Online supplement to "The impact of religious involvement on trust, volunteering, and perceived cooperativeness: Evidence from two British panels"

Contents

A. Descriptives on (changes in) religious attendance and the outcome variables

Table A1 presents transition matrices for the frequency of religious service attendance in the BHPS (top panel) and UKHLS (bottom panel). This table sheds light on the relative frequency of moves between religious attendance categories between survey waves, by showing the probability of falling into a certain attendance category at time T+1 (the destination state, recorded in the columns), conditional on falling into different attendance categories at time T (the origin state, recorded in the rows). For example, among BHPS respondents who report to never attend services in a given wave, 89 percent report to still never attend services in the next wave, while 8.4 percent report to attend a few services a year in the next wave, and 1.4 percent report to attend services every month by that time. Overall, these transition matrices display a degree of stability in religious attendance between survey waves, yet they also show a significant amount of change. In relative terms, we observe slightly more change for the UKHLS, which makes sense, given the longer time gaps between the religious attendance measurements in the UKHLS.

Table A1: *Wave-to-wave transition matrices for frequency of religious service attendance, for BHPS and UKHLS.*

Notes: Each cell reports the probability (in percent) of ending up in the respective column in wave T+1, conditional on being in the respective row in wave T.

BHPS		**Attendance at time T+1**			
		Never	Yearly	Monthly	Weekly
Attendance at time T	Never	89.3	8.4	1.4	0.9
	Yearly	42.1	46.3	9.0	2.6
	Monthly	14.9	25.3	44.9	15.0
	Weekly	4.5	3.7	10.7	81.1

UKHLS		**Attendance at time T+1**			
		Never	Yearly	Monthly	Weekly
Attendance at time T	Never	88.4	8.0	1.6	1.1
	Yearly	46.6	41.9	8.0	3.5
	Monthly	19.2	26.8	36.0	18.0
	Weekly	6.3	5.0	12.9	75.8

Table A2 shows how patterns of religious attendance vary across religious traditions, for the BHPS (top panel) and UKHLS (bottom panel). The table shows, for each religious tradition separately, what percentage of all available person-year observations have a particular frequency of service attendance. Among other things, the table shows that Protestants, Catholics, Muslims, and Hindus tend to attend religious services more frequently than Anglicans. Muslims have the highest rate of weekly service attendance, and among both Muslims and Hindus the share of people attending religious services at least once a month nearly exceeds 50 percent. For Catholics and Protestants this share lies around 40 percent, while it amounts to less than 20 percent among Anglicans. If the never affiliated attend any religious services at all, this generally concerns sporadic attendance.

Table A2: *Frequency of religious service attendance by religious tradition, for BHPS and UKHLS.*

Notes: Each cell reports the relative frequency of different attendance categories (in percent) among people belonging to the religious traditions listed in the rows of the table.

BHPS		**Religious attendance**			
		Never	Yearly	Monthly	Weekly
Religious tradition	Anglican	64.8	19.4	7.2	8.6
	Protestant	44.9	17.6	12.4	25.1
	Catholic	38.7	16.5	11.3	33.6
	Never affiliated	92.7	6.2	0.7	0.4

UKHLS		**Religious attendance**			
		Never	Yearly	Monthly	Weekly
Religious tradition	Anglican	61.3	20.3	7.5	10.8
	Protestant	44.8	16.6	11.7	27.0
	Catholic	40.2	19.3	13.1	24.4
	Muslim	29.2	16.5	14.5	39.9
	Hindu	22.2	30.4	25.5	21.9
	Never affiliated	91.4	7.1	1.0	0.5

Tables A3 to A5 display how generalized trust, volunteering, and perceived cooperativeness vary across religious traditions. Based on Table A3, religious people appear more trusting than non-religious people, with Protestants topping the ranking. Table A4 suggests that Anglicans and other Protestants are most active when it comes to volunteering, with Catholics, Muslims, Hindus, and the unaffiliated having roughly similar volunteering rates. Table A5 shows that across all religious traditions "good" and "very good" are the most common cooperativeness scores, with only few people's cooperation being assessed as "fair" or "poor". Aside from the lower cooperativeness scores in the UKHLS vis-à-vis the BHPS, the main thing that stands out is that Muslims and Hindus tend to receive lower cooperativeness scores than all other religious groups.

Table A3: *Generalized trust by religious tradition, for BHPS only.*

Notes: Each cell reports the relative frequency of different trust responses (in percent) among people belonging to the religious traditions listed in the rows of the table.

BHPS		**Generalized trust**	
		Can't be too careful	Most can be trusted
Religious tradition	Anglican	66.4	33.6
	Protestant	64.5	35.6
	Catholic	69.0	31.0
	Never affiliated	71.3	28.7

Table A4: *Frequency of volunteering by religious tradition, for BHPS and UKHLS.*

Notes: Each cell reports the relative frequency of different volunteering intensities (in percent) among people belonging to the religious traditions listed in the rows of the table.

BHPS		**Volunteering**				
		Never	Once a year	> Once a year	Monthly	Weekly
Religious tradition	Anglican	78.7	4.9	4.9	4.3	7.2
	Protestant	75.3	4.5	5.1	5.1	10.0
	Catholic	82.2	4.5	4.2	3.5	5.6
	Never affiliated	84.5	5.6	3.5	2.5	3.9

UKHLS		**Volunteering**				
		Never	Once a year	> Once a year	Monthly	Weekly
Religious tradition	Anglican	78.9	1.1	4.5	4.7	10.8
	Protestant	76.2	1.0	4.6	5.3	12.9
	Catholic	82.9	1.2	4.3	3.6	7.9
	Muslim	86.8	1.4	3.2	1.9	6.4
	Hindu	84.8	2.1	4.4	2.9	6.8
	Never affiliated	83.8	1.7	4.4	3.1	7.1

Table A5: *Perceived cooperativeness by religious tradition, for BHPS and UKHLS.*

Notes: Each cell reports the relative frequency of different cooperativeness scores (in percent) among people belonging to the religious traditions listed in the rows of the table. We only consider the cooperativeness scores for the survey waves included in our analyses (see Figures 1 and 2 in the main text).

BHPS		**Religious attendance**			
		Poor	Fair	Good	Very good
Religious tradition	Anglican	0.3	1.9	10.2	87.6
	Protestant	0.3	2.3	11.7	85.7
	Catholic	0.3	2.2	12.5	85.0
	Never affiliated	0.3	2.2	11.4	86.1

UKHLS		**Religious attendance**			
		Poor	Fair	Good	Very good
Religious tradition	Anglican	0.3	2.4	18.0	79.3
	Protestant	0.4	2.6	20.7	76.4
	Catholic	0.5	3.3	22.6	73.7
	Muslim	1.1	7.6	31.6	59.7
	Hindu	0.7	6.1	28.4	65.8
	Never affiliated	0.4	2.3	18.0	79.3

B. Link between perceived cooperativeness and other measures of cooperation

Our indicator of perceived cooperativeness is an "unorthodox" variable extracted from the survey metadata. It provides an external and reasonably objective measure of cooperative behaviour, for it is assessed by trained and experienced interviewers. It is also based on interactions between strangers and thus provides a valuable measure of generalized cooperativeness. One might argue that this measure may also capture other things (e.g. a respondent's agreeableness or implicit biases from the interviewer), but we believe it is closely related to a respondent's level of cooperativeness.

To substantiate this claim, we have run random-effects and fixed-effects panel models that regress respondents' generalized trust and volunteering scores on their perceived level of cooperativeness. These models demonstrate that perceived cooperativeness as assessed by the interviewer is positively related to trust and volunteering, both between as well as within individuals. As a more stringent test, we have also considered the link between perceived cooperativeness and whether people are "willing to work together with others to improve their neighbourhood". This information is collected in waves 8, 13 and 18 of the BHPS and in waves 1, 3, 6, 9, and 12 of the UKHLS, on a five-point scale which we rescale to the [0,1] range. In the BHPS this information was collected as part of the face-to-face interview, whereas in the UKHLS this information was collected in a self-completion questionnaire that was not directly monitored by the interviewer (with respondents' answers thus remaining unknown to the interviewer). We again apply both random-effects and fixed-effects panel models, while also including time fixed effects. The results are summarized in Figure B1, which shows – across all models and both data sources – a significantly positive effect of perceived cooperativeness on people's willingness to work together with others for the benefit of their neighbourhood. Especially the fact that we find such effects for the UKHLS – where the interviewer could not observe respondents' expressed willingness to work together – suggests that our cooperativeness measure, at least to a significant extent, picks up what we want it to pick up.

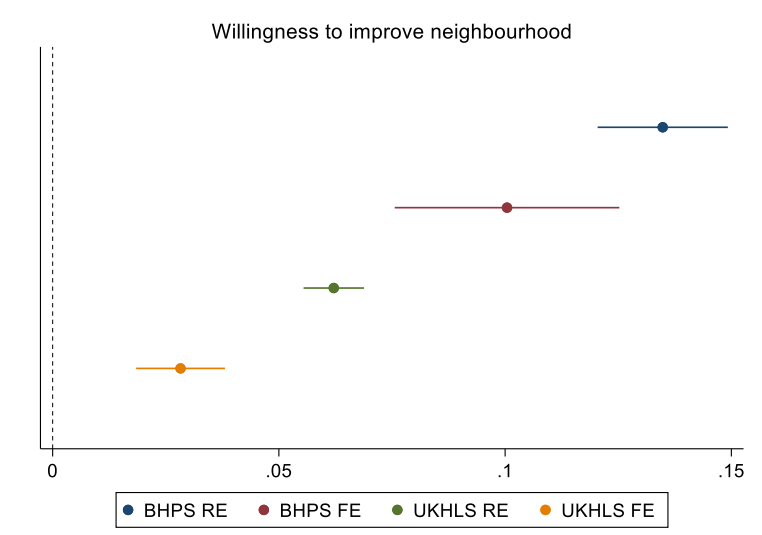

Figure B1: *Effects of cooperativeness (as perceived by the interviewer) on respondents' willingness to work together with others to improve their neighbourhood.*

Notes: Separate estimates shown for the BHPS (where the "willingness to work together" question was asked in the face-to-face interview) and the UKHLS (where the "willingness to work together" question was part of the self-completion questionnaire). We show estimates from random-effects and fixed-effects models. All models include time fixed effects. "Willingness to work together" is measured on a five-point scale from 0 to 1.

C. Correlations between past errors and later exposures (reverse causality)

One of the attractive elements of the cross-lagged panel models with respondent fixed effects that we apply in this study is that they can correct for potential reverse causality, whereby prior values of our outcome variables may influence religious attendance in later survey waves. This is done by allowing for correlations between the measurements of religious attendance and the error terms associated with the outcome variables in previous waves. To get a sense of whether it is important to allow for these correlations, we have performed Wald χ^2 tests of those correlations in all models presented in the main text. The results of these tests are displayed in Table C1.

As Table C1 shows, the correlations between past error terms and religious attendance in later waves are statistically significant in various models, especially those concerning volunteering as outcome. Notice also that the results in Table C1 involve omnibus tests, that is, tests of several correlations at once. For example, the test for the pooled sample for generalized trust is a test of six correlations simultaneously. Even in cases where this omnibus test does not yield a statistically significant result, many of the underlying individual correlations are large and statistically significant. Typically, those correlations are large and significant when the time gap between the dependent variable and the later measurement of the independent variable is small. The correlations get smaller and insignificant when the time gap increases. Often a non-significant result of the omnibus test is due to correlations that involve a large time gap. Overall, the evidence summarized in Table C1 thus suggests that the relationship between religious attendance and our outcome variables may be subject to reverse causality. It is hence important to allow for these correlations in our models.

Table C1: *Tests of the significance of the correlations between past outcomes and later religious attendance.*

Notes: Each cell represents the χ^2 statistics and p-values of a Wald test of the null hypothesis that all correlations between the error terms associated with past outcomes and religious attendance in later waves are equal to zero. The degrees of freedom of each test (i.e. the number of correlations involved) are displayed between parentheses. For volunteering and cooperativeness, the first set of statistics in each cell concern the BHPS model and the second set the UKHLS model. Any results that are statistically significant at the five percent level have been highlighted in bold font

Outcome →	Generalized trust	Volunteering	Cooperativeness
Sample ↓			
Pooled	$\chi^2(6) = 11.52$, P = 0.074	**$\chi^2(10) = 46.73$, P < 0.001** **$\chi^2(4) = 36.32$, P < 0.001**	$\chi^2(15) = 22.41$, P = 0.098 $\chi^2(3) = 5.68$, P = 0.128
Never religious	$\chi^2(6) = 7.44$, P = 0.282	$\chi^2(10) = 16.99$, P = 0.075 $\chi^2(4) = 2.54$, P = 0.637	$\chi^2(15) = 9.91$, P = 0.825 $\chi^2(3) = 5.22$, P = 0.156
Anglican	$\chi^2(6) = 2.61$, P = 0.856	**$\chi^2(10) = 28.24$, P = 0.002** **$\chi^2(4) = 27.45$, P < 0.001**	$\chi^2(15) = 12.55$, P = 0.637 $\chi^2(3) = 1.42$, P = 0.701
Protestant	$\chi^2(6) = 10.35$, P = 0.111	**$\chi^2(10) = 26.84$, P = 0.003** **$\chi^2(4) = 31.80$, P < 0.001**	**$\chi^2(15) = 27.71$, P = 0.024** $\chi^2(3) = 4.61$, P = 0.203
Catholic	$\chi^2(10) = 6.31$, P = 0.389	$\chi^2(10) = 13.47$, P = 0.199 $\chi^2(4) = 8.26$, P = 0.082	$\chi^2(15) = 14.60$, P = 0.480 $\chi^2(3) = 4.50$, P = 0.212
Muslim	NA	$\chi^2(4) = 4.16$, P = 0.385	**$\chi^2(3) = 9.51$, P = 0.023**
Hindu	NA	$\chi^2(4) = 5.84$, P = 0.212	$\chi^2(3) = 2.16$, P = 0.541

D. Full sets of estimates from our regression models

Tables D1 to D5 display the full sets of estimates obtained in the cross-lagged panel models with respondent fixed effects. The tables are long, as many parameters (regression coefficients, variances, covariances) are estimated in the models with Full Information Maximum Likelihood. In the tables, the stubs tr*, vol*, coo*, rat* denote, respectively, the variables generalized trust, volunteering, cooperativeness, and religious attendance, and the numbers attached to the stubs indicate the survey wave (e.g. tr11 refers to generalized trust measured in wave 11). Alpha refers to the latent respondent fixed effects; variables starting with "e" or "E" indicate residual errors; _cons is the intercept. Some parameters are constrained structurally (e.g. the coefficients of Alpha – the respondent fixed effects – are fixed at 1), hence no standard error is estimated for them.

