

Religion and Preferences for Social Insurance

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Online Appendix of Additional Results

Religiosity and Social Welfare Spending: 1990s Cross-Country Evidence

A. OLS and IV results for extended sample including all countries included in both the World Values Survey, Wave 4 and Persson and Tabellini (2003). The specification is the same as the one reported in Table 1 for high income OECD cases. In the OLS specification, the estimated coefficient for *God Important* is -1.204 with a standard error of 0.603 and is statistically significant at the 0.054 level. The estimated coefficient for *Religious Attendance* in the OLS specification is -1.522 with a standard error of 0.890 and is statistically significant at the 0.097 level. The IV estimates are of limited value because the instruments are only weakly correlated with the religiosity measures in this sample. This may be because the determinants of religiosity are different across the samples or simply due to the fact that there is substantial missing data for the instruments for the larger sample. The results for both the OLS and IV specifications are qualitatively similar if additional denominational variables are added.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-1.204 (0.603)		-2.764 (1.565)	
<i>Religious Attendance</i>		-1.522 (0.890)		-3.548 (1.827)
<i>Gini Coefficient</i>	-0.089 (0.105)	-0.106 (0.112)	0.020 (0.110)	-0.052 (0.113)
<i>Population Over 65</i>	0.541 (0.337)	0.707 (0.308)	0.323 (0.468)	0.523 (0.364)
<i>Trade Openness</i>	-0.003 (0.007)	0.001 (0.007)	0.002 (0.005)	0.003 (0.005)
<i>Majoritarian</i>	-0.563 (1.115)	-0.553 (1.172)	-1.166 (0.992)	-1.674 (1.092)
<i>Catholic</i>	4.892 (2.179)	5.610 (2.415)	4.769 (2.630)	6.869 (2.651)
<i>Buddhist</i>	-17.775 (4.647)	-12.485 (6.046)	-18.449 (3.769)	-4.730 (5.746)
<i>GDP per capita</i>	0.00015 (0.00013)	0.00011 (0.00012)	-0.00001 (0.00015)	0.00008 (0.00010)
Constant	13.729 (8.625)	10.299 (8.273)	24.405 (14.414)	18.638 (11.176)
Standard Error of Regression	3.41	3.48	2.6	2.6
R-Squared	0.78	0.78		
Observations	42	41	32	31
F-statistic for test of excl. instruments			0.87	1.69
F p-value			0.475	0.202
Hansen J-statistic			2.532	2.378
Chi-Squared(2) p-value			0.282	0.305

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

B. OLS and IV results for high income OECD sample excluding the US to check whether American “exceptionalism” in terms of either religiosity and/or social insurance spending is driving the results. The magnitude of the estimated coefficients for the religiosity measures is somewhat larger in both the OLS and IV specifications when the US is excluded. However, caution should be used in interpreting the IV results excluding the US because the correlation between the instruments and the measures of religiosity is weaker.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-2.182 (0.847)		-4.326 (1.058)	
<i>Religious Attendance</i>		-3.175 (1.142)		-4.338 (0.975)
<i>Gini Coefficient</i>	-0.188 (0.194)	-0.167 (0.187)	-0.089 (0.249)	-0.122 (0.178)
<i>Population Over 65</i>	0.783 (0.662)	0.729 (0.627)	0.152 (0.534)	0.472 (0.407)
<i>Trade Openness</i>	0.033 (0.023)	0.037 (0.021)	0.018 (0.038)	0.032 (0.032)
<i>Majoritarian</i>	0.550 (1.817)	-1.370 (1.816)	-1.193 (1.815)	-2.735 (1.654)
<i>Catholic</i>	4.828 (3.452)	5.501 (3.006)	9.613 (4.027)	7.533 (3.198)
<i>Buddhist</i>	-13.022 (3.673)	-0.179 (5.473)	-12.931 (4.354)	4.513 (3.947)
Constant	18.051 (17.054)	17.106 (15.425)	36.157 (15.423)	23.581 (11.235)
Standard Error of Regression	2.88	2.76	2.9	2.3
R-Squared	0.73	0.75		
Observations	21	21	20	20
F-statistic for test of excl. instruments			1.38	3.45
F p-value			0.305	0.060
Hansen J-statistic			0.673	2.388
Chi-Squared(2) p-value			0.714	0.303

