

Chapter 3

Evidence and methods

Even where there is growing agreement about the selection of indicators, wide lassitude remains about which benchmarks or levels of political support are appropriate to monitor and compare the health of democratic governance. If half of all Americans express satisfaction with the performance of democracy, does this signal deep anger and disaffection among the public, complacent indifference, or merely satisfaction with the status quo? If only one in five British citizens express trust in Westminster politicians, in the wake of the 2009 MPs expenses scandal, is this a signal that something is seriously wrong with parliament – or is this just healthy skepticism about authority figures?¹ If two-thirds of Italians persistently report lack of confidence in the Chamber of Deputies, this may appear problematic compared with typical Norwegian attitudes towards the Storting, but what is the appropriate yardstick? Perhaps Norwegians are too trusting?² We should recognize that legitimate interpretations can and do differ, on both normative and empirical grounds. Democratic theories offer alternative visions about these matters, without any standards etched in stone.

To understand these issues, the technical detail and research design used for this book need clarification, including how the five-fold conceptual schema delineated in the previous chapter is operationalized and measured, before the evidence can be analyzed. This chapter therefore describes the primary sources of data for analyzing public opinion, including the comparative framework and the classification of regimes for the societies included in the pooled World Values Survey 1981-2005, used as the main dataset for global cross-national comparisons, as well as the EuroBarometer, employed for the annual time-series analysis from 1972-2008. The chapter then describes the sources of data monitoring government performance and the content analysis of the news media, as well as explaining the selection of multilevel methods for analysis.

Evidence from the World Values Survey

Individual-level evidence about cultural values in many different societies is derived from analysis of many cross-national social surveys. The broadest cross-national coverage is available from the pooled World Values Survey/European Values Survey (WVS), a global investigation of socio-cultural and political change conducted in five waves from 1981 to 2007. This project has carried out representative national surveys of the basic values and beliefs of the publics in more than 90 independent countries, containing over 88 of the world's population and covering all six inhabited continents. It builds on the European Values Survey, first carried out in 22 countries in 1981. A second

wave of surveys was completed in 43 countries 1990-1991. A third wave was carried out in 55 nations in 1995-1996, and a fourth wave, in 59 countries, took place in 1999-2001. The fifth wave covering 55 countries was conducted in 2005-2007.³ Although a multi-wave survey, only eleven nations are the included in all five waves, so this dataset is best designed for a global cross-national comparison.

[Table 3.1 about here]

As Table 3.1 illustrates, the WVS survey includes some of the most affluent market economies in the world, such as the U.S., Japan and Switzerland, with per capita annual incomes over \$40,000; together with middle-level countries including Mexico, Slovakia, and Turkey, as well as poorer agrarian societies, such as Ethiopia, Mali and Burkina Faso, with per capita annual incomes of \$200 or less. There are also significant variations in levels of human development in the countries under comparison, as monitored by the UNDP Human development Index combining per capita income with levels of education, literacy and longevity. Some smaller nations also have populations below one million, such as Malta, Luxembourg and Iceland, while at the other extreme both India and China have populations of well over one billion people. The survey contains older democracies such as Australia, India and the Netherlands, newer democracies including El Salvador, Estonia and Taiwan, and autocracies such as China, Zimbabwe, Pakistan, and Egypt. The transition process also varies markedly: some nations have experienced rapid process of democratization during the 1990s; today the Czech Republic, Latvia, and Argentina currently rank as high on political rights and civil liberties as Belgium, the United States, and the Netherlands, all of which have a long tradition of democratic governance.⁴ The survey also includes some of the first systematic data on public opinion in several Muslim states, including Arab countries such as Jordan, Iran, Egypt, and Morocco, as well as in Indonesia, Iran, Turkey, Bangladesh and Pakistan. The most comprehensive coverage comes from Western Europe, North America and Scandinavia, where public opinion surveys have the longest tradition, but countries are included from all world regions, including Sub Saharan Africa.

For time-series analysis, while some comparisons can be drawn across successive waves of the WVS, other sources provide a more regular series of annual observations, suitable to monitor the responsiveness and sensitivity of public opinion to specific events, variations in government performance, or major changes in regime. Accordingly for time-series analysis this book draws upon the EuroBarometer surveys, with national coverage expanding from the original states to reflect the larger membership of the European Union. This survey has monitored satisfaction with democracy since 1973 and confidence in a range of national institutions since the mid-1980s. In addition, since 2002 the

European Social Survey provides added additional data on 25 countries in this region. For the United States, the American National Election Survey conducted almost every election year since 1958 (monitoring trust in incumbent government officials), and the NORC General Social Survey since 1972 (monitoring institutional confidence), provide further resources for longitudinal analysis. Other more occasional surveys, such as those for World Public Opinion and Gallup International, allow the analysis to be expanded further.

The selection of indicators

The evidence for any decline in political support is commonly treated as straightforward and unproblematic by most popular commentary, based on one or two simple questions reported in public opinion polls. The conventional interpretation suggests that trust in parties, parliaments, and politicians has eroded in established democracies and, by assumption, elsewhere as well. On this basis, recent British studies have tried to explain why ‘we hate politics’ or why Europeans are ‘disenchanted’ with democracy or ‘alienated’ from politics.⁵ Scholars in the United States, as well, have sought to understand ‘angry Americans’, or why Americans ‘hate’ politics.⁶ Comparative work has also seen public doubts about politicians, parties and political institutions spreading across almost all advanced industrialized democracies.⁷ Yet the orientation of citizens towards the nation state, its agencies and actors is complex, multidimensional, and more challenging to interpret than these headline stories suggest. Evidence of public opinion towards government should ideally meet rigorous standards of reliability and validity which characterize scientific research.⁸

Reliable empirical measures prove consistent across time and place, using standardized measures and data sources which can be easily replicated, allowing scholars to build a cumulative body of research. Indicators such as satisfaction with the performance of democracy, and confidence in public sector agencies, have been carried in multiple surveys and employed in numerous comparative studies over recent decades.⁹ The ANES series on trust in incumbent government officials, where trends can be analyzed over half a century, has become the standard indicator used in studies of American politics.¹⁰ The accumulation of research from multiple independent studies, where a community of scholars shares similar indicators, builds a growing body of findings. This process generates the conventional text-book wisdom in social science – and the authority established by this view within the discipline often makes it difficult to recognize alternative perspectives.

