

**Long-Term Predisposition or Short-Term Attitude?  
A Panel-Based Comparison of Party Identification Measures**

Elisabeth Gidengil, McGill University  
André Blais, Université de Montréal  
Joanna Everitt, University of New Brunswick  
Patrick Fournier, Université de Montréal  
Neil Nevitte, University of Toronto

Paper prepared for presentation in the 'Beyond Party Identification and Beyond Workshop' at the Joint Sessions of the European Consortium for Political Research, Nicosia, April 2006.

### Abstract

Panel data from the 2004-2006 Canadian Election Study suggest that many Canadians do have a meaningful attachment to a political party. Party identification typically remained intact, even when people voted at odds with their party. While there were certainly instances of party identification traveling along with the vote, it was much more common for party identification to persist. The most telling example of this is Liberal partisanship in the 2006 election: fully a third of Liberal identifiers failed to vote for the party. The revelations of wrongdoing in the run up to the election may have swayed their vote, but it did not shake their attachment to the party. Despite the unfolding of the sponsorship scandal, even Liberal partisanship exhibited only a modest tendency for recent shocks to induce a drift away from the party.

### Introduction

The concept of party identification has been highly contested in Canada (Gidengil 1992). Based on his analysis of data from the first two Canadian Election Studies, Meisel concluded that a Michigan-style conception of party identification as an enduring psychological attachment was “almost inapplicable in Canada”: party identification appeared to be “as volatile in Canada as the vote itself” (Meisel 1975, 67). Clarke and his colleagues (1984, 1991, 1996) offered a more tempered assessment, recognizing the existence of a core of “durable partisans”.<sup>1</sup> Still, they concluded, “The keynote of partisanship in Canada was its flexibility” (Clarke et al. 1984, 56). Subsequent panel analyses, using data from the 1974, 1979 and 1980 elections seemed to confirm the instability of Canadians’ party attachments (Leduc et al. 1984). However, some of the apparent instability in party identification in Canada seems to have stemmed from the fact that the traditional party identification question did not explicitly offer the option of not identifying with *any* political party (Johnston 1992). This may have encouraged some people to name the party they were voting for even though they lacked any meaningful sense of psychological attachment to that party. The effect would be to make party identification appear quite unstable. In 1988, the phrase “none of these” was added to the traditional question and the proportion of non-identifiers increased.<sup>2</sup> Analyses using the revised question suggest that it is difficult to make sense of recent elections in Canada without taking account of Canadians’ party attachments (Nevitte et al. 2000; Blais et al. 2002). However, in the absence of new panel data, the stability of those attachments necessarily remained uncertain.

Panel data from the 2004-2006 Canadian Election Study offer an opportunity to revisit the stability of party identification in Canada.<sup>3</sup> The context of these two elections is particularly opportune for testing the stability of Canadians’ party attachments. The Canadian party system has been in a state of flux since 1993 when the Progressive Conservative party suffered the most devastating defeat ever inflicted on a major political party in an established Western democracy (see Clarke et al. 1996; Clarke, Kornberg and Wearing 2000). The 1993 election saw the breakthrough of two new regionally-based parties: the radical right-wing populist Reform party in the West and the sovereignist Bloc québécois in the province of Quebec. The Reform party sought to shed its radical image by re-constituting itself as the Canadian Alliance in 2000, but the Alliance, too, failed in its attempt to break through in central Canada. Finally, in 2003, the right was re-united when the Alliance and what was left of the Progressive Conservative party merged to form the new Conservative party of Canada. The fragmentation of the party system made the Liberals difficult to defeat in the 1997 and 2000 elections. However, Liberal dominance came to an end in the 2004 election when the party barely managed to hold on to power by forming a minority government.

The change in Liberal fortunes was in large part the result of the so-called sponsorship scandal (Gidengil et al. 2006). In 1995, the No side had won a referendum on Quebec sovereignty by the narrowest of margins. The sponsorship programme was created by the Chrétien government with the objective of increasing the visibility of Canada and the federal government in the province. The total budget was \$250 million over six years. The sponsorship programme became the sponsorship scandal when a report from the Auditor General of Canada revealed massive irregularities in the spending and reporting of the funds. Two months before the report was released, Jean Chrétien was replaced as prime minister by his bitter rival, Paul Martin. Martin’s very first act as prime minister was to cancel the sponsorship program. He

subsequently created a commission of inquiry into the sponsorship programme, headed by Mr. Justice John H. Gomery. When the 2004 election took place, the Gomery Commission had not started its public hearings, but the scandal was fresh in voters' minds and the Liberal party paid a price at the polls. Once the hearings of the Gomery Commission got under way, there were damaging revelations about the implication of some prominent Quebec Liberals in wrongdoing. The Commission's first report was released on November 1, 2005, and while it exonerated Martin, it detailed kickback schemes, abuses and a general "culture of entitlement". The Liberal government was defeated on a motion of no confidence on November 28 and the election writ was dropped the next day. The Conservative party won the election with only 36.3 per cent of the votes cast, to form a minority government with the smallest number of seats ever in Canada's history.

In short, we are examining the stability of party identification in a context where instability might reasonably be expected. The sponsorship scandal was central to both the 2004 and 2006 campaigns. If identification with the Liberal party could withstand the new revelations about the extent of corruption that emerged in the run-up to the 2006 election, the case for the applicability of Michigan-style party identification in Canada would be more credible.

