

## ONLINE APPENDIX

### TABLE OF CONTENTS

#### APPENDIX A. MEASURES AND DESCRIPTIVE STATISTICS, EXPERIMENT I-II

Table A1. Measures and Descriptive Statistics – p. 2-4

#### APPENDIX B. CONTEXTUAL EFFECTS, EXPERIMENT I

Table A2. The Three-Way Interactive Effect of the Religious Primes and Immigrant Group Type by Context – p. 5

Figure A1. The Interactive Effect of Religious Belief, Immigrant Type, and Context on Social Distance Preferences – p. 6

#### APPENDIX C. ROBUST ANALYSIS, EXPERIMENT I

Table A3. Three-Level Models of the Effect of Immigrant Type and Religious Primes on Immigration Attitudes – p. 8

Figure A2. Normality Diagnostics – p. 9

Table A4. The Effect of Religious Belief and Religious Social Behavior on Immigration Attitudes, OLS Models – p. 10

Table A5. The Effect of Religious Belief and Religious Social Behavior on Immigration Attitudes by Group Type, OLS – p. 11

#### APPENDIX D. THE SCRAMBLED-SENTENCES TASK, EXPERIMENT II

Auxiliary Discussion of the Experimental Task – p. 12

#### APPENDIX E. ROBUST ANALYSIS, EXPERIMENT II

Table A6. Three-way Interactions between Context, Immigrant Type, and Religion Primes – p. 13-14

Table A7. Three-Level Models of the Effect of Immigrant Type and Religious Primes on Preference for Social Distance – p. 15

Table A8. The Effect of Religious Belief and Religious Social Behavior on Immigration Attitudes, OLS Models – p. 16-17

Figure A3. Normality Diagnostics – p. 18

Table A9. Replication for the “Preference for Social Distance” DV – p. 19-20

#### APPENDIX F. WITHIN-CONTEXT AND WITHIN-TRADITION ANALYSIS, EXPERIMENT II

Within-Context Analysis of County Data In The US – p. 21-25

Table A10. Three-Level MLM Models of County Context Effects in the United States – p. 26-28

Figure A4. Interactive Effects of County Context Variables and Religious Primes in the United States – p. 29

Within-Tradition Analysis of Jewish Movements in Israel – p. 30-31

Figure A5. Interactive Effects of Religious Movement and Religious Primes in Israel – p. 31

#### APPENDIX G. SAMPLE CHARACTERISTICS, EXPERIMENT II

Auxiliary Analysis of the Characteristics of the US Sample – p. 32-36

Figures A6-A9. Distribution of US Catholics by Age Groupings, Region, Church Attendance, and Religious Belief – p. 34-36

Auxiliary Analysis of the Characteristics of the Israeli Sample – p. 36-39

Figures A10-A13. Distribution of Israeli Jews by Age Groupings, Region, Self-identified Religiosity and Religious Attendance – p. 37-39

Auxiliary Analysis of Characteristics of the Turkish Sample – p. 39-43

Figures A14-A17. Distribution of Turkish Muslims by Age Groupings, Region, Religious Attendance and Religious Belief – p. 41-43

#### REFERENCES FOR ONLINE APPENDIX

**APPENDIX A. MEASURES AND DESCRIPTIVE STATISTICS, EXPERIMENT I-II**

**TABLE A1. Measures and Descriptive Statistics**

Variable name	Measure
	<sup>a</sup> indicates items in experiment I; <sup>b</sup> items in experiment II.
Religious Belief	Items are taken from the WVS and adjusted by the researchers: “Do you believe in the following?”: God <sup>ab</sup> ; life after death <sup>ab</sup> ; heaven <sup>ab</sup> ; hell <sup>a</sup> ; that people have a soul <sup>a</sup> ; religious miracles <sup>a</sup> ; that the [Bible/ Koran/ Torah] is the word of God <sup>ab</sup> ; that right or wrong should be based on religious laws <sup>ab</sup> (yes/no); How often do you have private moments of prayer or religious meditation? <sup>a</sup> (1= Several times a day, 8=never); How important is God in your life? <sup>a</sup> (1=not at all, 10=very). The prompt in Experiment I read: “Individuals differ in their private beliefs. For example, some people believe in a divine being and that the [Bible / Koran / Torah] is the actual word of God. On the other hand, other people question the existence of God and believe that the [Bible / Koran / Torah] is a book of legends written by humans. We would like to know more about your beliefs. Do you believe in the following?” [ <u>Experiment I</u> (items were also used as treatment in Experiment I) - Pooled sample belief scale: $\bar{x} = .602$ , $s = .334$ , 0/1, $\alpha = .912$ ; US: $\bar{x} = .676$ , $s = .262$ , 0/1; Turkey: $\bar{x} = .689$ , $s = .305$ , 0/1; Israel: $\bar{x} = .442$ , $s = .369$ , 0/1; <u>Experiment II</u> - Pooled sample belief scale: $\bar{x} = .751$ , $s = .270$ , 0/1, $\alpha = .895$ ; US: $\bar{x} = .771$ , $s = .207$ , 0/1; Turkey: $\bar{x} = .694$ , $s = .325$ , 0/1; Israel: $\bar{x} = .766$ , $s = .286$ , 0/1].
Religious Social Behavior	Some items are taken from the WVS; some were added by the researchers: “Apart from weddings and funerals, how often do you attend religious services nowadays?” <sup>ab</sup> (1=more than once a week, 7=never); “Do you belong to any religious organizations?” <sup>a</sup> (yes/no); “If so, how often do you attend their meetings?” <sup>a</sup> (1=more than once a week, 6=never); “How often do you take part in the activities or organizations of a church or place of worship other than attending services (U.S. version) / “Apart from attending religious services, how often do you attend house meetings organized by religious leaders, including lectures on religious matters and visits to holy places?” <sup>ab</sup> (Turkey/Israel version) (1=More than once a week, 7=Never) “How many of your friends and acquaintances would you say belong to the same religious denomination as you?” <sup>a</sup> (1=all of them, 5=none of them); “How many of your friends and acquaintances would you say are religious?” <sup>ab</sup> (1=all of them, 5= none of them); “When talking about your religious denomination (say Catholics/ Muslims/ Jews), how frequently do you use the expression “we” instead of “they”?” <sup>ab</sup> (1=all of the time, 5=never). The prompt in Experiment I read: “People differ in their social activities and groups to which they belong. For example, some attend their place of worship several times a week and are very active in religious organizations; others never attend religious services, apart from occasional [weddings, baptisms, (and)] funerals, and do not belong to any religious organization; and yet others are in between these extremes. Which, if any, of the following religious activities do you partake in?” [ <u>Experiment I</u> (items are also used as treatment in Experiment I) - Pooled sample religion social behavior scale: $\bar{x} = .434$ , $s = .179$ , .031/.938, $\alpha = .671$ ; US: $\bar{x} = .496$ , $s = .173$ , .083/.835; Turkey: $\bar{x} = .333$ , $s = .132$ , .031/.938; Israel: $\bar{x} = .474$ , $s = .184$ , .107/.938; <u>Experiment II</u> - Pooled sample religion social behavior scale: $\bar{x} = .503$ , $s = .236$ , 0/1, $\alpha = .721$ ; US: $\bar{x} = .501$ , $s = .218$ , 0/1; Turkey: $\bar{x} = .402$ , $s = .219$ , 0/.938; Israel: $\bar{x} = .570$ , $s = .244$ , .063/1].
Preference for social distance	These items are based on the immigration module of ESS3 in both versions. <u>Experiment I</u> - Preference for social distance for same/different immigrants based on ethnic/religious group type is formed using the following scales: <i>Racial-ethnic group (Same/ Different)</i> : “Thinking about people who come to live in [country] from another country who are of a [same/different] race or ethnic group from most [country] people, how much do you mind if someone like this was appointed as your boss?”; “And how much would you mind if someone of a [same/different] race or ethnic group from most [country] people married a relative of yours?” <i>Religious group (Same/ Different)</i> : “Thinking about people who come to live in [country] who are of the [same/different] religious affiliation with most [country] people, that is, [Catholic/Muslim/Jewish; non-Catholic/ non-Muslim/ non-Jewish], how much would you mind if someone like this were appointed as your boss?”; “Similarly, how much would you mind if someone like this who is of the

[same/different] religious affiliation with most [country] people, that is, [Catholic/Muslim/Jewish; non-Catholic/ non-Muslim/ non-Jewish] married a relative of yours?" (1=Would not mind at all, 10=Would mind a lot). [Pooled sample: different:  $\bar{x}$  =.305,  $s$ =.277, 0/1,  $\alpha$ =.818; US:  $\bar{x}$  =.146,  $s$ =.181, 0/.722; Turkey:  $\bar{x}$  =.412,  $s$ =.264, 0/1; Israel:  $\bar{x}$  =.357,  $s$ =.298, 0/1; same:  $\bar{x}$  =.188,  $s$ =.223, 0/1,  $\alpha$ =.827; US:  $\bar{x}$  =.167,  $s$ =.187, 0/.778; Turkey:  $\bar{x}$  =.312,  $s$ =.232, 0/1; Israel:  $\bar{x}$  =.145,  $s$ =.190, 0/.889].