Empirical measures do not just need to prove reliable; they should also be *valid*, meaning that they accurately reflect the underlying analytical concepts to which they relate. The empirical analysis of

critical citizens requires careful attention to normative ideas, including complex notions of trust, legitimacy, and representative democracy, prior to the construction of appropriate operational empirical indicators. Measurement validity is weakened by minimalist indicators which focus too narrowly upon only one partial aspect of a broader phenomenon, limiting the inferences which can be drawn from the evidence. The U.S. literature which relies solely upon the ANES series on trust in incumbent government officials, for instance, can arrive at misleading conclusions if studies fail also to examine confidence in the basic constitutional arrangements and deep reservoirs of national pride and patriotism characteristic of the American political culture.¹¹ Maximalist or ‘thicker’ concepts and indicators commonly prove more satisfactory in terms of their measurement validity, by capturing all relevant dimensions and components of the underlying notion of political legitimacy. But they also have certain dangers; more comprehensive measures raise complex questions about how best to measure each aspect, and how to weigh the separate components in constructing any composite scales. In practice, multidimensional measures also become more complex to analyze; it often proves necessary to compare similar but not identical items contained in different surveys and time-periods, since few datasets monitor all components of political support.

When selecting appropriate indicators, unfortunately there is often a trade-off between their reliability and validity. The five-fold schema originally developed in *Critical Citizens* attempts to strike a reasonable balance between these demands. One advantage is that this framework provides a comprehensive way to map the separate elements involved in citizen’s orientations towards the nation state, its agencies and actors, meeting the criteria of measurement validity. It has also now become more standardized, through being widely adopted in the research literature, increasing the reliability of the body of research and its cumulative findings. Figure 3.1 shows how the five-fold schema has been operationalized in the research literature, and the variety of typical indicators used in many social surveys.

[Figure 3.1 about here]

The five-fold conceptualization proposed for this study expands upon the Eastonian notions but it still provides clear and useful theoretical distinctions among different major components. But does the public actually make these distinctions in practice? Principle component factor analysis is the most appropriate technique to test how tightly and consistently attitudes cluster together.¹² A coherent viewpoint would suggest that confidence in parliaments, for instance, would be closely related in the public’s mind to similar attitudes towards parties, the civil service, and the government. Alternatively, if

the public is largely unaware of the overarching principles which connect these institutions, these components would be seen as separate by the public. A series of items from the pooled World Values Survey 1981-2005 were selected to test orientations towards the nation-state, its agencies and actors. The WVS cannot be used to monitor attitudes towards incumbent officeholders, such as presidents and party leaders in particular countries, and subsequent chapters analyze other surveys, such as World Public Opinion, which are suitable for this purpose. Details about the specific questions and coding of all variables are provided in the book's Technical Appendix A.

[Table 3.2 about here]

The result of the factor analysis of the WVS pooled data, presented in Table 3.2, confirms that the theoretical distinctions are indeed reflected in the main dimensions of public opinion. The first set of items corresponds to *generalized support for the nation*, including feelings of national pride, the strength of national identity and willingness to fight for one's country. The second dimension reflects *approval of democratic regimes*, including attitudes towards democracy as the best system for governing the respondent's country, and the importance of living in a country that is governed democratically. The third dimension reflects a *rejection of autocratic regimes*, including the alternative of rule by the military, dictatorships, and bureaucratic elites unconstrained by electoral accountability. This distinct dimension suggests that the public may reject autocracy in some cultures, but this does not necessarily mean that they whole heartedly embrace democratic regimes. The fourth dimension concerns *evaluations of regime performance* by citizens in each country, including judgments about respect for human rights and satisfaction with the performance of democracy in their own country. Both these items ask for evaluations about practices in each state, rather than broader aspirations or values. The fifth cluster of attitudes reflects *confidence in regime institutions*, including the legislative, executive, and judicial branches, as well as political parties, the security forces, and the government as a whole. The results of the factor analysis from the pooled WVS therefore demonstrates that citizens do indeed distinguish among these aspects of systems support, as theorized, and a comprehensive analysis needs to take account of each of these components. Most importantly, the analysis confirms the robustness of the framework originally developed in *Critical Citizens*, even with a broader range of countries under comparison and with the inclusion of additional survey questions drawn from the 5th wave of the WVS. The survey items identified in each dimension were summed and standardized to 100-point continuous scales, for ease of interpretation, where a higher rating represents a more positive response.

Comparing states

To understand global cultural attitudes, public opinion needs to be compared in a wide range of social and political contexts, including those citizens living under different types of regime, as well as in many diverse regions worldwide. When classifying countries, the colloquial use of terms such as “transitional states,” “consolidating democracies,” and even the classification of “newer” or “younger” democracies, often turns out to be remarkably slippery and complicated in practice.¹³ Moreover public opinion is expected to reflect both the current regime in power, as well as the cumulative experience of living under different types of regimes. People are expected to learn about democracy from their experience of directly observing and participating in this political system, as well as from broader images about how democracies work as learnt in formal civic education and conveyed in the mass media. To develop a consistent typology of regimes, and to monitor historical experience of democratization, this study draws upon the Gastil index of civil liberties and political rights produced annually by Freedom House. The index has the advantage of providing comprehensive coverage of all nation-states and independent territories worldwide, as well as establishing a long historical time-series of observations conducted annually since 1972. The measure has also been widely employed by many comparative scholars.¹⁴

