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Analysing Vote Choice in a Multi-National State: National Identity and Territorial Differentiation in the 2016 Brexit Vote

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Abstract:

Striking territorial variations in the 2016 Brexit referendum are neglected in the explanatory literature, a gap our analysis of British Election Study helps to fill. Rather than modelling Britain as one political system, we present parallel models for England, Scotland and Wales. Typical in other multi-national states, this approach is innovative for 'British politics'. To analyse complex multi-level national identities, we develop a Relative Territorial Identity (RTI) measure. Substantively, RTI predicts Brexit vote-choice. Since voters who prioritise English identity tended to vote Leave, while the obverse was true in Wales and Scotland, RTI helps to explain territorial differentiation.

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1. INTRODUCTION

It has become commonplace to argue that the result of the 2016 referendum on European Union membership threatens the United Kingdom's territorial integrity. Even before the vote, this prospect was widely canvassed. In the run up to polling day two former Prime Ministers, John Major and Tony Blair, made a joint intervention arguing that a Leave vote could lead to the reestablishment a 'hard border' across the island of Ireland, with a resulting rise in political tensions in Northern Ireland risking renewed paramilitary violence. Particularly if Scots had voted to Remain, they cautioned, an overall Leave majority could also prompt calls for a second Scottish independence referendum. As a result, Major (2016) warned 'The unity of the United Kingdom itself is on the ballot paper'.

These warnings, which were tied in part to the different attitudes to Brexit in the different parts of the UK, proved prescient. National-territorial variation was a striking feature of the referendum outcome. Substantial Remain majorities in Northern Ireland (NI) and (especially) Scotland were insufficient to offset Leave majorities in England and Wales (see table 1). The Irish border subsequently became a key stumbling block in the withdrawal process (Connolly 2018). The prospect of a 'hard border' on the island of Ireland also strengthened calls for a so-called 'border poll'. with polling suggesting that the 'harder' the eventual border, the stronger the support for Irish reunification (LucidTalk 2018). Meanwhile, for the SNP government in Edinburgh Brexit represents a 'significant and material change' in the circumstances that prevailed at the time of the 2014 independence referendum, and thus justifies, per the party's 2016 devolved election manifesto, another referendum (SNP 2016).

Table 1: UK 2016 Referendum vote by constituent territorial unit

	Leave	Remain	Turnout (%)
England	53.4	46.6	73.0
Wales	52.5	47.5	71.7
Northern Ireland	44.2	55.8	62.7
Scotland	38.0	62.0	67.2

Given this context there have been surprisingly few efforts to explain national-territorial differentiation in the 2016 Brexit vote (McCrone 2017 is an exception). As we shall see, there is no absence of literature seeking to explain vote choice in that referendum – that literature is already large and continues to grow apace. Rather, the limited engagement with national territorial differentiation is symptomatic of a wider tendency within electoral studies. With Northern Ireland typically excluded from the majority of academic surveys, true cross-UK comparison is nigh on impossible. Even within Britain, England’s numerical-demographic dominance means that most surveys are overwhelmingly dominated by English respondents. Unless a survey deliberately seeks to over-sample Scotland and Wales, or inflates British surveys to several thousand respondents, the samples are insufficient to explore national territorial variation with confidence. In other words, cross-national differences in Britain are unlikely to surface unless concerted efforts are made, at data collection stage, to look for them. Typically, this task has been left to voting specialists in the devolved nations (as noted in Henderson et al. 2017: 632).

Yet in our view national territorial variation in support for Remain/Leave was a defining feature of the 2016 referendum. Any effort to explain its outcome that cannot account for this feature is inherently problematic. To make the point in deliberately abstract terms, an argument that particular socio-economic or demographic characteristics, or certain attitudinal predilections, are strongly associated with vote choice is substantially – even

fatally – weakened if populations displaying the same characteristics/ predilections but making a different vote choice *are systematically excluded from consideration in the analysis*. Yet this exclusion is precisely what is occurring when (as they regularly do) analysts of the 2016 referendum vote exclude the Scottish population from their analysis. Explaining national territorial differentiation vote choice patterns is a fundamental analytical necessity rather than some 'nice to have' bonus. It does, though, face obstacles of data infrastructure, as we discuss later.

Variation in national identity is a strong candidate for helping to explain national-territorial differences across Britain. While national identity variables are used in many Brexit vote-choice analyses, typically they are marginal to analysts' interests. Used to improve model fit, or more as a control than an explanatory variable, national identity is rarely the focus of sustained conceptual attention in analyses of the 2016 referendum. But this casual and underconceptualised treatment of national identity variables is problematic. Not only are national identities in Britain complex and mutually entangled, but the relative strength of these identities across different parts of the UK appears to have critical political implications (Henderson et al., 2017, McCrone 2017, McCrone 2019).

Here we provide the first attempt to explain the territorial differentiation in vote-choice across Britain (sic) in the 2016 Brexit referendum. Our analysis proceeds in four steps and makes two key analytical advances. First, we review the existing explanatory literature on the Brexit vote. We highlight how, if at all, such efforts treat territorial variation. In a second step, we explain our distinctive methodological choices and alternative approach. Third, we set out and explain the results of three separate explanatory models of vote-choice in England, Scotland and Wales.^d In these models, we test a new variable operationalising Relative

^d A lack of comparable data from Northern Ireland, which might otherwise allow us to test various explanations of vote-choice, precludes a cross-UK analysis; a key (if unavoidable) limitation of this

Territorial Identity (RTI), building on Henderson *et al.*'s (2014) assessment of various identity measures. We conclude by discussing our findings' wider analytical and political implications to suggest how future research can take up the challenge of explaining vote-choice in the multi-national, multi-level UK state.

2. LITERATURE REVIEW

Many studies have sought to explain the 2016 Brexit vote. Researchers have attributed Leave support to exposure to austerity politics (Fetzer 2019), those losing out from globalisation (Hobolt 2016) or the 'left behinds' (Goodwin and Heath 2017). Studies find that education, age, immigration, ethnicity and income are all significantly related to vote-choice. University-educated, younger voters, migrants, ethnic minorities and wealthier individuals (and areas with high proportions of these individuals) all tended to back Remain. Areas in greater receipt of EU funds were more likely to vote Leave, perhaps reflecting historically higher levels of employment in now declining manufacturing sectors (and thus attributed to 'left behind' Leave support rather than a reaction against EU funding *per se*, Becker et al. 2017).

Two general methodological approaches are apparent in this overall body of work: some researchers draw on aggregate, predominantly economic, data; others employ individual-level survey data, typically paying greater attention to attitudinal predictors. Territory and, relatedly, national identity, are treated inconsistently within and across both approaches.

