Immigrants and the *Front National*

Competitive Threat, Intergroup Contact, or Both? Immigration and the Dynamics of *Front National* Voting in France

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Research on contemporary European politics has shown that immigrant population size is strongly associated with vote totals for anti-immigrant political parties. Competitive threat theories suggest that this association should be positive, whereas intergroup contact theories imply that it should be negative. A two-level analysis of vote totals for the French *Front National* (FRN) suggests that the direction of this association depends critically on the level of analysis. At the department (i.e., state or regional) level, large immigrant populations are associated with higher FRN vote totals. At the commune (i.e., town or city) level, however, large immigrant populations are instead associated with lower FRN vote totals. These findings challenge the conclusions of previous analyses of populist-right voting and provide further evidence that contact and threat dynamics often operate simultaneously, albeit at different levels.

Introduction

The stunning emergence and success of extreme-right political parties has been one of the major developments in European political culture over the past several decades. These parties—including France's *Front National*, Italy's *Lega Nord*, and the Netherlands' Party for Freedom—are often closely identified with anti-immigrant politics. Therefore, it is perhaps unsurprising that scholarly analyses have repeatedly shown that these parties also tend to garner especially high vote totals in areas with large immigrant populations (Arzheimer 2009; Golder 2003; Knigge 1998; Lewis-Beck and Mitchell 1993; Lubbers, Gijsberts, and Scheepers

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2002; Lubbers and Scheepers 2002). This positive association between immigration and populist-right voting has been tested and demonstrated across a wide variety of national and political contexts. At the present moment, it approaches the status of a widely accepted "social fact."

The popular "immigration breeds backlash" narrative is most compellingly explained by competitive threat theories of group dynamics (Blalock 1957; Blumer 1958; Bobo 1999; Olzak 1990; Tajfel 1982). Much to their credit, competitive threat theories clearly and simply predict when voters will throw their support to populist-right parties: natives vote for anti-immigrant parties when they perceive immigrants as a threat in the competition for scarce resources. Quillian (1995) posits the strength of this competitive threat as a function of both the relative size of the immigrant group and the direness of current economic circumstances. An increase in the relative size of the immigrant population or in the magnitude of an economic crisis—or a combination of both—will tend to bring natives and immigrants into greater direct competition for scarce resources. The resulting inter-group tensions allow anti-immigrant political parties to capitalize in powerful ways.

The discovery of consistent empirical support for the competitive threat proposition that higher immigration leads to higher vote totals for anti-immigrant parties presents a major challenge to alternative frameworks for understanding group dynamics. Most prominently, intergroup contact theory (Allport 1954; Pettigrew and Tropp 2006) would seemingly predict *less* anti-immigrant voting when there are more immigrants. Drawing on the intergroup contact framework, one might make the following generalization: living in a community with many immigrants increases the frequency of social contact with members of the immigrant outgroup, thereby lessening social distance and alleviating the tensions that lead to anti-immigrant prejudice. Rather than turning to anti-immigrant political parties because of the perceived threat of immigrants, the intergroup contact approach predicts increased tolerance of immigrants among citizens of a community with a large immigrant population.

In the constantly mounting literature on populist-right voting in contemporary Europe, attention to the prejudice-*inducing* effects of competitive threat has far outweighed consideration of the prejudice-*reducing* effects of intergroup contact. Why has the intergroup contact narrative seemingly gone unnoticed by scholars of the modern European right? Is it possible that this alternative theoretical framework simply has nothing to say in explaining the dynamics of populist-right voting? The present article addresses this empirical puzzle. I argue that consistent findings in support of the competitive threat explanation—and in opposition to the alternative intergroup contact explanation—of populist-right voting are explained by the level at which scholars have measured immigration as a contextual variable. The well-supported proposition that more immigration leads to greater native backlash and political support for anti-immigrant parties has the classic qualities of a desert mirage: as we move closer to the micro-level processes supposedly captured by key contextual variables, the competitive threat dynamic disappears.

A multilevel analysis of vote totals for the French *Front National* (hereafter FRN)—the most prominent of the modern European populist-right parties—will show that the competitive threat hypothesis is only vindicated when immigrant population is measured for large, regional geographic units. In contrast, when one examines predictors of FRN voting at the lower level of the French commune (i.e., town or city), this relationship is reversed: as the size of the local immigrant population *increases*, the level of FRN voting actually *decreases*.[1] This finding is explained with reference to the different social mechanisms operating at different levels of context. This article therefore aims to make two contributions to existing literatures, one empirical and one theoretical. Empirically, it shows that previous failures to identify the tradeoff between conflict-provoking competitive threat and conflict-reducing intergroup contact dynamics in empirical studies of populist-right voting are likely a mere reflection of the ways in which previous studies have measured contextual variables. Theoretically, it adds to a mounting literature that has attempted to reconcile competitive threat and intergroup contact theories by showing that both mechanisms operate simultaneously and in interaction with one another, albeit at different levels of analysis.

The Rise of the *Front National*

The French FRN achieved its first major electoral success in 1983, when party secretary-general Jean-Pierre Stirbois shockingly won a mayoral election in Dreux, a city of about 30,000 people located to the west of Paris. Since that time, the party has grown exponentially with appeals to an electorate fearful of Arab and Muslim immigrants (Mayer 1998b) and the social ills—especially crime and unemployment—that the popular imagination classically associates with the presence of "outsiders." Toulon, Orange, Marignane and other locales have since featured FRN mayors and electoral majorities. Even when the party fails in its attempts to win formal political leadership, it is almost astonishingly successful in keeping immigration on the political agenda and pushing major party candidates toward hardline stances (Husbands 1992; Lewis-Beck and Mitchell 1993). The FRN's rise to power has puzzled political observers of various stripes. Scholars have attributed FRN success to new uncertainties posed by the twin forces of globalization and Europeanization (Berezin 2009); widespread *anomie* and the decline of civic life (Gaspard 1995); support from a fluid and demographically-disparate bloc of disaffected "protest" voters (Mayer 1998a; Mayer and Perrineau 1992); cultural backlash against the spread of cosmopolitanism (Ignazi 1992); and numerous other historical, social and political processes.

One frequent theme in analyses of the FRN has been the importance of immigration for explaining both where and why the party succeeds. Lubbers and Scheepers (2002) show that residents of high-immigrant departments are more likely than residents of other departments to support the FRN. Lubbers, Gijsberts, and Scheepers (2002) extend these findings with cross-national data and find the number of non-Western immigrants in a country to be significantly associated with higher national vote totals for populist-right parties. In a more recent analysis, Arzheimer (2009) finds further confirmation of immigration's positive effect on populist-right support at the national level. Even those who have challenged these findings have mostly focused on alternative contexts in which the FRN might prosper without local immigration fueling the electoral fire.

