variable.5 This interaction allows us to test whether being an EP election vs a national one has a significant marginal effect on TV across phases. Figure 3 reports the average marginal effects (AMEs) of the interaction.

3. Data on WE have been taken from Emanuele (2015), while, for CEE, from Emanuele Chiaramonte and Soare (2018).
4. This result is similar to the one found by Caramani (2015), whose analysis does not consider elections after 2009. This means that the recent Recession phase has not changed the overall volatility pattern between national and EP elections.
5. Results are not shown but are available upon request.
Figure 3 shows that the marginal effect of the dummy distinguishing EP elections from national ones has a significant effect only during the Enlargement phase. This finding is rather surprising, as it shows that the distinction between EP and national elections does not make a difference for predicting TV scores neither until 1999 nor after 2009. In the first two phases, European party systems are still in a phase of relative electoral stability, and the above finding means that EP elections do not bring a significant additional instability compared to national elections. Conversely, the non-significant marginal effect in the Recession phase, characterised – as seen earlier – by skyrocketing electoral volatility, witnesses a general convergence towards instability, regardless of the type of election. To sum up, this analysis rejects, except for the 1999-2009 period and at least for this limited aspect related to the expected difference in volatility between the two electoral arenas, the second-order election model.

BELOW THE SURFACE:
A CHANGING CLEAVAGE STRUCTURE IN EUROPEAN PARTY SYSTEMS?

What remains to be explored is our second RQ, namely, whether the detected increasing instability witnesses the presence of changing patterns of competition and cleavage structure in European party systems. To do so, we have resorted to a traditional conceptual and empirical tool, namely, bloc volatility (Bartolini and Mair 1990). The concept of bloc volatility refers to the net change in the aggregate vote share for all parties included in a given bloc. For a long time, given the predomi-

6. Bloc volatility is a component of TV, the other one being the electoral shifts among parties within the same bloc (Within-Bloc volatility).
nance of the left-right dimension of competition in Europe (Fuchs and Klingemann 1990), the concept of bloc has been intrinsically connected to that of cleavage and, more specifically, of class cleavage (Bartolini and Mair 1990; Bartolini 2000). Nonetheless, the concept and the measurement of bloc volatility can be extended beyond the class cleavage, to capture the divide produced by any given cleavage. In this regard, besides the class cleavage, recent studies have emphasized the emergence of a new important transnational cleavage, that has been thought to structure political conflict in Europe. Kriesi and others (2006; 2008; 2012) have extensively analysed the emergence of a ‘demarcation-integration’ cleavage, opposing the so-called ‘losers’ and ‘winners’ of globalisation. This cleavage is based on three main dimensions: one related to the opposition to free trade and open markets (economic globalisation vs. protectionism); the second related to the EU dimension (pro-EU vs. anti-EU); and the third one related to being in favour or against multiculturalism and immigration.

To capture the characteristics of the cleavage structure in European party systems and their evolution over time, we have calculated, in each country and election period, the vote share received by parties belonging to the class and the demarcation blocs and also the related class bloc volatility and demarcation bloc volatility. To do so, we refer to the classification of parties in the two blocs provided in Emanuele et al. (2019) and based on both quantitative and qualitative criteria. According to the theoretical framework of Bartolini and Mair (1990) and Bartolini (2000), the strength of a cleavage can be captured by two indicators. The first, straightforwardly, is the aggregate vote share of parties politicising that cleavage: the larger this vote share is, the more relevant this division is in the society.

The second indicator can be captured by the mobility of voters across the cleavage line. The interpretation of this second indicator depends on the degree of maturity of the cleavage: in cases of a consolidated cleavage, like the class one, limited electoral mobility across the cleavage line signals that voters conceive that conflict mainly as a dimension of identification. Conversely, high electoral mobility across the cleavage line witnesses that voters no longer consider that conflict as relevant, given they cross it between consecutive elections. On the other side, for emerging cleavages, like the alleged demarcation one, the first phase of political and electoral instauration is usually characterised by a relevant mobility across the cleavage line, as voters move towards parties emphasising the new cleavage. Therefore, in this context, the new cleavage is mainly a dimension of competition.

7. Different scholars have supported the idea of the existence of this new cleavage by providing a vast range of conceptualisation (Bornschier 2010; De Vries 2018; Strijbis, Helmer and De Wilde 2018; Hooghe and Marks 2018). For more details, see the codebook in Emanuele et al. (2019).

8. For further information on the operationalisation and classification methods, see the codebook in Emanuele et al. (2019).
Figure 4. Aggregate vote share for parties in the class and demarcation blocs in EP elections across different electoral phases

Figure 4 patently shows a different evolution of the two cleavages over time. On the one hand, the traditional class cleavage has experienced a sharp decline over time in the vote share of parties politicising it (Communist, Socialist, and Social-Democratic ones). This finding is, of course, not new and largely discussed by the literature (Dalton, Flanagan and Beck 1984; Franklin, Mackie and Valen 1992; Drummond 2006), but what really strikes us is the evolution of the vote share of parties belonging to the deemed demarcation bloc, which has undergone an opposite, increasing, trend over time. While, in the 1980s, the ratio between the two blocs was more than 4:1 in favour of the class bloc, in the last decade, this ratio has shrunk to 1.3:1, with a class bloc representing, on average, 26% of the vote share vs. a demarcation bloc following with an average of 19.6.

