Supplement to: On the Robustness of Reciprocal Associations Between Personality and Religiosity in a German Sample

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State Specific Estimates and Convergence Problems

These tables report the lagged associations from all models separately for each state. In addition, the tables report whether any estimation problems emerged (some of which prevented estimates from being calculated).

Traits Predicting Religion

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with latent traits and all traits modeled simultaneously

	7	Agreeableness	Co	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.13 (0.05, 0.21)	No	-0.07 (-0.17, 0.02)	No	0.11 (0.02, 0.21)	No	0.10 (0.03, 0.17)	No	-0.09 (-0.19, 0.01)
Hamburg	Yes	0.03 (-0.12, 0.18)	Yes	0.06 (-0.11, 0.23)	Yes	0.07 (-0.13, 0.28)	Yes	0.05 (-0.05, 0.14)	Yes	_
Lower Saxony	No	0.03 (-0.00, 0.07)	οN	_	οN	_	No	0.01 (-0.02, 0.04)	No	0.02 (-0.03, 0.07)
Bremen	Yes	NA	Yes	NA	Yes		Yes	NA	Yes	
North Rhine-Westphalia	No	0.05 (0.02, 0.08)	No	-0.00 (-0.03, 0.02)	οN		No	(-0.00, (No	-0.05 (-0.08, -0.02)
Hesse	No	0.04 (-0.00, 0.09)	οN	-0.02 (-0.07, 0.04)	No		No	(-0.01, (No	-0.11,
Rhineland-Palatinate	ν	0.06(0.01, 0.12)	οN	-0.00 (-0.06, 0.06)	οN		No	(-0.03, 0	No	0.01 (-0.05, 0.08)
Baden-Wuerttemberg	Ν°	0.04 (0.01, 0.08)	No	0.01 (-0.02, 0.04)	No	0.01 (-0.03, 0.04)	No	(-0.03, 0	No	-0.05 (-0.08, -0.01)
Bavaria	ν	0.05 (0.02, 0.07)	οN	0	No	-0.02 (-0.05, 0.01)	No	-0.00 (-0.02, 0.02)	No	-0.03 (-0.06, -0.00)
Saarland	Yes		Yes		Yes		Yes		Yes	NA
Berlin	No	0.02 (-0.04, 0.09)	οN	-0.03 (-0.10, 0.03)	οN	0.04 (-0.02, 0.09)	No	_	No	$\overline{}$
Brandenburg	ν	_	οN	(-0.12,	οN	(-0.02)	No	(-0.01)	No	
Mecklenburg-Western Pomerania	No	0.10 (-0.00, 0.20)	No	(-0.14,	$^{ m N}_{ m o}$		No	(-0.04, 0	No	0.03 (-0.09, 0.14)
Saxony	No	0.04 (0.01, 0.07)	No	-0.04 (-0.07, -0.00)	No	-0.01 (-0.04, 0.03)	No	_	No	0.02 (-0.02, 0.06)
Saxony-Anhalt	No	0.02 (-0.03, 0.06)	No	-0.01 (-0.05, 0.03)	οN	-0.04 (-0.09, 0.01)	No	(-0.05, 0	No	0.05 (-0.01, 0.11)
Thuringia	No	0.01 (-0.04, 0.06)	No	0.01 (-0.04, 0.05)	$^{ m N}_{ m o}$	-0.07 (-0.13, -0.01)	No	\sim	No	0.06 (-0.01, 0.13)

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with latent traits $and\ all\ traits\ modeled\ simultaneously$

	•	Agreeableness	ŭ	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	Yes	-0.58 (-3.57, 2.41)	Yes	-0.33 (-1.09, 0.43)	Yes	1.58 (-3.85, 7.01)	Yes	0.36,	Yes	-0.83 (-3.31, 1.65)
Hamburg	Yes	-0.21 $(-0.76, 0.34)$	Yes	-0.13 (-0.65, 0.39)	Yes	(-0.57)	Yes	-0.20,	Yes	0.14 (-0.19, 0.47)
Lower Saxony	οN	0.06 (-0.16, 0.29)	No	-0.05 (-0.27, 0.17)	No	(-0.23)	No	-0.08,	No	0.02 (-0.17, 0.21)
Bremen	Yes	-1.83 (NA, NA)	Yes	0.17 (NA, NA)	Yes	(NA	Yes	(NA,	Yes	2.84 (NA, NA)
North Rhine-Westphalia	No	0.10 (-0.03, 0.23)	No	-0.13 (-0.25, -0.00)	No	(-0.09)	No	(0.01,	No	-0.04 (-0.17, 0.09)
Hesse	οN	0.21 (-1.07, 1.50)	No	-0.19 (-1.37, 0.99)	No	(-0.73)	No	-0.31,	No	-0.45 $(-1.61, 0.71)$
Rhineland-Palatinate	No	0.03 (-0.19, 0.26)	No	0.07 (-0.14, 0.28)	No	-0.49,	No	-0.20,	No	0.36 (0.18, 0.54)
Baden-Wuerttemberg	No	-0.00 (-0.16, 0.16)	No	0.04 (-0.09, 0.18)	No	(-0.26)	No	-0.16,	No	0.08 (-0.08, 0.23)
Bavaria	No	0.11 (-0.09, 0.32)	No	-0.10 (-0.29, 0.08)	No	-0.16 (-0.36, 0.03)	No	-0.04 (-0.18, 0.09)	No	0.06 (-0.13, 0.25)
Saarland	Yes	NA	Yes		Yes		Yes		Yes	NA
Berlin	Yes	0.14 (-0.28, 0.56)	Yes	-0.27 (-0.55, 0.02)	Yes	0.15 (-0.40, 0.69)	Yes	-0.22,	Yes	-0.67,
Brandenburg	Yes	0.14 (-0.33, 0.60)	Yes	(-0.56)	Yes	(-0.86	Yes	-0.52,	Yes	-0.09,
Mecklenburg-Western Pomerania	Yes	-0.17 (-0.55, 0.21)	Yes	(-0.38)	Yes	(-0.09)	Yes	-0.25,	Yes	-0.32,
Saxony	No	0.07 (-0.11, 0.24)	No	(-0.28)	No	(-0.28)	No	-0.22,	No	-0.25,
Saxony-Anhalt	Yes	0.18 (-0.08, 0.45)	Yes	(-0.34,	Yes	(-0.32)	Yes	(-0.11)	Yes	-0.34
Thuringia	Yes	0.14 (-0.47, 0.75)	Yes	(-0.63,	Yes	(-0.75)	Yes	-0.44,	Yes	-0.38,

