In the Mood for Democracy?
Democratic Support as Thermostatic Opinion

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Abstract

Public support is widely believed to help democracy survive and indeed, to thrive. According to lifetime learning theory, support is thought to be acquired through socialization as a young adult in a democratic system, and through positive experience, over one's lifetime, with the freedoms and more equitable treatment supplied by democracy. The result in either case is positive feedback between democracy and public support, with democracy effectively creating its own demand. Using new panel measures of national democratic mood and dynamic models this paper demonstrates, instead, marked negative feedback between democracy and subsequent support. An increase in democracy results in falling support, and a decrease produces rising support. Democratic mood therefore ebbs and flows, and does so thermostatically, in response to changes in the supply of democracy. These novel results challenge existing research on support for democracy, and lifetime learning theory in particular. But they also reconcile research on support for democracy with the literature on macro-opinion. As such, this paper should be of interest to scholars of democratization, support for democracy, but also public opinion more generally.

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1. Introduction

After rising to hegemony in the 1990s, liberal democracy is now experiencing something of a crisis. The crisis is not (yet) one of *coups d'etat* and democratic failure: democratic institutions have largely held (Mechkova, Lührmann, and Lindberg 2017). The crisis is instead one of confidence or legitimacy. As Plattner (2017) puts it, liberal democracy has a "fading allure." Indeed, several scholars have found evidence of this fading allure in the form of diminishing support for democracy in long-established democracies, particularly among younger generations (Denemark, Donovan, and Niemi 2016; Foa and Mounk 2016; 2017; Norris 2017; cf. Voeten 2017).

According to the leading theoretical account of public support for democracy, "lifetime learning theory" (Mattes and Bratton 2007; Mishler and Rose 2002; 2007; Rose, Mishler, and Haerpfer 1998), such declines in democratic legitimacy are puzzling. On the one hand, citizens in democratic societies are thought to be socialized, in their impressionable adolescent years, into a democratic political culture where support for democracy is the norm. On the other hand, this early support is bolstered over the lifetime as citizens learn to enjoy the fruits of democratic citizenship, such as higher levels of personal and political freedom and transparent and equitable governance. In sum, lifetime learning theory predicts that democracy creates its own demand, because a democratic government plus the passage of time produces high support.

The notion that mass support for democracy might ebb as well as flow, even in long-established liberal democracies, is completely consistent, however, with another theory of public opinion – the thermostatic model (Erikson, Mackuen, and Stimson 2002; Soroka and Wlezien 2010; Wlezien 1995). In the study of the opinion-policy link, macro-opinion is often found to move in opposite directions to policy outputs: where spending on a policy becomes greater, citizens' come to favor reduced spending; where policy shifts to the right, citizens' preferences move to the left. Applied to the opinion-democracy link, the thermostatic model would predict that publics would clamor for democracy when it is scarce, but their mood would turn as democracy is supplied. If support for democracy – or democratic "mood" to adopt Stimson's (1991) coinage –

obeys a thermostatic logic, then we would expect to see it fluctuating over time, even in established democracies, and particularly in response to recent changes in the level of democracy itself.

The purpose of this paper is to test whether the supply of democracy creates its own demand, or whether – in contrast – citizens turn against democracy once it is supplied. In other words, we test lifetime learning theory against the thermostatic model. To carry out these tests, we make use of new panel measures of support for democracy produced by Claassen (2018*b*), and new, finely-grained measures of democracy, liberties, and corruption generated by the Varieties of Democracy project. With these new measures, we are able to assemble a large panel dataset that varies over 119 countries and up to 22 years. This dataset, in turn, allows us to use dynamic models, which control for the effects of previous levels of support on democracy, and first difference models, which control for time-invariant, country-specific factors.

We find mixed results regarding lifetime learning theory. On the one hand, there is no evidence whatsoever that citizens are socialized into supporting democracy: the long-run effect of democracy on support is virtually zero. On the other hand, we do find evidence of a beneficial effect of democratic performance: increasing levels of personal freedom and decreasing levels of corruption both enhance democratic support while economic growth and low inflation do not. However, our most significant finding, borne out in a variety of dynamic models, is a marked thermostatic effect of support for democracy. Changes in democracy are associated with immediate and opposite public reactions: increases in democracy lead to reduced democratic support; decreases, to increased support. Overall, the image of the the democratic citizen that emerges from this paper is a more critical and even capricious one that the existing literature on support for democracy has suggested.

These novel results challenge existing research on support for democracy, and lifetime learning theory in particular. But they also reconcile research on support for democracy with the literature on macro-opinion. As such, this paper should be of interest to scholars of democratization, support for democracy, and public opinion more generally.

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2. Literature Review

2.1. Conceptualizing Support for Democracy

If the institutions and procedures that structure the political lives of societies are the "hardware" of democracy – as Rose, Mishler, and Haerpfer (1998, 8) elegantly put it – then public opinion toward democracy is the "software" that buttresses these institutions and procedures. When a democratic system enjoys widespread public support, the software and hardware are congruent (Eckstein 1966) rendering democracy legitimate (Lipset 1959), stable (Claassen 2018a; Qi and Shin 2011), and perhaps even consolidated (Diamond 1999; Linz and Stepan 1996).

Two major conceptualizations of this democratic "software" have emerged.[1] One approach, which we might refer to "implicit" support for democracy, focuses on broader socio-political values such as postmaterialism, and egalitarianism (Inglehart and Welzel 2005; Welzel 2013). Here, democracy is stable when it is consistent with citizens deeper values and strivings. A second approach focuses directly on democracy and various autocratic alternatives, and is thus concerned with "explicit" support for democracy. In this view, democracy is stable when it is preferred to some non-democratic alternative. The latter is by far the most widely-used conceptualization, with a large literature examining explicit support for democracy in post-Communist Europe (e.g., Gibson 1996; Evans and Whitefield 1995; Rose, Mishler, and Haerpfer 1998; Pop-Eleches and Tucker 2017), sub-Saharan Africa (e.g., Bratton and Mattes 2001; Bratton, Mattes, and Gyimah-Boadi 2005), Latin America (e.g., Booth and Seligson 2009), Southern Europe (e.g., Montero, Gunther, and Torcal 1997), East Asia (e.g., Dalton and Shin 2006), as well as globally (Diamond 1999; Linz and Stepan 1996; Norris 1999; 2011; Denemark, Mattes, and Niemi 2016). As such, we focus here on the second conceptualization, citizens' overt or explicit preferences for democratic versus nondemocratic regimes.

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[1]See Dalton and Welzel (2014) and Mattes (2018) for thorough and insightful reviews of these literatures.

2.2. The Determinants of Support

Armed with the conviction that public support for democracy is vital for democratic stability and consolidation, scholars have devoted considerable effort to understanding its determinants. The dominant theoretical account of how citizens and societies come to support for democracy is "lifetime learning theory", developed by Mishler and Rose (Bratton, Mattes, and Gyimah-Boadi 2005; Mattes and Bratton 2007; Mishler and Rose 2007; Rose and Mishler 1996; Rose, Mishler, and Haerpfer 1998). This theory is in fact a synthesis of two separate mechanisms by which citizens develop support for (or against) democracy: *generational socialization* and *regime performance*.

The theory of generational socialization, the first of these mechanisms, holds that support for democracy is transmitted through socialization, particularly in the "impressionable" years of late adolescence and early adulthood (Jennings and Niemi 1974; Mannheim 1952). The assumption is that individuals are indoctrinated into supporting the regime in which they emerge into adulthood: if this is a democracy, support for democracy is learnt; if an autocracy, support for some nondemocratic regime is instead instilled (e.g., Dalton 1994; Rose, Mishler, and Haerpfer 1998).

Viewed through the lens of socialization theory, the political system comes to exert a strong influence on public opinion. Following democratization, support increases with the passage of time as one generation after another becomes acculturated. After several generations under a democratic system, support for democracy becomes ubiquitous. Indeed, scholars sometimes speak of democracy creating its own demand (Mattes, Denemark, and Niemi 2016*b*).

Evidence for the theory of generational socialization has been demonstrated in studies of support for democracy conducted using data from such disparate contexts as 1970s Germany, (Baker, Dalton, and Hildebrandt 1981), 1980s Spain (Montero, Gunther, and Torcal 1997), and 1990s Russia (Mishler and Rose 2007). Generational effects have also been detected in more recent, pooled cross-national analyses (Fuchs-Schündeln and Schündeln 2015; Pop-Eleches and Tucker 2017; Mishler and Rose 2007).