Few, if any, have argued directly for the intergroup contact proposition that proximity to large immigrant populations could actually *reduce* FRN voting. Mayer (1998a) and Brechon and Mitra (1992), for example, point out that the positive correlation between immigrant population and FRN voting seemingly ceases to be statistically significant when one moves from the departmental or regional level to the lower geographical aggregate of the commune. However, they do not examine these between-unit differences in detail, nor do they test them with sufficiently large samples and multivariate methods. Despite the apparent strength of the correlation between immigrant population size and FRN vote totals, this association has still not been tested rigorously at any geographic level below that of the department. Among other things, the present article fills this gap in the empirical literature.

Theoretical Framework

Competing Mechanisms

Competitive threat theories of group prejudice highlight "ingroups" and "outgroups" that compete over scarce resources (Blumer 1958; Bobo 1999; Sherif and Sherif 1953; Tafjel 1982).[2] This framework is easily applied to native-immigrant relations. In a hypothetical locale with very few immigrants, native residents have no reason to feel threatened and, by extension, no reason to vote for a party advocating the expulsion of immigrants. However, as the size of the immigrant population rises, group competition becomes stronger—especially in the labor market—and native residents become more inclined to vote for a party that promises to reduce this competition by eliminating the immigrant threat. In any given situation with two groups, the degree of intergroup competition for scarce resources is heightened through either of two simple mechanisms: (1) a rise in the relative size of the minority group or (2) a reduction of the total available resources (Quillian 1995). In addition to the wealth of scholarship tying intergroup competition at the micro level (interpersonal, neighborhood, town, etc.) to outcomes such as individual prejudice, a major body of literature in political science and economics has tied "ethnic fractionalization" at the national level to macropolitical outcomes such as slow economic growth (Easterly and Levine 1997; Posner 2004) and even the onset of civil wars (Elbadawi and Sambanis 2002; Reynal-Querol 2002).

Whereas competitive threat theories assign primary importance to resource conflicts between clearly defined groups, intergroup contact theories highlight the potential for tolerance and understanding to emerge among members of different groups who inhabit the same area and interact often (Ellison and Powers 1994). Sociologists, of course, have long observed the tendency for people who interact frequently to develop an increased liking for one another (Homans 1961). We can also reasonably assume that the frequency of intergroup contact between members of native and immigrant groups will correlate positively with the size of the immigrant population (Alba and Nee 1997; Blau 1977). Of course, "choice homophily" may produce a tendency for natives to avoid associating with immigrants even when the latter comprise a large part of the population (DiPrete et al. 2011; McPherson, Smith-Lovin, and Cook 2001).

Yet proximity still acts as a central determinant of interaction opportunities. McPherson and Smith-Lovin (1987), for example, find that structural factors ultimately outweigh the effects of individual selection and that homophilous interaction patterns are mostly explained by the restricted opportunity structures that arise from segregation and other factors that keep status-distant groups apart from one another. To pull these various threads together and apply them to our particular case, an intergroup contact framework predicts the following general process: as the number of immigrants in an area increases, the natives and immigrants in the area begin to interact more frequently, resulting in the reduction or disappearance of prejudiced attitudes and less voting for anti-immigrant political parties.

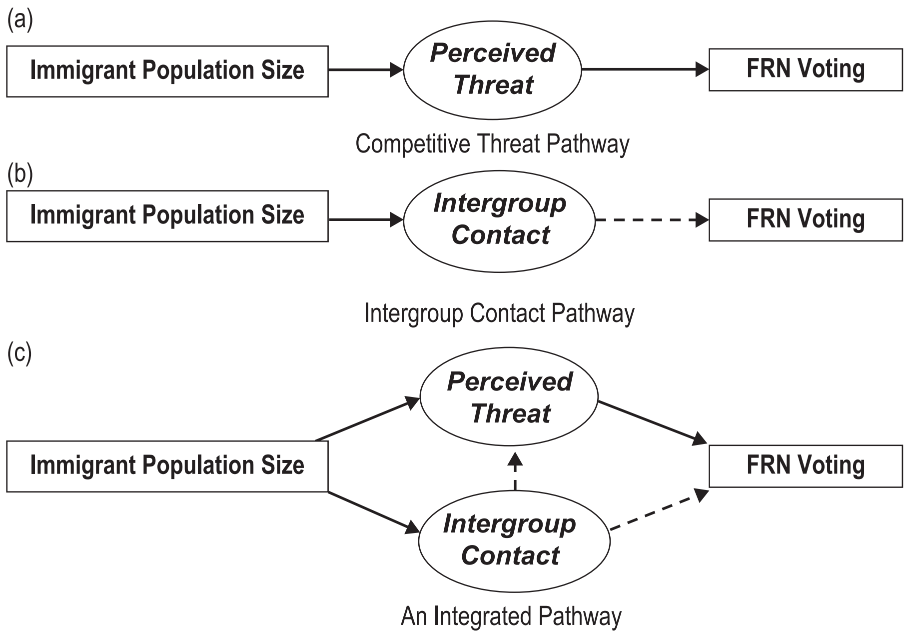
Intergroup contact and competitive threat approaches therefore identify radically different mechanisms that transform relative group size into a variable of causal significance. In the competitive threat framework, the key mechanism is between-group competition for scarce resources. Intergroup contact theories, on the other hand, emphasize the mechanism of face-to-face interaction between ingroup and outgroup members. From these competing theoretical accounts, we can derive two alternative causal paths linking the predictor of immigrant population size with the outcome of FRN voting. These two hypothetical pathways from our key predictor to our outcome of interest are illustrated in panels (a) and (b) of Figure 1.

Reconciling Competitive Threat and Intergroup Contact Theories

Given that competitive threat and intergroup contact theories produce directly opposed predictions for the unfolding of core social processes, it should come as no surprise that a great deal of effort has gone into reconciling the two approaches. In this section, I will review some of this previous work to illustrate how this article both draws upon and extends this line of research.

Perhaps the single clearest message from the reconciliation literature is that geographic propinquity to immigrant populations can be associated with either positive or negative attitudes toward immigrant outgroups; the direction of the association depends on context. To this end, Hood and Morris (1998) find that white Americans who live in counties with large undocumented immigrant populations tend to have disproportionately negative attitudes toward immigration, while white residents of counties with large documented immigrant populations hold more positive attitudes. Dixon (2006) finds that geographic proximity to black populations tends to arouse white prejudice, but that the same is not true of geographic proximity to Hispanic or Asian populations. Both of these studies

Figure 1. Three Potential Pathways Linking Immigrant Population with FRN voting



Note: Bold directional lines indicate positive causation; dashed lines indicate negative causation. Observable variables are in rectangular boxes; unobserved mechanisms are in ovals.

thus conclude that particular features of a minority outgroup—in addition to the sheer size of the outgroup—play a critical role in determining the reactions of the majority ingroup. Meanwhile, the "defended neighborhoods" approach (Green, Strolovitch, and Wong 1998) suggests that the relative size of a neighborhood-level minority outgroup matters less than the group's rate of in-migration.

