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Political Legitimacy and Normative Disorientation in European Liberal Democracies

Abstract: Legitimacy is one of the fundamental topics of the social and political sciences, as well as a valid issue in contemporary Western societies. Legitimacy is based on the existence of a common standard for evaluating social and political systems. If such a standard is absent, legitimacy is impossible by definition (Beetham 1991). The research question of this article is: to what extent is the level of a political system's legitimacy explained by the effect of normative disorientation? Data from round 5 of the European Social Survey is analyzed by multilevel linear regression models in order to verify hypotheses about the strength and direction of the correlation between political legitimacy and normative disorientation. Analysis showed that normative disorientation is negatively correlated with the level of political legitimacy.

Keywords: legitimacy, normative disorientation, liberal democracy, hierarchical linear models

Introduction

Contemporary academic and political debates on the condition of Western liberal democracies involve issues of the normative regulation of individuals' actions. It is argued that liberal democracies and market relations are accompanied by constant change and by tension between competing norms and values (Nisbet 1975; Bellah et al. 1986; Putnam, Leonardi, and Nanetti 1994; Etzioni 1994; Etzioni 1995a).

The economic, social, and political repercussions of the 2008–2009 global financial crisis again revealed the tension between democratic political institutions and market relations. The crisis brought a new dynamics to political legitimacy in European societies. Citizens of European countries seemed to withdraw their support for both national and international political structures. As data from a Eurobarometer study shows, trust for national parliaments and governments has steadily declined since 2008 (with an exception at the turn of the year 2014/2015). Simultaneously, trust in the European Union and its institutions, such as the European Parliament, European Commission, and European Central Bank, has steadily decreased since 2007 (see Standard Eurobarometer 2015, Public Opinion in the European Union 2016: 74–75). This phenomenon is visible not only in southern European countries (i.e., Portugal, Spain, Italy, Greece), but also in such relatively economically stable countries as Germany, the United Kingdom, and France. Klaus Armingeon and Kai Guthmann (2014) also reported declining support for national democracy among European countries in 2007–2011. Other symptoms of the legitimacy crisis in European liberal democracies are the rise of anti-establishment and Eurosceptic parties throughout Europe and the ineffectiveness of democratic discourse in regard to the social, fiscal, and structural

policies applied as a remedy for the consequences of the economic crisis (Armingeon and Baccaro 2012). As European liberal democracies face pressing problems of political, social and economic instability, understanding the correlates of political legitimacy continues to be a challenge.

David Beetham argued that for a political system to be legitimate, a common standard of evaluation is needed. If such a standard is absent, legitimacy is impossible by definition (Beetham 1991: 17–18). The societies of contemporary European democracies are subject to increasing pressure from the market and its rationality (Hövermann, Gross, and Messner 2015). Under such conditions, individuals are prone to reject existing norms and values as inadequate, resulting in normative disorientation. This may lead to a lack of axiological and normative bases for evaluating the existing order and thus to a low level of political legitimacy.

The purpose of this paper is to point to normative disorientation as a new correlate—that is, one that has not been empirically analyzed—of political legitimacy. The research question of this article is: to what extent is the level of political legitimacy explained by the effect of normative disorientation? In order to answer this question it is necessary to take into account the previously examined causes of this socio-political phenomenon. Thus in investigating the relation between normative disorientation and political legitimacy, I control for correlates of political legitimacy that have already been indicated in preceding theoretical and empirical studies.

The remainder of this article is structured as follows. First, I briefly discuss political legitimacy and normative disorientation. Then I review past theoretical and empirical findings on the causes of political legitimacy. In the next section, measurements of political legitimacy, normative disorientation, and other correlates are constructed based on data from the European Social Survey round 5 (2010). Finally, these measures are used in multilevel linear regression models in order to verify hypotheses about the strength and direction of the correlation between political legitimacy and normative disorientation.

Political Legitimacy

A political system is considered legitimate if the individuals who are subordinate to political authority within that system have confidence in certain beliefs in regard to it. This is what Max Weber referred to as *legitimitätsglaube* (Weber 1978: 212–15). “[T]he basis of every system of authority, and correspondingly of every kind of willingness to obey, is a belief, a belief by virtue of which persons exercising authority are lent prestige” (Weber 1964: 382). Weber considered legitimacy to be an important explanatory variable for social stability. He argued that the stability of an individual’s behavior emerges from faith in a particular social order, habitual rule-following, or pursuit of self-interest, but it is faith in a system’s legitimacy that gives rise to the greater stability of social relations (Weber 1978: 36–38). Seymour Martin Lipset (1988: 77) and Peter Gordon Stillman (1974: 37) defined legitimacy along these lines.

David Beetham pointed out that the Weberian concept of legitimacy neglects individuals’ beliefs in what is necessary for a particular political institution to be legitimized. For

him, a power relationship is legitimate because its legitimacy can be justified in terms of people's beliefs, not because people believe in its legitimacy (Beetham 1991: 11). He points to three conditions of legitimacy: (1) obtaining power is consistent with a set of established rules, (2) the rules are consistent with the beliefs of all the actors involved in power relations, and (3) acceptance of these rules is explicitly expressed (Beetham 1991: 15–25). All three levels of legitimacy provide moral grounds for the acceptance of political authority and of subordination.