Experiment II – “How much would you mind or not mind if a [DRDE (different religion, different ethnicity): non-Catholic Latino/ non-Muslim African / non-Jewish African; DRSE (different religion, same ethnicity): non-Catholic European / non-Muslim European / non-Jewish East European; SRDE (same religion, different ethnicity): Catholic Latino / Muslim African / Jewish Ethiopian; SRSE (same religion, same ethnicity): Catholic European / Muslim European / Jewish East European] who was permitted to come to [country] were appointed as your boss?”, “married a close relative of yours?” (1=Would not mind at all, 10=Would mind a lot). [Pooled sample: DRDE:  $\bar{x}$  =.532,  $s$ =.368, 0/1,  $\alpha$ =.803; US:  $\bar{x}$  =.347,  $s$ =.323, 0/1; Turkey:  $\bar{x}$  =.461,  $s$ =.329, 0/1; Israel:  $\bar{x}$  =.782,  $s$ =.296, 0/1; DRSE:  $\bar{x}$  =.490,  $s$ =.359, 0/1,  $\alpha$ =.847; US:  $\bar{x}$  =.291,  $s$ =.297, 0/1; Turkey:  $\bar{x}$  =.445,  $s$ =.319, 0/1; Israel:  $\bar{x}$  =.737,  $s$ =.298, 0/1; SRDE:  $\bar{x}$  =.348,  $s$ =.315, 0/1,  $\alpha$ =.848; US:  $\bar{x}$  =.308,  $s$ =.317, 0/1; Turkey:  $\bar{x}$  =.405,  $s$ =.295, 0/1; Israel:  $\bar{x}$  =.348,  $s$ =.321, 0/1; SRSE:  $\bar{x}$  =.289,  $s$ =.294, 0/1,  $\alpha$ =.856; US:  $\bar{x}$  =.239,  $s$ =.279, 0/1; Turkey:  $\bar{x}$  =.394,  $s$ =.295, 0/1; Israel:  $\bar{x}$  =.266,  $s$ =.292, 0/1].

Support for anti-immigration policies

These items are based on the immigration module of ESS3, and appear in Experiment I only. Support for anti-immigration policies for same/different racial and religious groups was measured using the following scales: *Racial /ethnic group (Same/ Different)*: “Do you think that the number of immigrants of the [same/different] race or ethnic group from most [country] people who are permitted to come and live in [country] should be increased or decreased?”; “To what extent do you favor or oppose the deportation of illegal immigrants of the [same/different] race or ethnic group with most [country] people?” *Religious group (Same/ Different)*: “Do you think that the number of immigrants of a [same/different] religion from most [country] people [Catholic/Muslim/Jewish; non-Catholic/ non-Muslim/ non-Jewish] who are permitted to come and live in [country] should be increased or decreased?” “To what extent do you favor or oppose the deportation of illegal immigrants of the [same/different] religious group with most [country] people (Muslims/Christians/Jews)?” (Allowing immigrants: 1=Increased a lot, 5= Decreased a lot) (Deportation: 1=Strongly support, 6=Strongly oppose). [Pooled sample policy: different:  $\bar{x}$  =.556,  $s$ =.222, 0/1,  $\alpha$ =.829; US:  $\bar{x}$  =.479,  $s$ =.206, 0/1; Turkey:  $\bar{x}$  =.574,  $s$ =.216, 0/1; Israel:  $\bar{x}$  =.617,  $s$ =.221, 0/1; same:  $\bar{x}$  =.476,  $s$ =.201, 0/1,  $\alpha$ =.727; US:  $\bar{x}$  =.489,  $s$ =.206, 0/1; Turkey:  $\bar{x}$  =.524,  $s$ =.196, 0/1; Israel:  $\bar{x}$  =.402,  $s$ =.179, 0/.775].

Control variables

*Ideology*<sup>ab</sup>: “In political matters, people talk of ‘the left’ and ‘the right’. How would you place your views on this scale, generally speaking?” (WVS; Turkey / Israel) / “We hear a lot of talk these days about liberals and conservatives. Which of the following best describes your own political views (U.S.)? High = conservative/right. [Experiment I - Pooled:  $\bar{x}$  =.417,  $s$ =.266, 0/1; US:  $\bar{x}$  =.459,  $s$ =.270, 0/1; Turkey:  $\bar{x}$  =.327,  $s$ =.227, 0/1; Israel:  $\bar{x}$  =.466,  $s$ =.275, 0/1; Experiment II - Pooled:  $\bar{x}$  =.568,  $s$ =.282, 0/1; US:  $\bar{x}$  =.550,  $s$ =.272, 0/1; Turkey:  $\bar{x}$  =.444,  $s$ =.257, 0/1; Israel:  $\bar{x}$  =.663,  $s$ =.275, 0/1].

*Right-wing authoritarianism*<sup>ab</sup>: “Would you say that it is more important for a child to be independent or respectful of his elders?”; “Would you say that it is more important for a child to be curious or well-mannered?”; “Would you say that it is more important for a child to be obedient or self-reliant?” (Choose one). [Experiment I - Pooled:  $\bar{x}$  =.367,  $s$ =.315, 0/1,  $\alpha$ =.480; US:  $\bar{x}$  =.534,  $s$ =.334, 0/1; Turkey:  $\bar{x}$  =.316,  $s$ =.272, 0/1; Israel:  $\bar{x}$  =.250,  $s$ =.264, 0/1; Experiment II - Pooled:  $\bar{x}$  =.459,  $s$ =.363, 0/1,  $\alpha$ =.591; US:  $\bar{x}$  =.712,  $s$ =.308, 0/1; Turkey:  $\bar{x}$  =.160,  $s$ =.242, 0/1; Israel:  $\bar{x}$  =.452,  $s$ =.298, 0/1].

*Political knowledge*<sup>ab</sup>: “What is the job title of [the Chief of Justice in your country]?”; “What is the job title of [the Attorney General/ Chief prosecutor in your country]?”; “What is the name of the [Secretary of State / Minister of Foreign Affairs]?” Multiple choice. [Experiment I - Pooled:  $\bar{x}$  =.705,  $s$ =.334, 0/1,  $\alpha$ =.604; US:  $\bar{x}$  =.686,  $s$ =.317, 0/1; Turkey:  $\bar{x}$  =.544,  $s$ =.365, 0/1; Israel:  $\bar{x}$  =.885,  $s$ =.206, 0/1; Experiment II - Pooled:  $\bar{x}$  =.660,  $s$ =.368, 0/1,  $\alpha$ =.668; US:  $\bar{x}$  =.650,  $s$ =.368, 0/1; Turkey:  $\bar{x}$  =.597,  $s$ =.448, 0/1;

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Israel:  $\bar{x} = .728$ ,  $s = .265$ , 0/1].

*Gender*<sup>ab</sup>: 1=Male, 0=Female [Experiment I - Pooled:  $\bar{x} = .461$ ,  $s = .499$ , 0/1; US:  $\bar{x} = .467$ ,  $s = .501$ , 0/1; Turkey:  $\bar{x} = .449$ ,  $s = .499$ , 0/1; Israel:  $\bar{x} = .465$ ,  $s = .500$ , 0/1; Experiment II - Pooled:  $\bar{x} = .479$ ,  $s = .500$ , 0/1; US:  $\bar{x} = .434$ ,  $s = .497$ , 0/1; Turkey:  $\bar{x} = .535$ ,  $s = .499$ , 0/1; Israel:  $\bar{x} = .479$ ,  $s = .501$ , 0/1].

*Age*<sup>ab</sup>: Age of respondent [Experiment I - Pooled:  $\bar{x} = 21.228$ ,  $s = 2.677$ , 18/40; US:  $\bar{x} = 19.773$ ,  $s = 1.245$ , 18/22; Turkey:  $\bar{x} = 20.203$ ,  $s = 2.074$ , 18/30; Israel:  $\bar{x} = 23.688$ ,  $s = 2.531$ , 18/40; Experiment II - Pooled:  $\bar{x} = 43.243$ ,  $s = 15.564$ , 18/81; US:  $\bar{x} = 53.543$ ,  $s = 13.917$ , 19/81; Turkey:  $\bar{x} = 33.363$ ,  $s = 10.711$ , 20/66; Israel:  $\bar{x} = 40.368$ ,  $s = 14.515$ , 18/70].