Due to convergence issues, two models based on the UKHLS (marked with a † symbol; see Table D5) apply additional restrictions. More specifically, these models fix the variance of the residual error term of one or two dependent variables in the Full Information Maximum Likelihood estimation to the value obtained with a Listwise Deletion Maximum Likelihood estimation. As a result, these models have different degrees of freedom compared to the other models.

Table D1: *Outcome: generalized trust, full set of estimates (BHPS).*

	(1) All b/se	(2) Non-affil b/se	(3) Anglican b/se	(4) Protestant b/se	(5) Catholic b/se
tr12					
tr11	0.087**	0.093**	0.088**	0.085**	0.059**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.019)
rat10	0.079**	0.101+	0.046	0.141**	0.058
	(0.025)	(0.053)	(0.036)	(0.050)	(0.064)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.254**	0.237**	0.279**	0.256**	0.263**
	(0.007)	(0.009)	(0.010)	(0.022)	(0.032)
tr11					
tr9	0.087**	0.093**	0.088**	0.085**	0.059**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.019)
rat10	0.079**	0.101+	0.046	0.141**	0.058
	(0.025)	(0.053)	(0.036)	(0.050)	(0.064)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E11	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.339**	0.331**	0.346**	0.355**	0.345**
	(0.007)	(0.008)	(0.010)	(0.021)	(0.032)
tr9					
tr7	0.087**	0.093**	0.088**	0.085**	0.059**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.019)
rat8	0.079**	0.101+	0.046	0.141**	0.058
	(0.025)	(0.053)	(0.036)	(0.050)	(0.064)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)

E9	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.287**	0.284**	0.296**	0.293**	0.288**
	(0.008)	(0.009)	(0.010)	(0.022)	(0.035)
tr7					
tr4	0.087**	0.093**	0.088**	0.085**	0.059**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.019)
rat5	0.079**	0.101+	0.046	0.141**	0.058
	(0.025)	(0.053)	(0.036)	(0.050)	(0.064)
Alpha	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
E7	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
_cons	0.383**	0.364**	0.391**	0.394**	0.409**
	(0.008)	(0.009)	(0.010)	(0.023)	(0.034)
tr4					
rat3	0.079**	0.101+	0.046	0.141**	0.058
	(0.025)	(0.053)	(0.036)	(0.050)	(0.064)
tr2	0.087**	0.093**	0.088**	0.085**	0.059**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.019)
Alpha	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
E4	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
_cons	0.301**	0.285**	0.317**	0.297**	0.332**
	(0.007)	(0.008)	(0.010)	(0.023)	(0.034)
/					
mean(rat10)	0.222**	0.033**	0.175**	0.367**	0.447**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat8)	0.239**	0.027**	0.194**	0.383**	0.489**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat5)	0.251**	0.040**	0.199**	0.397**	0.508**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat3)	0.245**	0.026**	0.204**	0.405**	0.501**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.009)
mean(tr2)	0.374**	0.338**	0.385**	0.429**	0.385**
	(0.004)	(0.008)	(0.007)	(0.011)	(0.013)
var(e.tr12)	0.127**	0.118**	0.128**	0.133**	0.131**
	(0.002)	(0.003)	(0.003)	(0.004)	(0.005)
var(e.tr11)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.tr9)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.tr7)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.tr4)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(rat10)	0.131**	0.015**	0.095**	0.175**	0.190**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat8)	0.134**	0.011**	0.099**	0.170**	0.186**

	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat5)	0.140**	0.019**	0.103**	0.170**	0.193**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
var(rat3)	0.130**	0.011**	0.100**	0.169**	0.178**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.006)
var(tr2)	0.231**	0.221**	0.235**	0.243**	0.229**
	(0.003)	(0.006)	(0.005)	(0.008)	(0.009)
var(Alpha)	0.081**	0.079**	0.085**	0.085**	0.085**
	(0.002)	(0.004)	(0.004)	(0.004)	(0.007)
var(E11)	0.128**	0.127**	0.121**	0.136**	0.132**
	(0.002)	(0.004)	(0.003)	(0.004)	(0.006)
var(E9)	0.123**	0.120**	0.119**	0.130**	0.123**
	(0.002)	(0.004)	(0.003)	(0.004)	(0.005)
var(E7)	0.143**	0.141**	0.142**	0.143**	0.136**
	(0.002)	(0.004)	(0.004)	(0.005)	(0.007)
var(E4)	0.127**	0.121**	0.127**	0.137**	0.129**
	(0.002)	(0.003)	(0.003)	(0.005)	(0.006)
cov(rat10,rat8)	0.110**	0.004**	0.078**	0.144**	0.153**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat10,rat5)	0.104**	0.004**	0.072**	0.133**	0.142**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat10,rat3)	0.098**	0.002**	0.068**	0.127**	0.131**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat10,tr2)	0.018**	0.000	0.024**	0.018**	0.023**
	(0.002)	(0.002)	(0.002)	(0.005)	(0.007)
cov(rat10,Alpha)	0.004	-0.001	0.015**	-0.011	0.012
	(0.004)	(0.001)	(0.004)	(0.010)	(0.014)
cov(rat10,E9)	0.002*	0.002	0.001	0.008**	0.002
	(0.001)	(0.001)	(0.002)	(0.003)	(0.005)
cov(rat10,E7)	0.003+	0.002+	0.001	0.009+	0.002
	(0.002)	(0.001)	(0.002)	(0.005)	(0.007)
cov(rat10,E4)	0.005*	0.004**	0.001	0.010+	0.007
	(0.002)	(0.001)	(0.002)	(0.005)	(0.008)
cov(rat8,rat5)	0.111**	0.004**	0.078**	0.139**	0.147**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat8,rat3)	0.105**	0.003**	0.074**	0.131**	0.136**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat8,tr2)	0.019**	0.001	0.025**	0.020**	0.025**
	(0.002)	(0.001)	(0.002)	(0.005)	(0.006)
cov(rat8,Alpha)	0.005	0.001	0.016**	-0.007	0.012
	(0.003)	(0.001)	(0.004)	(0.008)	(0.012)
cov(rat8,E7)	0.002*	0.001	0.001	0.006+	0.002
	(0.001)	(0.001)	(0.002)	(0.003)	(0.005)
cov(rat8,E4)	0.004*	0.001	0.001	0.009*	0.006
	(0.001)	(0.001)	(0.002)	(0.004)	(0.006)
cov(rat5,rat3)	0.113**	0.004**	0.081**	0.142**	0.146**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat5,tr2)	0.020**	-0.000	0.024**	0.024**	0.027**
	(0.002)	(0.001)	(0.002)	(0.005)	(0.006)
cov(rat5,Alpha)	0.006+	0.000	0.016**	-0.004	0.013

	(0.003)	(0.001)	(0.003)	(0.008)	(0.011)
cov(rat5,E4)	0.003**	0.001	0.002	0.005*	0.009*
	(0.001)	(0.001)	(0.001)	(0.002)	(0.004)
cov(rat3,tr2)	0.019**	0.001	0.024**	0.020**	0.030**
	(0.002)	(0.001)	(0.002)	(0.005)	(0.006)
cov(rat3,Alpha)	0.006*	0.002*	0.015**	-0.006	0.017+
	(0.003)	(0.001)	(0.003)	(0.007)	(0.010)
cov(tr2,Alpha)	0.087**	0.083**	0.090**	0.080**	0.094**
	(0.002)	(0.004)	(0.003)	(0.005)	(0.006)
N	25921	7193	6711	5697	3718

+ p<0.10, * p<0.05, ** p<0.01

Table D2: *Outcome: volunteering, full set of estimates (BHPS).*

	(1) All b/se	(2) Non-affil b/se	(3) Anglican b/se	(4) Protestant b/se	(5) Catholic b/se
vol12					
vol10	0.274**	0.243**	0.297**	0.262**	0.269**
	(0.006)	(0.011)	(0.009)	(0.012)	(0.016)
rat10	0.030**	0.029	0.061**	0.043*	0.002
	(0.009)	(0.021)	(0.015)	(0.018)	(0.018)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.075**	0.059**	0.080**	0.092**	0.082**
	(0.003)	(0.004)	(0.005)	(0.008)	(0.010)
vol10					
vol8	0.274**	0.243**	0.297**	0.262**	0.269**
	(0.006)	(0.011)	(0.009)	(0.012)	(0.016)
rat8	0.030**	0.029	0.061**	0.043*	0.002
	(0.009)	(0.021)	(0.015)	(0.018)	(0.018)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E10	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.078**	0.064**	0.078**	0.102**	0.077**
	(0.003)	(0.004)	(0.005)	(0.008)	(0.010)
vol8					
vol6	0.274**	0.243**	0.297**	0.262**	0.269**
	(0.006)	(0.011)	(0.009)	(0.012)	(0.016)
rat8	0.036**	-0.033	0.071**	0.049*	0.012
	(0.011)	(0.042)	(0.019)	(0.021)	(0.022)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E8	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.072**	0.055**	0.079**	0.094**	0.066**
	(0.003)	(0.004)	(0.005)	(0.010)	(0.012)
vol6					

vol4	0.274**	0.243**	0.297**	0.262**	0.269**
	(0.006)	(0.011)	(0.009)	(0.012)	(0.016)
rat5	0.030**	0.029	0.061**	0.043*	0.002
	(0.009)	(0.021)	(0.015)	(0.018)	(0.018)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E6	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.101**	0.094**	0.103**	0.124**	0.090**
	(0.003)	(0.004)	(0.005)	(0.009)	(0.010)
vol4					
vol2	0.274**	0.243**	0.297**	0.262**	0.269**
	(0.006)	(0.011)	(0.009)	(0.012)	(0.016)
rat3	0.030**	0.029	0.061**	0.043*	0.002
	(0.009)	(0.021)	(0.015)	(0.018)	(0.018)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E4	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.082**	0.064**	0.085**	0.105**	0.081**
	(0.003)	(0.004)	(0.005)	(0.009)	(0.011)
vol2					
rat1	0.030**	0.029	0.061**	0.043*	0.002
	(0.009)	(0.021)	(0.015)	(0.018)	(0.018)
vol0	0.274**	0.243**	0.297**	0.262**	0.269**
	(0.006)	(0.011)	(0.009)	(0.012)	(0.016)
Alpha	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
E2	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
_cons	0.077**	0.060**	0.076**	0.101**	0.082**
	(0.003)	(0.004)	(0.005)	(0.010)	(0.011)
/					
mean(rat10)	0.220**	0.033**	0.177**	0.365**	0.446**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat8)	0.237**	0.028**	0.195**	0.381**	0.488**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat5)	0.248**	0.040**	0.200**	0.395**	0.507**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat3)	0.243**	0.027**	0.205**	0.402**	0.499**
	(0.002)	(0.002)	(0.004)	(0.006)	(0.009)
mean(rat1)	0.248**	0.030**	0.213**	0.421**	0.494**
	(0.003)	(0.002)	(0.004)	(0.007)	(0.010)
mean(vol0)	0.140**	0.092**	0.144**	0.194**	0.146**
	(0.003)	(0.005)	(0.004)	(0.008)	(0.009)
var(e.vol12)	0.047**	0.038**	0.050**	0.056**	0.045**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
var(e.vol10)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.vol8)	0.000	0.000	0.000	0.000	0.000

	(.)	(.)	(.)	(.)	(.)
var(e.vol6)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.vol4)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.vol2)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(rat10)	0.131**	0.015**	0.096**	0.175**	0.190**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat8)	0.134**	0.011**	0.100**	0.170**	0.187**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat5)	0.140**	0.019**	0.103**	0.171**	0.193**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
var(rat3)	0.129**	0.011**	0.101**	0.168**	0.178**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.006)
var(rat1)	0.130**	0.013**	0.105**	0.171**	0.176**
	(0.002)	(0.000)	(0.002)	(0.005)	(0.006)
var(vol0)	0.089**	0.060**	0.093**	0.126**	0.089**
	(0.001)	(0.002)	(0.002)	(0.004)	(0.004)
var(Alpha)	0.016**	0.009**	0.016**	0.025**	0.015**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.001)
var(E10)	0.046**	0.037**	0.051**	0.055**	0.041**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.001)
var(E8)	0.047**	0.038**	0.050**	0.055**	0.042**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
var(E6)	0.049**	0.041**	0.051**	0.058**	0.042**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
var(E4)	0.046**	0.039**	0.047**	0.058**	0.041**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
var(E2)	0.047**	0.037**	0.048**	0.064**	0.049**
	(0.001)	(0.001)	(0.001)	(0.003)	(0.002)
cov(rat10,rat8)	0.110**	0.004**	0.079**	0.144**	0.153**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat10,rat5)	0.104**	0.004**	0.073**	0.133**	0.142**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat10,rat3)	0.098**	0.002**	0.069**	0.127**	0.132**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat10,rat1)	0.095**	0.002**	0.067**	0.124**	0.124**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat10,vol0)	0.025**	0.002**	0.024**	0.038**	0.026**
	(0.001)	(0.001)	(0.002)	(0.004)	(0.005)
cov(rat10,Alpha)	0.016**	0.003**	0.016**	0.024**	0.016**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat10,E8)	-0.001**	-0.001*	-0.002*	-0.002	-0.001
	(0.000)	(0.001)	(0.001)	(0.001)	(0.001)
cov(rat10,E6)	-0.002**	-0.001*	-0.002+	-0.002	-0.005*
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
cov(rat10,E4)	-0.003**	-0.002**	-0.002+	-0.003	-0.001
	(0.001)	(0.001)	(0.001)	(0.002)	(0.003)
cov(rat10,E2)	-0.002**	-0.001	-0.001	-0.005*	-0.003