Beetham claimed that the rules of obtaining power are the most rudimentary aspects of legitimacy. Thus, political power is legitimized on the condition that it was obtained and is practiced in accordance with these rules. Embeddedness is essential for the second condition of legitimacy. To legitimize political authority, the rules must invoke the commitment of all parties connected by relations of power. Only commonly shared norms and values can constitute grounds for a strong commitment to rules. Axiological and normative beliefs justify accepted sources of authority, the desirable virtues of incumbents, the public interest, and the socio-economic needs of groups and individuals that a particular political system ought to satisfy (Beetham 1991: 17).

Within the scope of this article legitimacy is understood as a gradable state of consciousness of individuals, based on their conviction that the existing situation is the most appropriate and morally correct. Legitimacy is reflected in individuals' attitudes to the existing political system. For the purposes of empirical analysis, legitimacy is considered here as a continuum from full support to complete lack of support for the current political system. It is measured by such indicators as respondents' opinions on the functioning of the national economy, government, and democracy. These observational terms denote individuals' evaluations of economic, political, and procedural aspects of the existing political order and have been commonly used to measure diffuse and diffuse-specific support for political regimes (see Westle 2007: 96).

David Beetham argued that for a political system to be legitimate, a common standard of evaluation is needed. If such a standard is absent, legitimacy is impossible by definition (Beetham 1991: 17–18). The societies of contemporary European democracies are subject to increasing pressure from the market, which intensifies the pace of social change (Hövermann, Gross, and Messner 2015). Under such conditions, individuals are prone to reject existing norms and values as inadequate, which results in normative disorientation. This may lead to lack of axiological and normative bases for evaluating the existing order and thus to a low level of political legitimacy. Furthermore, the importance of common norms and values for political legitimacy has been stressed by David Easton (1975: 456–57) and by other writers re-conceptualizing his theory of political support (e.g., Westle 1989: 169–205).

Normative Disorientation or Normlessness

The notion of normative disorientation has been present in sociological theories since the second half of the nineteenth century. It is most commonly associated with the term

“anomie,” which has attracted considerable attention in sociological literature. Jean-Marie Guyau introduced the term as “moral anomie” and “religious anomie,” which denoted freeing an individual from the bonds of common social norms (Orrú 1987: 103). The term “anomie” was then incorporated and redefined by Emile Durkheim in his theory of social regulation (Durkheim 2013: 285–91; Durkheim 2005: 213–49). Durkheim defined “anomie” as a state in which social relations and individual actions are deregulated, i.e., lacking a binding system of social norms (Durkheim 2005: 213–14; Durkheim 2013: 11; 285–91). In order to identify the various forms of anomie resulting from declassing or sudden upward mobility in the hierarchy of prestige, Durkheim referred to regressive and progressive anomie respectively (Durkheim 2005: 248–49). He postulated that the common denominator of both modalities of anomie is a normative crisis, i.e., a collapse of the norms and values guiding individuals’ behavior. Some modern interpretations of Durkheim’s theory of social regulation see normative disorientation as a common element of both under-regulation (anomie) and over-regulation (fatalism) (Besnard 1988; Besnard 1993; Bieliński 2013).

The theme of normative disorientation was also addressed by Talcott Parsons “[...] as the state where large number of individuals are to a serious degree lacking in the kind of integration with stable institutional patterns” (1955: 125). In such a situation individual personalities cannot “[...] organize about a coherent system of values, goals, and expectations” (Parsons 1955: 126).

In his seminal 1938 paper, Robert K. Merton pointed out that when a social system lacks normative regulation on diverse levels of its structure (the normative structure and opportunity structure) the result is nonconformist or deviant behavior. “Aberrant conduct, therefore, may be viewed as a symptom of dissociation between culturally defined aspirations and socially structured means” (Merton 1938: 674). In this set of conditions individuals are willing to use illegitimate means to achieve socially accepted (cultural) goals. This approach was subsequently referred to by Melvin Seeman as “normlessness,” i.e., the “high expectancy that socially unapproved behaviors are required to achieve given goals” (Seeman 1959: 788).

Institutional Anomie Theory is a more recent perspective on the problem of normative disorientation (Messner and Rosenfeld 2001; Messner, Rosenfeld, and Sasson 1995; Messner, Thome, and Rosenfeld 2008). In this approach, non-economic social institutions, such as family, politics, and education, lose their regulative capacities because the economy dominates the institutional balance of power. This situation leads to success-driven deviant behavior. In economy-dominated societies non-economic social institutions are undermined through processes of (1) the penetration of economic norms and values, (2) accommodation to economic social roles in role-conflict situations, and (3) the devaluation of non-economic social roles. Institutional Anomie Theory tries to incorporate Emile Durkheim’s cult of the individual and disorders in social regulation, Robert K. Merton’s anomic success, and Talcott Parsons’ notion of social institutions as normative structures.

In this paper normative disorientation is understood as a state in which an individual’s actions are unregulated, i.e., he/she is not willing or able to behave in accordance with established formal or informal rules and norms.

Causes of Legitimacy

The two main explanatory perspectives on legitimacy are the perspective of political culture and the perspective of political economy (see Polavieja 2013). The former emphasizes shared values, political socialization, and adherence to the principles of liberal democracy as conditions for the stability of political systems (Almond and Verba 1963; Inglehart 1977; Inglehart 1990; Putnam, Leonardi, and Nanetti 1994), while the latter focuses on the capacity of political systems to represent and meet the needs and socio-economic interests of individuals and groups (Habermas 1976; Lipset 1988; Offe 1993; Goldthorpe 1996).

