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Recent trends in religiosity of majority and minority European populations

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Abstract

Patterns of religiosity among both settled and migrant populations have been the subject of intense, and often conflicting, scholarly debate. The evidence for trends in religiosity across migrants of different religions, and for those of both first and second generations, compared with that of natives remains partial. We investigate how the religiosity of first and second generations of migrant origin with different religious affiliations differs from that of non-migrant populations in Europe and whether it converges or diverges over time. Exploiting pooled waves of the European Social Survey, covering 29 destination countries we study trends over a 14-year period for three dimensions of religiosity. We find a small overall decline in religiosity over the period, consistent with a move towards more secular societies. Migrants and the second generation show a rise in religiosity, resulting in some divergence over time, though with variation by religious affiliation. There is stability in relatively high levels of religiosity among migrants and the second generation affiliated to non-Western religions, but a pronounced rise of religiosity among migrant and second-generation Protestants and migrant Orthodox Christians over time.

Keywords: religion; religiosity; migrants; second generation; Europe; natives; prayer; attendance.

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Introduction

Whether the process of secularisation across nations is increasing or stable has been subject to debate. The nature of what constitutes religiosity or secularization is also contested (Bruce 1997; Davie 1994; Woodhead 2009; Voas and Chaves 2016). Such differences in approach render overarching theoretical claims for either religious decline or revitalisation harder to maintain. On the one hand, the longstanding assumption of the decline of religion (Durkheim 1995; Berger 1967) no longer represents an accepted sociological truth (Davie 1994, 2000; Woodhead 2009). On the other hand, supply-side attempts to account for different patterns with reference to national specificity (e.g. Stark and Iannaccone 1994) have not proved robust to empirical scrutiny (Ruiter and van Tubergen 2009).

In European countries, discussions have recently focused on whether migrants and their descendants differ from European natives in their religious involvement, and the implications for the religious landscape of Europe (Voas and Fleischmann 2012; de Hoon and van Tubergen 2014; Diehl and Koenig 2013; Jacob and Kalter 2013; Guveli and Platt 2011; Maliepaard and Lubbers 2013). Patterns of religiosity in Western countries at a point in time and over time may be influenced by migration (Ebaugh and Chafetz 2000). Migration may change both the religious composition of populations and affect trends in religiosity if migrants are more religious than natives. Most European countries have experienced substantial migration, both from within Europe and from former colonial countries, as well as from countries such as Turkey and Morocco, which supplied labour migrants in large numbers to many Western European countries. More recently the collapse of the former Soviet bloc and wars in the Balkans, Afghanistan and the Middle East have generated new migration flows (Castles et al. 2003; Pollack and Rosta 2017). The EU and its enlargement in 2004 and 2007 also increased the movement of Europeans with different levels of religiosity to countries other than those of their birth (Koenig et al. 2016). Those of migrant origin now represent a significant share of the population of many European countries and this share is set to grow through natural increase even without further migration. As this happens, migrants' religiosity can be expected to shape overall religious commitment and patterns of secularisation in those countries (Spohn 2009). This study therefore investigates the level and trends in religiosity among those of migrant origin and natives and the implications for the future religious landscape of Europe.

While migrants' religiosity has witnessed increased attention from researchers, they have not so far addressed the overall trends in religiosity. In particular, we lack understanding of whether patterns and trends of religiosity are specific to religious groups. While some studies have paid attention to differences in religiosity across migrants and second generation from different country and religious origins (e.g. van Tubergen 2006; van Tubergen and Sindradóttir 2011; Aleksynska and Chiswick 2013), the primary focus in European research has been on Muslim religiosity (e.g. Fleischmann and Phalet 2012; Voas & Fleischmann 2012; Maliepaard, Lubbers and Gijsberts 2010; Guveli and Platt 2011; Guveli 2015; Connor 2010). These studies cannot, by definition, reveal how far Muslims differ from or are similar to other migrant religious groups. Our first unique contribution is therefore to illuminate how patterns of religiosity are or are not similar across different religious affiliations.

Cross-national and cross-sectional studies of migrant religiosity rarely combine analysis of both first and second generation and comparisons with natives in destination countries. Instead there is overwhelming focus on the migrant generation, whether with (e.g. Aleksynska and Chiswick 2012; Van Tubergen and Sindradóttir 2011; Guveli 2015) or without (e.g. Van Tubergen 2006) further comparison with the native majority. Our second contribution is to pay attention to generational differences in trends among those of migrant origin and to compare these with native European populations. A third contribution is to reveal trends in religiosity among those of different affiliations across migrant generations and the native population, at a time of heated debate and disputed claims about migrants and religion.

We therefore address the following research questions:

1. *To what extent do first generation migrants, second generation and natives differ in their religious commitment in European countries and how does this vary across religions?*

2. *To what extent do first generation migrants and second generation converge with or diverge from native populations across different religious groups?*

We use eight rounds of the European Social Survey (ESS) 2002-2016 to answer these questions, using time trends over the ESS waves to address Question 2. We exploit the fact that even those who do not claim a particular affiliation are asked about three domains of religious life: praying (individual religiosity), attendance at a place of religious worship (communal religiosity), and subjective religiosity. This enables us to compare different affiliations with no affiliation - the most secularized group - in various European countries, and to evaluate the consistency of our results across different measures of religiosity, which may have different meanings for different groups (Guveli 2015; Van Tubergen and Sindradottir 2011). Across the ESS countries, there are both migrants and non-migrants from the various religious backgrounds. This also enables us to compare across multiple religions and across migrants, second generation and natives. We estimate models with country fixed effects and controlling for individual characteristics associated with religiosity. In the context of decreasing religious participation among the non-affiliated, we find some evidence for religious 'revival' among first- and second-generation Protestants and religious stability among the first- and second-generation from non-European religions. We check the robustness of our results to different specifications.

Background and previous findings

Secularisation or revival

Despite a clear decline in religious affiliation and observance across most West European countries (Norris and Inglehart 2011; Bruce 2011; Pollack and Rosta 2017; Voas and Crockett 2005), there are conflicting positions about the role and significance of religion in the modern world. While some claim that it is disappearing from public and personal spaces, providing

empirical support for classical secularization theories that predicted the fading of religion with industrialization and modernisation (Durkheim 1995; Crockett and Voas 2006), others emphasise revitalisation, or the transformation of religiosity from institutionalised to more individualised forms (Berger 1976; Norris and Inglehart 2011).

In its patterns of secularisation, moreover, 20th Century Western Europe has been argued to be an exceptional rather than paradigmatic case (Norris and Inglehart 2011). There are different patterns in Eastern Europe, which faced stringent restrictions on religious expression during the socialist era. While some countries seem to have subsequently experienced a similar but slower process of secularization as Western European countries (Need and Evans 2001; Pollack and Rosta 2017), religious revival has been observed in Russia (Pollack and Rosta 2017; Evans and Northmore-Ball 2012; Greeley 1994, 2002), and Poland and Turkey demonstrate high levels of religiosity.

Stark and others have argued that religious decline should not be linked to rationalization or industrialization but is associated with the institutions of the religious landscape of different societies (Stark and Iannaccone 1994; Stark and McCann 1993). They state that demand for religion is constant, but expression of that demand is highly determined by the supply of religion. While demand- and supply-side accounts of religion have been partly successful in explaining some levels of religiosity in different contexts, demand-side theories have been unsuccessful in explaining the historically high levels of, for example, American religiosity, while the supply-side thesis is unable to make sense of the stark declines in (Western) European faith. Moreover, with some exceptions, these theoretical positions have predominantly focused on Western societies and on their dominant religion, Christianity. More recently, Norris and Inglehart (2011) interrogated the state of religion in world societies. They classified societies as agrarian, industrial or post-industrial to explain the evolution of religions. Corresponding closely to the tenets of secularisation theory, they showed that religiosity is strongly associated with socio-economic vulnerability of societies, alongside their culture, religion and history (Norris and Inglehart 2011). Agrarian and industrial societies are more religious than post-industrial societies, which represent the most secure societies in the world. Moreover, Ruiter and Van Tubergen (2009) show that high levels of social inequalities explain a substantial part of the differences in religiosity across countries. Given much migration to Europe is from more religious societies, migrant religiosity has the potential to reshape the religious landscape in Europe introducing both religious pluralism and higher levels of religious expression.

Migrant and second generation religiosity

There has been extensive academic interest in recent years in the consequences of increasing international migration for the religious landscape and structure of the destination societies (e.g. Levitt 2007; Hagan and Ebaugh 2003; Smith and Kim 2005: Wuthnow and Offutt 2008; Yang and Ebaugh 2001; Voas and Fleischmann 2012; Güngör et al. 2012; Guveli and Platt 2011; Maliepaard et al. 2010). Migrating to an unfamiliar environment with different lifestyles, values and behaviour can create the need for migrants to reformulate and rethink their religion and religious identities in order to make sense of their new settings (Diehl and Koenig 2013). Religion is often implicated in the migration process itself: Durand and Massey (1995) show how migrants pray for assistance in

their journey from Mexico to the United States; and Hagan and colleagues reveal that migrants rely strongly on spiritual support at various stages of their migration decision and during the international journey (Hagan 2006; Hagan and Ebaugh 2003). That is, migrants might not only be more religious because they originate from more religious countries, their migration journey and experience might increase their religiosity.

Migration includes risks, which, on arrival, can engender a need to search for religious networks to assist in daily life and faith (e.g. Akgonul 2009; Cadge and Ecklund 2007; Levitt 2007; Palsetia 2006; Wuthnow and Offutt 2008). Historically, religious organizations have helped migrants to survive and rebuild their ethno-religious identity in new and challenging contexts (Herberg 1955; Park and Miller 1921; Diehl and Koenig 2013). Religious institutions and organizations thus play a crucial role in supporting and integrating migrants and their offspring in destination societies. These organizations also foster the (reformulated) religious commitment of migrants and the second generation in the host society (Voas and Fleischmann 2012; Yang and Ebaugh 2001).

Patterns of religiosity across immigrant generations are, however, mixed, as Voas and Fleischmann (2012) have shown in their review. Alanezi and Sherkat (2008) demonstrated increased religiosity in the second generation in the US; but studies of European migrant groups in specific countries have tended to report religious decline across generations (e.g. Maliepaard et al. 2010), albeit with some variation across groups (Platt 2014). In line with integration theory (Durkheim 1952(1963)) and the norms propagated through education, it can be expected that the second generation will take on their secular society's values, behaviour and the way of doing and being more than the first generation. But, compared to natives, religious identification may provide an important source of identity for those born of migrant parents, but brought up in a secular country and with weaker ethno-cultural affiliations (Jacobson 1997; Guveli 2015). That is, greater distance from ethnic identities may serve to reinforce transnational religious identities (Ehrkamp 2005; Wuthnow and Offutt 2008), which can provide significant points of connection across generations. Religious identity may also prove especially salient in the face of exclusion or rejection by the majority (Platt 2014) as Connor (2010) also shows for Western European countries.

Over time trends among migrants and the second generation

Trends in religiosity of migrant groups over time, rather than across generations (e.g. Jacob and Kalter 2013), are not well understood. However, a higher degree of religious organization for various religions now exists in European destination countries since the new immigrant arrivals of the 1950s. Migrants invest in creating social, cultural and religious space for themselves and for their group in the host country (Dustmann 2008; Guveli 2015; Herberg 1955; Diehl and Koenig 2013). The need to create institutions is more pressing if the religion of the newly arrived groups differs from that of the host society, because they cannot make use of existing institutions - such as places of worship. When the size of an ethnic or religious group becomes large enough, it will establish its own social, cultural and religious institutions (Breton 1964; Guveli 2015). This requires time and expertise, network and followers; that is, an entire social and cultural infrastructure. Increases in the size of specific migrant groups and better ethno-religious infrastructure in the

destination countries then provide greater opportunities to observe and manifest religion.

At the same time, duration of exposure to an increasingly secular environment in the majority of the European societies will increase the probability that migrants and the second generation will adopt a secular lifestyle. Continuing new migration flows, however, render the first generation migrants a dynamic group in terms of both their composition and their religious devoutness. This dynamic and fluid nature of the migrant group might keep the group highly religious and make it resilient to processes of secularization.

In addition, even apparently secular West European states are often imbued with specific religious symbolism, assumptions and privileges, conceptualized as 'vicarious religion' by Davie (2000). States are built upon religious symbols, motifs and understandings, which are translated into – but nevertheless essential to – secular modern nation-building projects. Such processes themselves are dynamic as religious roots of nation may be reasserted in nationalist movements (Spohn 2009). Newly arriving migrants or the second generation are therefore not simply faced with a blank or secular context but a religious one which, by challenging coherence with their beliefs, may actually serve to reinforce them. Assimilation would not only imply the gradual abandonment of a particular belief system, but the tacit or passive acceptance of an alternative belief system. Conversely, increasing diversity in the religious landscape and high-levels of religious observance among newcomers might also revitalize the historical religious denominations in the destination countries. We therefore aim to shed light on the trends ensuing from these different dynamics.