	(0.001)	(0.001)	(0.001)	(0.003)	(0.003)
cov(rat8,rat5)	0.110**	0.004**	0.078**	0.139**	0.147**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat8,rat3)	0.104**	0.003**	0.074**	0.131**	0.136**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat8,rat1)	0.101**	0.003**	0.073**	0.127**	0.127**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat8,vol0)	0.026**	0.001*	0.026**	0.037**	0.023**
	(0.001)	(0.001)	(0.002)	(0.004)	(0.004)
cov(rat8,Alpha)	0.014**	0.001**	0.015**	0.021**	0.013**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat8,E6)	-0.000	-0.000	0.001	0.002	-0.001
	(0.001)	(0.000)	(0.001)	(0.001)	(0.002)
cov(rat8,E4)	-0.000	-0.001	0.001	0.001	-0.002
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat8,E2)	-0.000	0.000	0.000	0.001	0.000
	(0.001)	(0.001)	(0.001)	(0.002)	(0.003)
cov(rat5,rat3)	0.112**	0.004**	0.081**	0.142**	0.146**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat5,rat1)	0.107**	0.005**	0.079**	0.132**	0.133**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat5,vol0)	0.028**	0.001	0.028**	0.040**	0.028**
	(0.001)	(0.001)	(0.002)	(0.004)	(0.004)
cov(rat5,Alpha)	0.014**	0.002**	0.015**	0.021**	0.013**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.003)
cov(rat5,E4)	-0.000	-0.000	0.000	0.002	-0.001
	(0.000)	(0.001)	(0.001)	(0.001)	(0.002)
cov(rat5,E2)	0.001+	0.000	0.002*	0.002	-0.001
	(0.001)	(0.001)	(0.001)	(0.002)	(0.003)
cov(rat3,rat1)	0.110**	0.004**	0.084**	0.141**	0.145**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat3,vol0)	0.029**	0.003**	0.030**	0.039**	0.027**
	(0.001)	(0.001)	(0.001)	(0.004)	(0.004)
cov(rat3,Alpha)	0.013**	0.001**	0.014**	0.020**	0.011**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)
cov(rat3,E2)	0.001+	0.000	0.002**	0.001	0.003
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat1,vol0)	0.029**	0.002**	0.030**	0.044**	0.030**
	(0.001)	(0.001)	(0.002)	(0.004)	(0.004)
cov(rat1,Alpha)	0.013**	0.002**	0.014**	0.020**	0.012**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)
cov(vol0,Alpha)	0.020**	0.011**	0.021**	0.031**	0.020**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
N	27038	7624	7043	5811	3821

+ p<0.10, * p<0.05, ** p<0.01

Table D3: *Outcome: cooperativeness, full set of estimates (BHPS).*

	(1) All b/se	(2) Non-affil b/se	(3) Anglican b/se	(4) Protestant b/se	(5) Catholic b/se
coo12					
coo10	0.279**	0.278**	0.310**	0.276**	0.279**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.018)
rat12	0.022**	-0.018	0.022**	0.035**	0.015
	(0.005)	(0.013)	(0.008)	(0.010)	(0.011)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.663**	0.676**	0.639**	0.658**	0.655**
	(0.006)	(0.012)	(0.009)	(0.014)	(0.018)
coo10					
coo8	0.279**	0.278**	0.310**	0.276**	0.279**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.018)
rat10	0.022**	-0.018	0.022**	0.035**	0.015
	(0.005)	(0.013)	(0.008)	(0.010)	(0.011)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E10	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.661**	0.671**	0.636**	0.656**	0.661**
	(0.006)	(0.012)	(0.010)	(0.014)	(0.018)
coo8					
coo5	0.279**	0.278**	0.310**	0.276**	0.279**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.018)
rat8	0.022**	-0.018	0.022**	0.035**	0.015
	(0.005)	(0.013)	(0.008)	(0.010)	(0.011)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E8	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.673**	0.681**	0.650**	0.670**	0.668**
	(0.006)	(0.012)	(0.010)	(0.014)	(0.018)
coo5					
coo3	0.279**	0.278**	0.310**	0.276**	0.279**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.018)
rat5	0.022**	-0.018	0.022**	0.035**	0.015
	(0.005)	(0.013)	(0.008)	(0.010)	(0.011)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E5	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.673**	0.685**	0.647**	0.667**	0.670**
	(0.006)	(0.012)	(0.010)	(0.014)	(0.018)
coo3					
coo1	0.279**	0.278**	0.310**	0.276**	0.279**

	(0.006)	(0.013)	(0.010)	(0.014)	(0.018)
rat3	0.022**	-0.018	0.022**	0.035**	0.015
	(0.005)	(0.013)	(0.008)	(0.010)	(0.011)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E3	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.679**	0.690**	0.652**	0.675**	0.683**
	(0.006)	(0.012)	(0.010)	(0.014)	(0.018)
coo1					
rat1	0.022**	-0.018	0.022**	0.035**	0.015
	(0.005)	(0.013)	(0.008)	(0.010)	(0.011)
coo0	0.279**	0.278**	0.310**	0.276**	0.279**
	(0.006)	(0.013)	(0.010)	(0.014)	(0.018)
Alpha	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
E1	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)
_cons	0.675**	0.679**	0.653**	0.669**	0.667**
	(0.006)	(0.012)	(0.010)	(0.014)	(0.018)
/					
mean(rat12)	0.222**	0.022**	0.189**	0.370**	0.455**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat10)	0.218**	0.033**	0.178**	0.366**	0.443**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat8)	0.233**	0.028**	0.196**	0.381**	0.484**
	(0.003)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat5)	0.246**	0.039**	0.200**	0.395**	0.504**
	(0.002)	(0.002)	(0.004)	(0.006)	(0.008)
mean(rat3)	0.241**	0.026**	0.205**	0.403**	0.497**
	(0.002)	(0.002)	(0.004)	(0.006)	(0.009)
mean(rat1)	0.247**	0.030**	0.213**	0.423**	0.495**
	(0.003)	(0.002)	(0.004)	(0.007)	(0.010)
mean(coo0)	0.945**	0.946**	0.951**	0.950**	0.943**
	(0.001)	(0.003)	(0.002)	(0.003)	(0.005)
var(e.coo12)	0.018**	0.017**	0.016**	0.017**	0.018**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.001)
var(e.coo10)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.coo8)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.coo5)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.coo3)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(e.coo1)	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)
var(rat12)	0.128**	0.009**	0.097**	0.169**	0.183**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat10)	0.129**	0.015**	0.096**	0.175**	0.189**

	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat8)	0.132**	0.011**	0.100**	0.170**	0.186**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat5)	0.138**	0.019**	0.104**	0.170**	0.192**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
var(rat3)	0.129**	0.011**	0.101**	0.169**	0.178**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
var(rat1)	0.130**	0.013**	0.105**	0.172**	0.176**
	(0.002)	(0.000)	(0.002)	(0.005)	(0.006)
var(coo0)	0.020**	0.020**	0.018**	0.020**	0.020**
	(0.000)	(0.001)	(0.000)	(0.001)	(0.001)
var(Alpha)	0.003**	0.002**	0.003**	0.003**	0.003**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
var(E10)	0.020**	0.019**	0.018**	0.019**	0.018**
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)
var(E8)	0.016**	0.016**	0.014**	0.016**	0.016**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.001)
var(E5)	0.015**	0.014**	0.014**	0.017**	0.015**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.001)
var(E3)	0.014**	0.014**	0.013**	0.013**	0.012**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.001)
var(E1)	0.015**	0.017**	0.012**	0.016**	0.017**
	(0.000)	(0.001)	(0.000)	(0.001)	(0.001)
cov(rat12,rat10)	0.107**	0.003**	0.079**	0.144**	0.150**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat12,rat8)	0.104**	0.003**	0.076**	0.137**	0.136**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat12,rat5)	0.099**	0.003**	0.071**	0.127**	0.129**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat12,rat3)	0.095**	0.002**	0.069**	0.122**	0.120**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat12,rat1)	0.093**	0.002**	0.067**	0.119**	0.113**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat12,coo0)	-0.001	-0.000	0.000	-0.001	-0.002
	(0.001)	(0.000)	(0.001)	(0.002)	(0.003)
cov(rat12,Alpha)	-0.004**	0.000	-0.001	-0.006**	-0.005+
	(0.001)	(0.000)	(0.001)	(0.002)	(0.003)
cov(rat12,E10)	0.001*	-0.001	-0.000	0.002+	0.002
	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)
cov(rat12,E8)	0.001*	-0.000	0.001	0.002*	0.002
	(0.000)	(0.000)	(0.001)	(0.001)	(0.002)
cov(rat12,E5)	0.002**	-0.000	0.001	0.003*	0.003
	(0.001)	(0.000)	(0.001)	(0.001)	(0.002)
cov(rat12,E3)	0.001	-0.000	0.000	-0.001	0.006**
	(0.001)	(0.000)	(0.001)	(0.001)	(0.002)
cov(rat12,E1)	0.001+	-0.000	0.000	0.004*	0.002
	(0.001)	(0.000)	(0.001)	(0.002)	(0.003)
cov(rat10,rat8)	0.109**	0.003**	0.079**	0.144**	0.152**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat10,rat5)	0.103**	0.004**	0.073**	0.133**	0.141**

	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat10,rat3)	0.097**	0.002**	0.069**	0.126**	0.131**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat10,rat1)	0.094**	0.002**	0.067**	0.124**	0.123**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat10,coo0)	-0.001+	-0.000	0.000	0.000	-0.002
	(0.001)	(0.001)	(0.001)	(0.002)	(0.003)
cov(rat10,Alpha)	-0.003**	0.000	-0.002+	-0.005**	-0.003
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat10,E8)	0.001*	-0.000	0.001	0.001	0.001
	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)
cov(rat10,E5)	0.001**	-0.000	0.001	0.002*	0.001
	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)
cov(rat10,E3)	0.001+	0.000	0.001	0.001	0.004*
	(0.000)	(0.000)	(0.001)	(0.001)	(0.002)
cov(rat10,E1)	0.001+	0.001+	0.001	0.002	0.000
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
cov(rat8,rat5)	0.109**	0.004**	0.079**	0.139**	0.145**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.004)
cov(rat8,rat3)	0.103**	0.003**	0.075**	0.131**	0.135**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat8,rat1)	0.100**	0.003**	0.073**	0.127**	0.126**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat8,coo0)	0.001	0.000	0.001+	0.003+	0.000
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat8,Alpha)	-0.003**	0.000	-0.001+	-0.004*	-0.003
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat8,E5)	0.001*	0.000	0.001*	0.000	0.001
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)
cov(rat8,E3)	0.000	-0.000	0.001	-0.001	0.002
	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)
cov(rat8,E1)	0.000	-0.000	0.001	0.002	0.000
	(0.001)	(0.000)	(0.001)	(0.001)	(0.002)
cov(rat5,rat3)	0.111**	0.004**	0.081**	0.142**	0.145**
	(0.001)	(0.000)	(0.002)	(0.003)	(0.005)
cov(rat5,rat1)	0.106**	0.005**	0.079**	0.132**	0.134**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat5,coo0)	-0.001	0.000	0.000	0.001	-0.002
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)
cov(rat5,Alpha)	-0.003**	0.000	-0.001	-0.005**	-0.004*
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat5,E3)	0.001+	-0.000	0.000	0.000	0.002*
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)
cov(rat5,E1)	0.001+	0.000	0.001	0.003*	0.001
	(0.000)	(0.000)	(0.000)	(0.001)	(0.002)
cov(rat3,rat1)	0.110**	0.004**	0.084**	0.142**	0.145**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.005)
cov(rat3,coo0)	-0.000	0.001+	0.000	0.001	0.001
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat3,Alpha)	-0.003**	0.000	-0.001+	-0.005**	-0.002

	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(rat3,E1)	0.000	0.000	-0.000	0.001	-0.001
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)
cov(rat1,coo0)	0.000	0.001	0.000	0.002	-0.000
	(0.001)	(0.000)	(0.001)	(0.001)	(0.002)
cov(rat1,Alpha)	-0.003**	0.000	-0.002*	-0.005**	-0.003+
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)
cov(coo0,Alpha)	0.004**	0.003**	0.004**	0.004**	0.004**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
N	26939	7705	7078	5830	3839