Nevertheless, some studies find evidence which contradicts the theory of generational so-

cialization. Mishler and Rose (2002), for example, find no effect of generations in their analysis Central and Eastern European data. More recently, Foa and Mounk (2016; 2017) have argued forcefully that support for democracy has declined among younger generations in established democracies. Although their conclusions have been disputed (e.g., Voeten 2017), at least one of their critics agrees that generational decline in support for democracy is evident in a dozen or so long-standing democracies (Norris 2017).

The most serious challenge to the socialization hypothesis, however, comes from the collected volume of studies of recent Global Barometers data (Denemark, Mattes, and Niemi 2016). In region after region – most featuring new democracies with stark generational differences in exposure to democracy – little to no evidence of generational socialization emerges. Indeed, as the editors conclude, "we find little systematic evidence that younger citizens, who were socialized in a democratic society, differ in their preferences for or evaluations of democracy from those socialized under the previous autocratic regimes" (Mattes, Denemark, and Niemi 2016*a*, p?).

The second mechanism by which one learns about democracy – according to Mishler and Rose's lifetime learning theory – is the performance of the regime in which one lives. The mode of learning is now active rather than passive; evaluation rather than socialization. Citizens notice when a democratic system performs well, and condition their support on this performance. In contexts where a democracy performs poorly – or an autocracy performs well – support for democracy is therefore expected to be low.

A crucial distinction within this regime performance approach is between intrinsic and instrumental performance evaluations (Evans and Whitefield 1995; Bratton and Mattes 2001). Intrinsic performance evaluations refer to citizens supporting democracy because they enjoy some of the essential features of a democratic system, such as personal and political freedoms and transparent and equitable government (Bratton and Mattes 2001; Rose, Mishler, and Haerpfer 1998). Instrumental performance evaluations, in contrast, refer to citizens supporting democracy because they benefit from such desirable outputs of governance as economic growth and effective public administration (Dalton 1994; Magalhães 2014).

The distinction matters because both democracies and autocracies can deliver economic growth and other outputs of good governance (Magalhães 2014). Both democracies and autocracies can therefore receive instrumental support, and consequently enjoy some measure of stability. In contrast, only democracies can generate intrinsic support, because this support is driven by increases in some of the essential qualities of democracy itself (Bratton and Mattes 2001). As a result, if regime support is largely or exclusively intrinsic in nature, then democracies have a ready route to stabilisation and consolidation – further democratization. Yet if regime support has instrumental origins, then democratic is always susceptible to an economic decline, and then, arguably can never be truly consolidated.

A few scholars have demonstrated a link between economic and other forms of instrumental regime performance and support for democracy (Dalton 1994; Magalhães 2014; Rose and Mishler 1996). Yet in studies that include measures of both, it is intrinsic support that appears the more important (Evans and Whitefield 1995; Rose, Mishler, and Haerpfer 1998; Mattes and Bratton 2007; Mattes, Denemark, and Niemi 2016*a*). Magalhães (2014) adds an important qualifying condition: the effects of performance evaluations on support for democracy depend on the regime in which an individual lives: in democracies, performance would of course increase support; in autocracies, it should decrease support.

However, the evidence for intrinsic regime performance being a wellspring of democratic support is not in fact as strong as extant literature suggests. Despite pooling survey data across several countries, these are few in number, prohibiting the use of objective measures of regime performance due to limited degrees of freedom (c.f., Magalhães 2014; Mishler and Rose 2001). Existing studies thus largely use individual perceptions of regime performance (Evans and Whitefield 1995; Rose, Mishler, and Haerpfer 1998; Bratton, Mattes, and Gyimah-Boadi 2005). Yet an association between individual performance evaluations and individual regime preferences cannot be interpreted as evidence for a causal effect of the former on the latter. First, the reverse effect is also plausible; in other words, respondents' perceptions of economic performance might be shaped by their support for or opposition to democracy (Tverdova 2012). And second, both performance

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evaluations and support for democracy could be jointly determined by some other factor such as respondents' partisan identities, ideological positions, or personalities (e.g., Evans and Andersen 2006; Duch, Palmer, and Anderson 2000). As such, the evidence that support for democracy is caused by regime performance is in fact fairly limited.

If support for democracy is not inculcated through socialization, nor accumulated through positive performance evaluations, then how does it arise? We propose adopting a theory from another area of public opinion research – the thermostatic model (Erikson, Mackuen, and Stimson 2002; Soroka and Wlezien 2010; Wlezien 1995) – as an alternative explanation for variations in public support for democracy.

2.3. The Thermostatic Model

The thermostatic model was first developed to account to describe and explain the relationship between macro-opinion and policy outputs. It proposes that opinion shifts to the left as policy moves to the right, and *vice versa*. The result is a marked negative feedback loop between policy output and opinion.[2]

Applied to the democracy-opinion link, the thermostatic model would predict that public support for democracy begins to soften and then turn as the supply of democracy is increased; on the other hand it would also predict that support for democracy increases as the supply of democracy decreases.

There is, of course, a substantial difference between the opinion-policy link and the opinion-democracy link: the former assumes democracy in general and elections in particular as the mechanism by which opinion shapes policy (Erikson, Mackuen, and Stimson 2002). Electoral dynamics are moreover also responsible for the ebbing and flowing of opinion that is characteristic of the

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[2]The policy-opinion literature, like the democratic support literature, invoke Easton's (1965) classic systems theory of politics to make the link between outputs and opinion. Indeed, the literature on democratic support has long assumed a thermostatic effect of the *consequences* of public support on democracy, i.e., support helps sustain democracy (Claassen 2018*a*).

thermostatic model. Winning coalitions implement policies favoring their supporters, not the median voter, leading to policy outputs which are out of sync with average public opinion. Policy therefore "overshoots" opinion (Soroka and Wlezien 2010). In response, opinion moves in the opposite direction, resulting in another party or coalition being favored in the next election. Should they win, policy would again shift – and again overshoot.

In contrast, elections are obviously not the main mechanism linking democracy and opinion. But it is likely that outputs (the supply of democratic rights and institutions in this context) still overshoot opinion, for two reasons. Firstly, in instances of democratization, incumbent elites embarking on reforms may hope to manage the transition but frequently instead lose control of the process (Wood 2003). The increase in democratic rights has a compulsive quality that drives further democratization. For example, the liberalization of restrictions on civil society affords the opposition greater latitude for mobilization while the installation of freer and fairer elections allows the opposition to challenge directly for power (Gandhi and Lust-Okar 2009; Levitsky and Way 2002).

Secondly, we have reason to believe that outputs will also overshoot opinion in the other direction: when regimes experience a *coup d'etat* or some other descent into autocracy. Here, processes of rational ignorance, and the ensuing suspicion and fear that is induced produce phenomena such as the "spiral of silence" (Noelle-Neumann 1984) and the "dictator's dilemma" (Wintrobe 1998) where few are incentivized to speak out, leading to ever more suspicion and oppression. While the incumbent's goal may be simply to hang on to power, they may end up believing they need to close down any sites of potential opposition, including electoral, judicial, and media.

3.   The Present Paper

3.1. Hypotheses

We have outlined three theories that explain the dynamics of support for democracy. The first two – generational socialization and regime performance – have already been subject to empirical tests,

in numerous studies. The third – the thermostatic model – has not.

This paper will re-test the first two theories, and will test, for the first time, the third. Our hypotheses are as follows. The generational socialization theory posits a long-run effect of democracy on public support, where a transition to democracy exerts a positive effect on support over numerous generations, dissipating slowly over many years. Our first hypothesis, **H1** focuses on generational socialization: **The level of democracy has a positive effect on public support**.

Regime performance theory suggests an effect of positive performance on support for democracy. As Magalhães (2014) argues, however, this effect should depend on the type of regime, being positive for democracies but not autocracies. Our first hypothesis, **H2** relates to regime performance: **Positive regime performance has a positive effect on support, but only within democratic regimes**.

We have also proposed a third theory for explaining national and temporal variation in support for democracy, the thermostatic model. This theory, which has not previously been tested in the context of support for democracy, proposes that support reacts immediately and negatively to increases in democracy, or immediately and positively to decreases in democracy. Therefore, in contrast with H1, we expect an effect of change in democracy in our final hypothesis, **H3**: **Changes in democracy have a negative effect on public support**.

