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Like other voluntary associations, fraternities such as the Orange Order underpin political cleavages. The membership dynamics behind such associations are less clear. Rival theories attribute membership fluctuations alternatively to changes in social capital, economic structure, culture, or events. This article uses a pooled time-series cross-sectional model to evaluate competing hypotheses for the period since 1860. Results suggest that membership was linked to longer-term shifts in ethnic boundaries rather than structural or social capital variables, with events playing an intermediate role. Scottish Protestant mobilization against Catholics was less important than Irish Protestant ethnicity, but both were key. Finally, the order has been numerically weaker than many believe; hence its inability—even during the apex of its influence—to shape Tory policy.

"Bad Old Habits: Ancient Hatreds Die Slow," announced an Economist headline discussing Scottish sectarianism in the wake of another episode of violence between supporters of two Glasgow football clubs: the Catholic-affiliated Celtic and the Protestant-linked Rangers. Prosecutors in Scotland, the article noted, had been instructed to take into account whether the crime had a sectarian motive ("Bad Old Habits" 2002). The issue, claimed the noted Scottish Catholic composer James MacMillan, went far deeper. In a high-profile address at the 1999 Edinburgh International Festival, MacMillan charged his Protestant compatriots with "visceral anti-Catholicism" and claimed that bigotry was rife in Scottish society (Devine 2000: 125).
Protestant identity can refer to a purely religious (i.e., doctrinal) identity or a more secular *ethnic* identity based on a community grounded in a myth of common ancestry (Smith 1991: 21). The role of the mass-member fraternity known as the Loyal Orange Institution (Orange Order), one of the principal sociopolitical vessels of Protestant identity in Scotland, is central to the above story, but little is known about its twentieth-century activities. The order was founded by Protestants in 1795 in Northern Ireland as a response to the perceived threat of a union between the Catholic “Defender” movement and the liberal Protestant United Irishmen who favored Irish independence. Scottish regiments were dispatched to Ireland soon after the uprising of the United Irishmen in 1798, and some claim that they brought Orangeism back with them (McCracken 2002). Hard times in Ireland and the emergence of greater Glasgow as an entrepôt of empire in the nineteenth century attracted numerous Irish migrants to west central Scotland. Though many were Catholic, a significant minority were Protestant, and these Protestant migrants helped spread Orangeism in Scotland (Collins 1991).

The absence of detailed membership data on the Scottish order has meant that analysts have been unable to accurately gauge the strength of Orangeism and test competing explanations for changes in its influence. This article breaks new ground on both counts, providing the first internal source-based study of Scottish Orangeism and the only quantitative analysis of the forces underlying Orange membership and its electoral influence. In so doing, it helps arbitrate between the claims of those who allege that Scotland is, and has been, a sectarian society and those who contest this interpretation. In broader terms, this article reveals a great deal about the dynamics of mass-member associations and their role in maintaining electoral cleavage systems.

This article builds upon the historical newspaper-based literature but attempts to chart major trends with greater precision and makes a more concerted attempt to evaluate the relative strength of competing explanations of fluctuations in Orange strength. This necessarily relies on high-quality statistical data, which have been made possible only by unprecedented access to the records of the Grand Orange Lodge of Scotland. These provide a virtually complete run of annual membership data, across lodge and county, for the period 1860–2001.

The article begins by presenting new data on Scottish Orange membership over place and time. This is followed by a pooled time-series cross-
sectional (TSCS) regression of membership levels on census variables using a “hard” dataset restricted to census years. The hard dataset uses county membership figures only for census years, typically every 10 years, and is thus a relatively small dataset. To provide a more robust picture of membership patterns and to test for the role of annual events, we turn to an expanded annual dataset containing more than 2,000 membership observations. Both show that religio-ethnic factors are by far the most important predictors of Orange membership levels. Finally, we consider whether Orange membership strength has a significant effect on the pre-1961 popular vote for the central belt (county level) and Glasgow (ward level).

The literature on electoral cleavages recognizes the cardinal role of voluntary associations, such as churches or unions, in providing the institutional skeleton for the maintenance of political cleavages—rendering them resistant to the “normal” crosscutting pressures of pluralist politics (Dahl 1963: 106; Lipset and Rokkan 1967). An influential recent text on this subject assesses cleavages along the axes of “organizational density,” such as union membership levels and cultural heterogeneity (Bartolini and Mair 1990: 224–40). These two axes are understandably dichotomized due to data limitations, but organizational density is in fact a distinct institutional variable that can be applied equally to the cultural or economic realms. For example, regardless of how the census categorizes the population culturally, vibrant and politically engaged patriotic or religious associations will enhance the power of ethnic or religious cleavages just as powerful unions can catalyze socioeconomic differences.

Why cultural associations rise or fall is thus of great significance. Pressure groups are known for their short life cycles, while established associations with deep communal roots, such as churches, are far more enduring, though often less politically active (Moran 1989). Though there is a growing literature on new social movement and church membership dynamics, there has been little quantitative research on patriotic or ethnonationalist organizations—many of which are politically influential. Robert D. Putnam’s *Bowling Alone* (2000) sketched some time-series patterns for certain American societies, but there has been no in-depth follow-up. Here we consider the dynamics of one such organization, the Orange Order, across space and time. In the process, we will assess the theories of Putnam and others who have written about the postindustrial decline of cultural associations.

Whereas Seymour M. Lipset and Stein Rokkan (1967) stressed the post-
1920s “freezing” of cleavages in Europe, more recent research in many Western societies claims that established cleavages based on religion and class are eroding due to modernizing or postmodernizing pressures. One variant of this approach stresses the role of secularization and postindustrialization in undermining class and religion-based networks (Heath et al. 1991; Barnes 1997; Bruce 2002). Another focuses on the post-1960s rise of a “new politics” value cleavage, which is linked to membership in a “postmaterialist” social category somewhat analogous to notions of a postindustrial New Class (Bell 1980; Inglehart 1990). A final strand of research emphasizes growing voter individualism and cleavage decline. Thus recent large-scale electoral research has demonstrated that social cleavages—apart from “left-right” ideology—are a weak predictor of voting behavior in postindustrial democracies (Norris 2004).

