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RELIGIOUS CHANGE AND THE SHAPING OF SOLIDARITY 
AND SOCIAL PARTICIPATION IN A TROUBLED EUROPE

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Supplementary materials
use "D:\_LAVORO RENZO\EVS 1981-2008\ZA4804_v3-0-0.dta", clear //original dataset from ZACAT-GESIS longitudinal file v.3.0.0
rename *, lower
drop if s002evs==1 /*delete cases from wave1 (dependent variable not asked)*/

/*main microlevel variables
- x001   *sex(1 M, 2 F)
- x003r  *age category
- x007   *marital status
- x028   *employment status (full, part, self-empl....)
- x023r  *age at which finished education (recoded)
- f028   *religious practice (Mass)
- f025   *religious belonging (used at macro-level)
*/

decode s003, gen(country)
replace country="United Kingdom" if country="Great Britain" //collapse GB and Northern Ireland into UK
replace country="United Kingdom" if country="Northern Ireland" //collapse GB and Northern Ireland into UK
replace country="Slovak Republic" if country="Slovakia" //shorten country name
drop if country="Albania" | country="Bosnia Herzegovina" | country="Kosovo" | country="Turkey" | country="Northern Cyprus"
*dropped prevalent Muslim countries
drop if country="Canada" | country="United States" //drop non-European countries

*recoding of microlevel variables and generation of dummies for regressions
g male=x001==1 //creates dummy for male
replace male=. if x001>=.
tab x003r, gen(agecat) //creates dummies for age categories
g married=x007<=2 //married or cohabiting
replace married=. if x007>=.
recode x023r (0/3=1 "lower sec.") (4/6=2 "uncompleted sec.") (7/9=3 "completed sec.") (10=4 "tertiary"), gen(educ)
ta educ, gen(educ)
recode x028 (1/3= 1 "employed") (4=2 "retired") (5 6 8=3 "out of LF") (7=4 "unemployed"), gen(empstat4)
tab empstat4, gen(empstat4_)
recode f028 (1/3=1) (4/max=0), gen(relfreq)
recode f025 (64=1 "Catt.") (62=2 "Prot.") (52=3 "Ortod.") (else=4 "Altro"), gen(relden)
replace relden=5 if f024==0 //not belong to religious denomination

*left-right self placement (used only in supplementary analyses)
recode e033 (1/4=1 "sx") (5 6=2 "cen") (7/10=3 "dx") (.a=4 "na"), gen(opol)

****macro level (country) religious denomination
gen countryden =.
replace countryden=1 if s003==40 | s003==56 | s003==191 | s003==203 | s003==250 | s003==348 | s003==372 | s003==380 | s003==440 | s003==442 | s003==470 | s003==616 | s003==620 | s003==703 | s003==705 | s003==724
replace countryden=2 if s003==233 | s003==276 | s003==428 | s003==528 | s003==756 | s003==70 | s003==909 | s003==826
replace countryden=3 if s003==208 | s003==246 | s003==352 | s003==578 | s003==752
replace countryden=4 if s003==51 | s003==100 | s003==112 | s003==196 | s003==268 | s003==300 | s003==498 | s003==499 | s003==642 | s003==643 | s003==688 | s003==804 | s003==807
replace countryden=5 if s003==8 | s003==31 | s003==197 | s003==792 | s003==915
label var countryden "Country-level religious denomination"
label de countryden 1"Roman Catholic" 2 "Mixed" 3"Protestant" 4"Eastern Orthodox" 5"Others not Christian"
label values countryden countryden
replace countryden=4 if country=="Armenia" | country=="Cyprus" | country=="Georgia" | country=="Macedonia" | country=="Moldova" | country=="Montenegro" | country=="Serbia"

replace countryden=2 if country=="Switzerland"

tab country countryden

*creates welfare regimes variable and dummies, ref.: southern mediterranean

g scandin=country=="Sweden" | country=="Denmark" | country=="Finland" | country=="Norway" | country=="Iceland"

g conserv=country=="Germany" | country=="Austria" | country=="Belgium" | country=="Netherlands" | country=="Switzerland" ///
| country=="France" | country=="Luxembourg"

g liberal=country=="United Kingdom" | country=="Ireland"

g exsocial= country=="Belarus" | country=="Bulgaria" | country=="Croatia" | country=="Czech Republic" | ///
| country=="Estonia" | country=="Hungary" | country=="Latvia" | country=="Lithuania" | country=="Poland" | ///
| country=="Romania" | country=="Russian Federation" | country=="Slovak Republic" | country=="Slovenia" | ///
| country=="Ukraine" | country=="Armenia" | country=="Georgia" | country=="Macedonia" | country=="Moldova" | ///
| country=="Montenegro" | country=="Serbia"

g medit=exsocial==0 & conserv==0 & scandin==0 & liberal==0

g welf=1 if scandin==1
replace welf=2 if liberal==1
replace welf=3 if conserv==1
replace welf=4 if medit==1
replace welf=5 if exsocial==1

lab def welf 1"scandin" 2"liberal" 3"conserv" 4"medit" 5"exsocial"

lab val welf welf

**combination of welfare regime & denomination (regden)

g regden=1 if scandin==1 & countryden==3
replace regden=2 if liberal==1 & countryden==1
replace regden=3 if liberal==1 & countryden==2
replace regden=4 if conserv==1 & countryden==1
replace regden=5 if conserv==1 & countryden==2
replace regden=6 if medit==1 & countryden==1
replace regden=7 if medit==1 & countryden==4
replace regden=8 if exsocial==1 & countryden==1
replace regden=9 if exsocial==1 & countryden==2
replace regden=10 if exsocial==1 & countryden==4

lab def regden 1"scand-prot" 2"lib.catt." 3"lib.mixed" 4"cons.catt." 5"cons.mixed" 6"med.catt." 7"med.ortod." ///
8"exsoc.catt." 9"exsoc.mixed" 10"exsoc.ortod."