From the political economy perspective, it has been argued that belief in a system's legitimacy is supported by a set of socio-economic and political conditions. The socio-economic conditions are: (1) an increase in the common welfare, (2) the effectiveness of the economy, and (3) a decline in social inequalities. The political conditions involves (1) broad citizen rights, (2) effective government institutions and political parties, and (3) the ability of political elites to reach a consensus (see Diamond and Lipset 1995). Scholars writing from the perspective of political culture have pointed to such conditions of legitimacy as impersonal trust (Putnam, Leonardi, and Nanetti 1994; Inglehart 1999b) and post-materialistic values (self-expression, autonomy, quality of life, belonging) (Inglehart 1990), among other things.

Other researchers (e.g., Huang, Chang, and Chu 2008: 48) have called attention to such contributing factors for political legitimacy as (1) the level of modernization/post-modernization (Diamond 1999; Inglehart 1977); (2) democratic socialization (Finkel 1987); (3) individuals' evaluation of economic (Przeworski 1991: 184) and democratic institutions (Evans and Whitefield 1995).

On the grounds of the modernization hypothesis it has been argued that social and economic development foster tolerance, trust, political and civic participation, the valuing of freedom, and political efficacy (Diamond 1999; Inglehart and Baker 2000). However, the relation between modernization and political legitimacy is equivocal. As Ronald Inglehart (1977; 1997) pointed out, economic development results in an intergenerational shift towards post-materialistic values. The axiological change may contribute to political legitimacy, but also to declining trust in political institutions and poor evaluations of a democracy's performance (Inglehart 1999a).

Support for a political system can also result from the internalized norms of formal and informal institutions. In this line of argumentation, civic and political institutions have a socializing effect that supports the legitimacy of a political system. In consequence, participation in formal procedures of democracy as well as other formal or informal civic and political activities increases support for the current regime (Finkel 1987). Other researchers argue that legitimacy is related to political ideology, which influences individuals' evaluations of political institutions and the performance of the political system (Anderson et al. 2005). These evaluations are consistent with people's previous beliefs, as individuals avoid cognitive dissonance. Thus, conservative political views determine the degree to which the political status quo is perceived as legitimate and justified (see Anderson and Singer 2008: 11–12). Ronald Inglehart pointed to the level of subjective well-being as a stable cultural attribute of a society, and this has important political consequences (Inglehart 1997: 176–

78). According to him, a political regime gains legitimacy by association when citizens have high levels of subjective well-being.

The problem of legitimacy implies, both historically and analytically, a crisis of political authority (Habermas 1979: 178–79). Seymour M. Lipset argued that on the most general level, a crisis of legitimacy stems from change in the social structure (Lipset 1988). While social and political institutions disintegrate, rates of social mobility increase and the social system lacks the ability to meet the needs and interests of individuals and groups. From the economic perspective, a crisis of legitimacy is enforced by the inability of modern liberal democracies to reconcile economic development and the increasing demands for a welfare state (O'Connor 1979). Beetham argued that economic pressures on the government encourage unpopular decisions. This in turn triggers citizens' discontent and undermines the political system (Beetham 1991). Daniel Bell indicated the cultural sources of the legitimacy crisis (Bell 1996). Emphasis on consumption decreases individuals' inclination to invest. As a result, the general (Weberian) norms and values of capitalism, which are embedded in non-market social institutions, are undermined.

Some theorists argue that the economy, understood as one of the main social institutions, weakens the regulatory capacity of other social institutions (Messner and Rosenfeld 1997; Messner and Rosenfeld 2001; Messner, Thome, and Rosenfeld 2008). According to Steven F. Messner and Richard Rosenfeld (2001), the dominant position of the economy manifests itself in such cultural traits as universalism, individualism, achievement-orientation and money fetishism. American communitarians have identified these norms and values as one of the causes of the crisis of modern democracy. For example, Amitai Etzioni (1995b) pointed out that excessive individualism, egoism, and profit orientation have negative consequences for citizens' engagement and communitarian sentiments, resulting in a low level of political legitimacy.

Finally David Easton pointed to powerlessness, normlessness, meaninglessness, and isolation as possible determinants of the degree of support for the current political system (Easton 1975: 456–57).

Research Questions and Hypotheses

The research question of this article is to what extent the level of political legitimacy in contemporary European liberal democracies is explained by the effect of normative disorientation. My hypothesis is that the level of political legitimacy correlates with normative disorientation on an individual level. I expect this relationship to have a negative direction, which means that individuals with high levels of normative disorientation will endow a political system with low legitimacy. The main premise for such a hypothesis is that a high level of normative disorientation undermines the ability of individuals to reach a common standard for evaluating the existing political system. I assume that citizens of European countries experience increasing pressure from market relations (see Hövermann, Gross, and Messner 2016). This results in egoistic individualism, achievement orientation, and universalism, which are values typical of market relations (Messner and Rosenfeld 2001; Messner and Rosenfeld 1997; Messner, Thome, and Rosenfeld 2008). As economic factors

come to dominate in an institutional balance of power, the roles, norms and values constituting other social institutions are devalued and deprived of their regulatory capacity. The result is normative disorientation, which supports citizens' inability to reach a common standard for evaluating the existing political system and thus leads to a low level of its legitimacy.