Freedom House, an independent think tank based in the United States, first began to assess political trends in the 1950s with the results published as the Balance Sheet of Freedom. In 1972, Freedom House launched a new, more comprehensive annual study called *Freedom in the World*. Raymond Gastil developed the survey’s methodology, which assigned ratings of their political rights and civil liberties for each independent nation state (as well as for dependent territories) and then categorized them as Free, Partly Free, or Not Free. Subsequent editions of the survey have followed essentially the same format. The index monitors the existence of political rights in terms of electoral processes, political pluralism, and the functioning of government. Civil liberties are defined by the existence of freedom of speech and association, rule of law, and personal rights. The research team draws upon multiple sources of information to develop the classifications based on a checklist of questions, including ten separate items monitoring the existence of political rights and fifteen on civil liberties.¹⁵ Each item is allocated a score from 0 to 4 and each is given equal weight when aggregated. The raw scores for each country are then converted into a seven-point scale of political rights and a seven-point scale for civil liberties, and in turn these are collapsed by Freedom House to categorize each regime worldwide as either ‘free’, ‘partly free’, or ‘not free’. The 14-point scales provided annually by

Freedom House are matched to the year of the WVS survey and standardized into a 100-point democratization scale in this study, to facilitate ease of interpretation.

Historical index of democratization

Yet as well as contemporary patterns, it is clearly important to consider the accumulated years which citizens have lived under different types of regimes. People can be expected to learn more about the practice of democracy by living under conditions of freedom and human rights, where they have opportunities to participate in civic life, as well as through political images and awareness conveyed by schooling and the mass media. Through extended experience, attitudes towards democracy can be expected to become more coherent, consistent, and stable, whereas those who have little experience of living under this type of regime may have less structured attitudes. Popular and scholarly usage often loosely refers to 'newer' or 'younger' democracies, but in practice there are several alternative ways to operationalize these concepts. To measure the historical experience of living under democratic regimes during the third wave era, several studies have used somewhat different rules. For example, in his classic study, Lijphart compared three dozen countries which had been continuous uninterrupted democracies for a twenty year period.¹⁶ Nevertheless the adoption of any particular time-period generates some arbitrary cut-off dates; why twenty years, for example, rather than ten or thirty? Moreover although these sorts of decisions appear technical, in fact they can have a critical impact upon the results of the analysis. For example, the rule used by Lijphart automatically excluded countries which experienced democratic breakdown during these two decades. By limiting the comparison to stable political systems, Lijphart's research design was unable to test the institutional conditions leading towards consolidation, one of the key issues which the study sought to analyze. Historical events can also be used as alternative benchmarks, but these too involve some arbitrary judgments; for example while the fall of the Berlin wall is adopted as a commonsense watershed event for comparing pre- and post-Communist societies, this does not work for the key date of transitions in Mediterranean Europe, Latin America, or Asia.

As an alternative, this study uses the cumulative Freedom House ratings of political rights and civil liberties during the third wave era, 1972-2006, to measure the historical experience of citizens within democratic states. If citizens learn about democracy and acquire their political attitudes and values from living within this form of regime, then historical patterns should leave a clear imprint upon contemporary public opinion. One advantage of using the cumulative annual score in the historical index is that this is sensitive to short-term fluctuations over time, including back-tracking by regimes such as

Venezuela, Thailand, and Colombia, fluctuations in Nigeria and Russia, as well as substantial and sustained advances which have occurred elsewhere, such as in Spain, Uruguay, and South Korea. The historical democratization index is also standardized for easy of interpretation; hence, countries with a 100% score have been governed continuously by democratic regimes throughout the third wave era (since 1972). The classification of regimes uses this measure by subdividing liberal democracies into older and younger categories, where the standardized 100-point historical democratization index is divided; scores of 69 or less represent younger democracies, whereas scores from 70 and above represent older democracies with the most extensive cumulative experience of democracy.

Classifying contemporary types of regimes

Based on this source, “*liberal democracies*” are defined in this study as independent nation states with regimes which the Freedom House survey *Freedom Around the World 2006* classifies as “free” in terms of a wide range of political rights and civil liberties. The concept of liberal democracy has been most clearly articulated by Robert Dahl, who argued that this type of regime is characterized by two main attributes—contestation and participation.¹⁷ In practice, multiparty competition for elected office and suffrage for all adult citizens represent the essential conditions, and, to ensure that electoral competition is meaningful, liberal democracies also respect freedom of expression, the availability of alternative sources of information (freedom of the media), and associational autonomy (freedom to organize political parties, interest groups and social movements). Based on their assessments of these characteristics, Freedom House suggests that today almost half (46%) of all independent nation states worldwide (89) fall into this category, with institutions meeting the full panoply of civil liberties and political rights. The expansion in the number of liberal democracies during the third wave era has been dramatic; in 1978, only 47 states fell into this category (30%). As shown in Table 3.3, a wide range of liberal democracies are included in the pooled WVS. This includes 28 older democracies which expanded the franchise to all citizens during the late nineteenth and early twentieth century, with a high historical democratization index throughout the third wave era, such as Australia, Canada, Norway, the Netherlands, and New Zealand. The comparison also includes 29 younger liberal democracies which made the transition since the early-1970s, exemplified by Mali, South Africa, Mexico, and Indonesia, all with a lower historical democratization index.

[Table 3.3 about here]

The broader category of “*electoral democracies*” used in this research is defined as those contemporary independent nation-states which Freedom House defines as ‘partly free’. Out of 193

independent nation states worldwide, on third (62) fell into this category in 2006.¹⁸ This middle group of regimes represents a grey area which proves more difficult to classify; they are neither absolute autocracies, such as military juntas, personal dictatorships, and monarchies which lack even the fig leaf of an elected legislature, nor do they meet the full conditions of political rights and civil liberties to qualify as liberal democracies. Commentators have termed this intermediate category, alternatively, 'illiberal democracies', 'semi-free', and 'hybrid regimes', as well as 'electoral autocracies'.¹⁹ In this study, electoral democracies represent contemporary states which have adopted contests for the national legislature, and where there is a universal franchise for all citizens, but where there remain serious restrictions on civil liberties and political rights. There are two dozen contemporary electoral democracies contained in the pooled World Values Survey, including Venezuela, Colombia, and Thailand which have regressed sharply in human rights during the third wave era, as well as others like Albania, Tanzania and Georgia which have made considerable progress in democratization during these decades. In states such as Singapore and Uganda there are major restrictions on party competition; others such as Pakistan, Nigeria, Thailand and Bangladesh have experienced interrupted periods of military rule temporarily suspending democratic politics.