Local authority areas are the basic unit for much aggregate-level analysis, often to tie voter preferences to local socio-economic circumstances (Fetzer 2019, Clarke and Whittaker 2016).

study. For detailed analysis of the Brexit vote and its aftermath in Northern Ireland, see Garry et al. (Forthcoming in this Issue) and Garry et al. (2018).

Since the referendum result was not published for its eleven local districts this approach tends to exclude NI. Moreover, local authority data are not collected consistently across Britain. These data variations mean analysts often drop Scotland, which can generate uncertainty about model performance. If researchers initially run a 'British' model, but then drop Scotland to add variables available only for England and Wales, it is hard to determine whether changed predictor performance results from model specification or sample composition (Goodwin and Heath 2016; Clarke and Whittaker 2016).

Aggregate-level research offers hints that territory matters. Analysing pay and Leave support, Clarke and Whittaker (2016) identify areas of low pay that showed, against expectation, low Leave support. Of the 35 'atypical' areas identified, 18 are in Scotland (representing 56% of all Scottish local authorities). These hints are rarely pursued – in this case there is no discussion of why Scottish data do not fit the 'general' findings. Los et al. (2017) found that NUTS2 regions that voted strongly for Leave tended also to be those same regions with greatest levels of dependency on European Union markets (see also Fidrmuc et al., 2019; Fingleton, 2020; Fetzer and Wang, 2020). Similarly, Crescenzi et al. (2018) use NUTS2 regional codes to show considerable variation in the relationship between the internationalization of the local economy and Leave vote (although this analysis again excludes Northern Ireland and only include Scotland as an aggregated NUTS1 unit).

Langella and Manning (2016) include a variable for Scotland in their model. They note its electorate was less likely to vote Leave – but we knew this from the raw referendum result. They likewise provide maps predicting Leave support. Had the same factors been at work in Scotland as in England, these maps clearly show that much of Scotland *should* have voted Leave. But the analysis makes no attempt to explain why Scottish voters were more likely to back Remain than predicted by their socio-economic status. Instead, the authors simply note: 'the results for Scotland suggest that politics may have also played an important role in

driving the result'. In this analysis territorial variation is attributed to the black box of 'politics', which does little to move us along the road to analytical enlightenment.

Several analysts use territorial dummy variables, particularly for Scotland and London (Goodwin and Heath 2016), less often in NI and Wales (see Darvas' 2016 rare UK-wide analysis). These variables undoubtedly improve model fit and help draw attention to territorial differences. But they tell us little about *why* territorial variation exists. Becker et al. (2017) run separate regression analysis for Leave support in Scotland. After noting that its intercept is lower than elsewhere (reflecting lower support for Leave), they add 'we do not have evidence to suggest that the coefficient patterns for Scotland behave very differently from those for the entire sample.' In other words, having identified lower Leave support in Scotland, they simply note that their variables offer no explanation of it.

Identifying the territorial scale used in analysis of the Brexit vote can frequently be challenging. Without explicit notification, Scotland and Wales can drop in or out depending on data availability making it unclear whether England, England and Wales, Britain or the UK as a whole is being analysed (see Fetzer's 2019 otherwise excellent analysis of Brexit and austerity).

Overall, aggregate data analysis identifies key predictors of Leave support in Britain, not the UK. Even in Britain, it pays limited attention to national-territorial variation. Sometimes lower Leave support in Scotland is mentioned, but typically it is left unexplained. Occasionally included as a dummy variable, Wales is typically ignored.

Analyses using individual-level survey data have employed a wide range of predictors and datasets, including large 'infrastructural' longitudinal survey investments such as the (UK-wide) Understanding Society survey (Alabrese et al. 2019; Fetzer 2019) and the (Britain-only) British Election Study (Hobolt 2016). Other datasets include the Essex Continuous

Monitoring Survey (Clarke et al. 2017a, 2017b) and the Future of England Survey (Henderson et al. 2017), which have shorter longitudinal runs. Some use one-off surveys (Goodwin, Hix and Pickup 2018). With rare exceptions (for example, Heath and Richards 2017; Liberini et al. 2017), few surveys include NI respondents. As a result, few individual-level studies are pan-UK and address Brexit vote-choice only in Britain.

Generally, individual-level analyses do acknowledge national-territorial variation in the referendum result (Hobolt 2016; Clarke et al. 2017a 2017b; Goodwin, Hix and Pickup 2018; Heath and Richards 2018; Carl 2017). Scotland's territorial distinctiveness is often operationalised with a dummy variable (dummies for London and/or Wales are also sometimes used). Liberini et al. (2017), for example, deploy dummies for Scotland, Wales, Northern Ireland and regions across England.

We are aware of no analysis that runs separate regressions on individual-level data for different parts of the UK or Britain to determine if the strength and direction of predictors vary across the nations in Britain. In other multi-national states, looking for variation across the regions or constituent units of a state is emphatically neither unusual (Stojanovic 2011) nor new (see, for example, Alford 1964; Reid 1967). Characteristically, explanations of vote choice in, for example, Canada, Spain, Belgium and Germany seek to identify differences in the behaviour of predictors across different sub-state nations/regions and refer explicitly to different party systems across the state's units (Lubbers and Scheepers 2001; Maddens and Hajnal 2001; Blais et al. 2002; Hamann 1999).

Regional variations within states, including regional variations in partisan and constitutional preferences, are not uncommon. The comparative literature identifies various explanations that can be mutually reinforcing (Linz and de Miguel 1966, Hartz 1964, Lipset 1990, for a review see Henderson 2010). Different economic conditions can affect the industries in which individuals work, potentially introducing different regional effects of government policy and

different perceptions of government (Curtice 1992). Prevalent social values may be clustered where, say, geographically concentrated populations are marked by different religions, introducing patterns that can prove politically significant (Lieske 2012). Variation can be created by historical patterns of migration (Elazar 1966, Sharkansky 1969), by the dominant ethnic or religious groups present at the time of institutional creation or by current distributions of population characteristics (Garreau 1981). In addition, distinct regional values or perceptions of regional values can be fostered (Pirkey 2015, Henderson 2019) in regions with high levels of self-rule, where regional legislatures are able to pursue distinct policy agendas (Simeon and Elkins 1979), or regions with high levels of institutional completeness (Breton 1964), where political socialisation processes are more regionally-bounded. These regional variations can persist over time through 'behavioural path dependence' where behaviours and attitudes are passed down through intergenerational socialization and institutional reinforcement (Acharya et al. 2018, Guiso et al. 2016, Voigtländer & Voth, 2011).

