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Faith, love, and hope, these three. On the (non-) effects of Christian religiosity on citizens' identification with Europe

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

MARKUS QUANDT and VERA LOMAZZI

«Faith, love, and hope, these three»

On the (non)-effects of Christian religiosity on cityzens' identification with Europe

Supplementary materials

Tables A1-A11 – Checks on the Measurement of European Identification

TAB. A1. Variables

Q10	How much does being a European have to do with how you feel about yourself in your day to day life?
Q11_4	degrees of attachment to - Europe
Q12	Do you see yourself as ... ? (only (nation), nation and European, ..
Q17	How far do you feel that what happens to Europe in general has important consequences for people like you?
4 item model	Includes Q10, Q11_4, Q12, Q17
3 item model	Includes Q10, Q11_4, Q12

TAB. A2. Correlations between items, overall sample

	Q10	**Q11_4**	**Q12**	**q17**
Q10	1	0,377	-0,282	0,200
Q11_4		1	-0,274	0,173
Q12			1	-0,125

TAB. A3. Correlations between items, country by country

	q10-q11_4	**q10-q12**	**q10-q17**	**q11_4-q12**	**q11_4-q17**	**q12-q17**
AT	0,463	0,248	0,172	0,308	0,147	0,098
BG	0,400	0,218	0,196	0,334	0,207	0,099
BG	0,333	0,394	0,291	0,276	0,253	0,230
DE-E	0,342	0,192	0,116	0,266	0,209	0,113
DE-W	0,380	0,225	0,141	0,278	0,203	0,142
DK	0,452	0,206	0,239	0,313	0,251	0,190
EE	0,375	0,139	0,201	0,271	0,227	0,098
ES	0,266	0,170	0,251	0,274	0,272	0,130
FR	0,427	0,273	0,158	0,359	0,117	0,063
GR	0,443	0,338	0,097	0,355	0,097	0,089
HU	0,191	0,132	0,116	0,041	0,138	0,065
IT	0,393	0,273	0,220	0,285	0,156	0,146
PL	0,578	0,415	0,340	0,376	0,276	0,214
PT	0,414	0,187	0,252	0,246	0,280	0,085

SI	0,348	0,237	0,114	0,269	0,116	0,106
SK	0,323	0,252	0,233	0,216	0,132	0,159
UK	0,471	0,402	0,238	0,386	0,218	0,186

TAB. 4. 4 item and 3 item model. Exploratory Factor Analysis, overall sample

	4 item model	**3 item model**
Q10 How much does being a European have to do with how you feel about yourself in your day to day life?	0,746	0,762
Europe / Q11_4 People feel different degrees of attachment to their town or village,	0,732	0,758
Q12 Do you see yourself as ?	-0,639	-0,681
Q17 How far do you feel that what happens to Europe in general has important consequences for people like you?	0,480	
% of Variance	43,279	54,010

Note: extraction Method: Principal Component Analysis. Rotation: Varimax

TAB. 5. 4 item and 3 item model. Reliability

Cronbach's Alpha	**N of Items**
0,557	4
0,572	3

TAB. 6. 4 item and 3 item model. Summary of Measurement invariance tests

	Assessment through MGCFA	Alignment optimization
4 item model	Partial metric invariance	23,5% non-invariant parameters
3 item model	Partial metric invariance	14,7% non-invariant parameters

Note: for the equivalence assessment both with MGFCA and with the Frequentist Alignment, we used MPlus 7.4 (https://www.statmodel.com/). The model fit evaluations are based on the widely used criteria proposed by Chen (2007) for the MGCFA, and those proposed by Asparouhov and Múthen (2014) for the alignment optimization

TAB. 7. 4 item Model. MGCFA results

	df	Chi2	RMSEA	CFI	SRMR
configural	34	52.149*	0,024	0,997	0,012
metric	82	227.749***	0,044	0,974	0,038
scalar	130	2821.188***	0,15	0,511	0,114

partial metric	50	83.330**	0,027	0,994	0,019
partial scalar	66	487.182***	0,083	0,924	0,046

Note: dF= degrees of Freedom; RMSEA= Root Mean Square Error of Approximation; CFI= Comparative Fit Index; SRMR= Standardized Root Mean Square Residual; *** p <0.001; ** p <0.01; * $0.01 \leq p \leq 0.1$