Lastly, greater agreement surrounds the concept of *autocracies*, representing the contemporary states which have proven most repressive states, using multiple techniques to suppress human rights and fundamental freedoms, without elections for either the executive or legislative office. In this study, autocracies are defined as the countries which are classified as 'not free' by Freedom House. If we compare all countries around the globe in 2006, Freedom House estimates that roughly one fifth of all states (42) fall into this category, of which only six continue to lack an elected parliament because they are ruled by military juntas, dictators or absolute monarchs with appointed consultative assemblies. Other autocracies hold legislative elections, but with conditions so restricted, and with results so flawed and manipulated, that they fail to meet international standards, especially the need for multiparty competition, universal adult franchise, regular free and fair contests, and open political campaigning. The pooled World Values Survey allows comparison of public opinion in diverse contemporary autocracies, including Zimbabwe, Egypt, Russia, China, and Saudi Arabia.

Table 3.3 shows all the states contained in at least one wave of the pooled World Values Survey, categorized into the contemporary type of regime (in 2006) as older liberal democracies, younger liberal democracies, electoral democracies, and autocracies. For comparison, the table lists the level of democracy for each state as measured by the Freedom House Gastil index in the mid-1970s (the

conventional start of the third wave era), the contemporary level of this index (in 2006), and the historical democratization index during the third wave era. The results highlight the diversity of the regime types, and pathways of change, which are included in societies under comparison. It is important to monitor public opinion within this broader context, especially if we hope to analyze how far orientations towards the political system relate systematically to historical experiences.

Polity IV

Despite the advantages of the Freedom House index in terms of continuity over time and replicability in the research literature, the measure has been criticized on a number of methodological grounds.²⁰ To have confidence that the results of the analysis are reliable and robust, therefore, this research replicates the core models where the Polity IV scale of democracy-autocracy is substituted for the Freedom House index. The Polity project was initiated by Ted Robert Gurr in the 1970s. The latest version, Polity IV, provides annual time series data in country-year format covering 161 countries from 1800 to 2006.²¹ Coders working on the Polity IV project classify democracy and autocracy in each nation-year as a composite score of different characteristics relating to authority structures. Democracy is conceived of conceptually as reflecting three essential elements: the presence of institutions and procedures through which citizens can express preferences about alternative policies and leaders; the existence of institutionalized constraints on the power of the executive; and the guarantee of civil liberties to all citizens (although not actually measured). The classification emphasizes the existence or absence of institutional features of the nation state. The dataset constructs a ten-point democracy scale by coding the competitiveness of political participation (1-3), the competitiveness of executive recruitment (1-2), the openness of executive recruitment (1), and the constraints on the chief executive (1-4). Autocracy is measured by negative versions of the same indices. The two scales are combined into a single democracy-autocracy score varying from -10 to +10. Polity has also been used to monitor and identify processes of major regime change and democratic transitions, classified as a positive change in the democracy-autocracy score of more than 3 points. Replicating models using alternative Freedom House and Polity IV indices lends greater confidence to the major findings but, given limited space, the full results of the latter are not presented in tables, unless they differ significantly in certain important regards.

Indicators of Regime Performance

Recent decades have witnessed a burgeoning array of approaches and indicators designed to evaluate the performance of the state and its core institutions. Indicators are particularly valuable to

analyze whether public opinion reflects the actual performance of the regime. Trends over time, and also cross-national average benchmarks and rankings, provide readings on the health of democratic governance in any state. The era since the early-1970s has seen important gains in the level of conceptual sophistication, methodological transparency, scope, and geographic coverage of these measures. Literally dozens of indicators, of varying quality and coverage, are now widely available to gauge the quality of democracy in general, as well as multiple measures of 'good governance', human rights, corruption, women's empowerment, civic engagement, legislative power, and many other related issues.²²

Many of these measures are constructed from surveys of national and international 'experts', exemplified by Transparency International's Corruption Perception Index, as well as various assessments of political risk, such as the team of editors who generate the International Country Risk Guide index.²³ Various composite measures have drawn heavily upon a variety of expert survey resources, as exemplified by the World Bank Institute's six indicators of good governance, developed by Daniel Kaufmann, Aart Kraay, and colleagues.²⁴ Other indicators have relied solely upon aggregate national data, exemplified by the Inter-Parliamentary union's database on the proportion of women in national parliaments, used to evaluate gender equality in elected office; International IDEA's dataset on electoral turnout worldwide since 1945, to document trends in voter participation; and CIRI's human rights index, monitoring national ratification and implementation of major international conventions and treaties.²⁵ Other aggregate measures standardized by multilateral agencies such as the World Bank and UNDP provide insights into particular dimensions of policy performance, including per capita growth of GDP to monitor economic performance, rates of schooling, and levels of child and maternal mortality as proxy measures of health care. Where reliable official statistics are collected and standardized, these indices facilitate global comparisons across states and over time.²⁶ To assess performance based explanations of political support, this book draws on a wide range of indicators, notably those collected in the Quality of Governance datasets by the University of Gothenberg.²⁷

News Media Content Analysis

The last source of data concerns the news media. Systemic evidence for news coverage of government and public affairs requires content analysis which is standardized over time as well as among different countries and types of media. Such evidence is scarce but this study draws upon the resources of Media Tenor, which has conducted such content analysis in selected nations.²⁸ For this study we draw upon content analysis of the news media coverage of public affairs in newspapers and television in four countries, the United States, the UK, Germany and South Africa. The time-series

evidence in particular, allows us to examine these cases to see whether trends in positive and negative news coverage of public affairs is systematically associated with subsequent changes in public opinion, such as confidence in public sector institutions, trust in government and satisfaction with democracy in these selected countries.