I assume that the negative effect of normative disorientation persists when other individual-level correlates of legitimacy are controlled for. Moreover, I expect the effect of normative disorientation to remain stable when such country-level specificities as the level of income inequality, unemployment rate, and GDP per capita are accounted for. The theoretical and empirical studies discussed above suggest several hypotheses concerning the relationship of political legitimacy with individual- and country-level variables. Therefore, I expect the respondent's higher household income, higher position in the social structure, and higher level of education to have a positive effect on political legitimacy. Similarly, the higher the respondent's general trust, degree of political participation, and interest in politics, the more the individual should consider the present political system to be legitimate. Furthermore, I expect life satisfaction and conservative political views to be positively correlated with legitimacy. On the country level I expect a low level of income inequality and a low unemployment rate to support political legitimacy. Conversely, high political legitimacy is expected to accompany a country's high economic performance.

Data, Measures, and Statistical Method

Data

The introductory analysis of data from a nationwide representative survey in Poland showed strong empirical and theoretical grounds for the correlation of political legitimacy and normative disorientation (Bieliński 2013). Data from cross-national surveys, such as the European Social Survey, allow us to further investigate the relation between these two phenomena, taking into account individual-level explanatory variables as well as national specificities.

I use data from the 5th round of the European Social Survey (2010). Although two more recent datasets from the ESS study are already available for researchers, it was not possible to analyze this data due to the lack of indicators of normative disorientation in data from the 2012 and 2014 waves of the survey. The data from the ESS round 5 was collected in 2010 in 27 European countries.¹ Before analysis, respondents from countries with a Freedom House Civil Liberties Index and Political Rights Index higher than 1 were removed from the dataset.² This made it possible to hold constant important political-system characteristics postulated by researchers using a political economy perspective, such as the scope of civil

¹ The following countries participated in ESS Round 5: Belgium, Bulgaria, Croatia, Cyprus, the Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Israel, Lithuania, the Netherlands, Norway, Poland, Portugal, the Russian Federation, Slovakia, Slovenia, Spain, Sweden, Switzerland, Ukraine, the United Kingdom.

² These countries are: Bulgaria, Croatia, Greece, Israel, the Russian Federation and Ukraine.

rights, the effectiveness of government institutions and political parties, and the inclination of political elites to reach consensus (see Diamond and Lipset 1995).

Measurement

Both simple and complex measures have been used in order to represent the phenomena under investigation. Principal component analysis with varimax rotation made it possible to extract five components explaining 57.6% of the cumulative variance in selected variables (see Table 1). Political legitimacy is understood as a gradable state of individuals' consciousness measured by the respondent's opinion on the functioning of the national economy, government, and democracy. The relevant questions in ESS round 5 are: *On the whole how satisfied are you with the present state of the economy in [country]?; Now thinking about the [country] government, how satisfied are you with the way it is doing its job?; And on the whole, how satisfied are you with the way democracy works in [country]?* Respondents answered these questions on an 11-point numeric scale, where 0 means "extremely dissatisfied" and 10 means "extremely satisfied." All three variables have high and positive factor loadings on the first of the extracted components, which explained 14.7% of the variance (see Table 1).

Normative disorientation is understood as a state in which an individual's actions are unregulated, i.e., he/she is not willing to behave in accordance with established formal or informal rules and norms. The first two indicators denote the respondent's assessment of the following statements: *All laws should be strictly obeyed; Doing the right thing sometimes means breaking the law.* Respondents answered on a 5-item semantic scale where 1 means "agree strongly" and 5 means "disagree strongly." Answers to the second statement have been recoded so that high numeric values indicate the respondent's agreement to the statement. The third indicator of normative disorientation was selected from a 21-item version of the Portrait Values Questionnaire included in ESS: *She/he believes that people should do what they're told. She/he thinks people should follow rules at all times, even when no-one is watching.* Respondents answered on a 6-item semantic scale where 1 means "very much like me" and 6 means "not like me at all." All three variables form a distinct component, which explained 9.8% of variance (see Table 1).

The effects of political socialization, such as civic and political engagement, are suggested to be an important stimulant of political legitimacy (Finkel 1987). Indicators of these characteristics are three questions from the ESS: *How interested would you say you are in politics; Did you vote in the last [country] national election in [month/year]? and During the last 12 months, have you done any of the following? Have you ... contacted a politician, government or local government official?, ... worked in a political party or action group?, ... worked in another organization or association?, ... worn or displayed a campaign badge/sticker?, ... signed a petition?, ... taken part in a lawful public demonstration?, ... boycotted certain products?* Respondents were asked to rate their interest in politics on a 4-item semantic scale, where 1 means "very interested" and 4 means "not at all interested." The numerical values of this variable were recoded, so that high values represent a high intensity of interest in politics. Respondents not eligible to vote in the last national elections were excluded from further analysis. Voters were marked with 1, while

Table 1
Principal Component Analysis, Factor Loadings

	legitimacy	domination of economy	market values	political engage- ment	normative disorienta- tion
satisfaction with economy	0.831				
satisfaction with government	0.874				
satisfaction with democracy	0.840				
work evenings or nights		0.836			
work overtime		0.705			
work at weekends		0.799			
important to be rich			0.723		
important to be successful			0.814		
important to be free			0.561	0.213	
law should be strictly obeyed					0.755
doing the right thing means breaking the law					0.630
important to follow rules			-0.227		0.629
interest in politics				0.745	
political participation				0.632	0.234
vote				0.664	
SS loadings	2.198	1.850	1.585	1.547	1.465
Proportion Var	0.147	0.123	0.106	0.103	0.098
Cumulative Var	0.147	0.270	0.376	0.479	0.576
Proportion Explained	0.254	0.214	0.183	0.179	0.169
Cumulative Proportion	0.254	0.468	0.652	0.831	1.000

Principal component analysis with varimax rotation, KMO = 0.67; Brattlet $p < 0.000$; Factor loadings < 0.2 were suppressed.

non-voters were marked with zero. A binary variable was constructed to denote political and civic participation, with 1 indicating that an individual had taken any of the above-mentioned actions and 0 indicating those who reported none of the above forms of participation. These variables form a distinct component explaining 10.2% of variance (see Table 1).