A second line of research has focused on the development of measures that can effectively distinguish behavioral intergroup contact from mere geographic proximity by combining contextual and individual-level data. Stein, Post, and Rinden (2000) demonstrate this difference by showing that behavioral contact made white Texans more likely to report favorable attitudes toward Hispanics, despite the fact that the percentage of Hispanic residents in the local county was simultaneously found to be associated with more negative attitudes. In other words, while geographic proximity breeds negative attitudes, this association can be mitigated or even reversed by the increased intergroup contact that tends to accompany such proximity. This system of proposed effects is displayed graphically in panel (c) of Figure 1. Similar findings have emerged from the debate on neighborhood diversity and its effects on generalized trust. Stolle, Sorotka, and Johnston (2008) find, for example, that neighborhood-level racial diversity's widely reported negative effects on generalized trust are largely mitigated for respondents who talk to their neighbors. Here, again, individual-level behavioral contact with outgroup members effectively diminishes the sense of threat caused by a large outgroup presence.

In light of this general shift toward the reconciliation of competitive threat and intergroup contact approaches, it becomes even more puzzling that the sizable empirical literature on European immigration and populist-right voting has remained so one-sided in its focus on the competitive threat side of the equation. The dominant approach in empirical studies of populist-right voting has been to combine individual-level survey data with contextual data based on a given respondent's reported area of residence. In some studies, these contextual data are collected at the national level (e.g., Arzheimer 2009; Knigge 1998; Lubbers, Gijsberts, and Scheepers 2002). In other studies, contextual effects come into play at the regional level (e.g. Alexseev 2006; Jesuit, Paradowski, and Mahler 2009; Lewis-Beck and Mitchell 1993; Lubbers and Scheepers 2002). In their studies of contextual effects on voting in the United Kingdom, Johnston and colleagues instead define a unique contextual unit for each individual respondent in the sample (e.g., Johnston et al. 2004). Using this method, each respondent is situated within a "bespoke neighborhood" centered around him or herself.

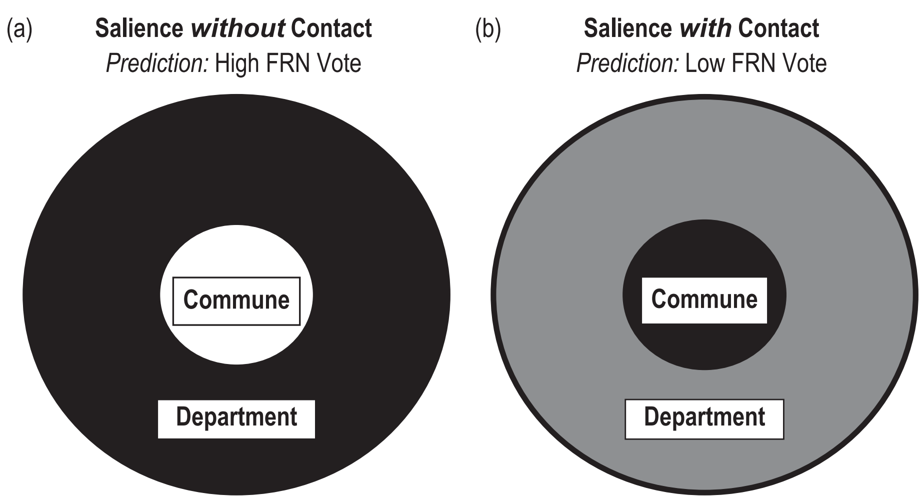
In the French case—which is perhaps the one of greatest empirical and theoretical import for the study of contemporary populist-right voting—this would not appear to be replicable due to the lack of survey data geocoded by neighborhood, town, or any other sufficiently granular geographic unit. In recent studies of populist-right voting, therefore, contextual effects have universally been measured at very high levels of aggregation. When we combine a lack of individual-level network data with the use of contextual data from geographic units as large as that of the nation or the region, it should come as no surprise that we find evidence tilted heavily in favor of competitive threat rather than intergroup contact.

To see why this is the case, consider the following thought experiment. If we measure the percentage of immigrants among residents in a given French department (i.e., state or province), what would it mean to us to see this variable take on a high value? With regard to intergroup contact, it might tell us very little. The department is a large enough geographic unit that we would expect it to have a substantial amount of within-unit structural differentiation, with natives heavily clustered in certain areas and immigrants similarly clustered in other areas. Thus, it would seem very possible to live in a high-immigrant department yet have little or no social contact with immigrants. If we were to find a large immigrant population at the commune (i.e., town or city) level, however, we could make a more convincing inference about the degree of intergroup contact for the simple reason that the commune is an exponentially smaller geographic unit with much less within-unit differentiation. McPherson and Smith-Lovin (1987) thus propose, as a general principle, that larger units will tend to display greater levels of homophily—and, conversely, lower levels of intergroup contact—at any given level of overall diversity. In the case of France, if intergroup contact is performing any work as a social mechanism, we would expect to see its fruits displayed more strongly at the commune—rather than the department—level.

In contrast, competitive threat mechanisms seem equally likely to apply at either the department or commune level. This is because competitive threat does not rely on face-to-face contact between immigrants and natives. The key driver of competitive threat derives from resource conflicts that either make group competition more salient (Bobo 1999) or create a general sense that one's status is threatened by the members of a particular outgroup (Blumer 1958). Either source of competitive threat could easily diffuse through national or regional media; one would not need to encounter someone of the opposed outgroup every time one walked outside in order to feel threatened. Cho and Baer's (2011) summary of the contextual effects and intergroup dynamics literature is suggestive: all of the cited studies using individual-level survey data find evidence of intergroup contact, while every cited study using state and country-level data finds evidence of competitive threat.

Based on the above discussion, I propose that living in a department with a large immigrant population should tend to make immigration more salient as a political issue. However, it does not necessarily make social contact with immigrants much more likely. By contrast, living in a commune with a large immigrant population should tend to make the immigration issue salient while also making frequent intergroup contact more likely. It is proposed that *salience without contact* will tend to result in higher vote totals for the FRN. *Salience with contact*, meanwhile, is hypothesized to result in lower FRN vote totals. These distinctions are illustrated in Figure 2 and fleshed out in empirically falsifiable form by the following two simple propositions:

Figure 2. Two-Level Configurations of Immigrant Population and Their Hypothesized Implications for FRN Voting



Note: Black indicates a large immigrant population within the geographic unit. White indicates a small immigrant population. Gray indicates that the size of the immigrant population could be large or small. Communes are shown nested within departments.

H1. Communes with large immigrant populations will tend *ceteris paribus* to have lower FRN vote shares.

H2. Departments with large immigrant populations will tend *ceteris paribus* to have higher FRN vote shares.

The second proposition presents the association that is currently believed to hold, regardless of geographic level, for the analysis of FRN voting. This article therefore adds a twist to the existing narrative by proposing a differentiation of effects across two levels. To preview the results, both hypotheses are ultimately supported and, unlike previous empirical studies of populist-right voting, I find evidence of both threat and contact effects. The association between immigrant population size and FRN voting depends decisively on the level from which contextual data are drawn, reinforcing the developing view that both threat and contact effects operate in a complex ecology that spans multiple levels of analysis.