### **The Stability of Party Identification**

Despite the unfolding of the sponsorship scandal, there is a surprising degree of stability in the proportion of Liberal partisans (see Table 1). Indeed, the Liberals appear to have suffered no net loss of partisans whatsoever. At the same time, though, the new Conservative party saw its share of partisans increase gradually for a net gain of six percentage points. The Bloc and Canada's perennial third party, the left-leaning NDP, also experienced modest net gains. Meanwhile, the percentage of people who did not identify with any party dropped, with most of the net drop occurring in 2004. Predictably, people are a little more likely to respond "don't know" when interviewed during the campaign. The post-election drop in don't knows suggests that the campaign may serve to re-activate or crystallize latent partisan attachments. In both elections, the winning party (the Liberals in 2004 and the Conservatives in 2006) recorded its highest share in the aftermath of the election. However, the effect—if such it is—is very modest, suggesting that in the aggregate, at least, partisanship does not react very strongly to election outcomes.

[Table 1 about here]

Aggregate distributions, of course, can mask individual-level change. Only two-thirds of those who said that they thought of themselves as Liberals when they were first interviewed during the 2004 campaign continued to give the same answer each time they were interviewed (see Table 2). Those who responded NDP were even more prone to give a different response on one or more subsequent occasions. There was greater stability in self-declared Conservative partisanship and greater stability still for Blocistes. At the other extreme, very few of those who said that they identified with a minor party continued to do so on more than one occasion. Repeated responses of 'don't know' were even less common. There was more continuity in non-partisanship, but only a third of those who indicated that they did not identify with any party when they were first interviewed can be considered 'hard-core' non-partisans.

[Table 2 about here]

There is a close correlation between partisan intensity and partisan stability: 89 per cent of those who identified very strongly with “their” party during the 2004 campaign continued to identify with the same party each time they were interviewed, compared with 69 percent of fairly strong identifiers and only 45 per cent of not very strong identifiers. The figure for very strong identifiers did not vary greatly by party, ranging from 83 per cent for the NDP to 92 per cent for the Conservatives, with the Liberals at 88 per cent. There was greater variation among those who indicated that they did not identify very strongly with their party, ranging from a high of 67 per cent for the Bloc to only 27 per cent for the NDP.

When people responded differently on different occasions, they were as likely to name another party as they were to say none. Nine per cent of those who indicated a party identification when interviewed during the 2004 campaign responded none when re-interviewed after the election, while 8 per cent named a different party. The figures were almost identical in 2006. They were also very similar when post-election responses in 2004 were compared with campaign responses in 2006: 10 per cent responded none and 10 per cent named a different party.

Almost three-quarters of respondents (73 per cent) only ever named one party. On occasion, some of these respondents answered none, but they never named a different party. Eighteen per cent of respondents did name more than one party, but very few—less than two percent—named more than two parties. The more strongly people identified with a party when first interviewed, the less likely they were ever to name another party.

In all, almost half (49 per cent) of the panel respondents qualified as stable partisans who maintained the same party identification across all four waves of the survey, while 18 per cent were switchers who named a different party in at least one wave. Another quarter (25 per cent) gave no identification at least once, but never switched to another party. Finally, 9 per cent were “hard core” non-partisans who never once named a party.

[Table 3 about here]

Table 3 summarizes the inter-party movement. The patterns are predictable, given the ordering of Canada’s parties along the ideological spectrum. When Liberal partisans switched parties, they were as likely to switch to the NDP as to the Conservatives. On their left, NDP partisans were more likely to switch to the Liberals than to the Conservatives; on their right, Conservative partisans were more likely to move to the Liberals than to the NDP. Bloc identifiers had the highest probability of remaining loyal to their party. When Bloc identifiers did switch parties, the chances were that they would move to the Conservatives. This is not surprising, given the Conservatives’ stunning breakthrough in Quebec in the 2006 election and the collapse of Liberal support in the province. It begs the question, though, of the extent to which party identification travels with the vote.

### Party Identification and Vote Choice

The acid test of party identification is partisans' willingness to vote at odds with their party identification. In the original Michigan conception, a person's vote in a given election is a product of the interaction between their long-standing predisposition to support a particular party and the short-term attitudinal forces peculiar to that particular election (Campbell et al. 1960). If the pull of short-term forces—such as the issues of the day or the leaders' personalities—is sufficiently strong, a voter may be persuaded to opt for a different party. It is this tension between the longstanding predisposition to support a given party and the short-term attractions of particular personalities or issues that makes the concept meaningful (Miller 1983). The key point is that the sense of party identification should endure even when people vote for a party other than the one with which they identify. If party identification really does represent a meaningful psychological attachment, it should not change along with the vote. The bottom line is that party identification should remain the same even when people change their vote.

[Table 4 about here]

There is a fairly close correspondence between party identification, as stated during the campaign, and reported vote after the election (see Table 4). People who identify with a party clearly tend to vote for that party. The one striking exception concerns identification with minor parties. This is hardly surprising, given Canada's winner-takes-all single-member plurality system. A vote for a minor party may be perceived as a wasted vote, even by those who identify with a minor party.<sup>4</sup> People who identify with one of the four established parties are much less likely to vote at odds with their stated party identification. However, enough of them do so to establish that they have a party attachment that is independent of their vote choice in the given election. Liberal identifiers were the least likely to end up voting for their party. This is exactly what we would predict, given the nature of the short-term forces in both elections. The sponsorship scandal and leader Paul Martin's decision to distance himself from the party label may have encouraged many Liberal partisans to vote against their party. NDP identifiers also showed more willingness to vote against their party. Again, this is to be expected. The NDP is Canada's perennial "third party" and some of its supporters end up voting strategically rather than "wasting" their vote.

[Table 5 about here]

If the correspondence between party identification and vote choice were too close, we would have to wonder whether respondents were telling us anything more than their current vote choice. Clearly, this is not the case, as we can see when current party identification is matched with current vote choice (see Table 5). In 2006, fully a third of Liberal partisans reported voting for another party, while still declaring themselves Liberals. The fact that the correspondence between party identification and vote choice is weaker for NDP partisans after each election lends credence to the notion that NDP identifiers were more prone to vote strategically.