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

C. OLS and IV results for high income OECD sample adding a measure of real GDP per capita to baseline specification in Table 1 to control for level of economic development. The magnitude and statistical significance of the estimates for *God Important* and *Religious Attendance* are substantially the same as those reported in Table 1.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-1.913 (0.609)		-2.459 (0.715)	
<i>Religious Attendance</i>		-2.727 (0.843)		-2.948 (0.668)
<i>Gini Coefficient</i>	-0.179 (0.199)	-0.152 (0.196)	-0.154 (0.178)	-0.142 (0.163)
<i>Population Over 65</i>	0.847 (0.683)	0.807 (0.641)	0.654 (0.536)	0.761 (0.458)
<i>Trade Openness</i>	0.031 (0.022)	0.033 (0.020)	0.027 (0.030)	0.034 (0.026)
<i>Majoritarian</i>	0.598 (1.880)	-1.107 (1.734)	0.350 (1.590)	-1.265 (1.562)
<i>Catholic</i>	4.557 (3.219)	5.201 (2.789)	5.657 (2.911)	5.583 (2.615)
<i>Buddhist</i>	-13.592 (3.573)	-2.782 (3.402)	-14.259 (3.299)	-1.896 (2.697)
<i>GDP per capita</i>	0.00012 (0.00023)	0.00017 (0.00019)	0.00008 (0.00019)	0.00017 (0.00015)
Constant	13.877 (18.072)	11.857 (16.354)	19.486 (15.376)	12.798 (12.022)
Standard Error of Regression	2.88	2.74	2.3	2.2
R-Squared	0.77	0.79		
Observations	22	22	21	21
F-statistic for test of excl. instruments			16.21	23.23
F p-value			0.000	0.000
Hansen J-statistic			2.290	2.425
Chi-Squared(2) p-value			0.318	0.297

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

D. OLS and IV results for high income OECD sample adding a measure of ethnic heterogeneity to baseline specification in Table 1 to control for the possibility that ethnic heterogeneity decreases altruism and therefore welfare spending. The measure of ethnic heterogeneity is from Persson and Tabellini and is the average of 5 different indexes (see Persson and Tabellini 2003 for details). The magnitude and statistical significance of the estimates for *God Important* and *Religious Attendance* are virtually unchanged from those reported in Table 1.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-1.890 (0.706)		-2.615 (0.866)	
<i>Religious Attendance</i>		-2.784 (0.924)		-3.016 (0.879)
<i>Gini Coefficient</i>	-0.256 (0.186)	-0.260 (0.164)	-0.204 (0.170)	-0.249 (0.135)
<i>Population Over 65</i>	0.782 (0.676)	0.686 (0.615)	0.533 (0.560)	0.623 (0.490)
<i>Trade Openness</i>	0.037 (0.021)	0.041 (0.017)	0.028 (0.031)	0.039 (0.024)
<i>Majoritarian</i>	1.561 (2.307)	0.204 (2.160)	0.934 (1.976)	-0.046 (2.002)
<i>Catholic</i>	4.464 (3.096)	5.234 (2.884)	5.996 (2.889)	5.630 (2.663)
<i>Buddhist</i>	-16.236 (4.691)	-6.476 (5.631)	-16.745 (3.727)	-5.773 (4.458)
<i>Average ELF</i>	-6.186 (4.918)	-8.926 (4.361)	-4.934 (4.018)	-8.882 (3.389)
Constant	19.004 (15.216)	19.965 (12.810)	25.302 (13.401)	21.413 (10.368)
Standard Error of Regression	2.82	2.61	2.3	2.1
R-Squared	0.78	0.81		
Observations	22	22	21	21
F-statistic for test of excl. instruments			12.42	18.65
F p-value			0.001	0.000
Hansen J-statistic			2.695	4.402
Chi-Squared(2) p-value			0.260	0.111

