

How does religious belief and practice affect happiness?

A European perspective

Juncal Cuñado, Alejo José G. Sison and Reyes Calderón

Abstract

This paper analyzes how religious belief and practice affects happiness, using data for 24 European countries from the European Social Survey. Under “religious belief” we consider questions such as “Do you belong to a particular religion?”, “What religion or denomination do you belong to?” and “How religious are you?”. As indicators of “religious practice”, we turn to questions such as “How often do you attend religious services, apart from special occasions?” and “How often do you pray apart from religious services?” The results suggest that both “religious belief” and “religious practice” have a positive effect on individual happiness. However, we find that attending to religious services is more relevant than praying in explaining happiness, which suggest the existence of a relevant “social aspect” of being religious.

Correspondence author: Alejo José G. Sison
Universidad de Navarra
Campus Universitario
Facultad de Ciencias Económicas
Edificio Biblioteca, Entrada Este
E-31080 Pamplona
SPAIN
Phone: 00 34 948 425625
Fax: 00 34 948 425626
E-mail: ajsison@unav.es

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1. Introduction

Europeans no longer believe in God nor go to church anymore. They don't even consider themselves to be religious at all. It is clear, therefore, that Europe is a secularized continent. Or is it, really?

The European Values Study 2005 presents a much more nuanced picture. In half of the surveyed countries, the majority of the people, sometimes an overwhelming one, found the statement "There is a personal God." as that which comes closest to their belief, while in the other half, the statement "There is some God, spirit or life force." was chosen. The statement "I don't know if there is a God, spirit or life force." was second choice for France and the Russian Federation, and the option "There is no God, spirit or life force." always came in last, even for France where it was chosen by 15% of the population, the highest percentage among the different countries. Believers, therefore, still vastly outnumber non-believers, despite the variance in the object of their belief.

As for religious practice, the same study affords us an equally varied panorama. Although in most countries, the majority of the population never attends religious services, in ten, the majority of the population attends religious services once a week. On the aggregate, half of all Europeans pray or meditate at least once a week, and even in a country known for its liberal tradition such as the Netherlands, one fourth of its inhabitants attends church. So despite the decrease in church attendance and religious practice through the years, a considerable number of Europeans still engage in them, albeit with varying frequency.

Relatively new is the category of Europeans who consider themselves religious, three out of four, although they do not necessarily belong to an institutional church nor attend services. Their position may be described as that of "believing without belonging" (Davie 1994), and in lieu of an organized church, each one follows a fluid, eclectic approach to beliefs and practices. Sociologists call this "cafeteria religion" or "church-free spirituality". This is a major growing trend throughout the whole continent, not only in the more secular, Northwest but also in the more religious Southeast.

Religion may be decoupled not only from a church but also from God. For this reason it is worth inquiring separately about the importance of God in one's life. On a scale from 1 (not at all important) to 10 (very important), we find people from Ireland, Portugal, Romania, Poland and Turkey at the top, saying that God is important, and people from Norway, Sweden Denmark, Estonia and the Czech Republic at the bottom, saying that God is not important. Countries whose people consider God important are also the ones with relatively higher population growth rates. So although no one can guarantee that the next generation will hold the same beliefs as the previous one, chances are that in the future, there will be more people who find God important than those who do not, given the importance of education and upbringing in this matter.

Moreover, the European Values Study understands happiness or well-being as the individual judgement of the overall quality of life, the result of weighing mental and physical health against aspirations and expectations. Certainly, this is a very complex and personal judgement. What makes people happy should vary from time to time and from place to place. Or does it, actually?

Some think of happiness as an innate disposition, almost like a genetic trait. Thus, while Russians inherently gloomy, the Irish are lucky to be born with a sunny and optimistic outlook. Others believe that although the birth lottery may partly account for happiness, what each person does with his life also counts. Besides, there doesn't seem to be an absolute value or cardinal number for happiness. Rather, it depends on a comparison with other reference groups: a happy woman in she whose husband earns more than her brother in law (Clark 1996). Or it could also be that we judge our present state in comparison to what we remember from the past or to what we imagine the future to be (Gilbert 2007). We should likewise bear in mind the effect of adaptation and adjustment. Consider the experience of people who have become quadriplegic due to some accident and after a certain period recover their basal happiness level (Brickman et al. 1978). Or think of lottery winners whose exhilaration over their good fortune inevitably wears out sooner than later (Brickman et al. 1978). It seems like we always tend to return to the happiness level with which we started.