+ p<0.10, * p<0.05, ** p<0.01

Table D4: *Outcome: volunteering, full set of estimates (UKHLS).*

	(1) All b/se	(2) Non-aff b/se	(3) Angl. b/se	(4) Protes. b/se	(5) Catho b/se	(6) Mus. b/se	(7) Hin. b/se
voluB22							
voluB20	0.252**	0.243**	0.302**	0.245**	0.244**	0.204**	0.203**
	(0.004)	(0.007)	(0.007)	(0.011)	(0.012)	(0.017)	(0.027)
rat20	0.071**	0.039	0.056**	0.080*	0.070*	-0.002	-0.001
	(0.013)	(0.030)	(0.021)	(0.035)	(0.034)	(0.025)	(0.057)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.073**	0.081**	0.086**	0.090**	0.055**	0.062**	0.059+
	(0.003)	(0.003)	(0.005)	(0.014)	(0.014)	(0.015)	(0.032)
voluB20							
voluB18	0.252**	0.243**	0.302**	0.245**	0.244**	0.204**	0.203**
	(0.004)	(0.007)	(0.007)	(0.011)	(0.012)	(0.017)	(0.027)
rat20	0.082**	0.102**	0.064**	0.093**	0.079*	0.013	0.033
	(0.013)	(0.030)	(0.021)	(0.034)	(0.034)	(0.024)	(0.056)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E20	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.072**	0.081**	0.086**	0.076**	0.050**	0.065**	0.048
	(0.003)	(0.003)	(0.005)	(0.014)	(0.014)	(0.015)	(0.032)
voluB18							
voluB16	0.252**	0.243**	0.302**	0.245**	0.244**	0.204**	0.203**
	(0.004)	(0.007)	(0.007)	(0.011)	(0.012)	(0.017)	(0.027)
rat16	0.071**	0.039	0.056**	0.080*	0.070*	-0.002	-0.001
	(0.013)	(0.030)	(0.021)	(0.035)	(0.034)	(0.025)	(0.057)
Alpha	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
E18	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.096**	0.099**	0.106**	0.110**	0.075**	0.102**	0.119**
	(0.004)	(0.003)	(0.006)	(0.015)	(0.016)	(0.016)	(0.032)
voluB16							

voluB14	0.252**	0.243**	0.302**	0.245**	0.244**	0.204**	0.203**
	(0.004)	(0.007)	(0.007)	(0.011)	(0.012)	(0.017)	(0.027)
rat16	0.082**	0.102**	0.064**	0.093**	0.079*	0.013	0.033
	(0.013)	(0.030)	(0.021)	(0.034)	(0.034)	(0.024)	(0.056)
Alpha	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
E16	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
_cons	0.088**	0.086**	0.100**	0.110**	0.067**	0.083**	0.092**
	(0.004)	(0.003)	(0.005)	(0.015)	(0.015)	(0.015)	(0.030)
voluB14							
rat13	0.071**	0.039	0.056**	0.080*	0.070*	-0.002	-0.001
	(0.013)	(0.030)	(0.021)	(0.035)	(0.034)	(0.025)	(0.057)
vol12	0.295**	0.275**	0.359**	0.313**	0.275**	0.217	0.234**
	(0.009)	(0.021)	(0.016)	(0.018)	(0.025)	(0.138)	(0.064)
Alpha	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
E14	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
_cons	0.082**	0.085**	0.095**	0.098**	0.061**	0.085**	0.090**
	(0.004)	(0.003)	(0.006)	(0.016)	(0.017)	(0.017)	(0.033)
/							
mean(rat20)	0.242**	0.029**	0.214**	0.382**	0.405**	0.576**	0.543**
	(0.002)	(0.001)	(0.003)	(0.005)	(0.005)	(0.006)	(0.009)
mean(rat16)	0.251**	0.031**	0.226**	0.402**	0.438**	0.578**	0.513**
	(0.002)	(0.001)	(0.003)	(0.005)	(0.005)	(0.007)	(0.011)
mean(rat13)	0.265**	0.041**	0.241**	0.423**	0.465**	0.574**	0.545**
	(0.002)	(0.001)	(0.003)	(0.006)	(0.005)	(0.006)	(0.010)
mean(vol12)	0.129**	0.091**	0.151**	0.173**	0.122**	0.063**	0.107**
	(0.002)	(0.004)	(0.004)	(0.005)	(0.006)	(0.018)	(0.029)
var(e.voluB22)	0.055**	0.052**	0.056**	0.064**	0.056**	0.043**	0.037**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)	(0.001)	(0.002)
var(e.voluB20)	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
var(e.voluB18)	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
var(e.voluB16)	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
var(e.voluB14)	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
var(rat20)	0.137**	0.013**	0.111**	0.173**	0.170**	0.173**	0.150**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.005)
var(rat16)	0.139**	0.013**	0.113**	0.177**	0.174**	0.180**	0.134**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.005)	(0.007)
var(rat13)	0.143**	0.020**	0.114**	0.174**	0.174**	0.184**	0.127**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.005)
var(vol12)	0.084**	0.059**	0.096**	0.108**	0.081**	0.041**	0.089**
	(0.001)	(0.001)	(0.002)	(0.003)	(0.002)	(0.005)	(0.013)
var(Alpha)	0.018**	0.015**	0.020**	0.026**	0.016**	0.010**	0.014**
	(0.000)	(0.001)	(0.001)	(0.002)	(0.001)	(0.001)	(0.002)

var(E20)	0.059**	0.056**	0.060**	0.067**	0.054**	0.053**	0.049**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.001)	(0.002)	(0.002)
var(E18)	0.066**	0.062**	0.066**	0.076**	0.061**	0.068**	0.075**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)	(0.002)	(0.004)
var(E16)	0.063**	0.056**	0.064**	0.070**	0.061**	0.064**	0.062**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.001)	(0.002)	(0.004)
var(E14)	0.059**	0.053**	0.062**	0.067**	0.058**	0.059**	0.055**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.002)	(0.003)	(0.005)
cov(rat20,rat16)	0.112**	0.004**	0.086**	0.143**	0.133**	0.105**	0.089**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.005)
cov(rat20,rat13)	0.107**	0.004**	0.079**	0.131**	0.124**	0.102**	0.074**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.005)
cov(rat20,vol12)	0.020**	0.002**	0.029**	0.036**	0.013**	0.000	-0.006
	(0.001)	(0.001)	(0.002)	(0.003)	(0.003)	(0.008)	(0.012)
cov(rat20,Alpha)	0.004*	0.001**	0.017**	0.016*	0.001	0.003	0.000
	(0.002)	(0.000)	(0.003)	(0.007)	(0.006)	(0.005)	(0.009)
cov(rat20,E18)	0.003**	0.000	0.003**	0.004+	0.005+	-0.002	-0.002
	(0.001)	(0.000)	(0.001)	(0.002)	(0.003)	(0.003)	(0.005)
cov(rat20,E16)	0.002**	-0.000	-0.000	0.003	0.002	0.004	0.005
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)	(0.003)	(0.006)
cov(rat20,E14)	0.002*	-0.000	0.001	0.005+	0.001	-0.001	0.012+
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.006)
cov(rat16,rat13)	0.113**	0.005**	0.086**	0.145**	0.133**	0.104**	0.076**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.005)
cov(rat16,vol12)	0.023**	0.002**	0.033**	0.038**	0.018**	-0.004	0.006
	(0.001)	(0.001)	(0.002)	(0.002)	(0.003)	(0.010)	(0.010)
cov(rat16,Alpha)	0.005**	0.001**	0.017**	0.017**	0.003	0.004	0.005
	(0.002)	(0.000)	(0.002)	(0.006)	(0.005)	(0.004)	(0.006)
cov(rat16,E14)	0.002**	0.000	0.003*	0.005*	0.001	0.000	0.002
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)	(0.003)	(0.005)
cov(rat13,vol12)	0.026**	0.003	0.039**	0.043**	0.015	0.015	0.021
	(0.003)	(0.002)	(0.004)	(0.008)	(0.009)	(0.017)	(0.023)
cov(rat13,Alpha)	0.005**	0.002**	0.016**	0.016**	0.001	0.004	0.002
	(0.001)	(0.000)	(0.002)	(0.005)	(0.004)	(0.003)	(0.005)
cov(vol12,Alpha)	0.021**	0.014**	0.024**	0.032**	0.018**	0.005+	0.021**
	(0.001)	(0.001)	(0.001)	(0.002)	(0.001)	(0.003)	(0.004)
N	80486	28605	18921	8502	9086	7381	2618

+ p<0.10, * p<0.05, ** p<0.01

Table D5: *Outcome: Cooperativeness, full set of estimates (UKHLS).*

	(1) All b/se	(2) Non-aff b/se	(3) Angl b/se	(4) Protes b/se	(5) Catho b/se	(6) Mus b/se	(7) Hin b/se
coo22							
coo20	0.153**	0.181**	0.151**	0.215**	0.225**	0.086**	0.108+
	(0.009)	(0.016)	(0.014)	(0.024)	(0.023)	(0.031)	(0.058)
rat24	-0.002	-0.068	0.041	0.095*	-0.027	-0.124*	-0.052
	(0.019)	(0.145)	(0.034)	(0.044)	(0.047)	(0.063)	(0.109)

Alpha	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**	1.000**
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
_cons	0.742**	0.745**	0.760**	0.653**	0.662**	0.774**	0.746**
	(0.009)	(0.015)	(0.015)	(0.026)	(0.027)	(0.037)	(0.062)
coo20							
coo16	0.153**	0.181**	0.151**	0.215**	0.225**	0.086**	0.108+
	(0.009)	(0.016)	(0.014)	(0.024)	(0.023)	(0.031)	(0.058)
rat20	0.014	-0.036	0.022	0.054+	-0.009	-0.064*	-0.015
	(0.014)	(0.033)	(0.023)	(0.032)	(0.031)	(0.031)	(0.058)
Alpha	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
E20	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
_cons	0.732**	0.731**	0.747**	0.660**	0.654**	0.785**	0.715**
	(0.009)	(0.015)	(0.014)	(0.025)	(0.025)	(0.030)	(0.057)
coo16							
rat16	0.014	-0.036	0.022	0.054+	-0.009	-0.064*	-0.015
	(0.014)	(0.033)	(0.023)	(0.032)	(0.031)	(0.031)	(0.058)
coo13	0.153**	0.181**	0.151**	0.215**	0.225**	0.086**	0.108+
	(0.009)	(0.016)	(0.014)	(0.024)	(0.023)	(0.031)	(0.058)
Alpha	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
E16	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
_cons	0.786**	0.776**	0.796**	0.706**	0.726**	0.817**	0.815**
	(0.008)	(0.015)	(0.014)	(0.025)	(0.025)	(0.029)	(0.055)
/							
mean(rat24)	0.213**	0.019**	0.193**	0.361**	0.356**	0.493**	0.448**
	(0.002)	(0.001)	(0.003)	(0.006)	(0.006)	(0.008)	(0.011)
mean(rat20)	0.245**	0.029**	0.219**	0.389**	0.405**	0.571**	0.545**
	(0.002)	(0.001)	(0.003)	(0.006)	(0.006)	(0.007)	(0.009)
mean(rat16)	0.253**	0.031**	0.230**	0.408**	0.437**	0.575**	0.523**
	(0.002)	(0.001)	(0.003)	(0.005)	(0.005)	(0.007)	(0.012)
mean(coo13)	0.899**	0.911**	0.915**	0.905**	0.895**	0.823**	0.853**
	(0.001)	(0.001)	(0.002)	(0.003)	(0.003)	(0.004)	(0.007)
var(e.coo22)	0.033**	0.026**	0.029**	0.030**	0.036**	0.049**	0.039**
	(0.000)	(0.001)	(0.001)	(0.001)	(0.001)	(0.003)	(0.004)
var(e.coo20)	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
var(e.coo16)	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(.)	(.)	(.)	(.)	(.)	(.)	(.)
var(rat24)	0.124**	0.008**	0.107**	0.176**	0.159**	0.170**	0.143**
	(0.001)	(0.000)	(0.002)	(0.004)	(0.004)	(0.005)	(0.006)
var(rat20)	0.137**	0.013**	0.112**	0.175**	0.169**	0.173**	0.150**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.005)
var(rat16)	0.138**	0.013**	0.114**	0.177**	0.173**	0.179**	0.137**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.005)	(0.007)
var(coo13)	0.037**	0.032**	0.030**	0.034**	0.038**	0.058**	0.050**
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)	(0.002)
var(Alpha)	0.002**	0.000	0.001	0.002*	0.001	0.008**	0.006*

	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)	(0.002)	(0.003)
var(E20)	0.033**	0.029**	0.031**	0.032**	0.038**	0.039**	0.039**
	(0.000)	(0.001)	(0.001)	(0.001)	(0.001)	(0.002)	(0.003)
var(E16)	0.021**	0.019**	0.019**	0.022**	0.022**	0.038**	0.026**
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)	(0.002)	(0.002)
cov(rat24,rat20)	0.106**	0.004**	0.087**	0.142**	0.128**	0.101**	0.086**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.005)
cov(rat24,rat16)	0.100**	0.003**	0.080**	0.132**	0.115**	0.092**	0.076**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.006)
cov(rat24,coo13)	-0.004**	-0.001**	0.002*	0.001	0.005*	-0.005	-0.023**
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)	(0.003)	(0.006)
cov(rat24,Alpha)	-0.005*	0.001	-0.003	-0.011	-0.001	0.018+	0.004
	(0.002)	(0.001)	(0.004)	(0.007)	(0.007)	(0.010)	(0.015)
cov(rat24,E20)	0.000	-0.001	0.001	0.005	-0.001	-0.010	-0.004
	(0.001)	(0.001)	(0.002)	(0.003)	(0.004)	(0.008)	(0.011)
cov(rat24,E16)	0.000	-0.001	0.001	0.003	0.000	-0.017*	-0.010
	(0.001)	(0.001)	(0.002)	(0.004)	(0.004)	(0.009)	(0.012)
cov(rat20,rat16)	0.111**	0.004**	0.087**	0.144**	0.132**	0.105**	0.089**
	(0.001)	(0.000)	(0.001)	(0.003)	(0.003)	(0.004)	(0.006)
cov(rat20,coo13)	-0.005**	-0.000	0.001	-0.001	0.001	0.001	-0.007
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)	(0.003)	(0.005)
cov(rat20,Alpha)	-0.006**	0.001+	-0.003	-0.009	0.002	0.010+	-0.005
	(0.002)	(0.001)	(0.003)	(0.006)	(0.006)	(0.006)	(0.009)
cov(rat20,E16)	0.001	-0.001	0.001	0.001	-0.002	-0.002	-0.003
	(0.001)	(0.000)	(0.001)	(0.002)	(0.002)	(0.004)	(0.005)
cov(rat16,coo13)	-0.004**	0.000+	0.002**	-0.000	0.002	-0.005+	-0.011**
	(0.000)	(0.000)	(0.001)	(0.002)	(0.001)	(0.002)	(0.004)
cov(rat16,Alpha)	-0.006**	0.001+	-0.002	-0.010+	0.000	0.006	-0.007
	(0.002)	(0.000)	(0.003)	(0.005)	(0.005)	(0.005)	(0.008)
cov(coo13,Alpha)	0.004**	0.002**	0.002**	0.003**	0.002*	0.010**	0.005+
	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)	(0.002)	(0.003)
N	74064	27653	17613	7470	8446	7154	2552

+ p<0.10, * p<0.05, ** p<0.01

E. Controlling for potential time-variant confounders

Figures E1 and E2 illustrate the coefficient estimates from two sets of cross-lagged panel models with respondent fixed effects, where we include variables for potential time-variant confounders.