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

E. OLS and IV results for high income OECD sample adding a measure of wage bargaining coordination to the baseline specification in Table 1. The index of wage bargaining coordination is from the OECD Employment Outlook (2004) and results in two fewer observations. In the OLS specification, the estimated coefficient for *God Important* is -1.316 with a standard error of 0.679 and is statistically significant at the 0.079 level. The estimated coefficient for *Religious Attendance* in the OLS specification is -1.976 with a standard error of 1.156 and is statistically significant at the 0.115 level. The IV estimates for the religiosity measures are virtually unchanged. The coefficient estimates for the variable measuring wage bargaining coordination are statistically insignificant in the OLS and IV specifications.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-1.316 (0.679)		-2.543 (0.821)	
<i>Religious Attendance</i>		-1.976 (1.156)		-2.934 (0.740)
<i>Gini Coefficient</i>	-0.159 (0.178)	-0.145 (0.183)	-0.117 (0.177)	-0.116 (0.161)
<i>Population Over 65</i>	1.061 (0.662)	0.973 (0.728)	0.583 (0.512)	0.682 (0.458)
<i>Trade Openness</i>	0.031 (0.028)	0.034 (0.027)	0.020 (0.029)	0.029 (0.025)
<i>Majoritarian</i>	0.127 (4.422)	-1.990 (4.974)	-1.224 (3.516)	-3.720 (3.756)
<i>Catholic</i>	1.739 (3.041)	2.285 (3.309)	4.849 (3.268)	4.168 (2.795)
<i>Buddhist</i>	-14.368 (11.719)	-3.515 (13.392)	-12.779 (9.999)	2.575 (9.855)
<i>Coordination</i>	-0.016 (1.384)	-0.394 (1.391)	-0.363 (1.200)	-0.757 (1.037)
Constant	9.797 (17.621)	11.577 (20.148)	23.555 (15.088)	19.599 (14.001)
Standard Error of Regression	2.76	2.74	2.3	2.1
R-Squared	0.76	0.76		
Observations	20	20	20	20
F-statistic for test of excl. instruments			7.38	38.76
F p-value			0.009	0.000
Hansen J-statistic			2.939	4.226
Chi-Squared(2) p-value			0.230	0.121

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

F. OLS and IV results for high income OECD sample adding a measure of the level of unionization to baseline specification in Table 1. The unionization measure is from the OECD Employment Outlook (2004) and results in two fewer observations. In the OLS specification, the estimated coefficient for *God Important* is -1.645 with a standard error of 0.660 and is statistically significant at the 0.030 level. The estimated coefficient for *Religious Attendance* in the OLS specification is -2.301 with a standard error of 0.986 and is statistically significant at the 0.040 level. The IV estimates for the religiosity measures are virtually unchanged. The OLS coefficient estimates for the variable measuring unionization are statistically insignificant at conventional levels while the IV estimates are marginally significant.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-1.645 (0.660)		-2.678 (0.882)	
<i>Religious Attendance</i>		-2.301 (0.986)		-3.057 (0.791)
<i>Gini Coefficient</i>	-0.199 (0.146)	-0.190 (0.161)	-0.193 (0.129)	-0.184 (0.129)
<i>Population Over 65</i>	0.917 (0.581)	0.884 (0.604)	0.521 (0.545)	0.666 (0.447)
<i>Trade Openness</i>	0.018 (0.034)	0.022 (0.032)	0.003 (0.031)	0.015 (0.028)
<i>Majoritarian</i>	1.163 (2.270)	-0.128 (2.202)	1.365 (1.562)	-0.447 (1.622)
<i>Catholic</i>	4.595 (4.690)	4.953 (4.406)	8.281 (4.257)	7.002 (3.818)
<i>Buddhist</i>	-13.568 (3.547)	-4.410 (3.589)	-13.948 (2.753)	-1.596 (2.842)
<i>Unionization</i>	0.051 (0.059)	0.048 (0.053)	0.077 (0.047)	0.061 (0.042)
Constant	12.481 (14.409)	11.628 (14.915)	22.579 (13.871)	16.639 (11.118)
Standard Error of Regression	2.62	2.63	2.1	2.0
R-Squared	0.78	0.78		
Observations	20	20	20	20
F-statistic for test of excl. instruments			13.00	91.27
F p-value			0.001	0.000
Hansen J-statistic			3.581	3.923
Chi-Squared(2) p-value			0.167	0.141