*Education*<sup>b</sup>: Scale 1-8 [Experiment II - Pooled:  $\bar{x} = .443$ ,  $s = .207$ , 0/1; US:  $\bar{x} = .279$ ,  $s = .150$ , 0/1; Turkey:  $\bar{x} = .663$ ,  $s = .109$ , 0/.875; Israel:  $\bar{x} = .426$ ,  $s = .143$ , 0/.75].

*Native*<sup>b</sup>: 1=born in country [Experiment II - Pooled:  $\bar{x} = .925$ ,  $s = .263$ , 0/1; US:  $\bar{x} = .949$ ,  $s = .222$ , 0/1; Turkey:  $\bar{x} = .972$ ,  $s = .165$ , 0/1; Israel:  $\bar{x} = .859$ ,  $s = .349$ , 0/1].

*Context*<sup>ab</sup>: 2 dummies - Turkey=1, Israel=1, U.S.A.=0;

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*Note.* All WVS and ESS items are taken from the official English, Turkish, and Hebrew versions of the survey. Means, standard errors, minimum/maximum values, and reliabilities are in square brackets.

## APPENDIX B. CONTEXTUAL EFFECTS, EXPERIMENT I

To examine whether the key results found in Table 1 of the manuscript were conditional upon context, we specified eight three-way interactions between the two religious primes, immigrant group type, and context (Turkey / Israel vs. US), for both dependent variables. The results are presented in Table A2 below.

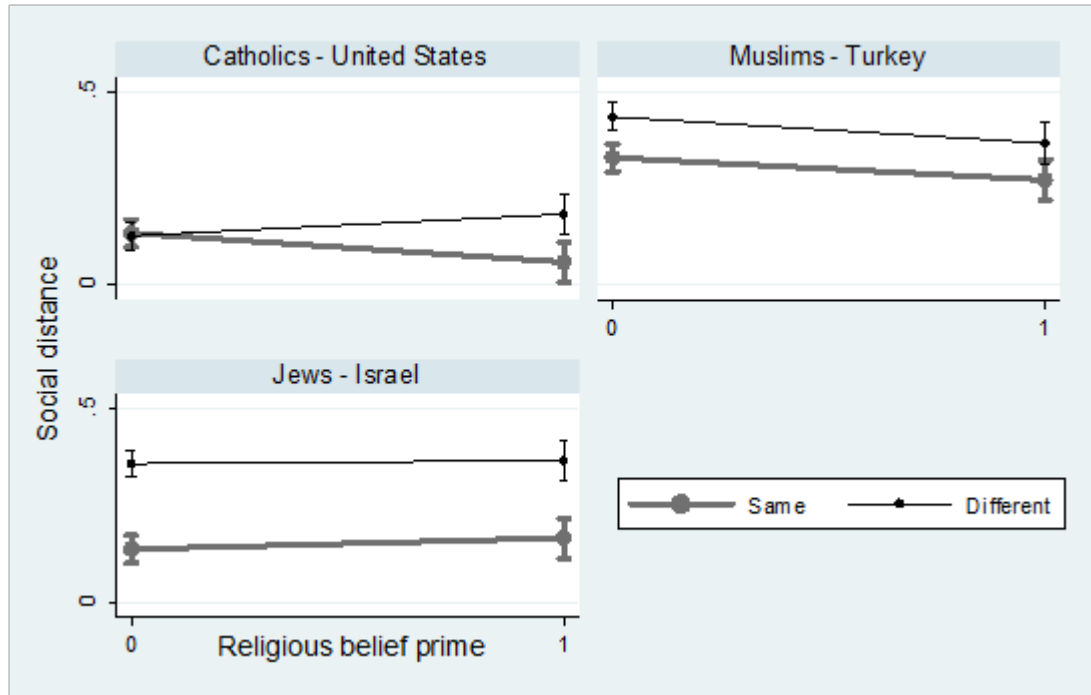
**TABLE A2.** The Three-Way Interactive Effect of the Religious Primes and Immigrant Group Type by Context — Experiment I

	Preference for social distance		Support for anti-immigration policies	
	Ia	IIa	Ib	IIb
Religious social identity prime	-.020 (.041)	.013 (.023)	.046 (.035)	.049 (.033)
Religious belief prime	-.092 (.034)***	-.075 (.029)***	-.019 (.040)	-.015 (.021)
Different vs. same	-.042 (.022)*	-.007 (.016)	-.039 (.015)***	-.007 (.011)
Religion vs. ethnicity	-.022 (.006)***	-.022 (.006)***	-.036 (.005)***	-.036 (.005)***
Muslims (Turkey)	.213 (.049)***	.195 (.031)***	.085 (.035)**	.057 (.028)**
Jews (Israel)	-.015 (.040)	.005 (.028)	-.050 (.035)	-.061 (.027)**
Religious social identity prime X same vs. different	.067 (.032)**	-	.031 (.020)	.000 (.018)
Religious belief prime X same vs. different	.166 (.034)***	.132 (.031)***	.062 (.021)***	-
Turkey X same vs. different	.141 (.046)***	.112 (.028)***	.043 (.027)	.040 (.022)*
Israel X same vs. different	.213 (.038)***	.226 (.030)***	.196 (.032)***	.192 (.024)***
Religious social identity prime X Turkey	-.023 (.064)	-	-.092 (.051)*	-.064 (.046)
Religious social identity prime X Israel	.039 (.056)	-	-.070 (.049)	-.059 (.044)
Religious belief prime X Turkey	.000 (.059)	.018 (.046)	-.051 (.055)	-
Religious belief prime X Israel	.123 (.051)**	.103 (.042)**	-.021 (.054)	-
Religious social identity prime X Same vs. different X Turkey	-.058 (.058)	-	.026 (.039)	.029 (.036)
Religious social identity prime X Same vs. different X Israel	.024 (.058)	-	.065 (.052)	.069 (.048)
Religious belief prime X Same vs. different X Turkey	-.172 (.062)***	-.143 (.051)***	-.012 (.042)	-
Religious belief prime X Same vs. different X Israel	-.138 (.055)**	-.151 (.050)***	-.010 (.048)	-
Constant	.156 (.030)***	.140 (.024)***	.499 (.023)***	.496 (.021)***
<b>Variance components</b>				
Random intercept variance	.033 (.003)***	.033 (.003)***	.026 (.002)***	.026 (.002)***
Residual variance	.028 (.002)***	.028 (.002)***	.022 (.002)***	.022 (.002)***
Number of Level-1 Units / Level-2 Units	1847 / 468	1847 / 468	1804 / 465	1804 / 465
<b>Model Fit Indices</b>				
Akaike Information Criterion (AIC)	-539.091	-533.785	-962.295	-961.331
Bayesian Information Criterion (BIC)	-423.143	-445.444	-846.842	-873.367
Wald $\chi^2$	$\chi^2_{(18)}=349.1$ ***	$\chi^2_{(13)}=334.7$ ***	$\chi^2_{(18)}=175.0$ ***	$\chi^2_{(13)}=161.5$ ***
Log likelihood	290.545	282.892	502.147	496.666

Table entries are estimated parameters (with standard error in parentheses) of multi-level modeling. \* = one-tail 95%, \*\* = two-tail 95%, \*\*\* = two-tail 99% confidence level.

As can be seen in Table A2, six of the eight three-way interactions did not return statistical significance, suggesting that the effect of the primes was not generally influenced by contextual factors. Only two statistically significant three-way interactions for social distance preferences were observed (see Models Ia and IIa). Appendix Figure A1 below depicts one of these statistically significant findings – the effect of the religious belief prime and immigrant group type on social distance preferences, conditional upon context.

**FIGURE A1.** The Interactive Effect of Religious Belief, Immigrant Type, and Context on Social Distance Preferences — Experiment I



The graphs include predictive margins with 95% confidence intervals.

In the Catholic-American sample (top left panel of Figure A1), the religious belief prime decreased the social rejection of immigrants with similar characteristics ( $b_{\text{same}} = -.09$ ,  $p = .01$ ), but increased the social distance preferences for immigrants with dissimilar characteristics ( $b_{\text{different}} = .08$ ,  $p = .01$ ). This suggests that among American Catholics religious belief cues activate compassion towards immigrants who are ethnically and religiously *similar*, while the same cues may simultaneously activate the social rejection of immigrants who are religiously and racially *different*. Among the Turkish Muslim sample, the religious belief prime significantly reduced social distance preferences regardless of the immigrant type ( $b_{\text{same}} = -.09$ ,  $p = .05$ ;  $b_{\text{different}} = -.09$ ,  $p = .08$ ), which may be due to the lack of anti-immigration elite talk in Turkey. Among Israeli Jews, the belief prime had no statistically significant effect ( $b_{\text{same}} = .03$ ,  $p = .42$ ;  $b_{\text{different}} = .06$ ,  $p = .30$ ).