Data and Methods

Data Set

The foregoing propositions are tested using demographic and voting data for a representative random sample of 1,450 French communes. Demographic data come from INSEE—the French census bureau—and voting data are taken from the Ministry of Interior. All of these data are freely available on the respective organizations' web sites. The sample comprises 4 percent of the more than 36,000 communes in mainland France, with the average commune in the sample having about 1,682 residents.[3] Communes are nested within departments. Because departments differ in size and number of communes, not every department is equally represented. Furthermore, because of its size, it is not useful to define the city of Paris as one commune. Therefore, the 20 Paris *arrondissements* (neighborhoods) are each defined as a distinct commune. Of the 94 departments in mainland France (excluding the island of Corsica), 93 are represented in the random sample.[4]

Each represented department contains at least two sampled communes. The most heavily represented department (Pas-de-Calais) features 46 communes in the sample, while the average number of sampled communes per department is about 15.59. In assessing the representativeness of the sample, it is useful to compare the overall proportion of FRN votes in the sampled communes to those in France as a whole for the 2007 presidential election. In this regard, the sample performs reasonably well; 143,296 of 1,395,040 voters in the sampled communes voted for the FRN, yielding a vote share of about 10.27 percent. By comparison, the Ministry of Interior reports that the FRN received 10.44 percent of the nationwide vote.

As previously mentioned, past analyses of contextual effects on voting have sometimes combined individual-level and contextual data. However, if we wish to consider commune-level contextual effects, this option is not available to us. While some surveys link individual respondents to departments or regions of residence, they do not also link respondents to communes of residence. One major empirical contribution of this paper is to analyze commune-level contextual effects that have not previously been considered in the analysis of populist-right voting. Unfortunately, this advance comes at the cost of having to work with purely ecological data.

Key Measures

The response variable is the percentage of total voters who voted for the FRN in the 2007 French presidential election. This variable is recorded at the commune level. To ensure that the models do not produce fitted response values that would be impossible to observe in the real world (i.e., those below 0 or above 100), I apply a logit transformation and model the underlying binomial distribution of the response. Formally, the response variable is then

$$\eta_{ij} = \ln\left(\frac{\phi_{ij}}{1-\phi_{ij}}\right) \tag{1}$$

where ϕ_{ij} is the probability that a randomly chosen voter in commune i nested within department j voted for the FRN. The transformed response variable can therefore be interpreted as the log-odds of observing an FRN vote in a single random draw from the commune's voting population. As shown in Table 1, the mean commune in the overall sample featured about 12.57 percent FRN voting. Notably, this value is substantially higher than the nationwide FRN vote share of 10.44 percent. In other words, the average FRN vote share in the population of French *communes* is higher than the FRN vote share in the population of French *voters*—inferences about one population do not necessarily translate to the other. This observation falls more generally under the rubric of the "ecological fallacy" (Robinson 1950). Substantively, the discrepancy between individual and aggregate voting owes to low FRN vote shares in some heavily populated urban communes, such as the Paris *arrondissements*.

Similar aggregation effects emerge when the data are viewed as 93 independent department samples of varying sizes rather than a single overall sample with 1,450 observations. Table 1 shows that, while the average commune in the sample features about 12.57 percent FRN voting, the mean of the department means is about 11.97 percent. Substantively, this is because departments with many sampled communes tended to have higher average rates of FRN voting. When each department is weighted equally to obtain the mean of department means, this results in a lower estimate.

The response variable is modeled as a function of the key explanatory variable of immigrant population size. INSEE provides two measures that could be suitable for capturing this association. The first is the population share of *immigres*, which would include anyone born outside of France. The share of *immigres* would therefore include foreign-born French citizens. One problem with this measure is that French-citizen *immigres* can vote and would presumably oppose the FRN in large numbers. The second option is the population

Table 1. Descriptive Statistics and Measurement Details for All Variables in the Analysis

Variable		Measurement and Source	Mean	SD
Response Variable:	FRN Vote	Percentage of commune vote for FRN in 2007 presidential election (*premier tour*, Ministry of Interior)		
		Unadjusted sample mean:	12.57	5.23
		Mean of department means:	11.97	3.33
Commune-Level Predictors:	% Etranger	*Etrangers* as % of commune population in 2006 (INSEE)	2.49	3.25
	Change in % Etranger	*Etrangers* as % of 2006 population minus *etrangers* as % of 1999 population (INSEE)	.30	2.11
	Log Population	Natural logarithm of commune population in 2006 (INSEE)	6.16	1.34
	% 65 Plus	% commune population age 65 years and older in 2006 (INSEE)	18.52	6.82
	% Managerial	% of active (e.g. nonstudent, nonretired) population working as managers or in the higher professions (*cadre*) in 2006 (INSEE)	8.52	9.70
	% Laborers	% of active (e.g. nonstudent, nonretired) population working as manual laborers (*ouvriers*) in 2006 (INSEE)	28.77	14.01
	% Unemployed	% of active (e.g. nonstudent, nonretired) population unemployed in 2006 (INSEE)	8.67	4.45
	Change in % Unemployed	Unemployed as % of 2006 active population minus unemployed as % of 1999 active population (INSEE)	-1.59	4.67
	Voter Turnout	% of registered commune voters who cast ballots in the 2007 presidential primary (*premier tour*, Ministry of Interior)	87.27	3.96
Department-Level Predictors:	% Etranger	*Etrangers* as % of department population in 2006 (INSEE)	4.48	3.05
	Change in % Etranger	*Etrangers* as % of 2006 population minus *etrangers* as % of 1999 population (INSEE)	.15	.50

(Continued)

Table 1. *continued*

Variable		Measurement and Source	Mean	SD
	South Dummy	1 = South (regions of Poitou-Charentes, Limousin, Auvergne, Rhone-Alpes, Aquitane, Midi-Pyrenees, Languedoc-Rousillon, Provence-Alpes-Cote d'Azur) 0 = North (all other regions)	.42	—
	% Unemployed	% of active (e.g. non-student, non-retired) population unemployed in the 4th quarter of 2006 (INSEE)	8.16	1.69
	Change in % Unemployed	Unemployed as % of 2006 (4th quarter) active population minus unemployed as % of 2002 (4th quarter) active population (INSEE)	-.80	.65
	Crimes Per 1,000 Residents	Crimes committed per 1,000 department residents in 2007 (INSEE)	5.52	1.62

Note: Commune N = 1,450; department N = 93.

share of *etrangers*, which would include only noncitizens. Using this measure avoids the problem of citizen-immigrants voting against the FRN.[5] It also provides a stricter test of the contact hypothesis because the presence of noncitizen *etrangers* should be relatively more threatening to natives than the presence of French-citizen *immigres*. For these reasons, I use *etrangers* as a percentage of the total population as the key explanatory variable in my analysis. Despite the conceptual difference between *etrangers* and *immigres*, it is worth noting that the two population shares at the commune level have a pairwise correlation of .926.

Numerous other relevant predictors are included as controls, the most important of which is unemployment. Table 1 presents descriptive statistics and measurement details for all of the explanatory variables featured in the analysis. In addition to static measures of *etranger* population and unemployment, I also include change measures.

