

1 Results

Table 1: TWFE without Never-Treated

	Faith	God	Meditation	Prayer	Religion	Spirituality
<i>A. TWFE</i>						
T × Year	10.274*** (1.223)	7.977*** (0.593)	7.332*** (1.442)	13.825*** (1.295)	-0.727 (1.411)	-2.779* (1.144)
Mean	44.72	64.30	46.32	50.75	54.23	47.92
p-value	0.000	0.000	0.000	0.000	0.607	0.017
Observations	6,363	8,388	7,180	8,131	8,117	6,673
<i>B. Het TWFE</i>						
T × Year	12.699*** (1.258)	9.110*** (0.672)	8.003*** (1.549)	16.940*** (1.216)	-1.187 (1.675)	-3.474** (1.308)
Mean	44.72	64.30	46.32	50.75	54.23	47.92
p-value	0.000	0.000	0.000	0.000	0.480	0.009
Observations	6,363	8,388	7,180	8,131	8,117	6,673

Notes: This table reports t-tests for mean differences between attendees and non-attendees treatment and control groups. *significant 10%, **significant 5%, ***significant 1%

Table 2: TWFE with Never-Treated

	Faith	God	Meditation	Prayer	Religion	Spirituality
<i>A. TWFE</i>						
T × Year	10.323*** (1.185)	7.846*** (0.579)	7.285*** (1.388)	13.674*** (1.262)	-0.560 (1.346)	-2.553* (1.099)
Mean	41.25	61.68	43.24	48.09	52.55	44.38
p-value	0.000	0.000	0.000	0.000	0.678	0.022
Observations	7,187	9,988	8,075	9,549	9,454	7,442
<i>B. Het TWFE</i>						
T × Year	12.916*** (1.255)	9.044*** (0.677)	8.020*** (1.536)	16.880*** (1.213)	-1.190 (1.645)	-3.294* (1.296)
Mean	41.25	61.68	43.24	48.09	52.55	44.38
p-value	0.000	0.000	0.000	0.000	0.471	0.013
Observations	7,187	9,988	8,075	9,549	9,454	7,442

Notes: This table reports t-tests for mean differences between attendees and non-attendees treatment and control groups. *significant 10%, **significant 5%, ***significant 1%

Model

$$y_{ic} = \alpha_c + \lambda_i + \gamma(year \times T_{ic}) + \beta x_{i-1,c}$$
$$y_{ic} = \alpha_c + \lambda_i + \gamma(year \times T_{ic}) + \delta T_{ic} + \beta x_{i-1,c}$$

- T : dummy = 1 since lockdown in 2020. Also = 1 for 2019 paired observations.
- $year$: 2020 dummy.
- x : daily covid-19 controls at the state level (deaths, averaged deaths, cases, averaged cases).
- α_c : country/state fixed effects.
- λ_i : time fixed effects - year (2019, 2020), week of year (1-15), day of week (Monday-Sunday).
- SE clustered at the day of year level (100 clusters, 2 observations per cluster).

Obs. $year \times T$ is equivalent to the post-treatment variable in the standard TWFE setup.

