Online Appendix to "After Secularization? A Comparative Analysis of Religious Cleavages in Western Europe"

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A Data sets used in the paper

We use the following individual-level data sets from the European Social Survey (European Social Survey European Research Infrastructure Consortium, 2025a) available from the website located at `https://ess.sikt.no/en/`:

- European Social Survey Round 1 – 2002: "Immigration, Citizen involvement" (European Social Survey European Research Infrastructure Consortium, 2023a)
- European Social Survey Round 2 – 2004: "Health and care, Economic morality, Family work and wellbeing" (European Social Survey European Research Infrastructure Consortium, 2018a)
- European Social Survey Round 3 – 2006: "Timing of life, Personal wellbeing" (European Social Survey European Research Infrastructure Consortium, 2018b)
- European Social Survey Round 4 – 2008: "Welfare attitudes, Ageism" (European Social Survey European Research Infrastructure Consortium, 2023c)
- European Social Survey Round 5 – 2010: "Family work and wellbeing, Justice" (European Social Survey European Research Infrastructure Consortium, 2025b)
- European Social Survey Round 6 – 2012: "Personal wellbeing, Democracy" (European Social Survey European Research Infrastructure Consortium, 2025c)
- European Social Survey Round 7 – 2014: "Immigration, Social inequalities in health" (European Social Survey European Research Infrastructure Consortium, 2023d)
- European Social Survey Round 8 – 2016: "Welfare attitudes, Attitudes to climate change" (European Social Survey European Research Infrastructure Consortium, 2023e)
- European Social Survey Round 9 – 2018: "Timing of life, Justice and fairness" (European Social Survey European Research Infrastructure Consortium, 2023f)
- European Social Survey Round 10 – 2020: "Democracy, Digital social contacts" (European Social Survey European Research Infrastructure Consortium, 2023b) involvement" (European Social Survey European Research Infrastructure Consortium, 2023b)

The party-level data come from the Chapel Hill Expert Survey (Jolly et al., 2022). In particular, we use the Version 2 data file `1999-2019_CHES_dataset_means(v2).dta`, downloaded on 25th April 2021 from `https://www.chesdata.eu/ches-europe`.

B The process of secularization: Changes in the distribution of individual-level variables related to religion

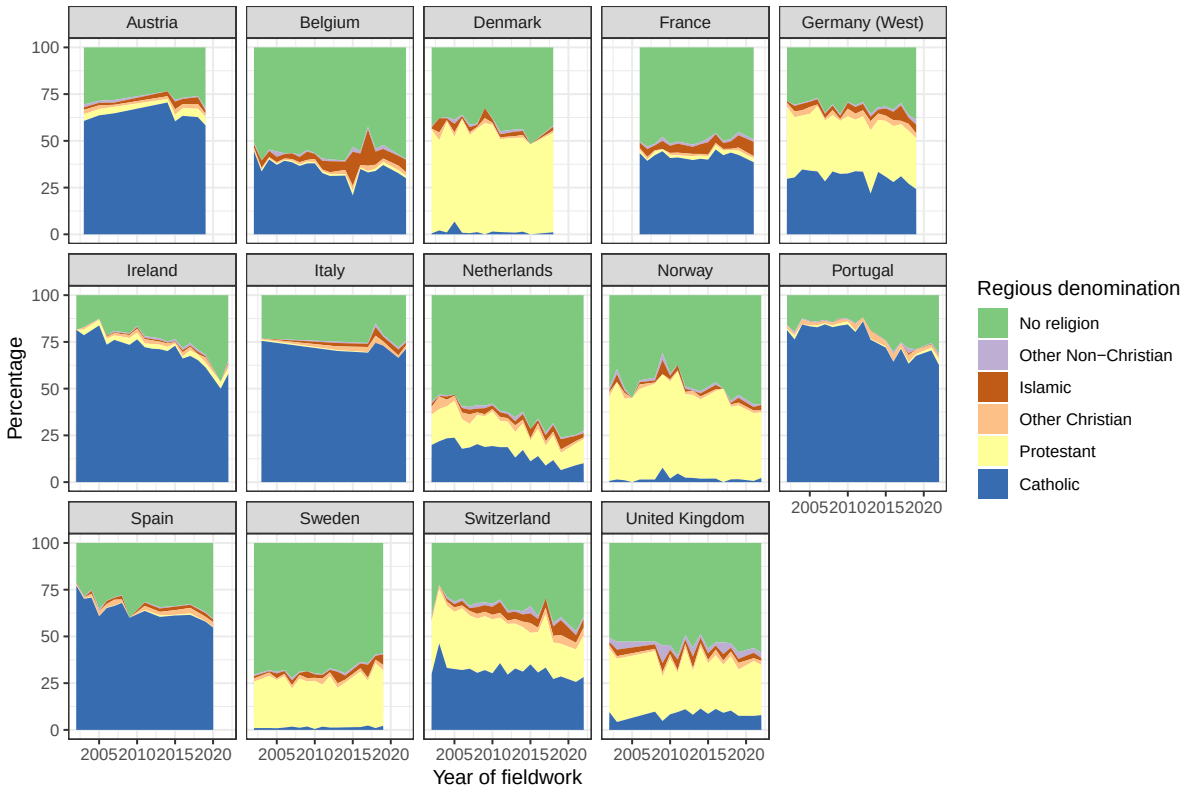
Figure B.1 shows important differences between the West European countries in terms of the distribution of religious groups. It also shows the change in the distribution of religious denominations and religions non-membership. It becomes clear that an observational period of 20 years is long enough to observe some notable changes in several countries. In (West) Germany, Ireland, the Netherlands, Portugal and Spain, and Switzerland there is a clear decline in the proportion of Catholics. However, in Belgium, France and Italy this proportion appears to be more or less stable, except for some fluctuations. The proportion of Protestants in Switzerland is also in decline, but appears to remain (almost) stable in Denmark, Germany, Norway, Sweden, and the United Kingdom.

Figure B.2 shows the change in religious attendance among Catholics, Protestants, members of other Christian denominations, of non-Christian religions, and among religious non-members. It shows that religious attendance declines somewhat among Catholics throughout the observation period of the European Social Survey, while it is more or less stable if not increasing among the Protestants. Among members of a non-Christian religion, attendance to religious services increases. Somewhat surprisingly, there is some religious attendance among those who are not a member of any religious group, however it is declining there.

Figure B.3 shows the development of the frequency of prayer in the various religious and non-religious groups. The results are quite similar to those found with respect to religious attendance: some over-time decline among the Catholics, no clear patterns among Protestants and other Christians, and an increase among non-Christians. The frequency of prayer is already low among the non-religious, as expected, and declines even further.

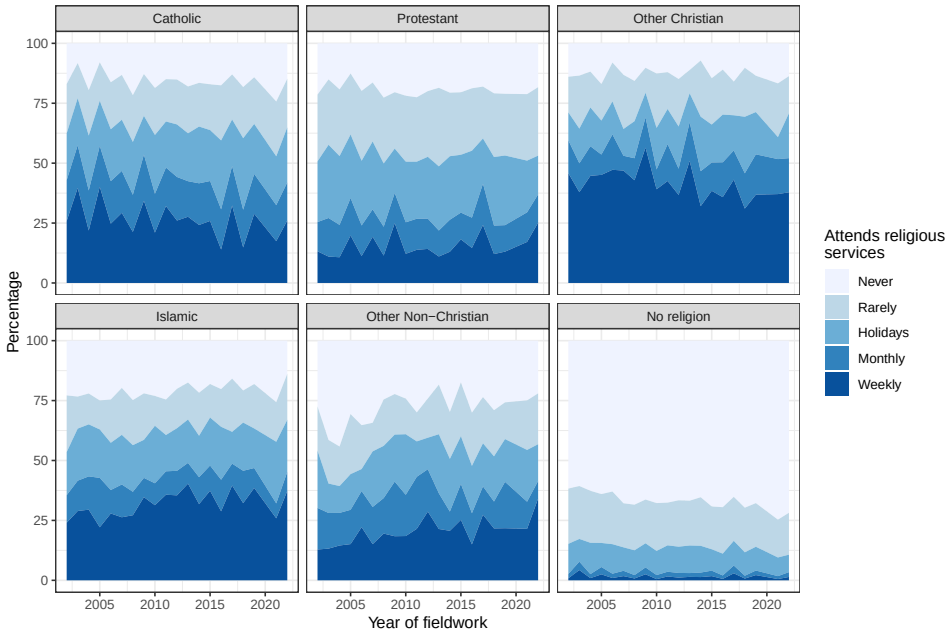
The findings with regard to the frequency of religious attendance and of prayer among the Christian denominations conforms with the notion of secularization as a long-term process. The remarkable increase in the frequency of religious attendance and prayer among the non-Christians seems to contradict this notion. It may however also be interpreted as indicating an increase in the identification of Muslims with Islam as a reaction of exclusionary experiences in predominantly non-Muslim societies.

Figure B.1: Change in the distribution of religious denominations and religious non-membership by country



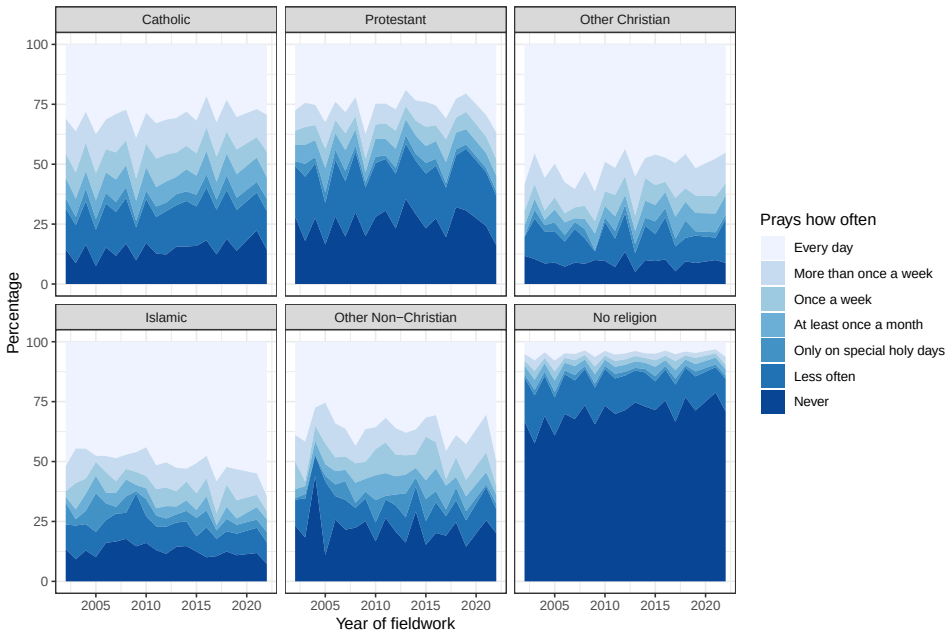
Data source: European Social Survey

Figure B.2: Change in religious attendance among Catholics, Protestants, members of other Christian denominations, of non-Christian religions, and among religious non-members



Data source: European Social Survey

Figure B.3: Change in prayer frequency among Catholics, Protestants, and the non-religious



Data source: European Social Survey

C Details on the parties' and party families' political positions on CHES dimensions

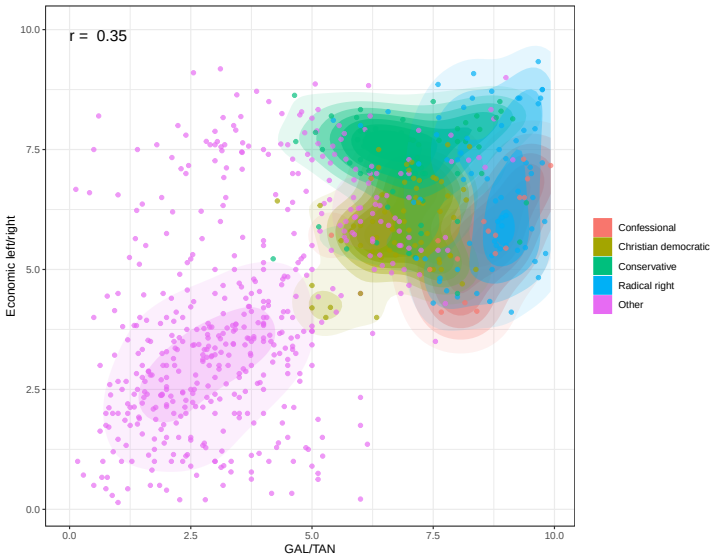
In this section of the appendix we describe the relation between parties' positions on the various political dimensions covered by the Chapel Hill Expert Survey, as well as the average positions of the party families discussed earlier in the paper, namely the Christian democratic parties, confessional parties, conservative parties and radical right parties. The purpose of this discussion is to clarify what lead us to focus mainly on the Religious Principles dimension instead of the GAL–TAN dimension and to exclude the Social Lifestyle dimension from analyses that involve positions on the Religious Principles dimension.

Figure C.1 shows a scatter plot of parties positions on the Economic Left–Right and on the GAL–TAN dimension with contours of the distribution of the positions of party families. It also shows Pearson's correlation coefficient for the positions on both dimensions. Judging from the value of the correlation coefficient, one could argue that both dimensions are sufficiently distinct from one another in order to provide independent information. However, if one looks at the positions of the Christian democratic, confessional, conservative, and radical right-wing parties, it become apparent that the GAL–TAN dimension is not so well suited to capture those aspects of parties positions that may make them particularly interesting for religious voters—if the position of confessional parties can be assumed as indicative for this. The radical right-wing parties tend to have more extreme positions on both dimensions, while the confessional parties have extreme positions only on the GAL–TAN dimension but not on the economic left/right dimension. Yet there is much overlap between the confessional and right-wing party families, even more than between the confessional and the Christian democratic party families.

Figure C.2 visualizes parties' and party families' positions on the Religious Principles and the Economic Left–Right dimension and their correlation. While the correlation coefficient of Religious Principles positions and Economic Left–Right positions is with 0.42 somewhat higher than the correlation between GAL–TAN positions and Economic Left–Right positions, one could argue that the Religious Principles dimension does a better job at distinguishing parties with a religious profile: There is hardly any overlap between the radical right-wing family and the confessional family and the positions of radical right-wing parties tend to be more moderate on the Religious Principles dimension.