Statistical Model

The effect of *etranger* population size on FRN voting is estimated using a set of hierarchical generalized linear models or, as they are sometimes alternatively labeled, multilevel mixed-effects models (Gelman and Hill 2007; Raudenbush and Bryk 2002; Snijders and Bosker 1999). All models were estimated using the HLM 7 software package (Raudenbush, Bryk, and Congdon 2010). We begin with the familiar level-1 regression model. However, because observations (communes) are clustered within level-2 units (departments), we specify a separate model for each department *j*. Formally,

$$\eta_{ij} = \beta_{0j} + \beta_{1j}X_{1ij} + \ldots + \beta_{Qj}X_{Qij} + r_{ij} \quad (2)$$

where β_{0j} is the intercept in department j; $q = 1, \ldots, Q$ represents the complete set of commune-level predictors; X_{qij} is the value of commune-level predictor q for commune i in department j; and r_{ij} is a level-1error term included to adjust for extra-dispersion in the outcome distribution. When the empirical level-1 variance is either larger or smaller than that assumed for a binomial distribution, failure to include this additional parameter can produce biased standard error estimates (Guo and Zhao 2000).

Each slope coefficient in Equation 2 is estimated as

$$\beta_{qj} = \gamma_{q0} \quad (3)$$

where γ_{q0} is the fixed slope of predictor q across all departments j. Meanwhile, the department-level intercept in Equation 2 is estimated as

$$\beta_{0j} = \gamma_{00} + \gamma_{01}W_{1j} + \ldots + \gamma_{0S}W_{Sj} + u_{0j} \quad (4)$$

where γ_{0s} is the slope of department-level predictor s; $s = 1, \ldots, S$ is the complete set of department-level predictors; W_{sj} is the value of department-level predictor s in department j; γ_{00} is the mean department intercept; and u_{0j} is a random effect capturing the unique residual effect of membership in department j on FRN voting. When all predictors are held at their sample means, γ_{00} equals the predicted FRN vote share for a commune located in a "typical" department, or one that does not have an associated residual effect ($u_{0j} = 0$). By substituting Equations 3 and 4 into Equation 2, we arrive at a two-level model of FRN voting with random intercepts and fixed slopes.

In contrast to the standard regression framework, which assumes that random errors are independent and normally distributed with constant variance, the above model explicitly incorporates intragroup correlation: u_{0j} applies to all communes in department j (Raudenbush and Bryk 2002: 21). It is assumed, however, that u_{0j} has constant variance across departments and that r_{ij} has constant variance within departments. These assumptions concerning the distribution of random effects can be relaxed to further account for intragroup correlation in the error structure by estimating Huber-White or heteroskedastic-consistent standard errors (more commonly referred to as robust standard errors; for more, see Raudenbush and Bryk [2002: 276-80]).

Parameter Estimation

Multilevel models classically solve the problem of unequal variance across level-2 units by implementing precision-weighted generalized least squares (GLS) estimators for fixed coefficients (those denoted by γ in Equations 2-4; see Raudenbush and Bryk [2002: 38-45]). Formally, the contribution of each department j's regression estimates to the overall estimate of the fixed coefficient is weighted proportional to the precision of the information that the department provides.

A similar weighting scheme applies to the estimation of random effects, with consequences for the department-specific intercept β_{0j} in Equation 4. Two distinct quantities could be taken as estimators of the intercept for any department *j:* (a) the estimated intercept from a within-department regression or (b) the mean intercept across all departments γ_{00} (Raudenbush and Bryk 2002). For each department, HLM computes an optimally weighted combination of these two values. In departments with precise estimates, β_{0j} is weighted toward the intercept from the within-department regression. In departments with imprecise estimates, by contrast, β_{0j} is weighted toward the overall mean intercept γ_{00}. These optimally weighted estimators are sometimes referred to as Empirical Bayes (EB) estimators, or as "shrinkage" estimators because they shrink the random intercepts toward predicted values, resulting in more efficient estimation (Lindley and Smith 1972; Raudenbush and Bryk 2002). Consequently, level-2 (i.e. department-level) predictors are more likely to produce statistically significant fixed coefficients—as shown in Equation 4, these variables are used to predict the "shrunken" department intercept β_{0j}—even when the number of level-2 units is relatively small. Gelman and Hill (2007) describe this weighting process as the "partial pooling" of information across level-2 units.[6]

Despite the foregoing discussion, it is important to emphasize that the contributions of this article are empirical and theoretical, not methodological. Thus, I follow analytic procedures that are well established in the vast methodological literature on multilevel models. In particular, I rely heavily on Raudenbush and Bryk's (2002) thorough exposition of methods for fitting hierarchical generalized linear models (HGLMs) with binomial outcome distributions.

Results

Main Effects

As a first step, I estimate an unconditional model (not shown) without any predictors. The purpose of this model is simply to assess the extent to which department membership exerts unique effects on FRN voting. The model produces an estimated variance component of .089 ($\chi^2 = 907.42$, $p < .001$) for the department intercept, suggesting significant between-department differences in mean levels of FRN voting. This finding vindicates the decision to analyze these data within an HLM framework. Having estimated the baseline degree of between-department variation in the FRN vote, Table 2 presents the results of four models estimating the effects of *etranger* population size on FRN voting in the 2007 French presidential election. Model 1 introduces commune *etranger* population and a number of additional commune-level predictors. The results support the hypothesis that, at the commune level, large immigrant populations should be associated with less FRN voting (H1). More precisely, an increase of 1 percent in a commune's *etranger* population is associated with an expected 1.6 percent decrease in the odds that a randomly chosen commune voter cast their vote for the FRN (*logit* = -.016, odds ratio [*OR*] = .984). The control variables largely

Table 2. Results from HGLMs of FRN Voting in a Random Sample of French Communes

Fixed Effects		Model 1 Commune Effects	Model 2 + Dept. Effects	Model 3 +Commune-Level Interactions	Model 4 +Quadratic Term
Commune-Level Effects:	Mean Department Intercept (γ_{00})	-1.999 (.030)	-1.998 (.020)	-1.995 (.020)	-1.998 (.020)
	% Etranger	-.016*** (.005)	-.019*** (.005)	-.024 (.016)	.0004 (.010)
	% Etranger ^{2}				-.001* (.0006)
	Change in % Etranger	.0004 (.006)	.003 (.006)	.004 (.006)	.001 (.006)
	Log Population	-.018 (.011)	-.020 (.011)	-.018 (.011)	-.023* (.011)
	% 65 Plus	-.006** (.002)	-.005* (.002)	-.005* (.002)	-.005* (.002)
	% Managerial	-.006** (.002)	-.007** (.002)	-.008*** (.002)	-.007** (.002)
	% Laborers	.003* (.002)	.003* (.002)	.002 (.002)	.003* (.002)
	% Unemployed	.012*** (.003)	.011*** (.003)	.016*** (.003)	.011*** (.003)
	Change in % Unemployed	-.004 (.003)	-.005 (.004)	-.004 (.003)	-.005 (.004)
	Voter Turnout	-.007 (.004)	-.008* (.004)	-.007* (.004)	-.007* (.004)
	% Etranger x % Unemployed			-.001 (.001)	
	% Etranger x % Laborers			.001 (.0004)	
Department-Level Effects:	% Etranger		.030** (.011)	.034** (.011)	.032** (.010)
	Change in % Etranger		-.257*** (.038)	-.248*** (.036)	-.245*** (.037)
	South Dummy		-.162*** (.046)	-.163*** (.044)	-.175*** (.045)