The correspondence between party identification and vote choice is consistently strong for the Conservative party. Indeed it may seem suspiciously high, given that the Conservative party was a new party in 2004. It had only come into being in December 2003, as a result of the merger of the Progressive Conservative party and the Canadian Alliance. One could reasonably

question whether people can really form a meaningful psychological attachment to a party that is brand new. However, if we think of people as having a psychological attachments to parties of the right, there is reason to believe that identification with the Conservative party is real.

The key test for judging whether Conservative identification—and indeed, identification with any party—is meaningful is to see how often party identification persists even when people vote for a different party. When Thomassen (1976) used panel data to study party identification and vote choice in the Netherlands in the early 1970s, Dutch voters’ party identification proved to be even less stable than their vote choice: between 1971 and 1972, 10 per cent of respondents voted the same way, but changed their party identification, while only 6 per cent changed their vote but maintained their party identification. Thomassen’s study dealt a massive blow to the notion that party identification is a long-term component of vote choice.

Panel data from the 2004/2006 CES are much more in line with theoretical expectations (see Table 6). When people changed their vote, their party identification typically remained unchanged. It was relatively rare for party identification to change along with the vote, and people who changed their party identification but voted the same way were clearly outnumbered by those who did the reverse. Liberal identifiers were the most likely to vote for another party without changing their party identification. The figure ranged from 22 percent in 2004 to 28 percent in 2006. Meanwhile, the figure for those who changed their party identification along with their vote never exceeded 6 per cent. People who changed their vote but not their party identification outnumbered those who changed their party identification but not their vote, regardless of party. The only exception involved Conservative identifiers in 2006.

### **The Reliability and Relative Stability of Party Identification**

So far, the stability of party identification has been discussed without any consideration of possible measurement error. This is obviously unrealistic. Measurement unreliability could arise from a number of different sources, such as interviewers misreading the question or recording the responses incorrectly, lapses of attention on the part of respondents, or possible confusion over the meaning of the question. However, the fact that our respondents were interviewed a total of four times makes it possible to differentiate between measurement unreliability and partisan instability, using techniques pioneered by Heise (1969) and adapted to the study of partisanship by Green and his colleagues (Schickler and Green 1997; Green Palmquist and Schickler 2002). The model treats the correlations between waves as if they were a series of test-retest correlations. Applied to four waves of panel data, the model can estimate the measurement reliability of the question for the second and third waves, as well as the R-squared (net of measurement error) when the third-wave responses are regressed on the second-wave responses.<sup>5</sup>

The model assumes that errors are serially uncorrelated. This seems warranted as we have no reason to believe that measurement errors will be related to one another across time. For this to be a concern, we would have to suspect, first, that respondents are recalling their response at a previous interview and, second, that they feel the need to appear consistent in their answers (see Heise 1969). The model also assumes that the disturbances at times two and three are uncorrelated both with one another and with the true values of party identification at time one.

This would be problematic if there was some factor that had a persistent and substantial effect on party identification. The sponsorship scandal cannot be ruled out as a possible source of correlated disturbances, but with four waves of interviews, we can go on to test whether the assumptions about serial correlation and uncorrelated disturbances are in fact met. A third assumption is that the rate of instability in party identification is constant across adjacent successive. This assumption is readily approximated when panel waves are evenly spaced, but that is not the case here: eighteen months separated the end of the 2004 election and the beginning of the 2006 campaign. However, we would not expect partisanship to change at the same rate between the 2004 post-election and the 2006 campaign interviews as it might between the 2004 campaign and post-election interviews or the 2006 campaign and post-election interviews. After all, partisan politics is unlikely to be very salient for most people in between elections and so they will typically have little motivation to re-consider their partisan attachment until an election is in the offing. If we use Table 6 to compare the stability of party identification across waves, the relative consistency across each of the three time intervals is striking.<sup>6</sup>

Following Green and his colleagues (Schickler and Green 1997; Green, Palmquist and Schickler 2002), we begin by treating party identification as a series of dichotomous variables, one for each possible response category.<sup>7</sup> These variables are coded 1 if the respondent chose the party and 0 if not. We also include a dichotomous variable for non-partisanship, coded 1 if the respondent answered none and 0 if a party was chosen.

[Table 7 about here]

Since we are using similar measures of party identification, we can compare our estimates directly with those obtained by Green and his colleagues when they analyzed the 1974-79-80, 1983-84-88-88 and the 1992-93-93 Canadian panels (Green, Palmquist and Schickler 2002, Tables 7.6 and 7.7). They found evidence of increasing volatility as Canada moved from the 1970s to the 1980s and then into the early 1990s. Partisanship appeared to be quite stable in the second half of the 1970s, but became increasingly unstable as the party system began to destabilize in the 1980s. The British and German estimates, meanwhile, remained quite similar to those derived from US panel data.

The estimates in the first panel of Table 7 are consistent with those reported for the British, German and US panels analyzed by Green and his colleagues, and suggest a high level of stability in party identification. For example, the  $R^2$  for the Liberal dummy is 0.95. In other words, once corrected for random measurement error, knowing whether or not someone was a Liberal identifier in the 2004 post-election survey explains 95 per cent of the variance in Liberal party identification in the 2006 campaign survey. This compares with a figure of 84 per cent between the 1979 and 1980 post-election surveys<sup>8</sup> and 88 per cent between the campaign and post-election surveys in 1993. Once purged of random measurement error, non-partisanship also looks quite stable. Much of the apparent instability in non-partisanship observed in the uncorrected measures is apparently attributable to unreliable measurement: the reliability of the non-partisanship dummy is only .82 in both the 2004 post-election survey and the 2006 campaign survey.<sup>9</sup> The measure of identification with minor parties is clearly highly unreliable. This is especially evident in the 2004 post-election survey, with a reliability of only .58.