3.2. Data

Our dependent variable is a country-by-year panel dataset of estimates of public support for democracy, developed by Claassen (2018*b*), which varies across 121 countries, from as early as 1992 until 2015. Claassen obtains these estimates by applying a latent trait model to 3,014 nationally-aggregated responses to support for democracy survey questions, which were fielded in 1,165 survey samples, and run by 11 cross-national survey projects.

Claassen (2018*b*) includes three modeling features to accurately extract latent estimates from such fragmented and unstructured survey data. First, he adjusts for question wording effects. Second, he allows these question wording effects to vary across countries, which tackles the prob-

lem of cross-national "non-equivalence" in survey measures (Stegmueller 2011). Finally, each country's latent support for democracy is modeled as evolving smoothly over time, which permits the estimation of a particular country's democratic support even for years in which no survey data are available.

We drop countries from this dataset where the opinion time-series are shorter than six years in length.[3] In addition, because V-Dem data were not yet available for smaller countries, we also exclude Belize and Bahrain from our dataset. The result is a panel dataset of 2,027 opinion estimates, drawn from 119 countries, each with time-series ranging from six to 24 years. This dataset will be the focus of the remainder of the paper.

The use of an national-level panel dataset of support for democracy provides several advantages over existing work on the determinants of democratic support. First, the presence of temporal variation in support and democracy (see below) allows to to separately estimate the effects of the previous level of democracy – which we use to test the socialization hypothesis – from the immediate change in democracy – which we use to test the thermostatic hypothesis. Second, temporal variation also allows for fully dynamic models that control for the lagged effects of previous levels of democratic support, allowing us to rule out the confounding effects of previous levels of support. Third, the combination of temporal and cross-sectional variation allows us to use first difference models, which control for all country-specific, time-invariant factors. Finally, the large number of country-year observations allows us to use objective measures of democratic performance, which – unlike the subjective measures used in most extant research – are less likely to be confounded with the dependent variable. As such, our research design should permit rigorous tests of our three hypotheses.

Our independent variables are measures of democracy, governance and economic performance. We take advantage of new measures of democracy and governance provided by the Vari-

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[3]In the online supplementary materials, we replicate our results using the support for democracy estimates for all available countries and years.

eties of Democracy (V-Dem) project.[4] Not only do V-Dem supply a far greater variety of measures of democracy and governance than were previously available, these are measured with more rigor and nuance than any existing measure. The measures we use are as follows. Our primary measure of democracy is V-Dem's "liberal democracy" index. This is a combination of an electoral democracy index, which measures the political institutions "making rulers responsive to citizens through periodic elections," and a liberalism index, which captures the factors "protecting individual and minority rights against a potential 'tyranny of the majority' and state repression" (Varieties of Democracy 2017, 5). We also use the electoral democracy index itself as a secondary measure of democracy.

We then employ the V-Dem "political corruption" and "private civil liberties" indices as measures of regime performance. The political corruption index is a scale derived from six items, coded by experts, measuring executive, legislative, judicial and public sector corruption in each country and year. The private civil liberties index is composed of nine items measuring property rights, freedom of movement and religion, and freedom from forced labor. To control for the possible regional diffusion of democracy and democratic mood (e.g., Gleditsch and Ward 2006), we measure the *average level of regional democracy* and *change in regional democracy* for each year (we again use V-Dem Liberal Democracy index data with regions defined as United Nations subregions).

We supplement the V-Dem measures with indicators of economic performance and socioeconomic structure: the log of GDP per capita, annual growth in GDP per capita, and the signed log of the inflation rate,[5] all drawn from the World Bank World Development Indicators. Missing values (e.g., for Taiwan) were replaced using log GDP per capita data from the IMF and Penn World Tables, adjusted using a linear regression model. We also use average years of education, from the United Nations Development Programme, with missing values again replaced using measures of education from the World Bank (years of education) and Penn World Tables (human capital index)

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[4]Our data are drawn from version 7.1 of the V-Dem dataset.

[5]The signed log of $x \equiv \text{sign}(x)ln|x|$.

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coupled with a linear model.[6]

3.3. Empirical Strategy

Our hypotheses pertain to the differential short and long run effects of democracy on public support. Since we have panel data, we use various dynamic models, including error correction and first difference models, to test these relationships. We present these results later in the paper. First, however, we examine the time series of democracy and support for all 119 countries for which we have data. This descriptive analysis is of interest given recent disputes as to whether support is declining. It also will help provide an initial test of whether the socialization or thermostatic hypotheses appear to be consistent with the data (the regime performance hypotheses cannot be verified using these bivariate results).

4. Global Dynamics of Support and Democracy, 1992 to 2015

We show the time-series of democracy and democratic support for all 119 countries in Figures 1 through 4. Countries are arranged into four groups. First are established democracies, which had experienced at least 20 years of democracy (as defined by the V-Dem "Regimes in the World" indicator) by the year their opinion time-series commences. They are displayed in Figure 1. Next, in Figure 2 are new democracies, which are democratic throughout the years for which we have opinion data but where democracy commenced less than 20 years prior to the start. Third are stable autocracies, in Figure 3, which were autocratic in all the years for which data were available. Finally are regimes in transition, in Figure 4, which moved between democracy and autocracy at some point in the years under consideration.

We begin with established democracies. Lifetime learning theory would suggest that such regimes should exhibit high and stable support. With long experience with democracy, even older generations in established democracies should be supportive. There is therefore little generational

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[6]See the online supplementary materials for further details on this data substitution process.

Figure 1. The Dynamics of Democracy and Public Support: Established Democracies
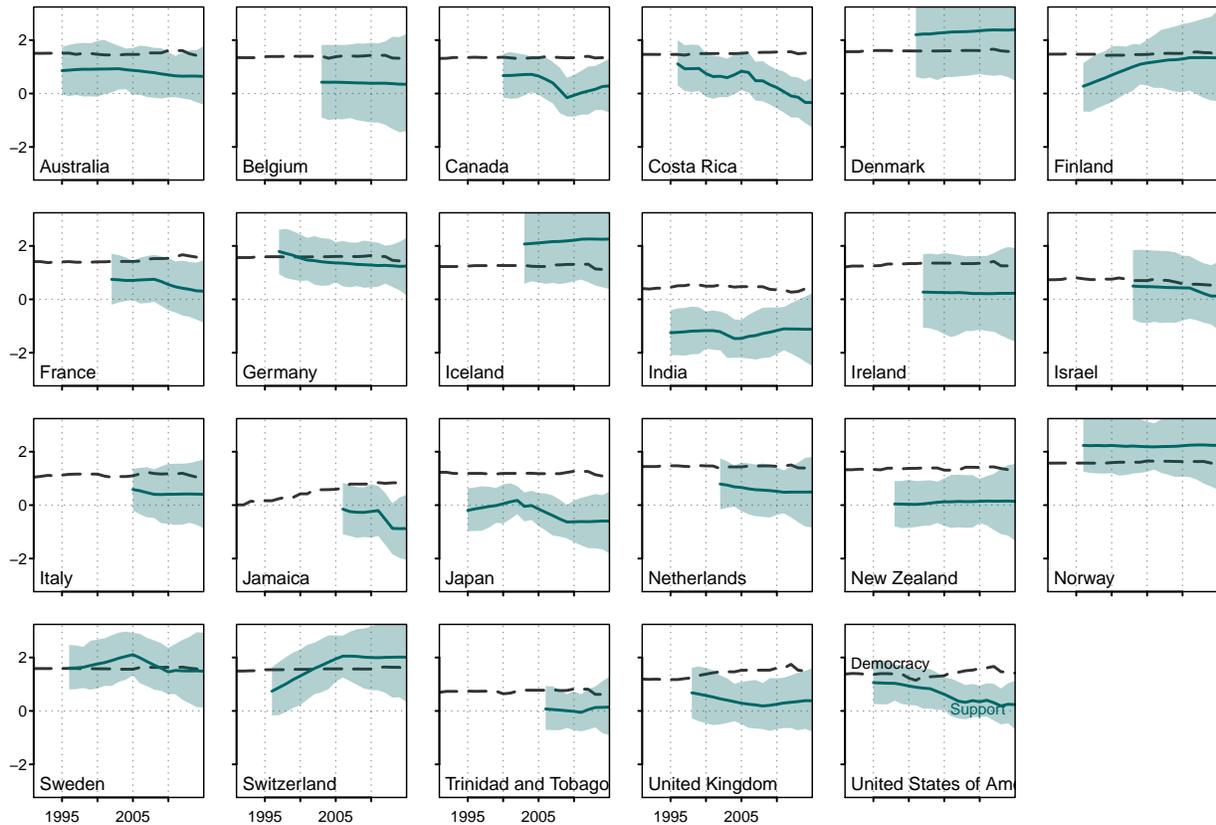

Each plot shows V-Dem Liberal democracy (plotted using a dashed black line) from 1990 to 2015 and estimates of support for democracy (plotted using a solid blue line). The shaded regions around the support for democracy lines indicate 95% uncertainty intervals.

change. The supply of rights and freedoms would also not typically increase substantially in such regimes, leading to little increase in support over the course of citizens' lifetimes.