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

G. OLS and IV results for high income OECD sample adding a measure of Christian Democracy to the baseline specification in Table 1. The measure of Christian Democracy is coded 1 for countries where a Christian Democratic party was the largest party in government from 1990-1998 and 0 where a Christian Democratic party was never the largest party in government, with intermediate cases for which a Christian Democratic party was the largest party in government for some fraction of the period weighted accordingly. The source for this variable is the Database of Political Institutions, 2004 version (Beck et al 2001). The magnitude and statistical significance of the estimates for *God Important* and *Religious Attendance* are virtually unchanged from those reported in Table 1. The coefficient estimates for the variable measuring Christian Democracy are statistically insignificant at conventional levels. Note that the inclusion of this variable risks biasing our coefficient estimates for religiosity as one mechanism by which the preferences of religious voters for less generous social insurance programs might influence policy outcomes is the election of Christian Democratic parties that represent these preferences. This possibility as well as other considerations is why the Christian Democratic variable and the partisan variable discussed below are not included in the baseline specifications reported in Table 1.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-1.994 (0.698)		-2.574 (0.762)	
<i>Religious Attendance</i>		-2.880 (0.916)		-2.884 (0.682)
<i>Gini Coefficient</i>	-0.181 (0.208)	-0.145 (0.195)	-0.148 (0.189)	-0.144 (0.158)
<i>Population Over 65</i>	0.772 (0.681)	0.672 (0.635)	0.563 (0.562)	0.677 (0.492)
<i>Trade Openness</i>	0.031 (0.026)	0.031 (0.024)	0.024 (0.030)	0.033 (0.026)
<i>Majoritarian</i>	0.769 (1.862)	-0.974 (1.640)	0.397 (1.629)	-0.921 (1.574)
<i>Catholic</i>	4.295 (3.185)	4.754 (2.916)	5.559 (2.709)	4.742 (2.222)
<i>Buddhist</i>	-13.926 (3.391)	-2.769 (4.115)	-14.705 (3.159)	-2.603 (3.175)
<i>Christian Democracy</i>	0.576 (2.473)	1.288 (2.329)	0.628 (2.186)	1.359 (1.939)
Constant	17.126 (16.792)	16.601 (14.870)	22.565 (14.071)	16.346 (11.276)
Standard Error of Regression	2.90	2.77	2.3	2.2
R-Squared	0.77	0.79		
Observations	22	22	21	21
F-statistic for test of excl. instruments			14.60	19.15
F p-value			0.001	0.000
Hansen J-statistic			2.607	3.378
Chi-Squared(2) p-value			0.272	0.185

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

H. OLS and IV results for high income OECD sample adding a measure of government partisanship to baseline specification in Table 1. The measure of government partisanship is the partisan center of gravity from Robert Franzese's "Political Economy of Public Debt Database". The magnitude and statistical significance of the estimates for *God Important* and *Religious Attendance* are substantially the same as those reported in Table 1. The coefficient estimates for the variable measuring government partisanship are small and statistically insignificant.

Regressor	OLS Estimates		IV Estimates	
<i>God Important</i>	-1.803 (0.681)		-2.367 (0.921)	
<i>Religious Attendance</i>		-2.664 (1.108)		-2.617 (0.824)
<i>Gini Coefficient</i>	-0.186 (0.201)	-0.173 (0.193)	-0.164 (0.177)	-0.174 (0.157)
<i>Population Over 65</i>	0.945 (0.685)	0.837 (0.728)	0.700 (0.591)	0.853 (0.524)
<i>Trade Openness</i>	0.038 (0.033)	0.037 (0.031)	0.029 (0.029)	0.038 (0.026)
<i>Majoritarian</i>	1.229 (1.611)	-0.536 (1.792)	0.671 (1.616)	-0.474 (1.699)
<i>Catholic</i>	3.929 (3.331)	4.568 (3.215)	5.191 (3.005)	4.487 (2.665)
<i>Buddhist</i>	-11.884 (4.097)	-2.313 (4.431)	-13.621 (4.196)	-2.384 (3.083)
<i>Government Partisanship</i>	-0.401 (0.635)	-0.212 (0.682)	-0.186 (0.606)	-0.228 (0.561)
Constant	15.403 (17.041)	15.120 (16.159)	20.735 (13.679)	14.828 (10.965)
Standard Error of Regression	2.99	2.92	2.3	2.2
R-Squared	0.75	0.76		
Observations	21	21	21	21
F-statistic for test of excl. instruments			7.88	25.55
F p-value			0.005	0.000
Hansen J-statistic			2.024	2.740
Chi-Squared(2) p-value			0.364	0.254

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses. For the IV specifications, the endogenous regressors are our religiosity measures and the instruments are *State Religious Support*, *State Religion*, and *Religious Pluralism*.