We repeated the analyses using different operationalizations of party identification in order to assess the robustness of the results. Following Green and his colleagues (Schickler and Green 1997; Green, Palmquist and Schickler 2002), we created ordinal scales that measured the strength of identification with each party. Very strong identifiers were coded 3, fairly strong identifiers were coded 2, not very strong identifiers were coded 1, and non-identifiers with the party were coded 0. The results for these four-point scales are reported in the second panel of Table 7. The  $R^2$  turn out to be very similar to those obtained using the dichotomous measures. However, the ordinal scales are less reliable, especially in the 2006 campaign survey. This is not surprising since people may find it harder to assess the intensity of their partisanship. Once purged of random measurement error, though, the intensity of identification with each party appears to be quite stable.

Green and his colleagues (Schickler and Green 1997; Green, Palmquist and Schickler 2002) also developed scales that more closely resembled the standard US party identification measure. The first placed the two main parties at opposite ends of the scale with respondents who did not identify with any party in the middle, while the second ordered the parties along a left-right continuum. Both approaches have their limitations, as Schickler and Green (1997) acknowledge. The first approach leaves out respondents who identify with other parties. As Table 1 shows, these respondents constitute a sizeable share of the total. There is also some ambiguity about the definition of the main parties in Canada with the advent of the Bloc québécois. The Bloc clearly has to be considered one of the two main parties in Quebec (which accounts for about a quarter of the electorate). The Bloc is even more problematic for the second approach since it does not fit easily on a left-right continuum. Even setting that problem aside, this approach only assesses the stability of party identification along a left-right axis: it does not take account of non-identifiers or people who switch between having a party identification and having none.

Accordingly, we have experimented with two other approaches. The first is a seven-point scale that mimics the standard US party identification measure. For each party, very strong identifiers are coded +3 and people who identify very strongly with any other party are coded -3. People who do not identify with any party are placed in the middle at 0. The remaining respondents are coded +/-1 or +/-2, depending on the strength of their identification with the party or with one of the other parties. This scale acknowledges changes between parties as well as changes between identification and non-identification and changes in the strength of identification. The three-point scale is constructed according to the same logic, but does not differentiate between strong and weak identifiers.

The estimates obtained using these two measures are shown in the third and fourth panels of Table 7. The seven-point scales are clearly less reliable than the dichotomous and four-point intensity measures. For all four parties, the reliabilities fall below .90. Even corrected for measurement error, party identification measured in this way proves to be a little less stable. Predictably, the three-point version is more reliable and also indicates greater stability because it does not factor in changes in the strength of identification.

Clearly, the dichotomous measures are the most reliable and yield estimates of stability that are in line with those obtained using alternative (corrected) measures. Regardless of how

party identification is operationalized, the bottom line is that it appears to be quite stable. Despite the electoral turmoil of recent years, party identification in Canada appears to be as stable today as it was in the late 1970s and as stable as it appeared to be in Germany and the UK, at least as estimated by the Heise method.

### **The Stability of Party Identification Revisited: Dynamic Panel Analyses**

The  $R^2$  between the second and third waves of a four-wave panel survey, however, only measures stability in the *relative* locations of voters. The Heise method of analyzing correlations over time does not take into account possible changes in the overall distribution of partisanship attributable to changing party fortunes. It only asks whether cross-sectional differences among people persist across time. The electorate as a whole could be drifting away from the Liberal party and drifting toward the Conservative party, but as long as people move in parallel, an  $R^2$  based on the Heise model would continue to indicate a high level of stability. A more appropriate assessment of stability can be obtained by estimating dynamic panel models, as Green and his colleagues have done in the case of the US (Green, Palmquist and Schickler 2002; Green and Yoon 2002).

These models have been developed to deal with time series data that have large cross-sections, but only a very limited number of time points (see Bond 2002; Green Palmquist and Schickler 2002; Green and Yoon 2002; Wawra 2002). Using OLS pooled regression analysis with this type of data is inappropriate since it entails the highly unrealistic assumption that everyone shares the same intercept: in the absence of short-term disturbances, everyone would be assumed to have the same equilibrium party identification. Estimates obtained in this way will be inconsistent and biased upwards. The within groups estimator transforms the equation to eliminate the individual effects, but produces estimates that are biased downwards when the number of time points is small.

Individual mean-corrected panel models were developed to allow for consistent estimation of the dynamic parameter without the restrictive assumption of a common intercept.<sup>10</sup> Green and his colleagues (Green, Palmquist and Schickler 2002; Green and Yoon 2002) present results based on an instrumental variables estimator first developed by Anderson and Hsiao (1982) and subsequently modified by Arellano (1989) that relies on first-differencing to eliminate the problem of correlation between the lagged dependent variable and the individual-specific effects. However, estimates produced using this estimator are subject to a possible downward bias when disturbances have a lasting impact (Bond 2002; Wawra 2002). Accordingly, we follow Wawra in using a Generalized Methods of Moments (GMM) estimator that exploits the availability of additional instrumental variables in the panel structure of the data. The corresponding estimates using the Anderson-Hsiao first-differenced estimator are presented in the Appendix.<sup>11</sup> Following Green and his colleagues (Green, Palmquist and Schickler 2002; Green and Yoon 2002), the models are estimated with and without time dummies.