Data, variables and method

The European Social Survey (ESS) has two unique strengths for our study: 1) the questions are asked the same way in all countries and 2) they are asked the same way in all rounds, making it possible to investigate patterns across a large set of countries and over time. Furthermore, the ESS is unique as a social science survey as it has repeated the same questions on religion for eight biennial rounds. The ESS has been carried out since 2002, with over 30 countries participating at one or more surveys. It is designed to collect information on the attitudes, beliefs and behaviours of representative samples of the participating countries, and enable analysis of stability and change over time. It is intended to represent good practice in design, question development and testing, and translation practices.

We use the current eight rounds (2002, 2004, 2006, 2008, 2010, 2012, 2014 and 2016) of the ESS (ESS 1-8 2016), and, given variation in participation, we incorporate information from 29 countries. We exclude those countries that only participated in the latest rounds as they cannot provide information on longer run processes. In some years, the question on religious affiliation was not asked in certain countries. We therefore exclude those specific country-rounds, but include information from the countries for other years. The remaining countries participated at least twice across the time span and the average participation rate was about four times. Table A1 in the Appendix describes the participation patterns across the 29 countries with 345,736 adult individuals across these surveys for whom we know their religious affiliation (including none). Excluding those for whom we have missing data on other measures, including our key dependent

measures of religiosity, our final analytic sample comprises 323,406 respondents.

Dependent variables

Our dependent variables are three measures of religiosity: prayer, attendance and subjective religiosity. We analyze three dimensions of religiosity. While highly correlated in general, each dimension of religiosity may play out differently for migrants, or for those with different religious affiliations (Guveli 2015; van Tubergen and Sindradottir 2011). While some studies are only able to analyse one dimension (e.g. van Tubergen 2006), by analysing all three we ensure greater robustness for our findings and that we are not selecting from among different possible stories.

Prayer is measured with the question 'Apart from when you are at religious services, how often, if at all, do you pray?', with response categories ranging from every day (coded 6), through, more than once a week (5), once a week (4), at least once a month (3), only on special holy days (2), less often (1) to never (0). Frequency of *attendance at places of worship* is captured with the question, 'Apart from special occasions such as weddings and funerals, about how often do you attend religious services nowadays?' and utilizes the same seven response categories. *Subjective religiosity* is asked as: "Regardless of whether you belong to a particular religion, how religious would you say you are?', with responses on a scale from 0 (not at all religious) to 10 (very religious). Importantly all three questions are asked regardless of whether or not the respondent states a particular religious affiliation. In line with existing approaches, we treat all three variables as continuous (Aleksynska and Chiswick 2012). Given the consistency of the results across the measures, for parsimony we present the results for *prayer* in the main text, and provide the analyses for *attendance* and *subjective religiosity* in the Appendix. We discuss any variation across the measures in the text.

Explanatory variables

Religious affiliation is measured with the question "Do you consider yourself as belonging to any particular religion or denomination?". We allocate those who answer 'no' to the category of 'no religion'. For those who answer yes, the options provided are: Roman Catholic; Protestant; Eastern Orthodox; Other Christian denomination; Jewish; Islamic; Eastern religions; Other non-Christian religions. We combine Eastern religions and Other non-Christian religions into a single 'Other category'.

We include survey year, that is ESS round, from 1 (2002) to 8 (2016) in all models in order to identify time trends. Table 1 shows the proportion of all religions and no religion in each ESS round (1-8). In all ESS rounds, the largest category is the 'no religion' group, although the share of this group fluctuates between the rounds, partly due to the different countries included at each round, given the very different rates of non-affiliation across countries (see Appendix Tables A2 and A3). While Table 1 suggests that those with no religious affiliation make up a higher proportion of the sample over time, implying greater secularisation, at the individual country level there is no consistent pattern, as shown in the Appendix Table A3. When restricted to those countries that participated at all sweeps, levels of no affiliation are rather stable over time (see Appendix Table

A4). Among those affiliated to a religion, there were slight declines (1-2 percentage points) among Protestants and Catholics, with corresponding slight increases among Muslims.

After those without an affiliation, the next largest groups in our sample are Catholics and Protestants, with Orthodox and other Christian groups the smallest Christian groups in the sample (Table 1). The shares of Jewish, Islam and other religions are all below 10 per cent. Nevertheless, there are sufficient numbers from each religious affiliation to enable analysis (see Appendix Table A2).

Table 1: Share of religions in each round of ESS, all countries, column percentages ESS round

	ESS round								
	2002 (1)	2	3	4	5	6	7	2016 (8)	Total
No religion	35.33	35.35	39.29	35.06	36.76	39.96	43.98	41.71	38.28
Catholic	34.04	36.7	34.91	25.4	25.97	26.95	29.21	32.44	30.33
Protestant	16.54	11.17	15.53	12.6	12.48	12.25	14.51	11.47	13.22
Orthodox	6.24	9.0	6.93	14.12	16.31	11.55	1.97	4.41	9.28
Other Christian	1.85	1.86	1.28	1.03	1.25	1.31	1.17	1.08	1.34
Jewish	3.34	0.05	0.09	4.12	3.86	4.38	5.43	4.84	3.34
Islam	1.95	5.3	1.52	7.15	2.81	2.91	3.02	3.37	3.6
Other religions	0.72	0.57	0.46	0.52	0.56	0.67	0.72	0.67	0.61
Total N	40,543	40,556	37,716	50,760	48,737	48,787	37,698	40,939	345,736

Note: ESS rounds 1-8, all countries participating and providing information on religious affiliation at each round.

The ESS provides information about the country of birth of the respondents, and their father and mother, which allows us to compare Europeans living in their native land with first generation migrants and the second generation of migrant origin. We define natives as those where neither the respondent nor either parent was born abroad; migrants (first generation), where the respondents (and their parents) were born abroad, and second generation, where at least one of the respondent's parents was born abroad but the respondents were born in the survey country.

In the first, 2002 round of the ESS, only the continent of the father's and mother's birth places was asked. However, we used the first and second language spoken at home together with the father's and mother's continent of birth to identify the country of their birth. Cross-checking this method on other ESS rounds, the correlation between the variable using parent country of birth and that using continent of birth and language was 0.93. The share of natives in our sample overall is 83.3 per cent, the share of migrants is 8.6 per cent and the share of the second generation is 8.1 per cent (see Appendix Table A5). Israel has the highest share of migrants (32%) and second generation (36%), while Bulgaria and Turkey have the lowest share of migrants (1%) and second generation

(2%). Aside from these countries with very high and low proportions of migrants, in general west European countries have higher shares of people with migration background than the other countries.

A number of other individual level characteristics have been shown to be important in determining religiosity. First, women are typically more religious than men (De Vaus and McAllister 1987), we therefore include a variable with men (0) and women (1). Married people are typically more religious than single or separated/divorced. We therefore code individuals' marital status as married/ cohabiting/in legal partnership (0), divorced/widowed/separated (1), or never married (2).

Age tends to be positively associated with religiosity. Whether this represents a consequence of ageing or is a cohort effect has been debated (Crockett and Voas 2006). We cannot discriminate between these competing positions, but either way, it is important to capture age, especially as the second generation tends to be younger on average than the migrant generation or natives. We include age in years.

A key variable linked to religiosity is educational level. Classical modernization theory claims that religion as belief in the supernatural does not go together with a scientific worldview (Berger 1967; Weber 1993). According to this theory, scientific and religious competition is played out in educational institutions. It is often argued that this competition will result in the victory of the secular worldview, with a greater fading of faith among more highly educated citizens. Research, however, shows contradictory results. Some studies point to a negative relationship between education and religiosity (e.g. Guveli and Platt 2011), whereas other studies present either no association or a positive association (Albrecht and Heaton 1984: Campbell and Curtis 1994; Te Grotenhuis and Scheepers 2001). On balance, we expect a negative association between religiosity and education; and hence that any differences in religiosity between European natives and migrants might partly be explained by the higher average level of education of natives. We include education measured in years, since this is the only feasible way of proxying educational attainment across a diverse range of origin and destination countries.

Whether or not the respondent is in paid work is likely to be an important influence on their degree of religiosity. Norris and Inglehart's (2011) security axiom states that less secure societies heighten the importance of religious values, while conversely experience of more secure conditions decreases it. Following this hypothesis, we would expect that employed people have a certain level of security in their living conditions and have less need for religious reassurance. We include a measure of whether (1) or not (0) the respondent was in paid work.

Those who regard themselves as belonging to a discriminated group may be expected to find greater resources in religion (Platt 2014; Guveli 2015). We include a measure of whether (1) or not (0) the respondent regards themselves as belonging to a discriminated group. Descriptives of all variables are provided in the Appendix: Table A7, and broken down by migration status and religion in Tables A7a and A7b, respectively.

Analytical approach

We estimate a series of nested ordinary least square (OLS) regressions for each of the three dependent variables. In our base model (Model 1 in Tables 2, S8 and S9), alongside the control variables for compositional influences on religiosity, we include only the main effects for migration status and the time trend. In Model 2 we add in the religious affiliation, to show the extent to which differences between migrant and native religiosity are linked to the religion they profess (or their lack of religious affiliation) rather than their migrant status *per se*. In order to identify distinct time trends in migrant religiosity we then include a two-way interaction between time and migration status (Model 3). To allow for differentiation in patterns of religiosity, we estimate further models with two-way interactions between religion and survey year (Model 4) and migrant status and religion (Model 5). In our final model (Model 6) we incorporate all two-way interactions and a three-way interaction between time, migrant status and religion. For ease of interpretation, we present our main results in figures derived from the full model (Model 6), but we also present the full sequences of nested models for prayer (Table 2, below). Nested models and corresponding figures for attendance and subjective religiosity are provided in the Appendix (Tables A8-A9, Figures A1-A8).

There has been a lively debate on appropriate models to apply using cross-national surveys such as the ESS (Bryan and Jenkins 2016; Te Grotenhuis et al. 2015). In this paper, we are not concerned with estimating contextual effects *per se* but with describing patterns of religiosity across Europe (or rather across the ESS countries). In order to account for all those country level factors that might be associated with both the distribution of migrants and religious groups across countries and the levels of religiosity we incorporate country fixed effects in all our models (Clarke et al. 2015), leaving us able to identify the aggregate trends.

We conducted additional analyses to test the robustness of our results to different country specifications: 1) only those countries which took part in all ESS rounds (and provided information on religious affiliation) (Belgium, Switzerland, Germany, Spain, Netherlands, Norway, Poland, Portugal, Sweden and Slovenia); 2) West European countries (Austria, Belgium, Switzerland, Germany, Denmark, Finland, France, UK, Ireland, Luxemburg, Netherlands, Norway, Portugal and Sweden); 3) Protestant countries (Germany, Denmark, Finland, UK, Netherlands, Norway, and Sweden); and 4) Catholic countries (Austria, Belgium, Switzerland, Germany, Spain, France, Ireland, Italy, Luxemburg, Netherlands, Poland, Portugal). The results of the full models for prayer for these different country combinations are provided in the Appendix Table A10. The main conclusions do not change substantially when using these different groups of countries and because we are looking for general trends, we prefer to discuss the results generated from all 29 countries. We discuss any variations between these groupings and our preferred models in the text.

Results

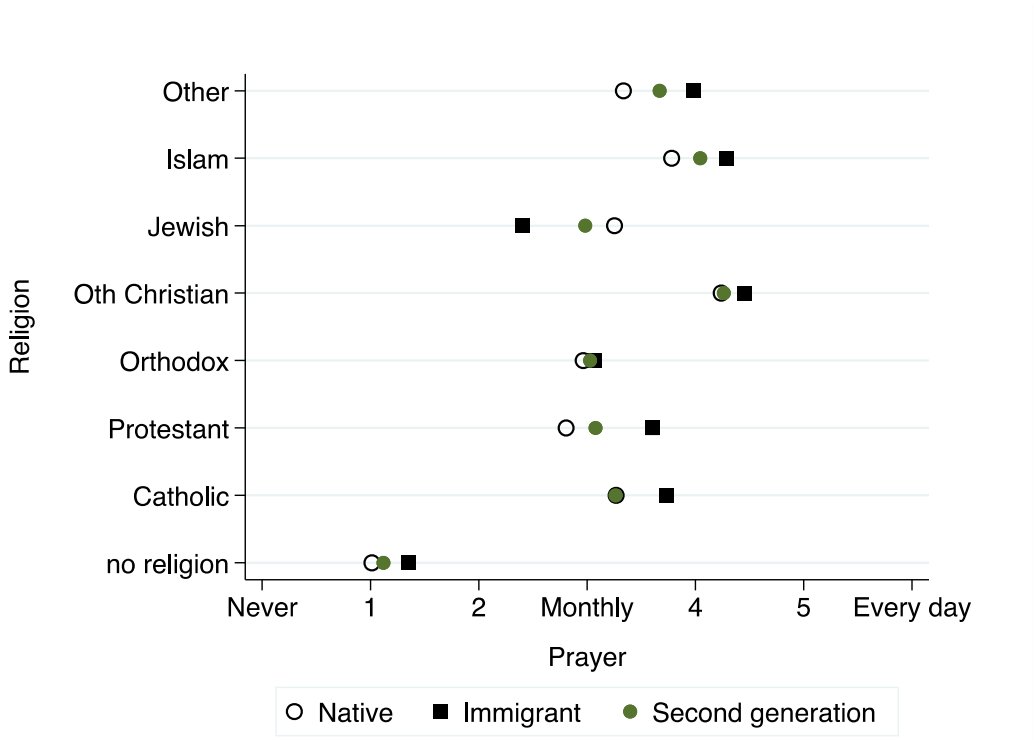
We first address the question of how far natives, and those of migrant origin differ in their religiosity. Adjusting for the full set of individual controls, country fixed effects and survey year (ESS round), migrants and the second generation show a significantly higher frequency of praying

(Table 2, Model 1). They also show higher levels of attendance and greater subjective religiosity (see Appendix Tables A8-A9). This initially appears to be in line with our expectations relating to migrant religiosity. However, when we add in religious affiliation (Model 2), the main association is smaller for praying and subjective religiosity and it disappears for attendance, indicating that migrants only attend places of worship more frequently because they are somewhat more likely to belong to a religion in the first place (69% compared to 61%: see Appendix Table A6), not because they are more devout than natives with a faith. For both praying and subjective religiosity, across religions and no religion in aggregate, both migrants and second generation, of whichever religion (or none) are somewhat more religious, though, as we might expect, the second generation is significantly less religious than the first generation.