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with observed measures

and all traits modeled simultaneously

	,	Agreeableness	Co	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.10 (0.05, 0.14)	No	0.00 (-0.06, 0.06)	No	0.04 (-0.01, 0.09)	No	0.09 (0.04, 0.15)	No	0.00 (-0.05, 0.05)
Hamburg	No	0.01 (-0.04, 0.07)	No	0.03 (-0.03, 0.08)	No	$0.01 \ (-0.05, 0.07)$	No	0.02 (-0.03, 0.07)	No	-0.02 (-0.08, 0.04)
Lower Saxony	No	7	No	0.02 (-0.01, 0.04)	No	-0.03 (-0.05, -0.00)	No	\sim	No	0.03(0.00, 0.05)
Bremen	No	T	No	-0.01 (-0.10, 0.09)	No	-0.03 (-0.14, 0.09)	No		No	
North Rhine-Westphalia	No	(0.01, 0	No	(-0.00,	No		No	0.02 (0.00, 0.03)	No	-0.01 (-0.03, 0.01)
Hesse	No		No	0.03 (-0.01, 0.06)	No	-0.02 (-0.04, 0.01)	No		No	(-0.04,
Rhineland-Palatinate	No	0.04 (0.00, 0.08)	No	-0.00 (-0.04, 0.04)	No	-0.04 (-0.07, 0.00)	No	$0.01 \ (-0.03, 0.05)$	No	0.03 (-0.00, 0.07)
Baden-Wuerttemberg	οN	0.02 (0.00, 0.04)	No	0.02 (0.00, 0.04)		-0.01 (-0.03, 0.01)	No	-0.00 (-0.02, 0.02)	No	(-0.04)
Bavaria	No	0.02 (0.00, 0.04)	No	0.02 (0.00, 0.04)	No	-0.03 (-0.05, -0.01)	No	-0.00 (-0.02, 0.01)	No	-0.02 (-0.04, -0.00)
Saarland	No	0.10(0.01, 0.18)	No	(-0.02, 0)		-0.05 (-0.14, 0.04)	No	-0.01 (-0.10, 0.08)	No	0.06 (-0.02, 0.15)
Berlin	οN		No	-0.02 (-0.06, 0.01)		0.01 (-0.03, 0.04)	No	0.03 (-0.00, 0.06)	No	-0.00 (-0.04, 0.03)
Brandenburg	No	0.05(0.02, 0.07)	No	-0.02 (-0.06, 0.01)		0.00 (-0.03, 0.04)	No	-0.00 (-0.04, 0.03)	No	0.03 (-0.01, 0.06)
Mecklenburg-Western Pomerania	οN	1	No	(-0.03, (0.01 (-0.04, 0.06)	No	0.01 (-0.04, 0.05)	No	0.02 (-0.03, 0.08)
Saxony	No	0.01 (-0.00, 0.03)	No	-0.02 (-0.04, 0.00)		0.00 (-0.02, 0.02)	No	-0.01 (-0.03, 0.01)	No	0.01 (-0.01, 0.03)
Saxony-Anhalt	No	0.02 (-0.00, 0.04)	No	-0.01 (-0.03, 0.02)	S _O	-0.02 (-0.04, 0.00)	No	-0.01 (-0.03, 0.02)	$^{ m o}$	0.04 (0.00, 0.07)
Thuringia	No	-0.01 (-0.04, 0.02)	No	0.01 (-0.01, 0.04)	No	-0.03 (-0.06, -0.01)	No	-0.01 (-0.03, 0.02)	$^{ m N}_{ m o}$	0.03 (0.01, 0.06)

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with observed measures and all traits modeled simultaneously

		Agreeableness	°C	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.07 (-0.03, 0.17)	No	-0.08 (-0.18, 0.02)	No	0.05 (-0.07, 0.16)	No	0.21 (0.11, 0.31)	No	-0.05 (-0.15, 0.06)
Hamburg	No	ٺ	οN	0.07 (-0.08, 0.21)	No	0.07 (-0.15, 0.30)	No	0.12 (-0.07, 0.30)	No	0.02 (-0.12, 0.17)
Lower Saxony	No	0.02 (-0.04, 0.08)	No	-0.02 (-0.08, 0.05)	No	-0.01 $(-0.07, 0.06)$	No	0.05 (-0.02, 0.11)	No	-0.00 (-0.07, 0.06)
Bremen	No	· ·	οN	0.02 (-0.26, 0.30)	No	-0.25 (-0.58, 0.09)	No	0.03 (-0.19, 0.25)	No	0.32(0.01, 0.62)
North Rhine-Westphalia	No	(-0.03, C	No	-0.03 (-0.07, 0.02)	No	0.01 (-0.03, 0.05)	No	0.05(0.00, 0.09)	No	0.05, 0
Hesse	No	-0.02 (-0.09, 0.05)	No	0.05 (-0.03, 0.13)	No	-0.03 (-0.11, 0.04)	No	0.09 (0.01, 0.16)	No	-0.06 (-0.14, 0.03)
Rhineland-Palatinate	No	\sim	οN	0.04 (-0.05, 0.13)	No	-0.07 (-0.15, 0.01)	No	-0.05 (-0.13, 0.03)	No	0.05,
Baden-Wuerttemberg	No	(-0.04)	No	0.01 (-0.05, 0.06)	No	-0.02 (-0.08, 0.04)	No	-0.08,	No	-0.04
Bavaria	No	(-0.00)	οN	-0.00 (-0.05, 0.05)	No	-0.07 (-0.13, -0.02)	No	-0.03 (-0.09, 0.02)	No	-0.01 (-0.06, 0.05)
Saarland	No	(-0.35,	No	0.13 (-0.10, 0.36)	No	-0.03 (-0.27, 0.21)	No	0.03 (-0.20, 0.25)	No	-0.16
Berlin	No	(-0.06)	No	-0.10 (-0.19, -0.01)	No	0.01 (-0.09, 0.11)	No	-0.02,	No	-0.08,
Brandenburg	No	(-0.11,	οN	-0.01 (-0.12, 0.11)	No	-0.08 (-0.20, 0.05)	No	-0.10 (-0.19, -0.00)	No	-0.02,
Mecklenburg-Western Pomerania	No	(-0.11,	No	-0.01 (-0.14, 0.11)	No	0.11 (-0.01, 0.22)	No	-0.03 (-0.14, 0.08)	No	-0.10,
Saxony	No	· ·	οN	-0.05 (-0.10, 0.01)	No	0.01 (-0.04, 0.07)	No	-0.04 (-0.10, 0.02)	No	-0.07
Saxony-Anhalt	No	(0.01,	ν	-0.10,	$^{ m o}$	-0.04 (-0.13, 0.05)	No	0.03 (-0.05, 0.12)	No	-0.07
Thuringia	No	$-0.01 \ (-0.08, \ 0.07)$	No	-0.12	No	(-0.10,	No	-0.10,	No	.0.09

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with latent traits and individual traits modeled separately

