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Brexit, Beliefs about Immigration, and Satisfaction with Democracy

Abstract

We examine the relationships among beliefs about immigration, vote choice, and satisfaction with democracy against the backdrop of the Brexit vote. Utilizing panel data across four waves—two pre- and two post-referendum—we estimate the effect of vote choice on satisfaction with democracy. Given the salience of beliefs about immigration before and during the campaign, we further examine the relationship between such beliefs and satisfaction and if that relationship is altered by the referendum's outcome. We find negative beliefs were associated with lower levels of satisfaction before the referendum but that the reverse is true once Leave won. Given the nature of our data, we are reasonably confident we have identified a causal impact on election outcome and these changes. Finally, we demonstrate that vote choice mediates the relationship between beliefs about immigration and satisfaction, suggesting a larger relationship between policy-relevant attitudes and satisfaction than is often contemplated.

In this note we examine the relationships among beliefs about immigration, vote choice, and satisfaction with democracy against the backdrop of the Brexit vote. The United Kingdom's Conservative Party won the General Election of the 7th of May, 2015. As part of the Conservative Party's campaign, David Cameron, then-leader of the Conservative Party, promised an in/out referendum on the UK's membership in the European Union. Following the Conservative Party's win, the Government introduced and passed through parliament the European Union Referendum Act 2015. The Act came into full legal force on February 1st, 2016. On February 23rd, the date of the referendum was announced. The EU Referendum was held on June 23rd, 2016. The voting population voted to leave the European Union by a margin of 51.89% to 48.11%; the first step in a drawn-out process that would result in the UK's exit from the EU on January 31st, 2020.

Given previous theory and research on the relationship between voting behavior and satisfaction with democracy, we expect that those who favored Britain exiting the European Union will increase their satisfaction with democracy following the referendum. Further, we expect that those who held negative beliefs about immigration will also demonstrate increased satisfaction with democracy due to the direct relevance of this policy area to many of those who voted to leave (Clark, Goodwin, and Whiteley, 2017)—importantly, we anticipate that this will be a reversal of the relationship that held prior to the referendum. Finally, we expect that the relationship between immigration beliefs and satisfaction will be partially mediated via vote choice.

To examine our hypotheses, we use data from the British Election Study Internet Panel (BESIP). Starting in February 2014, the British Election Study began a long-term panel study of the British electorate. This study tracks the same respondents from before the 2015 General Election through the referendum period and beyond, allowing us to track the reported attitudes, beliefs, and behavior of the same group of people over that time. We leverage the panel nature of

the BESIP to better identify the causal impact of the referendum outcome on satisfaction with democracy as well as the relationship between beliefs about immigration and satisfaction. Analyses of these data provide support for each of our hypotheses.

In addition to providing causal evidence for the vote-satisfaction relationship, our results advance our understanding of how policy-relevant attitudes can impact satisfaction with democracy in two other ways. First, we provide direct evidence that a dramatic change in the status quo altered the relationship between a policy related belief—beliefs about immigration—and satisfaction. Second, we demonstrate that the relationship between beliefs about immigration and satisfaction is partially mediated by vote choice. Thus, our results suggest a bigger role for policy on satisfaction than is often contemplated and that examining the possibility of such mediation in more typical elections remains an avenue for future research.

Background and Expectations

Substantial attention has been paid to the concept of "losers' consent" and the satisfaction gap that emerges between electoral winners and losers following an election (e.g., Anderson, Blais, Bowler, and Donovan, 2005). Winners can reasonably anticipate that their preferred policies are more likely to be enacted (Singh, Karakoç, and Blais, 2012, 202) and are therefore more satisfied with the process. Correspondingly, losers who feel ideologically distant from the winning party or parties (e.g., Curini, Jou, and Memoli, 2012; Ezrow and Xezonakis, 2011) or who reside in a system that is perceived as tilted toward the majority (Anderson and Guillori, 1997) will be less satisfied with democracy. While the bulk of existing research has focused on general election outcomes on attitudes toward democracy, similar evidence exists regarding the influence of referendums: losing is associated with perceiving referendums as being conducted less fairly (van der Eijk and Jonathan Rose, 2021), exhibiting less support for referendums (Brummel, 2020), and being less satisfied with democracy (Nadeau, Bélanger, and Atikcan, 2021). In the context of the 2016 British EU referendum, it was widely believed before the referendum that the electorate would choose to remain in the EU. Up to the very day of the referendum, the polls generally predicted that the Remain position would win out.¹ Given that the status quo previous to the referendum was membership in the EU and that the status quo was expected to continue as a result of the referendum, we anticipate those who voted leave, who likely expected their preference to lose, will show greater satisfaction post-referendum while those who voted remain, who likely expected their position to win out, will show a decrease in their satisfaction.