(Continued)

Table 2. *continued*

Fixed-Effects	Model 1 Commune Effects	Model 2 + Dept. Effects	Model 3 +Commune-Level Interactions	Model 4 +Quadratic Term
% Unemployed		.037**	.038**	.038**
		(.013)	(.013)	(.013)
Change in % Unemployed		.088*	.078	.086*
		(.040)	(.039)	(.040)
Crimes Per 1,000 Residents		.041*	.042*	.041*
		(.019)	(.018)	(.018)
Variance Components				
Department Intercept (u_{0j})	.072***	.025***	.024***	.023***

* $p < 0.05$ ** $p < 0.01$ *** $p < 0.001$ (two-tailed tests)

Note: Logit coefficients are shown for fixed-effects with robust standard errors shown in parentheses. Coefficients are estimated using restricted penalized quasi-likelihood and are presented for unit-specific models. All predictors are sample mean-centered.

display the effects that would be expected based on previous work. Because of space limitations, I do not further discuss them here.

Model 2 adds the full battery of department-level predictors to the commune-level predictors in Model 1. Adjusting for predictors at both levels, the variance component indicating random variation around the mean department intercept is reduced to .025 ($\chi^2 = 306.07$, $p < .001$). Comparing this to the variance component of .089 found in the unconditional model, we see that the commune- and department-level predictors together account for about 72 percent of the between-department variance in FRN voting [(.089 - .025) / .089 = .719]. However, the remaining variance component suggests that a substantial amount of variation still owes to the unique residual effects of department membership.

With all predictors mean-centered, the predicted FRN vote share for a commune in a typical department is estimated to be about 11.94 percent (*logit* = -1.998). Here, "typical" has a specific formal definition, indicating that there is no residual effect associated with department membership (in other words, $u_{0j} = 0$). Importantly, this mean department intercept of 11.94 percent is not close to the unadjusted commune sample mean of 12.57 percent, because the latter estimate does not adjust for the unique effects associated with department membership. Because the multilevel model (correctly) assumes the nesting of communes within departments to be substantively important for understanding FRN voting patterns, it is most instructive for analysis that the presented fixed-effects reflect "unit-specific" predictions that apply to a typical department rather than "population-average" predictions that do not adjust for the unique effects of department membership. In other words, we want to assess patterns of FRN voting while holding constant department membership (see Raudenbush and Bryk 2002:303-4). From Table 1, one can observe that the mean department intercept of 11.94 percent is ultimately very close to the mean of the 93 department-specific sample means, which was 11.97 percent.

The estimated fixed-effects support the hypothesis that, at the department level, large immigrant populations should be associated with higher FRN voting (H2). Furthermore, this effect appears to be a strong one, with an increase of one percentage point in a department's *etranger* population being associated with an expected increase of about 3 percent in the odds of observing an FRN vote in a random draw ($logit = .030$, $OR = 1.030$). For the purposes of this article, however, the more notable finding is that including department-level predictors in the model does not reduce or reverse the effects of *etranger* population size at the commune level—in fact, this effect becomes slightly stronger ($logit = -.019$, $OR = .982$). Thus, both hypotheses are substantially supported and the relationship between *etranger* population and FRN voting does appear to vary according to the contextual unit of analysis.

To understand the overall magnitude of these effects, consider unit-specific estimates of predicted FRN vote percentages in a typical department (where $u_{0j} = 0$) for differing commune and department *etranger* population shares, holding all other predictors at their means. While a commune without any *etrangers* is expected to devote about 12.43 percent of its votes to the FRN, one at the observed maximum (about 30.95 percent *etrangers*) is predicted to feature a much lower 7.41 percent FRN vote share.[7] Conversely, an increase from a minimum of about .98 percent to a maximum of about 21.25 percent in department-level *etranger* population percentage is associated with a predicted shift from about 10.88 to 18.26 percent FRN voting. When both the commune (2.49 percent) and department (4.48 percent) *etranger* populations are held at their mean values, the predicted FRN vote percentage for a commune in a typical department is simply given by the estimated mean department intercept in Model 2 (11.94%). Surprisingly, the percent change in the size of a department's *etranger* population between 1999 and 2006 is observed as having a negative association with the FRN vote. Unfortunately, my own extensive examination of the data did not reveal any particularly compelling explanation for this finding.

Given the relatively small number of departments in the data (93), many readers may be surprised that all of the department-level predictors are significantly associated with the outcome ($p < .05$). This is partly explained by the conventional usage of "shrinkage" estimators in multilevel models, as discussed earlier. However, a more substantive point is that many department-level predictors produce significant fixed coefficients in spite of the small number of departments because their effects are especially strong. In particular, these department-level effects are uniformly stronger than those observed for substantively comparable commune-level predictors.

Commune-Level Interactions and Curvilinear Effects

Model 3 in Table 2 investigates two potential interaction effects at the commune level, where I created multiplicative terms to test whether the observed negative association between *etranger* population and FRN voting varies with (1) levels of unemployment or (2) the portion of the workforce comprised by manual laborers. Competitive threat theories suggest that both interactions could yield substantively important findings. Even if *etranger* population has an overall negative association with FRN voting, we may still find that this association is attenuated when the economic threat presented by a large immigrant presence is especially acute, either as a result of poor general economic conditions or of a high concentration of natives and immigrants in the manual labor sector. As Table 2 shows, the two commune-level interaction effects point in opposite directions: the interaction between *etranger* population and commune unemployment produces a negative slope, while the slope for the interaction between *etranger* population and the percentage of manual laborers is positive. However, neither coefficient is statistically significant ($p < .05$). In other words, the model does not provide strong evidence that the contact effects observed in Models 1 and 2 are significantly attenuated by covariance with economic factors generally seen as promoting competitive threat.