		Agreeableness	ပိ	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.09 (0.03, 0.15)	No	-0.01 (-0.07, 0.06)	No	(0.03,	No	0.08 (0.02, 0.14)	No	0.02 (-0.04, 0.07)
Hamburg	Yes	_	οN	(-0.04,	No	-0.08, 0	No	\sim	Yes	-0.06 (-0.13, 0.02)
Lower Saxony	No	0.03 (-0.00, 0.05)	°N N	(-0.01)	No	-0.00 (-0.03, 0.02)	No	_	No	0.02 (-0.01, 0.04)
Bremen	Yes	0.00 (-0.07, 0.07)	οN		No	-0.00 (-0.12, 0.11)	Yes	(-0.12, 0	No	(-0.01)
North Rhine-Westphalia	No	0.04 (0.02, 0.06)	No	(0.00)	No	0.01 (-0.00, 0.03)	No	(-0.01)	No	-0.01 (-0.02, 0.01)
Hesse	οN	0.02 (-0.01, 0.06)	No	-0.03,	No	0.01 (-0.02, 0.03)	No	(-0.02, 0	No	(-0.05)
Rhineland-Palatinate	οN	_	οN	-0.04,	No	-0.02 (-0.06, 0.02)	No	(-0.03, 0	No	(-0.03)
Baden-Wuerttemberg	No	0.03(0.01, 0.06)	°N N	-0.00,	No	-0.00 (-0.02, 0.02)	No	(-0.03, 0	No	(-0.05)
Bavaria	οN	0.03 (0.01, 0.05)	οN	0.01 (-0.01, 0.03)	No	-0.03 (-0.04, -0.01)	No	0.00 (-0.02, 0.02)	No	-0.03 (-0.05, -0.01)
Saarland	οN	_	οN	(0.01,	No	0.03 (-0.05, 0.12)	No	(-0.11, (No	(-0.00)
Berlin	οN	_	No	-0.06,	No	0.01 (-0.03, 0.05)	No	(-0.02, 0	No	(-0.03)
Brandenburg	οN	0.06(0.03, 0.10)	οN	-0.04,	No	0.03 (-0.00, 0.07)	No	(-0.04, 0	No	(-0.01)
Mecklenburg-Western Pomerania	No	_	°N N	-0.01,	No	0.03 (-0.02, 0.08)	No	(-0.02,	No	(-0.02)
Saxony	οN	_	οN	-0.03,	No	-0.01,	No	(-0.03, 0	No	0.01 (-0.01, 0.04)
Saxony-Anhalt	οN	$0.01 \ (-0.02, 0.04)$	οN	(-0.03)	No	-0.01 (-0.03, 0.02)	No	(-0.04, 0	No	(-0.01)
Thuringia	No	_	No	(-0.05,	No	-0.05,	Yes	(-0.03, (No	(-0.01,

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with latent traits and individual traits modeled separately

		Agreeableness	č	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	Yes	NA (NA, NA)	No	-0.19 (-0.30, -0.07)	No	0.11 (-0.11, 0.33)	No	0.27 (0.14, 0.39)	No	-0.10 (-0.28, 0.08)
Hamburg	Yes	-0.11 (-0.41, 0.20)	No	0.03 (-0.20, 0.26)	No	$0.11 \ (-0.25, 0.48)$	No	0.15 (-0.23, 0.54)	Yes	NA (NA, NA)
Lower Saxony	No	0.03 (-0.07, 0.12)	No		No	-0.03 (-0.13, 0.06)	No	0.07 (-0.04, 0.18)	oN	-0.03 (-0.13, 0.08)
Bremen	Yes	0.14 (-0.13, 0.41)	Yes	-0.20 (-0.73, 0.33)	No	\sim	Yes	-0.12 (-0.50, 0.25)	No	0.95 (0.65, 1.25)
North Rhine-Westphalia	No	_	No	(-0.12,	No	(-0.06, 0	No	(0.00,	οN	-0.02 (-0.10, 0.06)
Hesse	No	-0.07 (-0.22, 0.08)	No	0.02 (-0.10, 0.14)	No	-0.03 (-0.14, 0.09)	No	0.11 (0.01, 0.21)	No	-0.10 (-0.32, 0.11)
Rhineland-Palatinate	No	(-0.06)	No	0.09 (-0.03, 0.21)	No	(-0.15,	No	-0.18,	οN	0.17 (0.05, 0.29)
Baden-Wuerttemberg	No	(-0.08)	No	0.03 (-0.05, 0.12)	S _O	(-0.12,	No	-0.03 (-0.15, 0.09)	οN	0.05 (-0.06, 0.16)
Bavaria	No	-0.00 (-0.08, 0.08)	No	$\overline{}$	No	-0.09 (-0.19, 0.01)	No	-0.04 (-0.16, 0.08)	No	-0.04 (-0.12, 0.04)
Saarland	Yes	(-0.28)	No		Yes	(-0.38)	No	-0.27,	Yes	0.45 (-0.22, 1.12)
Berlin	No	-0.08 (-0.26, 0.10)	No	\sim	S _O	0.02 (-0.31, 0.35)	No	0.09 (-0.12, 0.30)	οN	-0.02 (-0.22, 0.19)
Brandenburg	No	(-0.14,	No	\sim	No	-0.07 (-0.22, 0.07)	No	-0.15 (-0.33, 0.03)	οN	0.12 (-0.02, 0.25)
Mecklenburg-Western Pomerania	No		No	\sim	S N	0.22 (-0.00, 0.44)	No	-0.08 (-0.32, 0.16)	οN	0.05 (-0.14, 0.24)
Saxony	Yes	0.05 (-0.03, 0.13)	No	-0.06 (-0.14, 0.02)	No	0.00 (-0.10, 0.10)	No	-0.08 (-0.17, 0.01)	No	-0.00 (-0.08, 0.08)
Saxony-Anhalt	No	0.06 (-0.04, 0.15)	No	-0.00 (-0.09, 0.09)	No	-0.02 (-0.14, 0.10)	No	0.04 (-0.09, 0.17)	No	-0.01 (-0.12, 0.10)
Thuringia	No	0.02 (-0.12, 0.16)	No	-0.04 (-0.17, 0.09)	No	-0.02 (-0.15, 0.11)	Yes	-0.08 (-0.24, 0.07)	No	-0.01 (-0.41, 0.40)