Be that as it may, the aforementioned study reveals that in the Netherlands, Belgium, Iceland, Switzerland, Denmark and Ireland, close to 40% of the population are very happy with their life, all things taken together. On the other extreme, we find that only between 0 to 9% of the people from Romania, the Russian Federation, Ukraine and Bulgaria could say the same thing. On the basis of this observation, it would be easy to dismiss happiness simply as a function of living standards. But that could not explain why the people from Albania, Europe's poorest country, regard themselves happier than their neighbors. There has to be something more than economic wealth to explain such huge happiness differentials.

According to the study, country-wide happiness is positively correlated –apart from with material comfort– with factors such as the rule of law, freedom, civil society, cultural diversity and modernity (schooling, technology and urbanization). Another influence in happiness is what psychologists call the “locus of control”. People with an external locus of control believe that their own behavior does not matter much, that rewards in life are beyond them, and their life is guided by fate, luck or other external circumstances. On the other hand, people with an internal locus of control subscribe to the idea that life is what you make it; it is the outcome of one's own personal decisions and actions. Those with an internal locus of control are happier and more satisfied than those with an external locus of control.

Despite the growing literature on the sociology of religion, on the one hand, and on happiness and economics, on the other, the relations between religion and happiness, at least in Europe as a whole, is still very much an open question. Making use of the 1972-1996 General Social Survey in the U.S., Ferriss (2002) found happiness to be associated with the frequency of attendance at religious services, denominational preference and doctrinal preference. Brooks (2008) concurs with the finding that in the U.S., religious participation is positively correlated with high levels of happiness. However, Snoep (2007), comparing data from the 2000 World Values Survey in the USA, the Netherlands and Denmark, found that, unlike in the U.S., there is no significant individual-level correlation between religiosity and happiness for the Netherlands and Denmark. This has led some people to think that religion affects happiness differently, depending on which side of the Atlantic one lives. In European countries, where the

Welfare State is huge, people do not have as strong a need for the social support that organized churches provide as in the U.S., where the Welfare State is minimal. In some sense, therefore, Europeans seem to view the Welfare State as a substitute for church, as a source of security and comfort, if not as an object of faith and belief unto itself. In Hegelian terms, the Welfare State is the God that has established his dwelling-place among men.

Opfinger (2010), in another recent study using international data from World Values Survey for 1982, 1990, 1995 and 2000, also focused on the relationship between personal well-being and religiosity. His results supported that happiness and religiosity are related in a U-shaped pattern. Both higher religiosity and lower religiosity reported high happiness levels. According to Opfinger (2010) the U-shaped pattern for religion and happiness might be due to network effects: religious people are happier if they live in a religious society and so are atheists, if they live in a society in which religion does not play an important role.

In this paper we would like to focus on the relation between religion, on the one hand, and happiness, well-being or life satisfaction, on the other, in Europe. In particular, we would like to see whether people who profess religious belief and engage in religious practice are happier than those who do not.

To do so, however, we would have to set aside the data from the European Values Survey, and its expanded project, the World Values Survey, despite being among the most widely used. There are two major reasons for this. The first concerns the very questions used in the survey and the second, their measurements, both of which have been found to have weak theoretical foundations. According to Halman (2001: 2), the driving force behind the European Values Survey was to discover whether Europeans shared a homogenous and enduring set of values or, on the contrary, whether these were changing, and if so, in which direction. The result was considered extremely important for its implications in the project of European unity. For this purpose, the authors considered it sufficient to carry out an archival search for questions at Gallup institutes, guided by very broad and general ideas concerning modernization and social change, without engaging in deep theoretical reflection (Halman 1993: 1). Something

similar occurred with the measurements –despite the fact that measurement of religious values was one of the objectives. The choice of items was not founded on any particular theory in sociology nor in the sociology of religion (Halman 1993: 1). For our study we shall turn, instead, to data from the European Social Survey (ESS), about which more shall be said later.

The remainder of this paper is organized as follows. Section 2 briefly reviews the literature on the relationship between religion and happiness, summarizing the empirical results from previous studies. Section 3 presents our empirical analysis based on the ESS. Finally, Section 4 offers a discussion of our findings, as well as directions for further research.

