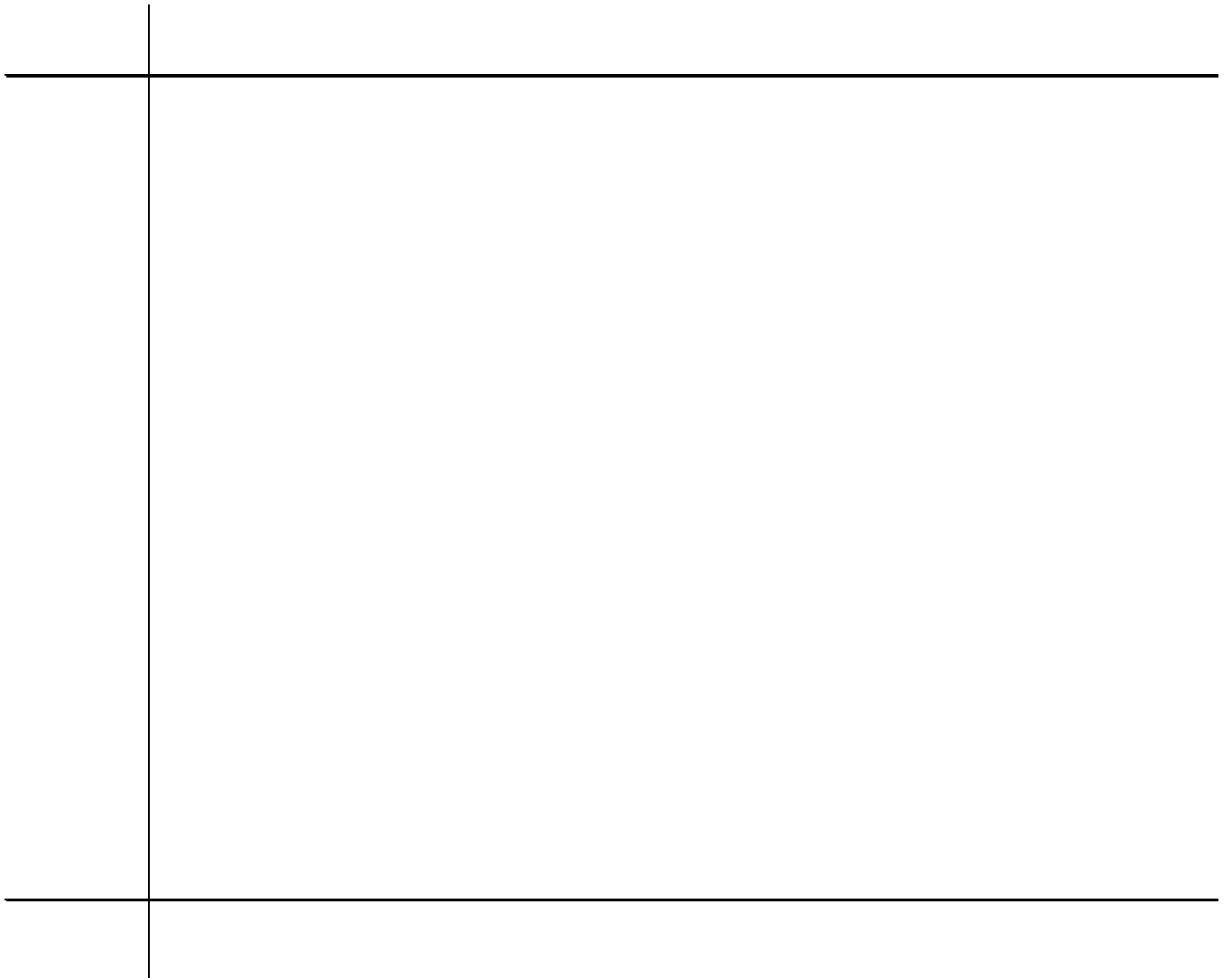




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Abstract

We use four waves of the European Social Survey, covering 2000 to 2008, to analyze the effect of religion on happiness. Our findings confirm that religious individuals are generally happier than non-religious ones.