TAB. 8. 3 item Model. MGCFA results

	df	Chi2	RMSEA	CFI	SRMR
configural	0	0.003***	0	1	0
metric	32	85.924***	0,043	0,988	0,027
scalar	64	1861.544***	0,175	0,6	0,102
partial metric	16	36.890**	0,038	0,995	0,02
partial scalar	32	418.512***	0,115	0,914	0,055

Note: dF= degrees of Freedom; RMSEA= Root Mean Square Error of Approximation; CFI= Comparative Fit Index; SRMR= Standardized Root Mean Square Residual; *** p <0.001; ** p <0.01; * $0.01 \leq p \leq 0.1$

TAB. 9. 4 item Model. Alignment results: approximate measurement invariance (noninvariance) for group. (23,5% non invariant parameters)

	Intercepts/Thresholds	**Loadings**
Q10	1 2 4 5 6 7 8 9 10 11 (12) 13 14 15 17 18 19	1 2 4 5 6 7 8 9 10 11 12 13 14 15 17 18 19
Q11_4	(1) 2 4 (5) 6 (7) (8) 9 10 (11) (12) 13 (14) (15) 17 18 19	1 2 4 5 6 7 8 9 10 11 12 (13) 14 (15) 17 18 19
Q12	(1) 2 4 (5) (6) (7) 8 (9) 10 (11) (12) 13 14 15 17 (18) 19	1 2 4 5 6 7 8 9 10 11 12 13 14 15 17 18 19
Q17	(1) (2) 4 (5) (6) 7 8 9 (10) 11 (12) (13) (14) 15 (17) (18) (19)	1 2 (4) 5 (6) 7 8 9 10 11 12 13 14 15 17 18 19

Note: numbers refer to the group coding (see list in Table 11). Brakets indicate the noninvariant parameters

TAB. 10. 3 item Model. Alignment results: approximate measurement invariance (noninvariance) for group. (14,7% non invariant parameters)

	Intercepts/Thresholds	**Loadings**
Q10	1 2 4 5 6 7 8 9 10 11 12 13 14 15 17 18 19	1 2 4 5 6 7 8 9 10 11 12 13 14 15 17 18 19
Q11_4	(1) 2 (4) (5) 6 7 (8) 9 10 11 12 13 14 (15) 17 18 19	1 2 4 5 6 7 8 9 10 (11) 12 13 14 (15) 17 18 19
Q12	(1) 2 4 (5) (6) (7) 8 9 10 (11) (12) 13 14 15 17 (18) 19	1 2 4 5 6 7 8 9 10 (11) 12 13 14 15 17 18 19

Note: numbers refer to the group coding (see list in Table 11). Brakets indicate the noninvariant parameters

TAB. 11. Country coding

Code	Country
1	Belgium
2	Denmark
4	Greece
5	Spain
6	France
7	Italy
8	Portugal
9	United Kingdom
10	Estonia
11	Hungary
12	Poland
13	Slovakia
14	Slovenia
15	Bulgaria
17	Austria
18	German West
19	Germany East

**Syntax used for “Faith, Love, and Hope, These Three”: On the (Non-) Effects of Christian Religiosity on Citizens' Identification with Europe"

*article submitted to RIS - Rassegna Italiana di Sociologia 4/2017

**Date: 18-22.08.2017

**IntUne Survey 2009

**Dataset: ZA5696_v1-0-0.sav

** Citation: Isernia, Pierangelo, Cotta, Maurizio, Best, Heinrich, Bellucci, Paolo (2013). IntUne - Integrated and United: A quest for Citizenship in an "ever closer Europe" (IntUne 2009, wave 2). GESIS Datenarchiv, Köln. ZA5696 Datenfile Version 1.0.0 (2013), doi:10.4232/1.11649.

** DATA PREPARATION.

**GET

FILE='C:\ZA5696_v1-0-0.sav'.

ALTER TYPE ALL(A=AMIN).

DATASET NAME DataSet3 WINDOW=FRONT.

***declare missing values.

missing values d7 (12,13).

missing values q10 q17 n5 q2 (5,6).

missing values q32 (4,5).

missing values d10 (6).

missing values d2a (8).

missing values d11 (7,8).

missing values q18 q19 d8 (9,10).

missing values q11_4 q11_3 q12 q14_1 (5 6 7).

execute.