Table 8 reports the estimates obtained using the Arellano-Bond First-Differenced GMM estimator (see Bond 2002).<sup>12</sup> It also reports the results of specification tests. The GMM estimator assumes that there is no serial correlation in disturbances. If this assumption is warranted, the first-differenced residuals should exhibit negative first-order serial correlation but no significant

second-order correlation. Unfortunately, the Arellano-Bond test for serial correlation requires at least five waves of panel data. Accordingly, we follow Wawra (2002) in reporting the test statistic for first-order serial correlation only. It can be seen that the correlation is negative and significant in every case. We also report the Hansen test of over-identifying restrictions (that is, the validity of the moment conditions used over and above those needed to identify the model's parameters). Unlike the Sargan test statistic used by Wawra, the Hansen test is robust to heteroskedasticity (see Roodman 2005). A significant chi square value for this test indicates that the over-identifying restrictions are not valid. Only eight of the 38 models estimated fail the Hansen test, even using  $p < .10$  as the criterion..

[Table 8 about here]

Estimates of the dynamic parameter that are not significantly different from zero imply that the impact of short-term forces is, indeed, short-lived; it does not carry over to the next time period. People may deviate temporarily from their usual party attachment (or non-attachment) but they quickly equilibrate back to their long-term attachment. The majority of the estimates suggest that party identification in Canada is actually quite stable.

The most notable exception is Liberal party identification. The coefficient is significant for both the dichotomous measure and the four-point intensity measure. This implies that the sponsorship scandal had an enduring effect on Liberal partisanship, inducing some movement away from the party. However, the modest size of the coefficient suggests that much of the short-term effect did wear off. While the specification check indicates that the model may not be appropriate for the dichotomous measure of Liberal identification, the model for the four-point intensity scale passes the Hansen test. Re-estimating the two models using Anderson-Hsiao first-differencing produced very similar results (see Appendix). There are also signs of persistence in the impact of short-term forces on non-partisanship, though the effects barely achieve statistical significance whichever estimator is used.

Adding time dummies does not materially affect the results, except for the dichotomous measure of Conservative identification. The dynamic parameter estimate is now statistically significant, indicating some modest but persistent shift in Conservative identification. When the analyses are repeated using the Anderson-Hsiao estimator (see Appendix), a similar effect shows up even in the absence of time dummies.

When the estimations are repeated using the seven-point and three-point scales, the significant effect for Liberal identification disappears, and a significant effect appears for the Conservatives when the three-point scale is used. The Anderson-Hsiao estimator produces more effects that are significant with these two scales, but none of these effects are substantial. Indeed, the largest effects obtained here are smaller than the 0.31 for the 1990-91-92 and the 0.25 for the 1992-94-96 ANES panels analyzed by Green and his colleagues (Green, Palmquist and Schickler 2002).

### Discussion

The analyses presented here suggest that many Canadians do have a meaningful attachment to a political party. One key piece of evidence is that fact that party identification typically remained intact, even when people voted at odds with their party. There were certainly instances of party identification traveling along with the vote, but it was much more common for party identification to persist. The most telling example of this is Liberal partisanship in the 2006 election: fully a third of Liberal identifiers failed to vote for the party. The revelations of wrongdoing in the run up to the election may have swayed their vote, but it did not shake their attachment to the party.

Indeed, the overall conclusion has to be one of partisan stability, even in a party system that remains in flux. Analyses based on the Heise model indicated a high degree of stability in cross-sectional differences in partisanship. More importantly, dynamic panel analyses indicated that Canadians' party attachments are quite resilient. They may waver in the face of short-term shocks, but they soon return to their long-term equilibrium. Despite the unfolding of the sponsorship scandal, even Liberal partisanship exhibited only a modest tendency for recent shocks to continue to induce a drift away from the party. There is also some suggestion of persisting change in non-partisanship and possibly Conservative partisanship. All of the estimated effects, though, are quite small. Green and his colleagues (Green, Palmquist and Schickler 2002, 57) have characterized the typical American as a "tethered partisan", never straying far from her long-term party attachment. The evidence so far at least suggests that the average Canadian partisan is on a similarly short tether.

This conclusion is necessarily tentative. The dynamic panel models used here assume that everyone follows the same dynamic path. Given the nature of the short-term forces in the 2004 and 2006 elections, it may actually be realistic to assume that, if partisanship moved, it moved in more or less the same direction in response to the same forces. However, we need to investigate whether this assumption of homogeneity is warranted or not. Green and his colleagues (Green and Yoon 2002; Green, Palmquist and Schickler 2002) go on to estimate models for subgroups defined first by age and then by political interest. We intend to stratify the panel respondents by knowledge, on the assumption that those whose party identification has a richer cognitive basis will be more resistant to short-term consideration. We will also estimate the models for different social groups that are known to have strong ties to particular parties, such as Catholics who have long been known as Liberal stalwarts, to see whether partisan attachments rooted in group membership are more stable. Finally, we plan to break the panel down by ideological leanings to assess whether attachments to parties are more stable when they underpinned by ideological affinities.

Table 1: Distribution of Party Identification, 2004 to 2006  
(column percentages)

	2004 campaign	2004 post	2006 campaign	2006 post
None	27.3%	23.9%	22.0%	22.2%
Liberal	30.5	32.1	31.4	30.6
Conservative	20.9	22.8	24.0	26.8
NDP	8.3	9.9	9.8	10.1
Bloc	7.2	7.9	8.1	8.3
Other	2.2	2.2	1.6	1.0
DK	3.6	1.2	3.0	1.2
N=	(1,935)	(1,938)	(1,952)	(1,656)

Table 2: Stability of Party Identification, 2004 to 2006  
(row percentages)

2004 campaign response	Number of times response repeated				
	0	1	2	3	N
None	25.9	18.8	22.4	32.9	398
Liberal	8.7	10.4	14.1	66.7	469
Conservative	7.6	7.3	13.0	72.1	330
NDP	11.2	13.6	18.4	56.8	125
Bloc	2.5	6.7	10.8	80.0	120
Other	79.4	14.7	2.9	2.9	34
Don't know	82.4	15.7	2.0	0.0	51
All	16.7	12.2	15.5	55.7	1,527

Table 3: Transition Probabilities

	None	Liberal	Conservative	NDP	Bloc	Other
None	61.5	14.3	12.5	6.7	2.7	2.4
Liberal	8.8	82.2	3.7	3.4	0.9	1.0
Conservative	9.1	3.7	84.6	1.2	0.4	1.0
NDP	12.1	7.5	4.4	73.5	1.6	1.0
Bloc	5.6	1.9	3.3	0.7	87.6	0.9
Other	33.0	17.4	23.8	6.4	3.7	15.6

Note: The rows reflect the initial party identification.

