MACROPARTISANSHIP

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From an early, incorrect consensus that party identification was free of the short-term influences of political life, its aggregate, macropartisanship, drew little scholary notice. Though macropartisanship, typically seen as a biennial time series, appears essentially constant, our quarterly treatment demonstrates substantial and notably systematic movement of this crucial barometer of the U.S. party system. We demonstrate that it varies systematically with respect to time, has electoral consequences, and can be modeled as a function of economic evaluations and approval of the incumbent presidential administration. Macropartisanship, we argue, is a variable like others, subject to routine ebb and flow as citizens in the aggregate reflect their experiences of politics onto the parties. Its medium-term movements of considerable magnitude are lasting enough to matter but occur without connoting shifts in the underlying party system and can be understood without invoking the crises and convulsions of realignment theory.

Party identification is the key concept of U.S. electoral research. Always in the forefront in the analysis of individual behavior and attitudes, it is all but obvious that its aggregate, the national partisan balance, should be a central barometer of the party system. But owing to an early consensus that individual identifications did not respond to the current issues, personalities, and conflicts of politics, its aggregate was presumed to be a constant, not a variable. That early consensus, we now know, was wrong. And if individual party ties respond to issues, performance, or whatever, the partisan balance ought to vary over time. We assert that it does, that the variation is patterned, that it has electoral consequences, and that it can be explained.

Just as party identification is the key concept in studies of the individual voter, its aggregate—what we term macropartisanship—is central to theories of party system and voter alignment.[1] For macropartisanship, constancy is the norm. Change is expected only during the rare realigning transition to a new party system. And any such epochal change in macropartisanship that has occurred has gone unobserved for the reason that even the most recent supposed realignment (of the early 1930s) predates modern survey research measurement of party identification. Macropartisanship in the current era is agreed to be marked by stability. More specifically, the consensus is that changes in macropartisanship should be infrequent, small, and of brief duration. That too is wrong.

AMERICAN POLITICAL SCIENCE REVIEW
VOLUME 83 NO. 4 DECEMBER 1989

Previous Work

What is party identification? The standard view, traced to *The American Voter* (Campbell et al. 1960) is that identification is a stable psychological attachment to one's favored political party. The evidence that party identification is stable, particularly when compared to other political attitudes, appears to be quite strong. Over time, the directional component of the distribution of party identification shows a Democratic advantage of seemingly constant magnitude that varies only slightly in response to political events like landslide elections. At the individual level, changes in party identification are uncommon, at least in comparison with the turnover of responses to other political items, such as those intended to tap preferences on policy issues (Converse 1976; Converse and Markus 1979). Panel studies show that no more than about 4% of the electorate changes identification from Republican to Democratic or vice versa over a four-year period (although more will move in and out of the Independent category). Analysts have suggested that even these changes reflect measurement error more than true attitude change. (Achen 1975; Green and Palmquist 1988).

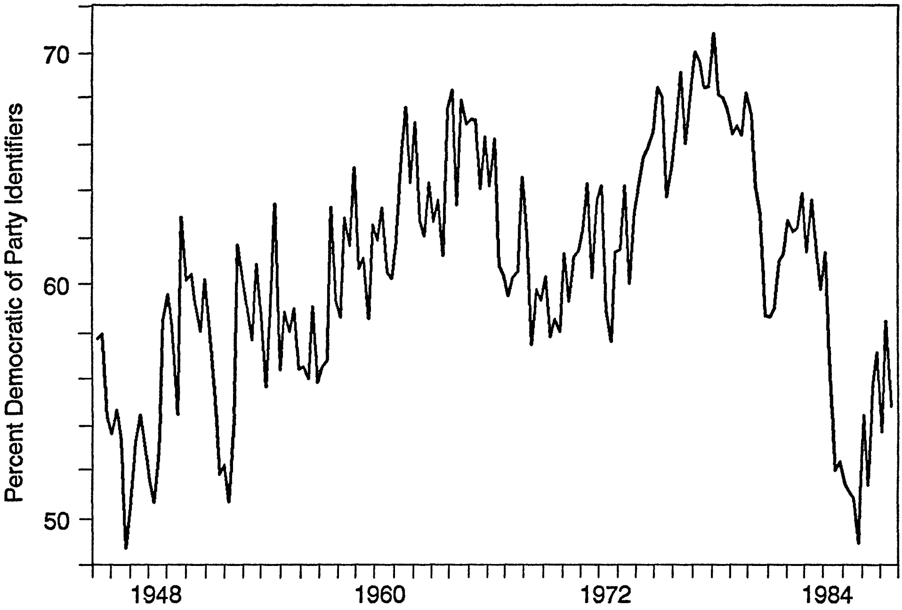
It was standard, until recently, to model the attitudinal variables affecting the vote decision to give party identification the status of the ultimate independent variable in the causal hierarchy (Declerq, Hurley, and Luttbeg 1975; Goldberg 1966; Miller et al. 1976; Schulman and Pomper 1975). Party identification was assumed to affect candidate evaluations, issue positions, and certainly the vote—but not to be affected by them. Citizens, it seemed, did not change their party preferences except during realignment events or perhaps when undergoing major changes in demographic attributes.

The reason for party identification's secure place in the voting paradigm is its stability. Voting decisions and candidate evaluations cannot cause major changes in party identification because, in the aggregate, the former variables are unstable over time while party identification is supposed not to be. Similarly, analysts have resisted the notion that issue attitudes have much influence on party identification because measures of issue attitudes are notoriously unstable while party identification is not.

Is party identification in the United States the stable psychological attachment that we have described? Over the past decade or so, party identification has been subject to some revisionary thinking (see Shively 1980 for an early history). In part, the revised view is based on growing awareness that party identification is far from perfectly stable and is indeed somewhat responsive to short-term political forces. Some evidence for revised thinking comes from simultaneous equation models of political attitudes and the vote that (with appropriate identifying assumptions) test the possibility of simultaneous effects of two variables on each other. (Erikson 1982; Franklin and Jackson 1983; Markus 1982; Markus and Converse 1979; Page and Jones 1979). These studies suggest that a major causal flow is from other variables to party identification.