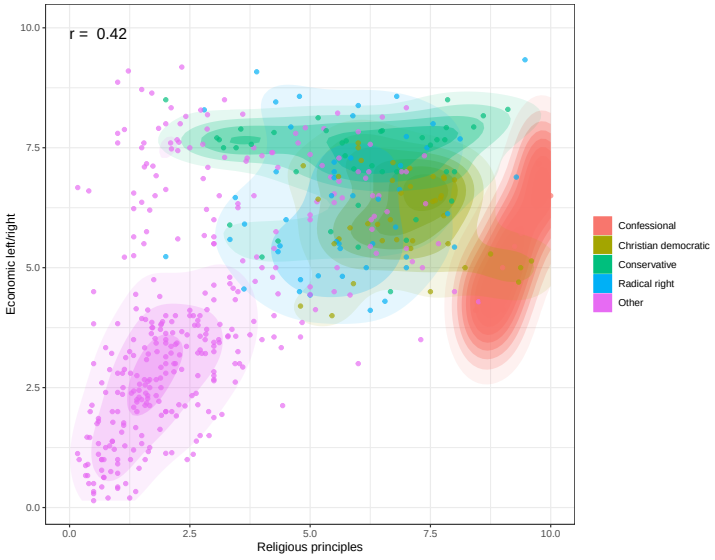
Figure C.3 visualizes the relation between positions on the Religious Principles and the Immigration dimension. The correlation between positions on these dimensions is, with a value of 0.68, even higher than the correlation shown in the previous diagram, but nevertheless these two dimensions provide distinctive kinds of information. The Immigration dimension is what clearly sets the radical right-wing party family apart from the other party families, it also allows distinguishing to some degree the Christian democratic party family

Figure C.1: Positions of parties and party families on the GAL–TAN and the Economic Left–Right dimension



Data source: Chapel Hill Expert Survey

Figure C.2: Positions of parties and party families on the Religious Principles and the Economic Left–Right dimension

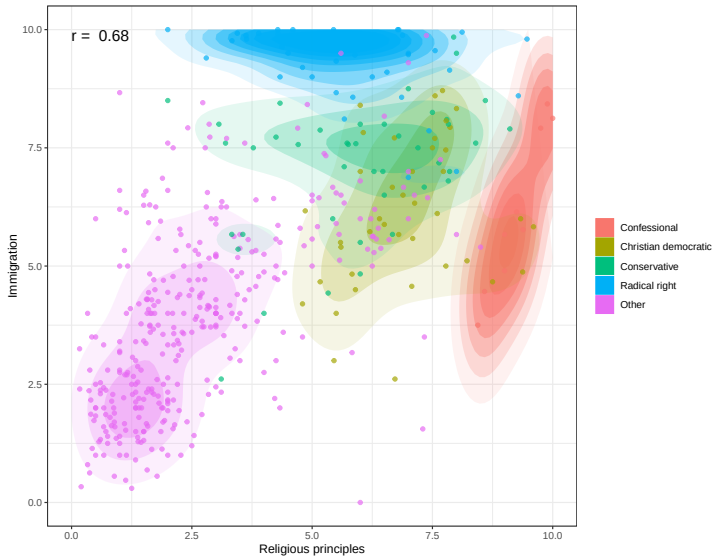


Data source: Chapel Hill Expert Survey

from the conservative party family. This appears to validate our decision to use positions on the Immigration dimension as a control variable.

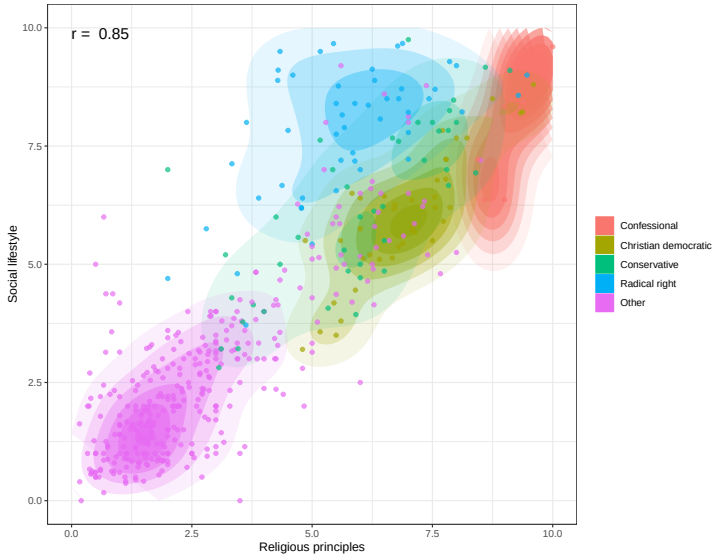
Finally, Figure C.4 visualizes the relation between positions on the Religious Principles dimension and the Social Lifestyle dimension. With a value of no less than 0.85, the correlation coefficient here is higher than within any other pair of position dimensions so far discussed. This explains to us why we experienced multicollinearity problems when we included both variables in any variant of our models. The diagram also makes clear why, if only one of the two variables is included in a model of religious voting, it is preferable to choose positions on the Religious Principles dimension rather than positions on the Social Lifestyle dimension. On the former dimension, the confessional and the radical right party family are clearly distinct, while on the latter dimension members of the radical right and the confessional party families tend to have similarly pronounced positions.

Figure C.3: Positions of parties and party families on the Religious Principles and the Immigration dimension



Data source: Chapel Hill Expert Survey

Figure C.4: Positions of parties and party families on the Religious Principles and the Social Lifestyle dimension



Data source: Chapel Hill Expert Survey

D Details on discrete choice modelling

In our paper, we use McFadden's conditional logit model to analyze the joint influence of parties' positions and voters' characteristics, parties' positions on the Religious Principles dimension and voters' religious identities and behaviour in particular. In the main part of the paper, we refrained from detailing the particular specification of this model due to its complexity. In the following we clarify how we construct our models, conduct our inferences and arrive at our conclusions.

The general form of McFadden's conditional logit model (Agresti, 2002; McFadden, 1974) is:

$$\Pr(Y_{ij} = 1) = \frac{\exp(\eta_{ij})}{\sum_{k \in \mathscr{C}_i} \exp(\eta_{ik})} \tag{1}$$

where Y_{ij} is a dummy variable that indicates whether individual i has chosen option j from the set of alternatives (the choice set) $\mathscr{C}_i$ or another option and $\Pr(Y_{ij} = 1)$ is the probability that this dummy variable is equal to one. Since each individual is assumed to choose exactly one of the alternatives in $\mathscr{C}_i$ we have $\sum_{k \in \mathscr{C}_i} Y_{ij} = 1$. Furthermore, η_{ij} in Equation 1 stands for a combination of independent variables, coefficients and, in case of our models, random effects. Then, for any pairs of alternatives (e.g. pair of parties) j_1 and j_2 in the choice set (e.g. the parties that compete in a country at a given point in time) the log-odds ratio of being chosen is:

$$\ln \frac{\Pr(Y_{ij_1} = 1)}{\Pr(Y_{ij_2} = 1)} = \eta_{ij_1} - \eta_{ij_2} \tag{2}$$

The simplest form of a conditional logit model would contain only a single independent variable varies *between alternatives*, but not between individuals. Such an independent variable could be, for example, the ideological left–right positions of the parties (if one could assume that party competition were indeed uni-dimensional) or the (squared) distance between the individuals' ideological position and the parties' positions. If x_{ij} denotes the squared distance between party j and individual i then such a model would have $\eta_{ij} = \alpha x_{ij}$ where the coefficient α describes how much the distance influences choices between parties. If both the parties' and the voters' positions were known, respectively, as z_j and v_i, we have

$$\eta_{ij} = \alpha(z_j - v_i)^2$$

Note, however, that we only have information about the parties' positions (from CHES), but not about the positions that individuals take on the same dimensions. As a result, we have to consider group-specific averages instead of individuals' political positions. Suppose we have

$$v_i = \kappa x_i + \lambda,$$

where x_i is a variable that describes the individuals group membership, we have

$$\begin{aligned}\eta_{ij} &= \alpha(z_j - v_i)^2 = \alpha(z_j - (\kappa x_i + \lambda))^2 \\ &= \alpha z_j^2 - 2\alpha\kappa x_i z_j - 2\alpha\lambda z_j + \alpha\kappa^2 x_i^2 + \alpha\lambda^2.\end{aligned} \tag{3}$$

The terms in $2\alpha\kappa^2 x_i^2 + \alpha\lambda^2$ do not vary between alternatives so that they drop out if the right-hand side of equation (3) is substituted into equation (1). Therefore, it is better to consider the reduced systematic part of the model:

$$\begin{aligned}\eta_{ij} &= \alpha z_j^2 - 2\alpha\kappa x_i z_j - 2\alpha\lambda z_j \\ &= \alpha z_j^2 + \beta^* z_j + \gamma^* x_i z_j,\end{aligned} \tag{4}$$

where $\beta^* = -2\alpha\lambda$ and $\gamma^* = -2\alpha\kappa$.

In our analysis, we are not only interested in group-specific patterns of voting, but also how these change over time. For simplicity, we assume that the relation between the change in group-specific patterns and time is linear, that is,

$$\beta^*(t_i) = v_0 t_i + \rho_0 \qquad \gamma^*(t_i) = v_1 t_i + \rho_1$$

where t_i represents the time at which individual i was interviewed. Substituting this into equation (4) we get:

$$\begin{aligned}\eta_{ij} &= \alpha z_j^2 + (v_0 t_i + \rho_0) z_j + (v_1 t_i + \rho_1) x_i z_j \\ &= \alpha z_j^2 + \beta z_j + \gamma x_i z_j + \delta z_j t_i + \epsilon x_i z_j t_i\end{aligned} \tag{5}$$

where $\beta = \rho_0$, $\gamma = \rho_1$, $\delta = v_0$, and $\epsilon = v_1$.

To allow for some unmodelled heterogeneity across parties j and time points (i.e. ESS rounds), we add random effects U_j and U_{jt} to our models, which we assume to be normally distributed, as usual in multi-level analysis (Snijders & Bosker, 1999). Adding these to equation (5) we get:

$$\eta_{ij} = \alpha z_j^2 + \beta z_j + \gamma x_i z_j + \delta z_j t_i + \epsilon x_i z_j t_i + u_j + u_{jt} \tag{6}$$

Equation (6) is still a simplification, since it mentions only a single dimension of parties' political position and a single variable that describes respondents' characteristics. In fact, we consider models with several political dimensions and several characteristics (which are encoded in dummy variables). Therefore, instead of x_i we would need to write r_{ki}, the value of the k-th individual characteristic for individual i. Furthermore, the positions of the parties on any of the political dimensions usually vary between points in time. Therefore, instead of a single index j in z_j, we would need to add additional indices that correspond to the political dimension in question and the point in time, e.g., z_{djt} instead of z_j. We would also need to add indices to the coefficients. For example, we need to write $\sum_d \alpha_d \sum_j \sum_t z_{djt}$ instead of αz_j^2, etc. For example, the complete specification of the model of the joint influence of parties positions

on the Religious Principles dimension and religious membership on voters' party choices (with Economic Left–Right positions and positions on Immigration, and class as controls) is

$$
\begin{aligned}
\eta_{ij} = {} & \alpha_1 z^2_{\text{RP},tj} + \alpha_2 z^2_{\text{ELR},tj} + \alpha_3 z^2_{\text{IMM},tj} \\
& + \beta_1 z_{\text{RP},tj} + \beta_2 z_{\text{ELR},tj} + \beta_3 z_{\text{IMM},tj} \\
& + \gamma_1 z_{\text{RP},tj} x_{\text{NCH},i} + \gamma_2 z_{\text{ELR},tj} x_{\text{NCH},i} + \gamma_3 z_{\text{IMM},tj} x_{\text{NCH},i} \\
& + \gamma_4 z_{\text{RP},tj} x_{\text{NREL},i} + \gamma_5 z_{\text{ELR},tj} x_{\text{NREL},i} + \gamma_6 z_{\text{IMM},tj} x_{\text{NREL},i} \\
& + \gamma_7 z_{\text{RP},tj} x_{\text{SEMPL},i} + \gamma_8 z_{\text{ELR},tj} x_{\text{SEMPL},i} + \gamma_9 z_{\text{IMM},tj} x_{\text{SEMPL},i} \\
& + \gamma_{10} z_{\text{RP},tj} x_{\text{TECH},i} + \gamma_{11} z_{\text{ELR},tj} x_{\text{TECH},i} + \gamma_{12} z_{\text{IMM},tj} x_{\text{TECH},i} \\
& + \gamma_{13} z_{\text{RP},tj} x_{\text{MAN},i} + \gamma_{14} z_{\text{ELR},tj} x_{\text{MAN},i} + \gamma_{15} z_{\text{IMM},tj} x_{\text{MAN},i} \\
& + \gamma_{16} z_{\text{RP},tj} x_{\text{CLK},i} + \gamma_{17} z_{\text{ELR},tj} x_{\text{CLK},i} + \gamma_{18} z_{\text{IMM},tj} x_{\text{CLK},i} \\
& + \gamma_{19} z_{\text{RP},tj} x_{\text{SOCULT},i} + \gamma_{20} z_{\text{ELR},tj} x_{\text{SOCULT},i} + \gamma_{21} z_{\text{IMM},tj} x_{\text{SOCULT},i} \\
& + \gamma_{22} z_{\text{RP},tj} x_{\text{SRVWK},i} + \gamma_{23} z_{\text{ELR},tj} x_{\text{SRVWK},i} + \gamma_{24} z_{\text{IMM},tj} x_{\text{SRVWK},i} \\
& + \gamma_{25} z_{\text{RP},tj} x_{\text{PRIM},i} + \gamma_{26} z_{\text{ELR},tj} x_{\text{PRIM},i} + \gamma_{27} z_{\text{IMM},tj} x_{\text{PRIM},i} \\
& + \delta_1 z_{\text{RP},tj} t_i + \delta_2 z_{\text{ELR},tj} t_i + \delta_3 z_{\text{IMM},tj} t_i \\
& + \epsilon_1 z_{\text{RP},tj} x_{\text{NCH},i} t_i + \epsilon_2 z_{\text{ELR},tj} x_{\text{NCH},i} t_i + \epsilon_3 z_{\text{IMM},tj} x_{\text{NCH},i} t_i \\
& + \epsilon_4 z_{\text{RP},tj} x_{\text{NREL},i} t_i + \epsilon_5 z_{\text{ELR},tj} x_{\text{NREL},i} t_i + \epsilon_6 z_{\text{IMM},tj} x_{\text{NREL},i} t_i \\
& + \epsilon_7 z_{\text{RP},tj} x_{\text{SEMPL},i} t_i + \epsilon_8 z_{\text{ELR},tj} x_{\text{SEMPL},i} t_i + \epsilon_9 z_{\text{IMM},tj} x_{\text{SEMPL},i} t_i \\
& + \epsilon_{10} z_{\text{RP},tj} x_{\text{TECH},i} t_i + \epsilon_{11} z_{\text{ELR},tj} x_{\text{TECH},i} t_i + \epsilon_{12} z_{\text{IMM},tj} x_{\text{TECH},i} t_i \\
& + \epsilon_{13} z_{\text{RP},tj} x_{\text{MAN},i} t_i + \epsilon_{14} z_{\text{ELR},tj} x_{\text{MAN},i} t_i + \epsilon_{15} z_{\text{IMM},tj} x_{\text{MAN},i} t_i \\
& + \epsilon_{16} z_{\text{RP},tj} x_{\text{CLK},i} t_i + \epsilon_{17} z_{\text{ELR},tj} x_{\text{CLK},i} t_i + \epsilon_{18} z_{\text{IMM},tj} x_{\text{CLK},i} t_i \\
& + \epsilon_{19} z_{\text{RP},tj} x_{\text{SOCULT},i} t_i + \epsilon_{20} z_{\text{ELR},tj} x_{\text{SOCULT},i} t_i + \epsilon_{21} z_{\text{IMM},tj} x_{\text{SOCULT},i} t_i \\
& + \epsilon_{22} z_{\text{RP},tj} x_{\text{SRVWK},i} t_i + \epsilon_{23} z_{\text{ELR},tj} x_{\text{SRVWK},i} t_i + \epsilon_{24} z_{\text{IMM},tj} x_{\text{SRVWK},i} t_i \\
& + \epsilon_{25} z_{\text{RP},tj} x_{\text{PRIM},i} t_i + \epsilon_{26} z_{\text{ELR},tj} x_{\text{PRIM},i} t_i + \epsilon_{27} z_{\text{ELR},tj} x_{\text{PRIM},i} t_i .
\end{aligned}
\tag{7}
$$