***COUNTRY with Germany East/West.

freq p7ger.

```
COMPUTE   country3 =0.

If (p7ger=1) or (p7ger=2) or (p7ger=3) or (p7ger=4) or (p7ger=5) or (p7ger=6) or (p7ger=7) or (p7ger=8) or (p7ger=9) or (p7ger=10) or (p7ger=11) country3=1.

If (p7ger=12) or (p7ger=13) or (p7ger=14) or (p7ger=15) or (p7ger=16) country3=2.


freq  country3.

Val lab country3 1 "WestGermany", 2 "EastGermany".


If (country3=1) WestGermany=1.

If (country3=2) EastGermany=1.

freq WestGermany EastGermany.


** New Variable "Country_New" = Country Variable + WestGermany= Country18 and EastGermany= Country19***

**Note: Serbia = 16 is not included in our analyses.


Compute country_new=country.

If(country3=1)   country_new=  18        .

If(country3=2)   country_new=  19        .

Value labels country_new 1 "Belgium" 2 "Denmark" 4 "Greece" 5 "Spain" 6 "France" 7 "Italy" 8 "Portugal" 9 "United Kingdom" 10 "Estonia" 11 "Hungary"

12 "Poland" 13 "Slovakia" 14 "Slovenia"  15 "Bulgaria" 17 "Austria" 18 "German West" 19 "Germany East".

execute.

select if (country_new ne 16).

freq country_new.


*DEP VAR : european identification index as Bellucci 2012, (below eventually modified by omitting one item).


*var ind_eu= index of european identification: q10 q17 q11_4 (1=very eu, 4 no eu), q12 (4=very eu)

*high value=high european identification.
```

```
freq q10 q11_4 q12 q17.
compute q10rev=5-q10.
compute q11rev=5-q11_4.
compute q17rev=5-q17.
compute ind_eu= q10rev+q11rev+q12+q17rev.
execute.
freq ind_eu.
correlation q10rev q11rev q12 q17rev .

*** check on the dep var

*corr.
correlation q10rev q11rev q12 q17rev.
sort cases by country_new.
split file layered by country_new.
corr q10 q11_4 q12 q17.
split file off.
*EFA.

FACTOR
  /VARIABLES q10 q11_4 q12 q17
  /MISSING LISTWISE
  /ANALYSIS q10 q11_4 q12 q17
  /PRINT INITIAL EXTRACTION ROTATION
  /CRITERIA MINEIGEN(1) ITERATE(25)
  /EXTRACTION PC
  /CRITERIA ITERATE(25)
  /ROTATION VARIMAX
  /METHOD=CORRELATION.

FACTOR
  /VARIABLES q10 q11_4 q12
```

```
  /MISSING LISTWISE
  /ANALYSIS q10 q11_4 q12
  /PRINT INITIAL EXTRACTION ROTATION
  /CRITERIA MINEIGEN(1) ITERATE(25)
  /EXTRACTION PC
  /CRITERIA ITERATE(25)
  /ROTATION VARIMAX
  /METHOD=CORRELATION.

RELIABILITY
  /VARIABLES=q10rev q11rev q12 q17rev
  /SCALE('ALL VARIABLES') ALL
  /MODEL=ALPHA.

RELIABILITY
  /VARIABLES=q10rev q11rev q12
  /SCALE('ALL VARIABLES') ALL
  /MODEL=ALPHA.

*****after checks, we adopt an adapted index of European identification
*it still keeps identity+salience, even if q17 (weak variable in all tests) is not included

*DEF VAR DEP is "belong".

compute belong_1= q10rev+q11rev+q12.
execute.
*rescale  1 to 10.
compute belong= -2+belong_1.
sort cases by country_new.
split file layered by country_new.
desc belong.
split file off.
```

```
**************************
*Independent variables
**************************
*attendance - as in carpe poject: "at least monthly attendance".

freq d8.
recode d8 (1 2 3=1) (4 5 6 7 8=2) (ELSE=copy) into d8r.
compute att= d8r=1.
freq att.
compute attct=8-d8.
cross attct by d8.
compute attct2=attct*attct.
desc attct attct2.

*denomination - as dummies. categories as in carpe.

freq d7.
recode d7 (1=1) (2=2) (3=3) (10=4) (4 5 6 7 8 9 11=5) (else=copy) into den.
freq den.
compute cath=den=1.
compute ortho=den=2.
compute prot=den=3.
compute atheist=den=4.
compute otherel=den=5.
freq cath ortho prot atheist otherel.

********************
*control variables
********************
```