Figure 1: Unified RSI series by year - US

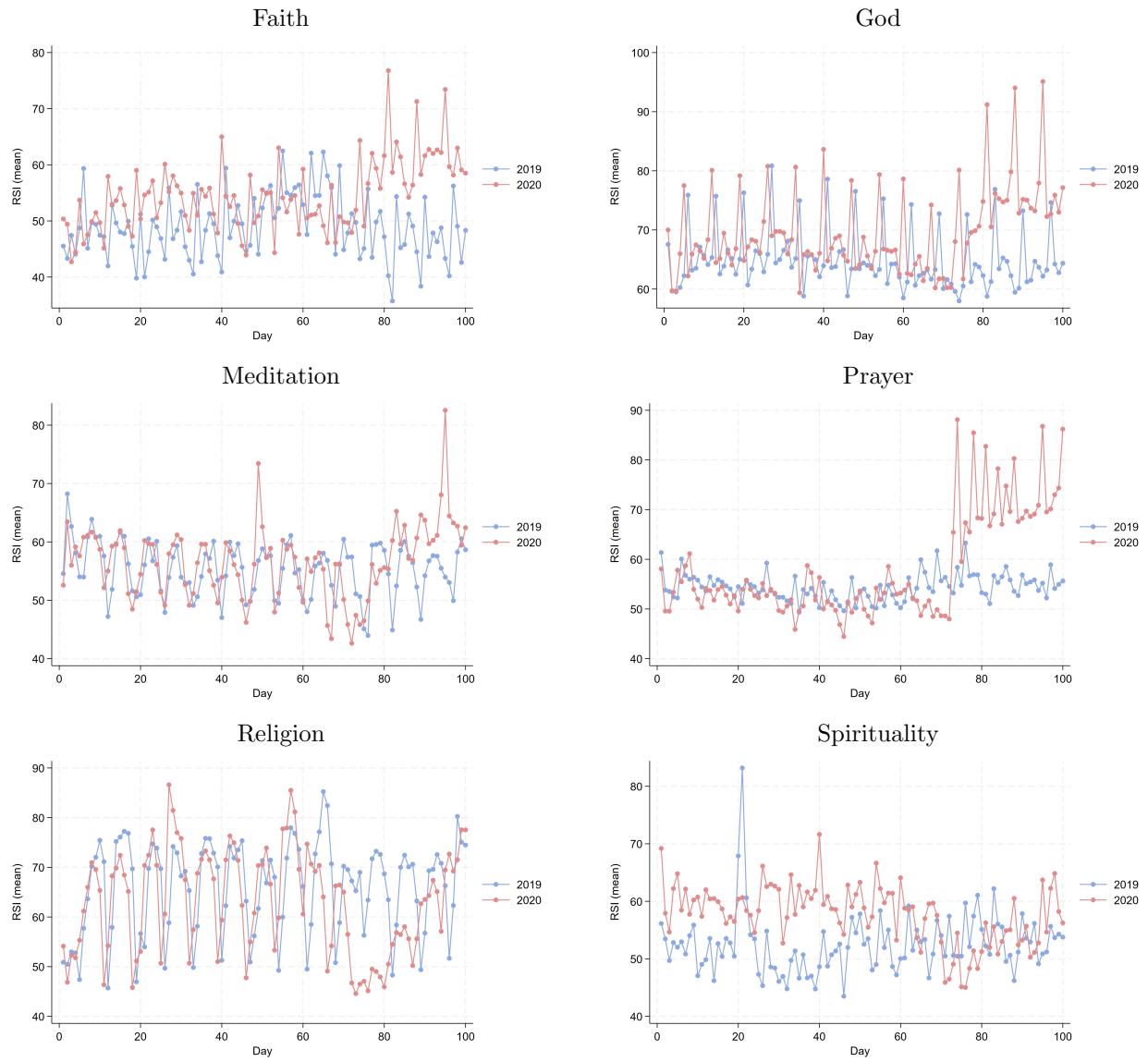


Figure 2: Unified RSI series by year - US

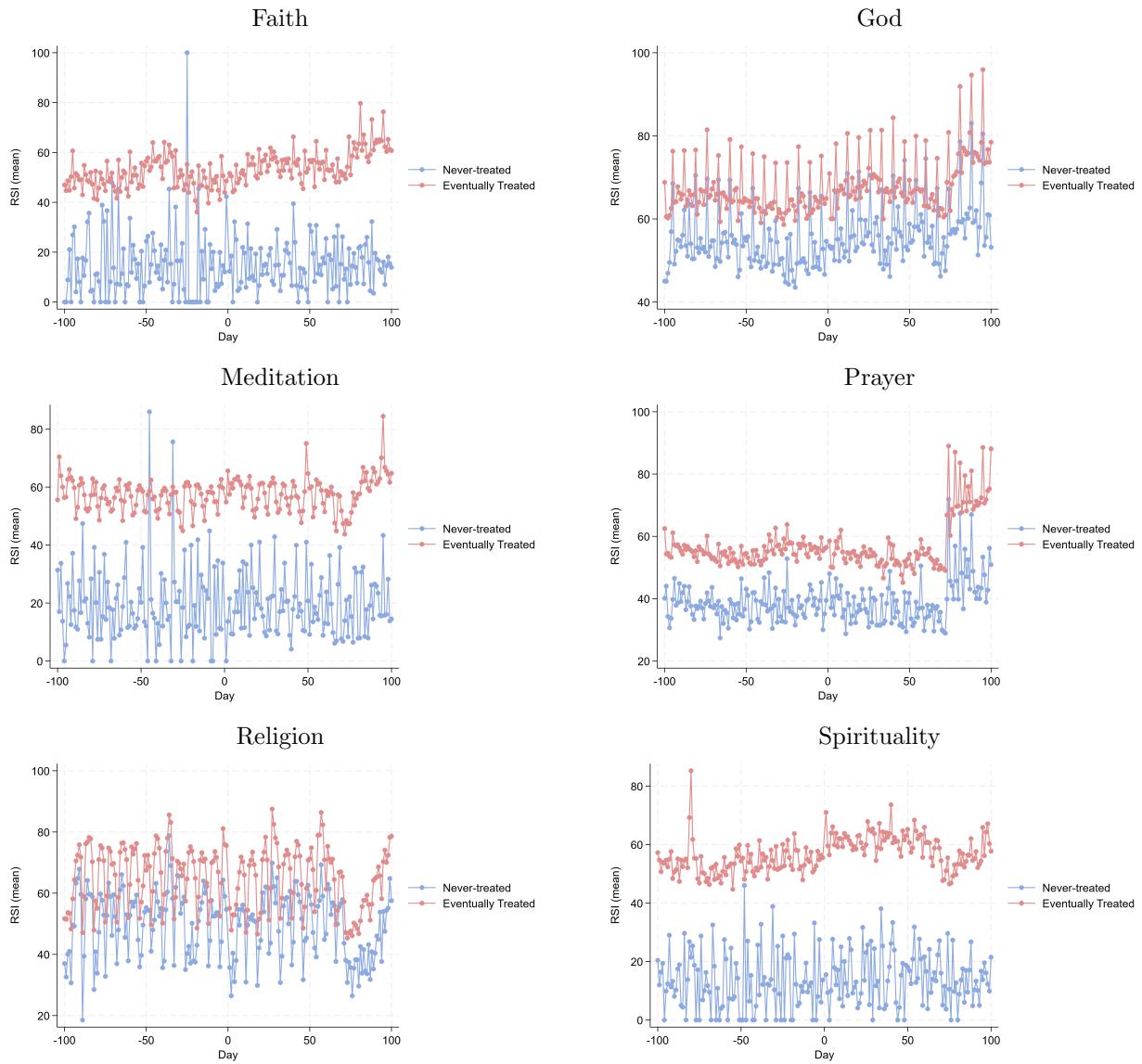


Figure 3: Unified RSI series by year - US