In the UK, devolution has reflected and reinforced distinct policy preferences. Initially, territorially distinct attitudes and behaviours were used as arguments for devolving power (Bennie et al. 1997, Brown et al. 1999, McCrone and Lewis 1999, Wyn Jones et al. 2002, Trystan et al. 2003) and devolved institutions then become engines of distinct political cultures (Kellas 1999, Keating 2005, Wyn Jones and Scully 2012, Hassan 2019). Dominant parties in Scotland and Wales have tended to pursue left-of-centre policy agendas, and because these parties are also pro-EU, national elite discourse has been more pro-European in Scotland and Wales than in England (Morgan 1999, Nagel 2004, Hamilton 2004) as is the electorate (Haesly 2001, Swales 2016). In Scotland, the 2014 independence referendum campaign saw both Yes Scotland and Better Together make the case that Scotland as a whole was pro-EU. Each group claimed that their preferred constitutional solution (independence or the status quo) was most likely to guarantee continued EU membership.

Moreover, voters on either side perceived their option as the best route to preserve EU membership (Henderson et al. 2014). Successive rounds of the Future of England Survey have shown that attitudes to England's two unions are linked. Those more Eurosceptic and more devo-anxious are also more likely to prioritise an English, rather than a British national identity (Wyn Jones et al. 2013, Henderson et al. 2017). In short, we have plausible reasons to believe that regions matter, that voting explanations can vary by region, and that in Britain these dynamics relate to sub-state territorial identity.

National-territorial variation can mean individuals have different identity attachments across nested territorial units. Inherently interesting, national identity also surfaces in the comparative voting literature as a predictor of voter turnout (Scully et al. 2004; Henderson and McEwen 2010, 2015), support for nationalist parties (Johns and Mitchell 2016), and vote-choice in elections and referendums (especially where self-determination may be at stake, Guibernau 2006; Balfour and Quiroga 2007; Serrano 2013). It is routinely included in analyses of electoral vote-choice in Scotland (e.g. Carman, Johns and Mitchell 2014), Wales (e.g. Wyn Jones et al. 2002, Scully and Wyn Jones 2012) and Northern Ireland (Garry 2009) as well as referendums on constitutional change (Liñeira and Henderson 2019; Wyn Jones and Trystan 1998; Wyn Jones and Scully 2012). These relationships should be unsurprising given the linkage of national identity and nationalist rhetoric with different understandings of the nation's past, present and future (Levinger and Lytle 2001), including in Britain (Nairn 1981).

Considerable evidence suggests that national identity helps to explain attitudes to the European Union, both within and outwith the UK (Carey 2002; Haesly 2001; Boomgaarden et al. 2011; Maier and Rittberger 2008; Vössing 2015; Hooghe and Marks 2004; Jupille and Leblang 2007). This literature goes beyond claims that people attached to one entity are more or less Eurosceptic. Vössing, for example, argues that those with exclusive rather than shared identities are more Eurosceptic, while Jupille and Leblang note that national identity

can disrupt risk perception effects, at least for referendums on adopting the Euro. Heath and Richards (2018) also show that national identity is related to an individual's preferred type of Brexit; those who identify as English are more likely to support a hard Brexit.

In growing field of research that seeks to explain Brexit vote choice using individual-level data, there are four main approaches to national identity. First, some ignore it altogether (Fetzer 2019; Goodwin and Heath 2016; Liberini et al. 2017; Borkowska and Martin 2017). Second, some include national identity as a dummy variable, typically coding a question about which national identity label fits a respondent best (Clarke et al. 2017a, 2017b; Carl 2017). A third approach employs measures of identity strength (Hobolt 2016). The fourth models the relationship among identities (Henderson et al. 2017 although here only within England). The approaches operationalise Britishness in various, often mutually inconsistent, ways: as a reference category, as a variable *separate from* Englishness or one *related to* Englishness.

Different approaches produce different findings – some associate Britishness with Leave, others with Remain. Using British identity as their reference category Clarke et al. (2017a, 2017b) test English, Scottish, Welsh, European and Other 'best identity' dummies. They find only Scottishness significantly predicts Brexit vote (towards Remain). Hobolt (2016) finds significant effects for measures of English, British and European identities, the first two for Leave, the last for Remain. Henderson et al. (2017) construct an identity measure that deliberately contrasts (English) sub-state and (British) state attachment, to date, an approach only tested in England. They find Englishness predicts for Leave and Britishness for Remain. Although understandable given that they operationalize it in diverse ways, it is puzzling that quite different effects are attributed to national identity in the literature. Here, we aim to contribute to the additional work needed to solve this research puzzle.

Interrogating territorial variation in the Brexit vote requires a deeper analysis of Britain's multi-national political dynamics. First, predictors of Leave support may vary across Britain's three nations. We therefore examine this variation to determine whether different explanations for the Brexit vote operate consistently across Britain. Second, we explore whether one of the more obvious manifestations of territorial variation, namely the relationship between state and sub-state identities, can help explain territorial differences in the Brexit referendum outcome. The analysis adapts and develops Henderson et al. (2017), extending it across Britain.

3. METHODOLOGY

Our preference is for pan-UK, state-wide explanations of the Brexit vote. However, UK-wide data sources do not include the variables needed – including on national identity – for comprehensive analysis of vote choice at the referendum. We base our analysis on British Election Study (BES) internet panel data, for two reasons. First, it provides the next best thing to a pan-UK survey: substantial samples allowing comprehensive analysis of all three nations in Britain. Second, BES is widely used by other researchers; using it puts analytical matters, not questions about data, in the spotlight. It keeps a tight focus on the benefits of our distinctive approach to conceptualising and operationalising national identity in explaining the territorial dimensions of Brexit vote-choice. variables are drawn from BES wave 9 (Fieldhouse et al. 2016), the 2016 post-referendum wave of the 2014-18 survey. This wave includes samples of 22,789 respondents in England, 3,874 for Scotland and 2,283 for Wales.^e Our dependent variable is vote choice and uses a retrospective question: "How did you vote

^e All data are available from the British Election Study website: <http://britishelectionstudy.com>

in the EU referendum". Our dataset has Leave percentages of 52.23, 35.42 and 45.73 for England, Scotland and Wales.