Indeed, many cases from our dataset match this pattern. Scandinavian countries show the high and stable levels of support that lifetime learning would predict (also Switzerland and Germany). Yet other long-established democracies show different patterns. Some, such as the United States and Costa Rica, show the declining levels of support noted by Foa and Mounk (2016). Anglophone democracies generally show modest, albeit stable support. Non-Western cases of long-standing democracies, India and Japan, show fairly low levels of support. Thus, with a few exceptions, the evidence shows that the publics of long-standing democracies have fairly high and stable support.

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Figure 2. The Dynamics of Democracy and Public Support: New Democracies
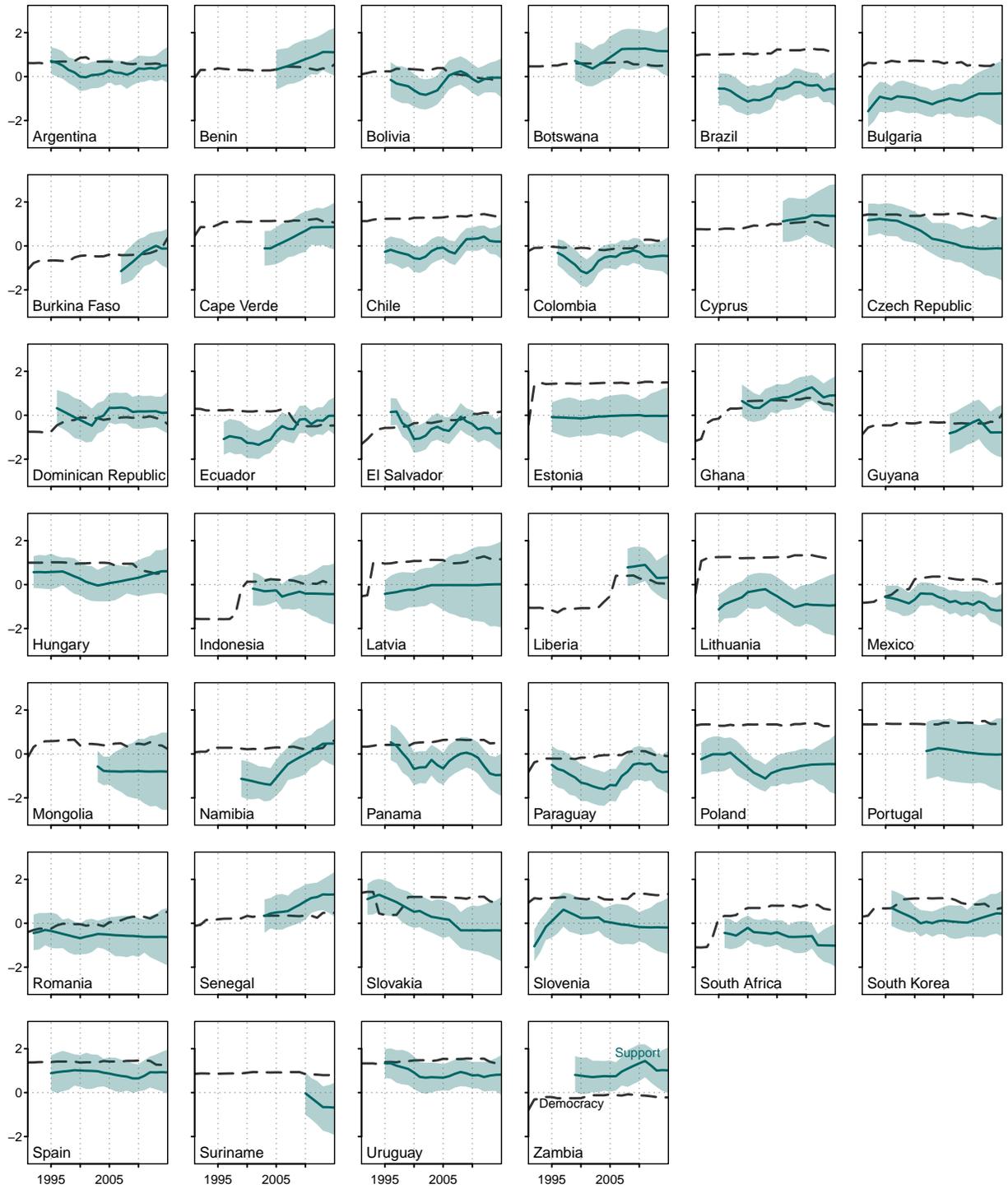
In newer democracies, lifetime learning theory would predict a more mutable pattern of support, with an upward trend, but differing initial levels. The impact of formative years socialization would be expected to lead to a substantial generational gap, with younger generations being more supportive of democracy. With the passage of time, and ensuing generational replacement, we should therefore observe increasing levels of support.

The patterns of support (Figure 2) in this large group of cases is indeed more varied than that seen in the long-established democracies. The earlier-established of these new democracies, such as Uruguay and Spain, show the high and stable levels of support that we observed earlier in many established democracies. Elsewhere, change is the norm. A number of African countries (e.g., Botswana, Ghana, and Senegal) show the increasing support that lifetime learning theory predicts. In other countries, support is below average, either ebbing and flowing (e.g., Brazil, Panama, Poland), or fairly stable (e.g., Bulgaria, Mexico, South Africa). There are also a few countries, all in Eastern Europe, where support has fallen markedly (e.g., the Czech Republic, Slovakia). This evidence therefore provides mixed support for lifetime learning theory. On the one hand, support is rising in some newer democracies, and already fairly high in those moving towards consolidation. On the other hand, support is stubbornly low in other new democracies, and even falling in yet others.

Moving on to stable autocracies (Figure 3), lifetime learning theory predicts that such regimes should exhibit low support for democracy as citizens are socialized into an autocratic political culture. Indeed, this appears to be the case for several of the autocracies for which we have data (e.g., China, Algeria, Vietnam, and Saudi Arabia). However, other countries (e.g., Azerbaijan, Uganda, and Zimbabwe) display a different pattern: despite being autocratic, they have high and perhaps even increasing support for democracy. In conclusion, although the evidence from some of our autocratic cases are consistent with lifetime learning theory, evidence from others is inconsistent, with citizens showing support for democracy despite having little to no experience with it.

Finally, we consider regimes that experienced a transition between autocracy and democ-