I. OLS results for high income OECD sample using World Values Survey, Wave 3 rather than 4 and adding a measure indicating average responses to a question asking respondents to place themselves on a scale with 1 indicating “In the long run, hard work usually brings a better life” and 10 indicating “Hard work doesn’t generally bring success—it is more a matter of luck and connections”. The coefficient estimates for the variable *God Important* are virtually identical, with or without the *Luck Important* variable, to the estimates with the Wave 4 data. The coefficient estimates for the variable *Religious Attendance* are somewhat smaller and less precisely estimated. The estimate for *Religious Attendance* is, however, negative as hypothesized and significant at the 0.159 and 0.180 levels respectively. The coefficient estimates for the *Luck Important* variable are not statistically significant.

Regressor	OLS Estimates			
<i>God Important</i>	-2.067 (0.569)	-2.113 (0.598)		
<i>Religious Attendance</i>			-2.022 (1.339)	-2.101 (1.458)
<i>Gini Coefficient</i>	-0.249 (0.151)	-0.236 (0.161)	-0.197 (0.196)	-0.185 (0.212)
<i>Population Over 65</i>	0.754 (0.525)	0.804 (0.568)	1.170 (0.658)	1.209 (0.705)
<i>Trade Openness</i>	0.008 (0.023)	0.008 (0.024)	0.042 (0.029)	0.043 (0.031)
<i>Majoritarian</i>	-0.666 (1.363)	-1.024 (1.539)	-0.452 (2.005)	-0.754 (2.281)
<i>Catholic</i>	3.709 (2.484)	3.633 (2.632)	2.613 (3.568)	2.603 (3.735)
<i>Buddhist</i>	-17.212 (3.044)	-17.611 (3.204)	-7.219 (4.074)	-7.259 (4.196)
<i>Luck Important</i>		-0.494 (0.833)		-0.402 (1.088)
Constant	22.249 (13.494)	23.822 (13.900)	7.292 (16.038)	8.527 (16.747)
Standard Error of Regression	2.17	2.25	2.74	2.85
R-Squared	0.85	0.85	0.76	0.76
Observations	19	19	19	19

Notes: The dependent variable is *Social Welfare Spending*. For each estimate, its robust standard error is reported in parentheses.

Religiosity and Social Welfare Spending: International Individual-Level Evidence

J. OLS results for extended individual-level sample including all countries from the 1996 ISSP survey data for which the independent and dependent variables in our baseline specification were collected (19 countries). The magnitude and statistical significance of the estimates for *Religious Attendance--ISSP* are substantially the same as those reported in Table 2.

Regressor	OLS Estimates	
<i>Religious Attendance—ISSP</i>	-0.029 (0.007)	-0.030 (0.007)
<i>Income Quartile</i>	-0.095 (0.018)	-0.112 (0.018)
<i>Female</i>	0.134 (0.017)	0.115 (0.019)
<i>Age</i>	0.004 (0.001)	0.004 (0.001)
<i>Education Years</i>	-0.020 (0.007)	-0.019 (0.008)
<i>Unemployed</i>	0.082 (0.048)	0.077 (0.063)
<i>Union</i>	0.069 (0.027)	0.080 (0.026)
<i>Catholic</i>	0.019 (0.042)	0.046 (0.047)
<i>Protestant</i>	-0.004 (0.049)	0.031 (0.051)
<i>Left-Right Party Support</i>		-0.084 (0.021)
Country Fixed Effects	Yes	Yes
Standard Error of Regression	0.762	0.756
R-Squared	0.236	0.214
Observations	18,410	11,117

Notes: The dependent variable is *Social Spending Support*. For each estimate, its country-clustered robust standard error is reported in parentheses.

K. Seemingly Unrelated Regression Results for high income OECD individual-level sample. Several of the control variables may be more important for some of the components of the social insurance preference measure than others which could bias the estimates of the religiosity coefficient. Here, we redefine the dependent variable to be equal to responses to the three component questions employed in the factor analysis. Using the same independent variables, we estimate a SUR model, constraining the religiosity coefficients to be equal across all three equations but allowing all the other coefficients to vary. The estimated coefficient is negative and statistically significant at less than the 1% level. The restriction of equal coefficients for the religiosity variable cannot be rejected at the 0.05 level, though all three coefficients are negative and statistically significant if this assumption is relaxed.