H1: The relationship between a remain preference and satisfaction with democracy will invert from a positive relationship before the referendum to a negative relationship after the referendum.

The nature of the referendum allows us to more directly investigate how a specific policy domain relates to satisfaction and winner-loser status. Immigration has been a highly salient issue for a substantial portion of the UK public since the early 2000s (Blinder and Richards, 2020). Much of the rhetoric in favor of leaving the EU involved regaining control of immigration policy and decreasing the UK's intake of immigrants, leading many scholars to point to concerns over immigration as a leading cause for a Brexit vote (e.g., Clark, Goodwin, and Whiteley, 2017; Goodwin and Milazzo, 2017; Hobolt, 2016; Undzenas, Dunn, and Spaiser, 2021). Often running parallel to immigration concerns was the belief that political elites did not particularly care to address these concerns. Those with less favorable attitudes toward or beliefs about immigration felt they were being ignored and dismissed by political elites (Iakhnis, Rathbun, Reifler, and Scotto, 2018) and that this was unlikely to change (Abrams and Travaglino, 2018).

These attitudinal patterns lead us to expect that negative beliefs about immigration will be associated with less satisfaction with democracy before the vote due to the belief that political

¹ See the Financial Times' Brexit poll tracker: https://ig.ft.com/sites/brexit-polling/

elites ignore public concerns about immigration. However, once the result of the referendum was known, those with more negative beliefs about immigration will adopt more favorable attitudes toward democracy, feeling vindicated that their position had won, and perhaps that sometimes the system does work (Jung and Tavits, 2021; Powdthavee, Plagnol, Frijters, and Clark, 2019; Schaffner, 2021; though see Hobolt, Tilley, and Leeper, 2020). On the other hand, those with more favorable beliefs about immigration will feel "let down" and what were once positive attitudes toward democracy will turn less so following the referendum. Thus, our second hypothesis:

H2: The relationship between positive immigration beliefs and satisfaction with democracy will invert from a positive relationship to a negative relationship following the Brexit referendum.

Taken together, our first two hypotheses suggest a pathway in which beliefs about immigration influence vote choice in the referendum and subsequently satisfaction. Negative beliefs about immigration motivate a Brexit vote which in turn produces higher levels of satisfaction with democracy post-referendum than pre-referendum. However, negative beliefs also act directly on satisfaction through the belief that political elites are nonresponsive to their preferences, a perception that may soften somewhat after the referendum. We therefore anticipate that a portion of the relationship between beliefs about immigration and satisfaction is mediated through one's vote choice in the referendum.

H3: The relationship between positive immigration beliefs and satisfaction with democracy is partially mediated through referendum vote choice.

Data and Measurement

The following analyses use data from waves 7–10 of the British Election Study Internet Panel (BESIP) 2014-2023. Wave 7 took place from April 14th to May 4th, 2016, a few months after the European Union Referendum Act 2015 came into full effect (February 1st, 2016). Wave 8 took place from May 6th through June 22nd, 2016; this was shortly after the official campaigns began

and immediately before the referendum.² Wave 9 immediately followed the referendum, from June 24th through July 4th. Wave 10 took place some months later, from November 24th through December 12th, 2016. These four waves provide within-subject pre- and post-referendum data relevant to our hypotheses. Moreover, the panel data allows us to directly estimate the impact of the referendum's outcome on satisfaction as well as on the relationship between beliefs about immigration and satisfaction. Most of the evidence examining vote choice and satisfaction relies on cross-sectional data (although see, e.g., Blais and Gélineau, 2007; Halliez and Thornton, 2021; Williams et al., 2021) and as such we can be more confident than most previous analyses that we have credibly identified a causal effect.

Satisfaction with democracy: The BESIP contains the standard satisfaction with democracy question in each of the four waves. The question asks respondents "On the whole, how satisfied or dissatisfied are you with the way that democracy works in the UK". Respondents can select one of five options: "not at all satisfied" (coded 1), "a little dissatisfied" (2), "fairly satisfied" (3), "very satisfied" (4), and "Don't know". Observations with missing responses to this question or that responded "Don't know" are deleted from the dataset.