Figure 3. The Dynamics of Democracy and Public Support: Autocracies
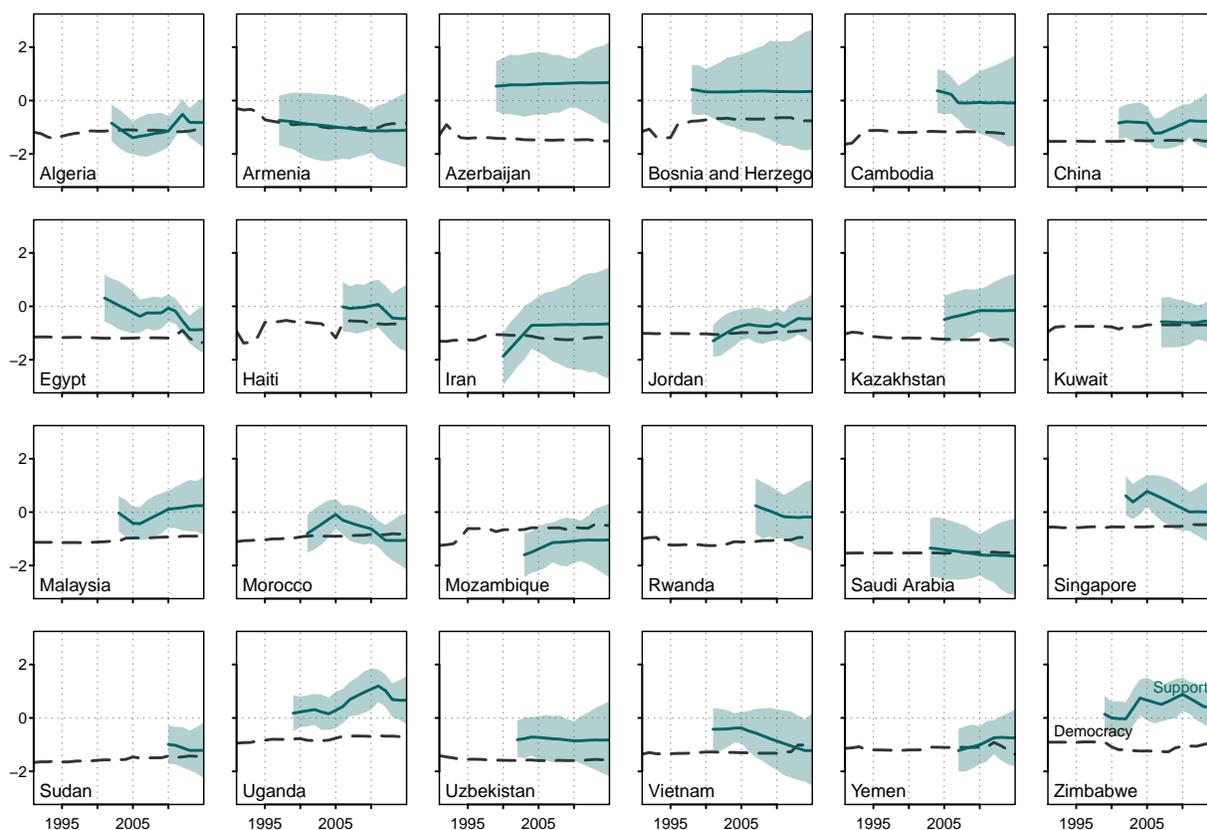
racy during the period of the study. These provides us with greater insight into the immediate effects on support when the supply of democracy changes, which, of course, is where we would expect to see a thermostatic effect, if it exists. In some of these regimes in transition we observe patterns consistent with lifetime learning theory. Support increases after Ukraine's experiments with democracy, for example, and perhaps after Malawi's too. Yet in many other cases, we observe a very different pattern: increases in democracy that are accompanied by decreases in support (e.g., Croatia, Kenya, and Peru) and decreases that are accompanied by increases in support (e.g., Venezuela, Belarus, and Thailand). Such negative feedback between opinion and output is the hallmark of the thermostatic model. Indeed, in Venezuela, the dynamics of democracy and support display a classically thermostatic relationship. Soon after the transition to autocracy in 1998, support for democracy increased in Venezuela. As autocracy deepened in the ensuing years, support increased further. It is hard to avoid interpreting these dynamics as a message sent by the

Figure 4. The Dynamics of Democracy and Public Support: Transitioning Regimes
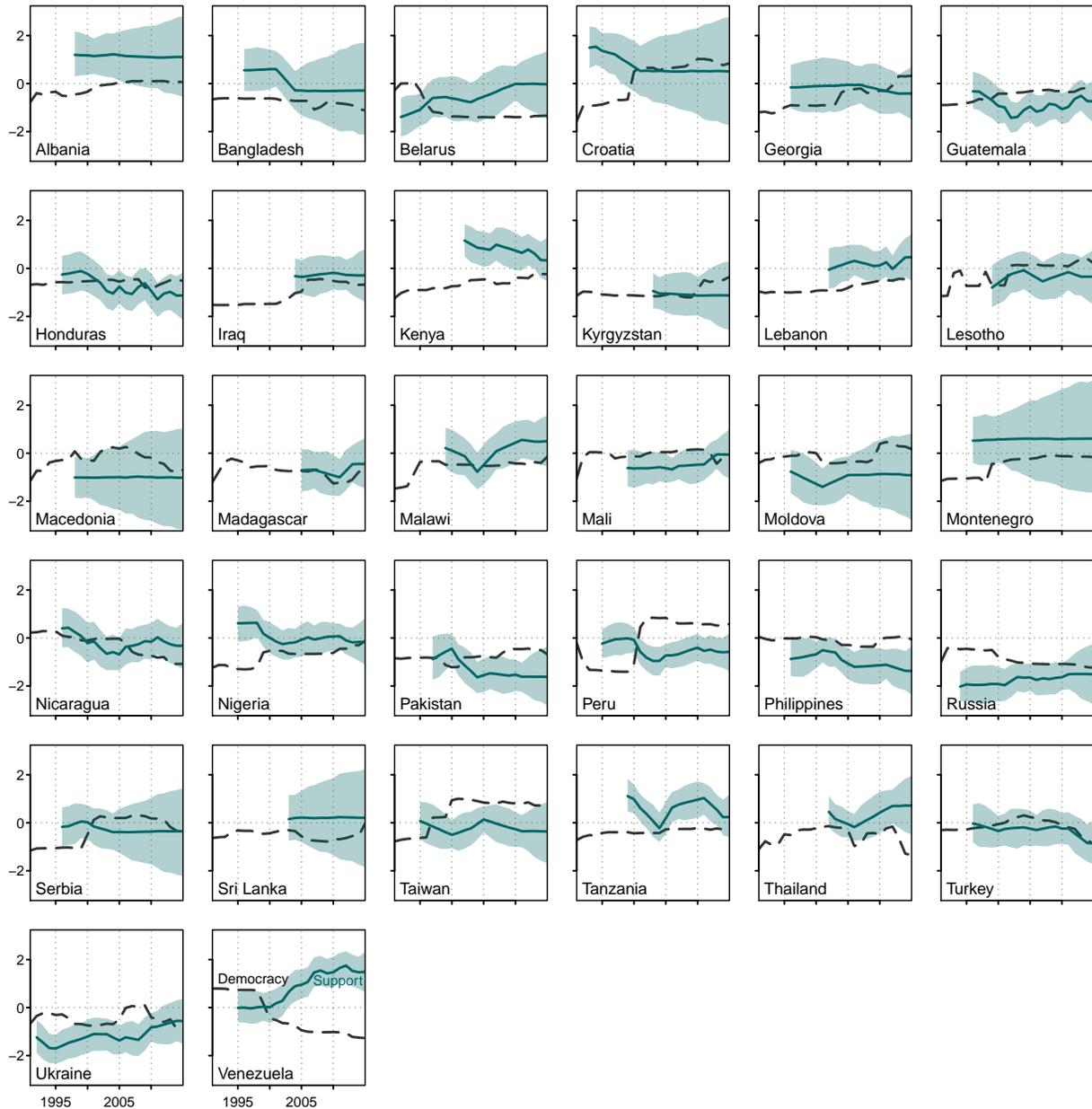
Venezuelan public to their rulers: like someone continually turning up the thermostat in a freezing apartment, Venezuelans were demanding more democratic rights and procedures.

This descriptive analysis of support and democracy reveals patterns, in some countries, which are consistent with the lifetime learning theory. In others, however, the patterns are clearly inconsistent with the theory. These include democracies (new and established) with falling support for democracy and autocracies with high (or rising) support. Particularly telling are the regimes

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where we observe support while democracy is changing. In many of these regimes, there seems to be a clear thermostatic effect where changes in supply produce an immediate an opposite reaction in citizens' opinions.

With some descriptive evidence in favor of the lifetime learning model, and other evidence against, we therefore turn to our dynamic models of support, which offer more dispositive tests of the lifetime learning and thermostatic models.

5. Testing the Effects of Democracy on Public Support

Our main modeling specification is the general error correction model. Error correction models allow us to examine both the lagged effects of levels of an independent variable, as well as immediate effects of its change, on changes in the dependent variable. However, they also require that all time-series be either stationary or co-integrated (De Boef and Keele 2008). We therefore run two tests of stationarity for panel data (the Im, Pesaran, and Shin and Levin Lin, and Chu tests) for each of our variables. With one exceptions (regional democracy) the results of both tests indicate stationarity, permitting the use of error correction models.

Next, we include two lags of democratic support to remove serial correlation.[7] The inclusion of lagged dependent variables has the additional benefit of controlling for the possibility that previous levels of the support influence current levels of the independent variables (e.g., democracy). Indeed, such an effect of support on subsequent democracy is widely assumed by comparative political scientists. We also include robust standard errors clustered by country in all models, which allow for heteroskedasticity and serial correlation.