Still other evidence comes from panel studies where change in party identification is seen as a function of short-term influences (Brody 1977, 1978; Fiorina 1981). The 1972–76 National Election Study provides evidence that changes in party identification were associated with perceived economic satisfaction, attitudes toward Richard Nixon, and attitudes toward Gerald Ford's pardon of Nixon (Brody 1978; Fiorina 1981). Moreover, in the 1960 wave of the earlier national panel, Catholic Democrats and Protestant Republicans tended to strengthen their identifications and Catholic Republicans and Protestant Democrats tended to do

Figure 1. Macropartisanship, 1945–88



the opposite—exactly as one would expect if people adjusted their identifications in response to the religion issue of the Kennedy-Nixon campaign (Brody 1977). Both Brody and Fiorina suggest that party identification has both a short-term and long-term component.

It is unclear how much revision in our thinking about party identification is required from such studies. It has long been known (Knoke and Hout 1974), for instance, that the aggregate distribution of party identification does change over time in response to short-term forces, but the change is thought to be slight (Campbell et al. 1960; Converse 1976; Markus 1982). Moreover, some doubt can be cast on the findings of simultaneous equation models because the models are identifiable only on the basis of assumptions that themselves are open to question. And while panels show some responsiveness of partisanship to short-term forces, it is not clear whether this responsiveness is extensive enough to be of much substantive significance.

Macropartisanship As Time Series

Some of the apparent stability of party identification is a result of how we look at it. We normally see the frequency distribution of party identification presented as a time series with two- or four-year intervals between readings.[2] Such a series looks much like the concept originally developed in *The American Voter.* Because they do not appear systematic, its year-to-year fluctuations do not draw our attention. For that we need a finer time scale.

Party identification may be treated as a continuous macro phenomenon measured through time. We have gathered data for such a series, presented here as a quarterly compilation of the Gallup identification measure from 1945 through 1987. This series is presented in Figure 1 as the

Democratic percentages of the major party identifiers. Impressionistic examination of this series suggests the presence of important systematic variation over time.

From Figure 1, Democrats can be seen to achieve "governing" majorities in the early 1960s and for most of the 1970s, with less secure, but still majority, standing at other times. But the Republicans now challenge for ascendancy, as they did once before in 1945–47. These movements in partisanship are often of a magnitude large enough to suggest electoral realignment.

Note that these shifts are not temporary but persist from quarter to quarter. Yet they have nothing like the permanence envisioned in realignment notions. The partisan balance is not nearly so stable as *The American Voter* or critical realignment theory would lead us to expect of this "normal" postwar period. Instead, macropartisanship appears to be a midrange phenomenon, one that appears and disappears in a time frame of a year or two rather than a month or two or, alternatively, a decade or two. The movements within this stable alignment period appear substantial, both in magnitude and duration.

Is Macropartisan Movement Systematic and Does It Matter?

Before pursuing macropartisanship in earnest, we must first be sure that the movement we observe is more than the inevitable random fluctuations from sampling error. In principle, this question can be answered by a simple application of sampling theory to estimate the reliability of our aggregate measure. All we need is the average number of cases for our quarterly readings.

The average N is unavailable for the full set of Gallup surveys, because the provided number of cases in many instances is weighted by multiple counting of certain cases to achieve a representative sample. A conservative estimate, however, is a typical N of at least fifteen hundred partisans per quarterly reading. Given this approximate N, the average error variance is only about 1.67 percentage points. The observed variance for the quarterly series is 25.44. Dividing the former by the latter and subtracting from one yields an approximate reliability estimate of .93 for the time series.[3] Thus, the observable trends of the party identification time series cannot be accounted for by sampling or measurement error, a statistical conclusion that matches visual evidence.

What the series seems to indicate is that we have a phenomenon—multiquarter, multiyear systematic movements of partisanship—for which there is no obvious explanation. We have not tried but failed to account for it; instead it has gone pretty much unnoticed (but see Maggiotto and Mishler 1987). It is by no means a small matter. Given the often overwhelming causal power of micro party identification, knowledge of the secular movement of this macro series could give us purchase on all sorts of electoral phenomena.

The Electoral Importance of Macropartisanship

Party identification is a variable little in need of defense. At the individual level its explanatory power is thoroughly tested. But we might ask whether macropartisanship matters. That question, too, will provoke little skepticism. But it might be argued that the aggregated series contains no meaningful variation—that its movements are statistical flukes without consequences for the supposed stable patterns of U.S. party politics.

For an illustration that macropartisanship matters, we regress House of Representatives election outcomes (in Democratic seats won) on third quarter macropartisanship (expressed as percentage Democratic of two party identifiers). National House elections, both relatively stable and relatively partisan, should respond to underlying movements in partisanship. And they do. The regression shows that a one-point shift in partisanship yields a three-seat gain in House elections ($R^2 = .38$). Alternatively we can focus on votes instead of seats, where each one-point gain in partisanship is worth .31% of the national House vote ($R^2 = .23$).[4] Movements in macropartisanship do matter.

Party Identification Dynamics: Micro Level

We focus here on the partisan movement of the electorate rather than the more typical focus on the changing partisanship of individual citizens. To ask why the individual citizen sometimes changes identifications is a worthy question, the subject of a vast literature. But it is not our question. We wish to know about electorates, about net change.

To ask about net movements in partisanship is to ask only part of the micro behavior question, for we do not presume that the individual changes that produce net movements of one or two percentage points from one month to the next are more than a fraction of all individual partisan changes. But for the larger story of politics—the interaction of citizens and governing apparatus—they are the meaningful part. For that percentage or two has consequences; it builds or undermines electoral coalitions and it alters election outcomes.