Ethnic or nationalist cleavages occupy a curious place in this literature. On the one hand, ethnic cleavages comprise part of Lipset and Rokkan’s scheme (i.e., the linguistic cleavage) that we supposedly have transcended. On the other hand, we often find ethnicity and nationalism classed as forces that have contributed to a fracturing of established cleavages. The perception of a radical shift from religion to ethnicity or nationalism is understandable. Many separatist and far-right parties in the West gained political ground as religious ones declined after the 1960s. Even so, the Orange Order, which is a religio-ethnic organization, shows how an organization can span both “old” religious and “new” ethnic cleavages.

This flags the importance of the continuities that link, for example, the Catholic politics of pre-“Quiet Revolution” French Canadians with contemporary linguistic Quebec nationalism or the older Protestant politics of British-dominant ethnic groups with the white racial politics of some of these groups today. Boundary symbols may have shifted from religion to language or race, but the underlying ethnic nature of political cleavages remains. Even if religion remains the major ethnic boundary, our “ethnic boundary” approach, which distinguishes between ethnicity and the boundary markers that delineate it, allows us to explain why ethnic boundaries or cleavages based on religion can harden in the face of secularization, as in Israel, Yugoslavia, or India (Barth 1969; Connor 1994; Chhibber 1999; Shamir and Arian 1999). Ethnic associations such as the Hindu Rashtriya Swayamsevak Sangh, the French Canadian Saint Jean-Baptiste Society, or the Afrikaner Broederbond have been linked intimately with nationalist movements of both domi-
nant and subaltern character. A general diminution in ethnic associational activity therefore may have the effect of dampening ethnic-nationalist cleavages, a finding with profound consequences for the world’s many deeply divided societies.

Putnam’s (2000) work has drawn attention to the role of voluntary organizations in creating social capital or bonds of interaction between disparate individuals outside of their private, familial contexts. According to Putnam, associations are major repositories of social capital, bringing individuals together and often drawing them into public life. Putnam distinguished between “bonding” social capital of the kind that can integrate ethnic groups across lines of region or class and “bridging” social capital that unites groups across ethnic or religious lines. Hadassah, the Knights of Columbus, and the Masons are three associations that Putnam examined. These are classic “bonding” associations for, respectively, Jewish, Catholic, and Protestant whites in the United States. Like the Masons, the Orange Order provides an example of bonding social capital for Protestants. Putnam’s work used an array of time-series data from many American voluntary associations to sketch longer-term patterns in national connectedness. Putnam ascribed the decline of many American associations in the post-1960s period to generational turnover and the rise of television. This trend has been paralleled by the decline of ethnic, religious, and racial endogamy and the rise of hybridized patterns of identification (Lieberson and Waters 1988; Gans 1994; Putnam 2000).

But what exactly is the nature of the causal link here? Has a decline in social capital led to ethnic and religious identity change, or can we instead posit that religio-ethnic identities declined for their own substantive cultural reasons, with the pattern of social interaction following rather than leading developments? Those who argue in this manner, against social capital–type explanations, tend to specify wide-ranging cultural changes, such as secularization, or structural changes, such as deindustrialization, as well as contingent factors, such as political events, including strikes, as key determinants of change (Bruce 2002). These modernizing processes, it is claimed, tend to break up the overlapping associational networks that entrench political cleavages.

The case of the Orange Order in Scotland provides an interesting test of current propositions in the literature on social capital and political cleavages. This long-standing mass association has both religious and ethnic over-
tones and a history of political activism and recently has experienced a membership decline whose trend exhibits both “modernizing” and Putnamesque characteristics.

The Scottish Context

The Orange Order is a fraternity founded in the north of Ireland in 1795 whose constitution commits its members to the defense of Protestantism and the British Crown and that has served as a major associational nexus for Protestant-dominant ethnic groups in Scotland, Northern Ireland, northwestern England, and Canada. Its convivial and religious roles have been matched by its political engagement. In the above locations, the order has supplied numerous local, provincial, or national leaders and has attempted to influence the course of government policy in a Unionist and Protestant direction (Senior 1972; Houston and Smyth 1980; Waller 1981; Neal 1988; Bryan 2000).

The order is at the center of the debate on sectarian conflict in Scotland. This issue takes on salience primarily in industrial central Scotland, which attracted large-scale Irish immigration during the 1840–1920 period—so much so that 35 to 40 percent of the population of the main west central counties of Lanark and Renfrew is now of Irish Catholic origin (Dorling et al. 2001). It is less important in regions such as the Northeast or the Highlands, where the smaller Catholic population is largely of Scottish ethnicity (Brown 1997: 52–53). This suggests that where religion serves as an ethnic boundary marker, as with the Irish Catholic–Scottish Protestant antinomy in central Scotland, it takes on greater political salience.

Several important political and social histories produced in the 1980s helped shed light on Catholic-Protestant conflict in Scotland (Bruce 1985; Gallagher 1987a, 1987b). Recently, the debate has taken more concrete shape. One school of thought holds that sectarianism is still a prominent influence in Scottish society, though it has been translated to new realms. It points to the persistence of a religious electoral cleavage and differences in economic performance between Lowland Protestants and Catholics as evidence of this. Proponents of this view also cite the widespread Protestant desire for the abolition of Catholic separate schools and the large-scale public displays of antagonism that accompany both Rangers-Celtic matches and Orange marches (Brown et al. 1999; Reilly 2000; Williams and Walls 2000).
The countervailing position contends that while sectarianism was an important feature of the Scottish landscape in the past, its influence has declined markedly since the Second World War and especially since the 1960s and was never as considerable as is popularly believed, especially in comparison with other largely Protestant nations. The reduction of disparities in educational and economic performance, increasing intermarriage rates, and converging responses to surveys of attitudes and voting intentions are cited in support of this position (Rosie and McCrone 2000; Rosie 2001, 2004; Bruce et al. 2004).

The literature on Scottish Orangeism conforms somewhat to this pattern. Elaine McFarland stresses the Irish Protestant, working-class, immigrant basis of Scottish Orangeism. This suggests that Orangeism was an import that failed to capture the imagination of native Scots, who were more inclined toward socialism or “liberal common sense” (McFarland 1990). In considering the interwar period, Graham Walker reiterates McFarland’s claim that the order was principally an Irish Protestant ethnic association. He suggests that the order was “maintained in the early decades of the twentieth [century] by immigrants and their Scottish-born descendants” (Walker 1992: 178).