Here $x_{\text{NCH},i}$ and $x_{\text{NREL},i}$ are the values of dummy variables for non-Christian and non-religious respondents, which encode religious identity with Christian respondents as baseline category, while $x_{\text{SEMPL},i}$, $x_{\text{TECH},i}$, $x_{\text{MAN},i}$, $x_{\text{CLK},i}$, $x_{\text{SOCULT},i}$, $x_{\text{SRVWK},i}$, and $x_{\text{PRIM},i}$ are the values of the dummy variables for the class of the self-employed, technical experts, managers and administrators, clerks, socio-cultural experts, and service workers, which encode the Oesch class schema with production workers as baseline category. Furthermore, the $z_{\text{RP},tj}$ is the position of party j on the Religious Principles dimension at time t, z_{ELR} is the position of party j at time t on the Economic Left–Right dimension, and $z_{\text{IMM},tj}$ is the position on the Immigration dimension.

This paper contains illustrations based on predicted probabilities of a party with varying positions on an ideological dimension in a hypothetical two-party system with another,

centrist party. In the following, a brief description of the construction of these predicted probabilities is given in the notation of equation (5), thus avoiding the tedium of the explicit equation 7.

If variable z_j that describes the ideological position of a party j is constructed in such a way that for the centrist party (with $j = 1$) we can assume $z_1 = 0$, then the probability that individual i votes for the other, non-centrist party (with $j = 2$) is:

$$\begin{aligned} \pi_{i2} &= \frac{\exp(\eta_{i2})}{1 + \exp(\eta_{i2})} \qquad \text{with} \\ \eta_{i1} &= 0 \Rightarrow \exp(\eta_{i1}) = 1 \\ \eta_{i2} &= \alpha z_2^2 + \beta z_2 + \gamma x_i z_2 + \delta z_2 t_i + \epsilon x_i z_2 t_i \end{aligned} \tag{8}$$

E Details on the models of religious membership

E.1 Details on the models focusing on the Religious Principles dimension

In the following, details are given on the models discussed in section 5.1 of the main text. At the beginning of that section, a full model was mentioned that contains several contextual control variables that were dropped after a first round of Wald tests. The Wald tests with this full model are documented in Table E.1.1. The table makes clear that there is no statistically significant evidence for interaction effects of the level of secularization with time or with religious membership and time. That is, the over-time change in the influence of religious membership on voting does not vary with the level of secularization. There is also no evidence for any interaction effects that involve the outcome of the Reformation, that is, of the relative proportion of Catholics. It should be noted that the relative proportion of Catholics is constructed in such a way that its correlation with the variable that represents the level of secularization is minimal, thus avoiding any multi-collinearity problems: The relative proportion of Catholics is the proportion of Catholics in a sample divided by the sum of the proportion of Catholics and the proportion of the Protestants. If instead the raw proportion of Catholics or Protestants were used, this would mean that this raw proportion would be the smaller, the higher the proportion of the non-religious, and the measure of secularization would, by construction, be negatively correlated with the measure of the outcome of the Reformation.

The Wald tests reported in Table 1 in the main text are based on a model that results from dropping the higher-order interaction effects involving the level of secularization and the interaction effects involving the outcome of the Reformation. The coefficients of this final model, which forms the basis of the illustrations in the main text, are shown in Table E.1.2.

Figure E.1.1 allows comparing how groups defined by (non-)religious membership differ in terms of their voting differences to how classes (defined in terms of an 8-category variant of the Oesch class schema) differ. The left-hand panel in Figure E.1.1a shows how a party with a conservative position on the religious principles dimension fares among Christian, non-Christian, and non-religious voters from the class of clerks in a hypothetical two-party system in which it competes with a centrist party. (Note that both parties have centrist positions on all other dimensions to isolate the influence of positions on the single dimension in focus.) The right-hand panel illustrates the chances of such a hypothetical conservative party among members of different Oesch classes that are also Christian. While religious/non-religious groups are clearly distinct in how they vote for the conservative party, Oesch classes hardly differ, perhaps with the exception of the class of farmers and farm labourers (the primary sector class). Figure E.1.1b allows an analogous comparison with respect to a party with a conservative position on the immigration dimension. Comparing the left-hand panel with

Table E.1.1: Wald tests in the full model

	W	df	p-value
Religious Principles squared	1.5	1	0.224
Religious Principles	9.4	1	0.002
× time	0.0	1	0.847
× religious membership	1239.0	2	0.000
× time × religious membership	15.7	2	0.000
× secularization	1.1	1	0.290
× secularization × religious membership	51.4	2	0.000
× secularization × time	0.5	1	0.461
× secularization × religious membership × time	1.8	2	0.404
× Reformation	0.0	1	0.896
× Reformation × religious membership	1.2	2	0.552
× Reformation × time	0.0	1	0.868
× Reformation × religious membership × time	3.0	2	0.227

Note: Tests conducted while controlling for parties' positions on the Immigration and Economic Left–Right dimensions, respondents' class positions, and the degree of secularization of the countries

the right-hand panel makes clear that classes are more different with respect to the support for a party with a party conservative on the immigration dimension than the religious/non-religious groups. Here, the main difference appears to be between production workers and the members of the class of socio-cultural specialists and experts. Finally, Figure E.1.1c allows a comparison of religion/non-religion group differences and class differences with respect to a party with an economically conservative party. As expected, classes differ more than religious/non-religious groups with respect to their preferences for an economically conservative party, with the self-employed having the strongest preference for this party and the production workers the weakest preference. Yet, Christians and non-religious hardly differ in their support for an economically conservative party, but the non-Christians are clearly less inclined to support such a party.

The main takeaway from Figure E.1.1 is that it is parties' positions on the Religious Principles dimension rather than on the Immigration or the Economic Left–Right dimension that leads to voting differences between Christian, non-Christian, and non-religious voters. The class-related differences with respect to parties' positions on the Immigration dimension may be of interest, but they should be explored in a different paper.

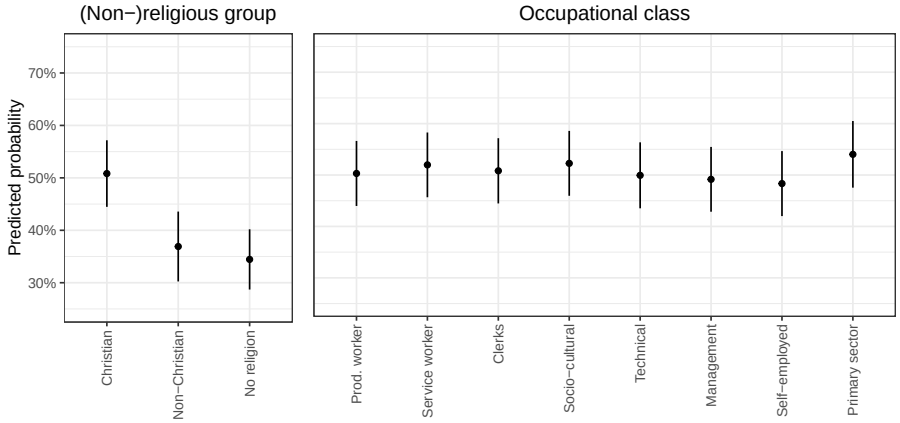
Table E.1.2: Parameter estimates of the final model

	Religious Principles		Immigration		Econ Left–Right	
Coefficients						
Squared	−0.913	(0.929)	−1.120	(0.703)	0.316	(0.982)
Linear	−1.295	(0.382)	0.689	(0.304)	−0.274	(0.407)
× non-Christian	−0.616	(0.179)	−0.475	(0.164)	−0.995	(0.151)
× no religion	−1.045	(0.096)	0.452	(0.090)	0.174	(0.082)
× self-employed	−0.403	(0.081)	−0.312	(0.103)	1.695	(0.087)
× technical	−0.146	(0.110)	−0.228	(0.125)	0.248	(0.105)
× management	−0.271	(0.073)	−0.543	(0.087)	1.123	(0.074)
× clerks	−0.006	(0.089)	0.264	(0.105)	−0.371	(0.091)
× socio-cultural	0.227	(0.081)	−1.830	(0.092)	0.099	(0.080)
× service worker	0.179	(0.073)	0.814	(0.083)	−1.519	(0.074)
× primary sector	0.508	(0.139)	−0.066	(0.192)	0.771	(0.164)
× secularization	−2.918	(1.911)				
× non-Christian × secularization	−2.972	(0.703)				
× no religion × secularization	0.354	(0.381)				
× time	−0.105	(0.306)	0.000	(0.317)	−0.427	(0.309)
× non-Christian × time	−0.342	(0.327)	0.712	(0.285)	−0.625	(0.265)
× no religion × time	−0.080	(0.176)	0.081	(0.157)	0.268	(0.145)
× self-employed × time	0.177	(0.148)	0.723	(0.174)	−0.906	(0.159)
× technical × time	−0.168	(0.197)	−0.311	(0.216)	0.222	(0.190)
× management × time	−0.198	(0.137)	0.048	(0.152)	−0.019	(0.137)
× clerks × time	0.062	(0.161)	−0.217	(0.178)	0.043	(0.165)
× socio-cultural × time	0.008	(0.150)	0.037	(0.163)	−0.261	(0.148)
× service worker × time	−0.403	(0.135)	0.368	(0.142)	0.329	(0.135)
× primary sector × time	0.499	(0.269)	−0.496	(0.329)	0.237	(0.308)
Variance parameters						
Var(Party)	2.044	(0.602)				
Var(Party × ESS round)	0.211	(0.000)				
Deviance	55612.3					
N	82337					
Groups by Party	128					
Groups by Party × ESS round	1024					
Total obs.	82337					

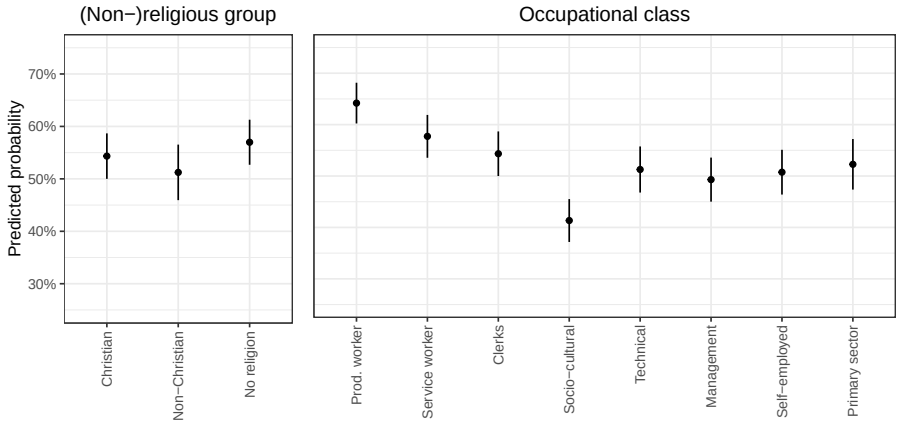
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure E.1.1: Predicted voting probabilities for a party with a scale value of 7.5 (moderately conservative) depending on religious (non-)membership and social class

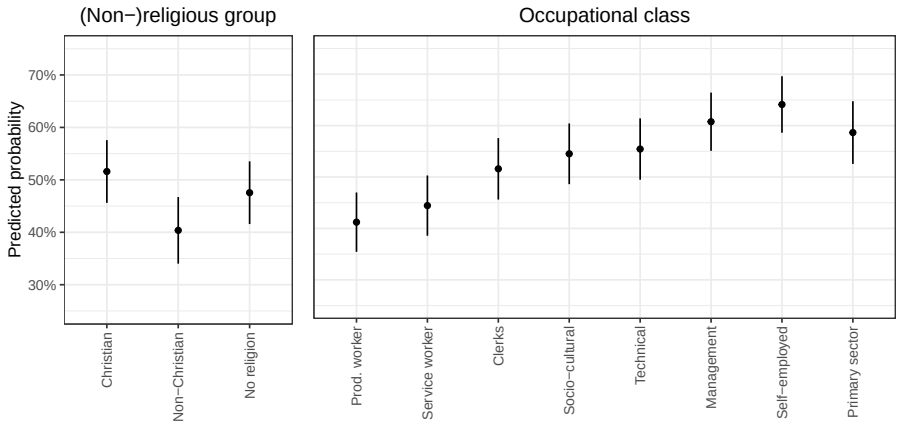
(a) Religious Principles dimension



(b) Immigration



(c) Economic Left–Right



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the two dimensions. In the left-hand panels, occupational class is fixed to clerks. In the right-hand panels, (non-)religious group membership is fixed to Christians

E.2 Results with the Social Lifestyle dimension instead of the Religious Principles dimension

Table E.2.1 shows the estimates of a model that is created by modifying the model that was the focus of section 5.1 in the main text and E.1 in this appendix. The modification is created by fitting the model with parties' positions on the Social Lifestyle dimension instead of the Religious Principles dimension. We will not discuss the table of estimates, it is only included for reference.