## APPENDIX C. ROBUST ANALYSIS, EXPERIMENT I

We tested the hypotheses using various estimation techniques and found the results to be generally robust.

### *Three-level Multilevel Analysis*

The original models presented in the manuscript treated countries as fixed effects in a two-level MLM, due to our small level-3 sample size ( $n=3$  contexts). It has been demonstrated that data sparseness at the highest levels can lead to bias in the intercept and slope variance estimates (Clarke and Wheaton 2007), with a minimum of 30 observations recommended as a general rule of thumb (Hox 1998). Still, as an additional robustness check, we modeled our data as a three-level RM-MLM model, with repeated items (level 1) embedded in individuals (level 2), and with these in turn embedded in countries (level 3). The three-level models presented in Table A3 below indicate that the substantive results are overall robust to the altered specification. Also note that the AIC and BIC fit statistics suggest that the two-level models with contexts as fixed effects are an improvement over the three-levels models. Specifically, Model IIa in Table 1 of the manuscript has  $AIC=-358.699$  and  $BIC=-309.007$ , while the corresponding model in Table A3 below (Model Ia) has  $AIC=-510.263$  and  $BIC=-416.829$ . Similarly, Model IIb in Table 1 of the manuscript has  $AIC=-808.824$  and  $BIC=-759.344$ , while the corresponding Model Ib in Table A3 below has  $AIC=-831.259$  and  $BIC=-738.120$ .

**TABLE A3.** Three-Level Models of the Effect of Immigrant Type and Religious Primes on Immigration Attitudes – Experiment I

	Preference for Social distance		Support for anti-immigration policies	
	I <sub>a</sub>	II <sub>a</sub>	I <sub>b</sub>	II <sub>b</sub>
Religious social identity prime	-.016 (.013)	.019 (.021)	-.013 (.013)	.019 (.020)
Religious belief prime	-.061 (.034)*	-.050 (.036)	-.046 (.006)***	-.061 (.033)*
Same vs. different	.065 (.063)	.117 (.008)***	.037 (.062)	.081 (.008)***
Religion vs. ethnicity	-.023 (.019)	-.023 (.008)***	-.037 (.028)	-.037 (.007)***
Religious social identity prime X Same vs. different	.071 (.023)***	-	.064 (.012)***	-
Religious belief prime X Same vs. different	.077 (.051)	-	.059 (.006)***	-
Ideology (conservative)	.112 (.057)* *	.089 (.045)**	.180 (.147)	.142 (.041)***
Religious belief prime X Ideology	-	.063 (.068)	-	.105 (.062)*
Strength of religious social behavior	.167 (.130)	.168 (.070)**	.097 (.019)***	.101 (.063)
Strength of religious belief	.142 (.020)***	.142 (.038)***	-.013 (.050)	-.013 (.035)
Authoritarianism	.019 (.023)	.018 (.033)	.053 (.044)	.051 (.030)*
Political knowledge	-.017 (.022)	-.017 (.029)	.041 (.017)**	.040 (.026)
Male	.031 (.015)**	.031 (.018)*	.017 (.020)	.017 (.017)
Age	-.007 (.004)*	-.007 (.004)*	-.006 (.001)***	-.007 (.004)*
Constant	.164 (.046)***	.155 (.120)	.048 (.055)***	.484 (.093)***
<b>Variance components</b>				
Random intercept variance (context)	.013 (.007)**	.013 (.011)	.002 (.001)***	.002 (.002)
Random intercept variance (individual)	.026 (.005)***	.026 (.002)***	.021 (.006)***	.021 (.002)***
Residual variance	.029 (.007)***	.030 (.001)***	.024 (.011)***	.025 (.001)***
Number of Level-1 / Level-2 / Level-3 Units	1801 / 456 / 3	1801 / 456 / 3	1770 / 454 / 3	1770 / 454 / 3
<b>Model Fit Indices</b>				
Akaike Information Criterion (AIC)	-510.263	-495.933	-831.259	-822.014
Bayesian Information Criterion (BIC)	-416.829	-407.995	-738.120	-734.354
Log likelihood	272.131	263.967	432.629	427.007

Table entries are estimated parameters (with standard error in parentheses) of multi-level modeling.

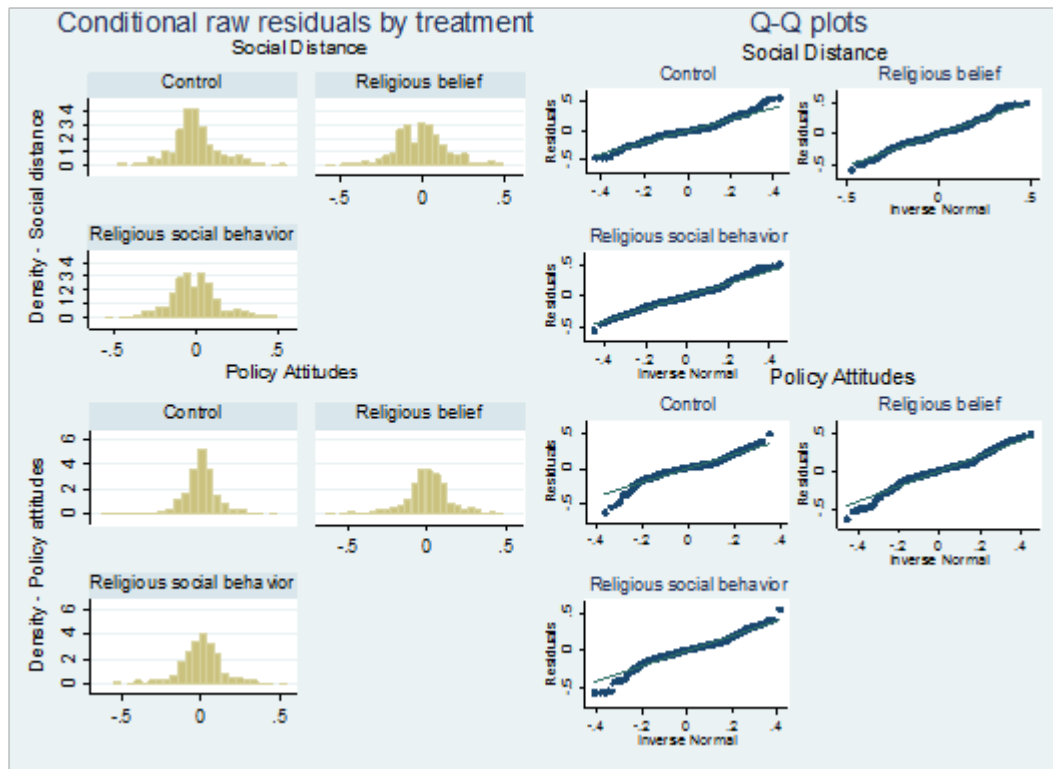
\*= one-tail 95%, \*\*=two-tail 95%, \*\*\*=two-tail 99% confidence level.



*MLM normality assumption*

To test for the normal distribution assumptions of the multilevel models, we plotted the conditional raw residuals in the various treatment groups and ran the corresponding Q-Q plots for each factor, by each outcome variable (see Appendix Figure A2 below). The conditional raw residuals in the various treatment groups are roughly bell-shaped, and observed values in the Q-Q plots fell roughly on a 45-degree line, indicating that the normality assumption is not severely violated.

**FIGURE A2.** Normality Diagnostics – Experiment I



*Replication Using OLS*

We were also interested in exploring the effects of the religion primes for immigrant groups from either the same or a different background separately in a traditional OLS framework. Table A4 below presents the OLS models testing the effect of religious social behavior and religious belief primes (vs. control condition) on four dependent variables: (1) preference for social distance from (a) immigrants of the same race/religion and (b) of a different race/religion; (2) support for anti-immigration policies towards (a) immigrants of the same race/religion and (b) of a different race/religion, holding constant individual background variables.