Of course, the relationship between micro-level party identifications and our aggregated measure of macropartisanship can be a matter for interesting speculation. The systemic movements of macropartisanship do not by any means require that the citizens who comprise the electorate behave uniformly, that an increase, say, in proportion Democratic implies that each citizen individually becomes more likely to answer *Democrat* to the party identification query; for systematic macro patterns easily emerge from situations where only a relative handful behave systematically. It is the familiar story of aggregation gain. Where most are either fixed or changing in a noisy randomlike fashion and a few are systematic, the signal is wholly the behavior of that few.

One implication of this point is that our findings will neither support nor undermine particular models of individual partisanship. For those models are couched in the language of modal patterns and typical behaviors. Thus, an *American Voter* sort of model that posits partisanship prior to political evaluation could, for example, be fundamentally accurate with but a handful of exceptions. And yet that handful is enough to produce the macro behavior that we shall model.

Consider economic evaluations. A question often raised in the context of economics and politics is whether the average citizen can ever be adequately equipped with either the information or analytic tools necessary for economic evaluation. We don't know. Nor need we. For if we posited a hypothetical world in which, say, the daily subscribers to the *Wall Street Journal* alone made political judgments driven in part by economic performance, we would expect to see systematic movement in the aggregate.[5] It matters that *some* be capable of economic evaluation, not all.

This is little different from the original Downs (1957) formulation of the voter calculus. Our departure from Downs is agnosticism about whether rational and informed citizen behavior is typical or exceptional. Taking account of aggregation gain vitiates much of the three-decade conflict over citizen capabilities for rational action. The survey research tradition might be quite on the mark in asserting that average citizens do not so behave. But if only some do, the systemic consequences follow. "Thus it is quite possible," Converse similarly concludes, "to have a highly rational system performance on the backs of voters most of whom are remarkably ill-informed much of the time" (1986, 17).

Party Identification Dynamics: Macro Level

We now consider the causes of macro-level movements in partisanship. The most obvious source for theoretical guidance is Fiorina's (1981) theory of cumulative updating. According to Fiorina's model, citizens use partisan orientation as a shorthand device for making sense of the political world. Citizens continually evaluate their political environments and adjust their views of the political parties accordingly. They alter their own partisan attachments as their comparative judgments of the parties' merits change over time. (More formally, this can be understood as a Bayesian updating model; see Calvert and MacKuen 1985).

The electorate's collective judgments about various aspects of the incumbent party's performance thus become the leading candidates to explain shifts in macropartisanship. When the incumbent administration fares well, its party should attract supporters. When the administration encounters disaster, it should lose its numbers. Our historical data allow us to test this proposition, as they provide periods of palpable good and bad times for both Democrats and Republicans. Gallup's measure of presidential approval is one obvious and important indicator of the incumbent party's perceived performance. Economic performance could matter too. But which economic indicator should we use?

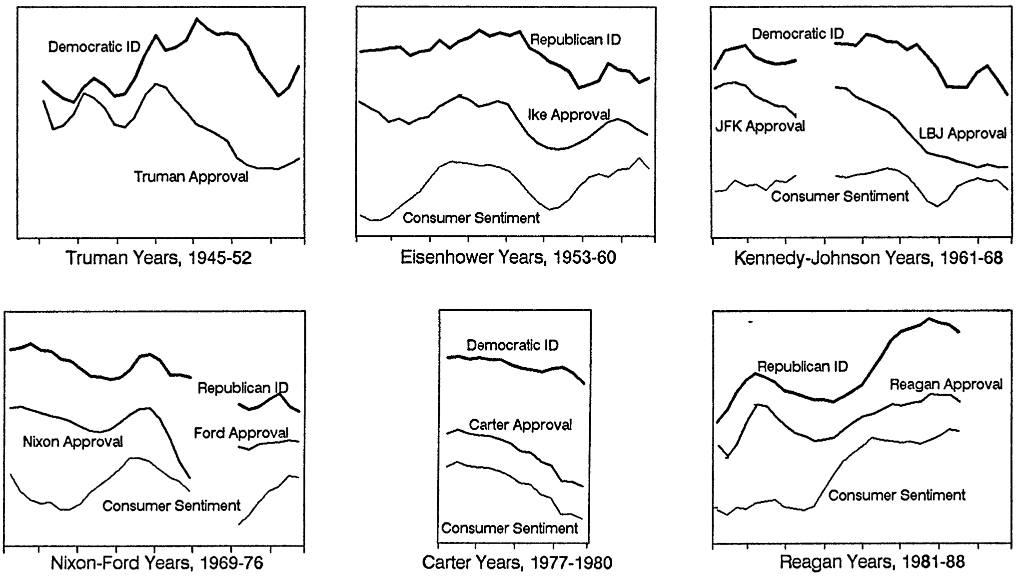
For a clean measure of citizen economic evaluations, we use the well-known (Michigan) composite Index of Consumer Sentiment (ICS). This index is available on a quarterly basis from 1953 onward. It taps perceptions of how well things have gone, are going, and (most important) are likely to go. It is a summary of the state of confidence citizens express in the economy. It is a short step to postulate a likely relationship between confidence in the economy and confidence in the economic managers—the president and his party. We presume—and have elsewhere (MacKuen, Erikson, and Stimson 1988) demonstrated—the index to be intermediate between objective economic indicators and political response. It taps the state of the economy as perceived by those same citizens from whom political response is expected. Clearly, it is a direct measure, purged of the usual slippage between what indicators show and what citizens feel. ICS is a composite of five separate items tapping retrospective and prospective evaluations of both the respondents' personal economic situation and the national economy.

We posit that macropartisanship responds to presidential approval and economic perceptions as registered by the Index of Consumer Sentiment. As numerous studies show (Hibbs 1982a, Kenski 1977, Kernell 1978, MacKuen 1983, Monroe 1981, Ostrom and Simon 1985, and others in support; Norpoth and Yantek 1983 in dissent), economic sentiment exerts its own direct effect on presidential approval. Thus a major portion of the effect of economic perceptions on macropartisanship may be indirect—with economic perceptions affecting presidential approval, which in turn affects partisanship.