Figure 5. Evolution of TV, class bloc volatility, and demarcation bloc volatility across different phases
Yet, this is just the first part of the story. Figure 5 tells us the second part, comparing the mobility across the cleavage line for the two cleavages. We observe two distinct patterns for the two cleavages also in terms of bloc volatility. The class bloc shows a fairly stable volatility over time, which is also very limited compared to TV. This brings us to a crucial point: notwithstanding the sharp electoral decline observed above, class bloc volatility still represents a domain of identification for a – more and more limited – portion of the electorate. Indeed, it also interesting to note that, in an age of increasing electoral instability, bloc volatility, which represents a component of TV, has not followed the same upwards trend, which also means that volatility is more and more accounted for by different dimensions of competition besides class.

The demarcation bloc volatility is different. In this regard, Figure 5 shows that, from the first to the last phase, the level of electoral mobility across the cleavage line has tripled. This is a largely expected outcome in the case of emerging cleavages, where, at the beginning, bloc volatility is limited because of the very small vote share of parties competing on that dimension, and, then, as these parties obtain increasing percentages of votes and a larger portion of the electorate abandons older allegiances for this new one, bloc volatility consequently rises. This trend signals that demarcation bloc volatility represents more and more a domain of competition in Europe.

Finally, it is interesting to take a look at the national variations of cleavage structure configuration in Europe. Figure 6 plots the 28 EU countries across two dimensions based on, respectively, the average volatility of parties in the class and demarcation blocs. The chart can be divided into four quadrants according to the mean values of the two variables.

Figure 6. National variations of class bloc volatility and demarcation bloc volatility in Europe
Starting from the lower right quadrant, we find four ‘consensual’ (Lijphart 1999) democracies (Austria, Belgium, Germany, and the Netherlands), where class represents a domain of identification (class bloc volatility is lower than the European average), while the demarcation bloc volatility is comparatively high. This means that, next to the class cleavage, a new dimension of competition has been consolidating: let us notice the presence, in these four countries, of relevant parties belonging to the demarcation bloc, such as, among others, the Freedom Party of Austria (FPÖ), Flemish Interest (VB) in Belgium, Alternative for Germany (AFD), and the Dutch Party for Freedom (PVV).

A different situation can be found in the upper right quadrant, where the demarcation bloc is also on the rise, but the high mobility across the class cleavage is likely to witness a reduced capacity of class to represent a domain of identification for voters. This quadrant mixes Western European countries with Central and Eastern European countries. The former are clearly facing a reshaping of their dimensions of competition, with a decline of traditional parties to the advantage of challenger parties (France, Italy, the United Kingdom). The latter (Central and Eastern European countries) are countries where the class bloc has always been limited (Hungary) or has experienced a deep decline (Czech Republic and Slovakia).

Moreover, in as much as 11 countries (lower left quadrant), both cleavages show a pattern of electoral stability. This may be due to the low relevance of the cleavage as a dimension of conflict (such as the paradigmatic case of Ireland for class), or to the fact that the cleavage has already stabilised, thus becoming a central domain of identification. Obvious examples of this circumstance are Spain and Portugal, in the case of class, and Poland for demarcation. This latter represents an exception in the demarcation cleavage, as parties referring to the demarcation bloc total an average support of 37.1%, witnessing that, in this country, this cleavage has successfully overcome its phase of instauration and consolidation, becoming the main domain of identification.

Lastly, in the upper left quadrant, we find five countries (Croatia, Cyprus, Latvia, Romania, and Slovenia) where there are no parties at all representing the demarcation bloc and where the volatility for the class bloc is comparatively high. Also, here, we find Estonia, an outlier with the largest class bloc volatility in Europe by far, which means that voters massively cross the class cleavage line in consecutive elections, thus not recognising it as a proper dimension of conflict.

CONCLUSION

In this chapter, we have explored features of European party systems, both following the 2019 EP elections and also from a longitudinal viewpoint, by focusing on electoral volatility. Among our main findings, we have discussed the remarkable electoral mobility brought about by the recent round of EP elections. This can be seen as the last step of a long-term process of increasing instability, at least in Western Europe, while Central and Eastern European countries have been always characterized by a permanent instability since their accession to the EU. Interestingly, from a longitudinal
perspective, a substantial difference in electoral volatility between EP and national elections is detectable only between 1999 and 2009. This piece of evidence signals the second-order election model, at least from the viewpoint of electoral volatility, appears not anymore very suited to fully describe EP elections – and their differences from national elections. Finally, we have also focused on the stability and changes in party systems concerning the structure and the evolution of the class and the demarcation cleavages across Europe. Our analysis has shown a marked decline in the class cleavage which, even if it still represents an important domain of identification in many European countries, is now flanked in most countries by the demarcation cleavage, which has undergone a process of development or even consolidation.

REFERENCES