The results from these models entail the same conclusions as the models presented in Table 1, indicating the robustness of the findings. Thus, in accord with the *religion as social identity* hypothesis, manipulated religious social behavior decreased preference for social distance and support for anti-immigration policies when immigrants were specified as belonging to different groups when compared to the control condition, all else constant. Similarly, in line with the *religious compassion* hypothesis, manipulated religious belief decreased the negative sentiments towards immigrants when the immigrants were from the same group compared to the control condition, all else constant. This finding was replicated for both dependent variables.

**TABLE A4.** The Effect of Religious Belief and Religious Social Behavior on Immigration Attitudes, OLS Models — Experiment I

	Preference for Social distance		Support for anti-immigration policies	
	Different	Same	Different	Same
Religious belief prime	.019 (.026)	-.059 (.024)**	.008 (.022)	-.052 (.022)**
Religious social identity prime	.059 (.026)**	-.014 (.025)	.048 (.022)**	-.019 (.021)
Strength of religious belief	.192 (.046)***	.091 (.040)**	-.018 (.041)	.003 (.045)
Strength of religious social behavior	.218 (.086)**	.111 (.075)	.182 (.065)***	.006 (.074)
Ideology (conservative)	.202 (.048)***	.026 (.045)	.280 (.040)***	.059 (.045)
Authoritarianism	.014 (.037)	.031 (.036)	.080 (.034)**	.040 (.031)
Political knowledge	-.009 (.034)	-.019 (.034)	.028 (.033)	.050 (.032)
Male	.024 (.022)	.041 (.021)**	.017 (.020)	.028 (.020)
Age	-.004 (.006)	-.010 (.005)**	-.008 (.004)**	-.005 (.006)
Turkey (vs. US)	.324 (.029)***	.233 (.027)***	.171 (.026)***	.059 (.028)**
Israel (vs. US)	.291 (.035)***	.117 (.031)***	.184 (.029)***	-.060 (.036)*
Constant	.048 (.129)	.210 (.113)*	.623 (.096)***	.582 (.137)***
N	446	449	439	437
R <sup>2</sup>	37.71%	22.31%	27.41%	10.15%

Table entries are unstandardized OLS coefficients, with standard errors in brackets. \*= one-tail 95% confidence level, \*\*=two-tail 95% confidence level, \*\*\*=two-tail 99% confidence level. Note that one-tail significance tests were more appropriate where hypotheses were directional.

*Group type*

The operationalization in Table A4 above averages responses regarding immigrant groups based on ethnicity and religion. While this allows for a more parsimonious presentation of the results, we wanted to test whether the religiosity primes were effective for specific types of immigrant groups. We therefore repeated the analysis, decomposing the dependent variables into different and same religious and ethnicity group types. Results are presented in Table A5 below. Both hypotheses were generally supported across the two types of groups. The religious social behavior prime increased anti-immigrant sentiment towards members of different ethnic and/or religious groups, and the belief prime was associated with greater social tolerance towards immigrants of the same racial/religious origin. Belief cues also decreased support for anti-immigration policies related to racially similar immigrants; however, the same effect for religiously similar immigrants did not achieve statistical significance ( $p=.16$ ).

**TABLE A5.** The Effect of Religious Belief and Religious Social Behavior on Immigration Attitudes by Group Type, OLS — Experiment I

	Racial/ ethnic group frame				Religious group frame			
	Preference for social distance		Anti-immigration policies		Preference for Social distance		Anti-immigration policies	
	Different	Same	Different	Same	Different	Same	Different	Same
Religious belief prime	.015 (.028)	-.049 (.028)*	.024 (.023)	-.066 (.024)***	.020 (.026)	-.066 (.025)***	-.005 (.023)	-.035 (.024)
Religious social identity prime	.058 (.029)**	-.021 (.028)	.059 (.023)**	-.041 (.023)*	.058 (.026)**	-.008 (.027)	.036 (.022)*	.004 (.024)
Strength of religious belief	.183 (.053)***	.158 (.049)***	-.055 (.045)	.055 (.048)	.197 (.048)***	.031 (.041)	.010 (.042)	-.052 (.049)
Strength of religious social behavior	.169 (.096)*	.134 (.084)	.209 (.073)***	.026 (.075)	.290 (.089)***	.105 (.081)	.174 (.067)***	-.007 (.084)
Ideology (conservative)	.186 (.054)***	.039 (.051)	.261 (.044)***	.116 (.048)**	.216 (.050)***	-.002 (.046)	.303 (.041)***	.006 (.049)
Authoritarianism	.006 (.041)	.028 (.040)	.100 (.034)***	.024 (.035)	.015 (.039)	.026 (.037)	.056 (.036)	.056 (.035)
Political knowledge	.001 (.037)	-.009 (.035)	.048 (.035)	.045 (.034)	-.022 (.037)	-.030 (.038)	.011 (.032)	.058 (.035)*
Male	.033 (.025)	.033 (.024)	.023 (.021)	.021 (.022)	.014 (.023)	.049 (.022)**	.008 (.021)	.032 (.021)
Age	-.008 (.007)	-.011 (.005)**	-.012 (.004)***	-.005 (.008)	-.000 (.005)	-.010 (.005)*	-.003 (.005)	-.006 (.006)
Turkey (vs. US)	.318 (.031)***	.226 (.029)***	.197 (.027)***	.042 (.029)	.334 (.032)***	.238 (.029)***	.149 (.026)***	.079 (.031)**
Israel (vs. US)	.284 (.042)***	.198 (.036)***	.173 (.031)***	.051 (.039)	.299 (.035)***	.041 (.031)	.190 (.031)***	-.170 (.039)***
Constant	.156 (.152)	.170 (.123)***	.686 (.097)***	.597 (.164)**	-.048 (.122)***	.244 (.122)***	.555 (.115)***	.577 (.132)***
N	447	451	440	441	451	452	447	442
R <sup>2</sup>	30.78%	19.56%	24.60%	6.86%	38.87%	23.32%	28.45%	22.30%

Table entries are unstandardized OLS coefficients, with standard errors in brackets. \*= one-tail 95% confidence level, \*\*=two-tail 95% confidence level, \*\*\*=two-tail 99% confidence level.

## APPENDIX D. THE SCRAMBLED-SENTENCES TASK, EXPERIMENT I

Over the past twenty years, several studies have been published that involve experimentally manipulated religiosity (Ben-Nun Bloom and Arikan 2013; Djupe and Calfano 2013a; McKay et al. 2010; McLaughlin and Wise 2014; Pichon et al. 2007; Randolph-Seng and Nielson 2007), some building on a priming framework (Bargh and Chartrand 2000; Krosnick and Kinder 1990; Zaller and Feldman 1992). Priming assumes that the subject's exposure to certain cues increases the accessibility of related objects in his/her memory, consciously or unconsciously. Even salient issues such as immigration may be susceptible to priming effects (see, e.g., Brader et al. 2008; Valentino et al. 2013). It is thus expected that even relatively subtle religious cues can activate religious beliefs or values and experiences, which, in turn, can affect political cognition.

Experiment II follows the extant literature in using the scrambled-sentences paradigm of Srull and Wyer (1979), whereby participants are required to form a grammatically correct four-word sentence from five words presented in a scrambled order (see Chartrand and Bargh 1996; Maio et al. 2009; Walther, Muller, and Shot 2001). The words in the scrambled sentences are chosen such that they bring a particular concept into awareness, like certain values (Maio et al. 2009), concepts of money (Vohs, Mead, and Goode 2006), cooperation goals (Bargh et al. 2001), or emotional reappraisals (Williams et al. 2009). The scrambled-sentences task has also been used to prime religious concepts (Ahmed and Salas 2008; Shariff and Norenzayan 2007).

To prime religious compassion in the scrambled sentence task, we applied some of the religious words employed by Ahmed and Salas (2008) (e.g., "God is always forgiving"). For the religious social identity condition, we used designation pronouns referring to the in-group (e.g., "us," "we," and "ours") as well as a phrase that stresses the group dimension of religion (e.g. "Being Catholic defines us"). The classic work of Perdue et al. (1990) demonstrated that primes of designation pronouns referring to the in-group (e.g., "us") facilitate reactions to positive targets compared to out-group pronouns (e.g., "them"). In subsequent work, Brewer and Gardner (1996) successfully fashioned in-group identity by priming the pronoun "we" compared to the neutral "it." Group designators, such as "we" and "they," have also been shown to facilitate the reaction to concepts in a valence congruency effect (Burdein, Lodge, and Taber 2006).

**APPENDIX E. ROBUST ANALYSIS, EXPERIMENT II**

*Contextual Effects of Prime Interaction with Immigrant Type*

The models presented in Table A6 below tested whether there is any effect of contextual factors on prime functioning by group type. None of the interactive terms was statistically different from zero.