However, the gaps within specific religions are typically small as Figure 1 illustrates (see also Table 2 and Figures A1 and A2). Only for prayer is there a clear pattern of greater religiosity for migrants, and even this is not universal across religions. Notably, Jewish first generation migrants score lower on all dimensions of religiosity than the second generation, who are in turn less religious than the native Jewish population. Among Christian Orthodox and Other Christian affiliates, there is little or no distinction between generations across all measures of religiosity.

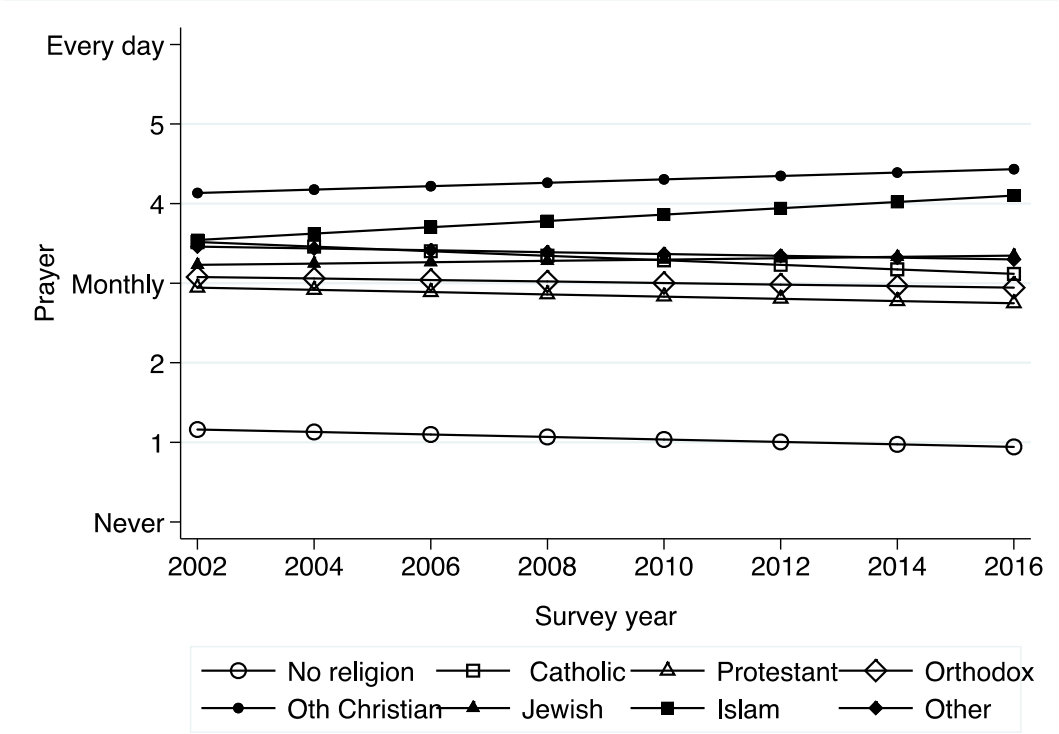
What is perhaps most distinctive from Figure 1, alongside the lack of a distinctive migrant pattern within religious affiliation, is the relatively low levels of religious behaviours across religions, once compositional factors are accounted for. With a small margin, Other Christians and Muslims show the highest levels of religiosity (and this is the same for attendance and subjective religiosity - Figures A1 and A2). It is also interesting that differences by migrant status tend to be small. What we see here, then, is not so much differences by religion, but the major cleavage between those with no religious affiliation and those with any.

Figure 1: Prayer by religious affiliation and generation, estimates from pooled OLS regression (N=323,406)



Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure 2: Prayer over time by religious affiliations: Natives. Estimates from pooled OLS regression c (N=323,406)



Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as country fixed effects

Table 2: Results from Nested OLS regressions for praying

	Model					
	(1)	(2)	(3)	(4)	(5)	(6)
Constant	0.020***	0.015***	0.015***	0.015***	0.016***	0.016***
	(0.0003)	(0.0003)	(0.0003)	(0.0003)	(0.0003)	(0.0003)
Religion (ref=none)						
Catholic		2.269***	2.269***	2.375***	2.266***	2.381***
		(0.0099)	(0.0099)	(0.0190)	(0.0106)	(0.0204)
Protestant		1.828***	1.827***	1.781***	1.793***	1.780***
		(0.0118)	(0.0118)	(0.0240)	(0.0124)	(0.0253)
Orthodox		1.934***	1.928***	1.832***	1.972***	1.905***
		(0.0194)	(0.0195)	(0.0403)	(0.0220)	(0.0448)
Other Christian		3.176***	3.174***	2.896***	3.203***	2.899***
		(0.0298)	(0.0298)	(0.0622)	(0.0347)	(0.0725)
Jewish		1.715***	1.686***	1.637***	2.258***	2.021***
		(0.0405)	(0.0407)	(0.0630)	(0.0558)	(0.1228)

Islam		2.937***	2.927***	2.429***	2.828***	2.271***
		(0.0252)	(0.0253)	(0.0563)	(0.0387)	(0.0789)
Other Religion		2.482***	2.477***	2.373***	2.333***	2.291***
		(0.0433)	(0.0433)	(0.0963)	(0.0592)	(0.1239)
Generation (ref=native)						
First Generation	0.494***	0.287***	0.172***	0.287***	0.334***	0.257***
	(0.0140)	(0.0129)	(0.0283)	(0.0129)	(0.0215)	(0.0481)
Second Generation	0.169***	0.126***	0.003	0.125***	0.102***	0.096*
	(0.0144)	(0.0131)	(0.0287)	(0.0131)	(0.0200)	(0.0454)
Catholic # First generation					0.123***	0.092
					(0.0339)	(0.0749)
Catholic # Second generation					-0.112***	-0.258***
					(0.0339)	(0.0740)
Protestant # First generation					0.477***	0.150
					(0.0486)	(0.1111)
Protestant # Second generation					0.166***	-0.157
					(0.0475)	(0.1055)
Orthodox # First generation					-0.223***	-0.516***
					(0.0428)	(0.1016)
Orthodox # Second generation					-0.054	0.050
					(0.0455)	(0.1064)
Other Christian # First generation					-0.098	0.151
					(0.0780)	(0.1655)
Other Christian # Second generation					-0.137	-0.300
					(0.1043)	(0.2019)
Jewish # First generation					-1.219***	-0.899***
					(0.0554)	(0.1508)
Jewish # Second generation					-0.411***	-0.166
					(0.0534)	(0.1481)
Islam # First generation					0.156**	0.360**
					(0.0561)	(0.1250)
Islam # Second generation					0.191**	0.181
					(0.0672)	(0.1662)
Other religion # First generation					0.306**	0.345

					(0.0951)	(0.2212)
Other religion # Second generation					0.238+	0.005
					(0.1393)	(0.3200)
ESS round	-0.039***	-0.031***	-0.035***	-0.030***	-0.032***	-0.031***
	(0.0018)	(0.0016)	(0.0017)	(0.0024)	(0.0016)	(0.0026)
Catholic # ESS round				-0.024***		-0.026***
				(0.0036)		(0.0038)
Protestant # ESS round				0.011*		0.003
				(0.0047)		(0.0049)
Orthodox # ESS round				0.021**		0.012
				(0.0074)		(0.0085)
Other Christian # ESS round				0.068***		0.074***
				(0.0130)		(0.0154)
Jewish # ESS round				0.019*		0.048*
				(0.0091)		(0.0201)
Islam # ESS round				0.100***		0.111***
				(0.0100)		(0.0140)
Other religion # ESS round				0.023		0.008
				(0.0185)		(0.0251)
First generation # ESS round			0.025***			0.017+
			(0.0053)			(0.0092)
Second generation # ESS round			0.027***			0.001
			(0.0055)			(0.0088)
Catholic # First generation # ESS round						0.007
						(0.0146)
Catholic # Second generation # ESS						0.033*
						(0.0146)
Protestant # First generation # ESS round						0.069**
						(0.0214)
Protestant # Second generation # ESS round						0.071***
						(0.0208)
Orthodox # First generation # ESS round						0.062**
						(0.0198)
Orthodox # Second generation # ESS round						-0.023
						(0.0218)

Other Christian # First generation # ESS round						-0.061+
						(0.0332)
Other Christian # Second generation # ESS round						0.046
						(0.0439)
Jewish # First generation # ESS round						-0.061*
						(0.0262)
Jewish # Second generation # ESS round						-0.045+
						(0.0256)
Islam # First generation # ESS round						-0.042+
						(0.0227)
Islam # Second generation # ESS round						-0.006
						(0.0297)
Other religion # First generation # ESS round						-0.009
						(0.0418)
Other religion # Second generation # ESS round						0.049
						(0.0604)
Observations	323,406	323,406	323,406	323,406	323,406	323,406
R-squared	0.250	0.400	0.400	0.400	0.402	0.402

Standard errors in parentheses. *** p<0.001, ** p<0.01, * p<0.05, + p<0.1 All models control for country, age, sex, marital status, years of education, employment, belonging to a discriminated group

Religiosity over time between 2002 and 2016

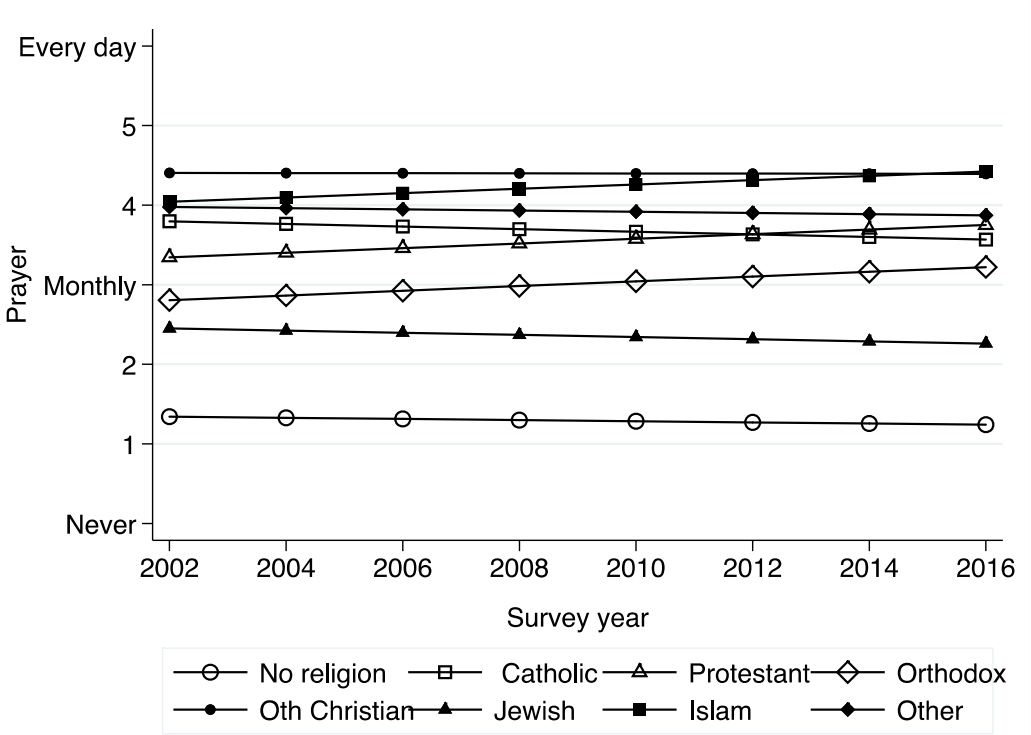
Turning to the question of time trends in patterns of religiosity, as expected, over the 2002 and 2016 period there was a small but significant decline in religiosity across all three measures (praying, attendance and subjective religiosity). This can be seen for the reference group of the native population from the negative regression coefficient for ESS Round in Table 2. Overall, aggregating all religious affiliations, there was a decline for all three dimensions of religiosity among natives but a rise among migrants and second generation, leading to some divergence over time between 2002 and 2016. However, this disguises distinctive patterns when considering religious affiliation. The overall decline is largely driven by those with no affiliation, who become more divorced from religious forms of practice and behaviour over time (the coefficient of ESS round in Model 6 in Table 1, S8 and S9). Rather than secularisation being reflected in levels of affiliation, then, it appears to be become more distinct among those who already do not profess a religion, with symbolic forms of religiosity, including subjective evaluation of its importance losing their hold. This contrasts with perspectives such as that of Davie (2000), but is in line with the

research of Voas and Crockett (2005). The fact that this group is more dominant among the native population drives emerging differences between natives and migrants, with no evidence for reactive as a response to high-levels of migrant religiosity in Europe, religiosity on the part of native non-believers.