Market values are measured by three questions from the Portrait Values Questionnaire: for the value of individualism—*It is important to her/him to make her/his own decisions about what she/he does. She/he likes to be free and not depend on others*; for fetishism of money—*It is important to her/him to be rich. She/he wants to have a lot of money and expensive things*, and achievement orientation—*Being very successful is important to her/him. She/he hopes people will recognize her/his achievements*. Respondents answered on a 6-item scale where 1 means “very much like me” and 6 means “not like me at all.” Coding of these variables has been reversed. All three variables form a distinct component explaining 10.6% of variance (see Table 1).

The domination of the economy over other social institutions has been operationalized in terms of frequency of behavior. The economy dominates in an institutional balance of power when activities typical of economic social roles are undertaken during the time allotted to non-economic social roles (Messner and Rosenfeld 1997; Messner, Thome, and Rosenfeld 2008). This situation can be measured by three questions concerning work-life

balance in the ESS: *How often does your work involve ... working evenings or nights? ... having to work overtime at short notice? ... working on weekends?* Respondents answered the first two questions on a 7-item semantic scale where 1 means “never” and 7 means “every day,” while a 5-item semantic scale was used in the last question where 1 means “never” and 5 means “every week.” The selected variables load high on a single component that explains 12.4% of variance (see Table 1).

Satisfaction with life or an individual’s well-being is measured with the following question from the ESS questionnaire: *All things considered, how satisfied are you with your life as a whole nowadays? Please answer using this card, where 0 means extremely dissatisfied and 10 means extremely satisfied.* Political views were measured on a right-left scale: *In politics people sometimes talk of “left” and “right.” Using this card, where would you place yourself on this scale, where 0 means the left and 10 means the right?*

An individual’s position in the social structure is the most primary predictor of political legitimacy. Three aspects of an individual’s social position were taken into account in the empirical analysis: the level of education—measured by years of education completed; total net household income—transformed logarithmically in order to allow for strict comparison between different currencies and account for non-normal (long-tail) distribution of this variable in some countries;³ and the EGP class scheme. The variable indicating respondents’ social class was obtained by applying Ivano Brison’s SPSS syntax (Leiufrsrud, Bison, and Jensberg 2005) adjusted to execute with ESS round 5 dataset. The eleven classes were then recoded into seven class categories.

Finally, country-level variables served to denote levels of modernization and income inequality. GDP per capita at current prices (US dollars 2010) and the unemployment rate were used to measure the country’s economic performance. The level of income inequality was expressed in the form of the GINI coefficient after taxes and transfers. All three country-level variables were derived from the ESS multilevel dataset.⁴

Statistical Method

In order to test the hypothesis of normative disorientation’s negative effect on political legitimacy, I use multilevel linear regression. This statistical technique allows for modeling the individual-level dependent variable as a function of both individual and country-level characteristics. In the case of hierarchically organized data (such as the multi-country European Social Survey) ordinary least squares (OLS) regression may lead to biased estimates of parameters and their standard errors. Thus, the use of OLS regression on nested data increases the risk of rejecting a null hypothesis of no relationship between dependent and independent variables, when it is true (false negative) (Raudenbush 1993; Raudenbush and Bryk 2002).

³ Since 2010 total net household income is measured in ESS as decile income categories defined for each participating countries.

⁴ The data applied in the analysis in this publication is based on the ESS Multilevel Data Repository. The data is provided by OECD and EUROSTAT, and prepared and made available by the Norwegian Social Science Data Services (NSD). Neither OECD, EUROSTAT nor NSD are responsible for the analyses/interpretation of the data presented here.

In this article I analyze two-level models where individuals are nested within countries. Since country-level characteristics such as GDP per capita, unemployment rate, and GINI coefficient are highly correlated,⁵ I analyze relationships between these variables and political legitimacy in three distinct multilevel models. Full models are formally presented in equations 1–4. The individual-level part of the model is presented in equation 1, while equations 2–4 cover the country-level part of three distinct models.

Individual-level equation:

$$\begin{aligned} \textit{legitimacy}_{i,j} = & \beta_{0,j} + \beta_{1,0} \cdot \textit{Education}_{i,j} + \beta_{2,0} \cdot \textit{EGPClass}_{2,i,j} + \dots + \beta_{7,0} \cdot \textit{EGPClass}_{7,i,j} \\ & + \beta_{8,0} \cdot \textit{logHouseholdIncome}_{i,j} + \beta_{9,0} \cdot \textit{MarketValues}_{i,j} \\ & + \beta_{10,0} \cdot \textit{DominationOfEconomy}_{i,j} + \beta_{11,0} \cdot \textit{PoliticalEngagment}_{i,j} \\ & + \beta_{12,0} \cdot \textit{GeneralizedTrust}_{i,j} + \beta_{13,0} \cdot \textit{PoliticalViews}_{i,j} \\ & + \beta_{14,0} \cdot \textit{SatisfacionWithLife}_{i,j} \\ & + \beta_{15,0} \cdot \textit{NormativeDisorientation}_{i,j} + r_{i,j} \end{aligned} \quad (1)$$