**TABLE A6.** Three-way Interactions between Context, Immigrant Type, and Religion Primes–Experiment II

	I	II	III	IV	V	VI
Religious social identity prime	.007 (.050)	.068 (.030)**	-.004 (.050)	-.006 (.050)	.006 (.050)	.003 (.052)
Religious belief prime	-.009 (.048)	-.188 (.092)**	.031 (.029)	.031 (.029)	.030 (.029)	.031 (.029)
Different religion	.191 (.013)***	.206 (.014)***	.073 (.022)***	.176 (.015)***	.176 (.015)***	.036 (.022)*
Different ethnicity	.058 (.013)***	.057 (.014)***	.053 (.015)***	.148 (.022)***	.053 (.015)***	.061 (.022)***
Different religion & ethnicity	.237 (.013)***	.249 (.014)***	.223 (.015)***	.224 (.015)***	.147 (.022)***	.103 (.022)***
Muslims (Turkey)	.071 (.050)	-.160 (.083)*	.095 (.036)***	.108 (.036)***	.108 (.036)***	.125 (.041)***
Jews (Israel)	.186 (.048)***	.109 (.086)	.145 (.036)***	.281 (.036)***	.154 (.035)***	.010 (.040)
Turkey X Religious social identity prime	.111 (.075)	-	.089 (.068)	.088 (.068)	.071 (.068)	.097 (.076)
Israel X Religious social identity prime	.095 (.071)	-	.070 (.064)	.068 (.064)	.053 (.064)	.053 (.072)
Turkey X Belief prime	.063 (.071)	.241 (.140)*	-	-	-	-
Israel X Belief prime	.062 (.069)	-.003 (.140)	-	-	-	-
Ideology (conservative)		-.128 (.084)	-	-	-	-
Ideology X Religious belief prime		.391 (.155)**	-	-	-	-
Turkey X Ideology		.500 (.148)***	-	-	-	-
Israel X Ideology		.198 (.125)	-	-	-	-
Turkey X Ideology X Religious belief prime		-.368 (.263)	-	-	-	-
Israel X Ideology X Religious belief prime		-.027 (.215)	-	-	-	-
Religious social identity prime X Different religion	-	-	.061 (.040)	.051 (.028)*	.051 (.027)*	.054 (.040)
Religious social identity prime X Different ethnicity	-	-	.016 (.027)	.034 (.041)	.016 (.027)	.025 (.040)
Religious social identity prime X Different religion & ethnicity	-	-	.046 (.027)*	.045 (.028)	.012 (.040)	.016 (.040)
Turkey X Different religion	-	-	.284 (.029)***	-	-	-.007 (.033)
Israel X Different religion	-	-	.022 (.031)	-	-	.419 (.031)***
Turkey X Different ethnicity	-	-	-	-.259 (.030)***	-	-.045 (.033)
Israel X Different ethnicity	-	-	-	-.028 (.031)	-	.012 (.031)
Turkey X Different religion & ethnicity	-	-	-	-	.249 (.029)***	-.041 (.033)
Israel X Different religion & ethnicity	-	-	-	-	-.025 (.030)	.393 (.031)***
Turkey X Different religion X Religious social identity prime	-	-	-.021 (.053)	-	-	-.042 (.061)
Israel X Different religion X Religious social identity prime	-	-	-.033 (.057)	-	-	-.004 (.057)

Turkey X Different ethnicity X Religious social identity prime	-	-	-	-0.012 (.053)	-	-0.037 (.061)
Israel X Different ethnicity X Religious social identity prime	-	-	-	-0.028 (.057)	-	.003 (.057)
Turkey X Different religion & ethnicity X Religious social identity prime	-	-	-	-	.049 (.053)	.006 (.061)
Israel X Different religion & ethnicity X Religious social identity prime	-	-	-	-	.032 (.057)	.048 (.057)
Constant	.176 (.034)***	.215 (.056)***	.191 (.030)***	.141 (.030)***	.185 (.030)***	.228 (.031)***

**Variance components**

Random intercept variance	.060 (.005)***	.053 (.004)***	.061 (.005)***	.061 (.005)***	.061 (.005)***	.063 (.005)***
Residual variance	.042 (.002)***	.043 (.002)***	.037 (.001)***	.038 (.001)***	.037 (.001)***	.029 (.001)***

Number of Level-1 Units / Level-2 Units	1891 / 482	1733 / 437	1891 / 482	1891 / 482	1891 / 482	1891 / 482
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**Model Fit Indices**

Akaike Information Criterion (AIC)	298.246	271.858	154.082	181.140	155.484	-193.381
Bayesian Information Criterion (BIC)	375.874	370.095	259.434	286.492	260.837	-43.670
Wald $\chi^2$	$\chi^2_{(11)}=$ 495.3***	$\chi^2_{(15)}=$ 542.4***	$\chi^2_{(16)}=$ 706.9***	$\chi^2_{(16)}=$ 668.0***	$\chi^2_{(16)}=$ 704.7***	$\chi^2_{(24)}=$ 1307.3***
Log likelihood	-135.123	-117.929	-58.041	-71.570	-58.742	123.691

Table entries are estimated parameters (with standard error in parentheses) of multi-level modeling. \*= one-tail 95%, \*\*=two-tail 95%, \*\*\*=two-tail 99% confidence level.

*Three-level models*

As with Experiment I, we also ran the analysis as a three-level RM-MLM, with repeated items (level 1) embedded in individuals (level 2), in turn embedded in denomination/context (level-3), as an additional robustness check. As can be seen in Table A7 below, all substantive results are overall robust to the altered specification.

**TABLE A7.** Three-Level Models of the Effect of Immigrant Type and Religious Primes on Preference for Social Distance – Experiment II

	I	II	III	III
Religious social identity prime	.072 (.030)**	.070 (.030)**	.044 (.035)	.052 (.035)
Religious belief prime	.030 (.029)	-.119 (.059)**	.030 (.029)	-.078 (.057)
Different religion	.191 (.013)***	.206 (.014)***	.176 (.016)***	.197 (.017)***
Different ethnicity	.058 (.013)***	.057 (.014)***	.053 (.016)***	.055 (.017)***
Different religion & ethnicity	.237 (.013)***	.249 (.014)***	.223 (.016)***	.244 (.017)***
Ideology (conservative)	-	.061 (.055)	-	-.027 (.057)
Ideology X Religious belief prime	-	.288 (.093)***	-	.231 (.090)***
Religious social identity prime X Different religion	-	-	.051 (.029)*	.040 (.030)
Religious social identity prime X Different ethnicity	-	-	.015 (.029)	.009 (.031)
Religious social identity prime X Different religion & ethnicity	-	-	.046 (.029)	.033 (.031)
Strength of religious social behavior	-	-	-	.132 (.068)**
Strength of religious belief	-	-	-	.154 (.061)**
Authoritarianism	-	-	-	.058 (.043)
Political knowledge	-	-	-	-.126 (.041)***
Education	-	-	-	-.117 (.090)
Native	-	-	-	.028 (.046)
Male	-	-	-	-.004 (.025)
Age	-	-	-	.000 (.001)
Constant	.263 (.059)***	.213 (.063)***	.272 (.059)***	.181 (.111)
<b>Variance components</b>				
Random intercept variance (context)	.009 (.008)	.008 (.006)	.009 (.008)	.013 (.012)
Random intercept variance (individual)	.061 (.005)***	.056 (.005)***	.061 (.005)***	.049 (.004)***
Residual variance	.042 (.002)***	.043 (.002)***	.042 (.002)***	.043 (.002)***
Number of Level-1 / Level-2 / Level-3 Units	1891 / 482 / 3	1733 / 437 / 3	1891 / 482 / 3	1711 / 431 / 3
<b>Model Fit Indices</b>				
Akaike Information Criterion (AIC)	303.213	283.003	304.926	257.804
Bayesian Information Criterion (BIC)	353.117	343.037	371.465	377.590
Wald $\chi^2$	$\chi^2_{(5)}=424.8$ ***	$\chi^2_{(7)}=453.4$ ***	$\chi^2_{(8)}=430.4$ ***	$\chi^2_{(18)}=514.3$ ***
Log likelihood	-142.607	-130.502	-140.463	-106.902

Table entries are estimated parameters (with standard error in parentheses) of multi-level modeling.  
 \*= one-tail 95%, \*\*=two-tail 95%, \*\*\*=two-tail 99% confidence level.

*Replication using OLS*

Table A8 below presents the OLS models that test the effect of the two religious primes (vs. control) separately for each of the four immigrant groups. Key findings re-emerged, indicating their robustness. Thus, induced religious social identity significantly increased preference for social distance for all types of immigrants, except for those who were the same in both religion and ethnicity, and induced religious compassion interacted with ideology for all immigrant groups. Further, results were robust to the inclusion of background variables.