The native populations of believers show mixed development of religiosity over the period 2002-2016; with stability, decline and revival in the frequency of praying (Table 1 and Figure 2). As well as natives with no religious affiliation, native Orthodox and Protestant Christians show a downward trend, whereas native Muslims, Jews and other Christians show an increase over the period. Meanwhile, native people of other religious groups are fairly stable in their frequency of prayer. The results for attendance and subjective religiosity for natives over time are similar (Figures A3 and A6).

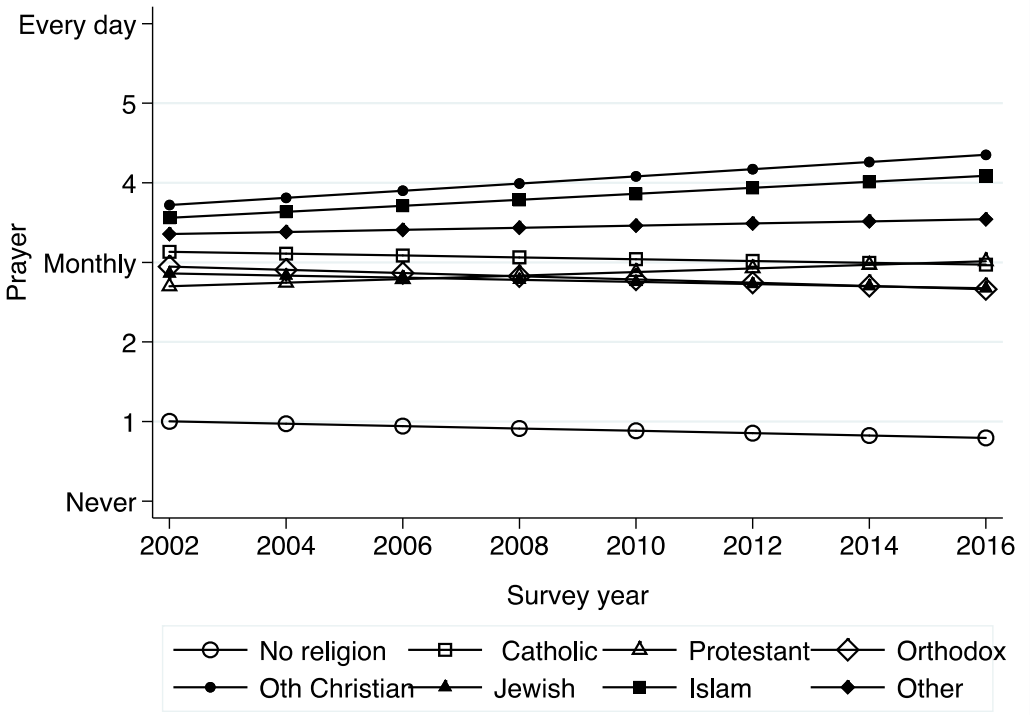
Turning to migrants (1st generation), Figure 3 illustrates the time trends for the first generation. While there are some differences, the overall pattern is largely one of stability over time. The gaps in religiosity between the groups in the first generation are larger than for the natives and second generation. There are significant upward trends in praying for first-generation Protestant and Orthodox Christians (see also Table 2). There is also an upwards trend in praying for the first-generation Muslims, but this is not statistically significant whereas the first-generation Jews show a significant downward trend in praying over the period (Figure 3 and Table 2, Model 6). The patterns for attendance and subjective religiosity share the same main features (see Figures A4 and A7). Overall, the pattern of stability dominates for the first-generation religious groups, despite potential changes in their flows and dynamics. These may incorporate offsetting influences of secularisation and religious refreshment.

Figure 3: Prayer over time by religious affiliation: 1st generation. Estimates from pooled OLS regression (N=323,406)



Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as country fixed effects

Figure 4: Prayer over time by religious affiliation: 2nd generation. Estimates from pooled OLS regression (N=323,406)



Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as country fixed effects

The second generation, of current adults who were born in the survey country are, by contrast, largely immune to such compositional dynamics of change. Yet interestingly their patterns of prayer (Figure 4) show rather more distinctive temporal patterns than the first generation. In 2002, frequencies of prayer were rather similar across religious affiliations, but they show divergence over time between the non-Western religions (other Christian and Islam) and the main European religions Catholics and Orthodox by 2016. The second-generation other Christians, and Muslims show a non-statistically significant increase in the frequency of praying over time. These are the most religious groups, and they therefore have less scope to increase levels of religiosity compared to the other religions. Similar to their first-generation comparators, second-generation Protestants show a significant increase in praying over the period, though from a lower base. And similar to their migrant counterparts, second generation Jews show a significant reduction in frequency of praying.

We speculated that the second generation from non-Western religions might continue to find a resource in religious institutions and belief, which could lead to retention rather than secularisation. Indeed, apart from the non-affiliated and Jewish second generation, all other groups show either stability or increase of religiosity over time. The results for the second generation for attendance at religious services and subjective religiosity are consistent with these

for prayer (Figures A5 and A8).

Striking as they are, these findings are, to our knowledge, the first general indicative evidence of 'religious revival' among the second generation across the three domains of religiosity. The fact that they are consistent for all measures makes it unlikely that the findings are an artefact of measurement. It would seem that the critical mass of non-European religions and the infrastructure put in place by the first-generation migrants provide a source of maintaining religious observance for the second generation despite general secularising trends. However, a remarkable and consistent finding is the statistically significant upward trends of first- and second-generation Protestants - a historically European-origin religion – and across all dimensions of religiosity.

Our robustness checks for patterns of praying restricting to 1 - countries which took part on all ESS rounds; 2- West European countries, 3 – Catholic countries and 4 – Protestant countries provide further support for the validity of our findings. (See Appendix Table A10). Any differences in findings across these groups of countries can primarily be attributed to dropping certain countries, resulting in either lower number of cases or the absence of certain religious groups from the analysis. For example, there is no native Orthodox group among the west European countries. Nevertheless, the significant upward trend for the first- and second-generation Protestants remains consistent across these different clusters of countries. Furthermore, only in the west European countries, do we find a statistically significant rising trend in frequency of prayer among second-generation Muslims.

Discussion and conclusions

In this paper we explored the patterns of religiosity across migrant generations compared to native populations across a wide set of European countries over time, and for three different forms of religiosity. Using the distinctive features of the ESS, we aimed to enhance understanding of how migrant religiosity differs from or is similar to native born of the same religion. We revealed unique trends in religiosity over a period of 14 years that has been marked by increasing political and public attention to religion and to the place of religion in national identity.

We found that there were differences in religiosity across the migrant generations, with migrants being more religious than natives, with the second generation in the middle. But when we looked within religious affiliations, we found these differences were rather small, and in some cases non-existent or reversed. Given the ways in which native and migrant populations are likely to differ in terms of the security and resources offered by religion, it was striking how slight the distinctions between groups were. There were differences in religiosity across affiliations, with those with religions originating in non-Western countries showing greater religiosity than those affiliated to European religions (Norris and Inglehart 2011), but what was more striking was that these differences were again not substantial. The largest gap is between the people with no affiliation and the rest.

Our other key finding relates to change over time. We speculated that we might find increasing religiosity among second generation affiliated to non-Western religions as they seek reinforcement and support in not only a primarily secular but also in a more polarised context: the extent to which our results supported this contention – and across all three domains of religiosity – was noteworthy. Religion has been conceived of as a specific resource for migrants, particularly in the early days of settlement (Phillips et al. 2007; Hagan and Ebaugh 2003) when institutional forms of religion can aid adjustment. Our findings suggest this support may also transfer to those of migrant origin in the second generation, who experience 'blocked acculturation' (Wimmer and Soehl 2014) or a discriminatory environment (Platt 2014). Prior to our study, there has been no such general evidence for 'religious revival' over time rather than generations. However, strikingly the clear religious revival is among Protestants with migration background and only among Muslims if we restrict our sample to Western European countries, and not among other non-European religions.

This initial evidence of religious stability and of revival in the second generation merits further scrutiny both in relation to its drivers and consequences. Brought up in a secular context and with, in most cases greater opportunities and resources than their first generation forbears, traditional expectations would be for gradual secularisation, despite the potency of intergenerational transmission of religious faith and practice (Immerzeel and Van Tubergen 2013; Jacob and Kalter 2013). Yet, the existence of rich institutional religious resources developed by the migrant generation may provide welcome sources of meaning and support for the second generation. Religion likely functions as a protective environment against the persistent discrimination and marginalisation, increasingly focused on Muslims, as well as on minorities from African countries, who often affiliate to specific Christian denominations, grouped here in our 'other Christian' category. The extent to which this occurs and how religious attachment is fostered or sustained, including through kin and peer networks, as well as the role of education in either challenging or supporting religious commitment for this second generation would all benefit from closer scrutiny.

The unexpected rise in religiosity of the first- and second-generation Protestants also merits further investigation. We suggested that people affiliated to majority religions in Europe such as Catholic, Protestant and Orthodox Christians might react to the vibrant migrant religiosity and become increasingly interested in their religion to 'protect' their Christian culture. Moreover, the share of Protestants in Europe has been falling slightly and those remaining might be the most religious people or might even accelerate their religious observance, which looks in line with Eagle's (2016) on the reverse relationship between the size of parishes and the probability of attendance. However, Protestants are still the second largest religion in Europe, and we would have expected the revival to happen among natives rather than their migrant and second-generation Protestant comparators. Therefore, these explanations provide only limited understanding of the phenomena and need closer scrutiny.

The composition of first-generation migrants is clearly dynamic, and the types of migrants in this group are changing over time: labour migrants from Turkey, Morocco and former colonies; refugees from Bosnia, Iraq, Afghanistan, Africa, Syria; and EU migrants. Therefore, their religiosity might increase, stay stable or decrease because of this changing nature of the group and not

because of secularization processes. However, it is exactly this fact and trend what we are trying to capture when we claim to show the religious landscape of the continent. The repeated cross-sectional ESS data is therefore well suited to reflect the changing composition of the first-generation migrants. At the same time, for the second generation, such compositional change is less relevant and cannot help to account for increased religiosity among protestants, which is thus more likely to reflect inter-individual change in response to the broader context.

Overall, the answer to our question whether natives, migrants and second generation are converging or diverging in their religious commitment is that both processes are taking place. In general, more than half Europeans still affiliate with a religion but the share of the non-affiliated people is slowly but surely growing. More distinctively, among those who do not affiliate to a religion attachment to the cultural practices and commitment associated with formal religion are loosening their hold. As a result, we find that religiosity has been declining over the course of the period between 2002 and 2016 for all dimensions of piety: the historical trend of secularization continues despite changes to national composition (Spohn 2009; Pew Research Centre 2018). Since this is driven more by lack of conviction among non-affiliated than by loss of faith among those with religious affiliations, there are also moves towards divergence in religiosity both between those with no and those with any affiliation and between natives and people of migration background.

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Appendix

Table A1: Participation in the ESS and asked religion question, by country and ESS survey with total number of cases

	ESS Rounds (1-8)								
Country	2002	2004	2006	2008	2010	2012	2014	2016	All N
AT Austria	Y	Y	Y	N	N	N	Y	Y	10,516
BE Belgium	Y	Y	Y	Y	Y	Y	Y	Y	14,276
BG Bulgaria	N	N	N	Y	Y	Y	N	N	6,887
CH Switzerland	Y	Y	Y	Y	Y	Y	Y	Y	13,757
CY Cyprus	N	N	Y	Y	Y	Y	N	N	3,414
CZ Czech Republic	Y	Y	N	Y	Y	Y	Y	Y	15,027
DE Germany	Y	Y	Y	Y	Y	Y	Y	Y	23,184
DK Denmark	Y	Y	Y	Y	Y	Y	Y	N	10,756
EE Estonia	N	Y	Y	Y	Y	Y	Y	Y	13,284
ES Spain	Y	Y	Y	Y	Y	Y	Y	Y	15,391
FI Finland	Y	N	Y	Y	Y	Y	Y	Y	14,142
FR France	N	N	Y	Y	Y	Y	Y	Y	11,668
GB UK	Y	N	N	Y	Y	Y	Y	Y	13,275
GR Greece	Y	Y	N	Y	Y	N	N	N	9,737
HU Hungary	Y	N	Y	Y	Y	Y	Y	Y	11,443
IE Ireland	Y	Y	Y	Y	Y	Y	Y	Y	18,083
IL Israel	Y	N	N	Y	Y	Y	Y	Y	14,709
IT Italy	Y	Y	N	N	N	Y	N	Y	6,227
LU Luxemburg	Y	Y	N	N	N	N	N	N	3,136
NL Netherlands	Y	Y	Y	Y	Y	Y	Y	Y	15,142
NO Norway	Y	Y	Y	Y	Y	Y	Y	Y	13,218
PL Poland	Y	Y	Y	Y	Y	Y	Y	Y	14,029
PT Portugal	Y	Y	Y	Y	Y	Y	Y	Y	14,908
RU Russia	N	N	Y	Y	Y	Y	N	Y	12,107
SE Sweden	Y	Y	Y	Y	Y	Y	Y	Y	14,346
SI Slovenia	Y	Y	Y	Y	Y	Y	Y	Y	10,455
SK Slovakia	N	Y	Y	Y	Y	Y	N	N	8,716
TR Turkey	N	Y	N	Y	N	N	N	N	4,253
UA Ukraine	N	Y	Y	Y	Y	Y	N	N	9,650
Total N	40,543	40,556	37,716	50,760	48,737	48,787	37,698	40,939	345,736