This did not render the order politically impotent, however. Walker maintains that the political turbulence of the interwar period led to a surge in Orange membership, a broader Scottish appeal, and enhanced political activism. As evidence, he points to the sweeping success of Orange candidates in the 1919 Glasgow school board elections and notes the presence of a considerable number of Orange members of Parliament in the twenties and thirties (ibid.: 187–89). Steve Bruce (1985: 167) adds that the order helped deliver the Protestant working-class vote in west central constituencies until the 1950s. Iain McLean (1983: 200–201) disagrees, however: he contends that even in the turbulent 1918–22 period Orangemen were less likely than Catholics to vote as a bloc and failed to affect Labour in any major electoral contest.

In terms of membership dynamics, Walker notes that Irish immigration slowed considerably between the wars but did not affect Orange membership. Rather, he suggests that events kept membership buoyant. His account finds some resonance in the works of Bruce and McFarland as well as other political historians of the order who emphasize the role of events (Gallagher 1987a: 293–95; McCracken 1990: 35; Marshall 1996: 105). Others point to the importance of class structure in reinforcing sectarian division, with the
Orange Order viewed as a means for Protestant-dominated manufacturing interests to divide or control the working class (McFarland 1990: 19–22; Bryan 2000: 20). For the more recent period, Bruce suggests that slum clearance has been more of a factor than declining religiosity in the order’s decline. He notes that the relatively small proportion of Catholics in Scotland, compared to Ulster, has always limited the appeal of militant Protestant movements (Bruce 1985: 167, 246; 1998: 111).

**Membership Trends**

Let us begin by considering the long-term trend in Scottish male Orange membership, expressed as a ratio per thousand males. For confidentiality reasons, actual membership figures cannot be displayed, but the general trend is clear. Membership increases occurred in the periods 1863–77, 1902–9, 1919–26, 1941–53, and 1961–79. Notable declines took place during 1878–1900, 1913–18, 1927–41, and 1987–present. Spikes in membership of over 20 percent took place during 1864, 1865, 1903, 1920, and 1933. Collapses of over 20 percent occurred during 1885 and 1934 (see figure 1).

In explaining patterns such as these, it is tempting to jump immediately to event-driven explanations. However, while certain historical junctures appear to be relevant, we also need to be cognizant of the many events that seem to have had a surprisingly limited effect, such as the Great Depression, the Home Rule crises of 1884–86 and 1916–22, or the Northern Ireland “Troubles” of 1969–72. Appearances can be deceiving, though, since events can counteract each other’s influence and mask underlying social trends. We therefore need to contextualize these patterns against a background of both internal developments, such as dues increases, and broader social, demographic, and economic changes in order to assess the true predictive power of these events.

A further dimension to this study is geographic. Figures 2 and 3 map Scottish Orange lodges in 2001, with points adjusted for size of lodge membership. This is framed by pre-1973 Scottish county boundaries. Notice the concentration of membership on the west coast of central Scotland around Glasgow and North Lanarkshire, with spillover into adjacent counties, notably West Lothian, the highest per capita concentration of current membership, Renfrewshire, and Ayrshire. This is explained partly by population distribution, given the primacy of Glasgow and the surrounding Clydeside.
conurbation as the largest Scottish metropolitan area. Yet the paucity of lodges in both the Highlands and the Borders regions and in populous Edinburgh, Dundee, and Aberdeen is striking.

This pattern has held for a considerable period of time. Though there was a slightly more numerous Orange presence in Wigtownshire and Dundee in the mid–nineteenth century, the principal Clydeside and west central counties have dominated Orangeism from the outset. Despite some fluctuation—notably the rise and decline of Glasgow as population moved in and then out during the twentieth century—the geographic profile of the order has not changed dramatically in a century and a half.

The Freemasons make for a useful contrast. The ritual, symbolism, degree structure, and organization of Masonry are virtually identical to those of Orangeism. Indeed, Orangeism explicitly drew upon Masonic models for inspiration. Given a native Scots tradition of Masonry that goes back to the late fifteenth century, it is unsurprising that this fraternity has done so well among Scottish Protestants. In fact, Scotland’s total of some 150,000 Masons gives this nation the highest rate of Masonic membership in the world (Bessel 2002). The Masons also have served as one of the institutional vessels of both Scottish and popular Protestant identity (Finn 1990).

However, while Freemasonry has been associated with Protestantism in most English-speaking societies, its identity as an avowedly apolitical and
A nonreligious organization makes it a less convenient vehicle than Orangeism for Protestant or Loyalist identity. Here it is instructive to note the contrasting geography of Masonic lodges vis-à-vis their Orange counterparts (see figure 4). Notice Masonry’s more even lodge distribution—this maps much more neatly onto the broader Protestant population of Scotland as a whole: Clydeside is the major concentration, but lodges cover the Borders, the Highlands, and the Northeast, with secondary concentrations in Edinburgh, Dundee, and Aberdeen. Whereas nearly two-thirds of Orangemen live in Glasgow or Lanarkshire, fewer than a quarter of Scottish Masons do.
International Dimensions

It is very often forgotten that Orangeism was and is a worldwide fraternity and at one time could be found throughout the British Empire. English-speaking Canada, not Ireland, has been the leading Orange jurisdiction, with Scotland, England, Australasia, and the United States occupying a much smaller position within the organization. One way of examining the impact of Orangeism in a particular location is membership density. Orange male membership density (OMD) is calculated as the number of Orange male members per target population of adult male British Protestants. In these terms, the Scottish OMD generally has been little more than 1 percent and averaged barely 2 percent in its Clydeside heartland during its membership peak. Even in its highest concentrations (Govan and Rutherglen in the greater Glasgow area), Scottish OMD rarely exceeded 10 percent. Compare this with the Canadian province of Newfoundland and the Irish counties of Fermanagh, Monaghan, and Tyrone, all of which had OMDs of roughly one-third in 1920,
Figure 4  Distribution of Scottish Masonic lodges, by county, 2001
Source: Ancient and Free Accepted Masons, Grand Lodge of Scotland 2001. Digital boundaries courtesy of EDINA/UK Borders, edina.ac.uk/ukborders.
or at the lower end, the Canadian province of Ontario and the Northern Irish city of Belfast, whose OMDs were around 10 percent in 1920.4