Regressor	SUR Estimates		
	Pension	Unemployment	Health
<i>Religious Attendance—ISSP</i>	-0.029 (0.004)	-0.029 (0.004)	-0.029 (0.004)
<i>Income Quartile</i>	-0.108 (0.007)	-0.144 (0.008)	-0.083 (0.007)
<i>Female</i>	0.116 (0.015)	0.160 (0.017)	0.165 (0.015)
<i>Age</i>	0.004 (0.000)	0.001 (0.001)	0.001 (0.000)
<i>Education Years</i>	-0.020 (0.002)	-0.013 (0.002)	-0.013 (0.002)
<i>Unemployed</i>	0.118 (0.035)	0.512 (0.040)	0.112 (0.036)
<i>Union</i>	0.068 (0.020)	0.173 (0.022)	0.099 (0.020)
<i>Catholic</i>	0.050 (0.023)	-0.077 (0.026)	-0.010 (0.024)
<i>Protestant</i>	0.021 (0.021)	-0.080 (0.024)	-0.031 (0.022)
Country Fixed Effects	Yes	Yes	Yes
Standard Error of Regression	0.776	0.894	0.806
R-Squared	0.131	0.151	0.112
Observations		11,506	

Notes: The dependent variables are equal to the component spending questions (Pension, Unemployment, and Health) for *Social Spending Support*. For each estimate, its standard error is reported in parentheses. Note that these standard errors are not adjusted for country-level clustering as this is not possible in the current version of Stata.

L. OLS results for high income OECD individual-level sample adding further control variables for the size of the respondent's social network. One strategy for identifying a role for religion distinct from other social networks is to control for the level of participation in other social organizations. Beyond union membership which we do control for, the 1996 ISSP data does not record information about respondents' social memberships and activities. The one potentially relevant measure of the extent of an individual's social network is household size, particularly the number of adults living in the household. Adding this variable or household size or both does not substantially affect the magnitude or significance of the coefficient estimate for religiosity.

Regressor	OLS Estimates		
<i>Religious Attendance—ISSP</i>	-0.039 (0.011)	-0.036 (0.010)	-0.040 (0.012)
<i>Income Quartile</i>	-0.140 (0.021)	-0.133 (0.021)	-0.142 (0.023)
<i>Female</i>	0.169 (0.029)	0.155 (0.024)	0.169 (0.028)
<i>Age</i>	0.003 (0.002)	0.004 (0.002)	0.004 (0.002)
<i>Education Years</i>	-0.018 (0.011)	-0.020 (0.009)	-0.018 (0.011)
<i>Unemployed</i>	0.200 (0.026)	0.184 (0.026)	0.199 (0.026)
<i>Union</i>	0.094 (0.047)	0.102 (0.038)	0.095 (0.047)
<i>Catholic</i>	0.019 (0.058)	0.008 (0.042)	0.018 (0.057)
<i>Protestant</i>	0.007 (0.073)	0.003 (0.058)	0.007 (0.073)
<i>Adults in Household</i>	0.044 (0.020)		0.040 (0.013)
<i>Household Size</i>		0.017 (0.013)	0.005 (0.017)
Country Fixed Effects	Yes	Yes	Yes
Standard Error of Regression	0.782	0.784	0.782
R-Squared	0.134	0.147	0.134
Observations	8,548	11,466	8,539

Notes: The dependent variable is *Social Spending Support*. For each estimate, its country-clustered robust standard error is reported in parentheses.

M. OLS results for high income OECD sample adding a dichotomous control variable for whether or not the respondent lives in a rural area. We also examine a specification that includes this variable and its interaction with religiosity. Inclusion of the dichotomous variable indicates that rural respondents are less supportive of increased spending. Further, adding this variable does somewhat attenuate the magnitude of the coefficient estimates for religiosity but it is still statistically and substantively significant. The rural indicator is not included in the main specifications reported in Table 2 because it is not available for 3 of the countries in our sample. The estimates reported in this table also indicate that the interaction term between *Rural* and *Religious Attendance—ISSP* is negative and statistically significant. This indicates that the marginal effect of religiosity has the largest magnitude in rural settings in which average levels of religiosity are somewhat higher. This finding resonates with our conjecture discussed briefly in the paper of a network externality effect for which the impact of religiosity on social spending preferences is predicted to be the largest in settings with higher levels of religiosity.