More formally, for i countries and t years, we model the change in support ($\Delta s_{it} = s_{it} - s_{it\text{-}1}$) as a function of two lags of support, immediate change in democracy (Δd_{it}), the lagged level of

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[7]Breusch-Godfrey Test of serial correlation for panel models, with two lags of support included: $\chi^2 = 0.037$, df $= 1$, $p = 0.84$.

democracy ($d_{it\text{-}1}$), and k additional covariates, both their changes and lagged levels:

$$\Delta s_{it} = \alpha + \phi_1 s_{it\text{-}1} + \phi_2 s_{it\text{-}2} + \beta_1 \Delta d_{it} + \beta_2 d_{it\text{-}1} + \sum_{k=1}^{K} \gamma_{1k} \Delta x_{kit} + \sum_{k=1}^{K} \gamma_{2k} x_{kit\text{-}1} + \varepsilon_{it} \qquad (1)$$

The short run effect of democracy is given directly by β_1, while the long run can be calculated as $\frac{\beta_2}{\phi_1+\phi_2}$.

In Table 1 we present the results from five models, all of which, test hypotheses 1 and 2. The first three models are general error correction models with two lags of support. The first of these, Model 1.1 simply includes lagged liberal democracy and contemporaneous change in liberal democracy as well as lagged and logged GDP per capita and contemporaneous growth in GDP per capita. The next model, 1.2, adds regional levels of democracy, both its lagged levels and immediate changes. The third ECM then adds the number of years' experience each country has had with democracy since 1900, discounted by 2 percent a year.

In none of these models does the level of democracy appear to influence subsequent public support: the coefficient for lagged democracy is always insignificant and close to zero. Years of experience with democracy additionally shows only a small and insignificant relationship with democracy. There is therefore no evidence, in our national-level data, that democracy instills support in the public.

In contrast, change in democracy has a significant and negative relationship with change in support for democracy. Increases in democracy are therefore associated with decreases in support, and *vice versa*. In other words, we find evidence that public support behaves thermostatically in response to changes in the supply of democracy.

To more clearly demonstrate how lagged levels of, and contemporaneous changes in democracy produce long and short run effects, we plot the predicted effects of a two standard deviation increase in democracy in Figure 5. Such a plot is not straightforward when using dynamic models, because the predicted effects at time t feed forward to become lagged independent variables at time $t+1$. To do so, we set all independent variables to some moderate value and allow the

Table 1. Dynamic Models of the Effects of Democracy on Change in Support

	General Error-Correction Models			First-Difference Model	Arellano-Bond GMM
	(1.1)	(1.2)	(1.3)	(1.4)	(1.5)
Δ Democracy$_t$	−.069*	−.069*	−.070*	−.096*	−.073*
	(.034)	(.035)	(.035)	(.042)	(.028)
Democracy$_{t-1}$	.004	.001	−.001		
	(.003)	(.004)	(.005)		
Years of democracy$_t$			.008		
			(.012)		
Δ Regional democracy$_t$		−.007	−.008	−.063	.047
		(.054)	(.055)	(.068)	(.057)
Regional democracy$_{t-1}$		.006*	.006*		
		(.003)	(.003)		
GDP growth rate$_t$	−.001	−.001	−.001		
	(.001)	(.001)	(.001)		
log GDP per capita$_{t-1}$	−.000	−.002	−.002		
	(.003)	(.003)	(.003)		
Δ log GDP per capita$_{t-1}$				−.025	−.014
				(.065)	(.045)
Support$_{t-1}$	.430*	.427*	.427*		
	(.028)	(.028)	(.028)		
Support$_{t-2}$	−.445*	−.443*	−.443*		
	(.028)	(.028)	(.028)		
Δ Support$_{t-1}$					.856*
					(.043)
Intercept	.000	−.013	−.011	−.002	
	(.025)	(.026)	(.027)	(.004)	
N	1789	1789	1789	1908	1789
Adjusted R^2	.219	.220	.219	.010	
Residual standard deviation	.103	.103	.103	.116	

*$p < 0.05$. Robust standard errors, clustered by country, in parentheses. Democracy and support are unit-normal standardized.

system to feed through until equilibrium is reached. We found that 100 years was sufficient. We then change the one independent variable of interest by some set amount and allow the system of equations to run for 30 years. To capture the uncertainty inherent in the model, we use a method of dynamic simulation outlined by Williams and Whitten (2012). In particular, we create 5,000 perturbed vectors of model coefficient by taking 5,000 draws from a multivariate normal distribution with expectation being the estimated vector of model coefficients and variance being the estimate

robust covariance matrix: $\tilde{\Theta} \sim MVN(\Theta, \Sigma)$. When predicting effects using each of the $i = 5{,}000$ simulated vectors of k coefficients, we add additional noise as estimated by the regression standard error: $\tilde{Y}_i \sim N(X_k \tilde{\Theta}_{ki}, \sigma)$. Finally, we use the mean value of $\tilde{Y}_i$ as the point estimate for that year, and the .025 and .975 quantiles as the lower and upper confidence bounds.

The first panel in Figure 5 shows the predicted effects on support (note, not change in support) when the level of democracy increases by two standard deviations, which implies a dramatic transition from autocracy to democracy. The model used is Model 1.2. Immediately as democracy increases, support drops by .13 on the standardized scale, which is approximately double the effect of a one-unit change reported in Table 1. Support continues to drop over the next three years, falling by a total of .22 from the pre-transition level. Support then gradually increases back to its equilibrium level.[8] However, as the figure shows, support remains significantly lower than its initial level for around seven years – and substantially lower for decades.

In the second panel of Figure 5, we show the effect of the same magnitude increase in democracy – two standard deviations – but now spread over a decade. These ten years of gradual but sustained increase in democracy are matched by a commensurate, gradual but sustained decrease in support. Once democracy stabilizes at its new level, support slowly drifts back upwards again.

How robust is our finding that changes in democracy produce a significant and opposite effect on support? We use two additional model specifications that control for additional sources of

[8]Indeed, given the positive, albeit small and insignificant effect of lagged democracy in Model 1.2, the simulation predicts that support will eventually settle at a slightly higher level of support, around .08 points above the initial level. This long run re-equilibration is not displayed because it takes over 200 years to manifest, an absurdly long time when our time-series span less than 24 years. The estimated effect of lagged democracy is also, of course, not significant. The 95% confidence interval of this effect, which drives this long run equilibrium level, ranges from .008 to $-.007$.

Figure 5. Predicted Effects of Change in Democracy on Level of Support
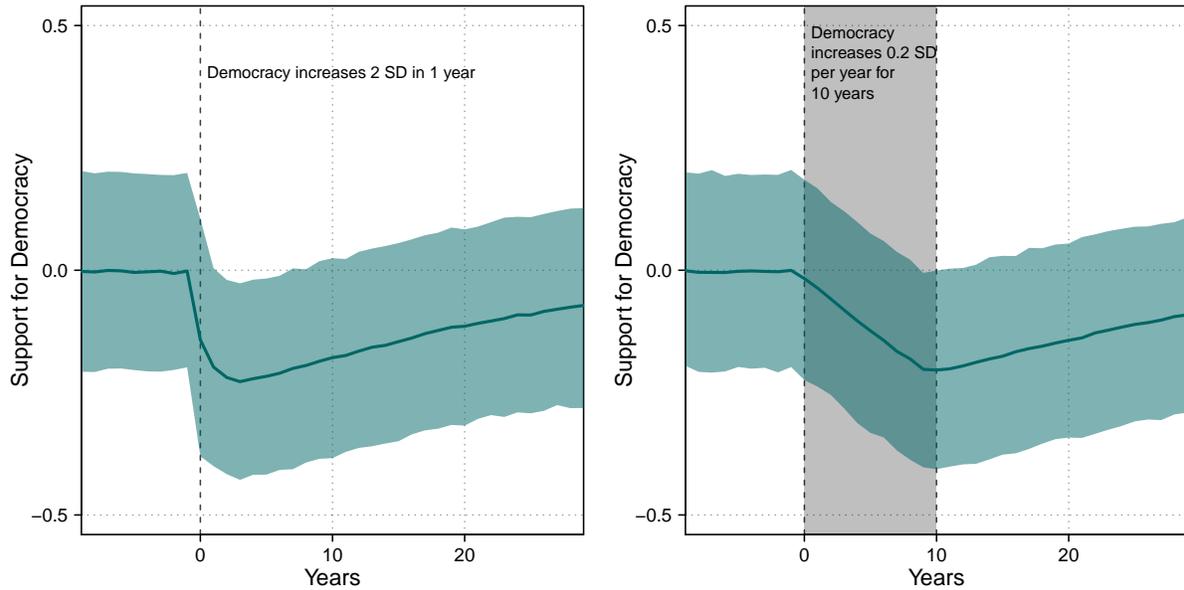
Predicted effect, estimated using coefficients from model 1.2. The solid lines indicate the mean predicted effect; the shaded regions indicate the 95% confidence intervals of these predicted effects.

