

Policy Sentiment in the UK: Reflections on the 2005 Elections in Longitudinal Perspective

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Abstract

In this paper I lay out a concept of policy sentiment as an underlying attitude explaining observed respondent preferences on policy preference questions. The latent concept, left vs. right sentiment, is extracted from policy preference marginals. The extracted time series characterizes the last 45 years of UK political experience. It is shown, if not convincingly, that policy sentiment behaves according to the thermostatic conception of mass opinion change. Parallelism in latent preferences between the US and the UK is demonstrated. And finally, the policy sentiment measure is employed to predict UK election outcomes.

I am asked to provide an American perspective on the events of May, 2005, in the UK. That is a considerable challenge. Because doing so presumes a decent level of knowledge about the events of 2005 and about the UK. And I must confess to considerable ignorance on both scores. There are many American political scientists who keep a close eye on politics in Great Britain. I am not one of them. There are many more, comparative politics types, who keep an eye on Great Britain as part of a comparative or European focus. I am not one of them either. I am a native American and my (sole) professional specialty is American politics.¹

What to do? Here I am in Essex, the Mecca of British electoral studies, addressing an assembly that is to British elections as the College of Cardinals is to the Roman Catholic Church. And I stand before you an atheist. One prospect is that I might, like the blind addressing the sighted on the visual beauties of nature, simply suck it up and pretend that I have knowledge to share. That seems not very promising. The alternative, which might seem to stray from our focus, is to write about what I do know and then somehow make that speak to the question of the moment. That is what I intend to do.

What I do know is how public policy sentiment evolves over time, how it responds to elections and governance, and also leads to changes in elections and governance. That, “Mood” in one word, has been my chief scholarly focus for nearly two decades now, all of it in the United States. All of my work has been limited to American politics because the work is *very* data intensive and my collection efforts all in one nation have kept me busy. But the concept does not come from the American context and there is no reason to think that it should be limited to the peculiarities of political life in the U.S.

But surely you do not wish to learn of policy sentiment in the United States. So my task in this paper is to develop the concept—and more importantly its measure—for the case at hand, the UK. That is what I intend to do, to develop the concept, produce the measure, and to perform some preliminary tests of key theoretical assertions. Then, with parallel measure of US and

¹I must admit to thinking about what Michael Marsh delightfully called the “export market” for my longitudinal work, but thinking is about all I have done to date save for a very preliminary foray across the Channel with Jacques Gerstlé and Cyrille Thiébaud.

UK in hand, I will address the issue of the degree to which they are in fact parallel, tracing similar or dissimilar courses over time. More than addressing the George Bernard Shaw quip about the two nations, that is part of a larger prediction that factors moving in the global arena—and in the economy in particular—are producing parallel responses of national publics to purely national issues. This is all a bit much for one paper, but it allows me to take refuge from my ignorance in data. Considerable humility is called for.

Organization The paper consists first in Section 1 of development of a concept of policy sentiment as a latent explanation for observed specific policy preferences. Then in Section 2 I get into the business of estimating the concept by extracting a latent variable from policy preference marginals. In Section 3 I undertake a simple test of Wlezien’s thermostatic model of opinion. I look at the US and UK side by side in Section 4. And finally, Section 5 deals briefly with predicting election outcomes.

1 Policy Sentiment: The Concept

Mass publics get to choose, in surveys directly and in politics indirectly, what they wish government to do or not do. Should the Blair Government improve NHS benefits (at some considerable cost) or rein in spending to permit tax reductions. Dozens of such queries are posed. If we wish to explain the answers that emerge from survey respondents, it is useful to have a model of the survey response. Zaller ((1992) and Zaller and Feldman (1992) provide one. Confronted by a question that most will not have pondered before it is posed in a survey, ordinary people sample from some of the “competing considerations” they carry with them and that can be easily recalled.

The question then becomes “what considerations?” and an important sub-question is “how many?” Perhaps people think about policy domains separately, bringing unique considerations to each. What the government ought to do about environmental issues, in this view, might summon the respondent’s recent nature walk and whether or not it produced pleasure. Much of the literature on policy studies is based on such a presumption, normally

untested, that people respond to questions about policy x in terms of considerations specific to the x domain.