*** group-threat theory

* fear of immigration: n5 (1=a big threat, 4 = not a threat at all)

*we reverse it as fear=1 to 4, 4=high fear of immigration from outside europe.

```
freq n5.
miss val n5 (6).
compute fear=5-n5.
if n5=5 fear=2.
freq fear.
```

**Turkey EU membership q32 (1=good, 2 bad, 3= nor bad nor good)

* against turkey membership   --> noturkey.

```
freq q32.
miss val q32 (5).
compute noturkey=q32=2.
freq noturkey.
if q32=4 noturkey=0.
```

* education d3.

```
freq d3.
recode d3 (7,8=4.5) (9=SYSMIS) (else=copy) into edu.
freq edu.
```

*category 7= still student

*compute stud=d3=7.

*class d5 (1=upper class, 4=working class).

```
freq d5.
miss val d5 (7).
```

```
compute upperclass=d5=1.
compute upmidclass=d5=2.
compute lowmidclass=d5=3.
compute workingclass=d5=4.
execute.

*travel eu.
freq d11.

**place of birth, d10 recoded in born in country or not**.

freq d10.
RECODE    d10 (1 = 0)  ( 2 thru 5 = 1) into ORIGIN.
VALUE LABELS    ORIGIN 1 "not in country" 0 "in country".
FREQUENCIES    ORIGIN.
Execute.

** age
*vd2a  birth year
**vd2a quadratic term .

freq vd2a.
missing values vd2a (9998).
COMPUTE age= 2009-vd2a.
compute age2=age*age.
descr vd2a age age2.

**gender d1.

compute female=d1=2.
execute.
```

*experience with european travel d11-> ok as cont. var (0 to 5, 5= 5 or more times).

freq d11.

***Interest in Politics** --> intpol 4= a lot of interest.

freq q2.

recode q2 (4=1) (3=2) (2=3) (1=4) (5 6=SYSMIS) into intpol.

Value labels intpol 1 "Not at all" 2 "not very much" 3 "some" 4 "a lot".

means intpol by country.

*Televison q18 --> tv, higher score, higher freq - *Newspaper q19.

Recode q18 (9 10=SYSMIS) (else=copy) into tv.

Recode q19 (9 10=SYSMIS) (else=copy) into read.

* information behavior index based on mean (higher score, higher degree of "getting information"), goes 1 to 7.

compute info=mean (tv, read).

means info by country.

Urbanisation.

Sort cases by country_new.

split file layered by country_new.

Frequencies vp6.

FREQUENCIES p14.

split file off.

Execute.

*urbanization differs by country.

**BUL.

```
compute urban2=0.
if (country_new=15) and (vp6 ge 7) urban2=1.
freq urban2.

**BEL.

if (country_new=1) and (vp6=1) urban2=1.
freq urban2.

**Germany.

if (country_new=18) and (vp6 ge 6) urban2=1.
if (country_new=19) and (vp6 ge 6) urban2=1.
freq urban2.

**DEN.

if (country_new=2) and (p7den=1) urban2=1.

**EST.

if (country_new=10) and (vp6 ge 5) urban2=1.

**GRE.

if (country_new=4) and (vp6 ge 4) urban2=1.

**SPA.

if (country_new=5) and (vp6 ge 9) urban2=1.

**FRA.
```

if (country_new=6) and (vp6 ge 4) urban2=1.

**HUN.

if (country_new=11) and (vp6=1) urban2=1.

**ITA.

if (country_new=7) and (vp6=5) urban2=1.

**POL.

if (country_new=12) and (vp6 ge 4) urban2=1.

**UK.

if (country_new=9) and (p14=5) urban2=1.

**SLO.

if (country_new=14) and (vp6=1) urban2=1.

**SLK.

if (country_new=13) and (vp6=5) urban2=1.