Table 4: Campaign Party Identification and Reported Vote

Party identification	2004 vote/ 2004 campaign	2006 vote/ 2006 campaign	2006 vote/ 2004 campaign
Liberal	73.4	62.2	59.9
Conservative	85.1	92.1	86.5
NDP	76.3	74.3	70.8
Bloc	92.3	82.7	81.3
Other	19.4	37.5	9.1
N =	1,523	1,409	1,384

Note: Cell entries indicate the percentage of partisans whose reported vote matched their party identification as stated in the campaign.

Table 5: Party Identification and Vote Choice

Party identification	Vote intention 2004	Reported vote 2004	Vote intention 2006	Reported vote 2006
Liberal	77.8	74.7	78.4	65.0
Conservative	88.2	88.4	93.2	91.6
NDP	83.2	75.1	82.6	77.6
Bloc	90.8	93.0	93.9	85.0
Other	33.3	36.4	50.0	38.5
N =	1,447	1,576	1,665	1,441

Note: Cell entries indicate the percentage of partisans whose vote intention/reported vote matched their stated party identification. Vote intention includes leaners.

Table 6: Change in Party Identification and Change in Vote Choice Compared

	2004 campaign/ 2004 post-election	2004 post-election/ 2006 campaign	2006 campaign/ 2006 post-election
No change	69.6	67.3	67.2
Same party ID/different vote	16.5	15.5	17.6
Both change	3.2	4.9	4.2
Different party ID/same vote	5.9	4.6	7.4
Both different	4.7	7.7	3.5
N =	998	856	1,044

Table 7: Reliability and Stability of Party Identification

	R <sup>2</sup> , wave 2 to wave 3	Error variance wave 2	Error variance wave 3
Liberal dichotomy	0.95 (0.01)	0.04 (0.03)	0.07 (0.03)
Conservative dichotomy	0.95 (0.01)	0.03 (0.03)	0.07 (0.03)
NDP dichotomy	0.96 (0.02)	0.04 (0.03)	0.06 (0.03)
Bloc dichotomy	0.99 (0.01)	0.01 (0.03)	0.01 (0.03)
Other dichotomy	1.00 (0.39)	0.42 (0.24)	0.31 (0.18)
None dichotomy	0.93 (0.04)	0.18 (0.05)	0.18 (0.04)
Liberal 4-point	0.94 (0.02)	0.09 (0.03)	0.12 (0.03)
Conservative 4-point	0.96 (0.01)	0.08 (0.03)	0.10 (0.03)
NDP 4-point	0.96 (0.02)	0.06 (0.03)	0.08 (0.03)
Bloc 4-point	0.99 (0.02)	0.05 (0.03)	0.04 (0.03)
Liberal 7-point	0.93 (0.02)	0.13 (0.03)	0.16 (0.03)
Conservative 7-point	0.92 (0.02)	0.13 (0.03)	0.18 (0.03)
NDP 7-point	0.92 (0.02)	0.19 (0.04)	0.22 (0.04)
Bloc 7-point	0.93 (0.02)	0.17 (0.03)	0.19 (0.03)
Liberal 3-point	0.94 (0.02)	0.08 (0.03)	0.10 (0.03)
Conservative 3-point	0.94 (0.01)	0.07 (0.03)	0.12 (0.03)
NDP 3-point	0.94 (0.02)	0.13 (0.04)	0.14 (0.04)
Bloc 3-point	0.96 (0.02)	0.09 (0.03)	0.09 (0.03)
N = 1,476			

Note: Analysis of four-wave panel data. Estimation was by weighted least squares on a matrix of polychoric correlations, using LISREL 8.. Numbers in parentheses are standard errors.

Table 8: Dynamic Panel Analysis of Individual-Level Dynamics in Party Identification