1 Introduction

modern societies and the rapidly growing range of consumption options make complying with religious prescriptions increasingly costly or even ambiguous⁴. Therefore, it is reasonable to expect religion to play less of a role in people's lives. Indeed, Paldam and Grundlach (2010)

2 Data

The analysis is based on the first four waves of the European Social Survey (ESS henceforth) carried out every two years between 2000 and 2008 in 30 countries in Europe and its neighborhood: besides the EU/EEA countries, Turkey, Russia and Israel are also included. While the surveys are carried out in the same countries repeatedly, the data takes the form of repeated cross-sections rather than a panel. responses to a standard happiness question:

The answers are coded between 0 (extremely unhappy) and 10 (extremely happy). Religiosity is measured by a question on the (not at all religious) and 10 (very religious). We also consider participation in religious activities, which we measure by how often respondents pray, ranging between 1 (every day) and 7 (never). As for membership in major religious denominations, we have information whether the respondents are Roman Catholic, Protestant, Eastern Orthodox, other Christian, Jewish, Islamic, Eastern, or belong to any other (non-Christian) religions. The basic statistics for all countries and for all four waves are summarized in Table 1.

A non-negligible share of respondents in virtually every country declared no religious denomination (with the exceptions of Turkey, Greece, Poland and Israel in which more than 90% of respondents identify with a religion). The share of unaffiliated respondents is reported also in Table 1 in the column denoted as None. In a number of countries (France, Sweden, the UK, the Czech Republic, and Estonia), more than two-thirds of respondents report no religious denomination. While we do not know for sure what it means when a respondent fails to report a religious affiliation, we interpret this as an indication that these respondents are not very religious and that they are unlikely to comply with religious restrictions. Indeed, the five countries with especially high shares of non-affiliated respondents all have average religiosity below 4.⁵

The last column reports the average happiness. The happiest place in Europe is Denmark while the gloomiest country is Bulgaria. Turkey wins on religiosity and the least God-fearing place in Europe is the Czech Republic.

3 Does Religion Raise Happiness?

Since the dependent variable, happiness, takes values from 0 to 10 (with increasing values representing more happiness), we use ordered logit to study the determinants of happiness. We control for a broad range of individual socio-economic characteristics: gender (we also

⁵ 29 percent of respondents without a religious denomination report their religiosity to be 0, the median religiosity is 3 and only 1 percent reports the highest possible value, 10. Among respondents belonging to a religion, 2 percent say they are not at all religious (reporting 0), the median is 6 and 9 percent report being very religious (10 out of 10). Similarly, 7 percent of respondents without a religious denomination say they pray every day while 64 percent never pray. Among those with a religious denomination, 34 percent pray every day and 15 percent never.

estimate separate regressions for males and females to allow the individual variables to have gender-specific effect on happiness), age, education, household composition and marital status, degree of urbanization, relative income⁶ and labor-market status, in addition to religiosity and religious denomination. The regression results for this baseline specification are reported in Table 2, with country and ESS-wave effects included but not reported.

Our regressions reproduce a number of well-known findings. Men are less happy than women. Education increases happiness (even after controlling for relative income and labor-market status). The effect of age is non-linear, with middle-aged individuals being less happy than either young or old ones. Having a larger household increases happiness but children reduce it (after controlling for household size). Married individuals are happier. Rural residents are happier than urban folks. Being well-off gives a powerful boost to happiness. Finally, students are generally happy whereas the unemployed, sick/disabled and retirees are unhappy. As for belonging to an organized religion, we identify happiness-boosting effects for all religions except the Eastern Orthodox. These results suggest that religious people are significantly happier than non-religious individuals.

Considering men and women separately reveals a few gender-specific differences. The positive effect of education is more than double that for women as for men. The same goes for

happiness. It is the spiritual and belief-based aspect of religion, as captured by the intensity of religious attachment, which raises happiness. Differences between men and women are non-negligible, with women being both more negatively affected by religious membership and gaining more due to religiosity. Differences across religious denominations are important too. In contrast, although praying frequently also raises happiness, this effect does not vary much across the various religions.

Hence, belonging to a religion and abiding by its rules happiness stems from the intensity of their beliefs, not from tangible benefits associated with religious membership.