Figure E.2.1 illustrates how the chances of a party vary with its positions on the Social Lifestyle dimension in the presence of a centrist party in a hypothetical two-party system, within different religious/non-religious groups and at different points in time. The patterns found in the figure are very similar to those in Figure 2: The more secularized a country, the greater are the differences between Christian and non-religious voters in how a party's position on the Social Lifestyle dimension affects the probability of being chosen (cf. Figure E.2.1a). Further, the more secularized, the more similar are the non-Christians to the non-religious and dissimilar to the Christians. Finally, the predicted differences between the groups increase during the period of observation (cf. Figure E.2.1b).

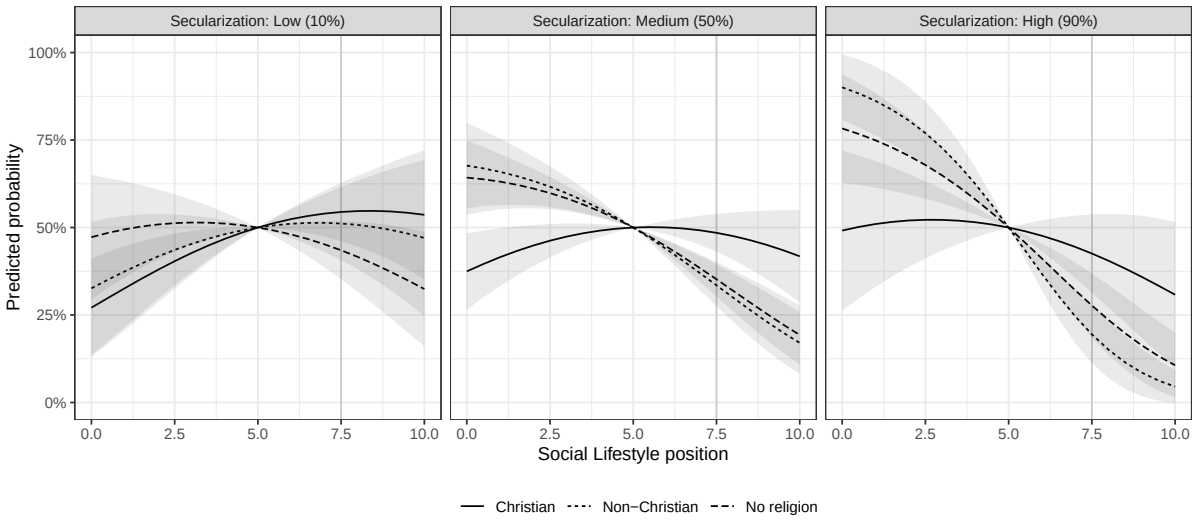
Table E.2.1: Parameter estimates of the final model, Social Lifestyle instead of Religious Principles dimension

	Social lifestyle		Immigration		Econ Left–Right	
Coefficients						
Squared	−1.688	(0.681)	−0.722	(0.707)	0.780	(0.939)
Linear	−1.471	(0.372)	0.924	(0.346)	−0.450	(0.390)
× non-Christian	−0.936	(0.212)	−0.074	(0.211)	−1.111	(0.149)
× no religion	−0.631	(0.112)	0.512	(0.115)	−0.019	(0.081)
× self-employed	−0.365	(0.087)	−0.240	(0.119)	1.631	(0.086)
× technical	0.030	(0.119)	−0.328	(0.149)	0.212	(0.103)
× management	−0.359	(0.082)	−0.391	(0.103)	1.062	(0.073)
× clerks	0.084	(0.096)	0.198	(0.123)	−0.388	(0.087)
× socio-cultural	0.249	(0.090)	−1.900	(0.108)	0.122	(0.077)
× service worker	0.278	(0.077)	0.673	(0.098)	−1.481	(0.069)
× primary sector	0.147	(0.146)	0.066	(0.217)	0.917	(0.154)
× secularization	−4.398	(1.719)				
× non-Christian × secularization	−2.924	(0.677)				
× no religion × secularization	0.914	(0.366)				
× time	0.095	(0.360)	−0.278	(0.398)	−0.356	(0.298)
× non-Christian × time	−0.110	(0.386)	0.702	(0.373)	−0.714	(0.259)
× no religion × time	−0.083	(0.206)	0.052	(0.203)	0.271	(0.142)
× self-employed × time	0.153	(0.170)	0.710	(0.209)	−0.887	(0.155)
× technical × time	−0.172	(0.228)	−0.243	(0.264)	0.178	(0.185)
× management × time	−0.351	(0.160)	0.210	(0.185)	−0.034	(0.134)
× clerks × time	0.131	(0.185)	−0.288	(0.216)	0.050	(0.157)
× socio-cultural × time	−0.271	(0.178)	0.255	(0.197)	−0.256	(0.141)
× service worker × time	−0.216	(0.151)	0.372	(0.174)	0.204	(0.125)
× primary sector × time	0.527	(0.298)	−0.710	(0.389)	0.389	(0.283)
Variance components						
Var(Party)	1.934	(0.554)				
Var(Party × ESS round)	0.210	(0.000)				
Deviance	56873.2					
N	82337					
Groups by Party	128					
Groups by Party × ESS round	1024					
Total obs.	82337					

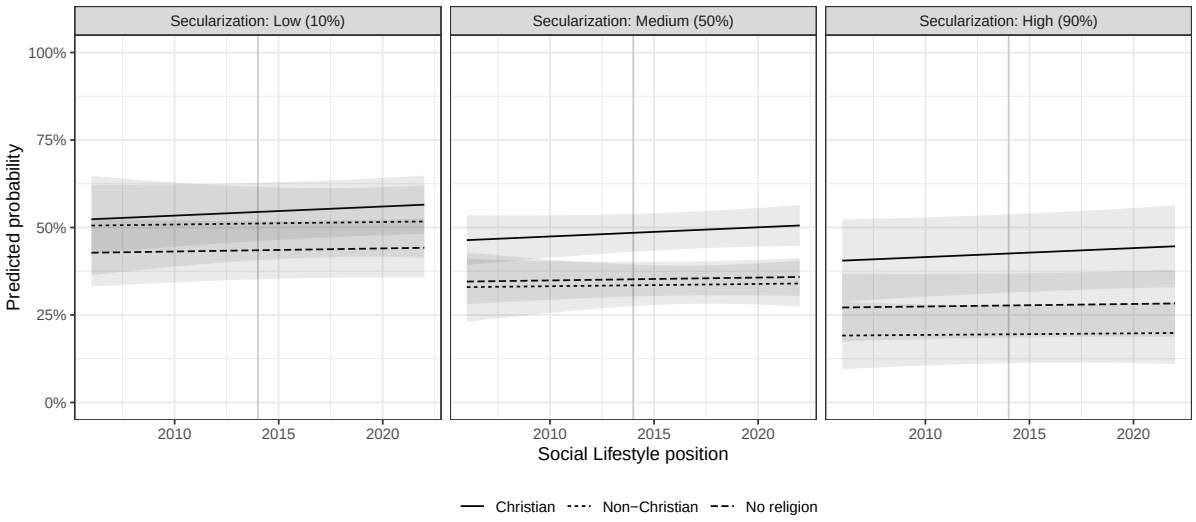
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure E.2.1: Predicted probabilities of Christian, non-Christian, and non-religious voters to choose a party depending on its position on the Social Lifestyle dimension

(a) Parties' position and predicted probabilities at the midpoint of the period of observation



(b) Change in predicted probabilities during the period of observation for a moderately conservative party (scale value 7.5)



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Immigration and Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

E.3 Models focusing on the GAL–TAN dimension

Table E.3.1 shows the estimates of a model that is created by modifying the model that was the focus of section 5.1 in the main text and E.1 in this appendix. The modification is created by fitting the model with parties' positions on the GAL–TAN dimension instead of the Religious Principles dimension. We will not discuss the table of estimates, it is only included for reference.

Figure E.3.1 illustrates how the chances of a party vary with its positions on the GAL–TAN dimension in the presence of a centrist party in a hypothetical two-party system, within different religious/non-religious groups and at different points in time. The patterns found in Figure E.3.1a are very similar to those in Figure 2a: The more secularized a country, the more different are non-religious voters from Christian voters and the more similar are the non-Christian voters to the non-religious voters. Figure E.3.1b, however, leads to different conclusions than Figure 2b in the main text: Christian, non-Christian, and non-religious voters converge in terms of their predicted preferences for a party with a conservative position on the GAL–TAN dimension. We believe that this different finding is a consequence of the GAL–TAN being less appropriate to distinguish between groups in terms of religious membership/non-membership because it includes parties' positions related to civil rights and national identity.

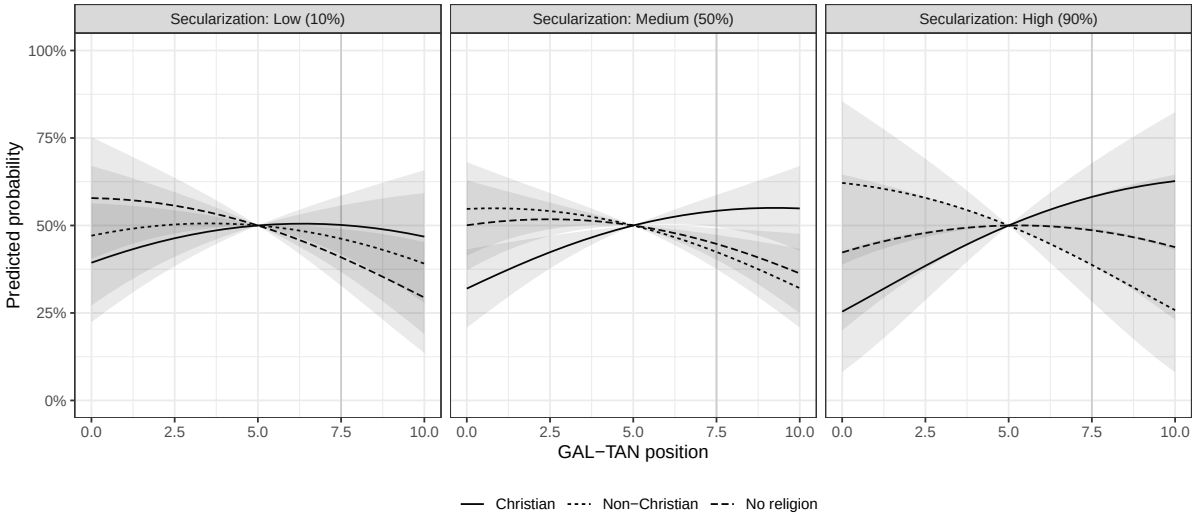
Table E.3.1: Parameter estimates of the final model, GAL–TAN instead of Religious Principles dimension

	GAL–TAN		Economic Left–Right	
Coefficients				
Squared	−1.120	(0.775)	1.302	(0.849)
Linear	−0.285	(0.318)	−0.131	(0.332)
× non-Christian	−0.755	(0.110)	−1.223	(0.105)
× no religion	−0.380	(0.060)	0.277	(0.057)
× self-employed	−0.375	(0.056)	1.534	(0.058)
× technical	−0.429	(0.070)	0.237	(0.068)
× management	−0.686	(0.050)	0.995	(0.049)
× clerks	0.101	(0.059)	−0.309	(0.060)
× socio-cultural	−1.155	(0.055)	−0.399	(0.052)
× service worker	0.691	(0.048)	−1.191	(0.048)
× primary sector	0.617	(0.098)	0.729	(0.107)
× secularized	0.550	(1.612)		
× non-Christian × secularized	−2.084	(0.584)		
× no religion × secularized	1.017	(0.315)		
× time	0.163	(0.200)	−0.526	(0.205)
× non-Christian × time	0.252	(0.183)	−0.341	(0.176)
× no religion × time	0.096	(0.099)	0.037	(0.095)
× self-employed × time	0.379	(0.095)	−0.597	(0.101)
× technical × time	−0.097	(0.119)	−0.006	(0.116)
× management × time	−0.192	(0.085)	0.051	(0.085)
× clerks × time	0.048	(0.099)	−0.019	(0.103)
× socio-cultural × time	−0.224	(0.093)	0.023	(0.089)
× service worker × time	0.285	(0.082)	−0.030	(0.083)
× primary sector × time	−0.609	(0.169)	0.567	(0.185)
Variance parameters				
Var(Party)	2.123	(0.618)		
Var(Party × ESS round)	0.222	(0.000)		
Deviance	72521.0			
N	103813			
Groups by Party	148			
Groups by Party × ESS round	1480			
Total obs.	103813			