Literature Review on Religion and Happiness

In recent years, there has been a large emerging body of literature on subjective well-being (individual life satisfaction or also called happiness) and economics.¹ Some recent excellent surveys on the relationship between economics and happiness are Frey and Stutzer (2002a,b), Easterlin (2005), Clark *et al.* (2006), Di Tella and MacCullough (2006), Helliwell (2006), Bruni and Porta (2007), Layard (2006), Blanchflower (2008) and Graham (2008) among others.

Amongst these studies, the impact of religion on happiness has received comparatively little empirical attention. The few recent papers that analyzed the impact of religion on individual life satisfaction are Witter *et al.* (1985), Soydemir *et al.* (2004) and Clark and Lelkes (2005). **[Luego, ya no hay referencias a Witter *et al.* (1985), Soydemir *et al.* (2004). ¿Qué dijeron?]**

¹ The terms well-being, happiness, life satisfaction, and quality of life are used interchangeably in this paper. Many recent studies assume happiness and life satisfaction as synonymous (see, for example Caporale *et al.*, 2009 and Cunado and Perez de Gracia, 2010a,b,c). In this paper, we used both happiness and life satisfaction scores as measures of subjective well-being (*i.e.*, dependent variable in our empirical analysis). The results are very similar with both proxy variables (happiness and life-satisfaction). The life satisfaction empirical evidence is available upon request.

For example, Clark and Lelkes (2005) using two data from ESS for 2002 – 2003 and British Household Panel Survey for 1991-1992 and 1992-1993 considered the insurance role of religion in buffering the well-being impact of stressful life events such as unemployment, separation, divorce and widowhood. Their results suggest that the religious do fare better in the face of some adverse events. For example, they obtained that Roman Catholics and Protestants are insured against unemployment while Protestants are insured against divorce and Catholics are punished for it. Their results also supported that the religious report higher life satisfaction and churchgoing and prayer are also associated with greater satisfaction.

3. Empirical Analysis: Dataset, Estimation and Results

For the empirical analysis, we use data for 24 European countries from the first three waves (2002/2003, 2004 and 2006) of the European Social Survey (ESS, www.europeansocialsurvey.org), resulting in a sample of 114019 individuals. The dataset covers information on self-reported satisfaction levels and personal characteristics such as gender, age, income, subjective general health, marital status, main activity, number of children or educational level of each individual. As indicators of religion, we have two groups of variables: a first group of three variables related to what we call “religious belief” and two additional variables which proxy what we call “religious practice”.

As in many studies in the empirical literature on economics and happiness, this paper uses individual’s responses to the question: “How happy are you”. The respondent answers on a scale from 1 to 10, where 1 stands for not happy at all and 10 for completely happy.

(Insert Table 1 about here)

Religion variables are captured by the following variables:

- Belonging to a particular religion or denomination, a dummy variable which takes the value 1 if the individual belongs to a particular religion.
- Religion or denomination belonging to at the present, a discrete variable which takes the following values depending on the religion or denomination the individual belongs to at the present: 1 (Roman Catholic), 2 (Protestant), 3 (Eastern Orthodox), 4 (Other Christian

denomination), 5 (Jewish), 6 (Islam), 7 (Eastern religions), 8 (Other non-Christian religions).

- How religious are you, a discrete variable which takes the values: 0 (not at all religious), 1...10 (Very religious).
- How often attend religious services apart from special occasions, a discrete variable which takes the following values: 1 (every day), 2 (more than once a week), 3 (at least once a month), 4 (only on special holy days), 5 (less often), 6 (never)
- How often pray apart from religious services, a discrete variable which takes the following values: 1 (every day), 2 (more than once a week), 3 (at least once a month), 4 (only on special holy days), 5 (less often), 6 (never).

In addition to religion and happiness variables, ESS includes a large number of socio-economic indicators, such as gender, age, health, income, employment status or education, which we will include in our empirical analysis as control variables. The full description of the variables is included in Table 1.

Table 2 reports the average levels of all these variables for each of the 24 European countries. The average happiness amounts to 7.26, but there are great differences among the countries, ranging from 5.54 for Ukraine and 8.32 for Denmark. In order to control for unobservable country differences, we include country fixed effects in the model. As far as religion variables are concerned, we also find significant differences among the countries. For example, the countries with the lower proportion of individuals belonging to a particular religion are Estonia and Czech Republic, while the highest proportion correspond to Greece, Poland, Portugal and Ireland. Table 2 shows a significant correlation among the different religion variables across countries. However, there is also evidence of differences between “religious belief” and “religious practice” variables. For example, the percentage of people belonging to a religion in Spain is 74% (12 points above the mean average), while individuals in this country report a mean for attending to services and praying lower than the European average.