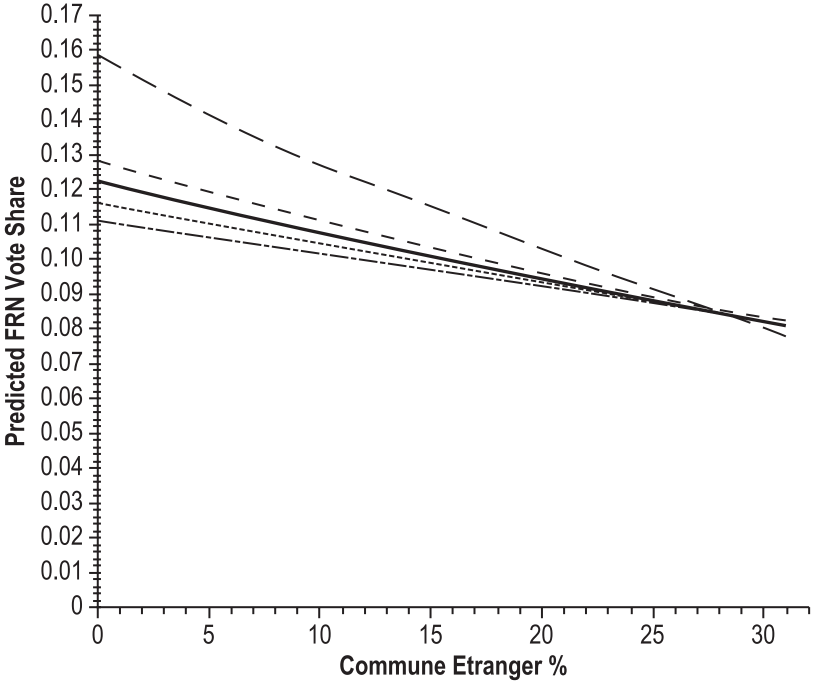
In addition to within-level interaction effects, we may also wonder whether the negative association between commune *etranger* population and FRN voting is uniform throughout the distribution of the explanatory variable, or whether the actual association follows a curvilinear pattern. One example of such a curvilinear pattern would be a threshold effect by which *etranger* population is negatively associated with FRN voting up to a certain threshold, after which the association levels off or even reverses. To examine this possibility, I estimated an additional model with a quadratic term for commune *etranger* population size. The results are shown as Model 4 in Table 2. The quadratic term produces a significant ($p < .05$) and negative coefficient ($logit = -.001$, standard error [SE] = .0006), suggesting that contact effects at the commune level become stronger—not weaker—as the size of the *etranger* population increases. Below a certain threshold, however, the effect of commune *etranger* population may be comparatively weak or nonexistent.

Cross-Level Interaction Effects

In addition to establishing the main fixed-effects of *etranger* population size on FRN voting at the commune and department levels, I have now reviewed two potential sources of variation in the observed commune-level relationships. In this section, I investigate one final source of variation in commune *etranger* population's observed association with FRN voting. This final source of variation stems from the interplay of key variables across levels of geographic context. To examine these cross-level interaction effects, I re-estimated Model 2 from Table 2 while allowing the estimated slope for commune *etranger* population to vary between departments as a function of three factors: department *etranger* population, department unemployment, and a department-level random effect. The results of these cross-level interactions are shown in Figures 3 and 4.

Figure 3 suggests that the FRN-suppressing effects of commune *etranger* population become steeper as the share of *etrangers* in the department increases.

Figure 3. Cross-Level Interaction between Commune and Department *Etranger* Population Size

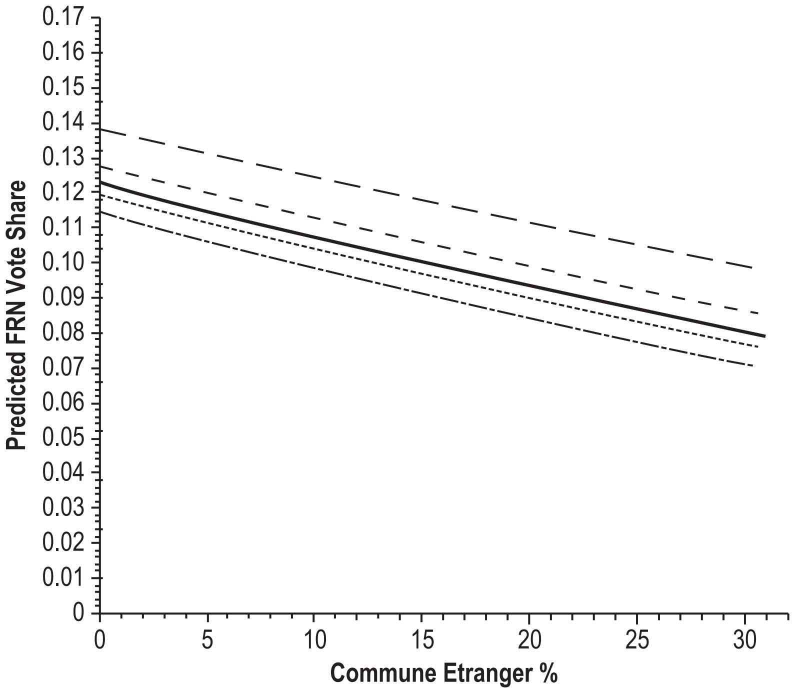


dash-dot-dash – Dept. Etranger % = 1.43 (5th percentile)
short dashes – Dept. Etranger % = 2.60 (25th percentile)
solid line – Dept. Etranger % = 4.00 (50th percentile)
medium dashes – Dept. Etranger % = 5.33 (75th percentile)
long dashes – Dept. Etranger % = 11.11 (95th percentile)

Note: The Y-axis displays the predicted FRN vote share for a commune in a typical department *j* (one where $u_{0j} = 0$). The X-axis contains *etrangers* as a percentage of commune residents. The five lines represent the slope of the association between X and Y when department *etranger* population is set to its 5th, 25th, 50th, 75th, and 95th percentile values. All controls in Model 2 from Table 2 are held at their sample means.

This is an important finding that should qualify the overall positive net association between department *etranger* population and FRN voting. On one hand, membership in a high-*etranger* department makes a commune relatively more likely to feature high levels of FRN voting. Conversely, it also intensifies commune *etranger* population's counteracting negative effects on FRN voting. In other words, a high-*etranger* commune's membership within a high-*etranger* department amplifies—rather than dampening—the effects of intergroup contact. When department *etranger* population is at its 95th percentile value (about 11.11%), a shift from the minimum to the maximum observed values for commune *etranger* population reduces the predicted FRN vote in a typical department (one where $u_{0j} = 0$) from about 15.87 to 7.74 percent. In a department at the observed median for *etranger* population (about 4.00%), however, this same

Figure 4. Cross-Level Interaction between Commune *Etranger* Population and Department-Level Unemployment



dash-dot-dash – Dept. Unemp. % = 5.57 (5th percentile)
short dashes – Dept. Unemp. % = 7.02 (25th percentile)
solid line – Dept. Unemp. % = 7.83 (50th percentile)
medium dashes – Dept. Unemp. % = 9.04 (75th percentile)
long dashes – Dept. Unemp. % = 11.57 (95th percentile)

Note: The Y-axis displays the predicted FRN vote share for a commune in a typical department *j* (one where $u_{0j} = 0$). The X-axis contains *etrangers* as a percentage of commune residents. The five lines represent the slope of the association between X and Y when department-level unemployment is set to its 5th, 25th, 50th, 75th, and 95th percentile values. All controls in Model 2 from Table 2 are held at their sample means.

shift in commune *etranger* population would only affect a predicted change in FRN voting from about 12.23 to 8.09 percent. At levels of department *etranger* population below this median value, the predicted effects of commune *etranger* population shrink further. In fact, this cross-level interaction is such that a commune at the highest observed value for *etranger* population size would actually be expected to have slightly less FRN voting in a department with 11.11 percent *etrangers* than it would in a department with just 1.43 percent *etrangers*. Meanwhile, Figure 4 further reinforces the findings reported in the earlier examination of within-level interaction effects: high levels of unemployment, whether at the commune or department level, appear to have little bearing on the negative relationship between commune *etranger* population and FRN voting.