Country-level equations:

$$\beta_{0,j} = \gamma_{0,0} + \gamma_{0,1} \cdot \textit{GINI}_j + u_{0,j} \quad (2)$$

$$\beta_{0,j} = \gamma_{0,0} + \gamma_{0,1} \cdot \textit{UnemploymentRate}_j + u_{0,j} \quad (3)$$

$$\beta_{0,j} = \gamma_{0,0} + \gamma_{0,1} \cdot \textit{GDPPerCapita}_j + u_{0,j} \quad (4)$$

Equation 1 models the degree to which individual i in country j accords legitimacy to his or her country's political system. Different intercepts $\beta_{0,j}$ are estimated for each country included in the analysis. The following terms $\beta_{1,0}$ to $\beta_{15,0}$ refer to regression coefficients for individual-level independent variables. They denote the effect of a predictor controlling for other independent variables. The crucial feature of these models is that only the intercept parameter in the level-1 model, $\beta_{0,j}$, is assumed to vary at level-2.⁶ Country-level equations 2–4 model different intercepts for each country ($\beta_{0,j}$ from equation 1). They are a function of the GINI coefficient, unemployment rate, and GDP per capita respectively.

In order to test the hypothesis of the negative effect of normative disorientation on political legitimacy, I estimated six distinct multilevel models.⁷ Models 1 to 3 predict political

⁵ Pearson's correlation coefficient ranges from -0.56 ($p < 0.01$) for GDP per capita and the unemployment rate to 0.29 ($p < 0.01$) for the unemployment rate and GINI after tax and transfers.

⁶ Random intercept and slope models showed no variation of the regression coefficient for normative disorientation across countries. This means that the effect of normative disorientation remains stable for all countries included in the analysis. To simplify the analysis, these models will be omitted as they do not increase the overall goodness-of-fit statistics.

⁷ The maximum likelihood (ML) method was used rather than the restricted/residuals maximum likelihood (REML) criterion for estimating model parameters. In general, the REML method produces less biased estimates of parameters than the ML method for multilevel models. Nevertheless, the ML method allows comparison of models. During the analysis I estimated models using both REML and ML methods and obtained similar parameter estimates and standard errors for both fixed and random effects. Statistical analysis and data transformations have been conducted with R Language and Environment for Statistical Computing (R Core Team 2014). Mixed effects models were estimated with the 'lme4' package (Bates et al. 2015). Additional computations were conducted

legitimacy as a function of individual-level covariates and as a random effect of country, with no other level-2 predictors. Models 4 to 6 include all individual-level predictors and level-2 independent variables. Continuous independent variables were rescaled by centering and dividing by two standard deviations, while binary independent variables were centered around the mean. This allows for comparisons of regression coefficients between continuous and binary variables and makes interpretation of the results easier (see Gelman 2008). Consequently, the coefficients for all continuous and binary predictors can be compared, since they are measured on roughly the same scale. The reported coefficients indicate the effect of a two-standard-deviations increase of a predictor on the dependent variable.

Results

Statistical analysis showed that the question of the legitimacy accorded by an individual to his or her country's political system can be approached in terms of a multilevel analysis. The interclass correlation coefficient value (ICC1) of 0.299 indicates that 29.9% of variance in political legitimacy can be "explained" by country membership. Moreover, the ICC2 value of 0.997 indicates that countries can be reliably differentiated in terms of individual political legitimacy.

The effects of socio-demographic variables are stable across all models (see Table 2). Education has a positive effect on political legitimacy. The dependent variable increases while years of education completed increases by two standard deviations. The effect of education is not strong compared to other predictors, but remains stable and statistically significant (from $\beta = 0.04$, $p < 0.05$ in model 1 to $\beta = 0.09$, $p < 0.001$ in models 3–6). The respondent's position in the social structure has a positive effect on political legitimacy. Coefficients representing the effect of each EGP category relative to high-grade professionals, administrators, and managers are negative and mostly statistically significant. This means that, controlling for other independent variables, belonging to a particular EGP class is conducive to lower political legitimacy than belonging to the reference category. Respondents occupying the highest position in the social structure tend to endow the political system with the strongest legitimacy. The regression coefficient for log total net household income in model 1 is $\beta = 0.26$ ($p < 0.001$), making this variable the strongest predictor among independent variables included in this model. As the log household income increases by its two standard deviations, political legitimacy increases by 0.26. In the following models (2–6) the effect of income decreases to the level of $\beta = 0.12$, but remains stable and statistically significant at the level of $p < 0.001$. Thus, as expected, household income has a positive effect on political legitimacy (see Table 2).

Additional explanatory variables postulated by political and social theories are introduced in model 2. Market values ($\beta = 0.02$, $p \geq 0.05$) and the domination of the economy

using the following packages: 'arm' for model parameters standardization (Gelman and Su 2015), 'multilevel' for computing ICC1 and ICC2 statistics (Bliese 2013), 'MuMIn' for conditional and marginal R-squared statistics serving as additional goodness-of-fit measures (Bartoń 2015). Tables presenting results from regression models were produced with the 'texreg' package for R programming language (Leifeld 2013).