**TABLE A8.** The Effect of Religious Belief and Religious Social Behavior on Immigration Attitudes, OLS Models – Experiment II

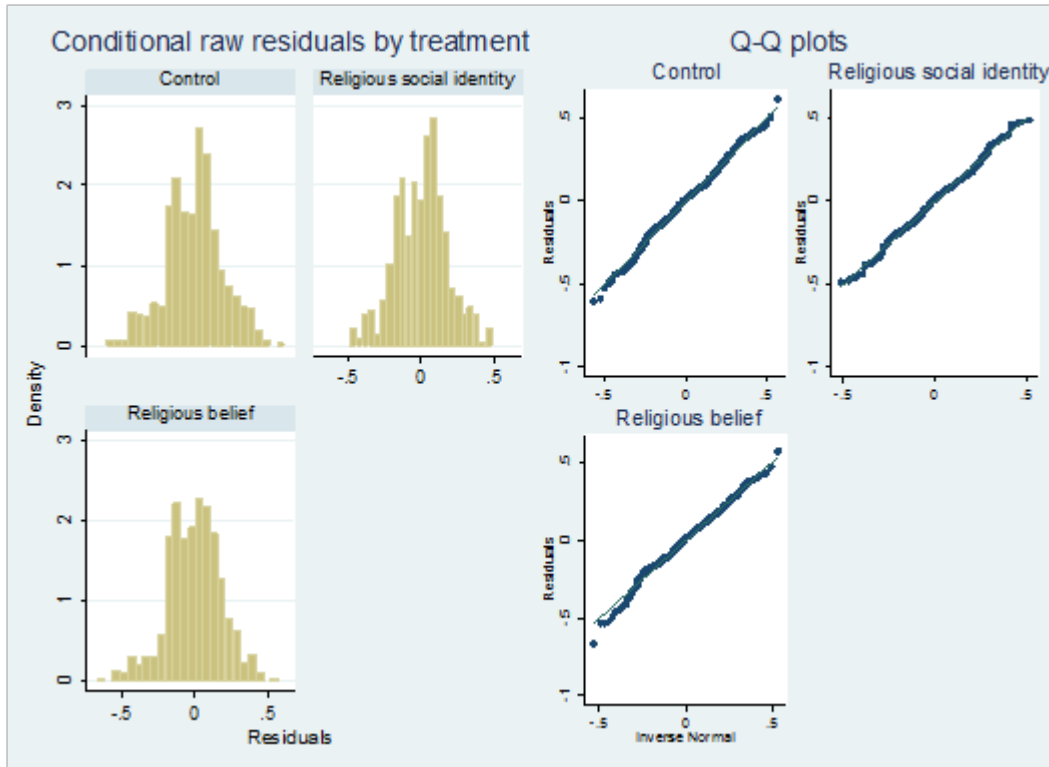
	Model I				Model II				Model III			
	DRDE <sup>a</sup>	DRSE <sup>b</sup>	SRDE <sup>c</sup>	SRSE <sup>d</sup>	DRDE <sup>a</sup>	DRSE <sup>b</sup>	SRDE <sup>c</sup>	SRSE <sup>d</sup>	DRDE <sup>a</sup>	DRSE <sup>b</sup>	SRDE <sup>c</sup>	SRSE <sup>d</sup>
Religious social identity prime	.080 (.041)**	.079 (.041)**	.076 (.037)**	.054 (.034)	.072 (.034)**	.074 (.032)**	.086 (.036)**	.059 (.033)*	.085 (.101)	.093 (.098)	.137 (.088)	.105 (.079)
Religious belief prime	-.122 (.080)	-.116 (.080)	-.095 (.072)	-.178 (.066)***	-.075 (.067)	-.050 (.064)	-.056 (.067)	-.144 (.061)**	-.120 (.084)	-.110 (.082)	-.070 (.071)	-.156 (.070)
Ideology (conservative)	.318 (.073)***	.273 (.073)***	-.032 (.065)	-.126 (.061)**	.061 (.073)	-.006 (.066)	-.067 (.074)	-.115 (.067)*	.322 (.102)***	.283 (.100)***	.013 (.084)	-.088 (.087)
Ideology X Religious belief prime	.298 (.126)**	.260 (.125)**	.282 (.113)**	.382 (.104)***	.211 (.101)**	.152 (.097)	.239 (.111)**	.340 (.100)***	.295 (.133)**	.251 (.136)*	.238 (.119)**	.344 (.119)***
Strength of religious social behavior	-	-	-	-	.203 (.085)**	.143 (.080)*	.148 (.082)*	.046 (.079)	-	-	-	-
Strength of religious belief	-	-	-	-	.187 (.079)**	.285 (.071)***	.045 (.072)	.079 (.070)	-	-	-	-
Authoritarianism	-	-	-	-	.065 (.055)	.119 (.052)**	.027 (.055)	.037 (.050)	-	-	-	-
Political knowledge	-	-	-	-	-.094 (.051)*	-.120 (.049)**	-.136 (.054)**	-.151 (.049)***	-	-	-	-
Education	-	-	-	-	-.129 (.112)	-.095 (.106)	-.190 (.111)*	-.142 (.093)	-	-	-	-
Native	-	-	-	-	.073 (.041)	.062 (.034)*	.022 (.050)	-.038 (.046)	-	-	-	-
Male	-	-	-	-	-.008 (.029)	.014 (.027)	-.027 (.030)	.000 (.027)	-	-	-	-
Age	-	-	-	-	.000 (.001)	.000 (.001)	.000 (.001)	-.000 (.001)	-	-	-	-
Turkey	-	-	-	-	.234 (.065)***	.289 (.059)***	.196 (.063)***	.237 (.057)***	-	-	-	-
Israel	-	-	-	-	.458 (.040)***	.495 (.037)***	.079 (.041)*	.055 (.036)	-	-	-	-
Ideology X Religious social identity prime	-	-	-	-	-	-	-	-	-.008 (.159)	-.023 (.156)	-.105 (.139)	-.087 (.123)
Constant	.308 (.051)***	.298 (.051)***	.310 (.045)***	.324 (.042)***	.006 (.106)	-.096 (.097)	.285 (.104)***	.361 (.099)***	.306 (.063)***	.292 (.060)***	.285 (.052)***	.302 (.054)***
N	434	433	432	434	428	428	426	429	434	433	432	434
R <sup>2</sup>	12.12%	9.79%	2.81%	3.56%	41.13%	44.89%	8.55%	11.53%	12.12%	9.79%	2.95%	3.68%

<sup>a</sup>DRDE – Different Religion, Different Ethnicity; <sup>b</sup>DRSE – Different Religion, Same Ethnicity; <sup>c</sup>SRDE – Same Religion, Different Ethnicity; <sup>d</sup>SRSE – Same Religion, Same Ethnicity; Table entries are unstandardized OLS coefficients, with standard errors in brackets. \*= one-tail 95%, \*\*=two-tail 95%, \*\*\*=two-tail 99% confidence level.

*MLM normality assumption*

We examined the normality assumptions by plotting the conditional raw residuals in the various treatment groups and running the corresponding Q-Q plots for each factor. Plots depicted in Figure A3 below indicate that the normality assumption was not severely violated, with the conditional raw residuals roughly bell-shaped and observed values in the Q-Q plots falling roughly on a 45-degree line.

**FIGURE A3.** Normality Diagnostics – Experiment II



### *Dimensionality of the Dependent Variable*

Capitalizing on repeated measures analysis, we examined whether the findings were robust to disentangling the dependent variable into different types of social interaction, viz., having an immigrant as a boss or as a relative, by specifying relative vs. boss as another within-Ss factor in level 1. The results, presented in Table A9 below, suggest that social rejection is 2% higher for immigrants as relatives (vs. bosses), but the key results are generally similar for immigrants as relatives vs. as bosses.