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with observed measures

and individual traits modeled separately

	٦	Agreeableness	Co	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.09 (0.04, 0.13)	No	0.02 (-0.03, 0.08)	No	0.04 (-0.01, 0.08)	No	(0.02,	No	0.02 (-0.03, 0.07)
Hamburg	No		No	0.03 (-0.03, 0.08)	No		No	-0.03,	No	-0.03 (-0.09, 0.03)
Lower Saxony	No		No	0.02(0.00, 0.04)	No	(-0.03, 0	No	-0.01,	No	(0.00)
Bremen	No	0.02 (-0.06, 0.11)	No	-0.00 (-0.08, 0.08)	No	0.00 (-0.10, 0.10)	No	-0.02 (-0.11, 0.06)	No	0.08 (0.00, 0.17)
North Rhine-Westphalia	No		$^{\circ}_{ m N}$	(0.01,	$^{\circ}_{ m N}$	(-0.01)	No	-0.00,	No	-0.01,
Hesse	No		No	-0.00,	No	(-0.04,	No	-0.01,	No	-0.04,
Rhineland-Palatinate	No	(0.01,	No	-0.03,	No	(-0.05)	No	-0.03,	No	-0.01,
Baden-Wuerttemberg	No		No	(0.01,	No	(-0.03)	οN	-0.02,	No	-0.03,
Bavaria	No		No	0.02 (0.00, 0.03)	No		No	-0.02,	No	0.04,
Saarland	No		No	-0.00,	No	(-0.07,	οN	-0.10,	No	(0.02)
Berlin	No		No	-0.05,	No	(-0.03)	οN	-0.01,	No	-0.03,
Brandenburg	No		No	-0.03,	No	(-0.02)	No	-0.05,	No	-0.01,
Mecklenburg-Western Pomerania	No		$^{ m N}_{ m o}$	0.04 (-0.01, 0.09)	$^{\circ}{ m N}$	(-0.02)	No	-0.04	$^{ m N}_{ m o}$	-0.02,
Saxony	No	(-0.01)	No	-0.01 (-0.03, 0.01)	No		οN	-0.03,	No	-0.01,
Saxony-Anhalt	No		$^{\circ}_{ m N}$	0.00 (-0.02, 0.03)	$^{\circ}$	(-0.03)	No	-0.03,	No	0.03 (-0.00, 0.06)
Thuringia	No	0.00 (-0.03, 0.03)	No	0.01 (-0.01, 0.04)	No	(-0.04)	No	-0.03,	No	-0.00,

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with observed

measures and individual traits modeled separately

	Ì	Agreeableness	ပိ	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.04 (-0.06, 0.14)	No	-0.14 (-0.24, -0.04)	No	-0.04 (-0.16, 0.08)	No	0.21 (0.11, 0.31)	No	-0.06 (-0.17, 0.06)
Hamburg	No	· ·	No	0.03(-0.11, 0.16)	οN	(-0.15, 0)	No	$\overline{}$	No	0.03 (-0.11, 0.17)
Lower Saxony	No	· ·	No	-0.01 $(-0.08, 0.05)$	No	(-0.07, (No	(-0.01)	No	_
Bremen	No	$0.01 \ (-0.29, 0.32)$	No	-0.07 (-0.42, 0.29)	οN	-0.24 (-0.61, 0.14)	No	0.07 (-0.16, 0.31)	No	0.19 (-0.06, 0.44)
North Rhine-Westphalia	No	(-0.04, (No	-0.02 (-0.07, 0.02)	No	(-0.04)	No	(0.00,	No	_
Hesse	No	-0.03 (-0.10, 0.03)	No	0.03 (-0.05, 0.10)	No	-0.05 (-0.12, 0.02)	No	0.09 (0.02, 0.16)	No	-0.06 (-0.14, 0.03)
Rhineland-Palatinate	No	ٺ	No	0.06 (-0.03, 0.15)	οN	(-0.11)	No	(-0.14, 0	No	(0.03,
Baden-Wuerttemberg	οN	0.02 (-0.04, 0.07)	No	0.02 (-0.04, 0.07)	°N N	-0.00 (-0.06, 0.06)	No	(-0.08, 0	No	(-0.04)
Bavaria	No	· ·	No	-0.01 $(-0.06, 0.04)$	οN	-0.12,	No	-0.03 (-0.08, 0.02)	No	\sim
Saarland	No	(-0.22, 0.00)	No	0.20(0.01, 0.38)	No	0.08 (-0.18, 0.33)	No	(-0.25, 0)	No	(-0.12,
Berlin	No	(-0.08, 0	No	-0.10 (-0.19, -0.01)	No	(-0.11)	No	(-0.03, (No	(-0.10)
Brandenburg	No	-0.00 (-0.09, 0.09)	No	-0.01 $(-0.11, 0.09)$	οN	-0.04 (-0.15, 0.06)	No	-0.08 (-0.18, 0.02)	No	(-0.03)
Mecklenburg-Western Pomerania	οN	(-0.10, (No	0.02 (-0.13, 0.16)	°N N	0.10 (-0.00, 0.20)	No	(-0.14, 0)	No	(-0.08)
Saxony	οN	_	No	-0.03 (-0.09, 0.03)	No	0.01 (-0.04, 0.07)	No	(-0.10, 0)	No	(-0.06)
Saxony-Anhalt	No	(-0.01, (No	(-0.07)	οN	-0.03 (-0.11, 0.05)	No		No	\sim
Thuringia	No	-0.00 (-0.07, 0.07)	No	-0.03 (-0.12, 0.06)	No	(-0.11,	No	-0.01 (-0.10, 0.08)	No	-0.00 (-0.10, 0.09)

Religion Predicting Traits

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with latent traits and all traits modeled simultaneously

		Agreeableness	Co	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.05 (-0.00, 0.10)	No	(-0.03,	No	0.03 (-0.02, 0.08)	No	0.04 (-0.02, 0.10)	No	-0.00 (-0.05, 0.05)
Hamburg	Yes		Yes	(-0.05)	Yes		Yes	0.00 (-0.05, 0.05)	Yes	-0.00 (-0.08, 0.07)
Lower Saxony	No	0.02 (-0.01, 0.04)	οN	-0.00 (-0.03, 0.02)	No	0.00 (-0.02, 0.03)	No	-0.01 $(-0.03, 0.02)$	No	-0.02 (-0.05, 0.01)
Bremen	Yes		Yes		Yes		Yes	NA	Yes	NA
North Rhine-Westphalia	No	_	No	(-0.01,	No	0.01 (-0.00, 0.03)	No	0.00 (-0.02, 0.02)	No	0.03 (0.01, 0.04)
Hesse	No	0.05 (0.01, 0.08)	οN	(-0.01,	No	0.02 (-0.01, 0.05)	No		No	-0.03 (-0.06, 0.00)
Rhineland-Palatinate	No	(-0.05)	No	(-0.00)	No	0.00 (-0.03, 0.04)	ν°		No	-0.05 (-0.09, -0.01)
Baden-Wuerttemberg	No	0.02 (-0.01, 0.05)	No	(-0.05)	No	(-0.05,	No		No	-0.02 (-0.04, 0.00)
Bavaria	No	_	οN	-0.01 (-0.03, 0.01)	No	-0.00 (-0.02, 0.02)	ν°	0.00 (-0.02, 0.02)	No	-0.02 (-0.04, 0.00)
Saarland	Yes	NA	Yes		Yes		Yes		Yes	NA
Berlin	No	0.01 (-0.03, 0.05)	οN		No	(-0.02,	No	(-0.04,	No	0.02 (-0.02, 0.05)
Brandenburg	No		οN	(-0.06,	No	(-0.05,	ν°	(-0.02,	No	-0.01 (-0.05, 0.04)
Mecklenburg-Western Pomerania	No		No	(-0.06, 0	No	\sim	No	(-0.02)	No	0.01 (-0.05, 0.07)
Saxony	No	0.00 (-0.03, 0.03)	οN	0.00 (-0.03, 0.03)	No	0.00 (-0.02, 0.03)	ν°		No	0.03 (0.00, 0.06)
Saxony-Anhalt	No		No	(-0.03,	No	(-0.05)	No	(-0.03,	No	0.04 (0.00, 0.08)
Thuringia	No		No	(-0.05,	No	_	No	(-0.06,	No	-0.02 (-0.06, 0.01)