A first look at the correlation between happiness and religion variables is reported in Table 3.

(Insert Tables 2 and 3 about here)

In order to estimate the impact of religion on happiness, the following happiness equation is specified:

$$u_i = \alpha + \beta' X_i + \gamma' \text{Religion}_i + \varepsilon_i \quad (1)$$
$$i = 1, \dots, I,$$

where u is the answer to the happiness question, i represents the individual, X is a set of socio-economic explanatory variables, “*Religion*” is a set of variables proxying what we call “religion beliefs” and “religion practices” and ε stands for the error term. Since the dependent variable (happiness and/or life-satisfaction) is an index which takes values 1 to 10, the econometric analysis is performed using an Ordered Logit Model with robust standard errors, including country and time fixed effects.

The main results are the following. First, we obtain a significant effect of belonging to a religion on happiness. Those who belong to a religion report higher levels of happiness than those who do not. Second, we also find that the religion or denomination to which the individual belongs has a significant effect on happiness. Protestants, other Christian religions and Roman Catholics report higher happiness levels whereas Orthodox and Eastern religions report the lowest. Third, there seems to be a positive relationship between how religious a person is and his happiness response. That is, the more religious a person, the happier he is. However, those who consider themselves to be “not at all religious” (0) have comparable levels of happiness to those who give themselves a “5” in the scale of religiosity. Fourth, as far as religious practice is concerned, we find that the frequency of attendance at services is likewise positively correlated with happiness. For example, those who attend religious services every day say they are happier than those who never attend. Fifth, still in the realm of religious practice, our study reveals that the frequency of prayer is positively correlated with happiness, with those who pray every day reporting higher levels of happiness than

those who never pray. Sixth and lastly, we find that frequency of attendance in services is a more relevant variable than frequency of prayer in the self-reported happiness levels.

(Insert Table 4 about here)

4. Discussion of findings and further research

We would like to discuss our findings firstly, from the perspective of the psychology of religion, and secondly, from that of the sociology of religion. In so doing, we would also like to offer some suggestions for further study.

From the perspective of the psychology of religion, Nielsen (1998) provides us with three possible explanations for the positive link between religion and happiness. Although based on correlation rather than causation, they could nevertheless indicate pathways through which religion affects happiness. The first refers to the social support. Generally, people are happier when they find themselves in a supportive environment and religion offers a lot of this. In fact, according to the psychology of religion literature, the beneficial influence of religion on happiness is strongest among those groups of people in most need of support, such as the elderly, those in poor health and those who are single. What's more, religion allows people to feel themselves closer to God, who could also be viewed as a valuable source of support. Economics literature expresses this same idea, inasmuch as religion could serve as insurance during negative shocks (Chen 2003), a source of both direct (e.g., education) and indirect social benefits (e.g., health, work), and an object of "social self-interest" (Gleaser et al. 2000, Finke et al 1998).

Secondly, people with firm beliefs, those who have a sense of what is important and an orientation in life, also tend to be happier (Ellison 1991). Religion supplies people with this kind of firm beliefs. This aspect of religion may have to do with the greater success in terms of membership of conservative churches compared to liberal ones (Kelley 1972). Not only are conservative churches stricter and more demanding in terms of morals and practice, but they also offer greater certitude in beliefs. Thirdly, religion itself may contribute to happiness by triggering positive experiences, such as a feeling of being in contact with God (transcendence) or in contact with others, among believers and practitioners (Pollner 1989).

How do these explanations from the psychology of religion test with our statistical findings? They undoubtedly support findings (1) “Those who belong to a religion report higher levels of happiness than those who do not”, (3) “The more religious a person, the happier he is”, (4) “The frequency of attendance at services is positively correlated with happiness” and (5) “The frequency of prayer is positively correlated with happiness”. But we do not find them necessarily helpful in explaining findings (2) “The religion or denomination to which the individual belongs has a significant effect on happiness” and (6) “Frequency of attendance in services is a more relevant variable than frequency of prayer in the self-reported happiness levels”.