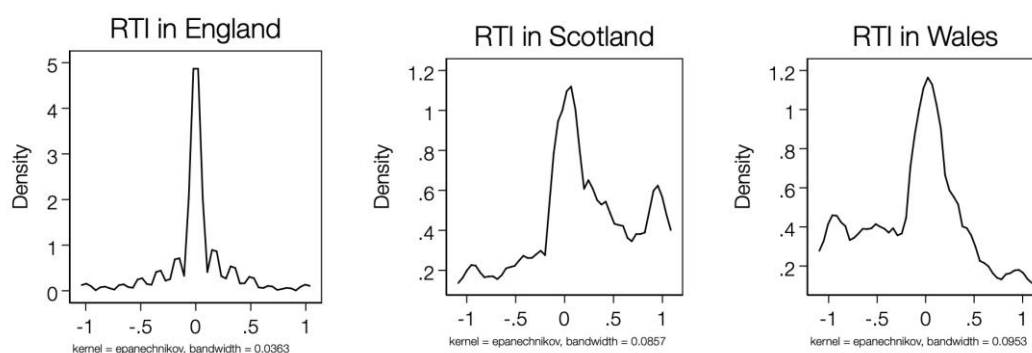
Rather than modelling a range of single level national identity variables, we focus instead on the relationship between national identities at different levels. To do so, we operationalise national identities using a measure of relative territorial identity (RTI) (Henderson et al. 2014: 38-44). Our RTI uses the BES seven-point national identity questions: Where would you place yourself on these scales? Where 1 is equivalent to 'not at all' and 7 to 'very strongly'. All respondents in England, Scotland and Wales were asked this question for 'Britishness' and 'Englishness'. Respondents in Scotland and Wales were also asked about 'Scottishness' and 'Welshness', respectively. We exclude European identity from our analysis as we believe it is not independent of Brexit vote-choice.

Using these variables, we create three RTI measures to capture the priority given to sub-state or state-level identity. We subtract each respondent's scaled 1-7 score for 'Britishness' from their scaled 1-7 score for 'Englishness', 'Scottishness' or 'Welshness'. The result is a 13-point measure of relative identity, scaled from -1 (British not English/Scottish/Welsh) to +1 (English/Scottish/Welsh not British). Zero on this scale would indicate that a respondent feels equally British and English/Scottish/Welsh. While survey scales can suffer from small substantive differences in single increments along a scale (Tourangeau et al. 2000), our RTI variable provides us with a measure of respondents' attachment to the territory in which they live relative to Britain, without regard to place of birth. RTI means are 0.08, 0.24 and -0.02 for England, Scotland and Wales, with distributions shown in Figure 1.^f As the only identity

^f The BES does not include other widely used measures of identity (Mendelsohn 2002, Bechhofer and McCrone 2015), including the Linz-Moreno scale (Scottish not British, More Scottish than British etc). Others, including Moreno (2006) have compared the relationship of different measurement techniques for national identity. Consistent with their claims Henderson et al. (2014) find that a relative territorial identity manages to capture both strength of attachment and primary political community in a more nuanced way than Moreno.

present across the entire sample, Britishness is the reference point against which strength of sub-state identity is measured. RTI enables us to determine whether and how stronger attachment to different parts of Britain – ie to the different political communities across Britain - relate to Brexit vote choice. As the two national identity questions in the BES are asked consecutively on the same screen it is reasonable to assume that any difference between the two original scores is the result of deliberate and distinct differences in attachment rather than an artefact of measurement.⁹

Figure 1: Distribution of RTI Variable in England, Scotland and Wales



We deploy standard demographic and socio-economic predictors. They include age, which runs from 0 (youngest respondent) to 1 (oldest respondent); education (1 if the respondent has a university degree and 0 otherwise); sex (1 if the respondent is female and 0 otherwise) and; household income. As respondents locate themselves within a range – 1: under 5,000 per year; 2: 5,000 to 9,999 per year; 3: 10,000 to 14,999 per year; ...; 13: 70,000 to 99,999 per year; 14: 100,000 and over, higher figures reflect higher levels of income. For each variable, those answering 'don't know' or 'prefer not to answer' were removed from the model.^h The

⁹ The state and sub-state identities relate to each other in different ways, more entangled in England, and more zero-sum in Scotland. This is reflected in the distribution of the relative measure (available from the authors) and in the eventual findings.

^h We have excluded occupational and subjective social class from our analysis for three reasons. First, the BES occupational class variable captures professional job codes and over represents middle class respondents. Second, once a respondent's education level is included in model's the effect of class is no longer significant. Third, subjective social class is highly correlated with national identity and

average respondent is aged 52.9 in England, 54.2 in Scotland and 55.7 in Wales. The total sample is 52% female in England, 46% in Scotland and 47% in Wales.

We have devised variables to capture established explanations for Leave support. They include two measures for 'left behind' – economic risk and exposure to the EU - and 'globalisation's losers' – political efficacy and anti-expert sentiment - arguments. For personal exposure to economic risk, we have created a measure capturing risks of unemployment and poverty. The BES asks respondents "During the next 12 months, how likely or unlikely is it that...There will be times when you don't have enough money to cover your day to day living costs" and "You will be out of a job and looking for work". Respondents rate this likelihood on a scale of 1 (very likely) to 5 (very unlikely). Our measure of economic risk is measured as the mean response to these questions. Again, this variable is scaled between 0 (low economic risk) to 1 (high economic risk). The resulting variable (Cronbach's alpha .66) is coded in the direction of low risk. Part of the argument about globalisation is that Leave supporters were less exposed to the benefits of EU membership (Clarke et al, 2017, 66-68). We therefore include a variable of individual exposure to the EU, measured here as whether the respondent has travelled to the EU in the past 12 months.ⁱ

We have created an efficacy scale to capture democratic discontent using the BES's efficacy battery (Fieldhouse et al., 2016). Higher figures imply lower levels of efficacy. The scale (Cronbach's alpha .82) draws on four original questions: It takes too much time and effort to be active in politics; It is difficult to understand what happens in government and politics; Politicians don't care what people like me think; It doesn't matter which political party is in power. Michael Gove commented during the referendum campaign that "people in this

residence: respondents in Scotland and Wales are more likely to claim that they are working class when, by objective measures, they are not. Since, neither the occupational nor subjective social class measures suit our purposes, we use a measure of personal income and education level.

ⁱ This is obviously a proxy measure, designed to capture the aggregate-level explanations raised by others with the individual-level data that best approximates the core idea.

country have had enough of experts”, immortalising a sense of populist disaffection (Mance, 2016). We add a measure of distrust in experts to capture this perception, using the BES scale for responses to this statement: “I’d rather put my trust in the wisdom of ordinary people than the opinions of experts”. Descriptive statistics for all variables used in the analysis are provided in the Supplementary Appendix.

We rejected other dissatisfaction with the status quo measures as insufficiently independent of Brexit vote-choice. For example, BES includes measures of satisfaction with democracy in Britain and in each sub-state territory. Rather than measuring diffuse support for democracy, satisfaction with democracy in Britain among respondents in Scotland and Wales could be a proxy for support for constitutional change. Second, before the referendum, levels of democratic satisfaction did not vary considerably with Brexit vote intention (held between BES waves 8 and 9), thereafter levels of democratic satisfaction diverged dramatically. Starting with W9, Remain voters became very dissatisfied with democracy and subsequently stayed dissatisfied. Democratic satisfaction (as measured in the BES data) is therefore not included as an explanatory variable, as we believe it is endogenous to the model.