Table 2
Determinants of Legitimacy. Linear Mixed Effects Models. Coefficients are standardized as suggested by Gelman (2008)

	Null Model	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Individual-level predictors							
(Intercept)	0.04 (0.12)	0.08 (0.12)	0.05 (0.09)	0.05 (0.10)	0.07 (0.10)	0.04 (0.07)	0.03 (0.07)
years of education completed		0.04 (0.02)*	0.07 (0.02)***	0.09 (0.02)***	0.09 (0.02)***	0.09 (0.02)***	0.09 (0.02)***
EGP I Prof., admin. and managers, hi-grade (reference category)		-0.03 (0.02)	-0.02 (0.02)	-0.02 (0.02)	-0.01 (0.02)	-0.02 (0.02)	-0.02 (0.02)
EGP II Prof., admin. and managers, lo-grade		-0.09 (0.03)***	-0.09 (0.02)***	-0.10 (0.02)***	-0.10 (0.02)***	-0.10 (0.02)***	-0.10 (0.02)***
EGP III Routine non-manual, employees		-0.05 (0.03)	-0.02 (0.03)	-0.00 (0.03)	-0.00 (0.03)	-0.00 (0.03)	-0.00 (0.03)
EGP IV Small proprietors, employees and self-employed		-0.08 (0.03)**	-0.07 (0.03)**	-0.08 (0.03)**	-0.08 (0.03)**	-0.08 (0.03)**	-0.08 (0.03)**
EGP V-VI Supervisors, skilled manual workers		-0.10 (0.03)**	-0.05 (0.03)	-0.06 (0.03)*	-0.06 (0.03)*	-0.06 (0.03)*	-0.06 (0.03)*
EGP VII Non-skilled manual workers							
EGP IVc: Small proprietors and employees and self-employed farmers		0.01 (0.06)	-0.06 (0.05)	-0.06 (0.05)	-0.06 (0.05)	-0.06 (0.05)	-0.06 (0.05)
logarithm of household total net income		0.26 (0.02)***	0.12 (0.02)***	0.12 (0.02)***	0.12 (0.02)***	0.12 (0.02)***	0.12 (0.02)***
market values			0.02 (0.01)	0.01 (0.01)	0.01 (0.02)	0.01 (0.01)	0.01 (0.01)
domination of economy			-0.01 (0.01)	-0.02 (0.01)	-0.02 (0.01)	-0.02 (0.01)	-0.02 (0.01)
political engagement			-0.31 (0.02)***	-0.32 (0.02)***	-0.32 (0.02)***	-0.32 (0.02)***	-0.32 (0.02)***
generalized trust			0.42 (0.02)***	0.42 (0.02)***	0.42 (0.02)***	0.42 (0.02)***	0.42 (0.02)***
political views (L-R)			0.30 (0.02)***	0.28 (0.02)***	0.29 (0.02)***	0.29 (0.02)***	0.29 (0.02)***
life satisfaction			0.53 (0.02)***	0.51 (0.02)***	0.51 (0.02)***	0.51 (0.02)***	0.51 (0.02)***
normative disorientation				-0.17 (0.01)***	-0.18 (0.01)***	-0.17 (0.01)***	-0.17 (0.01)***
country-level predictors							
GINI after tax and transfers					-0.11 (0.22)		
unemployment rate						-0.51 (0.14)***	
GDP per capita in thousands							0.56 (0.12)***
AIC	50669.77	40404.33	35159.85	35000.23	33000.83	34991.99	34988.21
BIC	50692.80	40486.35	35285.61	35133.38	33140.54	35132.54	35128.77
Log Likelihood	-25331.88	-20191.16	-17562.93	-17482.11	-16481.41	-17476.99	-17475.11
Num. observations	15937	12791	12059	12059	11536	12059	12059
Num. groups: country	21	20	20	20	18	20	20
Variance: country (Intercept)	0.29	0.26	0.16	0.17	0.17	0.10	0.08
Variance: Residual	0.66	0.66	0.53	0.52	0.54	0.52	0.52

*** p < 0.001,

** p < 0.01,

* p < 0.05

over other social institutions ($\beta = -0.01$, $p \geq 0.05$) appeared to have no statistically significant effect on political legitimacy (see Table 2). This result remains in subsequent models, thus providing no support for the hypothesis of an inverse correlation between political legitimacy and these two covariates. Other predictors introduced in model 2 are strong and statistically significant. The regression coefficient for political engagement indicates a negative relationship with the dependent variable ($\beta = -0.31$, $p < 0.001$, see Table 2). It means that an increase in political engagement by two standard deviations results in a decrease of political legitimacy by 0.31. This effect remains in models 3 to 6. Model 2 also indicates a strong positive correlation of generalized trust ($\beta = 0.42$, $p < 0.001$), right-wing political views ($\beta = 0.3$, $p < 0.001$) and life satisfaction ($\beta = 0.53$, $p < 0.001$) with the dependent variable (see Table 2).

The hypothesis of a negative relationship between political legitimacy and normative disorientation is tested in models 3 to 6. In model 3, normative disorientation was included as an explanatory variable along with the covariates analyzed in models 1 and 2. The regression coefficient for this variable is $\beta = -0.17$ and is significant at the level of $p < 0.001$. This result indicates that an increase in normative disorientation by its two standard deviations results in a decrease in political legitimacy by 0.17. Moreover, the effect of normative disorientation is stronger than each of the control variables (education, EGP, household income) and remains stable when country-level characteristics are taken into account (see Table 2). This result provides strong support for the hypothesis of a negative correlation between political legitimacy and normative disorientation.

Models 4, 5, and 6 include level-2 explanatory variables. While controlling for individual-level covariates, income inequalities (GINI) seem to have no significant effect on political legitimacy ($\gamma = -0.11$, $p \geq 0.05$, see Table 2) as opposed to the unemployment rate and GDP per capita. A high unemployment rate is conducive to low political legitimacy ($\gamma = -0.51$, $p < 0.001$), while GDP per capita is conducive to high political legitimacy ($\gamma = 0.56$, $p < 0.001$, see Table 2).