Regarding finding (2), which refers to the varying correlations between particular religions or denominations and self-reported happiness, the above-cited psychology of religion literature seems to imply that Protestant religions provide greater social support, firmer beliefs and more positive religious experiences –or any combination among these three factors— than Eastern Orthodox religions, for example. We simply do not have evidence for this. Moreover, the lumping together for survey purposes, of the various Protestant religions, other Christian religions and Eastern Orthodox churches, for instance, does not allow us to calibrate the social support, firm beliefs and religious experiences associated with each one of these individual religions and denominations.

As for finding (6), which suggests that frequency of attendance at services is more significant than frequency of prayer for happiness, neither do we have a straightforward explanation from the psychology of religion literature. On the one hand, attendance at services could provide more social support than prayer, which could be done individually. But attendance at religious services does not necessarily imply firmer beliefs nor more positive religious experiences than individual prayer. (Some religions could just emphasize private prayer more than community worship.) We do not know, nor can we tell with the available data. To explain this finding, we would have to tease out the individual effects of social support, firm beliefs and religious experience from their cumulative effect on happiness, for attendance at services and for prayer. But again that is not possible with the available information.

Furthermore, there are other dimensions to both religious belief and religious practice than those considered by the ESS. Here is where inputs from the sociology of religion come in handy. The sociology of religion offers insights to better understand the underlying notions of religious belief and religious practice and the tensions between them. It also sheds light on the relationship between the individual and the group –again from the viewpoint of religion—through the mediating institutions of the Church, the State and the market.

What could be meant by “religious belief” in this context? Starting out with the British experience (Davie 1994), and later on extending it to the rest of Europe and America (Berger et al. 2008), Davie suggests that “religious belief” mainly refers to feelings, experiences and the numinous, as could be associated with the New Age movement, for example. It does not refer primarily to creedal statements with precise and specific contents. It is a profession in an “ordinary God” (Abercrombie et al. 1970), not a God “who can change the course of heaven and earth” (Davie 1994: 1). Philosophically, this corresponds to the God of Deism. This is a God who, after creating heaven and earth, in practice left human beings alone and in charge with their own resources. Although nominally Christian, it represents, above all, a non-institutional religiosity, one that is privatized, invisible and implicit. It comes by other names, such as “popular”, “common”, “customary”, “folk”, “civic” or “civil” religion. It is not the absence of belief, but individual patchworks or quilts of belief. Therefore, apart from the categories of belief and unbelief, the degrees of religiosity and institutional religions considered by the ESS, it would also be interesting to look into the wide range of non-institutional religiosity and test it against happiness.

And how are we to understand “religious practice”? Again, for Davie (1994) and colleagues (Berger et al. 2008), this “belonging” covers a wide range of behaviors, from religious orthodoxy to ritual participation and an instrumental attachment to religion. It may also be called “vicarious religion”, meaning that although an individual does not want to be personally involved with a church, he nonetheless wants the church to be there for other people or society as a whole (Berger et al. 2008: 15). Similarly, therefore, besides data for frequency of attendance at services and frequency of prayer provided by the ESS, there are other forms of religious practice such as “vicarious religion” than can be analyzed for its relation with happiness.

Lastly, there are two prevalent models relating the individual to the group in the religious sphere, the traditional, historic or established church and the church seen as the result of a voluntary association in an environment of pluralist competition (Berger et al. 2008: 16-7). The first is dominant in Europe, especially in continental Europe, whereas the second could be found paradigmatically in the United States. The traditional church, much like the State, exercises a monopoly over its citizens-faithful who do not belong to it by choice, but by default or obligation. In many countries, it is the “national church” or a ministry of the State. The church which arises through voluntary adherence, on the other hand, follows the market or consumption model. There is no established church and there exists, instead, a functioning market in which various churches compete for the faithful. The decline in religious belief and practice, often termed “secularization”, has hit the traditional churches more than the churches of voluntary adherence. Take note, however, that the same religion may adopt the traditional mode in one place and the voluntary mode in another.

Going back to the results of our empirical study, we think that the status of a religion or a denomination in a specific country –whether traditional or voluntary— affects not only the levels of belief and practice, but also the level of happiness reported. Countries which follow the traditional model of religion will have lower levels of religious belief and practice than those that follow the voluntary model. It is also probably that followers of voluntary religion would report higher levels of happiness than those of traditional religion. But again, unfortunately, this cannot be confirmed with the available data and will have to be left for later.

As a final remark, therefore, despite the positive correlations obtained between religious belief and practice, on the one hand, and happiness, on the other, these results would have to be nuanced by a better understanding of both religious belief and religious practice.