The Correspondence of Consumer Sentiment, Presidential Approval, and Macropartisanship

We begin our analysis with a visual "test" of the responsiveness of macropartisanship to presidential approval and consumer sentiment. In Figure 2, we track partisanship (as support for the president's party), presidential approval,

Figure 2. Macropartisanship, Presidential Approval, and Consumer Sentiment: Truman to Reagan



and ICS for 1946–86 (ICS from only 1953 on). Each is presented on a separate metric. In order that the eye not be distracted by random movement, this data display has been smoothed by taking a simple three-quarter moving average (the average of the preceding, current, and following quarter) for each time point.[6]

The data bear close inspection. It is clear that both approval and partisanship move in step with economic perceptions. Both rise with perceived prosperity and fall with perceived depression. The translation is sometimes loose. Not every twist in the economic series is mimicked in the partisanship series. Nor is it clear that the turning points in each series coincide exactly. As economists are apt to moan, it looks like the lags are long and variable.

Yet we should not lose sight of the overall pattern. At the level of, say, yearly movements, the consumer sentiment series appears to translate directly into both approval and partisanship. While the precision of a mathematical representation has yet to be demonstrated, the plausibility of modeling partisanship as a function of economic well-being is apparent. The relationship is evident to the naked eye. And even the loose translation is partly reassuring evidence. The notable mismatch of economic perception and political response, for example, occurs during the Johnson administration, where generally strong economic performance could not hold up political support in the face of foreign war and domestic turmoil, a pattern none will find surprising.

The pictures show that macropartisanship responds to historical forces. We need to know that the apparent relationships are more than optical illusions and that they reflect a plausible causal ordering. The first matter is measuring the extent to which macropartisanship coincides systematically with our measures of envi-

Table 1. Exogeneity Tests

	Independent Variable		
Dependent Variable	Partisanship[a]	Presidential Approval	Consumer Sentiment
Partisanship	—	.28 (.00)	.25 (.00)
Presidential approval	.12[b] (.18)	—	.27 (.00)
Consumer sentiment	.08[b] (.34)	.06 (.51)	—

Note: Entries are multiple correlations (root of R^2) for a model fitting the "dependent" variable to a simple AR(1)—"first order" in Box-Jenkins (1976) terminology—transfer function of the "independent" variable. Contemporaneous observations are omitted so that only previous observations of the "independent" variable are used. All variables are prewhitened by an ARMA process. Numbers in parentheses represent the probability that the correlation could be ascribed to chance.

[a]Partisanship is the percentage Democratic of the two party identifiers. Each of the remaining variables has been recoded (multiplied by −1) for Republican administrations so that the sign works in the expected direction. All variables are scored as mean deviates.

[b]The substantive coefficients of this model are of the wrong sign (negative).

ronmental conditions. After all, many tendencies fall to careful statistical scrutiny.

Fortunately, we can apply a formal "exogeneity" test to see whether the temporal correlations shown in Figure 2 can be attributed to genuine causal connections. A Granger-Sims test[7] proceeds as follows: First, each of the three series is whitened. The problem is that each series (as is typical in this sort of work) reflects its own previous values. The dependence process, an autoregressive function, is often similar in form across different series. It is the case that independent series with similar autoregressive functions will be substantially but artificially correlated over time. The solution is to *whiten* each series at the outset; that is to say, each variable is modeled as a function of its own previous values in such a way that the resulting series has (virtually) no autocorrelation. Each manifestation therefore represents the "innovation" in the series at that time point and does not reflect continuations of previous inputs.

Second, each variable is modeled as a transfer function of the previous *prewhitened* values of the other variables. For example, *whitened* partisanship is modeled as a function of previous values of *whitened* approval in order to see if the "innovations" in approval may be said to have caused subsequent innovations in partisanship. Post hoc propter hoc is no assurance of causality and its absence no sure disconfirmation, but our argument about meaningful relationships is substantially strengthened when such an exogeneity test is passed.

The results of the exogeneity tests are shown in Table 1. Here all possible causal connections are estimated, though of course some are theoretically implausible. Entries in the table are the correlations between the estimated model and the observed series. Equally important are the significance tests in parentheses. (Note that the table is asymmetric: temporal ordering makes a difference.)

Three connections show statistical strength. Consumer sentiment "causes" both approval and macropartisanship. Approval then goes on further, and independently, to affect macropartisanship. Our statistical apparatus also allows us to test the reverse causal flows. Happily, the evidence sustains none of the contrary linkages. Macropartisanship does not cause approval and neither macropartisanship nor approval shapes economic perceptions.[8]

Again, this more skeptical scrutiny sustains our understanding that macropartisanship varies in an interesting and theoretically meaningful way. This type of Granger-Sims exogeneity test can be overly tough (it is given to false negatives), so that our discovering substantial causal connections among the prewhitened variables is strong statistical evidence. The fact that it makes common sense is all the more appealing.

A Causal Model

All this suggests that we may be able to account for changes in macropartisanship with a substantively interesting empirical model. We should like to offer a plausible and interesting example of how this might be accomplished.

The preceding analyses were essentially bivariate in character. Yet it is clear that our variables are highly collinear. Thus, if we seek unbiased estimates of our empirical relationships, proper model specification is a matter of the first order.

With our major theoretical specification complete, we add to our quiver a couple of additional series. First, it is clear from models of presidential approval that specific political *events*, such as the Hungarian revolt and Suez crisis of late 1956, the Cuban Missile Crisis in 1962, and so on,[9] register in the public's psyche. What is not clear is whether they affect partisanship as well. One might guess that the connection would be less direct, but that is an empirical matter.