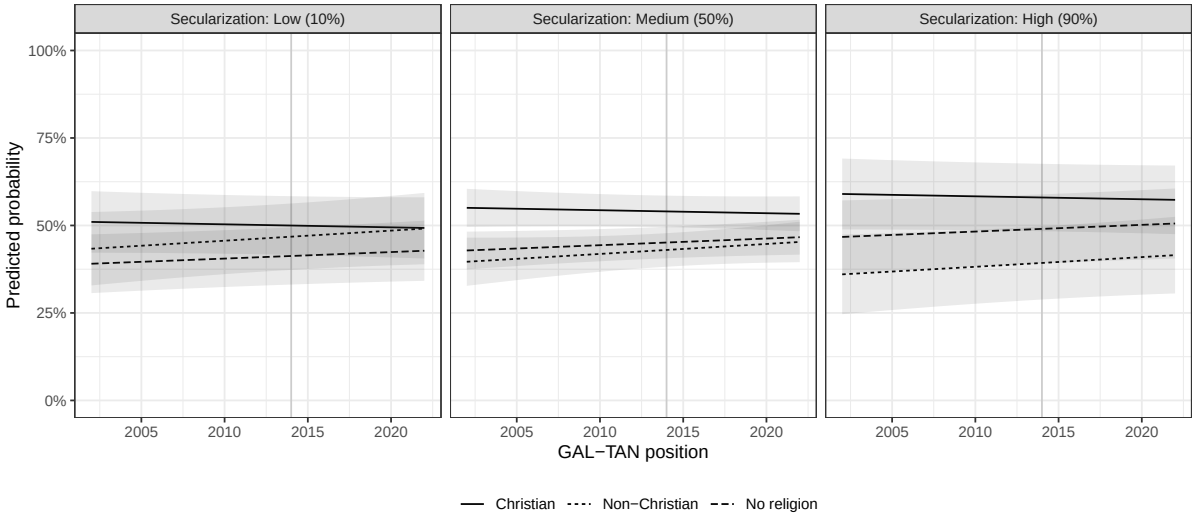
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure E.3.1: Predicted probabilities of Christian, non-Christian, and non-religious voters to choose a party depending on its position on the GAL–TAN dimension

(a) Parties' positions and predicted probabilities at the midpoint of the period of observation



(b) Change in predicted probabilities during the period of observation for a moderately conservative party (scale value 7.5)



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

F Details on the models of Catholic–Protestant differences

F.1 Models focusing on the Religious Principles dimension

In the following, details are given on the models discussed in section 5.2 of the main text. A full that contains several contextual control variables that were dropped after a first round of Wald tests was mentioned at the beginning of that section. The Wald tests with this full model are documented in Table F.1.1, which contains the countries' secularization, as well as its balance and heterogeneity in terms of the proportions of Catholics and Protestants. The table indicates that there is neither evidence for an influence of the degree of secularization on Catholic–Protestants differences nor on a change in these differences. We therefore drop the degree of secularization from the final model. However, the outcome of the Reformation, both in terms of the balance between Catholic and Protestant proportions among the Christians and in terms of the Catholic-Protestant heterogeneity does have such an influence, so we keep the pertaining interaction terms in the model. The estimates of the final model are shown in Table F.1.2.

The Reformation variables mentioned in the table are constructed as follows: If C_i and P_i represent the average proportion of Catholics and Protestants in the ESS samples from country i, then the relative proportion of Catholics, or the Catholic-Protestant balance is computed as

$$\tilde{C}_i = \frac{C_i}{C_i + P_i}. \tag{9}$$

Not that $C_i + P_i$ does not equal unity, because of the presence of the other groups, the non-Christians and the non-religious. The Catholic–Protestant heterogeneity is computed via the index of qualitative variation

$$\text{Heterogeneity}_i = 1 - \tilde{C}_i^2 - (1 - \tilde{C}_i)^2 = \tilde{C}_i(1 - \tilde{C}_i) \tag{10}$$

where $1 - \tilde{C}_i = P_i/(C_i + P_i)$ is the relative proportion of Protestants.

In the main text, we show Catholic–Protestant differences in voting behaviour and their changes in Figure 3. We did not show illustrations of Catholic–Protestant differences within groups defined by frequency of prayer or within countries with different composition in terms of Catholics and Protestants because such illustrations were not relevant for our hypotheses. In the discussion section (Section 6) of the main text, we referred to the variation of Catholic–Protestant differences by frequency of prayer to make sense of the surprising finding that Protestants grow more conservative in their voting behaviour compared to Catholics. We discussed the possibility that this may be the result of less faithful Protestants being more likely to leave their Church than less faithful Catholics. However, since we controlled for

Table F.1.1: Complete set of Wald tests related to Catholic–Protestant differences and parties' positions on the Religious Principles dimension, full model

	W	df	p-value
Religious Principles squared	0.1	1	0.804
Religious Principles	2.1	1	0.151
× time	0.6	1	0.423
× Catholic/Protestant	17.5	1	0.000
× time × Catholic/Protestant	11.3	1	0.001
× freq of prayer	379.3	4	0.000
× freq of prayer × time	1.6	4	0.814
× Catholic/Protestant × freq of prayer	68.1	4	0.000
× Catholic/Protestant × freq of prayer × time	6.7	4	0.150
× secularization	0.1	1	0.724
× Catholic/Protestant × secularization	0.8	1	0.376
× Reformation: balance	0.2	1	0.659
× Catholic/Protestant × Reformation: balance	10.0	1	0.002
× Reformation: heterogeneity	0.3	1	0.570
× Catholic/Protestant × Reformation: heterogeneity	35.0	1	0.000

Note: Tests conducted while controlling for parties' positions on the Immigration and Economic Left–Right dimensions, respondents' class positions, and the degree of secularization of the countries

frequency of prayer (as a behavioural measure of strength of faith) so that this straightforward interpretation is not that plausible. Instead, as Figure F.1.1a indicates, Catholic–Protestants are the greater among those who pray often than among those who pray less often. F.1.1a suggests that Catholic–Protestant differences increase in particular among those who never pray.

The Wald tests reported above provided evidence that a country's composition in terms of Catholics and Protestants had an influence on Catholic–Protestant differences in voting. We did not give an illustration for this in the main text, but for the sake of comprehensiveness, Figure F.1.2 gives such an illustration. As can be seen in the Figure, in mostly Catholic countries (i.e. the relative proportion of Catholics is 95 percent) there are hardly any voting differences between Catholics and Protestants. Thy are weak differences mostly Protestant countries (with a relative proportion of Protestants being 95 percent) and strongest in mixed countries (both Catholic and Protestant relative proportions being 50 percent). Again, this is a surprising finding, which invites further investigation. While this finding seems at first glance coherent with the notion that Catholic–Protestant voting differences are an expression of Church–State cleavages specific for denominationally mixed countries (Lipset & Rokkan, 1967; Madeley, 1982, 2003), it is less coherent with this notion that Protestants are more likely than Catholics to vote for more religious parties in these countries.

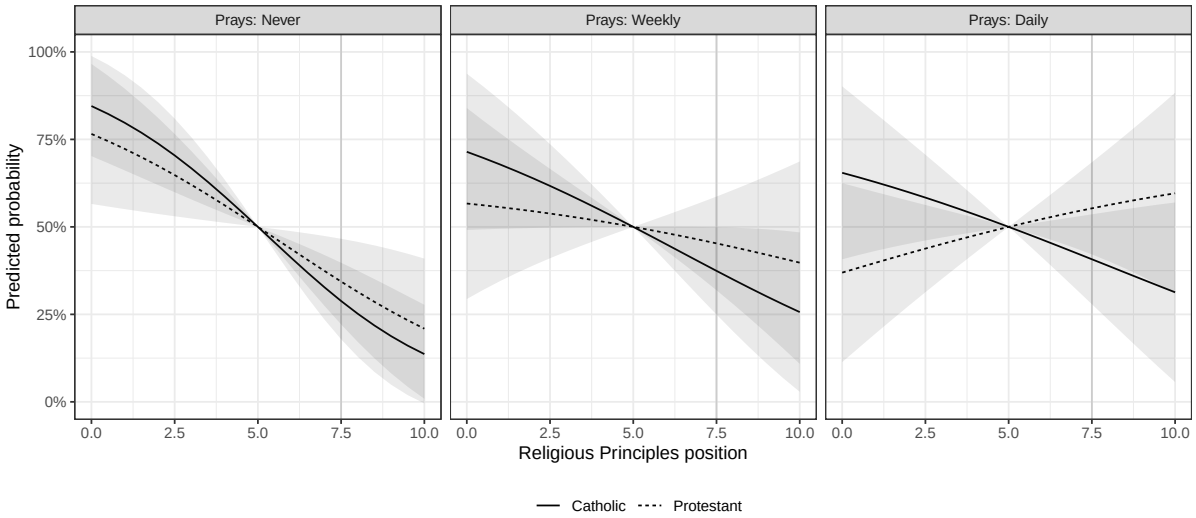
Table F.1.2: Parameter estimates of the final model

	Religious Principles		Immigration		Econ Left–Right	
Coefficients						
Squared	−0.293	(1.119)	−0.717	(0.921)	−0.349	(1.301)
Linear	−0.921	(0.674)	1.086	(0.385)	0.254	(0.492)
× Protestant	−0.834	(0.205)	−0.459	(0.126)	0.560	(0.114)
× prays rarely	−0.574	(0.116)	0.216	(0.117)	−0.052	(0.105)
× prays monthly	−0.659	(0.188)	−0.014	(0.180)	0.288	(0.164)
× prays weekly	0.615	(0.120)	−0.315	(0.136)	0.142	(0.122)
× prays daily	1.698	(0.099)				
× Protestant × prays rarely	−0.254	(0.093)				
× Protestant × prays monthly	−0.445	(0.153)				
× Protestant × prays weekly	0.103	(0.098)				
× Protestant × prays daily	0.628	(0.080)				
× self-employed	−0.690	(0.120)	0.021	(0.180)	1.951	(0.160)
× technical	0.103	(0.173)	−0.111	(0.233)	0.124	(0.203)
× management	−0.135	(0.110)	−0.583	(0.149)	1.032	(0.133)
× clerks	−0.042	(0.131)	0.192	(0.177)	−0.334	(0.158)
× socio-cultural	0.403	(0.118)	−2.027	(0.154)	0.424	(0.140)
× service worker	0.147	(0.107)	1.002	(0.137)	−1.975	(0.122)
× primary sector	0.164	(0.173)	−0.380	(0.287)	1.320	(0.243)
× denominational balance	−0.329	(1.149)				
× denominational heterogeneity	−0.985	(1.259)				
× time	0.263	(0.326)	−0.299	(0.357)	−0.189	(0.355)
× Protestant × time	−0.834	(0.205)	−0.141	(0.206)	0.048	(0.191)
× prays rarely × time	−0.574	(0.116)	−0.176	(0.192)	0.368	(0.191)
× prays monthly × time	−0.659	(0.188)	0.394	(0.294)	−0.415	(0.295)
× prays weekly × time	0.615	(0.120)	−0.206	(0.214)	−0.269	(0.215)
× prays daily × time	1.698	(0.099)	−0.008	(0.206)	0.092	(0.201)
× Protestant × prays rarely × time	0.127	(0.221)				
× Protestant × prays monthly × time	0.277	(0.357)				
× Protestant × prays weekly × time	−0.104	(0.225)				
× Protestant × prays daily × time	−0.148	(0.190)				
× self-employed × time	0.309	(0.222)	0.617	(0.290)	−0.780	(0.281)
× technical × time	−0.281	(0.312)	−0.441	(0.385)	0.258	(0.355)
× management × time	−0.201	(0.208)	0.482	(0.249)	−0.201	(0.238)
× clerks × time	−0.252	(0.237)	0.014	(0.282)	0.122	(0.274)
× socio-cultural × time	−0.103	(0.218)	0.153	(0.261)	−0.288	(0.251)
× service worker × time	−0.518	(0.199)	0.411	(0.223)	0.450	(0.221)
× primary sector × time	0.934	(0.339)	−0.739	(0.463)	−0.188	(0.438)
Variance parameters						
Var(Party)	2.219	(0.692)				
Var(Party × ESS round)	0.233	(0.000)				
Deviance	43262.6					
N	38345					
Groups by Party	120					
Groups by Party × ESS round	960					
Total obs.	38345					

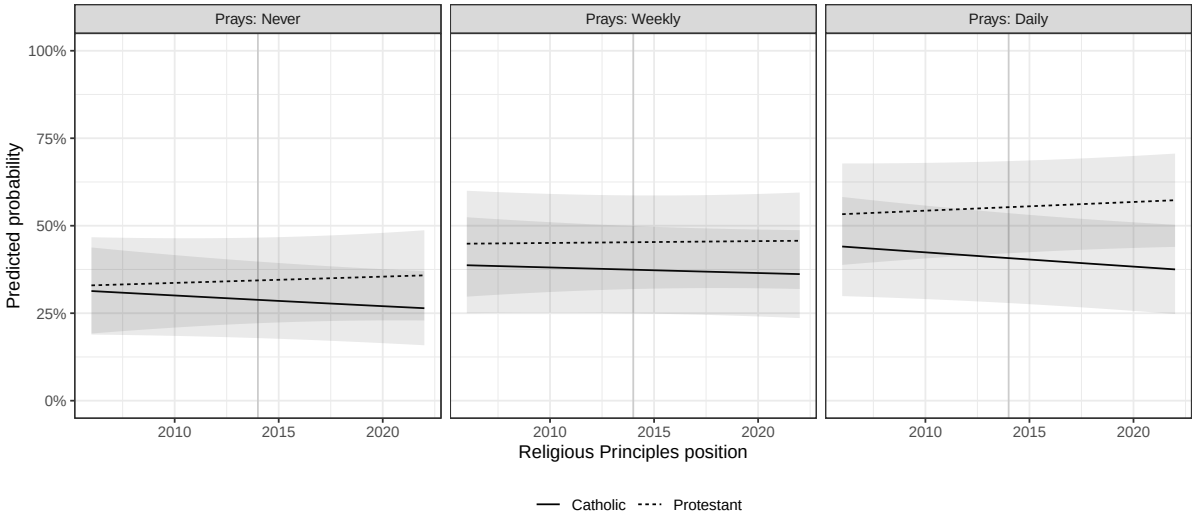
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure F.1.1: Predicted probabilities of Catholic and Protestant voters to choose a party depending on its position on the Religious Principles dimension and conditional on their frequency of prayer

(a) Parties' positions and predicted probabilities at the midpoint of the period of observation