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Table 1. Description of the data

| Variable name | Description |
|---|--|
| Subjective Well-Being | |
| Happiness | How happy are you, from 1 (not happy at all) to 10 (absolutely happy) |
| Satisfied with your life | How satisfied with life as a whole, from 1 (not satisfied at all) to 10 (absolutely satisfied) |
| Individual socio-economic indicators | |
| Gender | Dummy variable which takes value 1 if the respondent is male, 0 otherwise |
| Age | Age of the respondent in years |
| Children | Dummy variable which takes value 1 if the respondent has children, 0 otherwise |
| Income | Subjective feeling about household's income nowadays: 1 (living comfortably on present income), 2 (coping on present income), 3 (difficult on present income), 4 (very difficult on present income) |
| Subjective general health | Discrete variable which takes the following values: 1 (Very good), 2 (good), 3 (fair), 4 (bad), 5 (very bad) |
| Marital status | Discrete variable which takes the following values: 1 (married); 2 (in a civil patnership); 3 (separated); 4 (divorced); 5 (widowed); 6 (never married, never in a civil partnership) |
| Main activity | Discrete variable which takes the following values: 1 (paid work); 2 (education); 3 (unemployed looking for a job); 4 (unemployed, not looking for a job); 5 (permanently sick or disabled); 6 (retired); 7 (housework and children) |
| Education | Number of years of education |
| Country and time effects | |
| Country | Country dummy variables |
| Round | Round 1, Round 2, Round 3 |
| Religious belief | |
| Belonging | Dummy variable which takes the value 1 if the individual belongs to a particular religion or denomination |
| Religion | Discrete variable which takes the following values depending on the religion or denomination the individual belongs to at the present: 1 (Roman Catholic), 2 (Protestant), 3 (Eastern Orthodox), 4 (Other Christian denomination), 5 (Jewish), 6 (Islam), 7 (Eastern religions), 8 (Other non-Christian religions) |
| How religious | Discrete variable which takes the following values: 0 (not at all religious), 1, 2, 3, 4, 5, 6, 7, 8, 9, Very religious |
| Religious practice | |
| How often attend religious services | Discrete variable which takes the following values: 1 (every day), 2 (more than once a week), 3 (at least once a month), 4 (only on special holy days), 5 (less often), 6 (never) |
| How often pray | Discrete variable which takes the following values: 1 (every day), 2 (more than once a week), 3 (at least once a month), 4 (only on special holy days), 5 (less often), 6 (never) |

All the variables are obtained from European Social Survey (www.europeansocialsurvey.org)

Table 2. Descriptive statistics

| | How happy | Belonging (%) | How religious | Religion/ denomination | How often attend services | How often pray |
|-------|-----------|---------------|---------------|------------------------|---------------------------|----------------|
| AT | 7.50 | 0.71 | 5.10 | RC | 5.21 | 4.35 |
| BE | 7.72 | 0.46 | 4.89 | RC | 5.89 | 5.15 |
| CH | 8.03 | 0.67 | 5.40 | RC/PRO | 5.37 | 3.92 |
| CZ | 6.79 | 0.30 | 2.87 | RC | 6.05 | 5.89 |
| DE | 7.07 | 0.56 | 3.87 | PRO | 5.77 | 5.16 |
| DK | 8.32 | 0.61 | 4.32 | PRO | 5.86 | 5.58 |
| EE | 6.49 | 0.25 | 3.52 | EO | 5.81 | 5.91 |
| ES | 7.43 | 0.74 | 4.50 | RC | 5.38 | 4.58 |
| FI | 8.03 | 0.69 | 5.41 | PRO | 5.70 | 4.50 |
| FR | 7.22 | 0.50 | 3.76 | RC | 5.94 | 5.44 |
| GB | 7.45 | 0.49 | 4.29 | PRO | 5.81 | 4.82 |
| GR | 6.62 | 0.94 | 7.50 | EO | 4.32 | 2.57 |
| HU | 6.32 | 0.62 | 4.39 | RC | 5.68 | 4.74 |
| IE | 7.85 | 0.84 | 5.76 | RC | 3.97 | 2.68 |
| IT | 6.31 | 0.80 | 6.06 | RC | 4.68 | 3.71 |
| LU | 7.83 | 0.73 | 4.29 | RC | 5.49 | 5.12 |
| NL | 7.71 | 0.44 | 5.02 | RC | 5.79 | 4.76 |
| NO | 7.90 | 0.52 | 3.98 | PRO | 5.82 | 5.39 |
| PL | 6.68 | 0.92 | 6.51 | RC | 3.76 | 2.62 |
| PT | 6.54 | 0.86 | 5.58 | RC | 4.86 | 3.40 |
| SE | 7.87 | 0.31 | 3.62 | PRO | 5.96 | 5.74 |
| SI | 7.12 | 0.55 | 4.81 | RC | 5.13 | 4.94 |
| SK | 6.39 | 0.76 | 5.85 | RC | 4.82 | 3.92 |
| UA | 5.54 | 0.72 | 5.15 | EO | 5.12 | 3.83 |
| Total | 7.27 | 0.62 | 4.83 | RC | 5.36 | 4.53 |