Referendum vote choice: To measure vote choice, we utilize a question asking for the respondent's vote choice in the referendum. Our referendum vote variable originates in Wave 9. The question asks "Which way did you vote in the EU referendum?" Respondents are given a choice of three responses: "Remain in the EU", "Leave the EU", and "Don't know". Observations with missing responses to this question or that responded "Don't know" are deleted from the dataset.

² The official campaign period for the 2016 referendum ran from April 15th, 2016 until polling day on June 23rd, 2016. However, the campaign unofficially began on February 20th, 2016, following David Cameron's announcement of the referendum.

Immigration beliefs: To examine our second hypothesis, regarding the relationship between beliefs about immigration and satisfaction, we utilize a set of two questions about immigration. These questions were asked in waves 8 and 10 and as such we restrict the analysis of our second hypothesis to these waves. The first question asks: "Do you think immigration is good or bad for Britain's economy?" The second asks: "And do you think that immigration undermines or enriches Britain's cultural life?" Respondents respond on a 1 to 7 scale with 1 indicating a negative view (bad for the economy/cultural life) and 7 indicating a positive view (good for the economy/cultural life). Both items load on a single factor (eigenvalue = 1.42 in wave 8 and 1.38 in wave 10) and the scales are reliable (Cronbach's $\alpha = 0.88$ in wave 8 and 0.87 in wave 10). Observations with missing responses or that responded "Don't know" to both questions are deleted from the dataset. Observations that include a response to only a single question are retained and use the single item in place of the two-item scale.

For our third hypothesis we restrict our analysis to waves 8 and 9. Given the partially crosssectional nature of this particular analysis, we also include a standard set of controls for satisfaction with democracy: education level (1 "no qualifications" to 6 "postgrad"); a dummy variable indicating if the respondent is married; perceptions of the economy's performance (1 "Getting a lot worse" to 5 "Getting a lot better"); household income (1 "less than £5,000" to 15 "more than £150,000"); and gender (coded 0 for male and 1 for female). We emphasize that with this analysis we are careful not to interpret the findings causally.

Results

We begin by examining satisfaction with democracy over four waves conditioned by vote choice (as reported in wave 9) in Figure 1. In the figure, the points are the average level of satisfaction with the lines indicating 95% confidence intervals. Pre-referendum we observe no or little difference between leave and remain voters: in wave 7, the difference is not statistically significant

(p=0.533); in wave 8, remain voters are 0.089 points higher on the four-point scale (p<0.001). Post-referendum, Leave voters are substantially more satisfied: 0.442 points higher than Remain voters in wave 9 (p<0.001) and 0.208 points higher in wave 10 (p<0.001). Interestingly, while Remain voters remain relatively steady from mid to late 2016, the average level of satisfaction among Leave voters declines, possibly a result of uncertainty to how—or if—Brexit would be implemented.

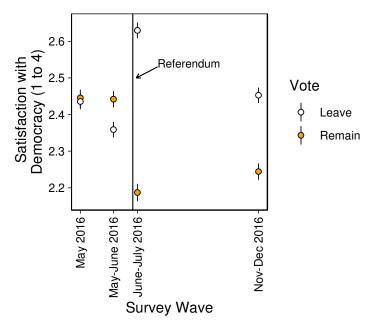


Figure 1. Satisfaction with democracy by wave, conditioned on referendum vote choice. Vote choice is measured in Wave 9 (June-July 2016).

To test our first hypothesis more formally, we use a difference-in-differences approach with unit-fixed effects. This approach allows us to identify within-subject variation by automatically adjusting for the effects of both measured and unmeasured time-invariant variables (e.g., Allison, 2009; Fox, 2016). As such, this approach allows for a better assessment of the causal impact of referendum vote choice on satisfaction with democracy. van der Eijk and Rose (2021, 111), also using the BESIP data, demonstrate the plausibility of the parallel trends assumption for satisfaction—that is, both voter types would change similarly if not for the referendum's outcome—in the context of studying perceptions of the procedural fairness of the referendum.

We code those waves occurring before the referendum as zero and those after as one. We code those who voted to "Remain in the EU" as zero and those who voted to "Leave the EU" as one. The interaction of these two variables produces a coefficient on the interaction term that represents the estimated effect of voting for the winning outcome on satisfaction. The results of the model are presented in Table 1.