Data and Methods
This article seeks to track membership dynamics in both their temporal and their spatial dimensions. Orange membership has been computed from the annual reports of the Grand Lodge of Scotland. Independent variables are drawn from decennial Scottish censuses, the annual reports of the Scottish registrar-general, and electoral data.5 Variables include, among others, population density and growth rate; proportions in agriculture, manufacturing, and the professions; infant mortality rate; proportions Catholic and non-Church of Scotland Protestant; and Irish-born population. Variables are all expressed as a proportion of county population (Glasgow is subsumed under the Lanark totals). Geographic adjustments have been made in order to establish a continuous dataset for the 1961–91 period, but 2001 data cannot be interpolated in this manner.6

Due to the nature of the available data, this is an ecological rather than an individual-level analysis, based on Scottish pre-1973 counties. The validity of this kind of model has been established in the methodological literature and holds well in this case as the unspecified characteristics of counties, unlike those of neighborhoods, are almost certainly too diffuse to decisively affect our dependent variable. Though it may be stretching the point to assert, as some have, that the “ecological fallacy is a fallacy itself,” there is little doubt that a well-specified model and appropriate geographic units can allow for a causal analysis that compares favorably to, or in some cases surpasses, individual-level analyses (Firebaugh 1978; King 1997; Jargowsky 2004).

The shape of our data also inclines us toward TSCS pooling using panel-corrected standard errors (PCSE). This technique allows us to surmount a number of important problems encountered by researchers using ordinary least squares or generalized least squares (GLS) techniques (Beck and Katz 1995). Beyond its much contested utility for dealing with the small-N problem, it allows us to make a claim regarding the global relationship between our dependent and independent variables (Kittel 2001).

This is not to dismiss some of the serious pitfalls of pooled models, notably their more complex error structure and their assumption that a global relationship between two variables is possible. For instance, a number of
authors have shown that the relationship that holds between variables in time does not obtain across place. These authors remark that pooled models tend to provide an “average” of pooled cross-sections (i.e., “between” variation) and pooled time series (i.e., “within” variation). Thus the universal beta that is obtained actually may bear little relationship to either the “real” pooled time-series or pooled cross-sectional relationships, thereby obscuring both (Firebaugh 1980; Smith 1995).

Moreover, in political science, variation between units such as congressional districts or nations is generally much greater than the variation over time within a unit. Relevant independent variables thus change more slowly than in economic analyses and often have a historical-institutional origin (Smith 1995; Kittel 2001: 233). This pattern is certainly evident in our data: the variation across Scottish counties provides a much sharper contrast than the ebb and flow of membership over time within them. Hence we need to be cognizant that many of our key variables involve slowly changing cross-sectional processes, and cross-county trends will tend to dominate our model and may owe their origin to unspecified historical developments that antedate our dataset.

All of this should serve to remind us that county and year intercepts in our data are not merely “noise” to be corrected but provide important information about the nature of the relationship between census variables, Orange membership, and particular voting patterns. To be sensitive to these nuances, we compare our pooled results with a time-series model as well as with distinct pooled cross-sectional and pooled time-series models. In addition, datasets are by nature bounded in space and time, and thus there is always a danger that our findings are conditional on the particular slice of space-time we are observing (Kittel 2001: 239–42). To provide some safeguard against this, we will examine distinct time segments and subgroups of counties to see whether key propositions obtain within subsamples of the dataset.

Results
We begin with a pooled TSCS model using census and electoral data based on 15 counties and 14 census years. To incorporate event data and utilize the full range of Orange membership data (15 counties × 142 years), we progress to a model based on estimated intercensal data. Moving to the first (15 ×
14) dataset, results of Breusch-Pagan Lagrange Multiplier (Breusch-Pagan LM) and Wald tests on GLS models were significant, demonstrating both heteroskedasticity and cross-sectional correlation in the data.º

Arthur L. Stinchcombe (1968) notes that institutions tend to replicate themselves, thus generating numerous effects that feedback into a complex, self-replicating causal structure. Thus the effects of a particular phenomenon become its causes, leading to path dependency through time. For instance, the Orange Order’s existing membership level to a large extent will condition its ability to attract new members through interpersonal contact as well as through financially taxing events, the Orange Torch newsletter, social clubs, and other activities. Results of Durbin’s M-test confirm that this serial autocorrelation is present even with decennial membership data. To correct for this error structure, we employ Nathaniel Beck and Jonathan Katz’s (1995) PCSE model with Prais-Winsten transformation.

We test down across all available demographic, cultural, and economic variables from the 1861–1991 period. Variables are limited to those that span the entire 1861–1991 period as part of either the census or the registrar-general’s series. The following variables were tested down for significance: (1) demographic—population growth, population, sex ratio, population density, marriage rate, birthrate, infant mortality rate; (2) cultural—religiosity (measured by religious marriages as a percentage of total marriages), Church of Scotland, Roman Catholic, “nonconformist” (all who are not members of the Church of Scotland or Roman Catholic Church), and Irish-born; and (3) economic—proportions in the agricultural sector, professions, and manufacturing.

In addition, we test for the predictive power of the Irish-born population at various fixed dates (1851, 1901, and 1921). Since the Irish-born population includes both Protestants and Catholics, this figure allows us to gauge the degree to which Orangeism represents an Irish cultural imprint independent of the Catholic-Protestant population balance. On the other hand, if the proportion of Irish-born is not significant but the Catholic proportion of the population is, this suggests that we are observing a Scottish Protestant sectarian response to a Catholic presence. The use of fixed dates for the Irish-born variable is necessary due to the steady decline in the rate of Irish immigration after 1851.

