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

**RENZO CARRIERO, MARIANNA FILANDRI,
And FRANCESCO MOLTENI**

Religion, welfare regimes and attitudes
toward government responsibility for citizens' welfare
A European comparative analysis

Supplementary materials

*Data management and analyses for the article: "Religion, welfare regimes and attitudes toward government responsibility

*for citizens' welfare. A European comparative analysis"

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

```
tab s002evs, gen(w) //creates dummy for waves
```

*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 MLwinN)
```

```
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(relfreqsett) //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
```