Discussion and Conclusion

Quantitative analyses of modern European politics have often pointed to the positive correlation between levels of immigration and vote totals for populist-right political parties as evidence for the operation of a competitive threat mechanism that drives support for parties such as the FRN. While other studies of "neighborhood effects" on voting have moved toward increasingly granular measurements of these contextual influences (e.g., the "bespoke neighborhoods" constructed by Johnston et al. 2004), however, the literature on populist-right voting has remained limited by its near-universal selection of large geographic aggregates—either nations or large sub-national units—for the measurement of immigrant population size and other key variables. Because the effects of intergroup contact cannot be captured at such high levels of aggregation, it should come as no surprise that the major theoretical focus of this literature has been devoted to competitive threat dynamics by which the presence of large immigrant populations is linked to native prejudice and higher levels of support for anti-immigrant political parties. The major contribution of this article has therefore been to show that the evidence for competitive threat as an explanation of populist-right voting is, in fact, far from universal.

Following recent work that has argued for the level-dependent effects of both competitive threat and intergroup contact (e.g., Stein, Post, and Rinden 2000), I hypothesized that the positive correlation between immigrant population and populist-right voting in large geographic aggregates should be tempered by a negative correlation between the same two variables in smaller aggregates, such as the individual town or city. This hypothesis is supported by a close examination of contextual influences on FRN voting in the 2007 French presidential election. Communes with large immigrant populations tend *ceteris paribus* to feature lower FRN vote totals (H1). In contrast, departments with large immigrant populations tend *ceteris paribus* to feature higher FRN vote totals (H2). In other words, immigrant population size has both positive and negative main effects on FRN voting. *The direction of the association depends on the geographic level at which the analyst measures the relevant contextual effects*.

Beyond these main effects at two levels, an analysis of cross-level interactions suggests a further qualification to competitive threat explanations of FRN voting: in departments with large immigrant populations, the negative association between immigrant population and FRN voting at the commune level is actually stronger than in low-immigrant departments. This suggests that the prejudice-reducing effects of intergroup contact at the commune level suppress department-level immigrant population size's overall positive effect on FRN voting, especially where we would otherwise expect the latter effect to be strongest (i.e., in departments with many immigrants).

Based on the evidence presented, one may still reasonably question whether the observed FRN-suppressing effects of commune *etranger* population are strong enough to merit much interest. With regard to the main fixed-effects, department *etranger* population's positive association with FRN voting is considerably stronger in magnitude than commune *etranger* population's counteracting negative association. To understand why the commune-level effects are still substantively important, one must consider that virtually all previous empirical work on populist-right voting has reported strong positive effects of immigrant population size. In light of this previous evidence, the mere fact that the effects of commune *etranger* population on FRN voting are *not positive* is nearly as important as the fact that they are negative and nonzero. Finally, although it may be tempting to dismiss small negative effects on FRN voting as potentially owing to election-specific circumstances, such circumstances would not explain the key paradox of *etranger* population's divergent effects at different geographic levels. The differential operation of contact and threat mechanisms across levels of context seems the most convincing and parsimonious explanation of this otherwise puzzling empirical pattern.

There is at least one major limitation to my analysis, which is its exclusive use of ecological data. Although the focus on ecological data has proven to be a worthwhile sacrifice in that it has allowed us to examine previously unseen relationships at the level of the French commune, it still limits the conclusions that we can draw from the analysis. Namely, I cannot claim to have explained why certain individuals are more or less likely to vote for the FRN. I can only make claims about ecological factors that make a randomly chosen—that is to say, contentless—individual in a given commune more or less likely to vote for the FRN.

Despite this limitation, the findings presented here are striking and raise an important general question: why do the same variables sometimes have such different effects when the analyst merely changes the level at which they are measured? The answer offered here is that a change of levels also often implies a change in the mechanisms connecting the explanatory variable to the outcome of interest. Measuring immigrant population at two different geographic levels does not produce two identical or even comparable variables. Instead, the level of measurement powerfully determines the micro-level processes that are captured. The relationship between immigration and voting for anti-immigrant parties is therefore far from universal. Instead, it involves complex relationships that extend across multiple levels, interacting to produce distinct social meanings, interaction patterns, and political—as well as analytical—outcomes.

Notes

1. It is not my goal to provide a full accounting of the various predictors of populist-right voting, as this question has already been pursued to great effect by others (see Adorno et al. 1950 for the classic argument). I will aim for depth rather than breadth with a critical examination of the link between one key predictor—immigrant population size—and the outcome of populist-right voting.
2. In the context of this discussion, I do not account for the subtle distinctions between different formulations of the threat hypothesis; with regard to the association between immigration and FRN voting, they predict the same directional outcome. For that reason, I refer to the entire family of threat theories using "competitive threat" as an umbrella term.

3. I have also conducted supplementary tests on a nonrandom sample of the 763 most populous communes in mainland France. The effects of immigrant population size on FRN voting were found to be similar in both samples. Analysis of the urban-skewed sample also showed that, at a given immigrant population size, communes with less residential segregation between immigrants and nonimmigrants feature lower FRN voting. Unfortunately, this test cannot be replicated in the random sample because it requires residential data for subcommune units; these data are only available for the small minority of communes above an administratively defined population threshold.
4. The lone excluded department was Hauts-de-Seine, which contains just 36 communes. None of these communes were selected in 1,450 random draws from the total population of 36,229 communes (this number includes the 20 Paris *arrondissements* as separate communes and excludes all nonmainland communes).
5. Another potential problem is that the effects of *etranger* population share on voting may simply reflect this predictor's correlation with the presence of voting non-*etranger* immigrants. The population share of non-*etranger* immigrants can be estimated by subtracting the number of *etrangers* from the number of *immigres*. Unsurprisingly, the population share of non-*etranger* immigrants is negatively associated with FRN voting. However, including this variable in the model did not diminish or change the interpretation of the association between *etranger* population size and FRN voting. In the interest of parsimony, I do not include it in the presented models.
6. Gelman and Hill (2007) place the HLM condition of "partial pooling" between two alternative extremes. "Complete pooling" occurs when we simply ignore the nested data structure and estimate a single regression equation using all observations. At the opposite extreme, "no pooling" occurs when we estimate separate regressions for each department without allowing any department to "borrow" precision from others.
7. Once again, the fact that this range of predicted values does not include the unadjusted commune sample mean of 12.57 percent is not indicative of any error in the estimates, because this unadjusted mean is biased by the unique effects of department membership. The predicted values vary around the mean department intercept and therefore hold these unique effects constant. To make an analogy, education researchers often use multilevel models to produce estimates that apply to students in a "typical" school, knowing that "completely pooled" estimates ignoring school membership are biased by their lack of adjustment for school-specific random effects.

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