Source: European Social Survey, Rounds 1-8

Table A2: Numbers of cases for each religion by country, ESS rounds 2002-2016

	No religion	Catholic	Protestant	Orthodox	Other Christian	Jewish	Islam	Other	Total
Austria	2,984	6,617	371	107	109	10	211	107	10,516
Belgium	8,060	5,215	107	71	103	16	596	108	14,276
Bulgaria	1,360	24	47	4,446	57	1	945	7	6,887
Switzerland	4,668	4,312	3,870	151	148	27	413	168	13,757
Cyprus	54	23	1	3,307	10	0	10	9	3,414
Czech Republic	11,567	2,971	232	18	162	15	1	61	15,027
Germany	10,399	5,154	6,392	152	377	21	529	160	23,184
Denmark	4,384	116	5,876	19	93	7	182	79	10,756
Estonia	9,660	105	966	2,305	164	7	20	57	13,284
Spain	4,601	10,109	76	130	167	2	250	56	15,391
Finland	5,812	19	7,915	144	154	3	55	40	14,142
France	5,898	4,867	215	33	85	56	456	58	11,668
UK	6,911	1,316	4,135	22	250	32	336	273	13,275
Greece	722	76	26	8,693	19	2	180	19	9,737
Hungary	5,092	4,573	1,615	5	121	11	4	22	11,443
Ireland	3,771	13,339	484	60	215	8	93	113	18,083
Israel	729	225	13	82	41	11,248	2,276	95	14,709
Italy	1,445	4,568	24	53	50	4	63	20	6,227
Luxemburg	854	1,647	29	17	509	4	50	26	3,136
Netherlands	9,061	2,823	2,345	26	395	17	330	145	15,142
Norway	6,235	205	6,182	56	174	5	198	163	13,218
Poland	1,225	12,608	49	60	72	0	6	9	14,029
Portugal	2,449	11,923	103	27	331	12	22	41	14,908
Russia	5,318	27	32	5,963	29	8	695	35	12,107
Sweden	9,812	169	3,722	88	172	15	273	95	14,346
Slovenia	4,546	5,489	89	150	29	1	128	23	10,455
Slovakia	1,980	5,519	670	59	460	6	6	16	8,716
Turkey	127	1	0	1	0	1	4,075	48	4,253
Ukraine	2,611	806	130	5,851	146	6	45	55	9,650
Total	132,335	104,846	45,716	32,096	4,642	11,545	12,448	2,108	345,736

Table A3: Proportions of non-affiliated to a religion by country and year, ESS 2002-2016

	ESS Rounds (1-8)								
Country	2002	2004	2006	2008	2010	2012	2014	2016	N
Austria	0.31	0.29	0.28				0.27	0.27	10,516
Belgium	0.51	0.55	0.57	0.56	0.58	0.60	0.60	0.55	14,276
Bulgaria				0.19	0.19	0.21			6,887
Switzerland	0.38	0.29	0.30	0.32	0.32	0.36	0.36	0.39	13,757
Cyprus				0.01	0.01	0.01			3,414
Czech Republic	0.67	0.71		0.77	0.78	0.80	0.83	0.81	15,027
Germany	0.45	0.46	0.43	0.46	0.45	0.44	0.45	0.45	23,184
Denmark	0.42	0.37	0.37	0.41	0.40	0.44	0.44		10,756
Estonia		0.77	0.72	0.74	0.80	0.70	0.65	0.72	13,284
Spain	0.22	0.26	0.30	0.28	0.32	0.34	0.34	0.33	15,391
Finland	0.24		0.38	0.41	0.39	0.50	0.50	0.45	14,142
France			0.51	0.51	0.51	0.52	0.50	0.47	11,668
UK	0.51			0.53	0.55	0.50	0.51	0.53	13,275
Greece	0.03	0.10		0.09	0.08				9,737
Hungary	0.37		0.39	0.41	0.41	0.52	0.50	0.49	11,443
Ireland	0.17	0.13	0.20	0.19	0.22	0.23	0.25	0.26	18,083
Israel	0.25			0.01	0.00	0.01	0.01	0.01	14,709
Italy	0.23	0.18				0.25		0.26	6,227
Luxemburg	0.25	0.30							3,136
Netherlands	0.56	0.53	0.60	0.59	0.59	0.63	0.63	0.67	15,142
Norway	0.49	0.50	0.46	0.44	0.41	0.49	0.51	0.47	13,218
Poland	0.07	0.08	0.08	0.08	0.09	0.11	0.10	0.09	14,029
Portugal	0.16	0.13	0.13	0.13	0.15	0.17	0.24	0.26	14,908
Russia			0.50	0.45	0.40	0.43		0.42	12,107
Sweden	0.70	0.68	0.68	0.69	0.70	0.68	0.70	0.64	14,346
Slovenia	0.49	0.29	0.50	0.44	0.46	0.44	0.43	0.38	10,455
Slovakia		0.25	0.24	0.22	0.20	0.23			8,716
Turkey		0.03		0.03					4,253
Ukraine		0.29	0.26	0.26	0.27	0.27			9,650
All	0.35	0.35	0.39	0.35	0.37	0.40	0.44	0.42	0.38

Source: European Social Survey, Rounds 1-8

Table A4: Shared of religion by year, countries by participating every year only, ESS 2002-2016, column per cent

	2002	2004	2006	2008	2010	2012	2014	2016	All years
No religion	41.5	38.5	40.3	39.1	40.0	42.2	44.6	42.6	41.1
Catholic	38.5	40.8	39.7	41.7	40.1	38.3	35.8	36.7	39.0
Protestant	16.3	16.6	16.2	15.1	15.2	14.4	14.5	14.9	15.4
Orthodox	0.4	0.5	0.4	0.6	0.7	0.7	0.8	0.8	0.6
Other Christian	1.6	1.5	1.3	1.0	1.4	1.3	1.3	1.2	1.3
Jewish	0.1	0.1	0.1	0.1	0.0	0.1	0.1	0.1	0.1
Islam	1.1	1.4	1.5	1.7	1.9	2.3	2.2	2.8	1.8
Other	0.6	0.6	0.5	0.7	0.6	0.7	0.8	0.8	0.7
Total N	19,984	18.791	19.236	19.246	18.229	18,728	17,439	17,053	148,706

Source: European Social Survey, Rounds 1-8

Table A5: Share of natives, first generation migrants, and second generation respondents by country (pooled analytical sample)

		Native	First generation	Second generation	Total
Austria	N	8040	794	914	9748
	%	82.5	8.1	9.4	100
Belgium	N	11185	1379	1354	13918
	%	80.4	9.9	9.7	100
Bulgaria	N	6320	45	136	6501
	%	97.2	0.7	2.1	100
Switzerland	N	8790	2763	1780	13333
	%	65.9	20.7	13.4	100
Cyprus	N	2929	228	58	3215
	%	91.1	7.1	1.8	100
Czech Republic	N	12377	306	852	13535
	%	91.4	2.3	6.3	100
Germany	N	18810	1866	1825	22501
	%	83.6	8.3	8.1	100
Denmark	N	9333	553	549	10435
	%	89.4	5.3	5.3	100
Estonia	N	7321	1826	2095	11242
	%	65.1	16.2	18.6	100
Spain	N	13056	1133	265	14454
	%	90.3	7.8	1.8	100
Finland	N	11574	331	204	12109
	%	95.6	2.7	1.7	100
France	N	9105	1008	1361	11474
	%	79.4	8.8	11.9	100

UK	N	10545	1306	1002	12853
	%	82	10.2	7.8	100
Greece	N	8169	683	594	9446
	%	86.5	7.2	6.3	100
Hungary	N	10496	165	367	11028
	%	95.2	1.5	3.3	100
Ireland	N	14822	1748	678	17248
	%	85.9	10.1	3.9	100
Israel	N	4378	4302	4958	13638
	%	32.1	31.5	36.4	100
Italy	N	5359	239	113	5711
	%	93.8	4.2	2	100
Luxemburg	N	1509	865	550	2924
	%	51.6	29.6	18.8	100
Netherlands	N	12775	1092	1004	14871
	%	85.9	7.3	6.8	100
Norway	N	11406	1067	584	13057
	%	87.4	8.2	4.5	100
Poland	N	12450	100	488	13038
	%	95.5	0.8	3.7	100
Portugal	N	12502	561	302	13365
	%	93.5	4.2	2.3	100
RU Russia	N	9444	456	627	10527
	%	89.7	4.3	6	100
SE Sweden	N	11370	1512	1189	14071
	%	80.8	10.7	8.5	100
SI Slovenia	N	7500	581	740	8821
	%	85	6.6	8.4	100
SK Slovakia	N	7496	149	397	8042
	%	93.2	1.9	4.9	100
TR Turkey	N	3941	39	87	4067
	%	96.9	1	2.1	100
UA Ukraine	N	6388	802	1044	8234
	%	77.6	9.7	12.7	100
Total	N	269390	27899	26117	323406
	%	83.3	8.6	8.1	100

Source: European Social Survey, Rounds 1-8

Table A6: Shares of natives, first generation and second generation affiliated to different religions (pooled analytical sample)

	Natives		First generation		Second generation		All	
	Col %	Row %	Col %	Row %	Col %	Row %	Col %	Row total (100%)
No religion	39.1	85.0	30.8	6.9	38.0	8.0	38.3	123907
Catholic	32.4	89.0	20.2	5.8	19.5	5.2	30.3	98137
Protestant	14.6	90.7	7.1	4.6	7.8	4.7	13.4	43372
Orthodox	8.8	80.4	11.8	11.2	9.4	8.4	9.1	29349
Other Christian	1.2	72.4	2.9	18.6	1.5	8.9	1.3	4313
Jewish	0.8	19.8	14.1	36.6	18.0	43.6	3.3	10784
Islam	2.7	63.8	10.5	25.4	4.8	10.8	3.6	11568
Other	0.4	52.7	2.5	35.6	0.9	11.7	0.6	1976
All	100	83.3	100	8.6	100	8.1	100	323406

Source: European Social Survey, Rounds 1-8

Table A7: Summary statistics, pooled sample

	mean	sd	min	max	N
Prayer	2.38	2.45	0	6	323406
Attendance	1.60	1.56	0	6	323406
Importance of religion	4.67	3.04	0	10	323406
Age	47.95	18.45	18	100	323406
Religion	*See Table A6*				323406
Generation	*See Table A5*				323406
ESS round	4.54	2.23	1	8	323406
Women	0.54	0.50	0	1	323406
Marital status	*Per cent*				323406
Married	52.11				*168,527*
Separated / divorced etc.	19.50				*63,070*
Single	28.39				*91,809*
Years of education	12.29	4.07	0	30	323406
In paid work	0.52	0.50	0	1	323406
Discriminated against	0.07	0.25	0	1	323406
Country	*See Table A5*				323406

Source: European Social Survey, Rounds 1-8

Table A7a: Summary statistics by migrant generation

	Natives (N=269390)		Immigrants (N=27899)		2nd Generation (N=26117)	
	mean	sd	mean	sd	mean	sd
Prayer	2.36	2.45	2.76	2.50	2.19	2.40
Attendance	1.60	1.55	1.66	1.62	1.48	1.56
Importance of religion	4.63	3.01	5.16	3.16	4.58	3.14
Age	48.31	18.55	47.97	17.65	44.23	17.78
ESS round	4.50	2.22	4.78	2.26	4.74	2.26
Women	0.53	0.50	0.55	0.50	0.54	0.50
Marital status	*Per cent*					
Married	51.97		57.44		47.82	
Separated etc.	19.46		20.90		18.41	
Single	28.56		21.66		33.77	
Years of education	12.18	4.08	12.78	4.29	12.92	3.65
In paid work	0.51	0.50	0.53	0.50	0.55	0.50
Discriminated against	0.05	0.23	0.15	0.36	0.11	0.32