In addition, we include a set of *administration*-specific dummy variables to capture the public's long-term reaction to each particular presidency. This scheme has proven itself valuable in modeling presidential approval. Much previous work has suggested that this medium-term movement may be attributed to a dissolving coalition of minorities (Mueller 1970, 1973) or to a comparison with the failures of previous regimes (Hibbs 1982a, 1982b; Keech 1982). The importance for macropartisanship remains to be seen. For each administration we add a separate constant term and a template that begins with a score of one at the president's (initial) inauguration and then declines exponentially throughout his tenure in office. In order to avoid overfitting these specific data, the speed of the decline is here specified a priori from previous work (MacKuen 1983) better suited for this specific purpose, thus leaving only the magnitudes for estimation.

These two sorts of variables, the events and administration dummies, do not represent substantive theory (their specification is essentially ad hoc) but instead serve to avoid underspecification. This turns out to be important because our ability to get crisp estimates for the substantive variates depends on our not asking those variables to account for variances more directly attributable to the event and administration variables. Further, while not a priori measures of observable conditions, these variables are specified in a systematic fashion. To the extent that macropartisanship may be successfully modeled as a function of their manifestation, as well as that of the approval and consumer sentiment variables, our case is strengthened.

Putting all these pieces together requires two steps. First, we model presidential approval as a function of consumer sentiment, historical events, and administration dummies. Second, we model macropartisanship as a function of the *political* part of approval, as well as consumer sentiment, the historical events, and administration dummies. These successive stages are indicated by the model's recursive form. The results for the first part, presented in Table 2, show the sort of pattern obtained in much previous work. Importantly, we get a very crisp estimate of the effect of economic judgments on approval. Both the immediate impact (what would be an unstandardized regression coefficient in a contemporaneous analysis) and the dynamic coefficient are estimated with good precision. (The overall fit, an R-squared of .94 and a standard error of the estimate of 2.68, indicates that we have specified the model with some completeness). Getting good estimates here is important for the second step.

Approval is clearly a function of economic evaluations. We observe a direct translation of a shift of one point in consumer sentiment into a shift of .32 points in presidential approval. Thus, we need to eliminate the economic portion of approval to get clean estimates of the distinct effects of economics and of presidential approval. (In this sort of dynamic work collinearity makes simultaneous estimates pretty dicey). Here we generate a political approval series that is purged of the effects of consumer sentiment, but that includes all other variance components.[10] Thus, we may contrast the impacts of (1) economic conditions (measured by consumer sentiment) and (2) politics of the dramatic sort (measured by political approval with the economic component extracted).

Joining the components produces the estimates shown in Table 3.[11] First note the fit. A substantive model allows us to model 84% of the variance in partisanship over time.[12] This, of course, beyond what one might do by chance alone. Notwithstanding the usual provisos about overinterpreting goodness of fit, here there is an important message about our variable of interest: it must move quite systematically in order to be explainable by any model. Any hypothesis that the movement in partisanship over time is essentially random can no longer be sustained.[13]

But the fit is much better than that. Here the standard error of the estimate (1.83) is pretty close to a minimal sort of sampling error that one might expect from these data. Thus, another way of looking at the results is to guess that about five parts of six in macropartisanship's variance are substantively interesting.

We wish to do more than reject the straw man of randomness. These data suggest that a very large portion of the movement in macropartisanship is of substantive interest. The nature of the empirical estimates for consumer sentiment and for presidential approval encourage further understandings. The numbers are fairly large, are estimated with some precision, and are robust against alternative specifications (not shown).

Our dynamic specification requires interpretation to consider both how much influence each of the two variates has on partisan shifts and how that influence is felt over time—how quick the onset, how long-lasting the effect. The immediate impacts for both consumer sentiment (.10) and for approval (.22) are substantial. Roughly speaking, for every 10 people who move one unit on ICS (for example, from neutral to positive on all items), 1 of them changes parties in the next quarter. For every 10 who switch to or from approval of the president, 2 change parties.[14]

This immediate influence is easy to understand and appreciate. The long-range impact is more difficult to see. We need to turn to dynamics. The exponential declines—in this case estimated, not prespecified—for the impacts of consumer sentiment and approval allow for direct interpretation (see MacKuen 1981, chap. 2). Each represents a continuous process in which its initial impact dissipates or reequilibrates over time. The dynamics for each process may be characterized by a

Table 2. Presidential Approval (1953–87) As a Function of Consumer Sentiment, Events, and Administration Dummies

Variable[a]	Immediate Impact $(\omega_0)^b$	Dynamic Parameter $(\delta_1)^c$
Consumer sentiment	.32	.61
	(.04)	(.05)
Historical events		
Watergate	12.94	.28
Vietnam troops	-1.87	—
Iran crisis	15.07	.64
Reagan assassination attempt	-12.48	.77
Event series	5.10	—
Presidential administration intercepts and dynamic parameters		
Eisenhower	-.30	—
	-28.60	.85[d]
Kennedy	-1.38	—
	20.63	.85
Johnson	-12.86	—
	24.71	.85
Nixon	—	—
	-7.39	.85
Ford	10.96	—
	-22.98	.85
Carter	-19.13	—
	28.90	.85
Reagan	5.62	—
	-6.72	.85
Noise model		
Constant	.62	—
	(1.51)	
Disturbances	—	.33
		(.10)
Measures of fit		
R^2	.94	
Standard error of estimate	2.68	
N	140	

[a]Each of the variables has been recoded (multiplied by -1) for Republican administrations so that the sign works in the expected direction for the subsequent partisan analysis. All variables are scored as mean deviates.

[b]These are the scalar translations, equivalent to "regression" coefficients. For the critical variables the standard errors of the estimators are given in parentheses. Other coefficients are statistically discernible from zero.

[c]These parameters are the AR(1) transfer function parameters.

[d]This value and those below it are fixed a priori.