The alternative view is that a very small number of general considerations dictate responses to all issues. Since politicians of the left and right manage to bring remarkable unity to views on diverse issues—most of the time unity based on considerations of left and right—perhaps citizens too bring general considerations in response to diverse issues, thinking about how much they want government to do in response to diverse policy queries, most of which call for government action or inaction. If that were the case, then response to policy queries would be dictated in large part by quite general considerations of whether government is a desirable or undesirable solver of social problems.

Such a general consideration would be a latent variable underlying the observed responses to survey questions. It—call it policy sentiment—would be a general response to government, not domain specific. If such a thing exists, an empirical question, then we ought to be able to extract it from the survey responses it produces. For the technically inclined, this general consideration would be a principal component—or something analogous—to marginal responses to survey questions over time. It would explain why the more left response is dominant at some times and then gives way to a movement to the right at others.

A lot of intellectual energy is wasted in my view on the question of how many considerations underly mass response to policy issues. Theory, after all, tells us that either view—domain specific or generic—is plausible, might be the way the world works. The debate is wasted energy because the “should” does not matter. This is an empirical issue. If one, or a very small number of, dimensions explain apparently diverse attitudes, then the parsimony principle dictates that we should not complicate life by requiring diverse causation where simple causation succeeds.

For the American case the evidence is decisive. After policy sentiment along left vs. right lines has explained what it can, then a second dimension emerges which is rarely very strong and rarely interpretable.² For the UK, the issue

²I argue in (Stimson 2004) that this second dimension is not interpretable because it is the residue of once orthogonal issues that are in the process of aligning with the left-right dimension of politics, but are not yet fully aligned.

has yet to be confronted. British politics might be high dimensional—that is require many specific attitudes to explain what emerges—or low dimensional, aligned like the party system on considerations of left vs. right, Labour vs. Tory. We will let the data speak.

2 Developing A Policy Sentiment Measure

The minimum requisite for extracting a measure of left vs. right policy sentiment from national surveys is either (1) a small number of items, each of which is asked over and over again over a long span of time, or (2) a very large number of items from which we can piece together patterns of longitudinal covariance over time. The first requisite is not met in any nation to my knowledge. Survey research, and particularly commercial survey research, has heavily focused on the issue of the moment and not on enduring controversies which could be tapped over and over again.

For the UK we don't do particularly well on number two, getting enough items asked some of the time to piece together the latent dimension that might or might not lie beneath them.³ So a measure can and will be extracted, but it will not be optimal.⁴

What is needed—and what I have found some of—are queries that are repeated in multiple years (at least two), ask for pure policy preferences, and do not have endogeneity complications associated with the names of politicians or parties. Thus a question of what the Blair Government should do—or how well it is doing what it chooses to do—is hopelessly contaminated by attitudes toward Blair and Labour. We simply can't know preference when it is entangled with attitude toward person or party. The designers of surveys—or perhaps their customers—seem most fond of questions buried in layers of endogenous causality.

³It would be more accurate to say that I haven't found enough such items. It is quite likely that many exist that lie outside my limited knowledge of survey research in the UK.

⁴That is particularly true for the current period, 2001–2005, where unaccountably, what people desire of government seems to lie largely outside the interest of survey organizations, even while they are pouring forth exceptional volumes of more endogenous materials such as voting intention or approval and disapproval of the Blair Government.

What I have are some 60 series of policy preference questions—407 individual administrations—from which I wish to estimate the latent underlying considerations for the period 1961–2005. That is a little less than 10 items per year, which would be ample were they evenly spread across time. But they are not. The British Election Studies, which provide the largest batch, are of course fielded only in election years. They give good long-term coverage, but cannot help much with year to year variation. Some of the commercial surveys have opposite vices and virtues. They might give, for example, annual readings for a decade or so, but not before or after. Combining the two can profit from the best of both. But there are times when neither offer much data, as in 2001–2005, where the BES is relatively impoverished in policy preference questions and little is going on in the commercial sector.