We employ a single item asking whether respondents wish to accept more/fewer migrants to capture attitudes to immigration. We do not employ other BES questions addressing aspects of immigration such as the impact of migrants on the economy and culture. As these questions were not asked in Wave 9 any composite variable would need to draw on data from earlier waves. Moreover, these two items are correlated strongly with attitudes to the presence of migrants in Britain, so their inclusion adds little value.^j

^j The correlation between Wave 9’s immigSelf (with don’t knows removed) and Wave 8’s immigCultural (with don’t knows removed) is 0.725; and the correlation between Wave 9’s immigSelf (with don’t knows removed) and Wave 8’s immigEcon (with don’t knows removed) is 0.729

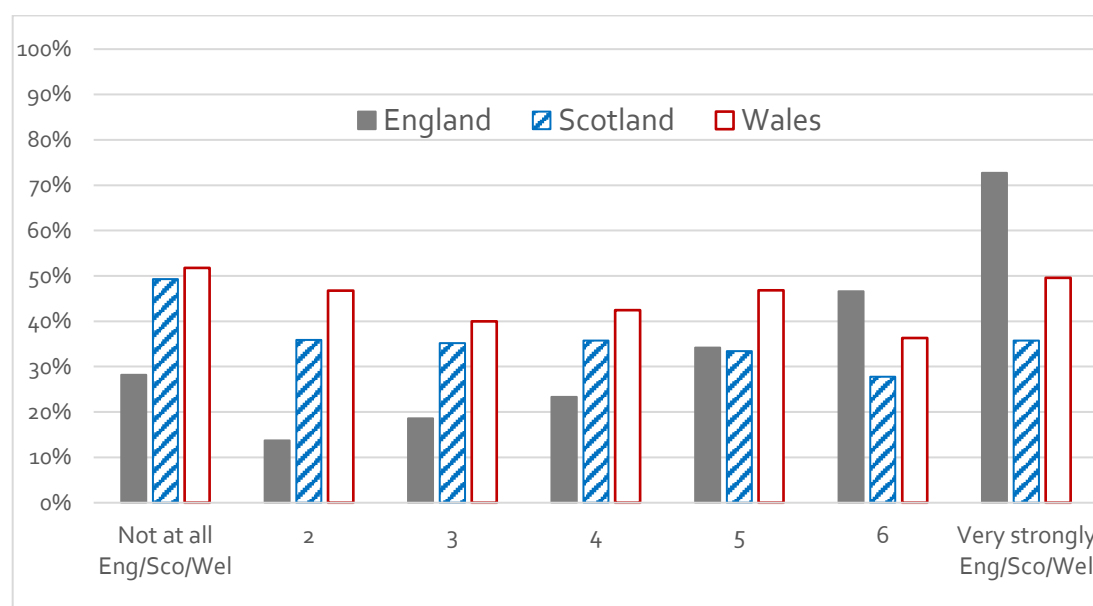
Consistent with the literature we expect younger, wealthier and university graduates to be more supportive of Remain. Each of the three main clusters of explanations – exposure to economic risk, dissatisfaction with the political status quo and unsupportive attitudes to migrants – we expect to bolster support for Leave.

4. RESULTS

4.1 DESCRIPTIVE STATISTICS

Our initial premise is that the territorial variation in the Brexit result warrants further investigation, and that one obvious way that such variation manifests itself is in the degree of attachment to the territorial units in which one lives. Before analysing variation in Brexit vote choice by territorial identity statistically, we first present a visual representation of the relationship between sub-state territorial identity and Brexit vote in England, Scotland and Wales.

Figure 2: Strength of sub-state national identity and Leave vote (%)



Using the BES seven-point scale, Figure 2 shows the relationship between Leave support in England, Scotland and Wales and sub-state identity. As Henderson et al. (2017) and Hobolt (2016) find, those prioritising sub-state identity in England are more likely to vote Leave, while the opposite is true in Scotland. Among those espousing English identity very strongly, 73% voted Leave; half as many (36%) of the equivalent group in Scotland did so. At the other end of the scale, fewer than one third of those describing themselves as 'not at all' English voted Leave. In contrast, just under half of the 'not at all' Scottish group voted Leave. In other words, sub-state identity seems to work in opposite directions in Scotland and England. It pulls more strongly towards Leave in England than towards Remain in Scotland. The picture in Wales is less clear. Strongly Welsh identifiers appear as likely to vote Leave as those who are 'not at all' Welsh.

Figure 3: Strength of British identity and Leave vote (%)

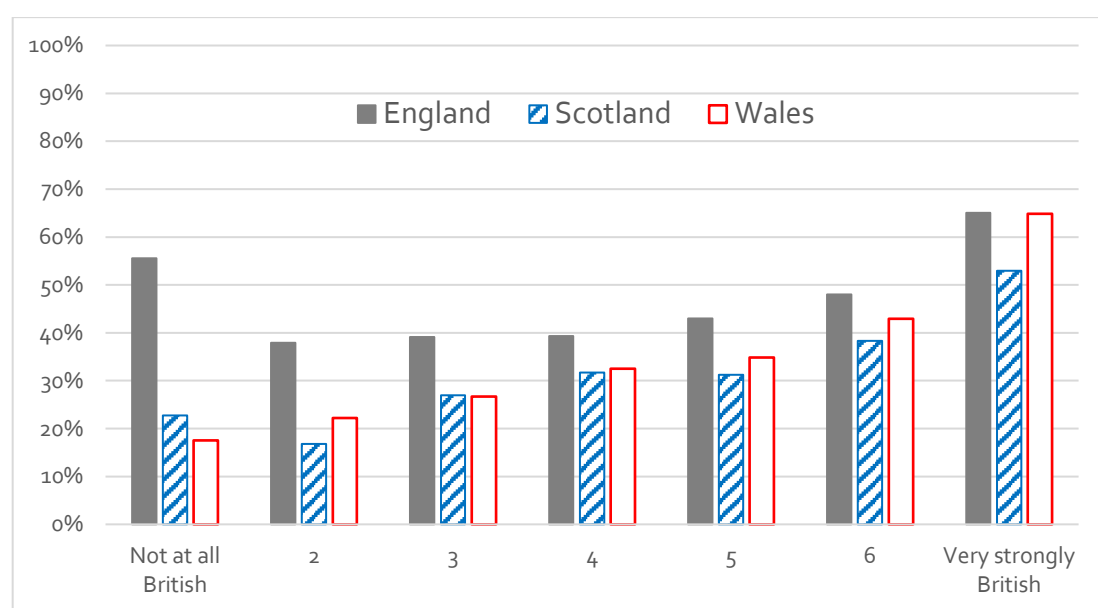
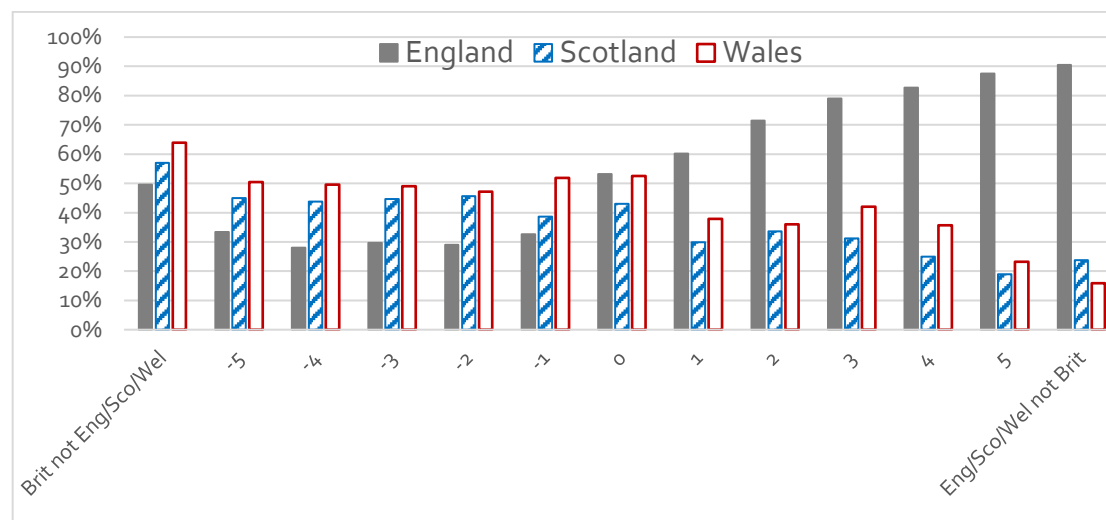