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Table 1 Religiosity and Happiness in Europe

Variable [Scale]	Roman Catholic	Protestant	Eastern Orthodox	Other Christian	Jewish	Islamic	Eastern religions	Other	None	Religious [0-10]	Pray [1-7]	Happy [0-10]
Austria	62.1%	3.4%	0.7%	1.1%	0.1%	1.3%	0.9%	0.3%	30.1%	5.10	4.35	7.5
Belgium	39.0%	0.7%	0.3%	0.8%	0.1%	3.0%	0.3%	0.4%	55.4%	4.80	5.22	7.7
Bulgaria	0.3%	0.5%	50.3%	0.6%	0.0%	10.9%	0.0%	0.1%	37.2%	4.33	5.09	5.3
Switzerland	31.6%	30.1%	0.9%	1.1%	0.1%	2.4%	0.8%	0.4%	32.4%	5.28	4.06	8.0
Cyprus	0.5%	0.0%	69.0%	0.2%	0.0%	0.1%	0.1%	0.1%	30.2%	6.89	2.85	7.5
Czech Rep.	23.1%	1.9%	0.1%	0.9%	0.0%	0.0%	0.1%	0.3%	73.5%	2.65	6.03	6.7
Germany	22.3%	27.8%	0.6%	1.5%	0.1%	2.0%	0.4%	0.1%	45.1%	3.91	5.17	7.2
Denmark	1.0%	56.2%	0.1%	0.8%	0.1%	1.5%	0.3%	0.3%	39.6%	4.23	5.63	8.3
Estonia	0.5%	7.6%	14.1%	1.2%	0.1%							

Table 2 Religion and Happiness: ordered logit

Variables	All	Males	Females
Male	-0.1302*** (0.0091)		
Age	-0.05606*** (0.0016)	-0.06423*** (0.0025)	-0.04977*** (0.0022)
Age sqrd	0.000476***	0.000555***	0.000412***

Table 3 Religiosity and Happiness: ordered logit

Variables	All	Males	Females
Individual Controls	YES	YES	YES
Roman Catholic ⁽⁴⁾	-0.30224***	-0.2602***	-0.39136***

Table 4 Pray and Happiness: ordered logit

Variables	All	Males	Females
Individual Controls	YES	YES	YES
Roman Catholic ⁽⁴⁾	0.052841* (0.0291)	0.135342*** (0.0501)	0.049935 (0.0362)
Protestant ⁽⁴⁾	0.145429*** (0.0336)	0.125054** (0.0587)	0.146224*** (0.0413)
East Orthodox			

Table 6 Religiosity and Happiness (happiness \geq 9): Logit

Variables	All	Males	Females
Individual Controls	YES	YES	YES
Roman Catholic ⁽⁴⁾	-0.07498*** (0.0066)	-0.05794*** (0.0091)	-0.09817*** (0.0096)
Protestant ⁽⁴⁾	-0.03184*** (0.0074)	-0.0259** (0.0101)	-0.03704*** (0.0111)
East Orthodox ⁽⁴⁾	-0.09667*** (0.0144)	-0.07111*** (0.0200)	-0.13355*** (0.0207)

Table 7 Pray and Happiness (happiness \geq 9): Logit

Variables	All	Males	Females
Individual Controls	YES	YES	YES
Roman Catholic ⁽⁴⁾	-0.00162	0.006688	0.000188

Table 8: Religion and Happiness: OLS

Variables	All	Males	Females
Male	-0.09737*** (0.0091)		
Age	-0.05339*** (0.0016)	-0.05864*** (0.0024)	-0.04894*** (0.0022)
Age sqrd	0.000446*** (0.0000)	0.000498*** (0.0000)	0.000399*** (0.0000)
Education years	0.017075*** (0.0013)	0.010916*** (0.0018)	0.021516*** (0.0018)
Household size	0.04108*** (0.0042)	0.045259*** (0.0060)	0.0375*** (0.0060)
Children (dummy)	-0.05452*** (0.0123)	-0.055*** (0.0185)	-0.07438*** (0.0167)
Married/cohabitating	0.640213*** (0.0108)	0.707551*** (0.0168)	0.57685*** (0.0147)
Suburb of city ⁽¹⁾	-0.03918** (0.0162)	-0.03331 (0.0232)	-0.04621** (0.0225)
Town ⁽¹⁾			