RC: Roman Catholic; PRO: Protestant; EO: Eastern Orthodox.

TABLE 3. Happiness and Religion

| How happy are you | | | | | |
|--|--------|------|----------------|---------|---------|
| | n | Mean | Std. Deviation | Minimum | Maximum |
| Belonging to a particular religion | | | | | |
| Yes | 75065 | 7.25 | 2.018 | 0 | 10 |
| No | 45764 | 7.27 | 1.936 | 0 | 10 |
| Total | 120829 | 7.26 | 1.988 | 0 | 10 |
| ANOVA F test for equal means = 1.47 | | | | | |
| Religion or denomination belonging to | | | | | |
| Roman Catholic | 41905 | 7.20 | | | |
| Protestant | 18041 | 7.83 | | | |
| Eastern Orthodox | 7672 | 6.28 | | | |
| Other Christian denomination | 2482 | 7.46 | | | |
| Jewish | 99 | 7.15 | | | |
| Islam | 1311 | 7.11 | | | |
| Eastern religions | 368 | 7.52 | | | |
| Other non-Christian religions | 291 | 7.30 | | | |
| No religion | 25464 | 7.26 | | | |
| Total | 97633 | 7.27 | | | |
| ANOVA F test for equal means = 443.23*** | | | | | |
| How religious are you | | | | | |
| Not at all religious | 15512 | 7.24 | | | |
| 1 | 6742 | 7.20 | | | |
| 2 | 8695 | 7.23 | | | |
| 3 | 10077 | 7.17 | | | |
| 4 | 8072 | 7.11 | | | |
| 5 | 21497 | 7.21 | | | |
| 6 | 12331 | 7.34 | | | |
| 7 | 14480 | 7.36 | | | |
| 8 | 12792 | 7.45 | | | |
| 9 | 5697 | 7.39 | | | |
| Very religious | 7162 | 7.28 | | | |
| Total | 123417 | 7.27 | | | |
| ANOVA F test for equal means = 28.08*** | | | | | |
| How often attend religious services | | | | | |
| Every day | 948 | 7.37 | | | |
| More than once a week | 3808 | 7.30 | | | |
| Once a week | 16165 | 7.22 | | | |
| At least once a month | 13027 | 7.26 | | | |
| Only on special holy days | 24371 | 7.29 | | | |
| Less often | 25096 | 7.32 | | | |
| Never | 40002 | 7.25 | | | |
| Total | 123417 | 7.27 | | | |
| ANOVA F test for equal means = 5.82*** | | | | | |
| How often pray | | | | | |
| Every day | 27584 | 7.23 | | | |
| More than once a week | 10779 | 7.15 | | | |
| Once a week | 7669 | 7.21 | | | |
| At least once a month | 7008 | 7.30 | | | |
| Only on special holy days | 4731 | 6.97 | | | |
| Less often | 21067 | 7.35 | | | |
| Never | 43171 | 7.34 | | | |
| Total | 122009 | 7.28 | | | |
| ANOVA F test for equal means = 42.31*** | | | | | |

Note: *** means that we can reject the null hypothesis of equal means at the 1% significance level. In parenthesis, we present the p-value of the statistic.