Table 3. Macropartisanship (1953–87) As a Function of Consumer Sentiment, Presidential Approval, Events, and Administration Dummies

Variable[a]	Immediate Impact (ω_0)[b]	Dynamic Parameter (δ_1)[c]	Time Constant (Quarters) (T_k)	Gain
Consumer sentiment	.10	.84	6.09	.59
	(.01)	(.02)		
Presidential approval (political)[d]	.22	.35	1.55	.34
	(.04)	(.09)		
Historical events				
Watergate	-5.69	—	—	—
Vietnam troops	.56	—	—	—
Event series	-1.38	—	—	—
Presidential administration intercepts and dynamic parameters				
Eisenhower	4.71[e]	—	—	—
	-5.11[f]	.85[g]	—	—
Carter	17.91	—	—	—
	-15.86	.85	—	—
Reagan	-5.26	—	—	—
	12.33	.85	—	—
Noise Model				
Constant	-2.78	—		
	(.46)			
Disturbances	—	-0.04		
		(.10)		
Measures of Fit				
R^2	.84			
Standard error of estimate	1.83			
N	140			

[a]Each of the variables has been recoded (multiplied by −1) for Republican administrations so that the sign works in the expected direction for the subsequent partisan analysis. All variables are scored as mean deviates.
[b]These are the scalar translations, equivalent to "regression" coefficients. For the critical variables the standard errors of the estimators are given in parentheses. Other coefficients are statistically discernible from zero.
[c]These parameters are the AR(1) transfer function parameters.
[d]Presidential political approval has the consistent component due to consumer sentiment's being removed before analysis. It represents the dramatic portion of presidential performance.
[e]Intercept.
[f]Decay parameter.
[g]This value and those below it are fixed a priori.

measure T_k, called a time constant or the mean lag, that fits the reequilibration speed for each variable to an empirical time scale. Formally, about 63.2% of the contemporary impact dissipates in the amount of time calibrated by one T_k. Thus, the estimated T_ks shown in Table 3 tell us how fast macropartisanship reacts to changes in approval and also how fast it reacts to changes in consumer sentiment. The time constant, $T_k = 1.0/(1.0 - \delta_{k1})$, is about six quarters (6.09) for consumer sentiment and a little more than a single quarter (1.55) for approval.

This means that current partisanship reflects (mostly) the impact of the current *quarter's* approval but the last *year-and-a-half's* economic conditions. Put another way, current economic conditions will continue to be felt for six quarters, but current approval will be mostly forgotten in six weeks. The difference in the persistence of each component's immediate impact is shown clearly in the upper half of Figure 3. This picture draws the response, over time, of a single-point, single-quarter shift in either consumer sentiment or approval. In this case the exogenous shift is followed directly by a return to the previous level—an impulse in exogenous change—and we see the reaction dynamics. Partisanship quickly "forgets" approval while it evinces a more elephantine memory for previous economic conditions.

An equally useful way of seeing the same story lies in the equilibrium impact coefficient. This is the change in partisanship that would be produced if either approval or consumer sentiment changed by one point and then remained at that new level indefinitely. In this case, we have a "step function" as the exogenous change, and we calculate the response level reached in the long run.[15] This abstraction provides a more comprehensive view of empirical influence (*how much* taking into account *how fast*). Our estimates suggest that each one point change in approval ultimately results in about one-third of a one-point change in partisanship. In contrast, a point shift in consumer sentiment produces about .59 points response in partisanship. The equilibrium responses for the two variables are shown in the lower portion of Figure 3. Once we take into account response dynamics, it becomes apparent that economic influence is much greater.

In summary, the causal forces of politi-

Figure 3. Response of Macropartisanship to Changes in Presidential Approval and Consumer Sentiment

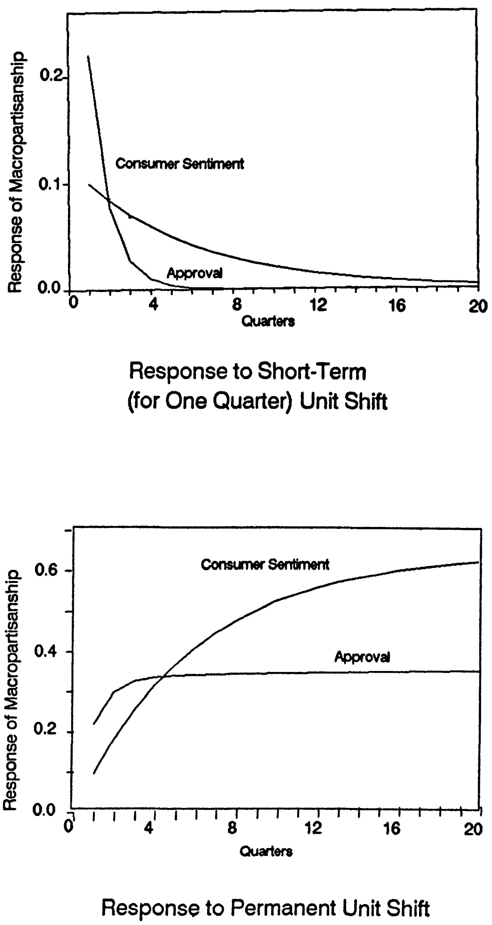
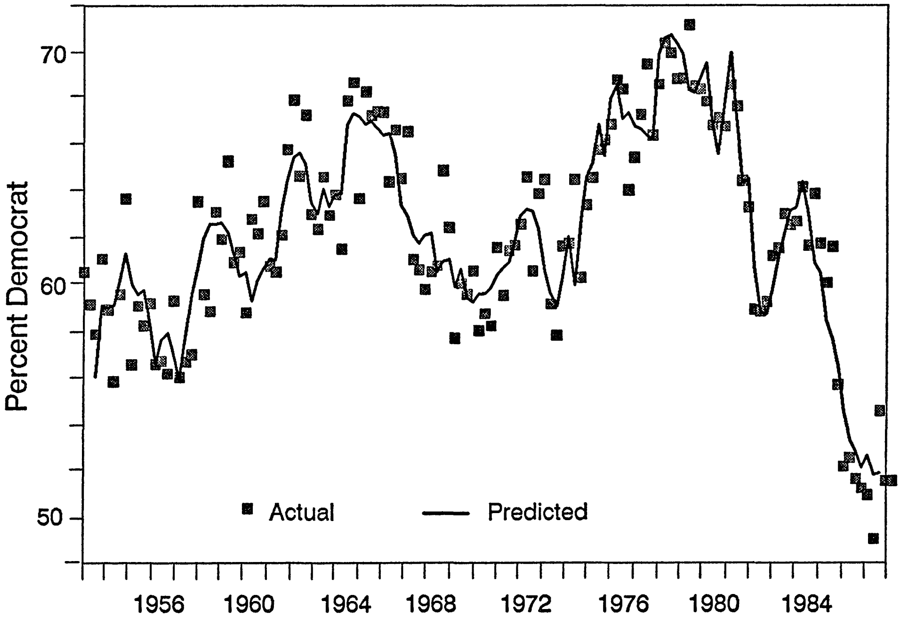