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with latent traits $and\ all\ traits\ modeled\ simultaneously$

		Agreeableness	Co	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	Yes	-0.14 (-1.00, 0.71)	Yes	-0.10 (-0.30, 0.10)	Yes	-0.10 (-0.43, 0.22)	Yes	0.20 (-0.01, 0.40)	Yes	-0.14 (-0.43, 0.14)
Hamburg	Yes	-0.17 (-0.78, 0.44)	Yes	-0.02 (-0.38, 0.35)	Yes	0.10 (-0.13, 0.33)	Yes	0.13 (-0.20, 0.45)	Yes	NA (NA, NA)
Lower Saxony	No	-0.08 (-0.20, 0.04)	No	-0.09 (-0.19, 0.01)	No		No	0.06 (-0.07, 0.18)	No	-0.10 (-0.22, 0.02)
Bremen	Yes	NA	Yes		Yes		Yes		Yes	NA
North Rhine-Westphalia	No	(-0.05, 0.05)	No	(-0.08)	No	0.01 (-0.06, 0.08)	No	(-0.02)	No	0.07 (-0.00, 0.14)
Hesse	No	-0.05 (-0.20, 0.10)	No	0.03 (-0.10, 0.15)	No	-0.02 (-0.16, 0.12)	No	0.06 (-0.08, 0.19)	No	-0.07 (-0.23, 0.10)
Rhineland-Palatinate	No	-0.01 (-0.16,	No	(-0.06)	No	-0.16,	No	(-0.21,	No	0.07 (-0.08, 0.21)
Baden-Wuerttemberg	No		No	\sim	No	0.05 (-0.05, 0.14)	No	(-0.09)	No	(-0.08,
Bavaria	No	-0.03 (-0.13,	No	(-0.14, 0)	No	-0.10,	No	(-0.09)	No	0.02 (-0.08, 0.12)
Saarland	Yes		Yes		Yes		Yes		Yes	NA
Berlin	No	(-0.23,	No	-0.31 (-0.56, -0.06)	No	-0.08 (-0.33, 0.18)	No	(-0.17,	No	0.05 (-0.21, 0.31)
Brandenburg	No	(-0.18)	No	-0.04 (-0.18, 0.10)	No	-0.09 (-0.25, 0.07)	No	0.06 (-0.09, 0.21)	No	0.15 (-0.01, 0.31)
Mecklenburg-Western Pomerania	Yes	(-0.60)	Yes	-0.18 (-0.40, 0.04)	Yes	-0.04 (-0.25, 0.17)	Yes	(-0.38,	Yes	-0.02 (-0.22, 0.17)
Saxony	No	-0.04 (-0.17, 0.09)	No	-0.07 (-0.19, 0.05)	No	0.07 (-0.07, 0.20)	No	-0.01 (-0.14, 0.12)	No	0.06 (-0.07, 0.18)
Saxony-Anhalt	Yes	(-0.17,	Yes	-0.03 (-0.16, 0.10)	Yes	0.07 (-0.12, 0.27)	Yes	(-0.17,	Yes	0.01 (-0.13, 0.15)
Thuringia	°N°	0.02 (-0.13, 0.18)	No	-0.09 (-0.24, 0.06)	No	-0.09 (-0.27, 0.09)	No	-0.19 (-0.34, -0.05)	No	-0.09 (-0.33, 0.16)

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with observed measures and all traits modeled simultaneously

	,	Agreeableness	ů	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.04 (-0.01, 0.09)	No	(-0.02,	No	-0.02 (-0.06, 0.03)	No	(-0.01,	No	0.01 (-0.04, 0.05)
Hamburg	No	0.05 (-0.01, 0.11)	No	(-0.03)	No	\sim	οN	0.00 (-0.04, 0.05)	No	-0.06,
Lower Saxony	No	0.04 (0.02, 0.07)	No	(-0.01)	No	(-0.02)	°N N	(-0.02)	No	-0.03,
Bremen	No	-0.02 (-0.11, 0.08)	No	(-0.11,	No	(-0.02)	οN	_	No	-0.07,
North Rhine-Westphalia	ν̈́	0.06(0.04, 0.07)	No	(0.01,	No	(-0.01)	οN	(-0.02)	No	(0.01,
Hesse	No	0.07 (0.04, 0.10)	No	(0.02,	No	(-0.01,	No	\sim	οN	-0.04,
Rhineland-Palatinate	No	0.03 (-0.00, 0.07)	No	-0.03,	No	(-0.02)	οN	(-0.03)	No	-0.05,
Baden-Wuerttemberg	No	0.05 (0.03, 0.07)	No	(-0.01)	No	(-0.05,	°N N	(-0.01)	No	-0.02,
Bavaria	No	0.03 (0.01, 0.05)	No	0.01 (-0.01, 0.03)	No	-0.00 (-0.02, 0.01)	οN	0.01 (-0.01, 0.02)	οN	-0.01 (-0.03, 0.01)
Saarland	ν̈́	-0.06 (-0.14, 0.03)	No	(-0.09)	No	(-0.04)	οN	(-0.06)	No	-0.07,
Berlin	No	0.03 (-0.01, 0.06)	No	(-0.00)	No	(-0.02,	No	(-0.04,	No	-0.01,
Brandenburg	No	0.03 (-0.01, 0.06)	No	(-0.05,	No	(-0.05,	οN	$\overline{}$	No	-0.01,
Mecklenburg-Western Pomerania	No	0.03 (-0.01, 0.08)	No	-0.05,	No	(-0.02)	°N N	\sim	No	-0.02,
Saxony	No	0.01 (-0.01, 0.04)	No	(-0.05,	No	(-0.03)	οN	$\overline{}$	No	(0.02,
Saxony-Anhalt	ν̈́	0.04 (0.01, 0.08)	No	(-0.01)	No	(-0.03)	οN	(-0.03)	No	(0.04,
Thuringia	No	0.02 (-0.01, 0.05)	No	(-0.05,	No	(-0.04)	No	-0.02 (-0.05, 0.01)	No	-0.03,