Mixed methods

Any single approach, taken in isolation, has limits. Consequently this study opts for a mixed research design, combining the virtues of pooled survey data in more than 90 nations with rich and detailed narrative studies of contrasting paired cases.²⁹ A large-N pooled dataset is used to establish the overall picture. All variables are described in Technical Appendix A, including the key dependent variables used to construct the critical citizen typology. The list of countries and surveys included in the study is described in Technical Appendix B. The use of Hierarchical Linear Models, in particular multilevel regression analysis, is described in detail in Technical Appendix C.

The key models in the book involve measurement at two distinct levels. A representative sample of individual respondents (level 1) is nested within national-level contexts (level 2). The World Values Survey was conducted among a representative random sample of the adult population within each nation-state. Given the use of multilevel data, hierarchical linear models (HLM) are most appropriate for analysis, including multilevel regression analysis.³⁰ Those who are interested in the multilevel regression methods employed should look at Technical Appendix C for a more detailed description. The study draws upon cross-sectional time-series (CS-TS) panel data, consisting of repeated observations (each wave of the survey) on a series of random units (the countries included in the WVS). The analysis of panel datasets through regression faces certain important challenges and the interpretation of the results is quite sensitive to the choice of specification issues, alternative models, and diagnostic tests.³¹ Ordinary least squares regression estimates assume that errors are independent, normally distributed, and with constant variance. Panel data violates these assumptions and raises potential problems of heteroscedasticity, autocorrelation, robustness, and missing data. In particular, autocorrelations are generated because, with time-series data, the same countries are being counted repeatedly and the additional observations do not provide substantially new information. The danger of OLS analysis is that the beta coefficients will remain unbiased but the disturbance terms from the errors (i.e. omitted variables) are likely to be correlated. In other words, if OLS regression models are used, the significance of any coefficients may be inflated, generating Type II errors, suggesting that significant relationships exist when in fact they do not. Various techniques have been designed to handle panel datasets,

including Ordinary Least Squares linear regression with Panel Corrected Standard Errors (PCSE), and the use of robust regression.³² In this study, we extend the use of generalized linear models (HLM). Our multilevel regression models include both subjects (countries) and repeated variables (waves) with correlated residuals within the random effects.

Lastly, we also use selected narrative paired case studies to illustrate the underlying causal mechanisms at work, taking account of historical developments and processes of cultural change within particular nations.³³ Cases allow researchers to develop theories, to derive hypothesis, and to explore causal mechanisms. This approach is particularly useful with outliers which deviate from the generally observed pattern. The case comparison examine societies that are similar in certain important regards, such as sharing a cultural tradition and level of socio-economic development, while differing in their levels of system support. Case studies must always be sensitive to problems of selection bias, and it remains difficult to determine how far broader generalizations can be drawn from the particular countries.³⁴ Nevertheless the combination of cross-national large-N comparisons with selected cases is a strong design that maximizes the potential benefits of each approach. If the two contrasting approaches point to similar conclusions, it increases confidence in the robustness of the findings.

To go further, the next chapter examines evidence for the phenomenon of critical citizens. We need to understand aspirations to democracy, in particular whether support for democratic values and principles is now widespread in many regions of the world, as earlier studies suggest, as well as considering what people understand when they express support for democratic governance. We can also contrast support for democratic ideals with evaluations of democratic practices to explore the tensions between these sets of attitudes.

Figure 3.1: Operationalizing indicators of system support

	Levels of support	Survey measures and operational indicators
>> MOST DIFFUSE >> ----- << MOST SPECIFIC <<	Support for the nation-state	Feelings of national pride , such as in national achievements in the arts, sports, or the economy, feelings of national identity, and willingness to fight for country.
	Support for regime principles	Approval of the core ideas and values in the nation-state e.g. rejection of authoritarian principles, and support for the core principles of representative democracy, including freedom of speech, respect for human rights, tolerance of minorities, and equal rights to political participation.
	Evaluations of regime performance	Positive judgments about the workings of political processes, policies, and outcomes within each nation-state , including satisfaction with the general performance of democracy, approval of standards of public life and decision-making processes, support for government policies, and approval of the delivery of public goods and services.
	Confidence in regime institutions	Confidence and trust in public sector institutions including the legislature, executive and civil service, the judiciary and courts, the security forces, and political parties, at national, regional, and local levels within each state.
	Approval of incumbent office-holders	Approval of specific incumbents including popular approval of individual presidents and prime ministers, ministers, opposition party leaders, and elected representatives, as well as judgments about the ethical standards of public officials.