The models summarized in Figure E1 focus on key socio-demographics: (i) whether one has any children in the ages 3-15 (dummy variable: 1 = yes vs. 0 = no); (ii) marital status (dummy variables for being married / cohabiting or being separated / divorced / widowed, with the reference category non-cohabiting and never married); (iii) labour market status (dummy variables for being disabled / unemployed, retired, or being a full-time student / homemaker / other status, with the reference category employed); (iv) subjective health status (five-point scale: 0 = very poor, …, 1 = excellent).

The models summarized in Figure E2 focus on indicators of social integration: (i) home ownership (dummy variable: 1 = owning vs. 0 = renting); (ii) whether one has experienced a significant house move since the last wave (dummy variable where we only count moves to different neighbourhoods as significant moves); (iii) the frequency of talking to neighbours (five-point scale: 0 = never, …, 1 = most days); (iv) the frequency of meeting with friends (five-point scale: 0 = never, …, 1 = most days).

In both sets of models, religious attendance is measured on the familiar four-point scale, from 0 = practically never, to 1 = at least once a week.

As a comparison of Figures E1 and E2 to Figure 3 in the main text demonstrates, controlling for these potential confounders has virtually no effect on the estimated effect of religious attendance, even though some of the potential confounders show up as significant predictors (e.g. retirement is linked to an increased propensity to volunteer, frequent interactions with neighbours and good subjective health are linked to greater cooperativeness).

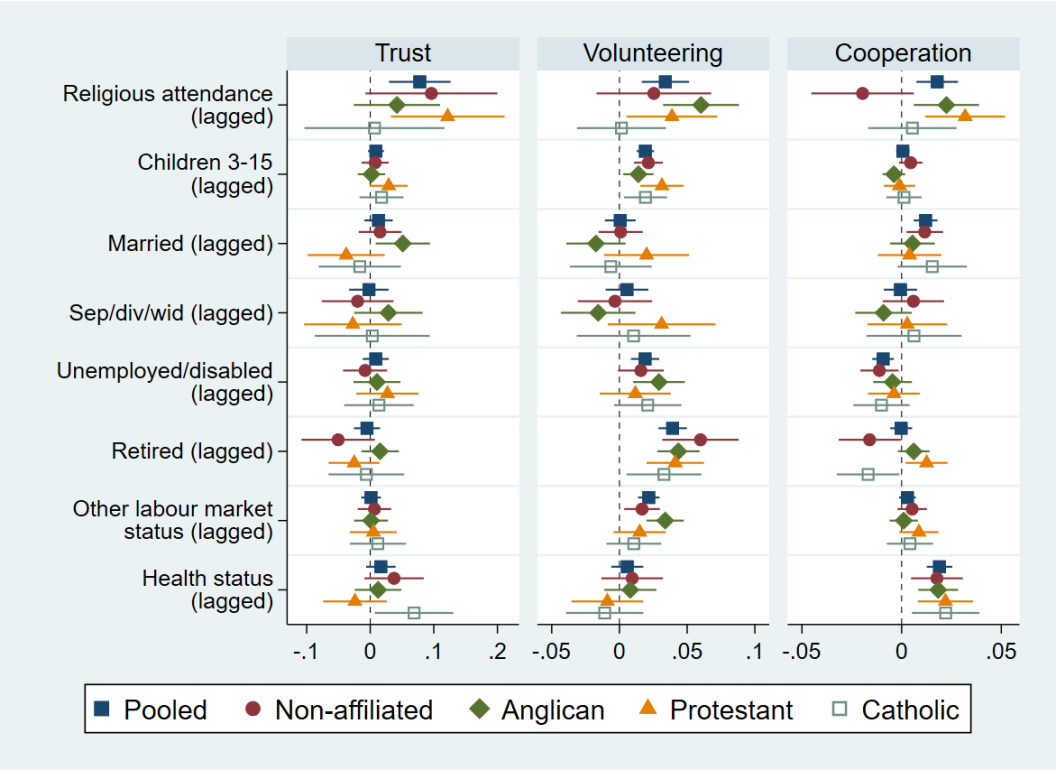

Figure E1: *Effects of religious attendance and key socio-demographics on trust, volunteering, and cooperativeness estimated in cross-lagged panel models with respondent fixed effects; data: BHPS.*

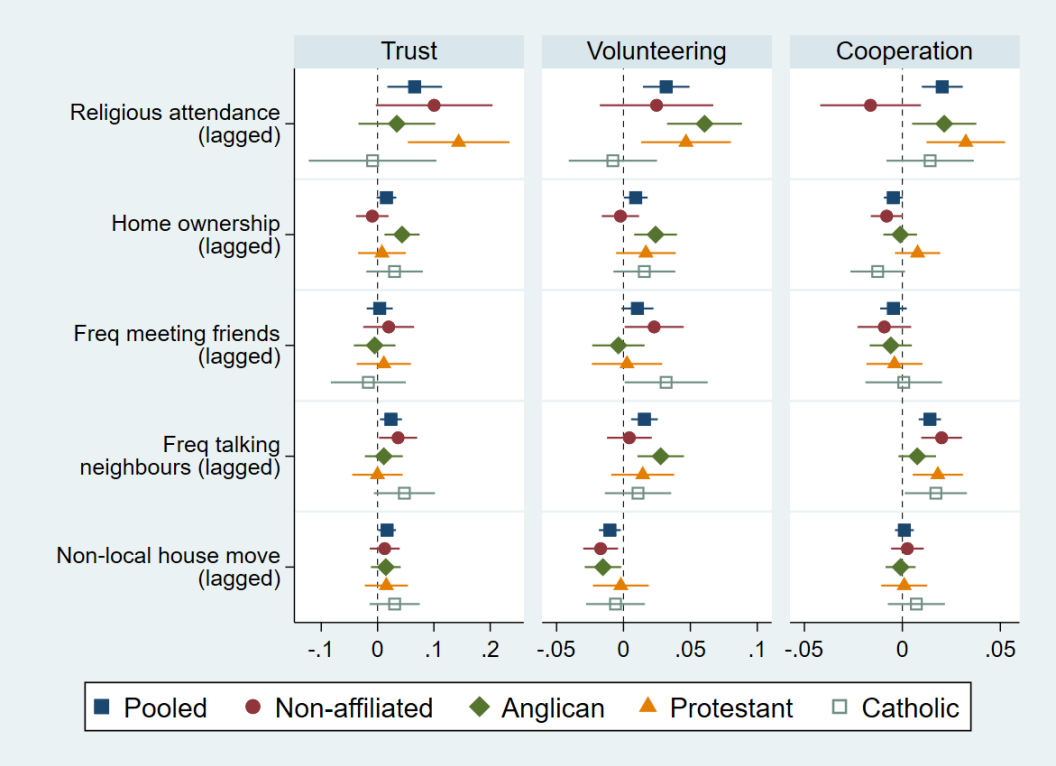

Figure E2: *Effects of religious attendance and indicators of social integration on trust, volunteering, and cooperativeness estimated in cross-lagged panel models with respondent fixed effects; data: BHPS.*

F. Controlling for the influence of interview-related factors

Figure F1 summarizes the results of analyses based on the UKHLS that replicate the cooperativeness analyses summarized in Figure 4 in the main text while adding controls for: (i) Respondents' understanding of the survey questions (five-point scale: 0 = very poor, …, 1 = excellent); (ii) The degree to which respondents' answers were negatively influenced by other people present during the interview, by stopping them from answering, or by overtly disapproving of their answers. All these variables are based on observations made by the interviewer.

A comparison of Figure F1 to Figure 4 in the main text shows that our findings remain largely the same when including these additional controls. There are minor differences, such as the estimates for Anglicans and other Protestants moving towards zero when controlling for respondents' understanding and the estimate for Catholics becoming more positive when controlling for negative interference, but the similarities between Figure F1 and Figure 4 stand out. Among other things, we continue to observe a negative effect of religious attendance on cooperativeness among Muslims.

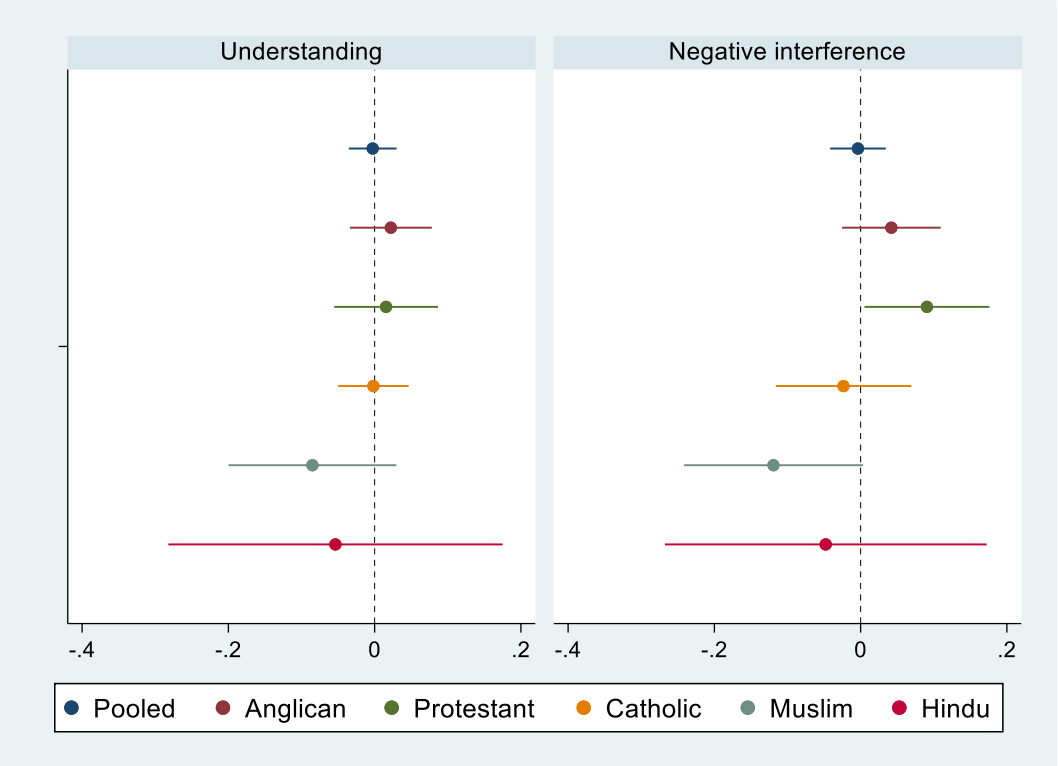

Figure F1: *Effects of religious attendance on cooperativeness estimated in cross-lagged panel models with respondent fixed effects; data: UKHLS. The analyses include controls for: respondents' understanding of the survey questions, the degree to which respondents' answers were negatively influenced by other people present during the interview. The estimates for the non-affiliated have been omitted from the two panels, as the underlying models did not converge.*

G. Additional analyses to tease apart generalized and particularized outcomes

While our theoretical arguments concern the effect of religious involvement on *generalized* trust and cooperation, there is a risk that our dependent variables primarily measure the *particularized* versions of these outcomes. For example, when people are asked whether "most people" can be trusted, they may not truly be thinking about people in general but rather about most people that they run into in their daily lives. The use of such contextual benchmarks might, among other things, imply that the generalized trust question has a different meaning for different religious groups or depending on where one lives: some people may interpret the question more in ingroup terms, while for others it may have a stronger outgroup connotation.

To delineate generalized and particularized versions of the outcomes, we have conducted three sets of additional analyses:

(i) We have taken into account the religious composition of the neighbourhoods people live in. The composition of these neighbourhoods may be used as a contextual benchmark when answering whether "most people" can be trusted. Moreover, neighbourhood composition likely also affects the people one comes into contact with when doing volunteer work, as most voluntary organizations are locally organized, primarily drawing members and volunteers from their surrounding area. Hence, if religious attendance primarily affects particularized rather than generalized trust and prosociality, we should see weaker effects in neighbourhoods with fewer co-religionists.

(ii) We have tried to make a distinction between volunteering for religious and non-religious organizations. In the case of volunteering for religious organizations, one's fellow volunteers will generally belong to the same religion, whereas through non-religious organizations one is more likely to also get in touch with religious outgroups. Therefore, if we only find effects of religious attendance on participation in religious organizations, this may suggest that religious attendance only affects ingroup prosociality (although the beneficiaries of volunteer work by religious organizations often also involve religious outgroups, e.g. the volunteer activities may be directed at the poor, sick, homeless, elderly, regardless of their religious affiliation).

