Online Appendix for:

"It all happens at once: Understanding electoral behaviour in second-order elections"

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1. Additional notes on question wording and the coding of the variables

Independent variables (individual-level):

Party identification is coded (1) when the respondent reports feeling close to a particular political party (from a country-specific list), and (0) in all other cases, including missing values or lack of response.

> Question wording: "Do you consider yourself to be close to any particular party? If so, which party do you feel close to?"

Interest in Campaign for European elections is coded (1) when a respondent indicates being "not at all" interested, and (0) in the cases of being "very", "somewhat" and "a little" interested.

> Question wording: "Thinking back to just before the elections for the European Parliament were held, how interested were you in the campaign for those elections: very, somewhat, a little, or not at all?

EU membership is coded (0) when respondents evaluate EU membership of their country as a "good thing", and (1) if EU membership is a "bad thing" or "neither good nor bad".

> Question wording: "Generally speaking, do you think that [country's] membership of the European Union is a good thing, a bad thing, or neither good nor bad?"

First preference party small is coded (1) when the size of the party to which the respondent gives higher scores on the Probability to Vote (PTV) scale is smaller than 15 percent of the valid votes in previous national elections and coded (0) otherwise. Election results come from official national institutions and from Psephos Adam Carr's Election Archive, http://psephos.adam-carr.net/.

> Question wording of the PTV scale: "If you think of [party x], what mark out of ten best describes how probable it is that you will ever vote for this party?" ('0' means "not at all probable" and '10' means "very probable").

Disappointed with voted government is a composite indicator coded (1) when respondents voted for one of the parties that after previous national election formed government and the respondents "disapproves" the government's record to date. It is coded (0) in the case he or she "approves" the government's record to date or he or she didn't vote for government party.

Question wording for government approval: "Let us now come back to [country]. Do you approve or disapprove the government's record to date?"

Left-Right distance and ***EU distance*** to first preference party are quantitative continuous variables that express the relative distances of each elector regarding the party that he or she rates with higher PTV. Distances are computed for both the left-right scale and the EU integration scale. Values close to 0 indicate that voters are very close to the party with higher PTV, values close to 10 indicate maximum distance in any of the two dimensions.

Voters' left-right and EU positions are determined by their self-placement in each case on a 10-point scale while party positions are determined by the arithmetic mean of respondents' placements of national parties on the same scales. The Belgian survey did not ask this question which is why Belgium cannot be included in some of our analysis.

Question wording for the left-right scale:
"In political matters people talk of "the left" and "the right". What is your position? Please indicate your views using any number on a 10-point-scale. On this scale, where 1 means 'left' and 10 means 'right', which number best describes your position? … And about where would you place the following parties on this scale? How about the Labour Party? And …".

Question wording for the EU integration scale:
"Some say European unification should be pushed further. Others say it already has gone too far. What is your opinion? Please indicate your views using any number on a 10-point-scale. On this scale, 1 means unification 'has already gone too far' and 10 means it 'should be pushed further'. What number on this scale best describes your position? … And about where would you place the following parties on this scale? [...]"

Independent variables (system-level):

Electoral cycle (closeness to mid-term) is a quantitative continuous variable that reflects the relative position in time of the EP election respect to the previous or next national elections, expressed in a scale from "0" to "1". Values near to "0" indicate that EP elections were held close to a previous or next national elections. Values near to "1" signal that EP elections were held close to the mid-term of the national (first order) electoral cycle.

Coalition government is a dichotomous variable that is coded (0) in the case of a single party government at national level and (1) in the case of a coalition government at the time of the EP election in question.

2. Additional Table

Table A1. Descriptive statistics for the independent variables

	2004							2014						
	No[a]	Yes[a]	Mean	S.D.	Min.	Max.	N	No[a]	Yes[a]	Mean	S.D.	Min.	Max.	N
Individual level variables														
Party identification	30	70	-	-	-	-	12301	23	77	-	-	-	-	13375
Interest in campaign	22	78	-	-	-	-	12301	11	89	-	-	-	-	13375
EU membership (bad)	64	36	-	-	-	-	12301	61	39	-	-	-	-	13375
First preference party small	69	31	-	-	-	-	6724	65	35	-	-	-	-	8084
Left Right distance to first preference	-	-	1.44	1.20	0	8.02	6724	-	-	1.56	1.26	0.00	8.84	8084
EU distance to first preference	-	-	2.14	1.51	0	7.73	6724	-	-	2.43	1.77	0.01	7.97	8084
Disappointed with voted government	87	13	-	-	-	-	12301	81	19	-	-	-	-	13375
System level variables														
Electoral cycle (closeness to mid-term)	-	-	.67	.30	0.00	1	22	-	-	0.50	0.25	0.00	0.92	28
Coalition government	18	82	-	-	-	-	22	21	79	-	-	-	-	28

Source: European Election Study 2004 (Schmitt et al. 2009) and European Election Study 2014 (Schmitt et al., 2016)

[a] In percentage points