Table 3.1: Countries in the World Values Survey by levels of development

	High income societies (\$15,000+)	GDP per capita ppp 2006 (World Bank 2007)	Human development index 2005 (UNDP 2007)	Medium income societies (\$2,000-14,999)	GDP per capita ppp 2006 (World Bank 2007)	Human development index 2005 (UNDP 2007)	Low income societies (\$1,999 and below)	GDP per capita ppp 2006 (World Bank 2007)	Human development index 2005 (UNDP 2007)
1	Luxembourg	\$54,779	0.944	Korea, Rep.	\$13,865	0.921	Macedonia, FYR	\$1,940	0.801
2	Norway	\$40,947	0.968	Greece	\$13,339	0.926	Guatemala	\$1,771	0.689
3	Japan	\$40,000	0.953	Slovenia	\$12,047	0.917	Bosnia and Herzegovina	\$1,741	0.803
4	Andorra	\$38,800	.	Portugal	\$11,124	0.897	Egypt, Arab Rep.	\$1,696	0.708
5	United States	\$38,165	0.951	Trinidad and Tobago	\$10,268	0.814	Albania	\$1,604	0.801
6	Iceland	\$35,782	0.968	Saudi Arabia	\$9,910	0.812	China	\$1,595	0.777
7	Switzerland	\$35,696	0.955	Malta	\$9,618	0.878	Azerbaijan	\$1,576	0.746
8	Denmark	\$32,548	0.949	Argentina	\$8,695	0.869	Serbia and Montenegro	\$1,455	.
9	Ireland	\$31,410	0.959	Czech Republic	\$7,040	0.891	Morocco	\$1,439	0.646
10	Sweden	\$31,197	0.956	Uruguay	\$6,987	0.852	Armenia	\$1,284	0.775
11	Taiwan	\$29,500	.	Estonia	\$6,945	0.860	Philippines	\$1,175	0.771
12	Singapore	\$27,685	0.922	Mexico	\$6,387	0.829	Georgia	\$1,071	0.754
13	United Kingdom	\$27,582	0.946	Hungary	\$6,126	0.874	Ukraine	\$1,040	0.788
14	Finland	\$27,081	0.952	Chile	\$5,846	0.867	Indonesia	\$983	0.728
15	Austria	\$26,110	0.948	Latvia	\$5,683	0.855	India	\$634	0.619
16	Canada	\$25,562	0.961	Poland	\$5,521	0.870	Pakistan	\$623	0.551
17	Netherlands	\$25,333	0.953	Croatia	\$5,461	0.850	Vietnam	\$576	0.733
18	Germany	\$24,592	0.935	Venezuela	\$5,427	0.792	Moldova	\$492	0.708
19	Belgium	\$24,541	0.946	Lithuania	\$5,247	0.862	Bangladesh	\$454	0.547
20	France	\$23,899	0.952	Slovak Republic	\$5,126	0.863	Nigeria	\$439	0.47
21	Australia	\$23,372	0.962	Malaysia	\$4,623	0.811	Zimbabwe	\$409	0.513
22	Cyprus	\$22,699	0.903	Brazil	\$4,055	0.800	Zambia	\$365	0.434
23	Italy	\$19,709	0.941	Iraq	\$3,600	.	Tanzania	\$335	0.467
24	Israel	\$18,367	0.932	Turkey	\$3,582	0.775	Kyrgyz Republic	\$326	0.696
25	Spain	\$16,177	0.949	South Africa	\$3,562	0.674	Ghana	\$300	0.553
26	New Zealand	\$15,458	0.943	Dominican Republic	\$2,694	0.779	Uganda	\$274	0.505
27				Russian Federation	\$2,621	0.802	Rwanda	\$268	0.452
28				Thailand	\$2,549	0.781	Burkina Faso	\$267	0.37
29				Peru	\$2,489	0.773	Mali	\$250	0.38
30				Romania	\$2,443	0.813	Ethiopia	\$155	0.406
31				Colombia	\$2,317	0.791			
32				Bulgaria	\$2,256	0.824			
33				Jordan	\$2,193	0.773			
34				El Salvador	\$2,173	0.735			
35				Algeria	\$2,153	0.733			
36				Belarus	\$2,070	0.804			
37				Iran, Islamic Rep.	\$2,029	0.759			

Note: The 93 countries in the World Values Survey, 1981-2007 are classified and ranked by GDP Per Capita in PPP, 2006. Source: World Bank Development Indicators, 2007.

Table 3.2: Components of systems support

Var	Period of measure	Survey items	(i) National identity	(ii) Approval of democratic regime	(ii) Rejection of autocratic regimes	(iii) Evaluations of regime performance	(iv) Confidence in regime institutions
V209	1981-2005	Strength of feelings of national pride	.739				
V212	2005	Strength of identification with nation	.694				
V75	1981-2005	Willing to fight for country in a war	.593				
V151	1995-2005	Approve of having a democratic system as 'very/fairly good'		.804			
V162	2005	Importance of living in a country governed democratically		.734			
V149	1995-2005	Anti-bureaucratic elite rule (experts take decisions)			.803		
V148	1995-2005	Anti-dictatorship (strong leader rules without elections)			.765		
V150	1995-2005	Anti-military rule			.619		
V163	2005	Evaluation of performance of democracy in own country				.803	
V164	1995-2005	Evaluations of respect for human rights in own country				.787	
V140	1981-2005	Confidence in parliament					.809
V139	1990-2005	Confidence in parties					.749
V138	1990-2005	Confidence in government (in nation's capital)					.787
V137	1981-2005	Confidence in courts					.760
V141	1981-2005	Confidence in civil service					.744
V136	1981-2005	Confidence in police					.723
V132	1981-2005	Confidence in armed forces					.577
<i>Percentage of variance explained</i>			9.1	9.3	9.8	8.6	23.6

Note: The coefficients represent the loadings of Principal Component Factor Analysis with varimax rotation and Kaiser normalization. Coefficients under .45 were excluded. The factor analysis was run with individual-level data.