(iii) We have accounted for the ethnicity of the interviewer in our cooperativeness analyses. With our cooperativeness measure being derived from interviewers' assessments of their interactions with the respondent, the identity of the interviewer may matter for the extent to which this measure captures ingroup versus outgroup cooperation. In general, the interviewer will represent an outgroup for every respondent, as it is a stranger whom the respondent never met before. However, it may still matter whether this stranger belongs to the same social group. In this respect, we do not know interviewers' religiosity, but in the UKHLS we do know their ethnicity, which is likely correlated with their religiosity, especially as far as the Christian vs. non-Christian distinction is concerned. If religious attendance primarily affects particularized rather than generalized cooperativeness, we should thus expect to observe different effects of religious attendance depending on the ethnicity of the interviewer.

Below we summarize our findings for each set of additional analyses.

Religious composition of neighbourhoods

We have used information from the 2001, 2011, and 2021 Census for England and Wales to classify areas by their religious composition. For years prior to 2001 (the Census did not include a religious

affiliation question in 1991), we have set the composition variables equal to the corresponding values for 2001. For the years between 2001 and 2011, and between 2011 and 2021, we have applied linear interpolations. As spatial units we focus on Lower-Layer Super Output Areas (LSOAs), which generally comprise 1,000-3,000 residents and can be approached as "neighbourhoods".

For determining the religious composition of LSOAs we make use of the voluntary question about religious affiliations that has been included in the Census since 2001. This variable has some missing values, but as the proportion of missing values is low – the inter-decile range for the missingness percentage by LSOA is [5.4% ; 9,7%] – it provides a useful benchmark.

To divide our overall sample into subsamples by neighbourhood composition, we subsequently take the following steps (with a fictitious example between parentheses):

1. We observe the religious composition of respondents' neighbourhoods for every survey wave (e.g. respondent X first lives in a neighbourhood with 75% Christians and later in a neighbourhood with 60% Christians).
2. We consider the minimum score for each respondent on the indicators of neigbourhoods' religious composition (e.g. the neighbourhood with the fewest Christians that respondent X lives in throughout their observation window is a neighbourhoods with 60% Christians).
3. We look at the distributions of these minimum scores by religious tradition (e.g. the distribution of respondent-specific minimum scores for the neighbourhood share of Christians among Anglicans only).
4. We then cut these distributions in half around their median (e.g. we end up with a sample containing the half of all Anglicans who live in the most Christian neighbourhoods and another sample containing the half who live in the least Christian neighbourhoods).

We execute these steps separately for the BHPS and UKHLS. For the BHPS we consider relatively Christian, non-Christian, and non-religious neighbourhoods. For the UKHLS we additionally consider neighbourhoods with relatively large shares of Muslims.

Accordingly, we arrive at group-specific and panel-specific definitions for what it means to live in a relatively Christian, non-Christian, non-religious, and Muslim neighbourhood. For example, for Anglicans in the UHKLS, a relatively "Christian neighbourhood" contains at least 64 percent of Christians, a relatively "non-Christian neighbourhood" contains at least 2 percent of non-Christians, and a relatively "non-religious neighbourhood" contains at least 23 percent of religious nones. And for Muslims in the UKHLS, a relatively "Christian neighbourhood" contains at least 35 percent of Christians, a relatively "non-Christian neighbourhood" contains at least 39 percent of non-Christians, and a relatively "non-religious neighbourhood" contains at least 12 percent of religious nones.

Figure G1 shows the results for the BHPS-based generalized trust analyses when we apply the above-described sample definitions based on the religious composition of LSOAs. Figures G2 and G3 show the results for the volunteering analyses, based on the BHPS and UKHLS respectively.

Altogether, Figures G1 to G3 include a few indications that religious attendance may have stronger positive effects in neighbourhoods with more religious ingroup members. This is especially apparent for the estimated effects of religious attendance on volunteering among Protestants and Catholics in the UKHLS; see Figure G3. However, the main conclusion arising from Figures G1 to G3 is that the religious composition of people's neighbourhoods does not seem to matter a great deal. That is, the estimated effects of religious attendance are, by and large, similar whether we look at people living in neighbourhoods with relatively many religious ingroup residents or at those who live in neighbourhoods with relatively many religious outgroup residents. These analyses thus offer only

limited evidence that religious attendance exclusively affects particularized trust and prosociality. Rather, the fact that we mostly observe similar effects of religious attendance on generalized trust and volunteering in neighbourhoods with many religious outgroup residents suggests that religious attendance (also) influences generalized trust and prosociality.

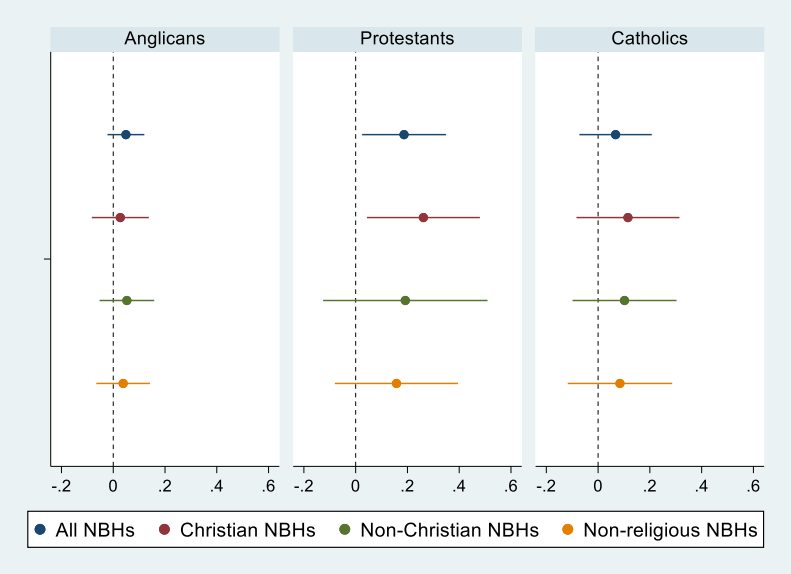

Figure G1: *Effects of religious attendance on generalized trust among Anglicans, other Protestants, and Catholics, based on cross-lagged panel models with respondent fixed effects; data: BHPS. For each religious group we show the result across all affiliates of this group and for those who live in relatively Christian, non-Christian, and non-religious neighbourhoods.*

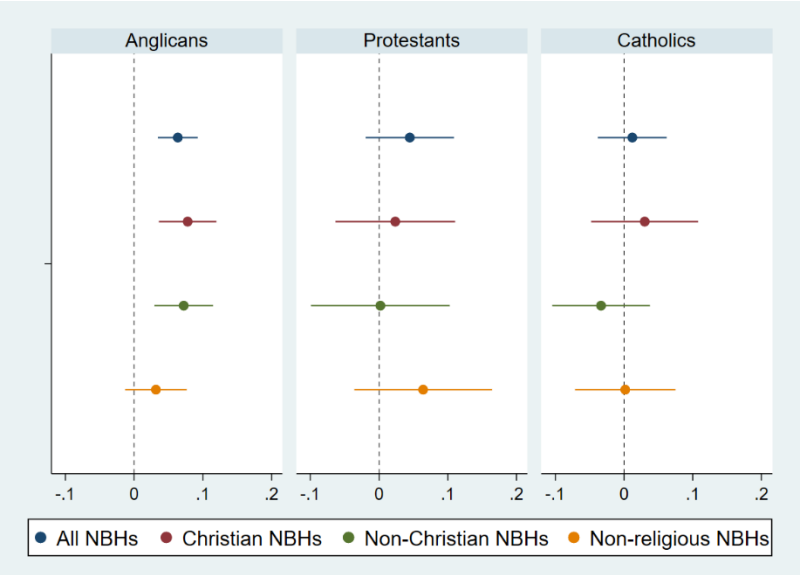

Figure G2: *Effects of religious attendance on volunteering among Anglicans, other Protestants, and Catholics, based on cross-lagged panel models with respondent fixed effects; data: BHPS. For each religious group we show the result across all affiliates of this group and for those who live in relatively Christian, non-Christian, and non-religious neighbourhoods.*

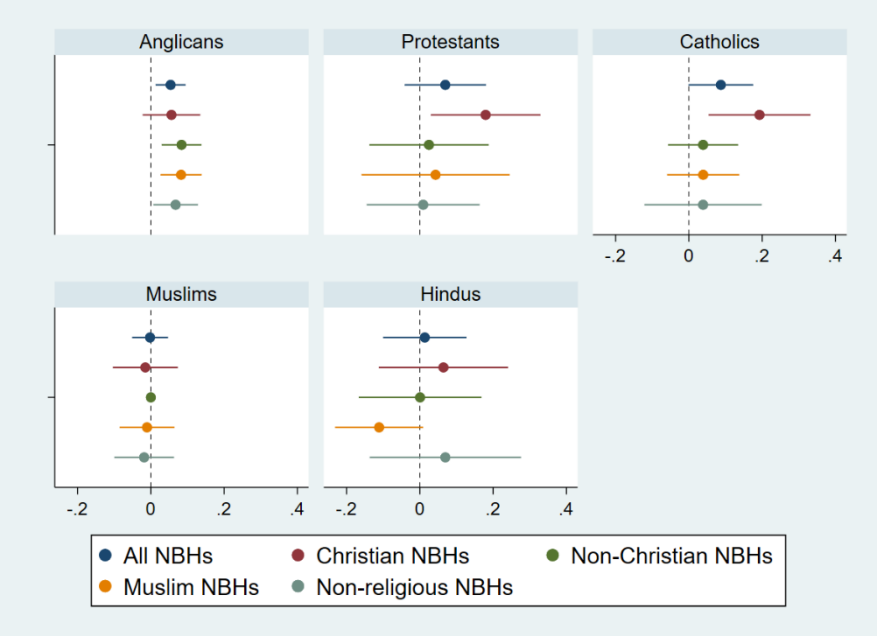

Figure G3: *Effects of religious attendance on volunteering among Anglicans, other Protestants, Catholics, Muslims, and Hindus, based on cross-lagged panel models with respondent fixed effects; data: UKHLS. For each religious group we show the result across all affiliates of this group and for those who live in relatively Christian, non-Christian, and non-religious neighbourhoods.*

Participation in religious vs. non-religious organizations

While our data do not allow us to explicitly distinguish between volunteering for religious and non-religious organizations, we can shed light on this distinction by using information about people's "regular involvement in the activities" of different types of organizations. This information has been collected in the survey waves in between those in which respondents were asked about their volunteering activities (with one exception: wave 6 of the UKHLS, in which respondents were both asked about their volunteering activities as well as their organizational involvements).

Wave 6 of the UKHLS shows that more than 80 percent of all people who report regular volunteering also report to "regularly join the activities" of at least one organization. This suggests that "regularly joining the activities" of an organization is an important precondition for carrying out volunteer activities for an organization. Hence, by looking at how religious attendance affects "regular involvement in the activities" of religious versus non-religious organizations, we can obtain insights into the likely effects of religious attendance on volunteering for both types of organizations.

[As an aside, we note that "regularly joining the activities of a religious organization" appears distinct from regular religious service attendance: across all waves for which we have both information on regular organizational involvement and religious service attendance, only a third of all people who attend church every month also report to "regularly join the activities" of religious organizations.]

Figure G4 reports the results of cross-lagged panel models with respondent fixed effects similar to those summarized in Figure 3 in the main text, but then for "regularly joining the activities" of religious organizations (left panel) and non-religious organizations (right panel), with the latter including school and neighbourhood associations, environmental organizations, political parties, professional organizations, sports clubs, etc. Because the time gaps between our religious attendance measures and these outcome variables are not constant, we display the estimates for

both the lagged and contemporaneous effects of religious attendance. As expected, religious attendance has a stronger impact on involvement in religious organizations, but we also observe positive effects of religious attendance on involvement in non-religious organizations, especially for Anglicans and other Protestants. Therefore, these analyses suggest that religious attendance not only promotes volunteering with co-religionists but also volunteer work in settings where one will have more to do with people with other religious affiliations or without any such affiliation. In other words, religious attendance does not seem to only promote prosociality to one's religious ingroup.

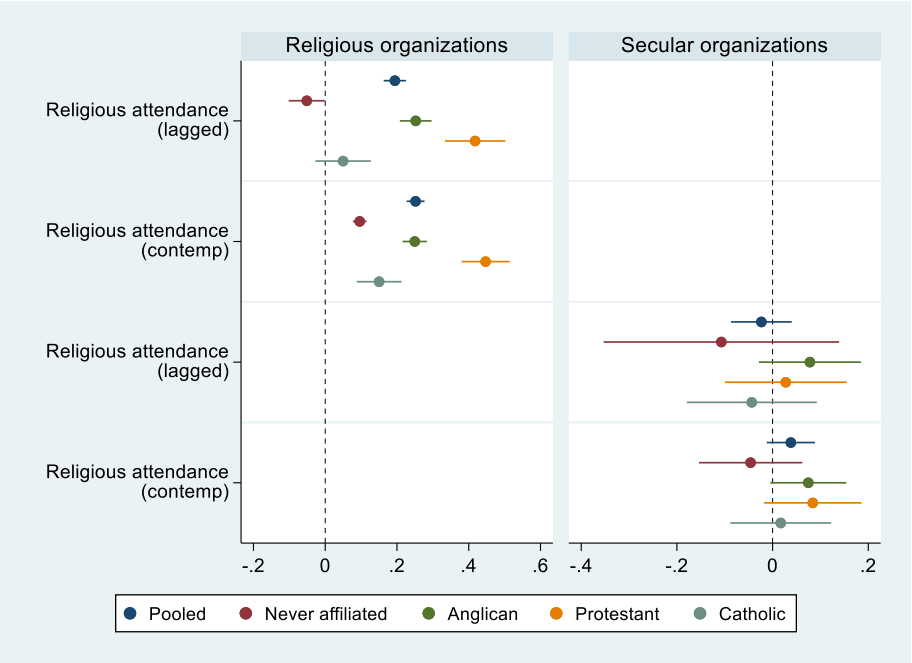

Figure G4: *Effects of religious attendance on the likelihood of regularly joining the activities of religious and non-religious organizations, estimated in cross-lagged panel models with respondent fixed effects; data: BHPS.*

The influence of interviewers' ethnicity

For the UKHLS we have information on the ethnicity of the interviewer. Moreover, the UKHLS uses many interviewers from ethnic minority backgrounds, partially to boost response rates among ethnic minorities. About 30,000 respondent-wave observations are collected by a non-White interviewer: 11,000 interviews are conducted by Pakistani interviewers, 8,550 by Indian interviewers, 6,692 by Black interviewers, and 5,438 by interviewers of another non-White background. As a result, we can investigate to what extent the results of our analyses on perceived cooperativeness depend on the interviewer's ethnicity. More specifically, we make a distinction between White British and BAME (Black, Asian, and minority ethnic) interviewers.