Regressor	OLS Estimates			
<i>Religious Attendance—ISSP</i>	-0.023 (0.008)	-0.025 (0.007)	-0.014 (0.008)	-0.021 (0.007)
<i>Income Quartile</i>	-0.118 (0.019)	-0.116 (0.016)	-0.119 (0.019)	-0.116 (0.016)
<i>Female</i>	0.159 (0.034)	0.110 (0.043)	0.162 (0.034)	0.111 (0.043)
<i>Age</i>	0.002 (0.001)	0.001 (0.002)	0.002 (0.001)	0.001 (0.002)
<i>Education Years</i>	-0.035 (0.006)	-0.033 (0.008)	-0.034 (0.006)	-0.033 (0.008)
<i>Unemployed</i>	0.171 (0.038)	0.104 (0.050)	0.165 (0.040)	0.101 (0.051)
<i>Union</i>	0.129 (0.051)	0.122 (0.050)	0.128 (0.052)	0.121 (0.051)
<i>Catholic</i>	0.021 (0.047)	0.051 (0.040)	0.020 (0.047)	0.050 (0.040)
<i>Protestant</i>	0.077 (0.033)	0.088 (0.046)	0.075 (0.034)	0.087 (0.046)
<i>Left-Right Party Support</i>		-0.141 (0.028)		-0.140 (0.028)
<i>Rural</i>	-0.081 (0.041)	-0.106 (0.038)	0.037 (0.048)	-0.051 (0.038)
<i>Rural * Religious Attendance—ISSP</i>			-0.038 (0.007)	-0.020 (0.008)
Country Fixed Effects	Yes	Yes	Yes	Yes
Standard Error of Regression	0.771	0.753	0.771	0.753
R-Squared	0.169	0.183	0.170	0.183
Observations	7,556	4,525	7,556	4,525

Notes: The dependent variable is *Social Spending Support*. For each estimate, its country-clustered robust standard error is reported in parentheses.

N. OLS results for high income OECD individual-level sample adding a control for the respondent's skill specificity as measured by Iversen and Soskice (2001). The table reports results for Iversen and Soskice's *Skill Specificity Composite* measure which averages four skill specificity measures. The results are quite similar using any one of the four component measures. The magnitude and statistical significance of the estimates for *Religious Attendance--ISSP* are substantially the same as those reported in Table 2. The estimated coefficients for skill specificity are positive and statistically and substantively significant. We do not include the skill specificity measure in the baseline specification reported in Table 2 due to the number of observations for which the variable is missing along with the fact that its inclusion does not seem to substantially influence the coefficient estimates for *Religious Attendance--ISSP*.

Regressor	OLS Estimates	
<i>Religious Attendance—ISSP</i>	-0.033 (0.005)	-0.033 (0.004)
<i>Income Quartile</i>	-0.123 (0.011)	-0.115 (0.012)
<i>Female</i>	0.189 (0.039)	0.163 (0.040)
<i>Age</i>	0.003 (0.002)	0.002 (0.002)
<i>Education Years</i>	-0.020 (0.007)	-0.018 (0.007)
<i>Unemployed</i>	0.118 (0.030)	0.053 (0.038)
<i>Union</i>	0.117 (0.034)	0.107 (0.027)
<i>Catholic</i>	0.049 (0.040)	0.083 (0.021)
<i>Protestant</i>	0.052 (0.034)	0.099 (0.032)
<i>Left-Right Party Support</i>		-0.128 (0.025)
<i>Skill Specificity Composite</i>	0.125 (0.032)	0.136 (0.024)
Country Fixed Effects	Yes	Yes
Standard Error of Regression	0.742	0.735
R-Squared	0.209	0.227
Observations	7,215	5,177

Notes: The dependent variable is *Social Spending Support*. For each estimate, its country-clustered robust standard error is reported in parentheses.

O. OLS results for high income OECD individual-level sample adding interaction terms between denominational membership and religiosity. The estimates in this table are mixed. For the specification including the variable *Left-Right Party Support*, the interaction terms are insignificant suggesting no differences between Catholics and Protestants in the effect of religiosity on spending preferences. However, the estimates for the specification excluding *Left-Right Party Support* do indicate differences between Catholics and Protestants. For both denominations, the marginal effect of religiosity on spending preferences is negative but the estimated effect is almost twice as large for Protestants compared to Catholics. The key point for purposes of evaluating our main argument is that the impact of religiosity is negative across denominations.