Source: World Values Survey pooled 1981-2005

Table 3.3: Regimes in the World Values Survey

	Older liberal democracies			Younger liberal democracies			Electoral democracies			Autocracies						
	1975	2006	Historical Index	1975	2006	Historical index	1975	2006	Historical index	1975	2006	Historical index				
1	Australia	100	100	86	Andorra	57	100	75	Venezuela	86	57	66	Thailand	79	36	49
2	Austria	100	100	86	Dominican Rep	71	86	66	Colombia	79	71	57	Pakistan	43	36	30
3	Canada	100	100	86	India	64	79	61	Philippines	43	71	49	Zimbabwe	36	21	25
4	Denmark	100	100	86	Uruguay	43	100	59	Turkey	79	71	48	Egypt	43	36	25
5	Iceland	100	100	86	Argentina	71	88	57	Bangladesh	29	57	43	Russia	21	36	23
6	Netherlands	100	100	86	Antigua Barbuda	71	86	57	Guatemala	64	64	43	Kyrgyzstan	21	50	21
7	New Zealand	100	100	86	El Salvador	79	79	55	Malaysia	64	57	42	Algeria	21	36	17
8	Norway	100	100	86	Brazil	50	86	54	Zambia	43	64	35	Ethiopia	21	43	17
9	Switzerland	100	100	86	Mexico	64	79	51	Morocco	43	50	34	Iran	29	29	16
10	United States	100	100	86	Korea, Rep	43	93	51	Singapore	43	50	33	Azerbaijan	21	36	16
11	Sweden	93	100	86	Hungary	29	100	50	Burkina Faso	43	57	32	Belarus	21	21	15
12	Luxembourg	93	100	85	Poland	29	100	50	Nigeria	36	57	30	Rwanda	29	36	13
13	Belgium	100	100	84	Chile	29	100	49	Jordan	29	50	28	China	14	21	7
14	Ireland	93	100	84	Czech Republic	21	100	49	Bosnia-Herz	21	71	28	Saudi Arabia	29	21	7
15	UK	100	100	83	Slovak Republic	21	100	49	Macedonia	21	71	28	Viet Nam	14	29	3
16	Italy	93	100	80	Taiwan	36	93	47	Moldova	21	64	27	Iraq	14	29	3
17	Japan	93	93	80	South Africa	50	86	47	Georgia	21	71	25				
18	France	93	100	80	Peru	43	79	47	Tanzania	29	64	25				
19	Finland	86	100	79	Slovenia	21	100	42	Armenia	21	50	24				
20	Malta	100	100	78	Lithuania	21	100	41	Uganda	14	50	24				
21	Cyprus	57	100	75	Estonia	21	100	41	Albania	14	71	23				
22	Portugal	57	100	75	Latvia	21	100	40								
23	Germany	64	96	75	Ghana	29	93	37								
24	Trinidad Tobago	86	86	74	Bulgaria	14	93	35								
25	Spain	43	100	71	Mali	14	79	33								
26	Israel	79	93	71	Romania	21	86	32								
27	Greece	86	93	71	Indonesia	43	79	30								
28					Croatia	29	86	29								
29					Ukraine	21	79	29								
30					Serbia	29	79	28								
	Total	89	99	81		40	91	48		39	60	35		30	30	19

Notes: Nations in the WVS pooled survey are classified by the type of regime in 2006 and liberal democracies are further sub-divided their historical experience of democracy. The 1975 and 2006 democracy scales are the annual Gastil 14-point index of civil liberties and political rights, estimated by Freedom House, standardized to 100 points. The historical democratization index represents the sum of the annual Gastil index of civil liberties and political rights, by Freedom House, from 1972 to 2006, standardized to 100 points.

¹ See the Ipsos/MORI 29-31st May 2009 commissioned by the BBC. <http://www.ipsos-mori.com/content/home-features/three-in-four-believe-britains-governance-needs-im.ashx>

² For a comparison of confidence in parliaments in EU member states, see Ola Listhaug and Matti Wiberg. 1995. 'Confidence in political and private institutions.' In *Citizens and the State*, eds. Hans-Dieter Klingemann and Dieter Fuchs. Oxford: Oxford University Press; Pedro G. Magalhaes. 2006. 'Confidence in parliaments: performance, representation and accountability.' In Mariano Torcal and José R. Montero. (Eds). 2006. *Political Disaffection in Contemporary Democracies: Social Capital, Institutions, and Politics*. London: Routledge.

³ Full methodological details about the World Values Surveys, including the questionnaires, sampling procedures, fieldwork procedures, principle investigators, and organization can be found at: <http://wvs.isr.umich.edu/wvs-samp.html>.

⁴ These countries are ranked as equally 'free' according to the 2008 Freedom House assessments of political rights and civil liberties Freedom House. 2008. *Freedom in the World*. www.freedomhouse.org.

⁵ Colin Hay. 2007. *Why We Hate Politics*. Cambridge: Polity Press; Gerry Stoker. 2006. *Why Politics Matters: Making Democracy Work*. London: Palgrave/Macmillan.

⁶ Susan J. Tolchin. 1996. *The Angry American: How Voter Rage Is Changing the Nation*. Boulder, CO: Westview Press; E.J. Dionne, Jr., 1991. *Why Americans Hate Politics*. New York: Simon and Schuster.

⁷ Russell J. Dalton, 2004. *Democratic Challenges, Democratic Choices: The Erosion of Political Support in Advanced Industrial Democracies*. New York: Oxford University Press.p3.

⁸ Geraldo L. Munck and Jay Verkuilen. 2002. 'Conceptualizing and measuring democracy: Evaluating alternative indices.' *Comparative Political Studies*. 35 (1): 5-34

⁹ Jonas Linde and Joakim Ekman. 2003. 'Satisfaction with democracy: A note on a frequently used indicator in comparative politics.' *European Journal of Political Research* 42(3): 391 – 408.

¹⁰ See, for example, Marc J. Hetherington and Thomas J. Rudolph. 2008. 'Priming, performance, and the dynamics of political trust.' *Journal of Politics*. 70(2): 498-512.