The challenge is to extract one or more latent dimensions of attitude which best account for the observed marginal (aka “top line”) responses over time. The method, akin to (iterative) principal components analysis, assumes that input items are unequally valid indicators of the underlying dimension. The statistical problem is to solve for validity estimates, the square roots of which are loadings—correlations between items and the latent dimension.⁵ The result is a set of loadings, from which we infer the meaning of the latent dimension and an empirical estimate of the hypothesized dimension itself. I begin with the loadings.

What Does It Measure? We learn what an extracted dimension means from the pattern of input variables which are most highly associated with it. The raw data are too messy to be presented. Some 58 variables were used in the analysis, many of which were present for only two or three years, many with trivial or even negative correlations with the derived scale. What I present below in Table 1 is a small subset that combine contributing to relatively many years with high positive loadings. They best tell what a dimension means.

What I see over and over in Table 1 is the dualism which defines the regular controversies between left and right, business vs. labor, rich vs. poor, nationalization vs. privatization. Less central, but still important are women’s

⁵See (Stimson 1991) for more detail on the estimation method.

Table 1: Selected Items and Loadings for the First Dimension Solution: Items Are Ranked by Total Contribution to the Scale

Source	Variable	Brief Text	Years	Loading
BES	BUSPOWER	big business too much power	8	0.90
BES	TUPOWER	trade unions too much power	8	0.84
BES	RICHLAW	one law for the rich and one for the poor	9	0.61
BES	EQOPP2FR	give equal opportunities to women	5	0.89
BES	CQ19F	Censorship to uphold moral standards	4	1.00
ICM	ENVPRICE	priority to environment even if higher prices	5	0.74
BES	TOLERANT	People more tolerant of unconventional lives	3	1.00
MORI	Euro2	Britain part of a Single European Currency	4	0.74
ICM	RIDPOVTY	spend more to get rid of poverty	3	0.97
BES	GOVEDSP	spend more money on education	3	0.97
BES	CQ19C	no need for unions to protect employees	3	0.96
BES	TULAWS	trade unions have too much power	3	0.96
BES	RACOP2FR	equal opportunities to blacks and Asians	3	0.92
BES	GOVNHSSP	money into the National Health Service	3	0.80
BES	CQ19B	one law for the rich and one for the poor	4	0.55
BES	NATNL1	nationalisation, privatization, or left as now	3	0.72
BES	STIFSENT	People who break law given stiffer sentences	3	0.68
ICM	RINCEQ	make incomes more equal	3	0.63

equality, treatment of minority groups, treatment of criminals, and one outlier issue, the single European currency.

It seems safe to conclude that what lies beneath these survey items is the left-right dimension that defines the roles and positions of Tories and Labour. That is what would be expected and, indeed, anything else would be disconcerting.

This first dimension of policy sentiment accounts for just over half (56.3%) of the variance in the 58 items, and is clearly the dominant dimension of policy controversy. A second dimension may also be estimated, which unlike the US case, has a clear interpretation. It is spending issues on the public sector such as those reported from Gallup UK in (King & Wybrow 2001). This second dimension, in turn, accounts for over half of the remaining variance

(28.2%).

The estimated first dimension is presented in Figure 1. The solid line for 1961 to 2000 indicates the latent estimates for which sufficient data exist to yield confident estimates. The dotted line for 2001 to 2005 is a warning that the estimates for this period rest on a thin reed of data. All individual items are scored by the relative percent taking the left position. The scale then acquires the means and standard deviations of the individual items, weighted by validity. Thus the numbers show a persistent, if slight, preference for left over right alternatives in the underlying data.

Longitudinally, the series points to left sentiment on policy in the 1960s that gradually gave way to more neutral views in the 1970s, a strong rebound in left sentiment slightly before and during the years of Conservative Government and continuing growth after the Labour win in 1997.