lab val regden regden

*Data for Table 2
*Descriptive statistics on attendance of religious service (%) and attitudes towards state responsibility (average score)
*monthly religious attendance by country, in each group of countries identified by welfare/denomination
bys regden: table country, c(mean relfreq)
*avg. score on dep. var. by country and religious practice, in each group of countries identified by welfare/denomination
forvalue i=1/10 {
table country relfreq if regden==`i', c(mean e037) col
}

*APPENDIX: % of self-reported religious belonging by country
bys countryden: tab country relden, r nof //% computed including those who do not belong to any denomination
bys countryden: tab country relden if relden<5, r nof //% computed not including those who do not belong to any denomination
***Multilevel models (Table 3) executed with Stata

    **M1**
    xtmixed e037 i.relfreq w3 w2 agecat2-agecat6 ///
    male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 || country: relfreq
    estat icc

    **M2**
    xtmixed e037 i.relfreq##i.countryden w3 w2 agecat2-agecat6 ///
    male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 || country: relfreq
    estat icc
    margins , over(countryden) dydx(relfreq) //computes marginal effects of religious practice over country denomination

    **M3**
    xtmixed e037 i.relfreq##i.welf w3 w2 agecat2-agecat6 ///
    male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 || country: relfreq
    estat icc
    margins , over(welf) dydx(relfreq) //computes marginal effects of religious practice over country welfare regimes

    **M4**
    xtmixed e037 i.relfreq##i.regden w3 w2 agecat2-agecat6 ///
    male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 || country: relfreq
    estat icc
    margins , over(regden) dydx(relfreq) //computes marginal effects of religious practice over combination welfare/denomination

**Models 1-4 executed with MLwiN (requires MLwinN software installed and runmlwin routine installed to run MLwiN from within Stata

    global MLwiN_path "C:\Program Files (x86)\MLwiN v2.36\i386\MLwiN.exe" /*check path*/
egen paese_anno=group(country s002evs), lab //creates country-wave identifier

sort country paese_anno s007 //sort data (for MLwinN)

g cost=1 //creates a constant=1 (necessary with MLwiN)

recast float s007 s017, force

*M1
runmlwin e037 cost i.relfreq w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 , level2(country: cost relfreq) ///
level1(s007: cost) nopause

*M2
runmlwin e037 cost i.relfreq##i.countryden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 , level2(country: cost relfreq) ///
level1(s007: cost) nopause

*M3
runmlwin e037 cost i.relfreq##i.welf w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 , level2(country: cost relfreq) ///
level1(s007: cost) nopause

*M4
runmlwin e037 cost i.relfreq##i.regden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 , level2(country: cost relfreq) ///
level1(s007: cost) nopause

***SUPPLEMENTARY MODELS (FOR REFEREE ONLY), RUN WITH MLWIN (FASTER!)

*************Models with weekly (rather than monthly) religious attendance
recode f028 (1/2=1) (3/max=0), gen(refreqsett) //creates weekly religious practice dummy

*M4
runmlwin e037 cost i.relfreqsett##i.regden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level2(country: cost relfreqsett) ///
level1(s007: cost) nopause

*M3
runmlwin e037 cost i.relfreqsett##i.welf w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level2(country: cost relfreqsett) ///
level1(s007: cost) nopause

*M2
runmlwin e037 cost i.relfreqsett##i.countryden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level2(country: cost relfreqsett) ///
level1(s007: cost) nopause

*M1
runmlwin e037 cost i.relfreqsett w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level2(country: cost relfreqsett) ///
level1(s007: cost) nopause

****3-level models (individuals nested in country-waves, nested in countries)

*M4
runmlwin e037 cost i.relfreq##i.regden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level3(country: cost relfreq) ///
level2(paese_anno: cost relfreq) level1(s007: cost) nopause

*M3
runmlwin e037 cost i.relfreq##i.welf w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level3(country: cost relfreq) ///
level2(paese_anno: cost relfreq) level1(s007: cost) nopause

*M2
runmlwin e037 cost i.relfreq##i.countryden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level3(country: cost relfreq) ///
level2(paese_anno: cost relfreq) level1(s007: cost) nopause

*M1
runmlwin e037 cost i.relfreq w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4, level3(country: cost relfreq) ///
level2(paese_anno: cost relfreq) level1(s007: cost) nopause

***Models with control variable for political orientation (self-placement on left-right scale, 4 dummies, see above)
*M4 opol
runmlwin e037 cost i.relfreq##i.regden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 i.opol, level2(country: cost relfreq) ///
level1(s007: cost) nopause

*M3 opol
runmlwin e037 cost i.relfreq##i.welf w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 i.opol, level2(country: cost relfreq)
level1(s007: cost) nopause

*M2 opol
runmlwin e037 cost i.relfreq##i.countryden w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 i.opol, level2(country: cost relfreq) ///
level1(s007: cost) nopause

*M1 opol
runmlwin e037 cost i.relfreq w3 w2 agecat2-agecat6 ///
male married educ2-educ4 empstat4_2 empstat4_3 empstat4_4 i.opol, level2(country: cost relfreq) ///
level1(s007: cost) nopause