	Coef.
Variable	(St. Err.)
Vote	-0.045
	(0.014)
Post-Brexit	-0.228
	(0.007)
Vote \times Post-Brexit	0.372
	(0.010)
Constant	2.444
	(0.010)
n	11,507

 Table 1. Impact of vote choice on satisfaction with democracy conditioned on pre-/post-referendum division.

The coefficient on the interaction term is 0.372 (p<0.001), indicating a politically relevant change in satisfaction: the observed effect represents a shift of slightly less than half of one-standard deviation. We examine the robustness of this result in two ways. First, if we focus exclusively on the waves immediately before (Wave 8) and after (Wave 9) the referendum, we observe a larger treatment effect of 0.520 (p<0.001) (full results are presented in the supplementary material). Second, we account for any imbalances that might exist between Leave and Remain voters. Although we are on reasonable ground in assuming parallel trends for each type of voter, we observe some imbalances across the two groups (full results of the balance test are presented

in the supplementary material), which can hinder our ability to accurately estimate the effect of vote choice on satisfaction. Accordingly, we examine the robustness of our main result by preprocessing the data on gender, age, education, ethnicity, nationality, and social grade using propensity score matching before estimating the difference-in-differences model as implemented by Villa (2016). We observe a very similar treatment effect of 0.351 (p<0.001) (full results of this analysis are presented in the supplementary material).

Having found that vote choice influences satisfaction, we next examine our second hypothesis: the outcome of the referendum altered the relationship between beliefs about immigration and satisfaction. As noted above, in this analysis we are limited by the availability of our immigration beliefs measure to waves 8 and 10. To test our hypothesis, we interact wave—coded zero for Wave 8 and one for Wave 10—with our scale measuring beliefs about immigration. We again employ unit fixed-effects. The results of this model are displayed in Table 2.

The interaction term is statistically significant (p<0.001) and negative, aligning with Hypothesis 2. We observe a positive relationship in the pre-referendum wave (p<0.001)—those with more positive beliefs about immigration express more satisfaction with democracy. This relationship flips to a negative relationship (p<0.001) following the referendum. Although the correlation of immigration beliefs across waves 8 and 10 is quite high, r = 0.825, we test the robustness of this result with a model where we rely exclusively on the measure from wave 8: results are substantively identical to those reported here (see the supplementary material for the full results of this analysis).³

³ More than just a high correlation—i.e., a strong linear relationship—between the waves, we observe a high level of correspondence in the actual values across waves. The concordance correlation coefficient (Lin, 1989; see Wittenberg, 2013 for a political science application) is 0.817.

	Coef.
Variable	(St. Err.)
Immigration beliefs _t	0.030
	(0.004)
Wave	0.147
	(0.013)
Immigration beliefs _t \times Wave	-0.068
	(0.004)
Constant	2.317
	(0.013)
n	12,038

Table 2. Impact of immigration beliefs on satisfaction with democracy conditioned on pre-/post-referendum division.

To observe the shift in the relationship between feelings about immigrants and satisfaction with democracy across waves more directly, we present the predicted values (with 95% confidence intervals) of satisfaction across the range of beliefs about immigration in Figure 2. In both waves the relationship is relatively modest: in wave 8 we observe a shift in satisfaction of about 0.160, which corresponds to 0.136 standard deviations; and in wave 10 we observe a shift of –0.234, or about 0.269 standard deviations. In other words, while we do not argue that immigration beliefs are the primary determinant of satisfaction with democracy, we do find that they are relevant; and crucially for our purposes here, we find that the direction of the relationship is altered by the referendum's outcome.

While not the primary focus of our study, existing evidence indicates that the referendum's outcome shifted attitudes toward immigration (e.g., Schwartz et al. 2021, Sobolewska and Ford 2019). This is precisely what we observe in the data utilized here, though the change is relatively small. We find that both Leave and Remain voters are slightly more positive post-referendum.

Indeed, the shift is quite similar across both groups as each exhibits a shift of about 0.3 on the sixpoint scale of beliefs about immigration.⁴

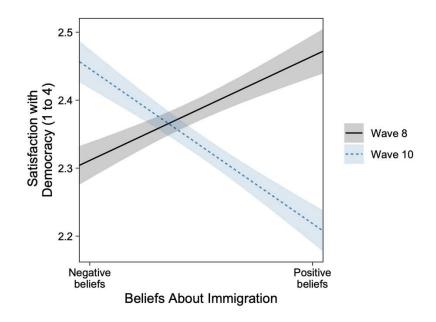


Figure 2. Relationship between beliefs about immigration and satisfaction with democracy, conditioned on wave.