We also attempt to weigh the importance of the Irish Protestant ethnic element by examining the ratio between the proportion Irish-born and the
Table 1  Time-series cross-sectional regression of male Orange density on census variables, 1861–1991 (census years only)

<table>
<thead>
<tr>
<th></th>
<th>Model 1 transformed PCSE (core counties only, excludes zero cases)</th>
<th>Model 2 transformed PCSE (all counties, includes zero cases)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Irish Protestant population indicator (1901 basis)</td>
<td>30.03506***</td>
<td>30.92441***</td>
</tr>
<tr>
<td></td>
<td>(4.649318)</td>
<td>(8.226776)</td>
</tr>
<tr>
<td>Proportion Roman Catholic</td>
<td>4.761154***</td>
<td>5.419581**</td>
</tr>
<tr>
<td></td>
<td>(0.7754643)</td>
<td>(1.690016)</td>
</tr>
<tr>
<td>Proportion agricultural</td>
<td>-1.222394***</td>
<td>-1.477998**</td>
</tr>
<tr>
<td></td>
<td>(0.2281722)</td>
<td>(0.5610295)</td>
</tr>
<tr>
<td>Constant</td>
<td>0.644858**</td>
<td>0.4220341</td>
</tr>
<tr>
<td></td>
<td>(0.19667)</td>
<td>(0.3129012)</td>
</tr>
<tr>
<td>N</td>
<td>119</td>
<td>193</td>
</tr>
<tr>
<td>Model $R^2$</td>
<td>0.4843</td>
<td>0.4365</td>
</tr>
</tbody>
</table>

* $p < .1$. ** $p < .05$. *** $p < .01$.

proportion Catholic at various dates (1901 was used for this model), a method used by Walker (1991). If this ratio exceeds 1, for instance, there are likely to be more Irish-born who are not Catholic than if the number is less than 1. When multiplied by the Irish-born population of 1901, this provides an interaction term that measures the impact of the Irish Protestant population in the absence of direct data. This interaction term can be expressed as follows: Irish Protestant Ethnic Group$_t$ = (Irish-born$_t$ / Roman Catholic population$_t$)

* Irish-born$_t$, where $t = 1901$. This variable thereby arrays cases between, on the one hand, counties such as Argyllshire or Aberdeenshire, with large native Scottish Catholic populations but few Irish descendants, and, on the other hand, counties such as Wigtownshire or Ayrshire, with large proportions of Irish immigrants but relatively low Catholic populations. Given our focus on the central belt, the former effect is not likely to influence our sample greatly.

The results obtained from this dataset are presented in table 1, with variables ranked in order of significance as measured by $z$-score. The first model includes only “core” counties—all counties except for the four counties in which membership is generally zero (Aberdeenshire, Argyllshire, Clackmannanshire, and Perthshire)—and also excludes years in the core counties in which there is no Orange membership. The second model includes all counties (15 × 14).
These results suggest that the Scottish counties with higher male Orange Order membership rates tend to be those that have a high Irish Protestant population and a high Roman Catholic population. On the one hand, repeated modeling indicates that the most durable variable of significance is the proportion Roman Catholic. It is, for example, the only variable that strongly predicts across both place and time. It is likewise the only variable that can significantly predict both short-run changes in Orange membership density using a first-differences PCSE model and the mean Orange membership density across all models. Fixing a Roman Catholic cross-sectional variable for different base years provides a good predictor of the dependent variable. However, even when fixed at early years, such as 1851 or 1901, Roman Catholic population is not as strong a predictor as variables that directly tap the Irish-born or Irish Protestant population.

Cross-sections using our Irish Protestant measure are significant from 1851 to 1921 but not thereafter. This reflects the fading influence of the first-generation Irish Protestant population over the order in Scotland as it assimilated into the Scottish Protestant mainstream. Unsurprisingly our model works nearly as well when substituting time-fixed Irish-born for Irish Protestant population. More to the point, the high degree of multicollinearity between variables tapping Irish-born, Catholic, and Irish Protestant dimensions at fixed years—especially prior to 1931—renders problematic any neat attempt to disentangle ethnic (Irish Protestant), cultural (Irish), or sectarian (anti-Catholic) effects. The average interitem correlation between Irish Protestant ethnicity and Roman Catholicism in 1901, for example, is .75, and between Irish Protestant and Irish-born it is as high as .92. William H. Greene (2003:57) remarks that when independent variables are strongly correlated, unstable coefficients can result from even small changes in the dataset. Therefore the most we can say is that the Irish Protestant effect seems more potent prior to 1931.

In contrast to the time-invariant Irish Protestant variable, the proportion of contemporary Irish-born—which varies over time as well as place—is not significant in the above models, even when restricting the time period to the nineteenth century. These trends likely reflect an Irish-born population that is everywhere in rapid decline over the span of our dataset, no matter what the trajectory of Orange membership. More agricultural counties are associated with lower Orange membership, though this effect is not as consistently strong as that obtained for the Roman Catholic predictor in
repeated testing. Moreover, the agricultural variable attains significance only if the dataset includes data prior to 1891. This likely reflects an agricultural decline that becomes less important in the twentieth century.

Therefore one of the clearest findings that emerges from this model is the importance of religio-ethnic variables in our analysis as evidenced by the correlation between Orange membership density and the proportions of Irish Protestant ethnicity and Catholic religion. The purely religious angle is not so vital: witness the insignificance of Protestant denomination (i.e., Church of Scotland versus nonconformist) and religiosity in the analysis, thereby broadly confirming Joseph M. Bradley’s (1995: 83, 95) survey evidence, which shows that 27 percent of Scottish Orangemen belong to churches other than the Church of Scotland, while many are not regular churchgoers.

In contrast, sociodemographic and economic factors, such as population density, infant mortality, illiteracy, and proportion in manufacturing, are insignificant, casting some doubt upon theories that link the spread of Orangeism to a “labor aristocracy” in growing industries, such as shipping or textiles. Factors (rotated principal components) designed to simplify the full range of structural variables also were tested, with similar results.

Putnam’s (2000) theory suggests that the generation born between 1910 and 1940 is far more likely to join associations than cohorts born earlier or later and adds that increased levels of television viewing since the late 1960s have enhanced associational decline. However, tests of Putnam’s generational hypothesis of post-1960s fraternal decline using 30-year cohorts, including the famous 1910–40 generation of “joiners,” proved insignificant, though the limited set of post-1970 cases and the lack of data on television penetration make it difficult to decisively reject his hypothesis for the Orange association.