Figure 3 charts the relationship between Britishness and Leave support. It shows similar results for Wales and Scotland: respondents prioritising British identity in both countries were more likely to support Leave. English results on British identity present something of a mixed bag; respondents at the scale's extreme ends were most supportive of Leave, those in

the middle less so. Scores of 2 to 4 on the 7-point Britishness scale were least likely to support Leave.

However, our justification for creating the RTI measure is that the interactions between substate (English/Scottish/Welsh) and state-wide (British) identities are more important than the absolute measures in understanding vote choice. A first test for our new RTI measure is therefore whether it captures a different relationship to vote-choice than absolute 'British' or 'English/Welsh/Scottish' identities. Figure 4 shows RTIs and Leave support, revealing a striking pattern across the three countries: the relationship not only varies across Britain but seems to work in opposite directions. At the British end of the spectrum respondents in England, Wales and Scotland are clustered within 15 percentage points of each other. At its other end, however, the gap widens substantially. In Scotland and Wales, respondents who prioritise their sub-state identity are most likely to vote Remain, while in England, English identifiers are most likely to vote Leave. The exclusive sub-state identity group shows the highest level of support for Leave in England, but the lowest one in Wales. In Scotland the penultimate group – where British identity is present, but for whom it is weakest show marginally lower levels of Leave voting than exclusive Scottish identifiers. At the scale's midpoint respondents equally attached to both territorial identities exhibit relatively similar preferences. Across the full range of the scale, Welsh respondents behave more like those in Scotland than those in England.

Figure 4: Relative territorial identity and Leave vote (%)

We draw both substantive and methodological conclusions from these data. First, territorial identities in a multi-national state relate to other political variables in different ways in different parts of the state. 'Britishness' is attached to different political beliefs and attitudes in different parts of Britain. Analyses that include an identity scale of 'Britishness' for British data without acknowledging that it might work differently in the different nations make, we argue, a methodological error. Second, identity attachments to different territorial levels within a state are relational: they do not exist in isolation. Figure 4 clearly illustrates that English, Scottish and Welsh sub-state identifiers relate to Britishness differently. Particularly in the case of Wales, which has often been characterised as voting similar manner to England, it is the *relative* rather than *absolute* identity measure that helps us to understand the relationship between national identity and Leave support. On its own, the Welsh identity variable is of limited use in explaining the Brexit vote: Figure 2 shows a close-to flat line relationship with Leave support. However, the RTI measure (Figure 4) shows that Welshness *relative to Britishness* behaves in much the same way as the equivalent measure in Scotland, a point to which we will return.

4.2 STATISTICAL MODELLING

To explore how national identity compares to – and behaves under the influence of – other possible predictors of supporting Brexit, we run a series of statistical models to investigate the determinants of a Leave vote in Britain. We employ binary logistic regression models with Brexit vote coded as 1 if the respondent backed Leave and 0 otherwise. Those who did not vote are not included in the models.

We conduct separate analyses for England, Scotland and Wales, using the same variables and running five models in each: a base model with demographic and socio-economic variables and our RTI measure; three models that test the rival explanations of left behinds, populist dissatisfaction, and immigration; and a fully-specified model.^k Full tables of these stepped models are available in the Supplementary Appendix. For ease of interpretation, we present results as maximum discrete change in probability. Here, the table entries give the probability of voting leave at the minimum value of the explanatory variable, and at the maximum value. Additionally, Figure 5 visualises the marginal effect of our main variable of interest, RTI, on the probability of voting Leave in 2016.

^k For each model we have employed weighted data using the full weight for wave 9 (the wave which contains our dependent variable).

Table 2: Maximum Discrete Change in Probability of Voting Leave (England)

Predictor	Probability at		Δ	95% CI for change	
	Min	Max			
Relative Territorial Identity	0.293	0.626	0.333	0.443	0.223
Age	0.487	0.417	-0.070	-0.178	0.038
Education	0.534	0.454	-0.079	-0.038	-0.120
Sex	0.505	0.454	-0.051	-0.010	-0.093
Income	0.451	0.463	0.012	-0.104	0.080
Left behind					
Low economic risk	0.502	0.356	-0.146	-0.228	-0.064
Low EU exposure	0.454	0.406	-0.048	-0.089	-0.008
Populist disaffection					
Low efficacy	0.499	0.411	-0.087	-0.210	0.036
Anti-expert sentiment	0.131	0.826	0.695	0.065	0.741
Immigration					
Reduce immigrants	0.036	0.775	0.739	0.696	0.782

Notes: table entries are maximum discrete changes in the probabilities of voting Leave in 2016, based on logit estimates and holding all else at the mean. $N = 9,601$