We incorporate this information in our cross-lagged panel models with respondent fixed effects in two different ways. First, we include the ethnicity of the interviewer (BAME vs. White British) as a time-varying control variable. Second, we conduct similar analyses as those reported in the main text on the subsamples comprising respondents who were only interviewed by BAME interviewers in the survey waves that we exploit for these analyses. In the latter analyses, Christian respondents are more likely than Muslim or Hindu respondents to be interviewed by a religious outgroup. As a further reference, we also consider estimates for the subsample of respondents who were interviewed by a White British interviewer in at least one of the waves (if we restrict the analyses to

people who were exclusively interviewed by White British interviewers, we end up with very small samples for Muslim and Hindu respondents). Figure G5 summarizes the results from all sets of analyses, alongside the results from the original analyses that we report on in the main text.

As Figure G5 demonstrates, the estimated coefficients of religious attendance remain virtually identical after controlling for the ethnicity of the interviewer. As an aside, there is a significant main effect of interviewers' ethnicity on perceived cooperativeness: White British interviewers on average perceive interviewees as more cooperative than BAME interviewers. When respondents were at least once interviewed by a White British interviewer, the estimates are also virtually indistinguishable from those reported in the main text. On the other hand, when we consider the subsample analyses for respondents who are only interviewed by BAME interviewers, we observe that for Anglicans and other Protestants a within-person increase in religious attendance is associated with a larger *increase* in perceived cooperativeness when the interviewer is of BAME background. Conversely, for Muslims a within-person increase in religious attendance tends to be associated with a lareger *decrease* in perceived cooperativeness when the interviewer is of BAME background. Given how ethnicity and religious affiliations are correlated, this is not a pattern that we would expect to see if cooperativeness was a measure of ingroup prosociality and if religious attendance only increased cooperativeness towards ingroup members. In that scenario, we would rather expect that increases in religious attendance among Muslims would be associated with greater *increases* in cooperativeness when the interviewer belongs to an ethnic minority and that increases in attendance among Anglicans and other Protestants would be linked to *smaller* increases in cooperativeness when the interviewer belongs to an ethnic minority. Only for Catholics do we obtain results that are possibly compatible with this scenario.

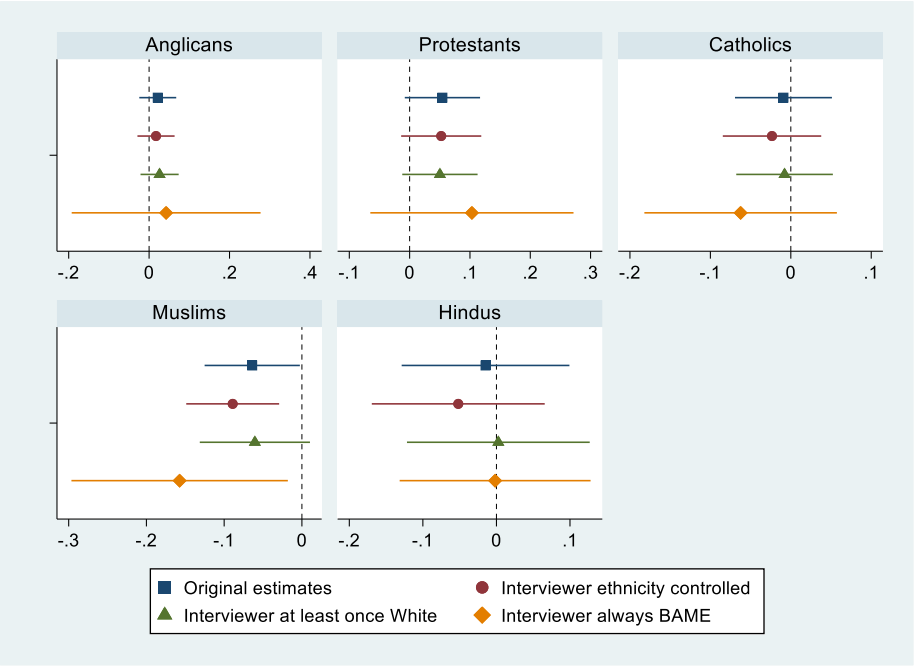

Figure G5: *Effects of religious attendance on perceived cooperativeness, estimated in cross-lagged panel models with respondent fixed effects; data: UKHLS. The "original estimates" are a copy of the results in the main text. The other analyses add interviewers' ethnicity as a time-varying control variable or restrict the sample to respondents who are only interviewed by BAME interviewers or at least once have a White British interviewer.*

H. The meaning of religious attendance and non-behavioural religiosity indicators

Meaning of religious attendance

Frequency of religious service attendance might not be an equally suitable measure of religious involvement across all religious traditions considered in our analyses. For example, religions may have different norms regarding attending religious services, such that for some religions frequency of service attendance is a weaker measure for how religiously involved people are.

To investigate this issue, we have drawn comparisons between respondents' frequency of religious service attendance and two alternative indicators of religiosity: subjective importance of religion and frequency of private prayer. The former is measured using the question: "how much difference would you say religious beliefs make to your life?", with responses on a four-point scale from 0 = "no difference" to 1 = "a great difference". The latter is measured using the question: "Apart from when you are at religious services, how often, if at all, do you pray?", with responses on a five-point scale from 0 = "never" to 1 = "every day".

Table H1 summarizes the sample means for these two variables, as well as religious attendance, by religious tradition and sex based on wave 4 of the UKHLS (frequency of private prayer was only measured in waves 4 and 8 of the UKHLS). Table H1 shows that Muslims score the highest on every indicator of religiosity, closely followed by Hindus, and then Catholics and non-Anglican Protestants. Among people with a religious affiliation, Anglicans score the lowest on every religiosity indicator, only keeping the unaffiliated behind them. When we break things down by sex, we observe that women generally report higher levels of religiosity than men, in line with a large body of research, with the difference amounting to about 0.05 to 0.10 points in most cases. However, Muslims are an exception to this trend. While Muslim men and women score almost identically concerning the subjective importance of religion and the frequency of private prayer, there is a striking gender gap when it comes to the religious service attendance, which is very high among men yet rather low among women. This is probably due to a combination of factors. For example, in terms of social norms, weekly mosque attendance is obligatory for practicing Muslim men, but not for Muslim women. Moreover, a recent report shows that 28 percent of mosques in Britain have no facilities for women, with this figure rising to 51 percent for mosques that follow the most common school of Islamic thought in Britain (Muslims in Britain 2017), leaving many Muslim women feeling not at home in these spaces (Javed 2022).

Table H2 next presents pairwise correlations between respondents' subjective importance of religion and their frequency of private prayer on the one hand and their frequency of service attendance on the other. These correlations shed light on the concept of measurement invariance, that is, whether religious attendance is an equally good measure of people's religiosity for different religious groups. As Table H2 shows, we observe strong positive correlations between religious attendance and the other religiosity indicators for all Christian traditions, both for men and women, yet much lower correlations for Muslims and Hindus. For Muslims, we again observe a pronounced gender gap: for Muslim men we observe strong positive correlations of a similar magnitude as for Christians, yet for Muslim women we observe relatively weak positive correlations. So, while religious attendance seems an equally good measure of people's overall level of religiosity among Christians and Muslim men, it seems to be a weaker proxy among Hindus and especially Muslim women.

Table H1: *Sample means of frequency of service attendance, subjective importance of religion, and frequency of private prayer, by religious tradition and sex, based on UKHLS wave 4.*

Notes: The questions about service attendance and importance of religion were asked to the entire sample (43,000 respondents); the question about private prayer was asked to a subsample (5,500 respondents).

Sample means		Never rel.	Anglican	Protest.	Catholic	Muslim	Hindu
Frequency of service attendance	**All**	**0.03**	**0.23**	**0.40**	**0.44**	**0.57**	**0.51**
	Men	0.03	0.20	0.36	0.40	0.80	0.49
	Women	0.04	0.25	0.43	0.46	0.38	0.52
Subjective importance of religion	**All**	**0.11**	**0.41**	**0.54**	**0.53**	**0.87**	**0.66**
	Men	0.10	0.38	0.49	0.50	0.87	0.60
	Women	0.11	0.44	0.57	0.56	0.87	0.72
Frequency of private prayer	**All**	**0.14**	**0.58**	**0.73**	**0.68**	**0.87**	**0.79**
	Men	0.09	0.51	0.67	0.61	0.85	0.74
	Women	0.19	0.62	0.76	0.74	0.88	0.85

Table H2: *Correlations of subjective importance of religion and frequency of private prayer with frequency of service attendance, by religious tradition and sex, based on UKHLS wave 4.*

Notes: The correlations with subjective importance of religion are based on the entire sample (43,000 respondents); those with frequency of private prayer are based on a subsample (5,500 respondents).

Pairwise correlations		Never rel.	Anglican	Protest.	Catholic	Muslim	Hindu
Subjective importance of religion	**All**	**0.17**	**0.56**	**0.65**	**0.56**	**0.30**	**0.39**
	Men	0.16	0.56	0.65	0.56	0.52	0.44
	Women	0.19	0.55	0.65	0.56	0.22	0.35
Frequency of private prayer	**All**	**0.18**	**0.58**	**0.57**	**0.59**	**0.29**	**0.41**
	Men	0.20	0.64	0.50	0.62	0.59	0.46
	Women	0.16	0.53	0.60	0.55	0.26	0.35

Given the stark gender differences observed among Muslims, we have repeated our UKHLS analyses separately for Muslim men and women. Figure H1 displays the results. We observe no differences in the estimated effect of religious attendance on volunteering. For cooperativeness, we estimate a negative effect of religious attendance for both men and women, but this effect is stronger among Muslim men. Accordingly, issues related to measurement invariance cannot on their own explain the negative effect of religious attendance on perceived cooperativeness among Muslims. After all, these issues seem to mainly apply to Muslim women, while we observe a particularly negative effect

of religious attendance among Muslim men, for whom religious attendance seems just as good of an indicator for overall religiosity as for Christians.

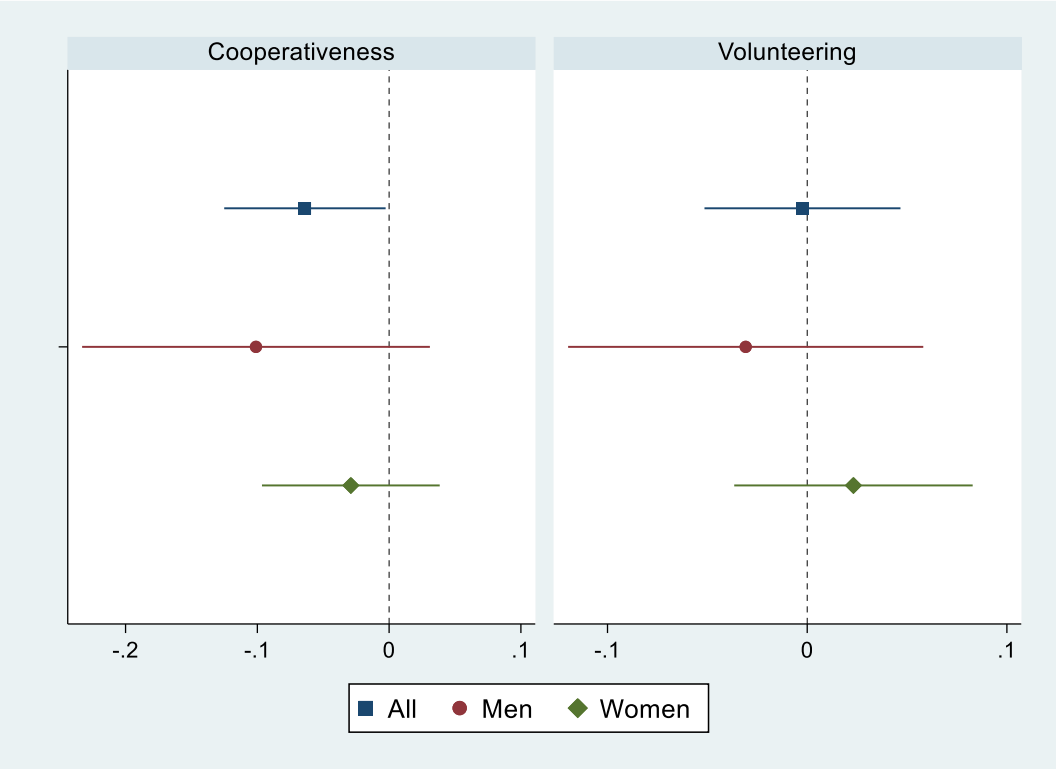

Figure H1: *Effects of religious attendance on volunteering and perceived cooperativeness among Muslims, estimated in cross-lagged panel models with respondent fixed effects; data: UKHLS.*

Non-behavioural religiosity indicators

To get a more complete sense of how religiosity affects our outcomes of interest, we have also repeated our analyses using alternative, non-behavioural indicators of religiosity. We have specifically considered respondents' subjective importance of religion (see the variable description above) and whether they are religiously affiliated (measured by a dummy variable). Focusing on the BHPS data, we have applied cross-lagged panel models with respondent fixed effects, similar to those reported on in the main text, although subjective importance of religion and religious affiliations are measured in fewer survey waves than religious attendance. Figure H2 displays the results of these analyses, showing that subjective importance of religion and being affiliated to a religion (as opposed to none) generally have rather small and statistically insignificant effects on trust and prosociality.