Source: European Social Survey, Rounds 1-8

Table A7b Summary statistics by religious affiliation

	None (N=123907)		Catholic (N=98137)		Protestant (N=43372)		Orthodox (N=29349)		Other Christian (N=4313)		Jewish (N=10784)		Islam (N=11568)		Other (N=1976)	
	mean	sd	mean	sd	mean	sd	mean	sd	mean	sd	mean	sd	mean	sd	mean	sd
Prayer	0.73	1.53	3.63	2.26	2.76	2.43	3.53	2.19	4.22	2.27	2.40	2.46	4.22	2.30	3.47	2.51
Attendance	0.57	0.89	2.46	1.53	1.74	1.34	2.24	1.21	2.90	1.78	1.84	1.97	2.30	1.87	1.86	1.77
Importance of religion	2.51	2.59	6.14	2.30	5.57	2.42	6.20	2.33	7.05	2.64	4.84	3.37	6.82	2.43	6.32	2.94
Age	44.64	17.47	50.68	18.62	52.82	18.61	50.00	18.47	46.79	17.92	47.38	19.43	38.69	15.96	42.16	15.81
ESS round	4.69	2.25	4.40	2.30	4.39	2.28	4.33	1.80	4.15	2.29	5.44	2.07	4.49	2.06	4.64	2.32
Women	0.48	0.50	0.57	0.50	0.56	0.50	0.62	0.49	0.58	0.49	0.55	0.50	0.49	0.50	0.53	0.50
Marital status	*Per cent*															
Married	44.62		56.96		56.31		54.45		54.76		60.58		61.51		47.32	
Separated / divorced etc.	18.93		19.22		20.97		25.41		19.52		16.26		10.93		17.05	
Single	36.46		23.82		22.72		20.14		25.71		23.16		27.57		35.63	
Years of education	12.99	3.68	11.57	4.31	12.80	3.95	11.55	3.93	12.33	4.23	13.42	3.49	9.70	4.71	13.30	4.34
In paid work	0.58	0.49	0.46	0.50	0.52	0.50	0.45	0.50	0.49	0.50	0.53	0.50	0.41	0.49	0.58	0.49
Discriminated against	0.07	0.25	0.04	0.20	0.06	0.23	0.07	0.26	0.14	0.35	0.12	0.33	0.26	0.44	0.18	0.39

Source: European Social Survey, Rounds 1-8

Table A8: Results from nested OLS regression models for attendees, ESS pooled sample, 2002-2016

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Religion (ref=none)						
Catholic		1.569***	1.569***	1.705***	1.583***	1.725***
		(0.0065)	(0.0065)	(0.0125)	(0.0070)	(0.0134)
Protestant		1.141***	1.141***	1.063***	1.111***	1.056***
		(0.0078)	(0.0078)	(0.0158)	(0.0082)	(0.0166)
Orthodox		1.132***	1.130***	1.071***	1.153***	1.055***
		(0.0128)	(0.0128)	(0.0265)	(0.0145)	(0.0295)
Other Christian		2.225***	2.224***	2.070***	2.256***	2.069***
		(0.0196)	(0.0196)	(0.0409)	(0.0229)	(0.0477)
Jewish		1.066***	1.056***	1.155***	1.368***	1.437***
		(0.0266)	(0.0268)	(0.0415)	(0.0367)	(0.0807)
Islam		1.621***	1.617***	1.175***	1.428***	1.025***
		(0.0166)	(0.0166)	(0.0371)	(0.0255)	(0.0519)
Other Religion		1.260***	1.258***	1.264***	1.105***	1.137***
		(0.0285)	(0.0285)	(0.0634)	(0.0389)	(0.0815)
Generation (ref=native)						
First Generation	0.088***	-0.010	-0.071***	-0.010	0.023	-0.026
	(0.0092)	(0.0085)	(0.0186)	(0.0085)	(0.0142)	(0.0316)
Second Generation	0.006	-0.012	-0.046*	-0.013	-0.006	0.015
	(0.0095)	(0.0086)	(0.0189)	(0.0086)	(0.0132)	(0.0299)
		1.569***	1.569***	1.705***	1.583***	1.725***
Catholic # First gen					-0.021	-0.080
					(0.0223)	(0.0492)
Catholic # Second gen					-0.167***	-0.212***
					(0.0223)	(0.0487)
Protestant # First gen					0.450***	0.236**
					(0.0320)	(0.0731)
Protestant # Second gen					0.117***	-0.029
					(0.0312)	(0.0693)
Orthodox # First gen					-0.163***	0.001
					(0.0282)	(0.0668)
Orthodox # Second gen					-0.068*	0.053

					(0.0299)	(0.0700)
Table A8 (cont)						
Other Christian # First gen					-0.171***	0.070
					(0.0513)	(0.1088)
Other Christian # Second gen					-0.027	-0.190
					(0.0686)	(0.1328)
Jewish # First gen					-0.739***	-0.571***
					(0.0365)	(0.0992)
Jewish # Second gen					-0.365***	-0.391***
					(0.0352)	(0.0974)
Islam # First gen					0.228***	0.168*
					(0.0369)	(0.0822)
Islam # Second gen					0.474***	0.568***
					(0.0442)	(0.1093)
Other religion # First gen					0.304***	0.408**
					(0.0625)	(0.1455)
Other religion # Second gen					0.277**	0.147
					(0.0917)	(0.2105)
ESS round	-0.019***	-0.013***	-0.014***	-0.008***	-0.013***	-0.008***
	(0.0012)	(0.0010)	(0.0011)	(0.0016)	(0.0010)	(0.0017)
Catholic # ESS round				-0.030***		-0.032***
				(0.0024)		(0.0025)
Protestant # ESS round				0.018***		0.013***
				(0.0031)		(0.0033)
Orthodox # ESS round				0.012*		0.021***
				(0.0049)		(0.0056)
Other Christian # ESS round				0.039***		0.047***
				(0.0085)		(0.0101)
Jewish # ESS round				-0.013*		-0.010
				(0.0060)		(0.0132)
Islam # ESS round				0.087***		0.080***
				(0.0066)		(0.0092)

Other religion # ESS round		-0.002	-0.008
		(0.0122)	(0.0165)

Table A8 (cont)

First gen # ESS round		0.013***	0.011+
		(0.0035)	(0.0061)
Second gen # ESS round		0.007*	-0.004
		(0.0036)	(0.0058)
Catholic # First gen # ESS round			0.014
			(0.0096)
Catholic # Second gen # ESS round			0.010
			(0.0096)
Protestant # First gen # ESS round			0.044**
			(0.0141)
Protestant # Second gen # ESS round			0.032*
			(0.0137)
Orthodox # First gen # ESS round			-0.037**
			(0.0130)
Orthodox # Second gen # ESS round			-0.028*
			(0.0143)
Other Christian # First gen # ESS round			-0.058**
			(0.0219)
Other Christian # Second gen # ESS round			0.044
			(0.0289)
Jewish # First gen # ESS round			-0.033+
			(0.0172)
Jewish # Second gen # ESS round			0.005
			(0.0168)
Islam # First gen # ESS round			0.010

						(0.0149)
Islam # Second gen # ESS round						-0.024
						(0.0195)

Table A8 (cont)

Other religion # First gen # ESS round						-0.020
						(0.0275)
Other religion # Second gen # ESS round						0.029
						(0.0397)
Observations	323,406	323,406	323,406	323,406	323,406	323,406
R-squared	0.195	0.355	0.355	0.356	0.357	0.359

Standard errors in parentheses *** p<0.001, ** p<0.01, * p<0.05, + p<0.1. Models control additionally for country, age, sex, marital status, years of education, employment, belonging to a discriminated group

Table A9: Results from nested OLS regression models for subjective religiosity, ESS pooled sample, 2002-2016

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Religion (ref=none)						
Catholic		3.285***	3.285***	3.014***	3.297***	3.033***
		(0.0124)	(0.0124)	(0.0239)	(0.0133)	(0.0255)
Protestant		2.771***	2.771***	2.375***	2.754***	2.400***
		(0.0148)	(0.0148)	(0.0300)	(0.0155)	(0.0317)
Orthodox		3.001***	2.997***	2.993***	3.018***	3.103***
		(0.0244)	(0.0244)	(0.0506)	(0.0276)	(0.0562)
Other Christian		4.334***	4.333***	3.678***	4.395***	3.742***
		(0.0374)	(0.0374)	(0.0780)	(0.0435)	(0.0909)
Jewish		2.741***	2.721***	2.740***	3.533***	3.257***
		(0.0507)	(0.0510)	(0.0790)	(0.0699)	(0.1539)
Islam		4.196***	4.190***	3.435***	4.121***	3.493***
		(0.0316)	(0.0317)	(0.0706)	(0.0485)	(0.0989)
Other Religion		3.669***	3.665***	3.403***	3.670***	3.443***
		(0.0543)	(0.0543)	(0.1208)	(0.0742)	(0.1553)
Generation (ref=native)						
First Generation	0.634***	0.330***	0.252***	0.328***	0.522***	0.445***
	(0.0181)	(0.0162)	(0.0355)	(0.0162)	(0.0270)	(0.0602)
Second Generation	0.277***	0.203***	0.118**	0.199***	0.183***	0.167**
	(0.0187)	(0.0164)	(0.0360)	(0.0164)	(0.0251)	(0.0569)
Catholic # First gen					-0.039	-0.085
					(0.0425)	(0.0939)
Catholic # Second gen					-0.188***	-0.260**
					(0.0425)	(0.0927)
Protestant # First gen					0.246***	-0.151
					(0.0610)	(0.1393)
Protestant # Second gen					0.069	-0.390**
					(0.0595)	(0.1322)
Orthodox # First gen					-0.252***	-0.687***
					(0.0537)	(0.1273)

Orthodox # Second gen					0.012	-0.195
					(0.0571)	(0.1334)
Other Christian # First gen						-0.317**
					(0.0978)	-0.348+
Other Christian # Second gen					-0.246+	(0.2075)
					(0.1308)	-0.206
Jewish # First gen					-1.728***	(0.2531)
					(0.0695)	-1.241***
Jewish # Second gen					-0.605***	(0.1890)
					(0.0670)	-0.239
Islam # First gen					-0.162*	(0.1857)
					(0.0703)	-0.332*
Islam # Second gen					0.508***	(0.1567)
					(0.0843)	0.289
Other religion # First gen					-0.138	(0.2083)
					(0.1192)	-0.281
Other religion # Second gen					-0.033	(0.2773)
					(0.1747)	0.157
ESS round	-0.055***	-0.043***	-0.046***	-0.082***	-0.044***	(0.4011)
	(0.0023)	(0.0020)	(0.0021)	(0.0030)	(0.0020)	-0.084***
Catholic # ESS round				0.059***		(0.0033)
				(0.0045)		0.058***
Protestant # ESS round				0.088***		(0.0048)
				(0.0059)		0.079***
Orthodox # ESS round				0.002		(0.0062)
				(0.0093)		-0.022*
Other Christian # ESS round				0.152***		(0.0107)
				(0.0163)		0.152***
Jewish # ESS round				0.015		(0.0193)

		(0.0115)	0.063*
Islam # ESS round		0.155***	(0.0252)
		(0.0125)	0.128***
Other religion # ESS round		0.057*	(0.0175)
		(0.0232)	0.048
First gen # ESS round		0.017*	
	(0.0067)		0.017
Second gen # ESS round	0.018**		(0.0116)
	(0.0069)		0.003
Catholic # First gen # ESS round			(0.0110)
			0.009
Catholic # Second gen # ESS round			(0.0183)
			0.016
Protestant # First gen # ESS round			(0.0183)
			0.082**
Protestant # Second gen # ESS round			(0.0268)
			0.102***
Orthodox # First gen # ESS round			(0.0261)
			0.097***
Orthodox # Second gen # ESS round			(0.0249)
			0.050+
Other Christian # First gen # ESS round			(0.0273)
			-0.002
Other Christian # Second gen # ESS round			(0.0416)
			-0.005
Jewish # First gen # ESS round			(0.0550)
			-0.092**
Jewish # Second gen # ESS round			(0.0328)
			-0.066*

Islam # First gen # ESS round						(0.0321)
						0.033
Islam # Second gen # ESS round						(0.0284)
						0.036
						(0.0372)
Other religion # First gen # ESS round					0.027	0.027
					(0.0525)	(0.0525)
Other religion # Second gen # ESS round					-0.038	-0.038
					(0.0757)	(0.0757)
Observations	323,406	323,406	323,406	323,406	323,406	323,406
R-squared	0.177	0.386	0.386	0.387	0.387	0.388

Standard errors in parentheses *** p<0.001, ** p<0.01, * p<0.05, + p<0.1. Models control additionally for country, age, sex, marital status, years of education, employment, belonging to a discriminated group

Table A10: Robustness Checks for different groups of countries, compared: Prayer, full models only