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with observed

measures and all traits modeled simultaneously

		Agreeableness	Co	Conscientiousness	٠	Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	-0.06 (-0.21, 0.08)	No	-0.12 (-0.25, 0.01)	No	-0.11 (-0.27, 0.05)	No	(0.06,	No	-0.08 (-0.28, 0.12)
Hamburg	No	-0.03 (-0.24, 0.18)	No	٠.	No	0.14 (-0.01, 0.28)	No	0.02 (-0.12, 0.15)	No	0.03 (-0.10, 0.16)
Lower Saxony	No	-0.01 (-0.08, 0.06)	No	-0.04 (-0.11, 0.03)	$^{ m N}_{ m o}$	\sim	$^{\circ}{ m N}$	(-0.01)	$^{ m N}_{ m o}$	-0.06 (-0.13, 0.01)
Bremen	No	(-0.31,	No	-0.13 (-0.36, 0.10)	No	-0.03 (-0.32, 0.26)	No	(-0.02,	No	0.30 (-0.03, 0.62)
North Rhine-Westphalia	No	(-0.03)	No	-0.01 (-0.06, 0.03)	No	0.01 (-0.03, 0.06)	$^{\circ}_{ m N}$	0.03 (-0.02, 0.07)	No	0.05 (0.01, 0.09)
Hesse	No	-0.02 (-0.09, 0.06)	No	(-0.08)	$^{ m N}_{ m o}$	(-0.10)	$^{\circ}{ m N}$	(-0.03)	$^{ m N}_{ m o}$	-0.06 (-0.16, 0.03)
Rhineland-Palatinate	No	0.01 (-0.08, 0.09)	No		No	-0.03 (-0.10, 0.05)	No	(-0.16,	No	-0.01,
Baden-Wuerttemberg	No	(-0.03)	No	-0.01 (-0.07, 0.06)	$^{ m N}_{ m o}$	(-0.05)	$^{\circ}{ m N}$	(-0.06)	$^{ m N}_{ m o}$	0.03 (-0.04, 0.10)
Bavaria	No		No		No	(-0.08,	No	(-0.07)	No	-0.06,
Saarland	No	-0.22 (-0.50, 0.07)	No	\sim	No	(-0.06,	$^{\circ}_{ m N}$	(-0.35,	No	-0.21,
Berlin	No		No	\sim	$^{ m N}_{ m o}$	(-0.14,	$^{\circ}{ m N}$	(-0.13)	$^{ m N}_{ m o}$	-0.05,
Brandenburg	No	(-0.14,	No	-0.01 (-0.12, 0.10)	No	-0.02 (-0.13, 0.09)	No	(-0.08)	No	0.04 (-0.05, 0.13)
Mecklenburg-Western Pomerania	No	-0.13 (-0.24, -0.03)	No	\sim	$^{ m N}_{ m o}$	_	$^{ m N}_{ m o}$	(-0.17,	$^{ m N}_{ m o}$	0.02 (-0.10, 0.14)
Saxony	No	-0.01 (-0.09, 0.07)	No	-0.03 (-0.13, 0.07)	$_{ m o}^{ m N}$	0.02 (-0.07, 0.11)	$^{ m N}_{ m o}$	(-0.10)	No	0.03 (-0.06, 0.11)
Saxony-Anhalt	No	-0.01 (-0.10, 0.08)	S	-0.03 (-0.10, 0.05)	No	0.02 (-0.09, 0.13)	No	-0.01 (-0.10, 0.09)	No	
Thuringia	No	0.02 (-0.06, 0.11)	No	-0.01 (-0.09, 0.07)	$_{\rm No}$	-0.03 (-0.11, 0.05)	No	-0.12 (-0.22, -0.03)	No	-0.06 (-0.16, 0.05)

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with latent traits and individual traits modeled separately

		Agreeableness	Co	Conscientiousness	. 7	Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.02 (-0.04, 0.07)	No	-0.01 (-0.06, 0.05)	No	0.03 (-0.02, 0.08)	No	0.04 (-0.02, 0.10)	No	-0.01 (-0.07, 0.05)
Hamburg	Yes	0.02 (-0.07, 0.10)	No	-0.01 (-0.08, 0.06)	No	0.02 (-0.04, 0.08)	No	-0.00 (-0.06, 0.05)	Yes	
Lower Saxony	οN	0.02 (-0.01, 0.04)	No	-0.01 $(-0.03, 0.02)$	No	0.00 (-0.02, 0.03)	No	0.00 (-0.02, 0.03)	No	· · ·
Bremen	Yes		No	-0.07 (-0.18, 0.04)	No		Yes		οN	
North Rhine-Westphalia	No		No	0.00 (-0.01, 0.02)	No	(-0.01)	No	-0.00 (-0.02, 0.02)	No	(0.01)
Hesse	οN	0.05 (0.02, 0.08)	No	0.02 (-0.01, 0.05)	No		No	-0.02 (-0.05, 0.01)	oN	-0.03 (-0.07, -0.00)
Rhineland-Palatinate	οN		οN	-0.02 (-0.06, 0.02)	No	-0.01 (-0.04, 0.03)	No	0.02 (-0.02, 0.06)	οN	-0.08, -
Baden-Wuerttemberg	ν		No	-0.01 (-0.04, 0.01)	No	-0.00 (-0.02, 0.02)	No	0.00 (-0.02, 0.03)	No	-0.04,
Bavaria	οN	0.00 (-0.02, 0.02)	No	-0.01 (-0.03, 0.01)	No	-0.00 (-0.02, 0.02)	No	0.01 (-0.01, 0.03)	οN	-0.02 (-0.04, 0.00)
Saarland	No	- 1	No	-0.04 (-0.14, 0.05)	No		No	-0.02 (-0.13, 0.09)	No	-0.11,
Berlin	Νo		$^{ m N}_{ m o}$	0.01 (-0.02, 0.04)	No	$0.01 \ (-0.02, 0.04)$	No	0.00 (-0.04, 0.04)	No	0.01 (-0.03, 0.04)
Brandenburg	οN	-0.02,	No	-0.03 (-0.07, 0.02)	No	0.02 (-0.02, 0.05)	No	0.02 (-0.02, 0.05)	οN	-0.00 (-0.05, 0.04)
Mecklenburg-Western Pomerania	ν	_	No	-0.01 (-0.07, 0.04)	No	0.01 (-0.04, 0.05)	No	-0.02 (-0.07, 0.03)	No	0.02 (-0.04, 0.08)
Saxony	οN	-0.02 (-0.04, 0.01)	No	0.00 (-0.03, 0.03)	No	0.00 (-0.02, 0.02)	No	-0.00 (-0.03, 0.02)	οN	0.03 (0.00, 0.06)
Saxony-Anhalt	o N	0.03 (-0.00, 0.07)	No	0.02 (-0.02, 0.05)	No	-0.00 (-0.04, 0.03)	No	0.00 (-0.04, 0.04)	No	\sim
Thuringia	Νo	0.01 (-0.02, 0.05)	$^{ m N}_{ m o}$	0.01 (-0.02, 0.05)	No	-0.01 (-0.04, 0.02)	Yes	-0.02 (-0.05, 0.01)	No	-0.02 (-0.06, 0.01)