Regressor	OLS Estimates	
<i>Religious Attendance—ISSP</i>	-0.051 (0.015)	-0.048 (0.016)
<i>Income Quartile</i>	-0.126 (0.017)	-0.138 (0.019)
<i>Female</i>	0.152 (0.024)	0.126 (0.028)
<i>Age</i>	0.004 (0.001)	0.004 (0.002)
<i>Education Years</i>	-0.020 (0.009)	-0.019 (0.010)
<i>Unemployed</i>	0.193 (0.026)	0.162 (0.046)
<i>Union</i>	0.101 (0.039)	0.110 (0.031)
<i>Catholic</i>	-0.061 (0.058)	-0.023 (0.076)
<i>Protestant</i>	-0.014 (0.074)	0.011 (0.067)
<i>Left-Right Party Support</i>		-0.110 (0.032)
<i>Catholic * Religious Attendance—ISSP</i>	0.028 (0.012)	0.020 (0.018)
<i>Protestant * Religious Attendance—ISSP</i>	0.013 (0.015)	0.011 (0.014)
Country Fixed Effects	Yes	Yes
Standard Error of Regression	0.784	0.764
R-Squared	0.147	0.176
Observations	11,506	7,312

Notes: The dependent variable is *Social Spending Support*. For each estimate, its country-clustered robust standard error is reported in parentheses.

P. The analysis of the individual-level ISSP survey does not allow the inclusion of a variable measuring respondent beliefs about the relative role of hard work and luck in determining economic success. As discussed in the paper, a number of scholars have emphasized its importance in determining the demand for welfare spending. As noted in the paper, the World Values Survey does not include concrete spending questions and certainly none that make explicit the tax price of expenditure increases. Alesina, Glaeser, and Sacerdote (2001) and Alesina and Angeletos (2003) rely on an estimate of a positive and significant correlation between the *Luck Important* measure in the World Values Survey and a respondent's left-right ideology, controlling for other factors, to present evidence of a relationship between beliefs about the importance of luck and effort in determining success and preferences about welfare spending. Following this approach, we added individual responses to the how important God is in your life question (or analogously responses to the religious attendance question) to a model, very close to theirs, of ideology as a function of demographic characteristics and beliefs about the importance of luck and work in determining success. Both the religiosity measures and the luck measure are significantly correlated with the left-right ideology measure in the expected directions. The results reported below are for the 19 high-income OECD cases in the World Values Survey, Wave 3 but the result can be replicated including developing countries as well. The problem with this analysis is, of course, that the ideology variable may not be measuring preferences over social insurance spending but differences in religious and social policies. To the extent that this is true, it is not surprising that religiosity is correlated with ideology. Moreover, it is not clear how to interpret the results in the existing literature. The important point for our purposes is that the *Luck Important* variable is not highly correlated with the religiosity measures and its inclusion does not have a significant impact on the coefficient estimates for religiosity in this analysis. There is little reason to think our individual-level analyses reported in Table 2 are biased due to the omission of beliefs about the importance of luck in determining success.

Regressor	OLS Estimates	
<i>God Important</i>	-0.099 (0.016)	
<i>Religious Attendance</i>		-0.160 (0.026)
<i>Luck Important</i>	0.082 (0.009)	0.082 (0.009)
<i>Income</i>	-0.068 (0.008)	-0.064 (0.008)
<i>Female</i>	0.152 (0.038)	0.141 (0.036)
<i>Age</i>	-0.010 (0.002)	-0.010 (0.002)
<i>Education</i>	0.002 (0.006)	0.005 (0.006)
<i>Unemployed</i>	0.228 (0.059)	0.194 (0.057)
<i>Union</i>	0.539 (0.044)	0.532 (0.048)
<i>Catholic</i>	-0.458 (0.082)	-0.402 (0.080)
<i>Protestant</i>	-0.370 (0.054)	-0.357 (0.063)
Country Fixed Effects	Yes	Yes
Standard Error of Regression	1.826	1.826
R-Squared	0.135	0.137
Observations	23,750	24,016

Notes: The dependent variable is respondent left-right ideology. For each estimate, its country-clustered robust standard error is reported in parentheses.

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