Party Identification measure	No time shocks			With time shocks		
	Dynamic parameter	Arellano-Bond test	Hansen J test	Dynamic parameter	Arellano-Bond test	Hansen J test
Liberal dichotomy	.13 (.07) <sup>*</sup>	-7.83 (.00)	6.65 (.04)	.12 (.05) <sup>*</sup>	-8.70 (.00)	4.88 (.09)
Conservative dichotomy	.03 (.08)	-5.32 (.00)	1.82 (.40)	.11 (.07) <sup>a</sup>	-7.07 (.00)	3.13 (.21)
NDP dichotomy	.04 (.09)	-5.44 (.00)	3.49 (.18)	.05 (.08)	-5.85 (.00)	3.69 (.16)
Bloc dichotomy	.19 (.21)	-3.03 (.00)	0.51 (.78)	.18 (.19)	-3.28 (.00)	0.64 (.73)
Other dichotomy	.08 (.05)	-3.99 (.00)	1.42 (.49)	.07 (.05)	-3.99 (.00)	1.51 (.47)
None dichotomy	.08 (.04) <sup>a</sup>	-9.45 (.00)	1.49 (.47)	.07 (.04) <sup>a</sup>	-9.98 (.00)	1.41 (.49)
Liberal 4-point	.16 (.08) <sup>*</sup>	-7.17 (.00)	3.00 (.22)	.16 (.07) <sup>*</sup>	-8.17 (.00)	2.44 (.30)
Conservative 4-point	-.09 (.08)	-3.64 (.00)	3.25 (.20)	-.02 (.08)	-4.93 (.00)	1.62 (.44)
NDP 4-point	.08 (.11)	-4.50 (.00)	1.07 (.59)	.10 (.10)	-4.84 (.00)	1.14 (.56)
Bloc 4-point	.07 (.23)	-2.18 (.03)	1.48 (.48)	.08 (.22)	-2.37 (.02)	1.10 (.58)
Liberal 7-point	.01 (.06)	-7.51 (.00)	3.55 (.17)	.03 (.06)	-7.96 (.00)	4.61 (.10)
Conservative 7-point	.11 (.08)	-7.36 (.00)	4.90 (.09)	.08 (.07)	-7.17 (.00)	2.45 (.29)
NDP 7-point	.05 (.06)	-7.20 (.00)	0.23 (.89)	.10 (.05) <sup>*</sup>	-8.74 (.00)	2.05 (.36)
Bloc 7-point	.04 (.07)	-6.49 (.00)	2.88 (.24)	.09 (.05)	-8.78 (.00)	0.37 (.83)
Liberal 3-point	.06 (.05)	-8.68 (.00)	14.09 (.00)	.07 (.05)	-8.92 (.00)	14.30 (.00)
Conservative 3-point	.13 (.06) <sup>*</sup>	-8.49 (.00)	6.78 (.03)	.10 (.06) <sup>a</sup>	-8.32 (.00)	4.47 (.11)
NDP 3-point	.06 (.06)	-8.04 (.00)	1.79 (.41)	.09 (.05) <sup>a</sup>	-8.97 (.00)	5.66 (.06)
Bloc 3-point	.11 (.07)	-7.33 (.00)	1.16 (.56)	.12 (.05) <sup>*</sup>	-8.57 (.00)	0.39 (.82)
N = 1,476						

Note: The models were estimated using the Arellano-Bond first-differenced GMM estimator. The numbers in parentheses following the dynamic parameter estimates are the robust standard errors. The numbers shown in parentheses for the Arellano-Bond test of first-order serial correlation and the Hansen test of over-identifying restrictions are the associated p values.

<sup>\*</sup> p < .05      <sup>a</sup> p < .10

## References

- Anderson, T. W., and Cheng Hsiao (1982) "Formulation and Estimation of Dynamic Models Using Panel Data," *Journal of Econometrics* 18: 47-82.
- Arellano, Manuel (1989) "A Note on the Anderson-Hsiao Estimator for Panel Data," *Econometrics Letters* 31: 337-41.
- Blais, André, Elisabeth Gidengil, Richard Nadeau and Neil Nevitte (2001) "Measuring Party Identification: Canada, Britain, and the United States," *Political Behavior* 23: 5-22.
- Blais, André, Elisabeth Gidengil, Richard Nadeau, and Neil Nevitte (2002) *Anatomy of a Liberal Victory: Making Sense of the 2000 Canadian Election* Peterborough: Broadview Press.
- Blake, Donald E. (1982) "The Consistency of Inconsistency: Party Identification in Federal and Provincial Politics," *Canadian Journal of Political Science* 15: 691-710.
- Bond, Stephen R. (2002) *Dynamic Panel Data Models: A Guide to Micro Data Methods and Practice* London: Institute for Fiscal Studies.
- Campbell, Angus, Philip E. Converse, Warren E. Miller, and Donald E. Stokes (1960) *The American Voter* New York: John Wiley.
- Clarke, Harold D., Jane Jenson, Lawrence LeDuc, and Jon Pammett (1984) *Absent Mandate: Canadian Electoral Politics in an Era of Restructuring*. 1<sup>st</sup> ed. Agincourt: Gage.
- Clarke, Harold D., Jane Jenson, Lawrence LeDuc, and Jon H. Pammett (1991) *Absent Mandate*. 2<sup>nd</sup> ed. Toronto: Gage.
- Clarke, Harold D., Jane Jenson, Lawrence LeDuc, and Jon Pammett (1996) *Absent Mandate: Canadian Electoral Politics in an Era of Restructuring* 3<sup>rd</sup> ed. Toronto: Gage.
- Clarke, Harold D., Allan Kornberg, and Peter Wearing (2000) *A Polity on the Edge: Canada and the Politics of Fragmentation* Peterborough: Broadview Press. Broadview
- Gidengil, Elisabeth (1992) "Canada Votes: A Quarter Century of Canadian National Election Studies," *Canadian Journal of Political Science* 25: 219-48.
- Gidengil, Elisabeth, André Blais, Joanna Everitt, Patrick Fournier, and Neil Nevitte (2006) "Back to the Future? Making Sense of the 2004 Canadian Election Outside Quebec," *Canadian Journal of Political Science* 39: 1-25.
- Green, Donald, Bradley Palmquist, and Eric Schickler (2002) *Partisan Hearts and Minds: Political Parties and the Social Identities of Voters* New Haven: Yale University Press.

Green, Donald P., and David H. Yoon (2002) "Reconciling Individual and Aggregate Evidence Concerning Partisan Stability: Applying Time-Series Models to Panel Survey Data," *Political Analysis* 10: 1-24.

Heise, David R. (1969) "Separating Reliability and Stability in Test-Retest Correlation," *American Sociological Review* 34: 93-101.

Johnston, Richard (1992) "Party Identification Measures in the Anglo-American Democracies: A National Survey Experiment." *American Journal of Political Science* 36: 542-59.

LeDuc, Lawrence, Harold D. Clarke, Jane Jenson and Jon H. Pammett (1984) "Partisan Instability in Canada: Evidence from a New Panel Study." *American Political Science Review* 78: 470-84.