confounds. First, in model 1.4 we use a first difference specification, which focuses only on annual changes in all variables. Like the closely-related fixed-effects specification, the first difference model restricts its attention to variance across time and within country. This removes the possible confounding effects of country-specific time-invariant factors that may be thought to influence both dependent and independent variables.[9] Democracy and political culture, for example, might be jointly determined by such key moments, or "critical junctures," as a nation's experience under colonial rule (Rueschemeyer, Stephens, and Stephens 1992). We use a first difference model to further test our main hypothesis that changes in democracy have a short term negative impact on democratic mood. The first difference version of our model is: $\Delta s_{it} = \alpha^* + \phi_1 \Delta s_{it\text{-}1} + \beta_1 \Delta d_{it} + \sum_{k=1}^{K} \gamma_k \Delta x_{kit} + \varepsilon_{it}^*$.

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[9]While the fixed effects models is slightly more efficient under typical circumstances, the first difference model is an appealing alternative because it is a special case of the error correction model where the independent variables in levels are discarded and only changes in independent variables (and of course, the dependent variable) are retained.

However, when using a first difference (or indeed, fixed effects) specification, one must be cautious about including lagged dependent variables. These create a correlation between the first-differenced effects and the first-differenced error term, known as Nickell bias, especially when the number of time periods is small, as it is here. We therefore include another specification in Model 1.5, which uses further lags of the differenced dependent variable as instruments for the first lag. This is the Arellano-Bond GMM model, which both removes all between country variances in all variables, and controls for lagged changes in democracy.

Results from both the first difference and Arellano-Bond GMM models are consistent with the error correction specification. The effect of change in democracy remains significant and negative on subsequent change in support. These results also hold if we use a more minimal measure of democracy from V-Dem – their electoral democracy or "polyarchy" index – and if we use a multilevel model that includes country random effects.[10]

Finally, model 1.2 and 1.3 also include regional averages of the liberal democracy scale, both in lagged levels and immediate changes. These variables control for the possibility of democratic diffusion: the effects exerted on change in support in any particular country by other countries in the region. Both models report a positive and significant effect of the lagged level of regional democracy, but no significant effect of changes in regional democracy. This implies a change in regional democracy leads to a long run equilibrium shift in every constituent country's support for democracy.

Although an intriguing finding, it is not particularly robust. The effect is not significant when we use an alternative measure of democracy (electoral instead of liberal democracy), an alternative definition of region (Teorell's politico-geographic instead of UN subregions), and an alternative multilevel specification. In addition, because the effect manifests in levels of, not changes in, regional democracy, it cannot be verified using the more stringent first differences or Arellano-Bond GMM specifications. It remains possible that the level of regional democracy and (regional) support for democracy could be jointly influenced by some country or regional specific factor.

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[10]See Table 2 and the online supplementary materials.

In sum, in this section, we have shown that the presence of democracy does not produce a more supportive public. Although the literature is replete with claims that the citizenry becomes socialized by a democratic system, we see no evidence here of that. We do however observe a small positive effect of regional democracy on subsequent democratic change, raising the possibility that citizens are socialized by the democratic rights and processes existing in their regions. Yet this effect is not robust. Instead, we find a very different effect of democracy on support: one that is short-term, immediate, and negative. Changes in democracy generate sharp and opposite reactions from the public: increases depress support, and decreases revitalize it. This is the well-known thermostatic effect of public opinion, here demonstrated on political culture for the first time.

6. Testing the Effects of Regime Performance on Public Support

In our final empirical section, we turn to tests of hypothesis 2, which pertain to the effects of regime performance on support for democracy. We use four measures of performance. First, the V-Dem "private civil liberties" index, which taps the provision of freedoms of movement, religion, absence of forced labor, and property rights. Unlike the more political civil rights – freedom of speech, assembly, etc., – the presence or absence of these private civil liberties are keenly felt by most citizens. This index therefore serves as a good measure of the supply of rights and freedoms that has been argued to increase democratic support (Mattes and Bratton 2007; Rose, Mishler, and Haerpfer 1998).

Our second measure is corruption, as measured by the V-Dem "political corruption index". Like the supply of private civil liberties, this is a measure of political performance of a regime. Unlike the private civil liberties index, however, it is a dimension of governance in which both autocracies and democracies can perform well – at least in principle. In practice, corruption is fairly closely related to the level of democracy (the correlation is 0.78). It is hard to imagine a country that is both scores very highly in liberal democracy and poorly in corruption because equal treatment by officials would seem to be required by the former. As such, corruption will be regarded as a measure of both intrinsic and instrumental performance.

Table 2. Tests of Effects of Government Performance on Support

	General Error-Correction Models			
	(2.1)	(2.2)	(2.3)	(2.4)
Δ Electoral democracy	−.064*	−.066*	−.064*	−.065*
	(.029)	(.029)	(.029)	(.029)
Electoral democracy$_{t-1}$	−.014*	−.014*	−.011*	−.010*
	(.004)	(.004)	(.005)	(.005)
GDP growth rate	−.001*	−.001*	−.001*	−.001*
	(.001)	(.001)	(.001)	(.001)
sign-log Inflation rate	.003	.003	.003	.003
	(.002)	(.002)	(.002)	(.002)
Δ Private liberties	−.029	−.033	−.036	−.036
	(.021)	(.020)	(.020)	(.020)
Private liberties$_{t-1}$	.016*	.016*	.014*	.014*
	(.005)	(.004)	(.004)	(.004)
Δ Corruption	−.004	−.007	−.003	−.003
	(.023)	(.025)	(.022)	(.022)
Corruption$_{t-1}$	−.011*	−.009*	−.011*	−.011*
	(.005)	(.005)	(.005)	(.005)
Δ Private liberties × democracy	.018			
	(.021)			
Private liberties × democracy	.002			
	(.003)			
Δ Corruption × democracy		−.018		
		(.028)		
Corruption × democracy		−.007*		
		(.003)		
GDP growth × democracy			−.001	
			(.001)	
Inflation × democracy				−.002
				(.002)
N	1789	1789	1789	1789
Adj. R^2	.225	.226	.225	.225
Residual standard deviation	.102	.102	.102	.102

$^*p < 0.05$. Linear models with robust standard errors in parentheses. Democracy and support are standardized. All models also include two lags of support and log GDP per person.

Our third and fourth measures are economic performance metrics: the annual growth rate in GDP per person, and the annual inflation rate. These economic performance measures are quite distinct from the presence or absence of democracy, so we regard them as measures of instrumental

regime performance.

Since a well-performing regime would only be expected to increase public support for democracy if the regime itself were democratic, we follow Magalhães (2014) in specifying an interaction between performance and the level of democracy. However, one of our measures of performance, the private civil liberties index, forms part of our extant measure of democracy, V-Dem's liberal democracy index.[11] As such, in this section, we use V-Dem's "polyarchy" index – which excludes these civil liberties items – as a more minimal measure of electoral democracy.

Table 2 presents the results. We continue the general error correction modeling specification, with change in support as the dependent variable, and two lags of support included. Lagged and differenced democracy – now electoral rather than liberal democracy – are also included. Turning to our tests of regime performance we see that only one of the interaction terms is significant – that between the lagged levels of corruption and democracy. As hypothesized, support decreases when corruption increases and the regime is democratic.

This effect – and indeed all the interaction effects – are better examined in marginal form. Indeed, the real question is not whether democracy increases (or decreases) the link between any performance metric and support; it is, instead, whether the supply of, e.g., private liberties is associated with lower support in democratic regimes. As such, in Table 3, we report the marginal effects of the four performance measures, specifying the level of electoral democracy to be one standard deviation above the mean.