	Main countries	West Europe	All took Part	Catholic	Protestant
Religion (ref=none)					
Catholic	2.381***	2.327***	2.319***	2.315***	2.365***
	(0.0204)	(0.0278)	(0.0266)	(0.0263)	(0.0529)
Protestant	1.780***	1.951***	1.684***	2.202***	1.738***
	(0.0253)	(0.0343)	(0.0278)	(0.0432)	(0.0307)
Orthodox	1.905***	1.577***	2.790***	2.196***	3.114***
	(0.0448)	(0.3664)	(0.3758)	(0.4279)	(0.4212)
Other Christian	2.899***	3.620***	3.013***	2.666***	3.786***
	(0.0725)	(0.1054)	(0.0834)	(0.0937)	(0.1104)
Jewish	2.021***	0.314	1.036*	1.157*	0.790
	(0.1228)	(0.6238)	(0.4672)	(0.5673)	(0.6705)
Islam	2.271***	2.518***	3.692***	3.363***	3.176***
	(0.0789)	(0.4456)	(0.4511)	(0.5262)	(0.5917)
Other Religion	2.291***	2.551***	2.469***	2.545***	2.494***
	(0.1239)	(0.1828)	(0.1550)	(0.1872)	(0.1994)
Generation (ref=native)					
First Generation	0.257***	0.491***	0.494***	0.458***	0.641***
	(0.0481)	(0.0678)	(0.0577)	(0.0684)	(0.0805)
Second Generation	0.096*	0.146*	0.209***	0.203**	0.196*
	(0.0454)	(0.0651)	(0.0570)	(0.0673)	(0.0777)
Catholic # First generation	0.092	-0.114	-0.095	0.011	0.093
	(0.0749)	(0.1045)	(0.0867)	(0.0933)	(0.1581)
Catholic # Second generation	-0.258***	-0.174	-0.393***	-0.342***	-0.367*
	(0.0740)	(0.1091)	(0.0902)	(0.0935)	(0.1802)
Protestant # First generation	0.150	-0.214	-0.064	-0.474**	-0.062
	(0.1111)	(0.1459)	(0.1210)	(0.1523)	(0.1582)
Protestant # Second generation	-0.157	-0.470***	-0.330**	-0.528***	-0.414**
	(0.1055)	(0.1391)	(0.1162)	(0.1598)	(0.1415)
Orthodox # First generation	-0.516***	0.345	-0.907*	-0.267	-0.878+
	(0.1016)	(0.4225)	(0.4203)	(0.4726)	(0.5017)
Orthodox # Second generation	0.050	0.892	0.100	-0.253	0.190
	(0.1064)	(0.5558)	(0.5704)	(0.6461)	(0.6727)
Other Christian # First generation	0.151	-0.584*	-0.162	0.177	-0.876**
	(0.1655)	(0.2721)	(0.1835)	(0.1978)	(0.3260)
Other Christian # Second generation	-0.300	-0.367	-0.558*	-0.234	-0.853*

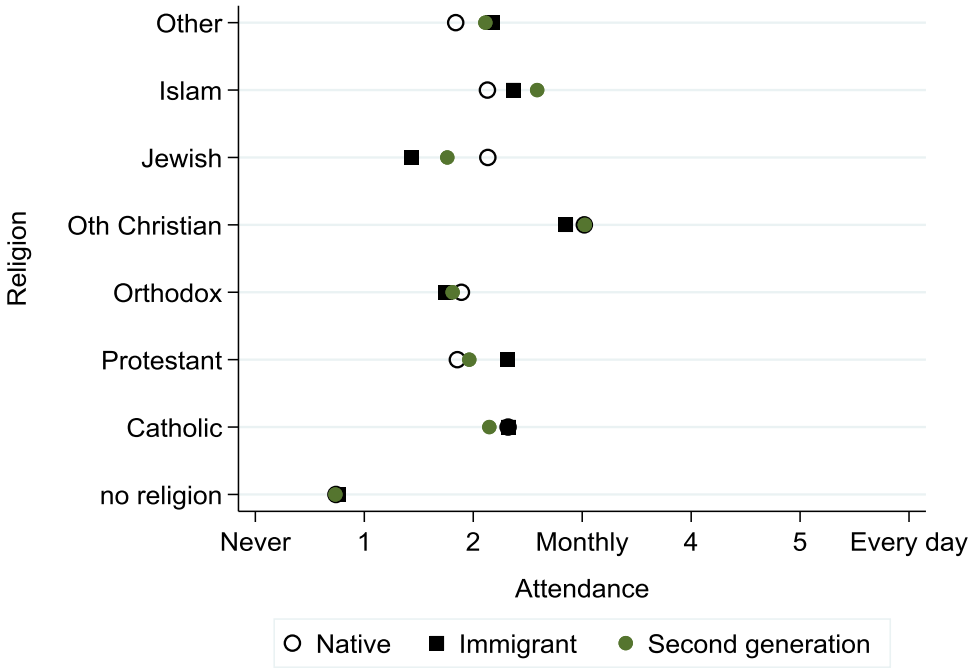
	(0.2019)	(0.3606)	(0.2222)	(0.2410)	(0.4000)
Jewish # First generation	-0.899***	0.826	0.026	0.481	-0.500
	(0.1508)	(0.8642)	(0.6973)	(0.7766)	(1.0719)
Jewish # Second generation	-0.166	1.534	0.927	0.419	2.157+
	(0.1481)	(1.1655)	(0.7883)	(0.9136)	(1.1650)
Islam # First generation	0.360**	-0.008	-1.173*	-0.673	-0.605
	(0.1250)	(0.4636)	(0.4646)	(0.5415)	(0.6101)
Islam # Second generation	0.181	-0.258	-1.414**	-0.953+	-0.962
	(0.1662)	(0.4887)	(0.4837)	(0.5602)	(0.6413)
Other religion # First generation	0.345	-0.281	0.002	0.180	-0.017
	(0.2212)	(0.3182)	(0.2509)	(0.3122)	(0.3302)
Other religion # Second generation	0.005	-0.519	-0.329	-0.772+	-0.325
	(0.3200)	(0.4535)	(0.3584)	(0.4668)	(0.4579)
ESS round	-0.031***	-0.039***	-0.044***	-0.041***	-0.038***
	(0.0026)	(0.0037)	(0.0033)	(0.0040)	(0.0040)
Catholic # ESS round	-0.026***	-0.007	-0.032***	-0.020***	0.010
	(0.0038)	(0.0054)	(0.0051)	(0.0050)	(0.0105)
Protestant # ESS round	0.003	-0.001	0.006	0.010	0.009
	(0.0049)	(0.0069)	(0.0055)	(0.0087)	(0.0061)
Orthodox # ESS round	0.012	0.127	-0.076	-0.012	-0.135
	(0.0085)	(0.0920)	(0.0786)	(0.0956)	(0.0893)
Other Christian # ESS round	0.074***	-0.018	0.071***	0.117***	-0.034
	(0.0154)	(0.0222)	(0.0180)	(0.0203)	(0.0227)
Jewish # ESS round	0.048*	0.261*	0.100	0.156	0.064
	(0.0201)	(0.1328)	(0.0943)	(0.1108)	(0.1335)
Islam # ESS round	0.111***	0.193*	-0.019	0.022	0.102
	(0.0140)	(0.0834)	(0.0763)	(0.0877)	(0.1052)
Other religion # ESS round	0.008	-0.063+	-0.036	-0.007	-0.071+
	(0.0251)	(0.0361)	(0.0308)	(0.0375)	(0.0383)
First generation # ESS round	0.017+	0.015	-0.006	0.004	0.006
	(0.0092)	(0.0130)	(0.0110)	(0.0129)	(0.0153)
Second generation # ESS round	0.001	0.007	-0.012	-0.001	-0.012
	(0.0088)	(0.0127)	(0.0110)	(0.0129)	(0.0150)
Catholic # First generation # ESS round	0.007	0.019	0.034*	0.008	-0.017
	(0.0146)	(0.0203)	(0.0168)	(0.0180)	(0.0299)

Catholic # Second generation # ESS round	0.033*	0.002	0.059***	0.032+	0.078*
	(0.0146)	(0.0214)	(0.0178)	(0.0184)	(0.0341)
Protestant # First generation # ESS round	0.069**	0.085**	0.096***	0.092**	0.071*
	(0.0214)	(0.0284)	(0.0233)	(0.0294)	(0.0302)
Protestant # Second generation # ESS round	0.071***	0.103***	0.094***	0.049	0.119***
	(0.0208)	(0.0275)	(0.0229)	(0.0314)	(0.0275)
Orthodox # First generation # ESS round	0.062**	-0.096	0.123	0.054	0.134
	(0.0198)	(0.0994)	(0.0857)	(0.1018)	(0.1025)
Orthodox # Second generation # ESS round	-0.023	-0.143	-0.030	0.077	-0.053
	(0.0218)	(0.1215)	(0.1091)	(0.1282)	(0.1345)
Other Christian # First generation # ESS round	-0.061+	0.067	-0.013	-0.049	0.065
	(0.0332)	(0.0529)	(0.0377)	(0.0408)	(0.0621)
Other Christian # Second generation # ESS round	0.046	0.025	0.066	-0.031	0.125
	(0.0439)	(0.0750)	(0.0503)	(0.0578)	(0.0772)
Jewish # First generation # ESS round	-0.061*	-0.263	-0.094	-0.198	0.055
	(0.0262)	(0.1822)	(0.1416)	(0.1541)	(0.2192)
Jewish # Second generation # ESS round	-0.045+	-0.385+	-0.174	-0.153	-0.191
	(0.0256)	(0.2116)	(0.1449)	(0.1651)	(0.2237)
Islam # First generation # ESS round	-0.042+	-0.137	0.102	0.042	-0.041
	(0.0227)	(0.0866)	(0.0789)	(0.0907)	(0.1088)
Islam # Second generation # ESS round	-0.006	-0.032	0.174*	0.124	0.054
	(0.0297)	(0.0906)	(0.0821)	(0.0938)	(0.1138)
Other religion # First generation # ESS round	-0.009	0.092	0.074	-0.006	0.091
	(0.0418)	(0.0612)	(0.0473)	(0.0592)	(0.0616)
Other religion # Second generation #	0.049	0.157+	0.102	0.124	0.133

ESS round					
	(0.0604)	(0.0850)	(0.0668)	(0.0850)	(0.0841)
Observations	323,406	141,429	181,907	152,585	99,897
R-squared	0.402	0.403	0.380	0.407	0.317

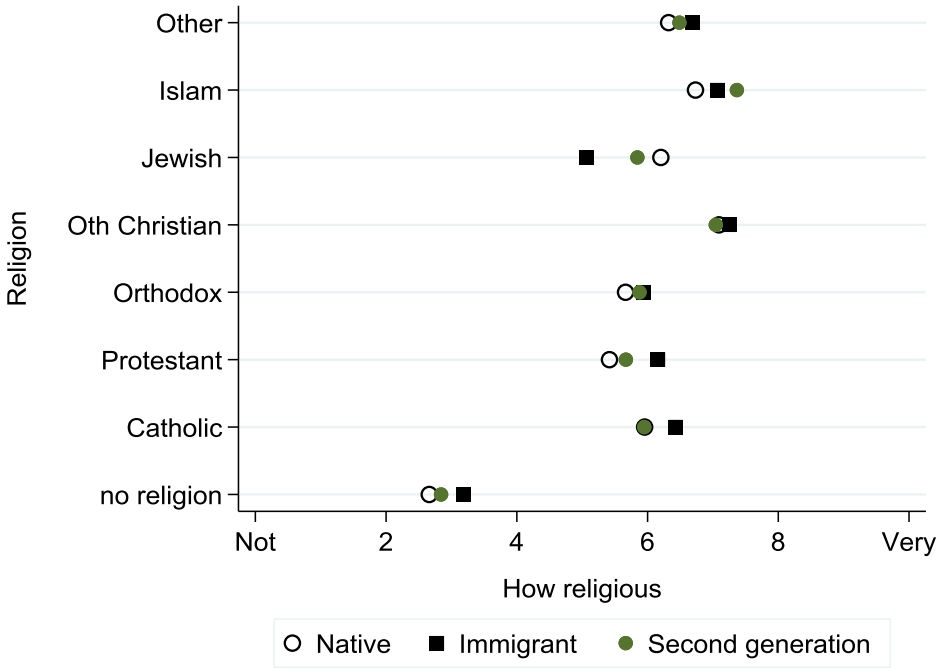
Standard errors in parentheses*** p<0.001, ** p<0.01, * p<0.05, + p<0.1. Models control additionally for: country, age, sex, marital status, year of education, employment, belonging to discriminated group

Figure A1: Attendance by religious affiliation and generation, estimates from pooled OLS regression (N=323,406)



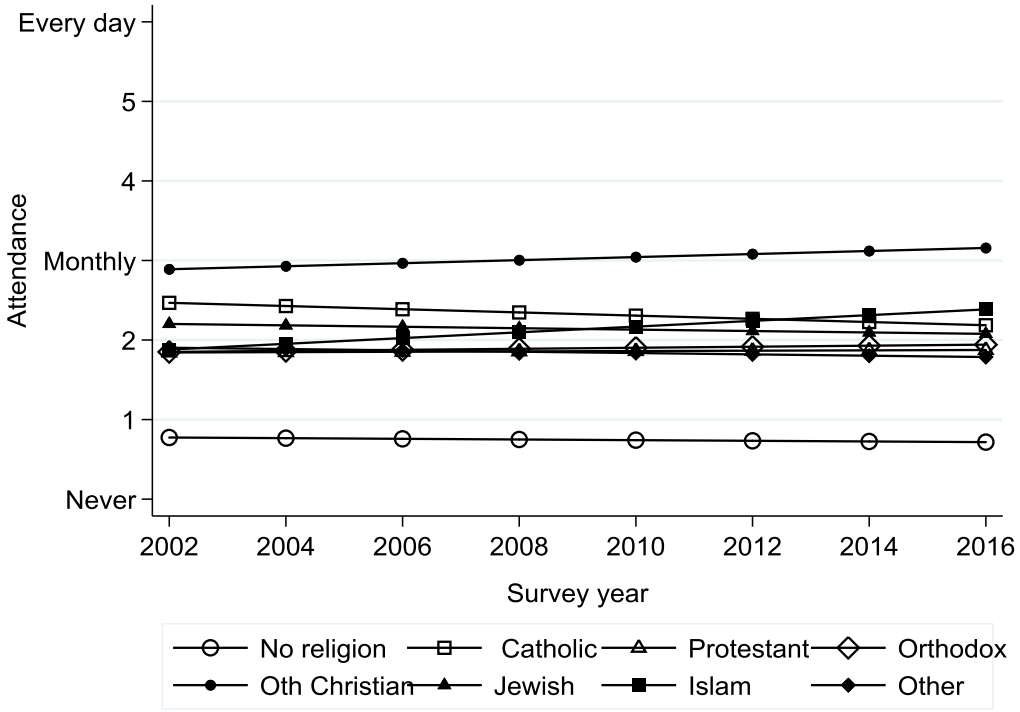
Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure A2: Subjective religiosity by religious affiliation and generation, estimates from pooled OLS regression (N=323,406)