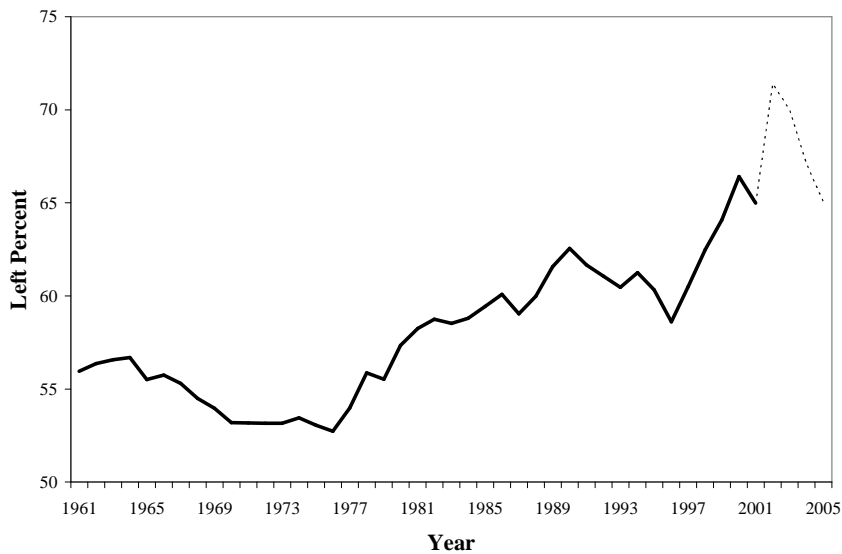


Figure 1: The First Dimension of Policy Sentiment in the United Kingdom: 1961 to 2005

I expect policy mood to be cyclical, not trending. That arises from its relativistic and thermostatic nature. If it reflects what the public wants from

government *relative to what government is currently doing*, then alternation in party control of government and the alternation of policy drift that entails should produce a public sentiment that cycles as the parties do. Empirical experience with the US counterpart is consistent with that cyclical alternation thesis. Since parliamentary government gives parties the ability to enact their policy views that the US mixed control system often does not, there is even more reason to expect cycles in the UK. I conclude that what looks like a trend toward the left is probably a temporary movement that will reverse in time.

3 The Thermostatic Theory of Policy Sentiment

Like the run-up of left sentiment that appears associated with the Thatcher-Major Governments, since Chris Wlezien's (1995) development of the thermostatic conception of public preferences we (at least in the US) have come to expect public opinion movements counter to the direction of the government in office. The theory, as applied to the UK, is that a relatively moderate central tendency in public opinion will always find the Tories too far to the right and Labour too far to the left. That being the case, the aggregate public's natural impulse is always to ask for less of what it is getting from the current government. So Thatcherism produces *relative* movement to the left while Labour tenure produces *relative* movement to the right.

Since we have in hand a measure of left and right, it should be a simple matter to observe whether it moves as the theory predicts. It is a simple matter to observe the public sentiment of the year when a party first wins a governing majority, the sentiment of the year when it is finally turned out by the opposition, and see whether movement over that span is toward or away from the party's position.

It turns out not quite so simple for this measure in the UK, because contrary to theory, the series appears to trend toward the left. Consistent with that we can see from Figure 2 that left sentiment gains more under Tory Government than under Labour, but it still gains a little under Labour. So this is half

confirmation—the inter-party difference—and half disconfirmation, the fact of absolute gain under Labour.⁶