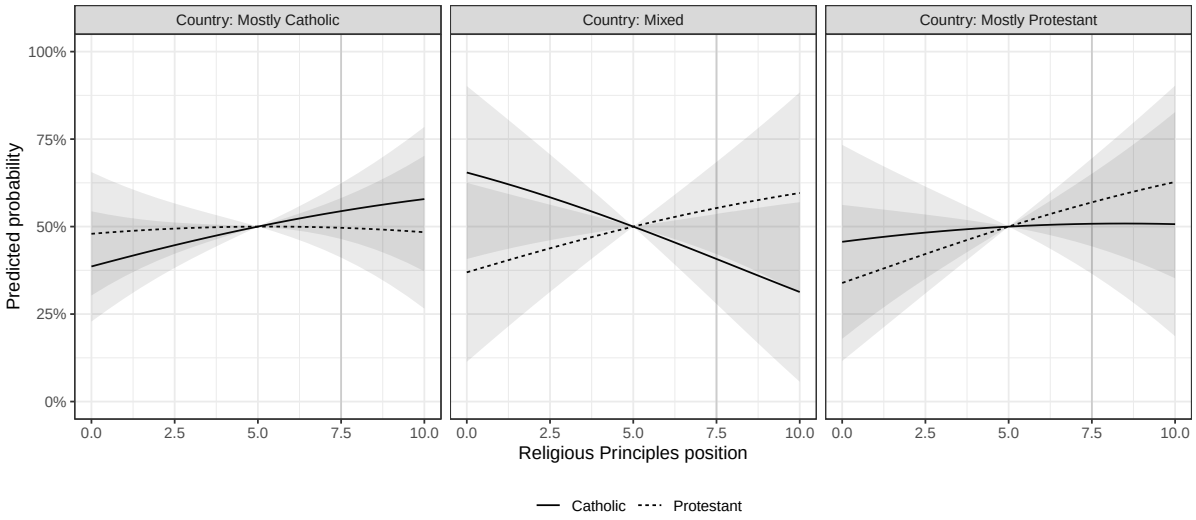


(b) Over-time changes in voting probabilities for a moderately conservative party (scale value 7.5)



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Immigration and Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

Figure F.1.2: Predicted probabilities of Catholic and Protestant voters to choose a party depending on its position on the Religious Principles dimension and conditional on composition of the country in terms of Catholics and Protestants



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Immigration and Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

F.2 Models focusing on the Social Lifestyle dimension

Table F.2.1 shows the coefficient estimates of a modification of the model discussed in the previous section, with parties' positions on the Social Lifestyle positions instead of their positions on the Religious principles dimension. Figures F.2.1 and F.2.2 illustrate how positions on the Social Lifestyle dimension affect voting of Catholics and Protestants, analogous to Figures F.1.1 and F.1.2. A comparison of the former with the latter suggests that Catholic–Protestant differences are greater with respect to parties' positions on the Social Lifestyle dimension than with respect to their positions on the Religious Principles dimension.

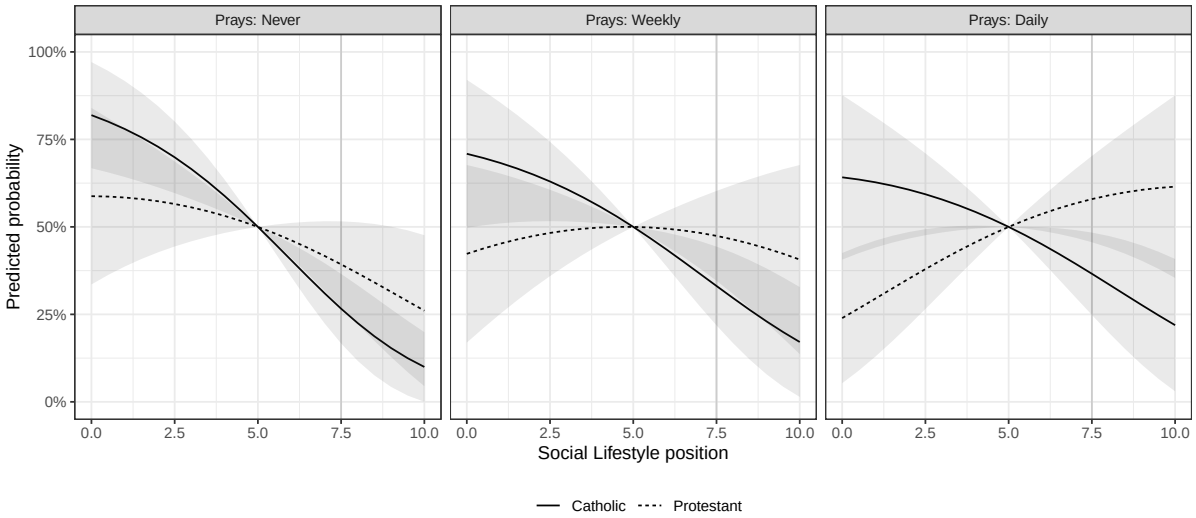
Table F.2.1: Parameter estimates of the final model

	Social Lifestyle		Immigration		Econ Left–Right	
Coefficients						
Squared	−1.377	(0.891)	−0.381	(0.926)	0.125	(1.250)
Linear	−1.202	(0.783)	1.300	(0.422)	0.200	(0.479)
× Protestant	−0.663	(0.185)	−0.840	(0.144)	0.584	(0.113)
× prays rarely	−0.534	(0.117)	0.392	(0.136)	−0.200	(0.101)
× prays monthly	−0.625	(0.186)	0.166	(0.209)	0.152	(0.157)
× prays weekly	0.431	(0.126)	−0.390	(0.155)	0.290	(0.115)
× prays daily	1.584	(0.106)				
× Protestant × prays rarely	−0.240	(0.086)				
× Protestant × prays monthly	−0.429	(0.138)				
× Protestant × prays weekly	0.058	(0.094)				
× Protestant × prays daily	0.596	(0.078)				
× self-employed	−0.693	(0.123)	0.292	(0.201)	1.799	(0.156)
× technical	0.214	(0.180)	−0.259	(0.264)	0.133	(0.196)
× management	−0.128	(0.120)	−0.542	(0.169)	0.996	(0.130)
× clerks	0.158	(0.137)	0.028	(0.199)	−0.377	(0.150)
× socio-cultural	0.429	(0.126)	−2.152	(0.171)	0.466	(0.134)
× service worker	0.243	(0.108)	0.865	(0.154)	−1.959	(0.113)
× primary sector	−0.201	(0.175)	−0.144	(0.315)	1.451	(0.234)
× denominational balance	−0.109	(1.358)				
× denominational heterogeneity	−0.655	(1.347)				
× time	0.516	(0.378)	−0.691	(0.436)	−0.169	(0.343)
× Protestant × time	−0.663	(0.185)	−0.036	(0.241)	−0.085	(0.189)
× prays rarely × time	−0.534	(0.117)	−0.287	(0.235)	0.428	(0.179)
× prays monthly × time	−0.625	(0.186)	0.387	(0.359)	−0.473	(0.273)
× prays weekly × time	0.431	(0.126)	−0.143	(0.257)	−0.119	(0.195)
× prays daily × time	1.584	(0.106)	0.136	(0.241)	0.004	(0.182)
× Protestant × prays rarely × time	0.270	(0.232)				
× Protestant × prays monthly × time	0.245	(0.364)				
× Protestant × prays weekly × time	−0.323	(0.249)				
× Protestant × prays daily × time	−0.252	(0.209)				
× self-employed × time	0.170	(0.249)	0.589	(0.339)	−0.672	(0.269)
× technical × time	0.158	(0.354)	−0.687	(0.459)	0.137	(0.338)
× management × time	−0.526	(0.238)	0.809	(0.298)	−0.195	(0.228)
× clerks × time	−0.297	(0.266)	0.152	(0.334)	0.069	(0.256)
× socio-cultural × time	−0.407	(0.251)	0.429	(0.306)	−0.270	(0.235)
× service worker × time	−0.344	(0.215)	0.478	(0.267)	0.253	(0.199)
× primary sector × time	0.934	(0.366)	−1.073	(0.534)	0.056	(0.406)
Variance parameters						
Var(Party)	2.186	(0.679)				
Var(Party × ESS round)	0.231	(0.000)				
Deviance	43448.9					
N	38345					
Groups by Party	120					
Groups by Party × ESS round	960					
Total obs.	38345					

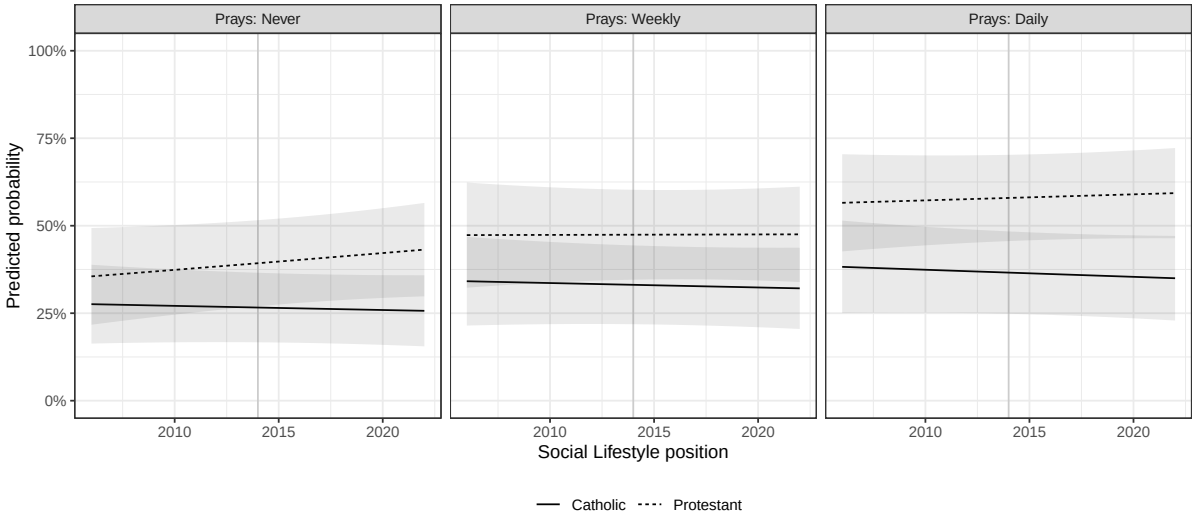
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure F.2.1: Predicted probabilities of Catholic and Protestant voters to choose a party depending on its position on the Social Lifestyle dimension and conditional on their frequency of prayer

(a) Parties' positions and predicted probabilities at the midpoint of the period of observation

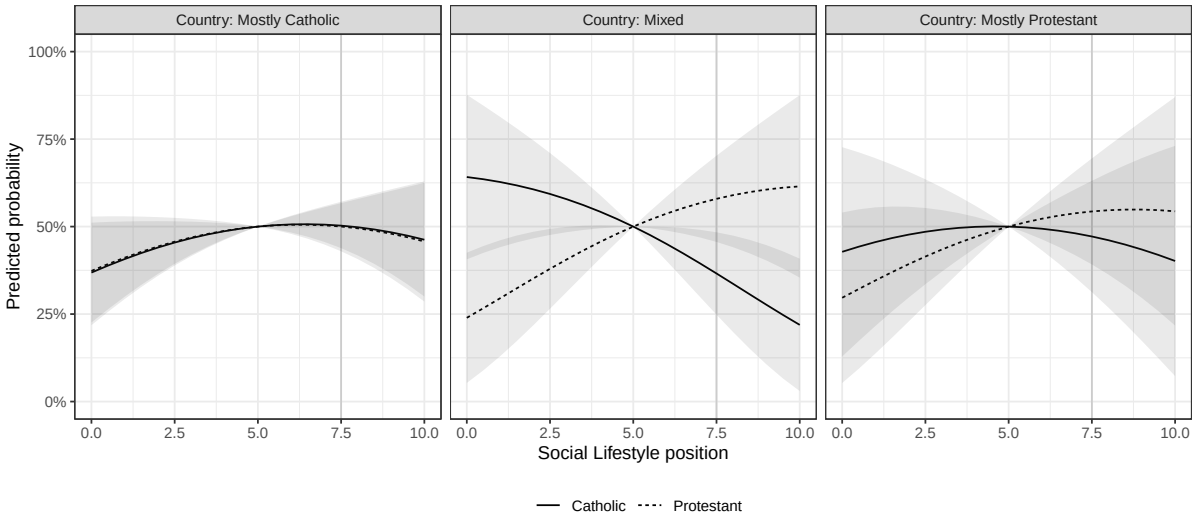


(b) Over-time changes in voting probabilities for a moderately conservative party (scale value 7.5)



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Immigration and Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

Figure F.2.2: Predicted probabilities of Catholic and Protestant voters to choose a party depending on its position on the Social Lifestyle dimension and the composition of the country in terms of Catholics and Protestants



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Immigration and Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

F.3 Models focusing on the GAL–TAN dimension

Table F.3.1 shows the coefficient estimates of a modification of the model discussed previously, with parties' positions on the GAL–TAN positions instead of their positions on the Religious principles dimension. Figures F.3.1 and F.3.2 illustrate how positions on the GAL–TAN dimension affect voting of Catholics and Protestants, analogous to Figures F.1.1 and F.1.2. A comparison of the former with the latter suggests that Catholic–Protestant differences are a little greater with respect to parties' positions on the Social Lifestyle dimension than with respect to their positions on the Religious Principles dimension. Furthermore, instead of getting larger, Catholic–Protestant differences with regards to voting along the GAL–TAN dimension have been shrinking.