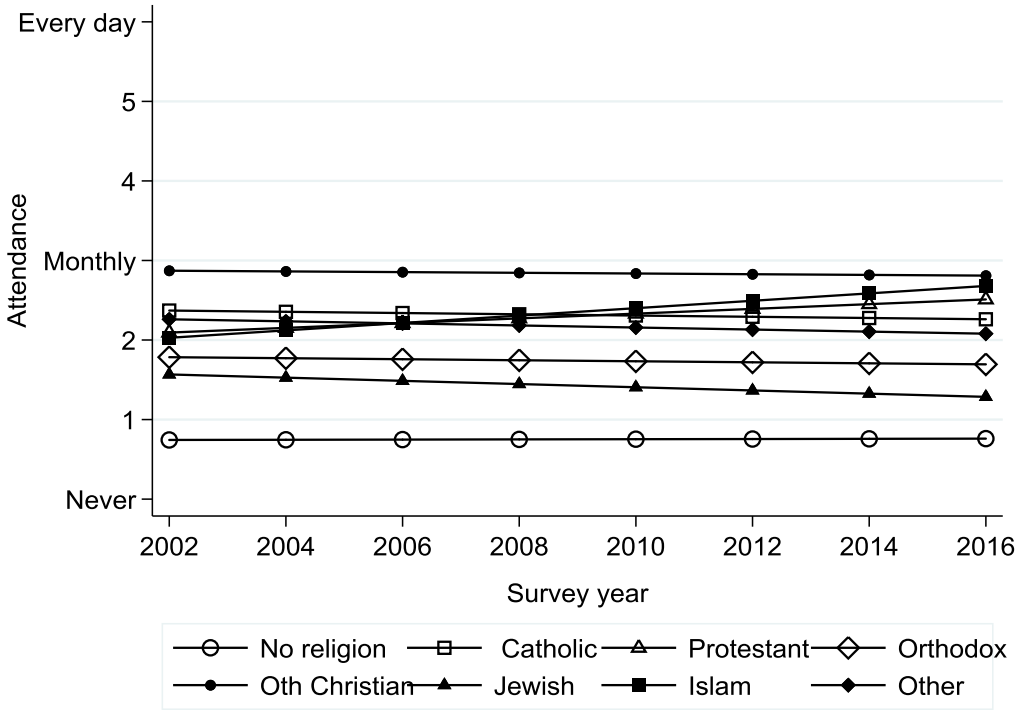
Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure A3: Attendance over time by religious affiliation: Natives. Estimates from pooled OLS regression (N=323,406)



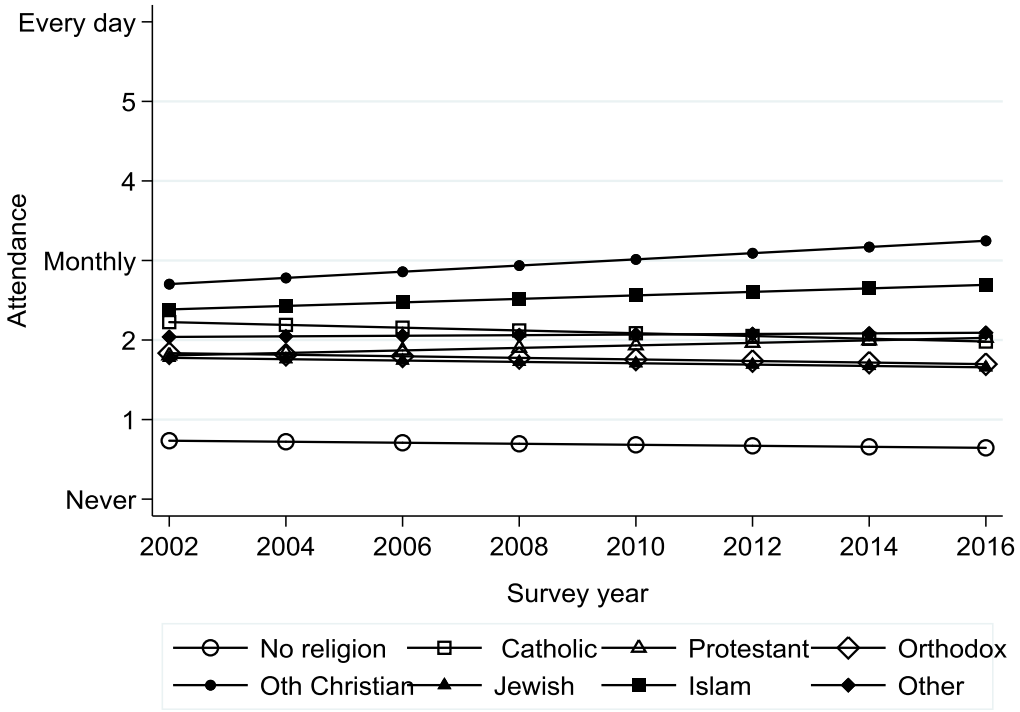
Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure A4: Attendance over time by religious affiliation: 1st generation. Estimates from pooled OLS regression (N=323,406)



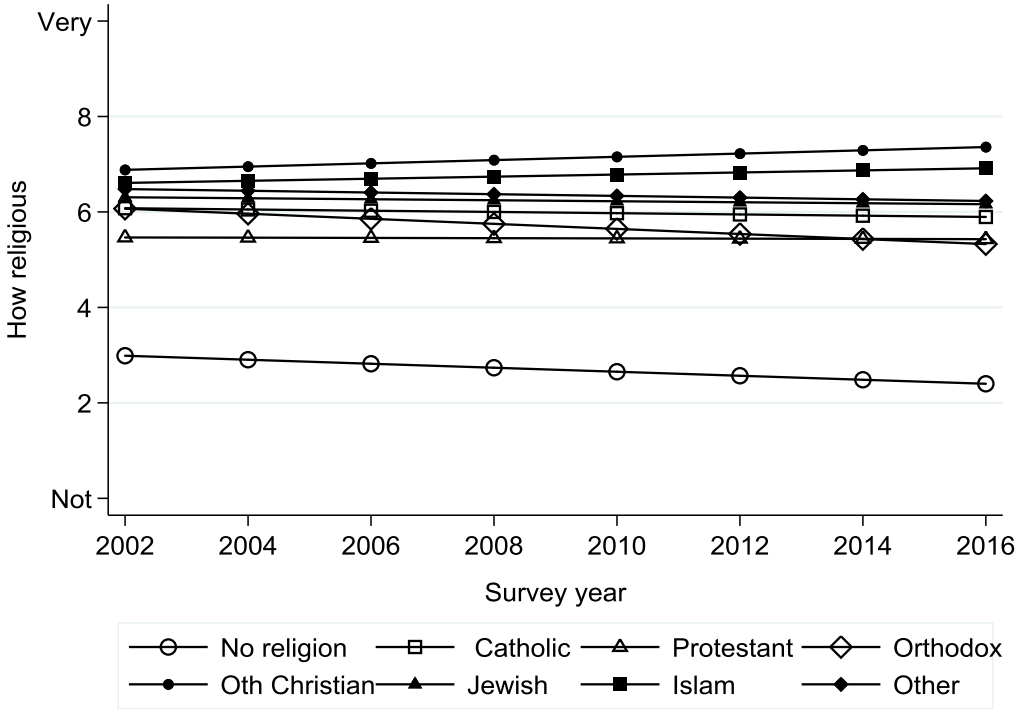
Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure A5: Attendance over time by religious affiliation: 2nd generation. Estimates from pooled OLS regression (N=323,406)



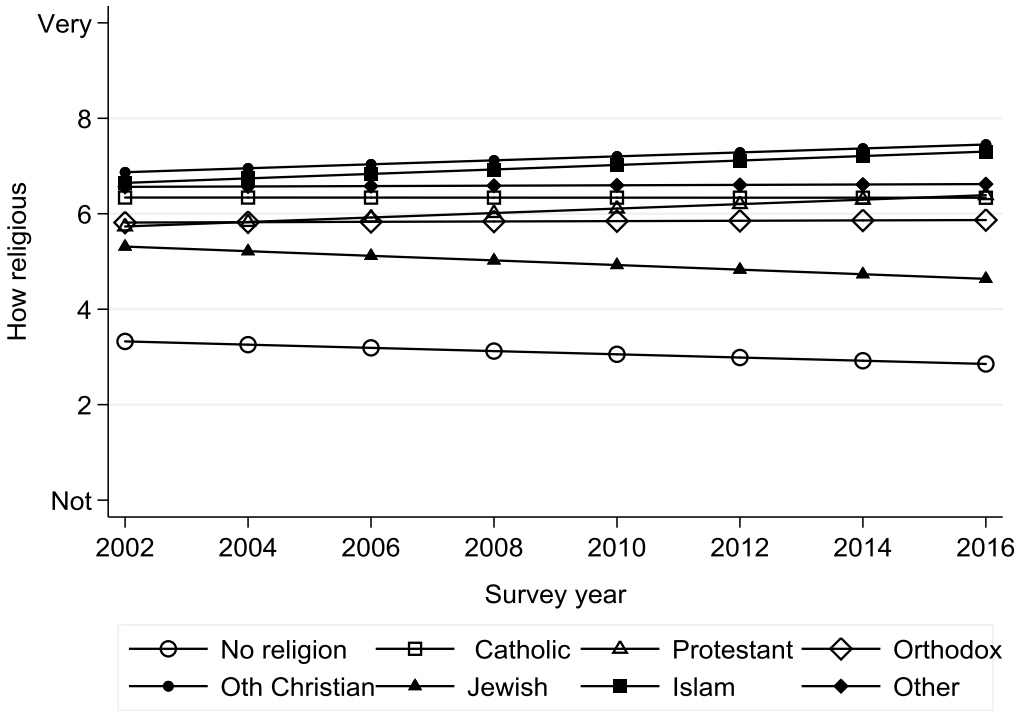
Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure A6: Subjective religiosity over time by religious affiliation: Natives. Estimates from pooled OLS regression (N=323,406)



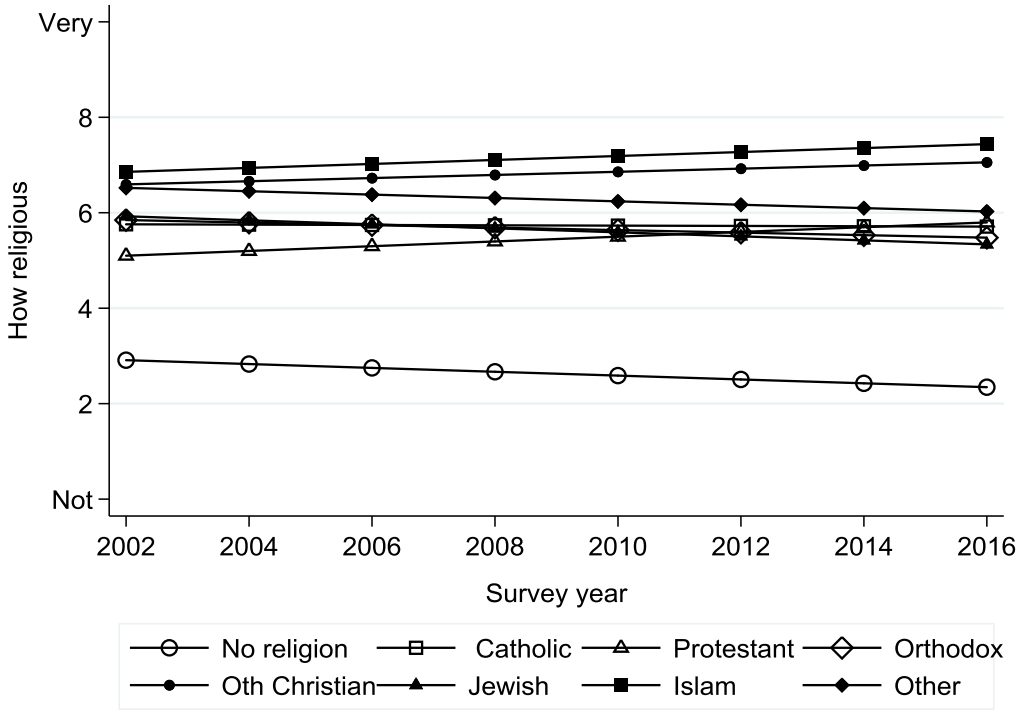
Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure A7: Subjective religiosity over time by religious affiliation: 1st generation. Estimates from pooled OLS regression (N=323,406)



Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects

Figure A8: Subjective religiosity over time by religious affiliation: 2nd generation. Estimates from pooled OLS regression (N=323,406)



Note: estimates are adjusted for individual characteristics (age, sex, marital status, years of education, employment, belonging to a discriminated group) as well as year and country fixed effects