TABLE 4. Ordinal Logit estimation

| Variable | Model 1 | Model 2 | Model 3 | Model 4 | Model 5 |
|-----------------------------|-------------------|-----------------|------------------|-----------------|-----------------|
| Age | -0.028 (195.5)*** | -0.029*** | -0.027*** | -0.029*** | -0.028*** |
| Age, squared | 0.000 (198.6)*** | 0.000*** | 0.000*** | 0.000*** | 0.000*** |
| Gender | | | | | |
| Male | -0.093 (69.1)*** | -0.074*** | -0.050*** | -0.086*** | -0.064*** |
| Female | | | | | |
| Health | | | | | |
| Very good | 2.59 (3024.1)*** | 2.589*** | 2.648*** | 2.565*** | 2.631*** |
| Good | 2.037 (1983.0)*** | 2.04*** | 2.101*** | 2.006*** | 2.072*** |
| Fair | 1.505 (1112.8)*** | 1.52*** | 1.567*** | 1.474*** | 1.533*** |
| Bad | 0.766 (262.5)*** | 0.78*** | 0.810*** | 0.748*** | 0.788*** |
| Very bad | | | | | |
| Income | | | | | |
| Comfortable | 1.704*** | 1.68*** | 1.747*** | 1.695*** | 1.719*** |
| Quite comfortable | 1.262*** | 1.23*** | 1.294*** | 1.251*** | 1.271*** |
| Difficult | 0.645*** | 0.63*** | 0.659*** | 0.636*** | 0.648*** |
| Very difficult | | | | | |
| Main activity | | | | | |
| Paid work | -0.019 | -0.036 | 0.002 | -0.009 | -0.010 |
| Education | 0.092* | 0.057 | 0.102* | 0.084 | 0.092* |
| Unemployed, looking | -0.406*** | -0.407*** | -0.409*** | -0.407*** | -0.404*** |
| Unemployed, not looking | -0.24*** | -0.246*** | -0.209*** | -0.212*** | -0.213*** |
| Sick, disabled | 0.037 | 0.010 | 0.044 | 0.047 | 0.040 |
| Retired | 0.166*** | 0.146** | 0.194*** | 0.175*** | 0.183*** |
| Community or military | -0.114 | -0.176 | -0.123 | -0.135 | -0.138 |
| Housework, children | 0.214*** | 0.204*** | 0.212*** | 0.213*** | 0.211*** |
| other | | | | | |
| Education (number of years) | 0.026*** | 0.030*** | 0.04*** | 0.031*** | 0.029*** |
| Education, squared | -0.001*** | -0.001*** | -0.002*** | -0.001*** | -0.001*** |
| Belonging (%) | | | | | |
| Yes | 0.194*** | | | | |
| No | | | | | |
| How religious are you | | | | | |
| Not at all | | | -0.855*** | | |
| 1 | | | -1.008*** | | |
| 2 | | | -1.016*** | | |
| 3 | | | -1.018*** | | |
| 4 | | | -1.044*** | | |
| 5 | | | -0.830*** | | |
| 6 | | | -0.808*** | | |
| 7 | | | -0.722*** | | |
| 8 | | | -0.488*** | | |
| 9 | | | -0.295*** | | |
| Religion or denomination | | | | | |
| Very religious | | | | | |
| Roman Catholic | | 0.219*** | | | |
| Protests | | 0.262*** | | | |
| Eastern Orthodox | | 0.066 | | | |
| Other Christian | | 0.281*** | | | |
| Jewish | | -0.146 | | | |
| Islam | | 0.084 | | | |
| Eastern religions | | 0.067 | | | |
| Other Christian | | 0.228** | | | |
| Not belonging | | | | | |
| How often attend services | | | | | |
| Every day | | | | 0.586*** | |
| More than once a week | | | | 0.413*** | |
| Once a week | | | | 0.288*** | |
| At least once a month | | | | 0.197*** | |
| Only on special days | | | | 0.117*** | |
| Less often | | | | 0.029* | |
| Never | | | | | |
| How often pray | | | | | |
| Every day | | | | | 0.347*** |
| More than once a week | | | | | 0.116*** |
| Once a week | | | | | 0.104*** |
| At least once a month | | | | | 0.052** |
| Only on special days | | | | | 0.006 |
| Less often | | | | | 0.020 |
| Never | | | | | |
| Country and time effects | Yes | Yes | Yes | Yes | Yes |
| Observations | 112942 | 93689 | 115140 | 115468 | 114204 |
| Pseudo-R ² | 0.247 | 0.247 | 0.259 | 0.249 | 0.248 |

Notes: Country dummy variables are included in order to control for unobservable country effects on individual happiness. *, ** and *** indicate significant at 10, 5 and 1% level. In parenthesis, we present the Wald test for testing the null hypothesis of non significance.