Thus far results have been obtained across a relatively small set of data, and we have yet to test for the relative importance of political events. To improve the effectiveness of a TSCS strategy and test for the role of events, we now move to a full, annualized dataset of Orange Order membership. This comprehensive set of data allows us to examine the impact of annual or multiyear events. However, such an exercise requires intercensal estimates of census variables.11

Generally speaking, major membership changes do not correspond very well to key historical events. Only in the case of the membership collapse of 1884–85 do we gain some clue from printed sources. McFarland (1990) writes
that some in the Govan area of South Glasgow complained of the impact of “dull trade” on the membership during this period, though it must be asked why this recession could have such a decisive impact as compared with the Great Depression. Another possible explanation is that the extension of voting rights to rural Scots (1884–85) obviated the need for participation in a political vehicle such as the order. However, any explanation focused on the extension of voting rights to rural Scots must explain why the membership falloff in a large city like Glasgow, where residents already could vote, was as severe as in rural areas and why the more significant 1918 franchise extension had no similar effect. Otherwise there is no obvious reason for the Orange membership collapse of 1934 or the spikes of 1864, 1865, 1903, 1920, and 1933.

One way of surmounting the problem is to test for the role of broad categories of events. We tested for several types of amalgamated event using dummy variables for (1) threats to Protestantism or the Union; (2) Protestant policy victories; (3) Protestant policy losses; (4) social or political stimuli; and (5) wartime. All but policy victories were significant in at least some of the models. We also tested for the impact of economic recessions, dues increases, and leadership changes—none of which proved significant. Results appear in table 2, with variables arrayed first by functional type (socioeconomic versus event) and then by significance (z-score). Results for insignificant variables are not displayed because excess variables were removed from the analysis along lines suggested by Christopher F. Achen (2002). In addition to the core county (i.e., counties with some Orange membership in most years) and all-inclusive models used with the smaller dataset, we are now able to employ a model that includes all nonzero cases due to more extensive data.

In comparing the full dataset (15 × 142) in table 2 to the hard dataset (15 × 14) we visited earlier in table 1, the first pattern to notice is the great similarity between the two. The Irish Protestant and Roman Catholic proportions of the population (top two rows in all models) are still the most important underlying determinants of Orange strength. In all three models that use the new expanded dataset, these variables are significant at the $p < .01$ level.

Agricultural occupation (row 3 in all models) emerges as significant in two of three models and remains weaker than the religio-ethnic variables. Other structural variables, such as occupation or population density (omitted from the tables), were not significant. The differences between models contained here and in the first, hard dataset in table 1 are not great, despite the fact that estimated data did differ from hard data in significant ways in
Table 2  Time-series cross-sectional regression of male Orange density on census variables, 1861–1991 (weighted intercensal estimates)

<table>
<thead>
<tr>
<th></th>
<th>Model 1 transformed PCSE (all counties, excludes zero cases)</th>
<th>Model 2 transformed PCSE (core counties only, excludes zero cases)</th>
<th>Model 3 transformed PCSE (all counties, includes zero cases)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>PCSE (all counties, excludes zero cases)</td>
<td>PCSE (core counties only, excludes zero cases)</td>
<td>PCSE (all counties, includes zero cases)</td>
</tr>
<tr>
<td>Irish Protestant population indicator (1901 basis)</td>
<td>36.98693*** (2.453036)</td>
<td>48.77104*** (2.879023)</td>
<td>32.298*** (7.421163)</td>
</tr>
<tr>
<td>Proportion Roman Catholic</td>
<td>4.197614*** (0.7233012)</td>
<td>2.542986*** (0.7389473)</td>
<td>4.56244*** (1.42298)</td>
</tr>
<tr>
<td>Proportion agricultural</td>
<td>— (—)</td>
<td>— (—)</td>
<td>— (—)</td>
</tr>
<tr>
<td>Wartime</td>
<td>−0.1931871*** (0.020996)</td>
<td>−0.2038425*** (0.0235167)</td>
<td>— (—)</td>
</tr>
<tr>
<td>Policy losses</td>
<td>−0.0797712*** (0.0107079)</td>
<td>−0.0777954*** (0.0108503)</td>
<td>— (—)</td>
</tr>
<tr>
<td>Threatening events</td>
<td>0.0463054*** (0.0092961)</td>
<td>0.0564817*** (0.009055)</td>
<td>— (—)</td>
</tr>
<tr>
<td>Social and political stimuli</td>
<td>0.0660661*** (0.018295)</td>
<td>0.0792455*** (0.0170321)</td>
<td>— (—)</td>
</tr>
<tr>
<td>Census estimation control monitor</td>
<td>0.0528311*** (0.0091984)</td>
<td>0.0731619*** (0.0094914)</td>
<td>— (—)</td>
</tr>
<tr>
<td>Constant</td>
<td>0.2547648*** (0.0583919)</td>
<td>0.24116 (0.1241108)</td>
<td>0.3923756* (0.1747716)</td>
</tr>
<tr>
<td>N</td>
<td>1,348</td>
<td>1,202</td>
<td>2,020</td>
</tr>
<tr>
<td>Model R²</td>
<td>0.1185</td>
<td>0.1169</td>
<td>0.0951</td>
</tr>
</tbody>
</table>

*p < .1  **p < .05  ***p < .01.
two of the models (though this is picked up by our census estimation control dummy variable). On the whole, therefore, results reinforce our earlier conclusions regarding the primacy of religio-ethnic variables over structural or purely religious ones.

The role of events needs to be considered, however. Wartime is the most important event variable, but policy losses, threatening events, and socio-political stimuli are all quite significant apart from the all-inclusive model, where the high proportion of zero values dampens period effects. The exigencies of war, notably a high Orange enlistment rate, and policy losses tend to lower Orange membership, whereas political threats and stimuli from socio-political actors, such as the firebrand preacher George Wise or the Protestant political parties of John Cormack and Alexander Ratcliffe, tend to increase membership. By and large, all of these variables display effects that are weaker than that of Irish Protestant ethnicity but stronger than that of the Catholic proportion of the population. One-year lags of the five event variables listed above proved insignificant. Among the more important individual events were the two Church of Scotland–related crises (1868–69, 1962), the Boer War, World War I, and the first Home Rule crisis (1884–86).

On this evidence, we can conclude that events occupy a middle causal ground between religio-ethnic factors and structural factors in explaining Orange membership dynamics. Events are important in predicting mean Orange membership, but tests using a first-differences PCSE model show that events cannot predict short-run changes in membership. This accords with the unexplained nature of membership peaks and troughs. As a result, we can see that, contrary to widespread belief both inside and outside the organization, events alone cannot predict the course of Orange membership—even over time.