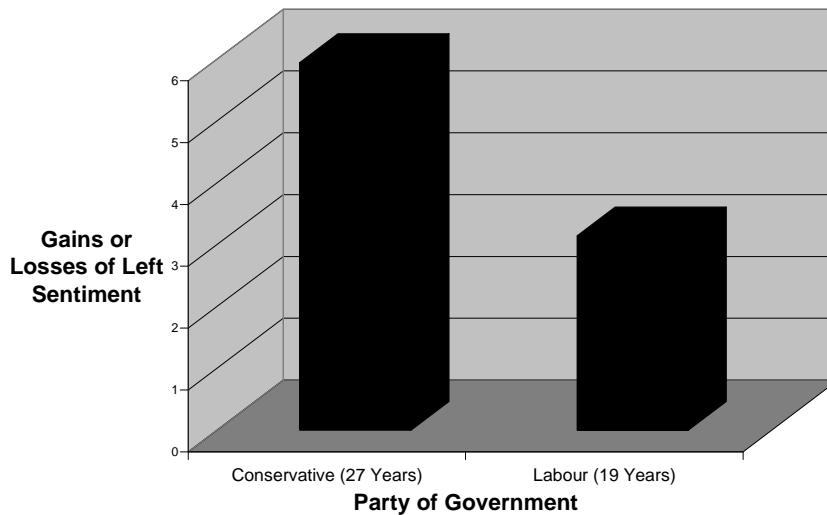


Figure 2: Net Movements in Left Policy Sentiment During Periods of Party Control

Detrending the series produces a similar finding where again the parties are correctly ordered, but this time left sentiment declines under both parties. A more definitive conclusion awaits better data.

4 The US and the UK: Parallel Universes?

In (Erikson, MacKuen & Stimson 2002) my colleagues and I demonstrated that policy sentiment in the US was also in part a function of current economic experience. We showed in particular that high unemployment regularly adds to left sentiment while high inflation has the reverse effect. This fits nicely with the class structure of politics and as well with the typical policy dispositions of the two American parties.

⁶All this is complicated by the 2001–2005 period, where I lack confidence in the measure.

If such a generic response is true more generally and if the now globalized economy is producing relatively similar longitudinal patterns of employment and inflation across nation-states, it follows that there should be observable parallelism of policy sentiment. Far from complete, because other factors such as party electoral success and failure will not be parallel, there should nonetheless be more than random correlation between the two tracks of policy sentiment.

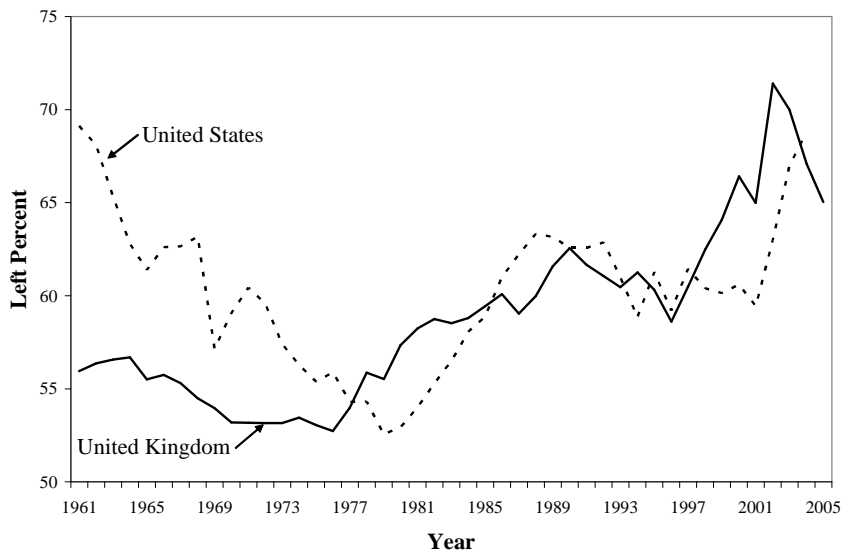


Figure 3: Policy Sentiment in the United State and the United Kingdom: 1961 to 2004

Figure 3 shows that there is. Both nations experience conservatism at the same time (as with Mrs. Thatcher and Ronald Reagan) and also the reverse (Blair and Clinton). Is that just accident or a regular pattern? The observed correlation between the series, .40 (with $p < .01$) suggests fairly that it is not accident, the policy sentiment on purely national issues is to a notable degree parallel across nation-states, at least these two.

5 Predicting Elections

So we have a measure of public sentiment over time. Central to democratic theory is the idea that election outcomes should reflect shifts in public sentiment. A UK electorate that alters its preference in the direction of greater public spending, for example, should be more inclined to vote for the party that consistently favors greater public spending. And what should happen in a theoretical sense leads to the empirical expectation that elections should be predictable from knowledge of public sentiment.