The results show that the lagged supply of private freedoms and rights significantly increases support in democratic regimes, as hypothesized. However, *changes* in the supply of private freedoms and rights are not also associated with increases. In addition, as hypothesized, the lagged level of corruption then significantly decreases support in democratic regimes, while the change in corruption has no effect. Turning to our measures of economic performance, GDP growth has a significant negative effect on support in democracies, which is contrary to our hypothesis that

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[11]The liberal democracy index moreover includes items tapping the presence of rigorous and impartial administration, which are obviously closely related to the presence of corruption.

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economic performance would increase support. Finally, the rate of inflation shows little to no relationship with change in support.

Table 3. Marginal Effects of Regime Performance Models

|	Marginal effects, when electoral democracy$_{t-1}$ = 1			
	(2.1)	(2.2)	(2.3)	(2.4)
Δ Private liberties	−.011 (.035)			
Private liberties$_{t-1}$	.018* (.007)			
Δ Corruption		−.025 (.044)		
Corruption$_{t-1}$		−.016* (.006)		
GDP growth rate			−.002* (.001)	
sign-log Inflation rate				−.001 (.002)

$^{*}p < 0.05$. Marginal effects of linear models with robust standard errors in parentheses. Results based upon the models presented in Table 2.

Although the marginal effects help clarify the contingent relationship between democracy and performance, these contingent, dynamic effects are even more clearly presented using dynamic predicted effects plots. We produce two, for the lagged levels of private liberties and corruption. These are displayed in Figure 6

The first panel displays the effects of increasing the supply of private freedoms and rights by one standard deviation when electoral democracy is high (one standard deviation above the mean, shown in blue) and when it is low (one standard deviation below the mean, shown in orange).[12] There is little to no immediate effect of the increase. There is however, a positive, long run effect in both autocracies and democracies, although slightly stronger in the latter. Increasing personal

[12]We ensured that the initial levels of private freedoms and rights were commensurate with the specified regime while still allowing for a reasonable one standard deviation increase. For democracies, the initial level is 0; for autocracies, −1.

Figure 6. Predicted Effects of Change in Regime Performance on Level of Support
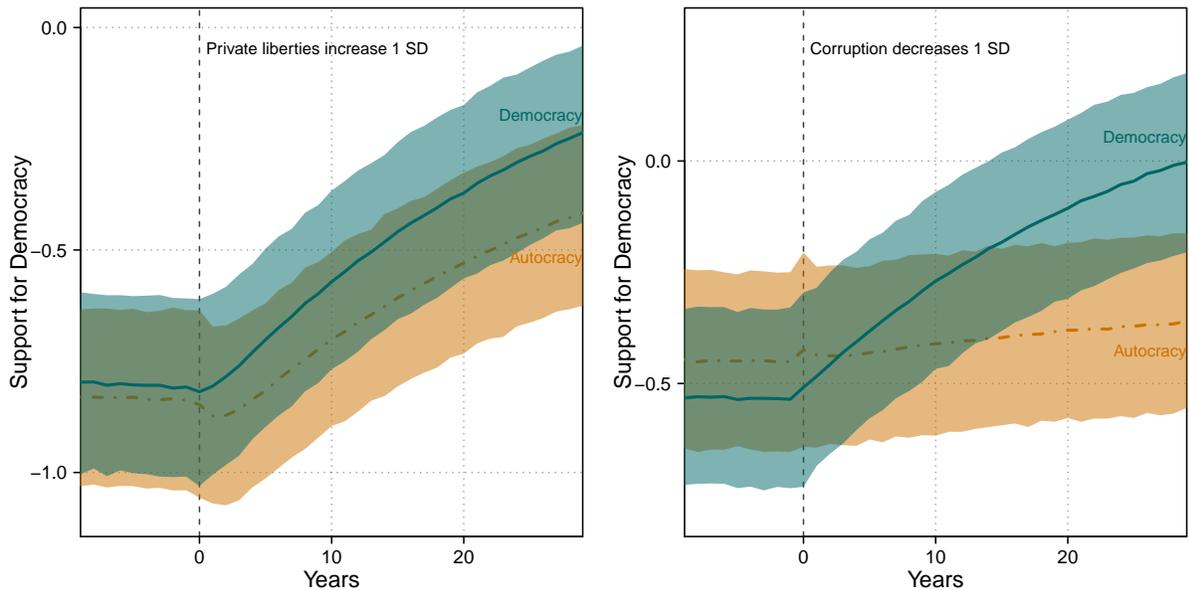
Predicted effects are estimated using coefficients from model 2.1 (left panel) and 2.2 (right panel). The method is described in the online supplementary materials.

freedoms (or, alternatively, reducing restrictions on citizens' personal freedoms) therefore bolsters support for democracy, whether the regime is democratic or autocratic. In both cases, citizens may most readily understand democracy as associated with such personal freedoms, rather than more political liberties such as freedom of speech not to mention institutional arrangements like an independent judiciary.

The second panel then displays the effects of decreasing the level of corruption by one standard deviation, again showing the effects for both democracies and autocracies. Now the effects diverges. A reduction in corruption increases support, but only within democratic regimes. This effect moreover manifests in the long run, not the short run, accumulating over years and moving the society to a new, higher support equilibrium. There is no effect, positive or negative, of decreasing corruption on support for democracy in autocratic regimes.

In sum, the results presented in this section have shown that regime performance does indeed appear to shape support for democracy. These effects are contingent on the presence of democracy. The evidence shows, moreover, that political performance matters for democratic

support, while economic performance does not. However these results hold only for levels, not changes in the levels of, our performance measures. As such, it remains possible that some time-invariant cultural or policy feature of countries confounds these observed relationships, shaping both support and performance. With no apparent effect of changes in performance on changes in supply, we are unable to specify a more rigorous first difference test that would control for such country-specific factors.

7. Conclusion

Using new national-level measures of democratic support, democratic performance, and democracy itself, this paper revisits the question of the determinants of public support for democracy. With this new data, we offer fresh tests of the well-known theory of lifetime learning, which holds that citizens learn to support democracy, first in their youth via a process of socialization, and later in life through an appreciate of the freedoms and equal treatment offered by democratic systems. We also test, for the first time, whether democratic support behaves thermostatically, as macro-level policy opinion tends to do.

Regarding lifetime learning theory, we find no evidence for the first of its claimed mechanisms of transmission: the notion that democracies socialize their young. We do find evidence, however, that performance engenders support. Moreover, it is intrinsic or democratic performance that matters, not economic performance. Yet our main finding is that democratic support obeys a thermostatic logic, with support rising when democracy falls, and falling when democracy rises. These findings, moreover, are robust to alternative specifications and measures.

The lifetime learning model holds that the imposition of liberal democracy plus the passage of time is likely to produce a democratic political culture. Once achieved, this democratic political culture then supports the democratic institutions and rights that were its provenance (Claassen 2018a), leading to a "consolidated" democracy that is very unlikely to break down (Diamond 1999; Linz and Stepan 1996). In contrast, the findings of this paper suggest that even long-established democracies are not as unshakeable as once thought. Citizens do not appear to develop support

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for democracy through exposure to democratic institutions and rights. Indeed, they may well turn against democracy even after decades of experience. Democratic consolidation may not be the stable equilibrium it is believed to be.

Even if one accepts these findings, a remaining puzzle is why support reacts negatively to changes in democracy. The puzzle is asymmetric. When framed as support increasing in response to a decline in democracy, this thermostatic effect matches our widely-held assumptions that citizens generally demand democratic government, with elites perhaps demurring. The puzzle only emerges when the thermostatic effect is framed as support waning following an increase in democracy. Why would citizens not desire greater equality and further democratic freedoms?

Democratization entails granting civil liberties and the promise of political equality to all, regardless of religious affiliation, national origin, or race. In societies riven by such ethnic divides, the deepening of democracy may well be threatening to members of the majority group. Indeed, it may be perceived, by majority groups, as the passing of privilege from the dominant to a subordinate group (Blumer 1958). Perhaps citizens favor greater protections of freedoms and equality when these are perceived to benefit their group. And when democracy is instead seen as helping subordinate groups, perhaps its support softens.[13] Whatever their source, the origins of public support for democracy surely require further investigation.

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[13]Svolik (2017) has made a similar argument regarding the effects of partisan, rather then ethnic, polarization on democratic support and Kinder and Kam (2010) show that ethnocentrism influences a broad swathe of American public opinion.

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