-
- ¹¹ Jack Citrin and Samantha Luks. 2001. 'Political trust revisited: Déjà vu all over again?' In John R. Hibbing and Elizabeth Theiss-Morse. (eds). *What Is It About Government That Americans Dislike?* Cambridge: Cambridge University Press.
- ¹² Hans-Dieter Klingemann. 1999. 'Mapping political support in the 1990s.' In Pippa Norris (ed). 1999. *Critical Citizens: Global Support for Democratic Governance*. Oxford: Oxford University Press Table 2.1; Russell J. Dalton, 2004. *Democratic Challenges, Democratic Choices: The Erosion of Political Support in Advanced Industrial Democracies*. New York: Oxford University Press. Table 3.1.
- ¹³ Ariel C. Armony and Hector E. Schamis. 2005. 'Babel in democratization studies.' *Journal of Democracy* 16 (4): 113-128.
- ¹⁴ Larry Diamond. 1996. *Developing Democracy: Toward Consolidation*. Baltimore: Johns Hopkins University Press; Robert J. Barro. 1999. 'Determinants of democracy.' *Journal of Political Economy* 107 (6): 158–183; Ronald Inglehart and Christopher Welzel. 2005. *Modernization, Cultural Change, and Democracy: The Human Development Sequence*. New York: Cambridge University Press.
- ¹⁵ David Collier and Robert Adcock. 1999. 'Democracy and dichotomies: A pragmatic approach to choices about concepts.' *Annual Review of Political Science* 1: 537-565.
- ¹⁶ Arend Lijphart. 1999. *Patterns of Democracy: Government Forms and Performance in Thirty-six Countries*. New Haven: Yale University Press.
- ¹⁷ Robert A. Dahl. 1956. *A Preface to Democratic Theory*. Chicago: Univ. Chicago Press; Robert A. Dahl. 1971. *Polyarchy*. New Haven, CT: Yale Univ. Press.
- ¹⁸ Freedom House. 2007. *Freedom in the World 2006*. Washington, DC: Freedom House. www.freedomhouse.org.
- ¹⁹ Fareed Zakaria. 1997. 'The Rise of Illiberal Democracy.' *Foreign Affairs* 76(6): 22-41; Larry Diamond. 2002. 'Thinking about Hybrid Regimes.' *Journal of Democracy* 13(2): 21-35; Steven Levitsky and Lucan A. Way. 2002. 'The Rise of Competitive Authoritarianism.' *Journal of Democracy* 13(2): 51-65; Lucan A. Way and Steven Levitsky. 2006. 'The dynamics of autocratic coercion after the Cold War.' *Communist And Post-Communist Studies* 39(3): 387-410.
- ²⁰ See Geraldo L. Munck and Jay Verkuilen. 2002. 'Conceptualizing and measuring democracy: Evaluating alternative indices.' *Comparative Political Studies*. 35 (1): 5-34; Pippa Norris. 2008. *Driving Democracy*. New York: Cambridge University Press. Chapter 3.

-
- ²¹ Monty Marshall and Keith Jagers. 2003. *Polity IV Project: Political Regime Characteristics and Transitions, 1800-2003*. <http://www.cidcm.umd.edu/inscr/polity/>; Monty Marshall, Ted Robert Gurr, Christian Davenport and Keith Jagers. 2002. 'Polity IV, 1800-1999: Comments on Munck and Verkuilen.' *Comparative Political Studies* 35(1): 40-45.
- ²² UNDP. 2007. *Governance Indicators: A Users' Guide (2nd Edition)* Oslo: UNDP. http://www.undp.org/oslocentre/flagship/governance_indicators_project.html; see also the University of Goteborg's Quality of Governance dataset <http://www.qog.pol.gu.se/>
- ²³ <http://www.prsgroup.com/>
- ²⁴ Daniel Kaufmann, Aart Kraay, and M. Mastruzzi. May 2003. 'Governance Matters III: Governance Indicators 1996-2002.'; Daniel Kaufmann, Aart Kraay, and Massimo Mastruzzi. 2007. *Governance Matters VI: Aggregate and Individual Governance Indicators, 1996-2006*. Washington DC: The World Bank, Policy Research Working Paper; Daniel Kaufmann, Aart Kraay, Massimo Mastruzzi. 2007. 'Growth and governance: A rejoinder. *Journal of Politics* 69 (2): 570-572. For a critical discussion, see Merilee S. Grindle, 2004. 'Good Enough Governance: Poverty Reduction and Reform in Developing Countries.' *Governance* 17 (4): 525-548; Ved P. Nanda. 2006. 'The good governance concept revisited.' *Annals American Association of the Political and Social Sciences* 603: 263-283; Merilee S. Grindle. 2007. 'Good enough governance revisited.' *Development Policy Review* 25 (5): 553-574.
- ²⁵ CIRI. Human Rights Data Project. <http://ciri.binghamton.edu/>
- ²⁶ For a collection of these resources, see Pippa Norris. 2008. *Democracy Cross-national Data and Democracy Time-Series Data* both available at www.pippanorris.com.
- ²⁷ See the Quality of Governance dataset available at the University of Goteborg: <http://www.qog.pol.gu.se/>
- ²⁸ Media Tenor uses professionally trained analysts, not software solutions, for the entire process of media content analysis. Analysts identify and categorize each report, sentence by sentence and issue by issue, according to a set of more than 700 defined criteria. Each report's content is then appropriately coded and entered into a globally linked database. Analyst remuneration is based on the results of inter-coder reliability, validity and sample check tests. For more details about the methodology and data, see <http://www.mediatenor.com/>

²⁹ For a discussion of the advantages of mixed research designs, see Henry Brady and David Collier. 2004. *Rethinking social inquiry: Diverse tools, shared standards*. New York: Rowman & Littlefield Publishers.

³⁰ Robert Bickel. 2007. *Multilevel Analysis for Applied Research: Its Just Regression!* New York: The Guilford Press.

³¹ James A. Stimson. 1985. 'Regression in time and space: A statistical essay.' *American Journal of Political Science* 29:914–47; Cheng M. Hsiao. 1986. *Analysis of panel data*. Cambridge: Cambridge University Press; Sven E. Wilson and David M. Butler. 2007. 'A lot more to do: The sensitivity of time-series cross-section analyses to simple alternative specifications.' *Political Analysis* 15 (2): 101-123.

³² Nathaniel Beck and Jonathan Katz. 1995. 'What to do (and not to do) with Time-Series Cross-Section Data.' *American Political Science Review*. 89: 634-647; Nathaniel Beck and Jonathan Katz. 1996. 'Nuisance vs. substance: Specifying and estimating time-series cross-sectional models.' In *Political Analysis* Ed. J. Freeman. Ann Arbor: University of Michigan Press.

³³ See Alexander L. George and Andrew Bennett. 2004. *Case Studies and Theory Development*. Cambridge, MA: The MIT Press.

³⁴ For a discussion of the potential problem of selection bias in comparative politics, see Barbara Geddes. 2003. *Paradigms and Sand Castles: Theory building and research design in comparative politics*. Chapter 3. Ann Arbor, MI: The University of Michigan Press; David Collier, James Mahoney and Jason Seawright. 2004. 'Claiming too much: Warnings about selection bias.' In *Rethinking Social Inquiry: Diverse Tools, Shared Standards*. Ed. Henry E. Brady and David Collier. Lanham, MD: Rowman and Littlefield.