Given our earlier comments regarding the difference between pooled cross-sectional and pooled time-series models, it is incumbent upon us to note how our conclusions apply differently when examining each dimension. To begin with, our Irish Protestant variable is time-invariant, and events are place-invariant. This adds an additional complicating factor to the problems noted earlier in the methods section with respect to interpreting pooled models (Kittel 2001). A clearer picture emerges when we contrast fixed-(within-) effects and between-effects models.

Overall, the between component of our model’s $R^2$ is some five times that of the within component, suggesting that cross-sectional effects are provid-
ing much of the power in our model. In the pure within-effects (time-series) model, we discard the time-invariant Irish Protestant 1901 variable, and both proportion Roman Catholic, which, in the absence of Irish Protestant 1901, reflects both Irish Catholic and Irish Protestant populations, and wartime become the most important predictors. Structural factors seem to take on greater weight: the proportion in agriculture is more important than in the pooled TSCS case, and there is some evidence that variables associated with youth and poverty are inversely correlated with Orange membership, though this may be a spurious result.

In a time-series exercise where we considered the total Scottish membership against an annual time series of registrar-general’s statistics using some socioeconomic demographic data, such as age structure, death rates, and birthrates, first-differences models showed both proportion Roman Catholic and the male death rate, themselves inversely related, to be predictors of the annual rate of change in Orange density. So it may be the case that structural factors gain greater significance across time. But the proportion in agriculture is still less important than proportion Roman Catholic. Moreover, in contrast to the within-effects model, the pure between-effects (cross-county) model automatically excludes the role of events and privileges fixed differences in the Irish Protestant estimated population and the Roman Catholic population across county. All other cross-sectional variables appear insignificant.

The Orange Impact on Politics in Central Scotland

If religio-ethnic variables do much of the work of predicting Orange membership, especially over place, what can our model tell us about the so-called Orange vote, viewed by some as a bulwark of Tory support among the normally Labour- or Liberal-supporting working classes (Bruce 1985; Gallagher 1987a: 144)? Tests using our hard dataset reveal that the proportions agricultural, middle class, Church of Scotland, and Irish-born are important in predicting the Tory vote in the period 1861–1961. This echoes established findings pertaining to the importance of the religious cleavage for the Tory vote in Britain during much of this period (Budge and O’Leary 1973; Wald 1983). Orange Order density, by contrast, is an insignificant predictor of either
the Tory, Liberal, or Labour share of the vote in the central-belt counties with which we are dealing.

A closer look at Glasgow is important, as it was and is very much the hub of Orangeism. Several Glasgow wards, especially those bordering the river Clyde, have male Orange densities that exceed those of any county. Springburn, Govan, and, to a lesser degree, Cowcaddens and Pollokshaws, for example, often had male membership densities in the 5–15 percent range during the 1920–65 period. In Glasgow the Orange Order has had perhaps its greatest impact on municipal politics and attained an important degree of influence on the Tory Party between the wars (Gallagher 1987a: 144–45; Walker 1992). However, using ward-level data across a limited range of census and electoral variables collected by Iain McLean and J. C. Gordon (1978) in a study of the Glasgow Labor movement during 1922–47 (N = 680), we found no significant relationship between Orange membership density and the vote for either Labour or even the militant Scottish Protestant League (SPL). Several commentators have pointed to friction between Ratcliffe’s SPL and the Orange Order, noting that the order distrusted the street politics of Ratcliffe. This analysis supports such a claim (Gallagher 1987a; McCracken 2002). Overall, given Orangeism’s limited impact on the vote at both the county and the city levels, it seems that the puzzle of Orange political impotence needs to be qualified: Orangeism seems to have punched considerably above, rather than below, its electoral weight in the political arena.

Conclusion

This article began by noting the importance of stable mass-member associations in maintaining cultural cleavages and the paucity of research into the membership dynamics of these—especially in the ethnic-nationalist realm. Examining one such association in TSCS detail reveals that slow-moving cultural patterns are more powerful than structural or social-capital mechanisms in explaining membership change.

Orangeism in Scotland is a religio-ethnic fraternity principally confined to the central belt. It has been significantly weaker—even in its west central heartland—than in comparable Orange settings, such as Northern Ireland or Canada. Nonetheless, the Scottish organization’s membership was the last to peak, doing so only in the 1980s, having weathered the storm
of modernization for longer than its counterparts in other locations. The most significant long-term predictors of male Orangeism’s strength as a proportion of the Protestant population are religio-ethnic variables that demarcate Irish Protestants and Irish Catholics. Religion is not in itself important: denomination and religiosity are insignificant. This implies that we need to rethink some commonplace notions about the decline of religious cleavages and the rise of ethnic-nationalist ones. In this case, secularization has virtually no impact on an ostensibly “religious” association that helped maintain the Catholic-Protestant religious cleavage. Instead, religion serves as a boundary marker for an ethnic conflict that straddles the 1960s boundary between “old/religious” and “new/ethnic” politics periods.

Historical events are of intermediate significance between religio-ethnic and structural factors. Dummy variables that aggregate threatening events or stimulating Protestant social movements were related to higher membership. Protestant policy losses and the exigencies of war predicted lower membership. Even so, events could not predict short-run changes in membership. Moreover, much of the predictive power of the model comes from religio-ethnic differences across county rather than time-series effects. Putnam’s generational thesis, which suggests that historical events shape the worldviews of particular generations, which in turn affect associational participation levels, was not confirmed by these data, though further research with post-1971 data is required to decisively test his hypothesis.

The controversy over whether Orangeism is supported by Irish Protestant descendants or by Scottish Protestants’ competition with local Roman Catholics is difficult to resolve due to multicollinearity. Yet available evidence marks both as important influences and suggests that interethnic competition between Protestants and Catholics was an important motive force behind Orangeism during the period from the 1920s to the mid-1960s. As to the debate over the enduring nature of the Catholic-Protestant division, this article can provide no definitive answer: Orange membership in Scotland peaked much later than in all other Orange locations, providing evidence for enduring social divisions, but our model suggests that post-1970 membership levels are tied more firmly to family tradition than to sectarian competition.