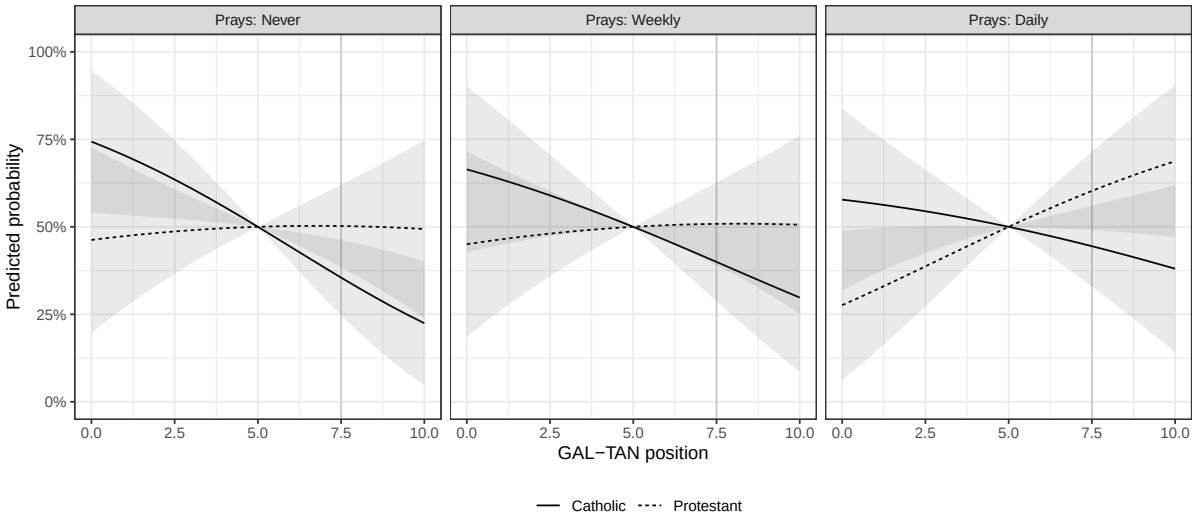
Table F.3.1: Parameter estimates of the final model

	GAL–TAN		Econ Left–Right	
Coefficients				
Squared	−0.351	(0.963)	1.004	(1.080)
Linear	0.016	(0.521)	0.489	(0.396)
× Protestant	−0.929	(0.137)	0.038	(0.071)
× prays rarely	−0.312	(0.070)	0.056	(0.069)
× prays monthly	−0.360	(0.111)	0.082	(0.107)
× prays weekly	−0.010	(0.081)	0.151	(0.076)
× prays daily	1.124	(0.070)		
× Protestant × prays rarely	−0.107	(0.056)		
× Protestant × prays monthly	−0.232	(0.089)		
× Protestant × prays weekly	−0.130	(0.066)		
× Protestant × prays daily	0.266	(0.056)		
× self-employed	−0.392	(0.088)	1.795	(0.101)
× technical	−0.211	(0.116)	0.168	(0.124)
× management	−0.447	(0.079)	0.915	(0.085)
× clerks	−0.013	(0.091)	−0.227	(0.100)
× socio-cultural	−0.953	(0.083)	−0.096	(0.086)
× service worker	0.761	(0.074)	−1.628	(0.080)
× primary sector	0.162	(0.129)	1.071	(0.149)
× denominational balance	−1.624	(0.943)		
× denominational heterogeneity	−0.652	(1.147)		
× time	0.191	(0.218)	−0.381	(0.226)
× Protestant × time	−0.929	(0.137)	0.208	(0.113)
× prays rarely × time	−0.312	(0.070)	0.127	(0.118)
× prays monthly × time	−0.360	(0.111)	−0.157	(0.182)
× prays weekly × time	−0.010	(0.081)	−0.085	(0.126)
× prays daily × time	1.124	(0.070)	0.171	(0.115)
× Protestant × prays rarely × time	0.015	(0.120)		
× Protestant × prays monthly × time	0.150	(0.192)		
× Protestant × prays weekly × time	−0.110	(0.136)		
× Protestant × prays daily × time	−0.242	(0.116)		
× self-employed × time	0.374	(0.146)	−0.363	(0.170)
× technical × time	−0.147	(0.193)	−0.016	(0.206)
× management × time	−0.103	(0.132)	−0.036	(0.144)
× clerks × time	0.106	(0.149)	−0.108	(0.165)
× socio-cultural × time	−0.274	(0.139)	0.045	(0.145)
× service worker × time	0.199	(0.124)	−0.039	(0.135)
× primary sector × time	−0.500	(0.217)	0.475	(0.249)
Variance parameters				
Var(Party)	2.282	(0.702)		
Var(Party × ESS round)	0.237	(0.000)		
Deviance	55906.0			
N	49322			
Groups by Party	139			
Groups by Party × ESS round	1390			
Total obs.	49322			

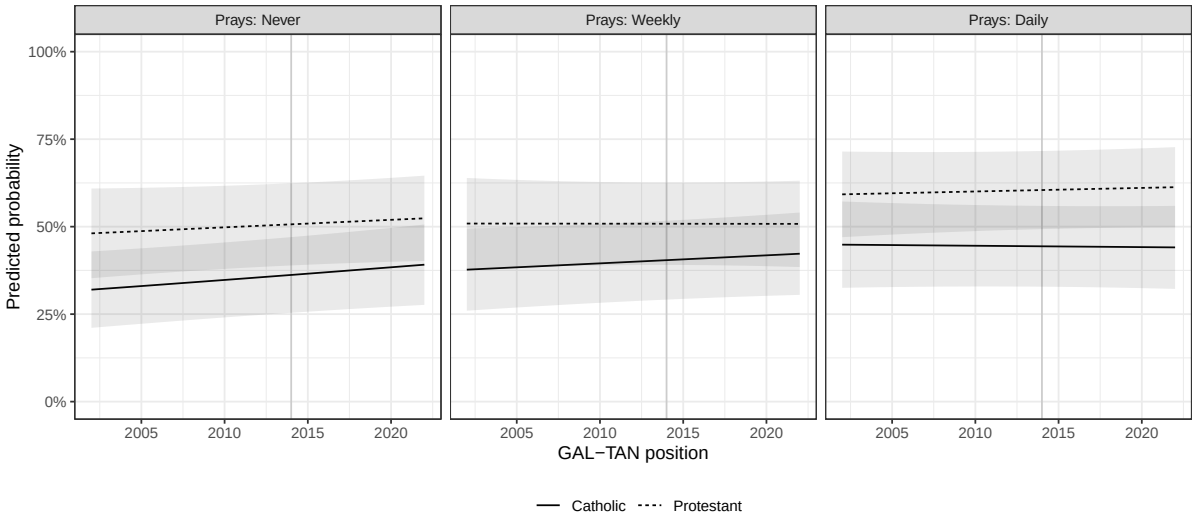
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure F.3.1: Predicted probabilities of Catholic and Protestant voters to choose a party depending on its position on the GAL–TAN dimension and conditional on their frequency of prayer

(a) Parties' positions and predicted probabilities at the midpoint of the period of observation

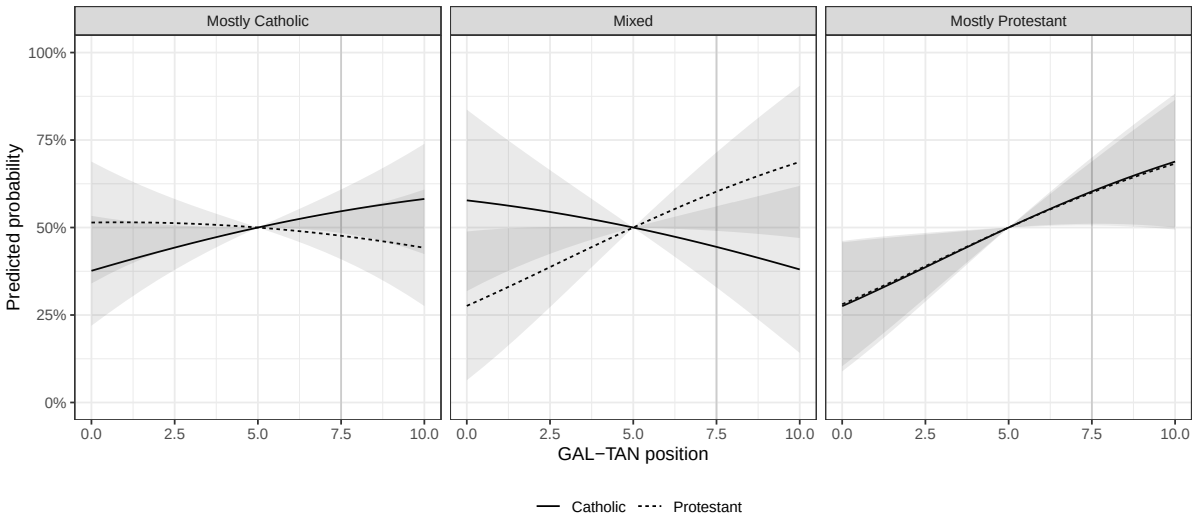


(b) Over-time changes in voting probabilities for a moderately conservative party (scale value 7.5)



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

Figure F.3.2: Predicted probabilities of Catholic and Protestant voters to choose a party depending on its position on the GAL–TAN dimension and conditional on the composition of the country in terms of Catholics and Protestants



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

G Details on the models of church attendance

G.1 Models focusing on the Religious Principles dimension

In section 5.3 we discussed how church attendance impinges on voting. Again our analysis is based on two rounds of Wald tests, where the first round is based on a more extensive (or "full") model that not only includes church attendance as main individual-level predictor, class and religious denomination as individual-level control variables, but also the degree of secularization, Catholic–Protestant balance, and Catholic–Protestant heterogeneity as context-level controls.

The relevant Wald tests based on this full model are reported in Table G.1.1. They indicate that of the contextual control variables, the degree of secularization and Catholic–Protestant balance can be dropped. The parameter estimates of the final model are reported in Table G.1.2.

Table G.1.1: Complete set of Wald tests related to church attendance and parties' positions on the Religious Principles dimension, full model

	W	df	p-value
Religious Principles squared	0.2	1	0.672
Religious Principles	0.6	1	0.448
× time	0.8	1	0.366
× church attendance	72.1	4	0.000
× church attendance × time	12.9	4	0.012
× Catholic/Protestant	6.6	1	0.010
× time × Catholic/Protestant	5.8	1	0.016
× church attendance × Catholic/Protestant	21.7	4	0.000
× church attendance × Catholic/Protestant × time	13.8	4	0.008
× secular	0.0	1	0.913
× church attendance × secular	5.0	4	0.284
× denom. balance	0.9	1	0.355
× church attendance × denom. balance	2.5	4	0.650
× denom. heterogeneity	0.7	1	0.411
× church attendance × denom. heterogeneity	20.3	4	0.000

Note: Tests conducted while controlling for parties' positions on the Immigration and Economic Left–Right dimensions, respondents' class positions, and the degree of secularization of the countries

Table G.1.2: Parameter estimates of the final model

	Religious Principles		Immigration		Econ Left–Right	
Coefficients						
Squared	−0.472	(1.117)	−0.508	(0.923)	−0.444	(1.309)
Linear	−0.822	(1.084)	1.067	(0.386)	0.135	(0.494)
× attends rarely	−0.962	(0.256)	0.721	(0.119)	−0.360	(0.105)
× attends on holidays	−0.846	(0.264)	0.298	(0.114)	0.159	(0.105)
× attends monthly	0.970	(0.308)	−0.327	(0.142)	0.158	(0.129)
× attends weely	2.146	(0.318)	−1.515	(0.158)	0.551	(0.143)
× Protestant	0.224	(0.088)	−0.581	(0.126)	0.452	(0.115)
× attends rarely × Protestant	−0.164	(0.134)				
× attends on holidays × Protestant	−0.261	(0.130)				
× attends monthly × Protestant	−0.248	(0.135)				
× attends weely × Protestant	0.565	(0.135)				
× self-employed	−0.682	(0.122)	−0.009	(0.180)	1.962	(0.160)
× technical	0.075	(0.175)	−0.132	(0.234)	0.159	(0.203)
× management	−0.037	(0.112)	−0.676	(0.149)	1.054	(0.133)
× clerks	0.043	(0.134)	0.160	(0.178)	−0.331	(0.158)
× socio-cultural	0.416	(0.120)	−1.995	(0.154)	0.376	(0.140)
× service worker	0.221	(0.109)	0.954	(0.137)	−1.965	(0.122)
× primary sector	−0.049	(0.178)	−0.177	(0.290)	1.257	(0.245)
× secularization	−0.327	(2.993)				
× denominational balance	0.011	(0.012)				
× denominational heterogeneity	−1.127	(1.372)				
× time	0.287	(0.318)	−0.421	(0.356)	−0.119	(0.353)
× attends rarely × time	0.120	(0.202)	−0.580	(0.196)	0.293	(0.187)
× attends on holidays × time	0.579	(0.211)	0.016	(0.186)	−0.105	(0.189)
× attends weekly × time	0.150	(0.220)	−0.128	(0.231)	0.125	(0.231)
× attends daily × time	−0.467	(0.215)	0.334	(0.240)	−0.415	(0.241)
× Protestant × time	0.371	(0.154)	0.025	(0.206)	−0.000	(0.193)
× attends rarely × Protestant × time	0.087	(0.158)				
× attends on holidays × Protestant × time	0.434	(0.166)				
× attends monthly × Protestant × time	0.169	(0.177)				
× attends weely × Protestant × time	−0.469	(0.171)				
× self-employed × time	0.323	(0.225)	0.656	(0.290)	−0.804	(0.281)
× technical × time	−0.241	(0.315)	−0.537	(0.387)	0.291	(0.355)
× management × time	−0.287	(0.210)	0.539	(0.249)	−0.172	(0.238)
× clerks × time	−0.230	(0.240)	0.028	(0.282)	0.085	(0.274)
× socio-cultural × time	−0.214	(0.222)	0.134	(0.262)	−0.244	(0.252)
× service worker × time	−0.534	(0.200)	0.470	(0.223)	0.458	(0.221)
× primary sector × time	1.021	(0.344)	−0.786	(0.466)	−0.209	(0.441)
Variance parameters						
Var(Party)	2.239	(0.698)				
Var(Party × ESS round)	0.233	(0.000)				
Deviance	44093.8					
N	38656					
Groups by Party	120					
Groups by Party × ESS round	960					
Total obs.	38656					

Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

G.2 Models focusing on the Social Lifestyle dimension

Like with groups defined by religious/non-religious membership or with Protestants and Catholics, we not only looked at how groups defined by church attendance differ in terms of their voting behaviour related to parties' positions on the Religious Principles dimension, but also related to their positions on the Social Lifestyle dimension. Accordingly, Table G.1.2 reports the coefficients of a modification of the final model in the previous section, where parties' positions on the Social Lifestyle dimension are considered instead of their positions on the Religious Principles dimension.