Figure 4. Macropartisanship: Actual and Predicted



cal and economic evaluations have distinctive and substantial dynamic profiles. The impact of approval is sharp but transitory while that of economic evaluations is gradual and more enduring. Thus, assessing the relative contribution of politics and economics to macropartisanship is a matter of hare and tortoise. In the short run the impact of politics appears more important, but in the medium and long run the cumulative impact of previous economic perceptions becomes decisive. More significant for present purposes, the equilibrium impact of *each* of these causal variables is of appreciable weight. We have known for some years that approval and consumer sentiment rise and fall over time; it now becomes apparent that this movement translates into the dynamic of macropartisanship.

The main point of this exercise is to see that a substantive model can account for the evident fluctuations in partisanship. The fit statistics certainly confirm the message. But, of course, statistics can lie. Examine the graph in Figure 4. The series of solid black squares represents the actual readings on partisanship over time. The solid line tracks the prediction produced by our estimated model. It is clear that (1) the movement of macropartisanship is as complex as we would expect from the history of these four decades—this is no secular trend; (2) macropartisanship clearly incorporates factors that vary and vary irregularly. This is nothing like a realignment scenario. Gains and losses are "permanent" on a scale of months, not decades. Like economic cyclicality, there appears to be a regular back and forth dynamic to partisanship but with irregular amplitude and irregular duration.

On What We Know Now

We now know that partisanship moves and that the economy moves it. More precisely, we know that the aggregate division of partisanship has fluctuated over the past 40 years, that those fluctuations have been substantial, and that they have had political consequences. Finally, we now know that partisanship's twisting course has been shaped by the winds of political and economic fortune.

Knowing that the public's partisanship is subject to considerable variation forces us to reconsider the standard view of party systems and realignment theory. The dominant paradigm posits a stable self-maintaining party system that changes character only in sudden transfigurations. This theory is supported by the twin empirical regularities of stable partisanship in the individual's psyche and of stable partisanship in the aggregate distribution. While we do not question the centrality of partisanship within the individual's own political garden, we now perceive a very different place for partisanship on the collective political landscape.

More formally, the realignment view posits a punctuated equilibrium system: a system that yields a pattern of stable partisan conflict that only rarely—but dramatically—responds to changing historical circumstance. As normally understood, this system performance relies on the permanence of individual partisanship. A party system may withstand most political storms because individual citizens, who may be buffeted about momentarily, hold fast to their partisan ties. For the postwar United States the model predicts an essentially stable division in party loyalties, a stable division that is notably absent in our data. Instead, we discover that the partisan balance varied according to the political and economic performance of various governments.

The direction for further theoretical work is not obvious. As pre-Copernican astronomers preserved the Ptolemaic system, we may simply add medium-term partisan shifts to the longer-run cycles implicit in current party systems theory. The data mandate nothing more. By itself, this addition to party systems theory recasts our understanding about the flow of politics. The mid-range dynamics we highlight are of tangible importance. They yield partisan movements of realignment magnitude (though not realignment duration) that require neither miracles nor catastrophes but instead arise from the routine success and failure of ordinary politics. We argue for a quotidian, as well as a chiliastic, view of political change.

More speculatively, the dynamics of macropartisanship may indicate a deeper look at party systems theory. For some time now we have had considerable evidence that the ideological and social bases of the party division shift continually (e.g., Carmines and Stimson 1989; Petrocik 1981). We add our voice to those who argue that our theoretical challenge transcends that of cataloging electoral history into periods of realignment and periods of partisan stability. We must focus more clearly on the constancy of change. Rather than worry whether political changes are large enough to signal a realignment, we ought to wrestle with their cause and consequence.

Notes

This is a substantial revision of "Macro Party Identification: A Preliminary Analysis" presented at the 1988 Annual Meeting of the Midwest Political Science Association, Chicago. We thank Walter Mebane, Morris Fiorina, Warren Miller, Christopher Wlezien, and Richard Sobel for particularly valuable commentaries and Philip Converse for coming to our aid with data.

1. Sophisticated and forceful statements of the realignment literature can be found in Sundquist 1983 and Clubb, Flanagan, and Zingale 1980.

2. Allsop and Weisberg's (1988) demonstration that partisanship fluctuated meaningfully during the course of the 1984 election campaign is a notable exception.

3. This reliability estimate assumes a simple random sampling. Failure to approximate this assumption may cause the reliability estimate to err on the conservative side. As compensation, the assumption of an average *N* of 1,500 is probably overconserva-

tive. The quarterly Gallup readings are themselves aggregated from bimonthly readings. Measures of macropartisanship were obtained from the Roper Center as a systematic sampling of party identification from the first Gallup survey of every odd-numbered month. We reaggregated to quarters because key economic indicators are measured quarterly.