Table 9: Religiosity and Happiness: OLS

Variables	All	Males	Females
Individual Controls	YES	YES	YES
Roman Catholic ⁽⁴⁾	-0.21501*** (0.0257)	-0.18704*** (0.0352)	-0.28755*** (0.0377)
Protestant ⁽⁴⁾	-0.0716** (0.0322)	-0.00772 (0.0431)	-0.13843*** (0.0484)
East Orthodox ⁽⁴⁾	-0.27561*** (0.0470)	-0.25622*** (0.0669)	-0.34989*** (0.0667)
Other Christian ⁽⁴⁾	-0.16815 (0.1033)	0.048954 (0.1418)	-0.41161*** (0.1501)
Jewish ⁽⁴⁾	0.043265 (0.0765)	-0.03783 (0.1108)	0.118932 (0.1060)
Muslim ⁽⁴⁾	-0.59684*** (0.0749)	-0.60036*** (0.0975)	-0.62162*** (0.1161)
Roman Catholic*R ⁽⁵⁾	0.042568*** (0.0043)	0.04901*** (0.0062)	0.047054*** (0.0060)
Protestant*R ⁽⁵⁾	0.032607*** (0.0055)	0.026068*** (0.0079)	0.039348*** (0.0078)
East Orthodox*R ⁽⁵⁾	0.028955*** (0.0071)	0.043319*** (0.0107)	0.031815*** (0.0097)
Other Christian*R ⁽⁵⁾	0.031674** (0.0141)	0.017973 (0.0201)	0.052886*** (0.0198)
Jewish*R ⁽⁵⁾	0.017196 (0.0107)	0.014955 (0.0163)	0.020883 (0.0142)
Muslim*R ⁽⁵⁾	0.098959*** (0.0101)	0.099764*** (0.0135)	0.103138*** (0.0151)
Religiosity (R)	0.041908*** (0.0025)	0.034527*** (0.0036)	0.044182*** (0.0035)

Standard errors in parentheses.

(2) comfortable with current income; (3) last 7 days any other activity; and (4) no religious affiliation or other non-Christian affiliation. (5) Interactions terms involving religious denomination and religiosity.

Table 10: Pray and Happiness: OLS

Variables	All	Males	Females
Individual Controls	YES	YES	YES
Roman Catholic ⁽⁴⁾	0.079652*** (0.0286)	0.174735*** (0.0476)	0.065605* (0.0366)
Protestant ⁽⁴⁾	0.171759*** (0.0335)	0.167907*** (0.0566)	0.174426*** (0.0422)
East Orthodox ⁽⁴⁾	-0.14298*** (0.0415)	0.022656 (0.0706)	-0.17395*** (0.0532)
Other Christian ⁽⁴⁾	0.169837*** (0.0637)	0.280309*** (0.1012)	0.140852* (0.0831)
Jewish ⁽⁴⁾	0.413994*** (0.0890)	0.221888* (0.1286)	0.59521*** (0.1238)
Muslim ⁽⁴⁾	0.16887*** (0.0572)	0.16235** (0.0812)	0.186334** (0.0818)
Roman Catholic*P ⁽⁵⁾	0.001847 (0.0052)	-0.01185 (0.0080)	-0.00055 (0.0071)
Protestant*P ⁽⁵⁾	-0.00598 (0.0062)	-0.00298 (0.0097)	-0.00919 (0.0083)
East Orthodox*P ⁽⁵⁾	0.017353** (0.0080)	-0.00275 (0.0125)	0.013717 (0.0109)
Other Christian*P ⁽⁵⁾	-0.01916 (0.0163)	-0.02078 (0.0231)	-0.03685 (0.0238)
Jewish*P ⁽⁵⁾	-0.04772*** (0.0145)	-0.03075 (0.0216)	-0.06439*** (0.0197)
Muslim*P ⁽⁵⁾	-0.01687 (0.0121)	-0.02975* (0.0166)	-0.00584 (0.0177)
Pray (P)	-0.03154*** (0.0038)	-0.03103*** (0.0062)	-0.02697*** (0.0050)

Standard errors in parentheses.