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with latent traits and individual traits modeled separately

	•	Agreeableness	ŭ	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	NA (NA, NA)	No	-0.23 (-0.40, -0.05)	No	0.03 (-0.20, 0.26)	No	0.30 (0.08, 0.52)	No	-0.26 (-0.61, 0.10)
Hamburg	Yes	0	No	0.06(-0.16, 0.27)	No	0.15 (-0.02, 0.32)	No	-0.24,	Yes	NA (NA, NA)
Lower Saxony	No	(-0.13,	No	-0.04 (-0.13, 0.04)	No	-0.01 (-0.11, 0.09)	No	0.07 (-0.05, 0.20)	No	-0.10 (-0.23, 0.02)
Bremen	Yes	(-0.18,	No	-0.30 (-0.93, 0.33)	No	-0.16 (-0.47, 0.16)	Yes	0.22 (-0.15, 0.59)	No	0.49 (0.11, 0.86)
North Rhine-Westphalia	No		No	-0.03 (-0.08, 0.03)	No	0.03 (-0.03, 0.08)	No	0.04 (-0.02, 0.10)	No	0.05 (-0.00, 0.10)
Hesse	No	-0.04 (-0.16, 0.08)	No	0.04 (-0.08, 0.16)	No	(-0.12,	No	-0.08,	No	-0.12 (-0.30, 0.07)
Rhineland-Palatinate	οN	(-0.14,	No	0.09 (-0.03, 0.20)	No	(-0.11,	No	-0.23,	No	0.11 (-0.02, 0.24)
Baden-Wuerttemberg	No	(-0.02)	No		No	0.04 (-0.04, 0.13)	No	-0.08	No	0.02 (-0.07, 0.11)
Bavaria	No		No		No	-0.01 (-0.08, 0.05)	No	-0.10,	No	-0.03 (-0.12, 0.06)
Saarland	No	-0.12 (-0.65, 0.41)	No		No	0.31 (-0.11, 0.73)	No	-0.73,	No	0.06 (-0.29, 0.41)
Berlin	No	(-0.28,	No	\sim	No	0.06 (-0.39, 0.51)	No	-0.19,	No	0.14 (-0.13, 0.40)
Brandenburg	No	(-0.21,	No	-0.06 (-0.18, 0.07)	No	(-0.21, 0)	No	-0.12,	No	0.09 (-0.07, 0.25)
Mecklenburg-Western Pomerania	No	\sim	No	-0.10 (-0.24, 0.04)	No	0.09 (-0.15, 0.33)	No	-0.09 (-0.31, 0.14)	No	0.02 (-0.17, 0.21)
Saxony	$^{ m No}$	-0.11 (-0.25, 0.03)	No	-0.05 (-0.16, 0.06)	No	0.04 (-0.07, 0.14)	No	-0.11,	No	0.05 (-0.06, 0.17)
Saxony-Anhalt	No	-0.05 (-0.17, 0.08)	No	-0.03 (-0.13, 0.08)	No	0.04 (-0.12, 0.19)	No	-0.17,	No	
Thuringia	No	0.03 (-0.10, 0.16)	No	-0.04 (-0.15, 0.08)	No	-0.08 (-0.19, 0.04)	Yes	-0.18 (-0.31, -0.04)	No	

Estimates (with 95% confidence intervals) and convergence and estimation problems in the CLPM with observed measures and individual traits modeled separately

	Ì	Agreeableness	ů	Conscientiousness		Extraversion		Neuroticism		Openness
State	State Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	0.04 (-0.00, 0.09)	No	\sim	No	-0.01 (-0.06, 0.03)	No	_	No	0.01 (-0.04, 0.05)
Hamburg	Yes	0.04 (-0.01, 0.10)	No	(-0.04,	No	(-0.04,	οN	_	Yes	
Lower Saxony	No	0.04 (0.02, 0.07)	No	(-0.01)	No	(-0.02)	°N N	_	No	-0.01 (-0.03, 0.02)
Bremen	Yes	-0.02 (-0.11, 0.07)	No	-0.03 (-0.12, 0.05)	No	(-0.07)	Yes	-0.02 (-0.10, 0.07)	No	-0.01 (-0.08, 0.06)
North Rhine-Westphalia	No	0.05 (0.04, 0.07)	No	(0.01,	No	(-0.01)	οN	(-0.05,	No	(0.01,
Hesse	No	0.07 (0.04, 0.10)	No	(0.05,	οN	(-0.01)	No	(-0.03,	οN	
Rhineland-Palatinate	No	0.03 (-0.00, 0.06)	No	(-0.03,	No	(-0.05)	οN	(-0.03,	No	-0.05,
Baden-Wuerttemberg	No	0.05 (0.03, 0.07)	No	(-0.01)	No	(-0.02)	°N N	(-0.01,	No	-0.02,
Bavaria	No	0.03 (0.01, 0.05)	No	0.01 (-0.01, 0.03)	No	-0.00 (-0.02, 0.01)	οN	0.01 (-0.01, 0.02)	οN	-0.01 (-0.03, 0.01)
Saarland	No	-0.06 (-0.14, 0.02)	No	(-0.07,	No	(-0.03)	No	(-0.10)	No	-0.06
Berlin	No	0.03 (-0.01, 0.06)	No	(-0.00,	No	(-0.02)	No	(-0.04, (No	-0.01,
Brandenburg	No	0.02 (-0.01, 0.05)	No	(-0.05,	No	(-0.02)	οN	_	No	-0.01,
Mecklenburg-Western Pomerania	No	0.03 (-0.02, 0.08)	ν	(-0.04)	No	(-0.05)	°N°	(-0.06, (No	-0.01,
Saxony	No	0.01 (-0.01, 0.03)	No	(-0.05,	No	(-0.03)	οN	(-0.01, (No	
Saxony-Anhalt	No	0.04 (0.01, 0.08)	No	(-0.01)	No	(-0.03)	οN	(-0.03)	No	(0.04,
Thuringia	No	0.02 (-0.01, 0.05)	No	(-0.05,	No	(-0.04)	Yes	_	No	-0.03,