4. Predicting popular vote in contests for the presidency is yet another test, if a less desirable one (for want of cases). Here the translation is .55 points of the popular vote for a 1% change in macropartisanship with standard error .22 and R^2 = .85 for a model including also disposable income change and policy mood. In a bivariate (under) specification, the same coefficient (.56) is obtained, but with larger standard error (.44) and considerably lower explanatory power (R^2 = .17).

5. An alternative and wholly contrary scenario is that those minimally informed and minimally involved in political life learn the social consensus that one of the parties is doing a good or bad job with the economy and, in lieu of policy or ideological commitment, base their weakly determined partisanship on that knowledge.

6. Each of the three variables (Democratic macropartisanship, presidential approval, and consumer sentiment) is calibrated so that one unit represents the standard error of estimate from an equation predicting the variable from a series of administration dummies. Thus, each is measured as a deviation from the administration mean, with each having the same variance when summed across administrations. To avoid visual overlap of the three scales, 2 1/2 units are subtracted from approval and 5 units are subtracted from consumer sentiment. Please note that the smoothing and this rescaling are intended to make the timing and the dynamics clear to the eye. In the statistical analysis we employ the original series.

7. Exogeneity tests of this sort have received more attention in economics than in political science. See, for example, Granger 1969 and Sims 1977. For a good expository discussion in political science see Freeman 1983. Similar applications can be found in Norpoth and Yantek 1983 and Alt 1985. The models used here are simple linear filters: the persisting effects of the past are assumed to dissipate in an exponential fashion. Experience suggests that this simple model captures the main direct effects of most dynamic models.

8. This result is generated by a restricted form of exogeneity test in which the impacts of previous innovations are modeled to disappear in a smooth exponential fashion. We have examined these same propositions (among others) with a more powerful test, the unrestricted direct Granger test, and obtained substantively similar results (MacKuen, Erikson, and Stimson 1988).

9. Events are all coded in a single variable made up of unit impulses (that is to say, a set of zeros except at the designated time points where a score of one or minus one is substituted) and are thus treated equivalently. While this constrained estimation produces some inaccuracies, it avoids the trick of fitting dummies to error terms and calling it a model.

The pro-Republican events are Eisenhower's heart attack (3rd quarter 1955, 4th quarter 1955), Hungary-Suez (4th quarter 1956), Krushchev's visit to the United States (4th quarter 1959), the civil rights march on Washington (3rd quarter 1963), the Newark-Detroit riots (3rd quarter 1967), the Vietnam peace declaration (1st quarter 1973), the Mayaguez incident (2nd quarter 1975), the Achille Lauro terrorist capture (4th quarter 1985), and the Challenger explosion (1st quarter 1986). The pro-Democratic events are the army-McCarthy hearings (2nd quarter 1954), the KAL007 shoot-down (3rd quarter 1983), and the TWA hijacking in Beirut (2nd quarter 1985). Also added, separately, are the Iran Crisis (4th quarter 1979, 1st quarter 1980) and the Reagan assassination attempt (2nd quarter 1981).

10. This is simply approval minus that part of approval forecasted from the economic component alone, with other parts of the model zeroed out.

11. Note that the events and administration dummies are included for reasons of specification. The event series negative sign suggests that particular events are less compelling stimuli for partisan shift than for change in approval, as we might expect. The dummies for the Carter and Reagan administrations are not mere corrections for approval. They indicate some other phenomenon, perhaps a Watergate disillusionment of Republicans that was relieved with Reagan's assertive entrance stage Right. This component of the model, while systematic, is an explicit description of ignorance.

12. The R-squared is simply the squared correlation between the actual percentage Democratic and the predicted percentage Democratic, with the noise portion of the model zeroed out. Thus, the model is not self-correcting. Lagged values of the dependent variable do not appear on the right-hand side of the prediction equation.

13. These results are no artifact of our dynamic modeling. If we use ordinary least squares (OLS) and specify the same two models (for approval and macropartisanship), we produce a similar inference. The OLS equation for approval has, on the right-hand side, the same specification variables (the events and administration dummies) and also a single, lagged value for approval and for consumer sentiment. And a similar model for macropartisanship uses lagged political approval (actual approval minus .29 lagged consumer sentiment) and lagged macropartisanship (see Table N-1). These estimates are comparable to those in Table 2 and Table 3. These simple OLS models neither cope with autocorrelated disturbances nor allow different dynamics for approval and consumer sentiment. And their fit

appears inflated by including the measured lagged macropartisanship on the right-hand side. Nevertheless, their overall form shows that our substantive inferences are not mere technical wizardry.

Table N-1. OLS Models for Presidential Approval and Macropartisanship

Variable	*b*	SE (*b*)
Presidential approval[a]		
Presidential Approval (lagged)	.31	.05
Consumer sentiment (lagged)	.29	.04
Macropartisanship[b]		
Macropartisanship (lagged)	.26	.09
Political approval (lagged)	.13	.04
Consumer sentiment (lagged)	.10	.03

[a] R^2 = .94; Mean squared error = 3.14.
[b] R^2 = .81; Mean squared error = 2.17.

14. The immediate impact of economic evaluation may be larger than it appears here. Following convention, the consumer sentiment items are measured with a range of 2 points (0 negative, 1 neutral, 2 positive) while approval is scored as a dichotomy (0 or 1). One unit of ICS marks the movement from negative to neutral or from neutral to positive. One unit of approval reflects the complete change from a negative response to an approving one. Because these metrics are not the same, any claim about which variable shows a "bigger" impact on macropartisanship must be ambiguous. To make scores more nearly equivalent, the reader may want to double the coefficients associated with ICS.

15. Mathematically, for this simple linear filter, the equilibrium impact is simply $T_k\omega_1$ (the time constant [or mean lag] times the immediate impact). It appears that empirical estimates of the equilibrium impact are more robust than are the separate estimates of the immediate impact and how it gets distributed over time.

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