That much is straightforward. What isn't straightforward is that the task is multivariate and the number of cases—12 before losing one to lagging—isn't large enough to permit a sensitive multivariate model. I approach the task in two stages. First I estimate a model of UK election outcomes—the Labour share of Labour plus Conservative votes—with mood and a performance indicator, the average GDP growth under the current government, reflected appropriately so that economic experience affects the incumbent party vote. The model uses the lagged Labour share on the right hand side to capture dynamics. This model has the virtue that the right hand side variables are comfortably exogenous. Excluded here is party identification, a powerhouse predictor of election outcomes that seems dangerously likely to reflect voting intention, and therefore fail exogeneity.

The outcome, in Table 2, is unimpressive. The previous Labour vote predicts the current one, ($\beta = 1.69$) reflecting the strings of party success and failure that characterize the era since the first Thatcher victory. That helps to control for the prospect of eras of left and right politics due to factors beyond public preferences for what government does. Public policy mood is correctly signed with decent magnitude ($\beta = 0.53$), but the estimate is not significant at $p < .05$. I am usually skeptical about lowering the standard to .10 in such cases, but it would seem appropriate with but 11 cases making significance a very high threshold. More distressing though is that the performance indicator is wrong-signed.⁷ It is hard to have much confidence in a whole model in which one of terms is so ill-behaved.

⁷I suspect that reflects multicollinearity with the lagged Labour share, for which the estimate is too large.

Table 2: Predicting the Labour Share in UK Elections: 1966 to 2005

Independent Variable	β	Standard Error
Labour Share _{t-1}	1.69	0.52
Average Quarterly GDP Growth	-18.61	7.10
Public Policy Mood	0.53	0.34
Intercept	-63.60	36.04
Adjusted R ²	.47	
N	11	

Notes: GDP growth is an average from the first quarter after the election of the current Government until the last quarter previous to the current election

Predicted and actual Labour shares are plotted in Figure 4 where we can see that the model does well on average, but fails badly for 1966. Removing that case (or adding a 1966 dummy) dramatically improves fit and produces a now significant estimate ($p < .01$) for mood, but I do not report that model because I have no justification for excluding an otherwise valid case.

A Two Stage Conception An alternate way to think about modelling the election outcome is go ahead and use the endogenous party identification concept and then to attempt to explain its variation over time. I entertain the possibility of a causal sequence such as :

Policy Preferences \longrightarrow Party Identification \longrightarrow Election Outcome

which dictates a two-stage analysis. First we ask “does party identification move election outcomes?” and then “do preferences explain some of the longitudinal variation in party identification?”

For the former question I set up the ultimately simple specification of just party identification \rightarrow election outcome. The identification measure, taken from the BES, is the Labour share of Labour plus Conservative identifiers. The bivariate setup is shown in Table 3.

It is no surprise to discover that how voters feel about the parties affects the party for which they choose to vote. The relationship is quite strong with a