Estimates (with 95% confidence intervals) and convergence and estimation problems in the RI-CLPM with observed

measures and individual traits modeled separately

		Agreeableness	ŭ	Conscientiousness		Extraversion		Neuroticism		Openness
State	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate	Prob.	Estimate
Schleswig-Holstein	No	-0.09 (-0.25, 0.06)	No	-0.18 (-0.32, -0.05)	No	-0.16 (-0.36, 0.04)	No	0.23 (0.07, 0.39)	No	-0.14 (-0.35, 0.08)
Hamburg	Yes	-0.07 (-0.34, 0.19)	No	0.08 (-0.06, 0.22)	No	0.13 (-0.01, 0.26)	No	-0.02 (-0.12, 0.09)	Yes	-0.01 (-0.13, 0.10)
Lower Saxony	No	-0.01 $(-0.08, 0.06)$	No	-0.04 (-0.11, 0.03)	οN	0.02 (-0.06, 0.09)	No	0.06 (-0.01, 0.13)	No	-0.06 $(-0.13, 0.01)$
Bremen	Yes	-0.05 $(-0.23, 0.14)$	No	-0.17 (-0.40, 0.06)	οN	-0.05 (-0.34, 0.24)	Yes	0.19 (-0.04, 0.42)	No	0.25 (-0.03, 0.52)
North Rhine-Westphalia	No	0.01 (-0.03, 0.05)	No	-0.01 (-0.06, 0.03)	No	0.01 (-0.03, 0.05)	No	0.02 (-0.02, 0.07)	No	0.04 (0.00, 0.09)
Hesse	No	-0.02 (-0.10, 0.06)	No		No	(-0.09)	No	0.05 (-0.03, 0.13)	No	
Rhineland-Palatinate	No	0.02 (-0.07, 0.10)	No	0.09 (-0.01, 0.18)	οN	-0.03 (-0.11, 0.05)	No		No	-0.02, (
Baden-Wuerttemberg	No		No	(-0.04)	No	(-0.02, ($^{ m N}_{ m o}$	-0.00 (-0.06, 0.06)	No	0.03 (-0.04, 0.09)
Bavaria	No	-0.02 (-0.08, 0.03)	No	-0.03 (-0.09, 0.03)	οN	(-0.06, 0	No		No	-0.07,
Saarland	No	-0.16 $(-0.49, 0.17)$	No	0.29(0.02, 0.55)	οN	0.24 (-0.11, 0.60)	$^{\circ}_{ m N}$		No	0.17 (-0.18, 0.52)
Berlin	No	0.05 (-0.11, 0.22)	$^{\circ}$	-0.12 (-0.27, 0.02)	No	(-0.13,	$^{ m N}_{ m o}$	0.04 (-0.12, 0.20)	No	-0.06,
Brandenburg	No	-0.05 (-0.14, 0.04)	No	-0.02 (-0.13, 0.08)	No	(-0.13,	No	0.02 (-0.08, 0.12)	No	-0.05,
Mecklenburg-Western Pomerania	No	-0.13 (-0.24, -0.02)	No	-0.04 (-0.18, 0.09)	No	0.09 (-0.04, 0.21)	$^{ m N}_{ m o}$	-0.05 (-0.17, 0.07)	No	0.03 (-0.09, 0.15)
Saxony	No	-0.01 (-0.09, 0.07)	No	-0.02 (-0.12, 0.08)	No	0.02 (-0.07, 0.11)	No	0.01 (-0.09, 0.11)	No	0.03 (-0.05, 0.11)
Saxony-Anhalt	No	-0.02 (-0.10, 0.07)	No	-0.03 (-0.10, 0.04)	No	0.02 (-0.08, 0.12)	$^{\circ}_{ m N}$	-0.01 (-0.11, 0.08)	No	-0.00 (-0.10, 0.09)
Thuringia	$N_{\rm o}$	0.02 (-0.07, 0.10)	$^{ m N}_{ m o}$	-0.01 (-0.10, 0.07)	$^{ m N}_{ m o}$	-0.05 (-0.12, 0.03)	Yes	-0.11 (-0.20, -0.02)	No	-0.07 (-0.17, 0.03)

Results from Dynamic Panel Model

Table 17

Fit Indices and cross-lagged (with 95% confidence intervals) for paths for the single-variable, observed-variable dynamic panel model.

Trait	Chi-Square	df	p-value	CFI	RMSEA	SRMR	Trait -> Religion	Religion -> Trait
AGR	35.16	13.00	0.00	1.00	0.01	0.01	0.00 (-0.01, 0.02)	-0.01 (-0.04, 0.02)
CNS	54.22	13.00	0.00	1.00	0.02	0.01	-0.02 (-0.03, -0.00)	-0.02 (-0.04, 0.01)
EXT	52.90	13.00	0.00	1.00	0.02	0.01	-0.02 (-0.04, -0.00)	$0.00 \ (-0.02, \ 0.03)$
NEU	38.32	13.00	0.00	1.00	0.01	0.01	$0.02\ (0.00,\ 0.04)$	0.02 (-0.01, 0.04)
OPN	35.20	13.00	0.00	1.00	0.01	0.01	-0.01 (-0.03, 0.01)	0.01 (-0.02, 0.03)

Note. AGR = Agreeableness; CNS = Conscientiousness; EXT = Extraversion, NEU = Neuroticism, OPN = Openness.

Table 18

Fit Indices and cross-lagged (with 95% confidence intervals) for paths for the single-variable, latent-variable dynamic panel model.

Trait	Chi-Square	df	p-value	CFI	RMSEA	SRMR	Trait -> Religion	Religion -> Trait
AGR	708.40	83.00	0.00	0.99	0.02	0.02	0.01 (-0.02, 0.04)	-0.02 (-0.05, 0.02)
CNS	878.22	83.00	0.00	0.99	0.02	0.03	-0.02 (-0.05, 0.00)	-0.01 (-0.04, 0.03)
EXT	564.72	83.00	0.00	1.00	0.02	0.02	-0.03 (-0.06, -0.00)	$0.01 \ (-0.02, \ 0.03)$
NEU	267.86	83.00	0.00	1.00	0.01	0.01	0.02 (-0.01, 0.05)	$0.02 \ (-0.02, \ 0.05)$
OPN	883.26	83.00	0.00	1.00	0.02	0.03	-0.00 (-0.03, 0.03)	0.01 (-0.03, 0.04)

Note. AGR = Agreeableness; CNS = Conscientiousness; EXT = Extraversion, NEU = Neuroticism, OPN = Openness.