Finally, we consider the electoral impact of the Orange Order on Scottish politics. Whether we took the county level within central Scotland or the ward level within Glasgow as our unit of analysis, we could find no connection between Orange density and the vote during 1861–1961. This holds
not only for the main parties but even for the Scottish Protestant League. Many have marveled at the shadowy nature of the so-called Orange vote and have puzzled over why the order failed to exert more influence over the Tory Party in west central Scotland. This article clearly demonstrates that such surprise is misplaced: the real question is how the order managed to provide as many political figures as it did and to acquire such an aura of influence despite possessing limited electoral clout.

Notes

I am indebted to the Economic and Social Research Council for funding the project upon which this article is based. I also wish to thank David Leal, Peter John, and Bernhard Kittel for reading earlier drafts.

1 The only missing year, 1908, has been interpolated linearly from adjacent years. We would like to record our debt to Rev. Gordon McCracken, an ex-Orangeman and former deputy grand master of the order, who painstakingly collected and scanned in reports of proceedings from all over Scotland for the period 1860–1966, compiling these onto CD-ROM. His assistance and advice have been invaluable, as has that of former grand secretary Jack Ramsay and current grand secretary Donald Hatcliffe.

2 Kaufmann 2004. Those wishing to gain access to these data should contact the author at Birkbeck College, University of London. Data will be released through the U.K. Data Archive subject to the approval of the Grand Orange Lodge of Scotland and the Reverend McCracken.

3 Memberships at the lodge level are not available for the Masonic Order; hence the lack of size differentials on the map.

4 Calculated from county (Northern Ireland) and provincial (Canada) Grand Orange Lodge reports of proceedings and return sheets and respective historical censuses.

5 I have drawn upon Michael Hechter’s (1976) “U.K. County Data, 1851–1966.” This comprehensive dataset encompasses variables from the census, the registrar-general’s reports, and the elections of 1885, 1892, 1900, 1910, 1924, 1931, 1951, and 1966. Election data have been matched to their closest census years (Hechter 1975). A second source of electronic data is Iain McLean and J. C. Gordon’s (1978) study “Labour Elites and Electorates in Glasgow, 1922–1974,” which provides census and electoral data for Glasgow in the mid-twentieth century. These data have been augmented by text sources where necessary.

6 Thanks to the important geographic areal interpolation work of Danny Dorling, David Martin, and Richard Mitchell (2001) on the Linking Censuses Together (LCT) project, we can establish a set of county-level data for the 1971–91 period that is continuous with Hechter’s 1851–1961 set of county data. Data for 2001, though now available using the post-1973 geography, have not been covered similarly by the LCT program and thus cannot be used in our county-level study.
No census was taken in 1941, and there are no separate data for counties of cities, so Glasgow is included in the Lanarkshire total.

TSCS models gain appreciably in their power with the addition of a longer time series. Though this involves estimating a considerable number of data points for our independent variables, it is managed to some extent by comparing with the smaller “hard” data model, weighting by annual Scottish figures for population and religion, and inserting a tracking variable to test for any significant differences between census and estimated data.

Breusch-Pagan LM test of independence: chi-square (105) = 647.809, Pr = 0.0000 on 20 complete observations; modified Wald test for groupwise heteroskedasticity in TSCS feasible generalized least squares (FGLS) regression model: chi-square (15) = 9279.26; Prob > chi-square = 0.0000.

This is achieved here by using linear interpolation of explanatory variables, which are adjusted by annual Scottish national time-series data on population. Most of the variables considered follow a broad trajectory, such as urbanization and rise of the Catholic and nonreligious population; hence our assumptions may be considered reasonable. To control for any difference between estimated and hard data, we use an estimation control dummy coded 1 for estimated data and 0 for hard data. For more on this technique see Greene 2003: 60.

Variables were composed of the following events: (a) threatening events: Church of Ireland disestablishment controversy (1868–69), Scottish papal hierarchy restoration (1878), Church of Scotland disestablishment debate (1881–84), Irish Home Rule crises (1884–86, 1890–92, 1916–22), Ne Temere decree (1907–8), Education Act (1918), Roman Catholic Relief Act (1926), visit to pope by Church of Scotland moderator (1962), Northern Ireland “Troubles” (1969–72), Tullyvallen massacre at a Northern Ireland Orange hall (1975), first Roman Catholic chief constable (1977), first papal visit (1982), and Anglo-Irish Agreement (1986); (b) policy victory: first Glasgow Orange parade (1872), first two Home Rule crises’ endpoints (1886, 1892), and Roman Catholic bishop of Derry’s visit halted at Edinburgh (1975); (c) policy losses: Church of Ireland disestablishment (1869), restoration of papal hierarchy (1879), Irish independence (1922), aftermath of Church of Scotland moderator visit (1963), Roman Catholic chief constable (1977), aftermath of papal visit (1983), and aftermath of Anglo-Irish Agreement (1987); (d) sociopolitical stimuli: union of competing Orange Order branches (1877), Boer War (1899–1901), anti-Catholic mass activities of preacher George Wise (1903–6), Orange and Protestant political party (1923), height of John Cormack’s and Alexander Ratcliffe’s Protestant parties in Edinburgh and Glasgow (1925–36), and anti-Catholic riot in Edinburgh (1935); and (e) wartime: Boer War (1899–1901), World War I (1914–18), and World War II (1939–45).

The insignificance of proportion in agriculture in model 1 is likely due to the bias toward more recent years introduced by including the mostly recent nonzero cases from marginal counties. Events are insignificant in the all-inclusive model, prob-
ably due to the weakening of period effects that accompanies successive zero scores on the dependent variable. The predictive power of the model as a whole ($R^2$) is lower due both to the increased size of the dataset and to its greater time-series bias.

14 It is conceivable that the Irish Protestant unit effect may impact differently in particular years while historical events may have different receptions in particular places.

15 Excluding downtown lodges, based on location of lodges within wards and allocation of membership by visual inspection. Given a certain degree of interlodge mobility across wards as well as the differing sizes of lodge catchment areas and the presence of large city-center lodges, it is difficult to specify the exact Orange membership of each ward. I have been aided in this task by former deputy grand master McCracken, whose encyclopedic knowledge of Glasgow Orange membership patterns proved extremely valuable.

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