Table 2 shows the results for England. Respondents more likely to vote Leave include those with no university degree, more exposure to economic risk and less exposure to the EU, and higher levels of populist disaffection against experts.¹ 'Despite expectations ahead of the 2016 vote that women would likely vote remain at higher rates than men' (Guerrina et al. 2018: 388) researchers have found 'little to no evidence of a difference' in how 'men and women ... voted at the 2016 referendum' (Shorrocks and Fowler 2019). Once attitudes to immigration are added as a control (models 4 and 5), our results challenge the consensus that 'there was no gender gap in voting patterns' (Guerrina et al. 2018: 388). Here, women in England are more likely to back Remain than men. By contrast, while age is a significant predictor of Leave support, this explanation drops out of significance once views on

¹ The direction and significance of the Low Efficacy coefficient depends on whether the conceptually similar anti-expert measure is in the model (both variables appear in the same BES question battery). It is included here for completeness.

immigration are added to the model. Across the five models as a whole, well-rehearsed primary explanations of Brexit vote-choice perform well. In short, the relevant variables remain important predictors of vote choice. Equally, our analysis of England shows that relative national identity also matters. Consistently, those who prioritise English relative to British identity are significantly more likely to vote Leave.^m This result reinforces previous research Brexit and national identities in England (Henderson et al. 2017), using a different dataset.

Table 3: Maximum Discrete Change in Probability of Voting Leave (Scotland)

Predictor	Probability at				
	Min	Max	Δ	95% CI for change	
Relative Territorial Identity	0.345	0.205	-0.140	-0.282	-0.003
Age	0.304	0.214	-0.090	-0.281	0.102
Education	0.278	0.257	-0.217	-0.096	0.052
Sex	0.267	0.257	-0.010	-0.079	0.058
Income	0.234	0.309	0.075	-0.115	0.265
Left behind					
Low economic risk	0.314	0.158	-0.156	-0.282	-0.029
Low EU exposure	0.257	0.196	-0.061	-0.130	0.007
Populist disaffection					
Low efficacy	0.381	0.155	-0.225	-0.429	-0.022
Anti-expert sentiment	0.092	0.596	0.504	0.365	0.642
Immigration					
Reduce immigrants	0.016	0.767	0.751	0.670	0.832

Notes: table entries are maximum discrete changes in the probabilities of voting Leave in 2016, based on logit estimates and holding all else at the mean. $N = 1,864$

^m Anyone interested in regional variation within Britain might reasonably query regional variation within England. We have run the five models in each of the regions of England and find that RTI has a consistent and positive effect on Leave support across all regions of England, including London. Englishness seems to operate as a consistent national identity across England. The sole exception is when (in model 5) we add attitudes to migrants, which causes the identity effect to disappear in those regions with the smallest samples. Full results are available from the authors by request.

Table 3 replicates the fully specified model in Scotland. As in England, age effects on vote-choice are much reduced when immigration attitudes are included. Graduates are, as expected, more likely to vote Remain, but University education effects are no longer significant after the inclusion of controls for immigration. As in England, many of the other variables that test existing explanations of Leave Support ('left behinds', populist dissatisfaction, and immigration) work as expected.

While the variables are significant and work in the same direction as in England, we see variation in the size of some effects. The change in probability associated with immigration attitudes is similar, but the Scotland data show weaker effects for RTI and hostility towards experts (note however the interaction with low efficacy, as discussed in footnote 8). Although these differences seem small, they suggest a need for caution when constructing GB-wide explanations of the Brexit vote.

As elsewhere, other variables condition demographic and socio-economic variable effects in the Welsh model.ⁿ The smaller sample size also makes the model more sensitive to the addition of attitudinal variables: education and age are significant until our immigration variable is introduced to the model. Consistent with England and Scotland, hostility to experts and negative attitudes towards immigration are the strongest determinants of Leave voting. Unlike in England and Scotland, where income is not a significant predictor of Leave support, the probability of a respondent voting Leave in Wales decreases as their income climbs.

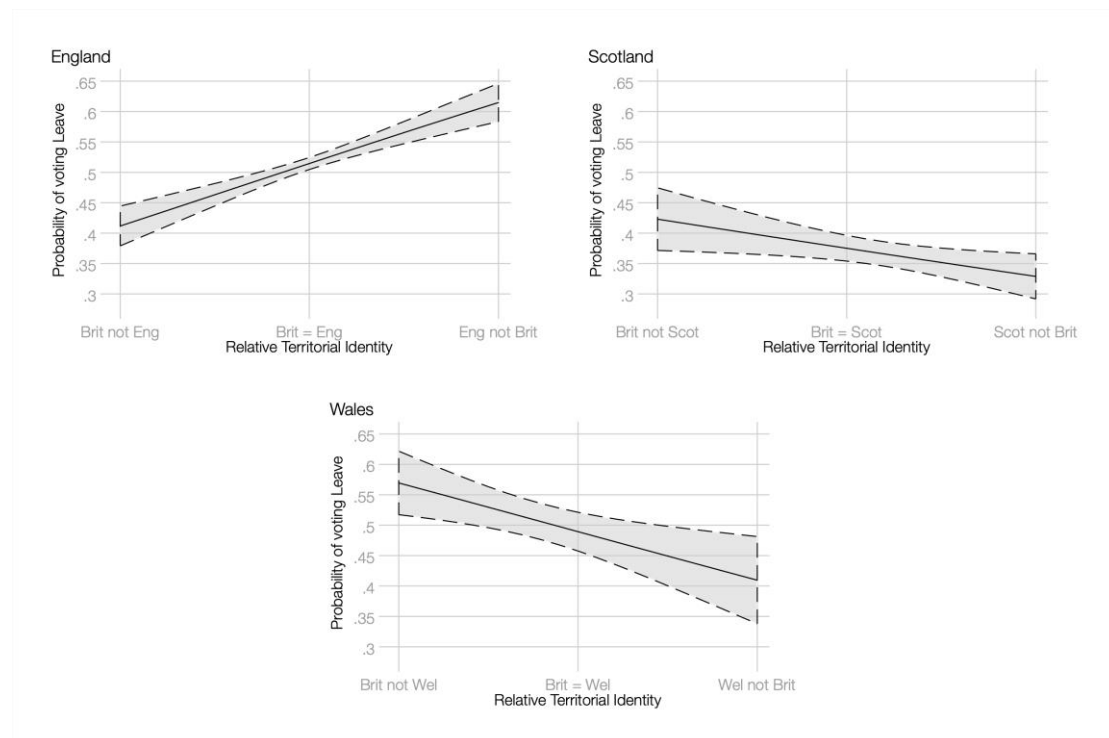
ⁿ As a robustness check, we tested whether the RTI model results were affected by respondents who were born in one nation but settled in another. Although less than three percent of the English sample and less than ten percent of Scottish respondents were born elsewhere in the UK, such intra-UK migration is potentially more significant in Wales (one in five Welsh residents were born in England at the 2011 census). However, of the total Wave 9 Welsh sample of 1079, only 46 respondents in Wales expressed a stronger English identity than a British or Welsh identity. Excluding these individuals from the model does not change the significance or direction of the coefficients.