We next turn to our third hypothesis: the relationship between beliefs about immigration and satisfaction is mediated by vote choice. To test this hypothesis, we estimate a mediation model where beliefs about immigration measured in wave 8 predicts vote choice in wave 9, and both subsequently predict satisfaction in Wave 9. As noted above, we include a set of standard controls for vote choice and satisfaction and again emphasize that the results of this model cannot, in and

⁴ Given the similar shift observed across the two types of voters, the difference between the two is not statistically significant (p = 0.872). More details are in the supplementary material. We also examine if shifts in beliefs about immigration are related to shifts in satisfaction. We find no evidence of a relationship between the two shifts once accounting for the respondent's initial beliefs about immigration. Details are in the supplementary material.

of themselves, be given a causal interpretation. We estimate the relationships using a generalized structural equation model.⁵

We present the results of interest in Table 3: the estimated coefficients for belief about immigration, vote choice, as well as the indirect effect (with a 95% confidence interval obtained from 2,000 bootstrapped samples). Full results are presented in the supplementary material. As anticipated, we observe a statistically significant indirect relationship between beliefs about immigration on satisfaction. More broadly, the findings suggest that examining the extent to which vote choice may mediate the influence of issue beliefs on satisfaction is a useful avenue for future research beyond the case we examine here.

Table 3. Mediation	models of the impact	t of immigration l	beliefs on satisfac	ction with democracy
via vote choice.				

	Leave Vote	Satisfaction	
Beliefs about immigration	-0.882	-0.011	
e	(0.020)	(0.006)	
Leave		0.133	
		(0.024)	
Indirect effect of	-0.117		
immigration beliefs			
95% CI	(-0.158, -0.076)		
n	8,373		

Note: full results presented in supplementary material; confidence interval calculated from 2,000 bootstrapped replications.

Conclusion

The relationship between winner-loser status and satisfaction with democracy is at this point welltrodden territory, though there is still room to establish the breadth of the bases of (dis)satisfaction and in establishing causality. In this paper we advance our understanding of this phenomenon by examining satisfaction before and after the Brexit referendum in three ways. First, by employing

⁵ We also estimate a model using the package developed by Emsley and Liu (2013). Results, consistent with those presented here, are reported in the supplementary material.

four waves of panel data we can be quite confident that vote choice is causally related to satisfaction. Second, we uniquely identify the relationship between beliefs about a salient policy area—immigration—and satisfaction. Moreover, the panel data allows for increased confidence that the referendum's outcome directly influenced the relationship between immigration beliefs and satisfaction. Those with negative views about immigration reported lower satisfaction prior to the referendum, and higher afterward. That is, we observed a shift in satisfaction as well as a shift in the relationship between immigration beliefs and satisfaction.

Third, our results establish that the relationship between a policy-relevant belief and satisfaction can be mediated through vote choice and offer a way forward to examine the relationship between policy attitudes and satisfaction. Given the nature of a referendum—i.e., an election that heavily revolves around a specific issue—it is plausible we have identified an upper-bound of the possible relationship between issues and satisfaction. In other words, this might be precisely the situation where policy attitudes are related to satisfaction, even if the relationship is mediated. Examining the extent to which vote choice mediates the relationship between policy attitudes and satisfaction in more typical elections—i.e., between candidates or parties rather than a referendum—remains an avenue for future research.

We close by noting that our findings depart from Loveless (2021) who observes a stable gap between winners and losers following elections. We observe the largest gap immediately following the referendum followed by a narrower gap six months later, the result of declining satisfaction among Leave voters. One explanation for this divergence is that the phenomenon of a steady gap between winners and losers does not extend to referendum elections. Though it is also plausible that the unique features of the Brexit referendum and its aftermath are driving the pattern we observe: the uncertainty surrounding whether the government would follow-through with the electorate's expressed preference to exit the Union and how complete that exit would truly be could have led to the fairly quick rebound from the peak satisfaction experienced by Leave voters in the immediate celebratory aftermath of the referendum. To untangle this, future research in this area would do well to track not just satisfaction with democracy before and after a referendum but also satisfaction with the implementation of the decision of the referendum.

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