Meisel, John (1975) "Party Images in Canada: A Report on Work in Progress," in John Meisel, *Working Papers on Canadian Politics* 2<sup>nd</sup> Enlarged Edition, Montreal: McGill-Queen's University Press.

Miller, William L. (1983) *The Survey Method in the Social and Political Sciences: Achievements, Failures, and Prospects* New York: St. Martin's Press.

Nevitte, Neil, André Blais, Elisabeth Gidengil, and Richard Nadeau (2000) *Unsteady State: The 1997 Canadian Federal Election* Don Mills: Oxford University Press.

Rigdon, Edward E., and Carl E. Ferguson, Jr. (1991) "The Performance of the Polychoric Correlation Coefficient and Selected Fitting Functions in Confirmatory Factor Analysis with Ordinal Data," *Journal of Marketing Research* 28: 491-7.

Roodman, D. (2005) *Xtabond2: Stata Module to Extend xtabond Dynamic Panel Data Estimator* Center for Global Development, Washington.  
<http://econpapers.repec.org/software/bocbocode/s435901.htm>

Schickler, Eric, and Donald P. Green (1997) "The Stability of Party Identification in Western Democracies: Results from Eight Panel Surveys," *Comparative Political Studies* 30: 450-83.

Thomassen, Jacques (1976) "Party Identification as a Cross-National Concept: Its Meaning in the Netherlands," in Ian Budge, Ivor Crewe and Dennis Farlie, eds., *Party Identification and Beyond* New York: John Wiley.

Wawro, Gregory (2002) "Estimating Dynamic Panel Data Models in Political Science," *Political Analysis* 10: 25-48.

### Endnotes

We thank the Social Sciences and Humanities Research Council of Canada and Elections Canada for their financial support and Jason Roy for research assistance. Marc-André Bodet deserves special thanks for his assistance in estimating the Heise models. We are also grateful to Donald Green, Eric Schickler and Stuart Soroka for their generosity in answering queries about specification and/or interpretation. Needless to say, any errors that remain are entirely of our own making.

---

<sup>1</sup> To qualify as a “durable partisan”, respondents had to identify very strongly or fairly strongly with their party, report that they had identified with the same party across time, and identify with the same party at both the federal and provincial levels. Respondents who failed to meet all three criteria—intensity, stability and consistency—were classified as “flexible partisans”. This category included those who did not identify with any party on the assumption that these were people in transition from one party to another. The consistency criterion has come in for criticism, given the disconnect between the federal and provincial areas (see Blake 1982).

<sup>2</sup> However, simply adding “none of these” may not be a satisfactory solution since respondents are still not being offered a clear no identification option. In 2004, one random half sample received the version with “none of these” while a second random half sample received a version that substituted “another party, or no party” for “none of these”. This version explicitly offers respondents the option of not identifying with *any* political party, while also providing an option for those respondents who identify with a minor party. Unfortunately, too few respondents received the same version across all four waves of the 2004-2004 panel to permit a comparison of the reliability and validity of the two versions. The question reads: “In federal politics, do you usually think of yourself as a: Liberal, Conservative, NDP, Bloc québécois [another party, or no party][or none of these]?”

<sup>3</sup> The 2004 and 2006 Canadian Election Studies both included a rolling cross-section campaign survey and a post-election survey. Interviewing was conducted by telephone. 1,656 respondents participated in all four waves of the study and answered the party identification question. The studies were funded by the Social Sciences and Humanities Research Council of Canada and Elections Canada. The field work was conducted by the Institute for Social Research at York University.

<sup>4</sup> Changes in Canada’s party financing laws that came into effect in 2004 mean that this is no longer strictly the case: provided that certain thresholds are met [check details], each vote cast brings a party \$1.75 in public funding.

<sup>5</sup> To obtain the quantities of interest, a weighted least squares estimator was used to analyze the matrix of polychoric correlations. Polychoric correlations are used rather than product-moment correlations because of the ordinal nature of the party identification measures. Polychoric correlations were developed for use with variables that are assumed to be continuous, but are only measured at the ordinal level. The WLS estimator has been shown to produce parameter estimates with the least bias in the estimated standard errors when used with polychoric correlations (Rigdon and Ferguson 1991). We are grateful to Eric Schickler for providing an example of the syntax used to estimate the model in LISREL.

<sup>6</sup> The time intervals in the British, German and Canadian panels analyzed by Green and his colleagues (Schickler and Green 1997; Green, Palmquist and Schickler 2002) are not spaced at even intervals either.

---

<sup>7</sup> This is necessary in a multi-party context to allow for possible nonlinearities in the translation from true partisanship to observed partisanship (see Green, Palmquist & Schickler, 2002).

<sup>8</sup> Prior to 1988, the Canadian Election Studies were based on post-election surveys only.

<sup>9</sup> Since the estimations are based on polychoric correlations, the variance of each variable is standardized to one, and so the reliability is one minus the measurement error variance (see Green, Palmquist and Schickler 2002, 193).

<sup>10</sup> If we assume that the measurement error is constant across the four waves of the survey, these models also correct for problems arising from unreliable measurement.

<sup>11</sup> Green and his colleagues (2002) note that the dynamic parameters presented in Table 3.2 were re-estimated using a GMM estimator and that very similar (but not identical) results were obtained for four-wave panels. The same holds true here.

<sup>12</sup> The difference estimator can also perform poorly when the series is close to being a random walk, but the analyses presented earlier in the paper suggest that this is not likely here. The system GMM estimator can provide more efficient estimators because it uses an augmented set of moment conditions (see Bond 2002). However, its use requires stronger assumptions about the initial conditions. Specification tests indicated that these assumptions were repeatedly violated in our panel data.