**POR.

if (country_new=8) and (vp6=7) urban2=1.

```
**ALL.

FREQUENCIES urban2.

*knowledge about europe
*correct info about country memberships.

freq d12_1 d12_2 d12_3 d13.
compute NL=d12_1=1.
compute MT=d12_2=1.
compute HR=d12_3=2.
execute.
compute countrymemb=NL+MT+HR.
means countrymemb by country_new.

*info about the number of country in eu. consider also the 'don't know'.

freq d13 vd13.
recode d13 (28=1) (33=3) (34=SYSMIS) (else=2) into union.
freq union.
compute correct=union=1.
compute notcorrect=union=2.
compute dontknow=union=3.
execute.

*use correct as ref.

*benefit.
freq q8a q9a.
sort cases by country_new.
```

```
split file layered by country_new.
corr q8a q9a .
split file off.

compute countrybenefit=q8a=1.
compute peoplebenefit=q9a=1.
execute.

*attachment to own nation.
compute nation=5-q11_3.
execute.
desc nation.

save outFILE='C:\RISintune2009_20170823.sav'.

*****************************************************************************************
*****************************************************************************************
*add L2 var
*************************************************************************.
sort cases by country_new.
MATCH FILES/file=*
/table="C:\context_all_20170817.sav"
/by country_new.
execute.

save outFILE='C:RISintune2009_with contextual var20170823.sav'.

*********************************************************************
*********************************************************************
**Multilevel modeling

*MULTILEVEL ANALYSIS
```

***

*1 rel hy= ortho prot atheist otherel attct attct2

*control for national attachment= nation

*cost/benefit= countrybenefit peoplebenefit

*external threat= fear noturkey

*experiencing europe= d11

*elitist= edu lowmidclass upmidclass upperclass urban2

 *cognitive aspect and familiarity= intpol info dontknow notcorrect

*demograph controls= female age age2 origin.

****M0 null model.

MIXED belong with ortho prot atheist otherel attct attct2 nation countrybenefit peoplebenefit fear noturkey d11 edu lowmidclass upmidclass upperclass urban2 intpol info dontknow notcorrect female age age2 origin rel_frag scheng for_pop

/FIXED = INTERCEPT

/PRINT = SOLUTION TESTCOV DESCRIPTIVES

/RANDOM = INTERCEPT | SUBJECT(country_new) covtype(un) .

* M1a micro, with no control .

MIXED belong WITH ortho prot atheist otherel attct attct2 nation countrybenefit peoplebenefit fear noturkey d11 edu lowmidclass upmidclass upperclass urban2 intpol info dontknow notcorrect female age age2 origin rel_frag scheng for_pop

/PRINT = SOLUTION TESTCOV

/method=reml

/FIXED = INTERCEPT ortho prot atheist otherel attct attct2

/RANDOM = INTERCEPT | SUBJECT(country_new) covtype(un) .

*M1b micro with controls.

MIXED belong WITH ortho prot atheist otherel attct attct2 nation countrybenefit peoplebenefit fear noturkey d11 edu lowmidclass upmidclass upperclass urban2 intpol info dontknow notcorrect female age age2 origin rel_frag scheng for_pop

/PRINT = SOLUTION TESTCOV

/method=reml

/FIXED = INTERCEPT ortho prot atheist otherel attct attct2 nation countrybenefit peoplebenefit fear noturkey d11 edu lowmidclass upmidclass upperclass urban2 intpol info dontknow notcorrect female age age2 origin

/RANDOM = INTERCEPT | SUBJECT(country_new) covtype(un) .

---

* M2: Adding macro-level covariates.

MIXED belong WITH ortho prot atheist otherel attct attct2 nation countrybenefit peoplebenefit fear noturkey d11 edu lowmidclass upmidclass upperclass urban2 intpol info dontknow notcorrect female age age2 origin rel_frag scheng for_pop

/PRINT = SOLUTION TESTCOV

/method=reml

/FIXED = INTERCEPT ortho prot atheist otherel attct attct2 nation countrybenefit peoplebenefit fear noturkey d11 edu lowmidclass upmidclass upperclass urban2 intpol info dontknow notcorrect female age age2 origin rel_frag scheng for_pop

/RANDOM = INTERCEPT | SUBJECT(country_new) covtype(un) .