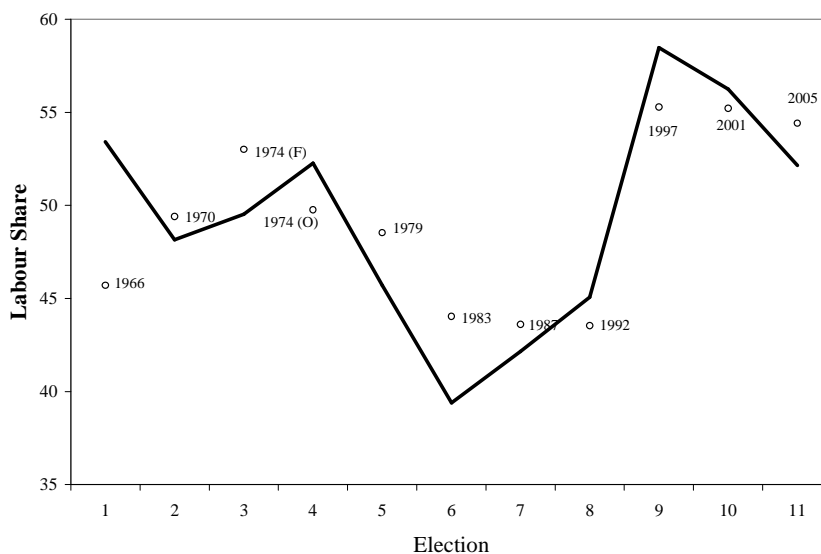


Figure 4: The Labour Party Share, Actual and Predicted: 1966 to 2005

good fit (Adjusted $R^2 = .76$) suggesting that a bivariate specification isn't missing a lot.

Then we ask whether policy preferences flow into identification, are voters more apt to think of themselves as Labour supporters when their aggregate policy views come down on Labour's side. The answer is the regression of Table 4.

Again, the key coefficient is not estimated with enough reliability for statistical significance (.05) but is for the lesser standard of .10. The issue here is wholly poor fit, because the unstandardized effect of mood on Labour identification is quite strong at 0.78. The predictions fail to pick up more than a small part of both the surge toward the Tories in the Thatcher era and the later reversal to Labour under Blair. If one is willing to take lessons from such a weak fit, the analysis suggests that these two movements had little to do with underlying shifts in ideology and need to be explained by personality and performance (the Falklands War for example).

Table 3: Predicting the Labour Share in UK Elections From Party identification Alone: 1964 to 2005

Independent Variable	β	Standard Error
Labour Share of Identifiers	0.71	0.12
Intercept	11.51	6.46
Adjusted R ²	.76	
N	12	
Notes: The Labour Share is (%Labour)/(%Labour + %Conservative)		

In the end we appear to have hints of and weak evidence for the idea that policy dispositions can be said to cause election outcomes. I am inclined to think we could do better with either a better measure of the concept, which I hope will be forthcoming, or a better analyst, one who brings contextual knowledge of the UK to those crude regression specifications.

Table 4: Predicting Labour Identification from Policy preferences (Mood): 1964 to 2005

Independent Variable	β	Standard Error
Policy Preferences (Mood)	0.78	0.47
Intercept	8.58	27.18
Adjusted R ²	.14	
N	12	
Notes: The Labour Share is (%Labour)/(%Labour + %Conservative)		

6 Appendix: Data

While I very much like the idea of sharing data, I am reticent here to publish my policy sentiment estimates because I have good reason to regard them as primitive, relative both to what is possible and to what I hope myself to produce. Use with considerable caution. If and when better series are produced, they will be posted to the web at <http://www.unc.edu/~jstimson>.

These data differ slightly from those reported in the paper because of slight assumption shifts necessary for estimating two dimensions.

year	Dim. 1	Dim. 2
1961	62.753	58.384
1962	64.5	59.711
1963	64.913	59.898
1964	65.011	59.925
1965	60.952	57.884
1966	62.772	56.475
1967	60.786	57.378
1968	58.814	57.356
1969	57.989	64.262
1970	56.773	70.867
1971	57.45	66.346
1972	57.466	65.737
1973	57.397	65.656
1974	57.934	60.182
1975	56.198	71.705
1976	55.773	77.142
1977	59.592	78.185
1978	64.415	75.474
1979	62.732	75.578
1980	67.529	73.851
1981	69.311	72.264
1982	70.063	70.642
1983	68.99	71.137
1984	69.936	70.999
1985	71.087	71.183

1986	72.447	68.437
1987	69.845	60.35
1988	72.596	67.05
1989	73.751	67.222
1990	74.322	66.379
1991	73.684	66.885
1992	73.058	69.888
1993	72.844	68.906
1994	73.49	68.174
1995	74.117	67.608
1996	74.384	67.515
1997	75.356	63.461
1998	70.403	57.514
1999	69.357	56.654
2000	60.884	55.504
2001	60.956	64.237
2002	66.073	68.62
2003	68.432	69.393
2004	69.565	69.529
2005	63.013	57.882

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