One exception concerns the effect of subjective religious importance on volunteering, which seems small, but is statistically significant. We should note, however, that in these analyses we do not control for religious service attendance, which may act as a confounder here. Indeed, once we control for religious attendance, the estimated effects of subjective importance of religion on volunteering attenuate to zero.

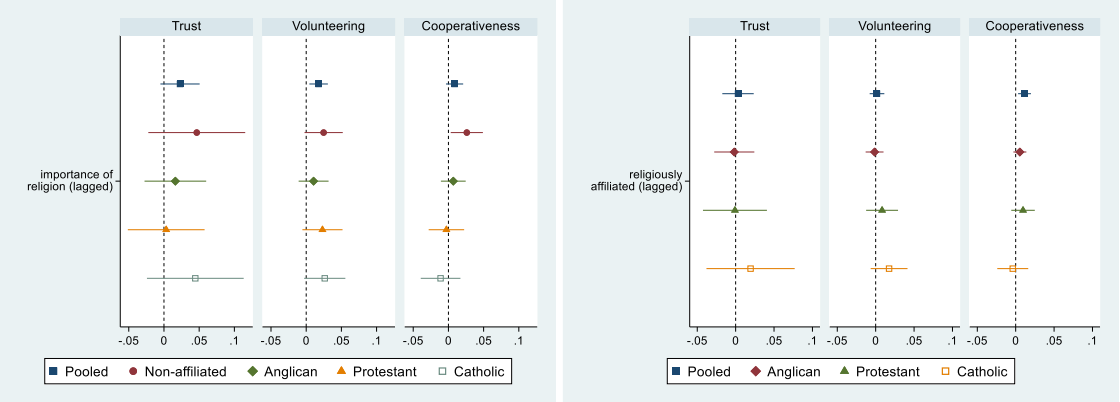

Figure H2: *Effects of subjective importance of religion (left) and being religiously affiliated (right) on generalized trust, volunteering, and cooperativeness, estimated in cross-lagged panel models with respondent fixed effects; data: BHPS.*

References

Javed, Saman. 2022. "Bleak, hidden and uninviting: It's time to improve women's prayer spaces in UK mosques". *The Independent*, 13th June 2022.

Muslims in Britain. 2017. *UK Mosque Statistics / Masjid Statistics*. Report downloaded from: http://www.muslimsinbritain.org/resources/masjid_report.pdf (last accessed 27th June 2022).

I. Exploring the influence of ethnicity and migration experiences

Religious groups do not only differ from one another in terms of the beliefs, norms, and practices associated with their religion. They also differ in the social background of their affiliates. Two key factors in this context are ethnicity and migration experiences: religious groups differ strongly in their ethnic makeup and in their share of members with a migration background. While Anglicans and other Protestants mostly comprise White British adherents without a migration background, Catholics and especially Muslims and Hindus comprise more (or nearly only) ethnic minorities and people with a history of migration (having migrated themselves or being the child or grandchild of immigrants). Both ethnicity and migration background may have an independent impact on our outcomes of interest and/or may condition how religious attendance affects these outcomes.

To a large extent, ethnicity and religious tradition cannot be teased apart in our analyses, as the two are simply too strongly related: e.g. nearly all Anglicans and other Protestants are White British, and nearly all Muslims and Hindus belong to ethnic minorities. That said, Catholics are drawn from multiple ethnic groups (e.g. White British, Other White, Black) and we can distinguish between Muslims from different ethnic minorities (e.g. Pakistani, Bangladeshi, Black). We make use of this by running similar cross-lagged panel models with respondent fixed effects as discussed in the main text, but then separately for subsamples defined by ethnicity. Figure I1 summarizes the results of such analyses based on the UKHLS. We note that it is not possible to run similar analyses by ethnicity for Hindus, as the sample size for Hindus is much smaller, while there is also less ethnic diversity for this group (about 80 percent of all Hindus are of Indian origin). In the BHPS, we do not observe enough ethnic minority respondents to analyze them separately. However, to ensure maximum comparability in terms of ethnicity, we have repeated our BHPS analyses while restricting the samples to only White British respondents. Figure I2 summarizes the results of these analyses.

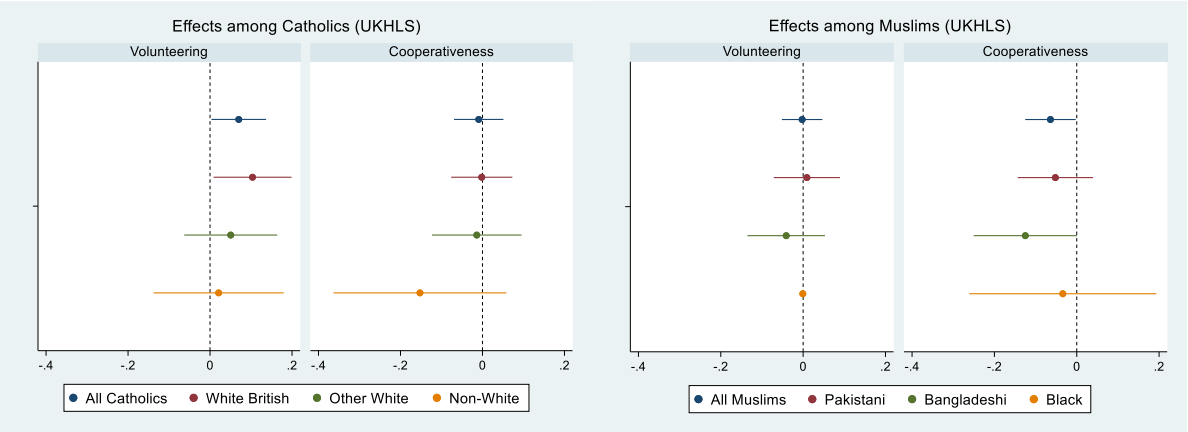

Figure I1: *Effects of religious attendance on volunteering and cooperativeness among Catholics and Muslims, by ethnic group, based on cross-lagged panel models with respondent fixed effects; data: UKHLS.*

Notes: "Other White" Catholics primarily comprise people of Irish and Polish descent, "Non-White" Catholics primarily comprise people of Indian, Nigerian, and Ghanaian descent. "Black" Muslims constitute a heterogeneous category in terms of country of descent.

In Figure I1, we observe for Catholics a more positive effect of religious attendance on volunteering among White British Catholics than among Other White (e.g. Irish, Polish) and non-White (e.g. Caribbean, Nigerian) Catholics. Indeed, the estimated effect among White British Catholics is very

much in line with the estimated effects of religious attendance on volunteering among Anglicans and other Protestants. Yet, the effects of religious attendance on perceived cooperativeness among Catholics are similar regardless of respondents' ethnic background. For Muslims we observe a consistently nil effect of religious attendance on volunteering among all ethnic groups which are much smaller than the estimated effects among other religious traditions. For cooperativeness we again observe no clear differences across ethnic groups, with a negative estimated effect of religious attendance among Pakistani, Other Asian, and Black Muslims.

The BHPS results summarized in Figure I2, in turn, closely mirror those displayed in Figure 3 in the main text. These results thus give little reason to expect that our findings based on the BHPS data are influenced by the varying ethnic composition of religious groups.

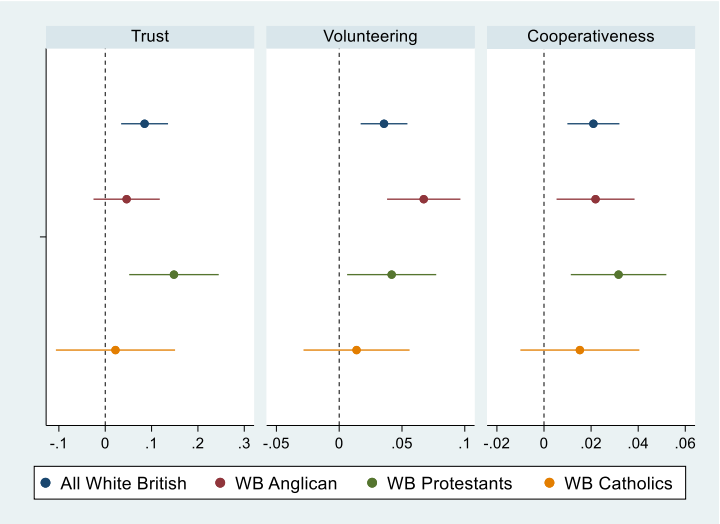

Figure I2: *Effects of religious attendance on generalized trust, volunteering, and cooperativeness among White British respondents, based on cross-lagged panel models with respondent fixed effects; data: BHPS.*

Similar as for ethnicity, it is difficult to tease apart the influence of religious traditions and migration experiences in our analyses. Yet, we can again conduct exploratory analyses by fitting separate models for subsamples defined by respondents' migration background. Figure I3 summarizes the results for models that use the UKHLS data and distinguish between respondents who are first- or second-generation immigrants vs. everyone else (for Anglicans, other Protestants, and Catholics) and between first- and second-generation Muslim immigrants (we observe hardly any Muslims who are not first- or second-generation immigrants). Figure I4 summarizes the results for models that use the BHPS data and only consider respondents who are not first- or second-generation immigrants.

For volunteering, the left panel of Figure I3 shows that the differences in the estimated effects of religious attendance between religious groups that we report on in the main text remain once we hold migrant status constant. Largely the same can be said about the cooperativeness analyses summarized in the right panel of Figure I3.

Looking at the results for non-migrants in the BHPS data, Figure I4 suggests that the weaker effect of religious attendance on perceived cooperativeness among Catholics may have something to do with the fact that relatively many Catholics are immigrants: once we only consider only non-migrants, the estimated effect for Catholics is in the same ballpark as for Anglicans and other Protestants. For

generalized trust and volunteering, on the other hand, the results in Figure I4 largely conform to those reported in Figure 3 in the main text.

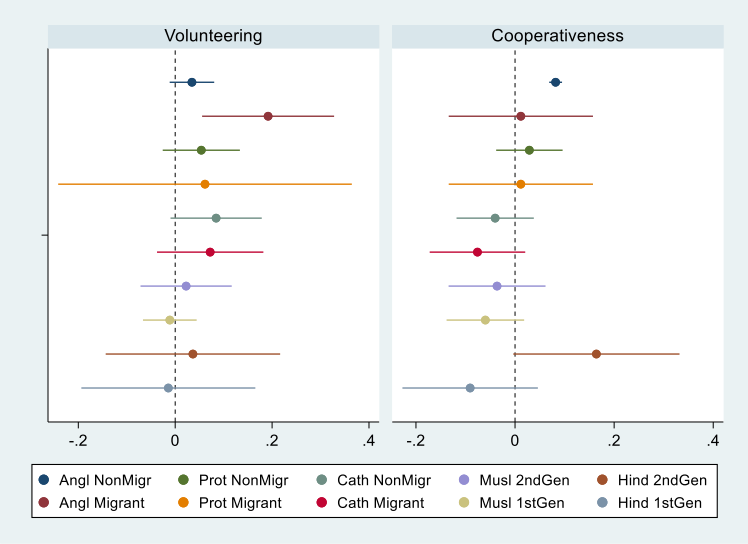

Figure I3: *Effects of religious attendance on volunteering and cooperativeness among Catholics and Muslims, by migrant status, based on cross-lagged panel models with respondent fixed effects; data: UKHLS.*

Notes: "Non-migrant" is here defined as not being a first- or second-generation immigrant.

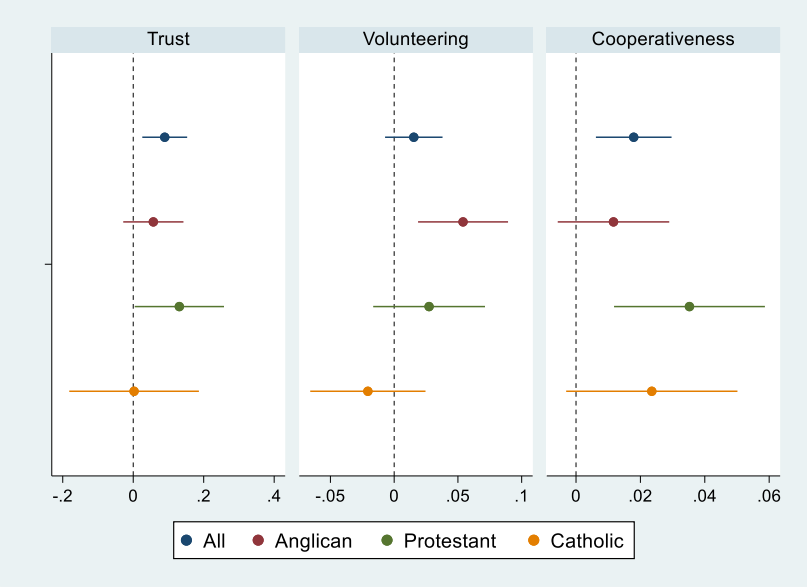

Figure I4: *Effects of religious attendance on generalized trust, volunteering, and cooperativeness among non-migrant respondents, based on cross-lagged panel models with respondent fixed effects; data: BHPS.*

Notes: "Non-migrant" is here defined as not being a first- or second-generation immigrant.