Summary statistics of estimated models are presented in table 3. Standard goodness-of-fit measures for multilevel models (AIC, BIC and LogLikelihood) are supplemented with marginal and conditional R^2 statistics as proposed by Shinichi Nakagawa and Holger Schielzeth (2013) and further extended by Paul C. D. Johnson (2014). The marginal R^2 denotes variance explained by fixed factors while conditional R^2 denotes variance explained by both fixed and random factors, i.e., the variance explained by the entire model (Nakagawa and Schielzeth 2013, 136–37). Both R^2 coefficients have been computed using the MuMIn package (Bartoń 2015).

A drop of the AIC and BIC values in models 1 to 4 shows that consecutive models fit better with the data. In model 1 low variance explained by fixed effects (marginal $R^2 = 0.016$) and overall model fit (conditional $R^2 = 0.293$) indicate that socio-demographic variables have a low contribution to the variance explained by the model. A substantive drop in information criteria statistics and increase in marginal R^2 (0.197) in model 2 support the hypothesis of a significant relationship between political legitimacy and such covariates as political engagement, generalized trust, political views, and life satisfaction. Models 3 and 4 are very similar to model 2 in terms of explained variance and other goodness-of-fit measures. Models 5 and 6 are characterized by low information criteria statistics as well

Table 3

Linear Mixed Models Summary. Marginal and Conditional Coefficients of Determination (R^2), AIC, BIC and LogLikelihood statistics

	marginal R^2	conditional R^2	AIC	BIC	LogLikelihood
Null Model	0.000	0.307	50669.77	50692.80	-25331.88
Model 1	0.016	0.293	40404.33	40486.35	-20191.16
Model 2	0.197	0.383	35159.85	35285.61	-17562.93
Model 3	0.200	0.398	35000.23	35133.38	-17482.11
Model 4	0.200	0.392	33000.83	33140.54	-16481.41
Model 5	0.293	0.406	34991.99	35132.54	-17476.99
Model 6	0.331	0.422	34988.21	35128.77	-17475.11

as the highest marginal and conditional coefficients of determination (in model 5 marginal $R^2 = 0.293$, conditional $R^2 = 0.406$; in model 6 marginal $R^2 = 0.331$, conditional $R^2 = 0.422$). This means that the last two models explain the highest proportion of variance in the dependent variable.

Conclusions

Political legitimacy in Western liberal democracies has been the subject of academic and public debates. Some researchers have pointed to cultural, political, and economic determinants of legitimacy while others concentrate on formulating the necessary conditions for a just—and thus legitimate—political system. As European liberal democracies face pressing problems of political, social, and economic instability, understanding the correlates of political legitimacy continues to be a prevailing challenge.

The aim of this study was to investigate the causes of political legitimacy in European liberal democracies. Building on David Beetham's claim that legitimacy is based on a common evaluation standard for the existing political system, I investigated the degree to which legitimacy is affected by the level of normative disorientation. I expected that normative disorientation would be shown to be conducive to low political legitimacy.

The empirical analysis supported this hypothesis. Estimated models showed that the negative effect of normative disorientation is strong and stable. This means that individuals experiencing high levels of normative disorientation are more likely to negatively evaluate the functioning of democracy, the government, and the state of economy in their country, thus showing no support for the current political system. Moreover, normative disorientation proved to be a stronger predictor of political legitimacy than such individual-level correlates as education, household income, or the respondent's social position. The negative effect of normative disorientation on political legitimacy seems stable across cultural, political, and economic contexts, which results in no variation of the regression coefficient in random intercept and slope models.

Furthermore, the study confirmed the positive effect of generalized trust, right-wing political views, and overall life satisfaction on political legitimacy. However, market values and the domination of the economy proved to have no significant impact on legitimacy.

This result is contradictory to the postulates of communitarian theories claiming that such values as individualism, the fetishism of money, and achievement orientation should have a negative effect on a political legitimacy.

Following the political culture perspective, I expected voting, interest in politics, and political and civic participation to be positively correlated with political legitimacy. However, the analysis showed evidence of the inverse direction of this relationship. One possible hypothesis is that it is not civic and political participation that fosters adherence to a political system. Rather, political engagement seems to be an expression of discontent with the functioning of the current political system.

As can be expected, the high economic effectiveness of a democratic political system, as denoted by GDP per capita and the unemployment rate, supports its legitimacy. This result is consistent with previous theoretical and empirical findings (see Burkhart and Lewis-Beck 1994; Lane and Ersson 2003, 89–99). Nevertheless, this study showed no statistically significant effect of income inequalities on political legitimacy—a result that is contradictory to previous research (Andersen, Burgoon, and Werfhorst 2014). Possibly, this effect is mediated by other independent variables such as general trust or life satisfaction, but this set of problems is beyond the scope of this paper.

This study shows the importance of further in-depth research on the relation between normative disorientation and democracy. Answering the question of how democratic values and attitudes are shaped under conditions of normative disorientation would be of particular interest. Moreover, it is crucial to elaborate on measurement of both political legitimacy and normative disorientation. Secondary data analysis is always susceptible to simplification and the reduced validity of the indicators applied. In this case, normative disorientation can reflect at least two different social conditions, i.e., anomie and fatalism (see Bieliński 2013). This line of research should focus on the possible effects of normative disorientation on political legitimacy under social conditions that produce anomie and fatalism.

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