Table 4: Maximum Discrete Change in Probability of Voting Leave (Wales)

Predictor	Probability at			95% CI for change	
	Min	Max	Δ		
Relative Territorial Identity	0.482	0.241	-0.242	-0.426	-0.056
Age	0.386	0.349	-0.037	-0.342	0.268
Education	0.420	0.365	-0.054	-0.173	0.065
Sex	0.411	0.365	-0.045	-0.158	0.067
Income	0.450	0.199	-0.251	-0.444	-0.057
Left behind					
Low economic risk	0.372	0.359	-0.014	-0.368	0.340
Low EU exposure	0.365	0.361	-0.005	-0.118	0.109
Populist disaffection					
Low efficacy	0.372	0.359	-0.014	-0.368	0.340
Anti-expert sentiment	0.108	0.769	0.661	0.528	0.794
Immigration					
Reduce immigrants	0.045	0.694	0.649	0.500	0.799

Notes: table entries are maximum discrete changes in the probabilities of voting Leave in 2016, based on logit estimates and holding all else at the mean. $N = 1,073$

In all three cases RTI is a significant predictor of Leave support, even controlling for other possible explanations of Leave support. In England, the RTI has a positive effect: those who felt more English (relative to British) were consistently more likely to vote Leave than respondents prioritising Britishness. Strikingly, the RTI works in the *opposite* direction in Scotland and Wales. Here, identification with the sub-state identity over British identity is a strong predictor of Remain support. Phrased another way, (relative) British identifiers voted Remain in England but voted Leave in Scotland and Wales.

Figure 5. Marginal Effect of RTI on Probability of Voting Leave (95% CIs)

Overall, our analysis uncovers several new findings. They emerge only when the determinants of referendum vote choice are disaggregated separately for each British sub-state nation. Some well-rehearsed explanations of the Brexit vote work roughly as expected. Immigration and hostility to experts are broadly consistent in effect and direction across Britain. Others work in England but have less analytical purchase across Britain as a whole. 'Left behind' measures of personal economic risk and exposure to the EU appear significant in England and Scotland, but perhaps less so in Wales. The models confirm expected demographic effects (younger and university-educated respondents are less likely to vote Leave), but they are not significant in Scotland and Wales in models controlling for attitudes towards immigration. Unlike previous studies, we find a gender effect (with women less likely to vote Leave) in England, for models that include attitudes to immigration.

National identity is at the heart of our concerns. When not completely overlooked, national identity is often poorly conceptualised/operationalised in the existing Brexit referendum

analysis. Key here is the way in which a respondent's sense of 'Britishness' might attach to different political attitudes in the different territories of Britain. By ignoring the ways in which Britishness and sub-state identities might work in different directions in different parts of Britain, existing models of Brexit vote choice has often ignored or misinterpreted the relationship between national identities and the Leave vote. The same may be true of national identities and political attitudes more broadly. Scholars of nationalism devote great attention to the nuanced interrelationships and impact of national identities (Bechhofer and McCrone 2015, McCrone 2017); scholars of political attitudes and behaviour have tended to treat them in a more cursory way.

Our results for RTI – our primary explanatory variable for understanding territorial variation – are consistent with studies that associate sub-state identities with Leave support in England (Henderson et al. 2017) and Remain support in Scotland (Clarke et al. 2017a 2017b). However, they directly contradict other work (Hobolt 2016) which shows that Britishness alone is a predictor of Remain support. In part this is because Britishness, relative to other identities, works differently across Britain, serving as a predictor of Leave support in Scotland and Wales but of Remain support in England.[°] While attitudes to immigration and experts which are consistent in effect and direction across the three territories of Britain, our RTI measure provides an explanation for the variation in the referendum result between England, Wales and Scotland. While the identity measure is positive in England (in other words, that a stronger sense of Englishness rather than Britishness predicted a Leave vote), the opposite is true in Wales and Scotland, where stronger substate identities relative to British identity

[°] BES weights increase the regression models' standard errors. Our results are more robust without them: model fit improves, RTI coefficients are as anticipated (positive for England, negative for Scotland and Wales) and significant everywhere at $P < 0.01$.

were associated with Remain. This finding is consistent with the ever-expanding literature exploring the multiple political cultures prevailing in Britain.

5. CONCLUSION

Befitting its world-historical importance, the 2016 Brexit referendum has spawned a mini-industry of analysis and commentary, much of which asks why a majority of the British electorate chose to support this seismic constitutional change. Several studies have used national identity variables, but they are rarely made analytically central. Relatedly, little or no effort has been made to explain national-territorial differentiation in referendum vote-choice, despite its potentially dramatic future consequences for British politics and the UK state. Our analysis demonstrates that distinctive referendum voting patterns partly reflect the different ways in which people relate to the state (and to the national identity associated with that state) depending on where they live within it; and that these differences are significantly related to their attitudes towards EU membership. Our claim, of course, is not that there are no significant commonalities across Britain. Our modelling of England, Scotland and Wales shows that a negative attitude to further immigration was a very strong predictor of the Leave vote across all three territories. But by the same token, this in turn means that hostility to immigration cannot, of itself, explain national territorial variation in the vote. Instead, it suggests that much more work is needed to explore how the different attitudinal and economic drivers of 2016 referendum vote-choice relate to other factors in the different territories. Analysis of their relationships with both sub-state and state-wide national identities is particularly urgent.

This article breaks new ground in its analysis of the 2016 Brexit referendum. It also provides proof of concept for a specifically 'bottom up' approach to the analysis of UK voting

behaviour. This approach starts by analysing the UK's constituent nations and jurisdictions separately, and operationalising both sub-state and state-wide national identities to reflect their relational nature. These moves have significant theoretical, conceptual, methodological and infrastructural implications for the study of British politics. Currently, British political science appears poorly adapted to the multi-national and multi-level reality of the UK state. Scholars of British politics will struggle to understand Britain (and, *a fortiori*, England) unless they acknowledge the UK as a multinational state, composed of four distinct if inter-related electorates, each with distinct dynamics and identities. But recognising this is only a first step. Before the many significant intellectual questions that arise can be addressed, major infrastructural challenges will need to be overcome. What price a UK-wide survey that includes Northern Ireland and a full range of identity and control variables making possible a pan-UK analysis of vote-choice? Or a recognition of Wales' demographic complexity and its implications for Welsh sample sizes? The challenges to the territorial integrity of the state generated by the 2016 referendum may finally be enough to generate a momentum for change among scholars and funders alike. If not, understanding of the forces currently transforming UK politics will continue to be elusive.

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