The counterpart to Figure 4 is shown in Figures G.2.1 and 4b. If compared to Figure 4a, Figure G.2.1a suggests that differences according to church-attendance with regards to voting for a party with a conservative position on the Social Lifestyle dimension are a bit smaller than the analogous differences for a party with a conservative position on the Religious Principles dimension. Figure G.2.1a furthermore shows that differences regarding church attendance are clearly declining when parties' positions on the Social Lifestyle dimension are considered, in contrast to parties' positions on the Religious Principles dimension, where differences are almost stable.

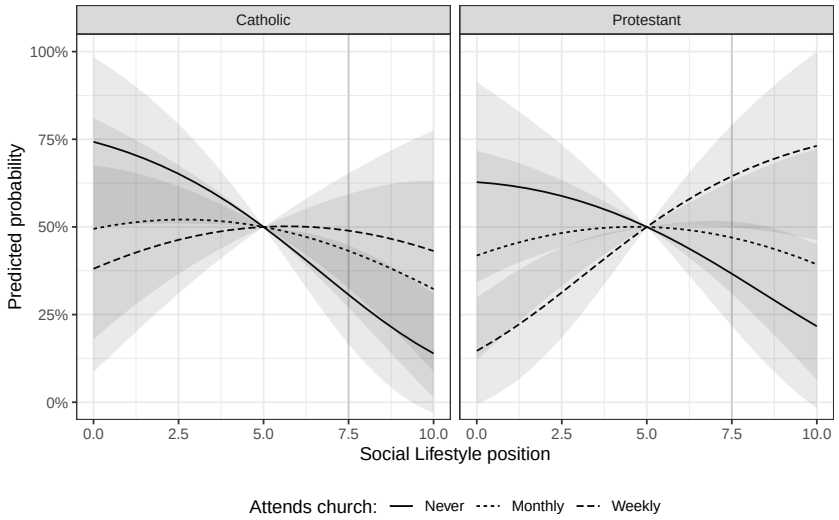
Table G.2.1: Parameter estimates of the final model

	Social Lifestyle		Immigration		Econ Left–Right	
Coefficients						
Squared	−1.526	(0.888)	−0.298	(0.923)	0.116	(1.247)
Linear	−1.124	(1.364)	1.225	(0.421)	0.218	(0.477)
× attends rarely	−0.419	(0.229)	0.867	(0.138)	−0.640	(0.100)
× attends on holidays	−0.671	(0.233)	0.701	(0.134)	−0.068	(0.101)
× attends monthly	0.884	(0.281)	−0.371	(0.161)	0.264	(0.121)
× attends weely	0.730	(0.303)	−2.238	(0.169)	1.246	(0.128)
× Protestant	0.529	(0.109)	−0.974	(0.147)	0.547	(0.115)
× attends rarely × Protestant	−0.241	(0.137)				
× attends on holidays × Protestant	−0.295	(0.132)				
× attends monthly × Protestant	−0.221	(0.145)				
× attends weely × Protestant	0.748	(0.133)				
× self-employed	−0.701	(0.124)	0.259	(0.202)	1.831	(0.157)
× technical	0.187	(0.182)	−0.264	(0.266)	0.152	(0.197)
× management	−0.045	(0.121)	−0.654	(0.170)	1.041	(0.130)
× clerks	0.241	(0.138)	−0.031	(0.199)	−0.362	(0.150)
× socio-cultural	0.436	(0.127)	−2.112	(0.172)	0.413	(0.134)
× service worker	0.302	(0.109)	0.783	(0.154)	−1.917	(0.113)
× primary sector	−0.373	(0.177)	0.128	(0.319)	1.320	(0.235)
× secularized	−5.284	(2.431)				
× denominational balance	0.004	(0.014)				
× denominational heterogeneity	−0.162	(1.387)				
× time	0.475	(0.373)	−0.847	(0.433)	0.005	(0.341)
× attends rarely × time	0.067	(0.220)	−0.521	(0.238)	0.390	(0.174)
× attends on holidays × time	0.412	(0.227)	−0.037	(0.231)	0.015	(0.176)
× attends weekly × time	0.175	(0.250)	−0.228	(0.276)	0.116	(0.210)
× attends daily × time	−0.740	(0.235)	0.598	(0.270)	−0.544	(0.209)
× Protestant × time	0.327	(0.193)	0.089	(0.244)	−0.059	(0.191)
× attends rarely × Protestant × time	0.308	(0.150)				
× attends on holidays × Protestant × time	0.376	(0.154)				
× attends monthly × Protestant × time	0.058	(0.178)				
× attends weely × Protestant × time	−0.786	(0.171)				
× self-employed × time	0.168	(0.251)	0.663	(0.340)	−0.707	(0.269)
× technical × time	0.171	(0.355)	−0.768	(0.461)	0.178	(0.338)
× management × time	−0.540	(0.240)	0.830	(0.298)	−0.198	(0.228)
× clerks × time	−0.275	(0.267)	0.153	(0.334)	0.043	(0.255)
× socio-cultural × time	−0.542	(0.254)	0.459	(0.308)	−0.250	(0.235)
× service worker × time	−0.346	(0.216)	0.562	(0.267)	0.236	(0.198)
× primary sector × time	1.019	(0.370)	−1.196	(0.537)	0.080	(0.407)
Variance parameters						
Var(Party)	2.135	(0.660)				
Var(Party × ESS round)	0.231	(0.000)				
Deviance	44383.6					
N	38656					
Groups by Party	120					
Groups by Party × ESS round	960					
Total obs.	38656					

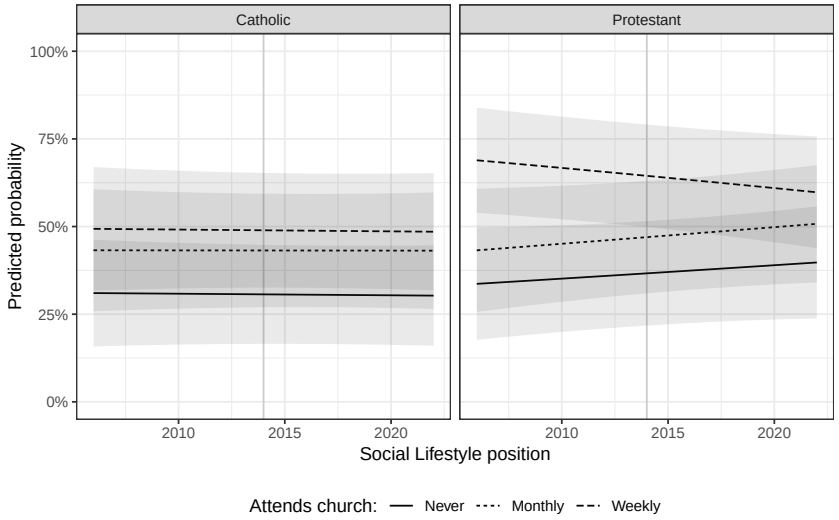
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure G.2.1: Relation between church attendance, parties' positions on the Social Lifestyle dimension, and voting among Catholics and Protestants

(a) Parties' position and predicted probabilities at the midpoint of the period of observation



(b) Change in predicted probabilities during the period of observation for a moderately conservative party (scale value 7.5)



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Immigration and Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

G.3 Models focusing on the GAL–TAN dimension

Table G.3.1 reports the coefficients of a modification of the final model in the previous section, where parties' positions on the GAL–TAN dimension are considered instead of their positions on the Religious Principles dimension. Again, the coefficients are reported only for the sake of transparency, whereas the interpretation of the model should rely on the illustration in Figures G.3.1a and G.3.1b

A comparison of G.3.1a with 4a suggests that groups defined in terms of church attendance differ not as much in terms of the voting behaviour with regards a party with a conservative position on the GAL–TAN dimension as they do in terms of voting behaviour with regard to a party with a conservative position on the Religious Principles dimension. In so far, the conclusions to be drawn from Figure G.3.1a are similar to those drawn from Figure E.3.1a. Furthermore, G.3.1b suggests that the variation by church attendance in voting behaviour related to parties' positions on the GAL–TAN dimension gets smaller, like the group differences with regard to religious (non-)membership (cf. Figure E.3.1b), but in contrast to group differences based on religious (non-)membership when voting with regard to parties' positions on the Religious Principles dimension are concerned.

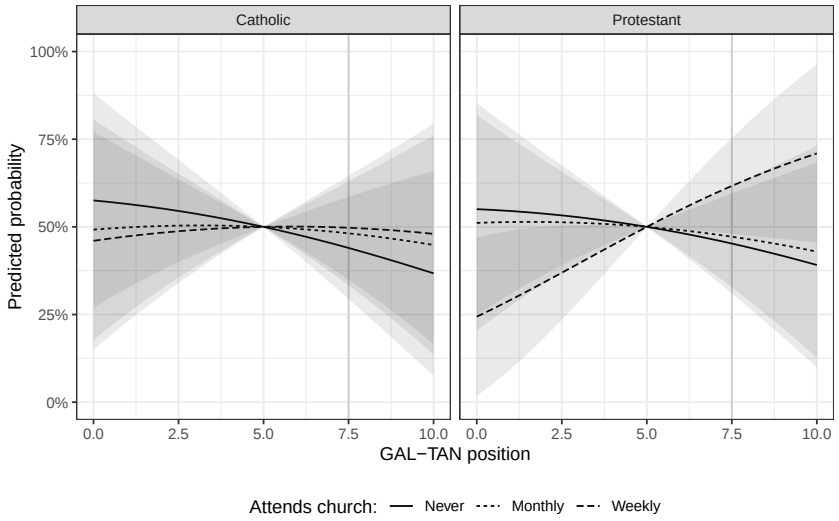
Table G.3.1: Parameter estimates of the final model

	GAL–TAN		Econ Left–Right	
Coefficients				
Squared	−0.479	(0.974)	0.796	(1.082)
Linear	0.174	(0.862)	0.458	(0.396)
× attends rarely	0.150	(0.171)	−0.199	(0.067)
× attends on holidays	−0.064	(0.174)	0.244	(0.068)
× attends monthly	0.496	(0.218)	0.130	(0.080)
× attends weely	−1.028	(0.256)	0.102	(0.080)
× Protestant	0.234	(0.069)	−0.039	(0.071)
× attends rarely × Protestant	−0.126	(0.107)		
× attends on holidays × Protestant	−0.170	(0.104)		
× attends monthly × Protestant	−0.310	(0.117)		
× attends weely × Protestant	0.739	(0.111)		
× self-employed	−0.374	(0.088)	1.796	(0.101)
× technical	−0.248	(0.116)	0.177	(0.123)
× management	−0.446	(0.079)	0.934	(0.084)
× clerks	0.048	(0.091)	−0.228	(0.099)
× socio-cultural	−0.978	(0.083)	−0.119	(0.086)
× service worker	0.805	(0.074)	−1.611	(0.079)
× primary sector	0.114	(0.130)	1.023	(0.149)
× secularized	−0.163	(2.556)		
× denominational balance	0.003	(0.011)		
× denominational heterogeneity	−0.576	(1.208)		
× time	0.165	(0.216)	−0.324	(0.225)
× attends rarely × time	0.058	(0.112)	−0.029	(0.112)
× attends on holidays × time	0.358	(0.115)	−0.234	(0.115)
× attends weekly × time	0.041	(0.138)	0.165	(0.135)
× attends daily × time	−0.935	(0.137)	0.258	(0.130)
× Protestant × time	−0.049	(0.106)	0.186	(0.113)
× attends rarely × Protestant × time	0.122	(0.092)		
× attends on holidays × Protestant × time	0.046	(0.094)		
× attends monthly × Protestant × time	0.096	(0.115)		
× attends weely × Protestant × time	−0.319	(0.116)		
× self-employed × time	0.381	(0.146)	−0.363	(0.169)
× technical × time	−0.169	(0.193)	0.011	(0.205)
× management × time	−0.111	(0.132)	−0.027	(0.144)
× clerks × time	0.085	(0.149)	−0.112	(0.165)
× socio-cultural × time	−0.272	(0.139)	0.025	(0.145)
× service worker × time	0.202	(0.124)	−0.033	(0.134)
× primary sector × time	−0.451	(0.217)	0.459	(0.249)
Variance parameters				
Var(Party)	2.265	(0.695)		
Var(Party × ESS round)	0.241	(0.000)		
Deviance	57758.3			
N	49768			
Groups by Party	139			
Groups by Party × ESS round	1390			
Total obs.	49768			

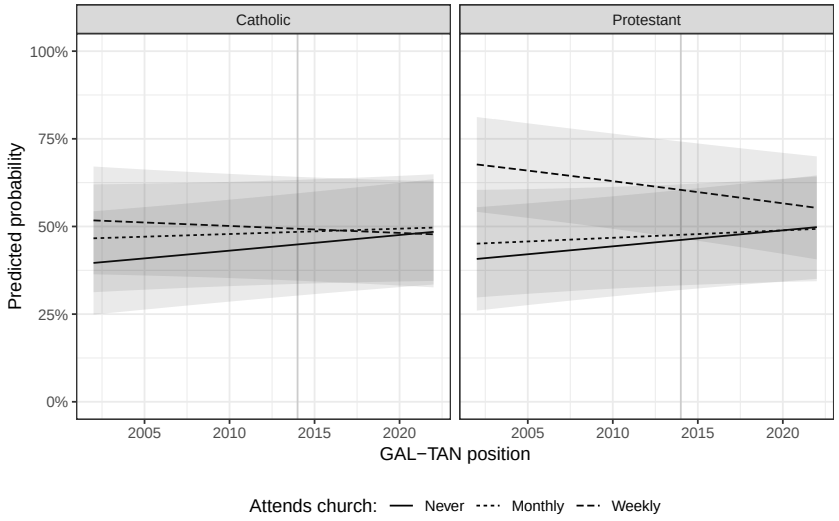
Notes: Shown are penalized quasi-likelihood (PQL) estimates and standard errors in parentheses, as well as summary statistics in the bottom rows.

Figure G.3.1: Relation between church attendance, parties' positions on the GAL–TAN dimension, and voting among Catholics and Protestants

(a) Parties' position and predicted probabilities at the midpoint of the period of observation



(b) Change in predicted probabilities during the period of observation for a moderately conservative party (scale value 7.5)



Note: The predicted probabilities are computed from a conditional logit form for a hypothetical two party system, where the position of one party varies, while the position of the other party is fixed at the centre (scale value 5), and both parties have centrist positions on the Economic Left–Right dimension. The voters' occupational class is fixed to the class of clerks.

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