**TABLE A9.** Replication for the “Preference for Social Distance” DV – Experiment II

	Boss/relative repeated factor		Immigrant as boss			Immigrant as relative		
	I	II	IIIa	IVa	Va	IIIb	IVb	Vb
Religious social identity prime	.077 (.032)**	.069 (.034)**	.070 (.035)**	.065 (.035)*	.051 (.039)	.085 (.034)**	.085 (.034)**	.049 (.040)
Religious belief prime	.030 (.031)	.024 (.032)	.023 (.033)	-.182 (.068)***	.023 (.033)	.037 (.033)	-.066 (.066)	.038 (.033)
Different religion	.192 (.011)***	.192 (.011)***	.142 (.014)***	.153 (.015)***	.131 (.017)***	.243 (.015)***	.259 (.016)***	.225 (.018)***
Different ethnicity	.057 (.011)***	.057 (.011)***	.040 (.014)***	.039 (.015)**	.038 (.017)**	.076 (.015)***	.076 (.016)***	.067 (.018)***
Different religion & ethnicity	.237 (.011)***	.237 (.011)***	.199 (.014)***	.210 (.015)***	.190 (.017)***	.275 (.015)***	.289 (.016)***	.257 (.018)***
Immigrant relative (vs. boss)	.022 (.008)***	.013 (.013)	-	-	-	-	-	-
Immigrant relative X Religious social identity prime	-	.016 (.019)	-	-	-	-	-	-
Immigrant relative X Religious belief prime	-	.014 (.019)	-	-	-	-	-	-
Ideology (conservative)	-	-	-	.006 (.062)	-	-	.214 (.061)***	-
Ideology X Religious belief prime	-	-	-	.385 (.107)***	-	-	.218 (.104)**	-
Religious social identity prime X Different religion	-	-	-	-	.036 (.031)	-	-	.058 (.033)*
Religious social identity prime X Different ethnicity	-	-	-	-	.006 (.031)	-	-	.028 (.033)
Religious social identity prime X Different religion & ethnicity	-	-	-	-	.032 (.031)	-	-	.059 (.033)*
Constant	.248 (.023)***	.253 (.024)***	.280 (.025)***	.262 (.044)***	.285 (.026)***	.239 (.025)***	.099 (.043)**	.250 (.026)***
<b>Variance components</b>								
Random intercept variance	.074 (.005)***	.074 (.005)***	.081 (.006)***	.076 (.006)***	.081 (.006)***	.079 (.006)***	.070 (.006)***	.079 (.006)***
Residual variance	.057 (.001)***	.057 (.001)***	.048 (.002)***	.050 (.002)***	.048 (.002)***	.053 (.002)***	.054 (.002)***	.053 (.002)***
Number of Level-1 / Level-2	3774 / 482	3774 / 482	1887 / 482	1729 / 437	1887 / 482	1887 / 482	1732 / 437	1887 / 482
<b>Model Fit Indices</b>								
Akaike Information Criterion (AIC)	1088.466	1091.652	617.869	596.312	621.819	752.031	684.895	753.557
Bayesian Information Criterion (BIC)	1144.590	1160.247	662.211	650.865	682.789	796.373	739.465	814.527
Wald $\chi^2$	$\chi^2_{(6)}=626.0$ ***	$\chi^2_{(8)}=626.9$ ***	$\chi^2_{(5)}=250.8$ ***	$\chi^2_{(7)}=270.2$ ***	$\chi^2_{(8)}=253.2$ ***	$\chi^2_{(5)}=469.4$ ***	$\chi^2_{(7)}=512.5$ ***	$\chi^2_{(8)}=475.4$ ***
Log likelihood	-535.233	-534.826	-300.934	-288.156	-299.910	-368.015	-332.448	-365.779

Table entries are estimated parameters (with standard error in parentheses) of multi-level modeling. \*= one-tail 95%, \*\*=two-tail 95%, \*\*\*=two-tail 99% confidence level.

## APPENDIX F. WITHIN-CONTEXT AND WITHIN-TRADITION SUPPORTING ANALYSIS, EXPERIMENT II

The comparative design of the study aimed to test the robustness of the effects of religious belief and religious social behavior on anti-immigration sentiments across different religious traditions in diverse immigration contexts and with varied elite rhetoric. Indeed, even with these differences interactions between the primes and countries typically failed to reach statistical significance. While we do not argue that religious traditions or contexts do not matter,<sup>1</sup> we believe that the results provide evidence of the overall robustness of the effects of religious primes on immigration attitudes.

Still, it could be argued that variance within each religious tradition (Catholicism, Islam, Judaism) as well as within each context (US, Turkey, Israel) moderates the effects of the primes. Even though our experiments were not originally designed to explore the effect of within-context or within-tradition variance on the prime functioning, we did capture two variables that could be employed to examine these relationships. In Experiment II we had zip code data for American respondents, allowing for the investigation of potential contextual effects on the primes in the U.S., and a variable tapping different Jewish religious movements in Israel (ultra-Orthodox vs. Orthodox), permitting the tapping of within-tradition effects on the primes for this context.<sup>2</sup> The two subsections below present these supplementary analyses.

### *Within-context analysis of county data in the US*

One may argue that religious traditions and their effects on political attitudes vary by local context, raising the possibility that the influence of religious belief and religious social behavior on anti-immigration sentiments differ by environment, holding constant the religious tradition. Indeed, research suggests that context informs how individuals feel toward dissimilar groups, predicting either increased benevolence (Dixon and Rosenbaum 2004; Fennelly and Federico 2007; Pettigrew 1999), or the expression of intolerance and animosity (Blalock 1967; Levine and Campbell, 1972; Oliver and Mendelberg 2000; Sherif et al. 1961), depending upon the circumstances.

A particularly important environmental cue for intergroup attitudes is the proximity of out-groups (Branton et al. 2007; Ha 2010; Newman 2013), which may affect both elite messages and the public's attention to them. First, religious elite messaging on immigration may be expected to be more frequent in environments where immigration is more salient, due to the relevance of the issue to the congregation. Indeed, research has connected environmental conditions with the

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<sup>1</sup> As discussed in the paper, we expect the effects of religious belief and religious social behavior to hold across different traditions and contexts, despite the fact that religious belief is highly contextualized. Theological, psychological, and sociological perspectives on religion indicate that the major religious traditions all emphasize compassion and caring towards those who are in need (Schwartz and Huisman 1995). Major religions also provide a strong source of group identification and encourage identifiers to make distinctions between in-group and out-groups (Norenzayan 2014; Saroglou, Delpierre, and Dernelle 2004). Therefore, the hypothesized effects of religious compassion and religious social identity are expected to hold across different religious traditions.

<sup>2</sup> We could not test within-tradition effects in Turkey since our data included Sunni Muslims, who make up the bulk of the population, and due to the fact that all religious leaders (*imams*) are required by state policy to give the same sermon on Friday prayers prepared and distributed by the Directorate of Religious Affairs (Yilmaz 2005: 390), not allowing for variance in elite cues. In addition, no detailed immigration data at the local level is available, due to the negligible level of immigration to Turkey at the time the study was conducted, which prevents examining the effect of the local context.

solidification of elite political messages (Dunaway et al. 2011). Secondly, and relatedly, individuals living in close proximity to large or growing dissimilar populations might be more sensitive to particular messages involving group cues given their surroundings (Hopkins 2010a), with messages on immigration resonating more deeply for them (Dunaway et al. 2011; Valentino, Brader and Jardina 2013). Thus, a religious elite cue on immigrants can loom large for those living near out-group populations (Hopkins 2010a, 2010b). As a result, we may expect context to intensify the effects of both types of messages; whether the religious elite cue emphasizes increased intergroup harmony, goodwill, and tolerance towards the dissimilar (Djupe and Calfano 2013a; Robinson 2010), or emphasizes distinct group characteristics provoking antipathy (Valentino, Brader and Jardina 2013).

Accordingly, proximity to dissimilar populations, including the foreign-born (see measure 1 below), racial out-groups (indicated by the percentage of Hispanics in the population, see measure 2 below) and religious out-groups (i.e., non-Catholic population, see measure 3 below), may increase the likelihood of the receipt of and attention to both religious compassion and religious identity cues. Particularly, pastors in congregations that encounter greater exposure to out-groups are expected to devote more attention to discuss issues related to immigration, and the congregation is expected to be more attentive to such messages, employing religious cues to crystalize attitudes on the issue. We would thus expect social identity to further increase hostility toward immigrants in contexts with large foreign-born populations, while religious belief primes will work to mitigate hostility.

Next, while in the United States Catholicism is generally a more homogeneous tradition than Protestantism (Djupe and Calfano 2013b; Dougherty and Huyser 2008), congregations may vary, reflecting the local culture that has developed in response to location or socio-economic circumstances (Crawford and Olson 2001; Djupe and Olson 2007; Djupe and Olson 2010). Consequently, we explore differences within the Catholic Church between class of the congregation (see measure 4 below), rural vs. urban settings (see measure 5 below), and regional contexts (see measure 6 below).

While we do not have available direct measures on local religious elites' messages or the respondents' attention to such cues, we tested these tentative expectations using proxy data. Mainly, we capitalized on zip code data collected from American Catholics in Experiment II, from which the state and county of residence could be derived ( $N_{state}=35$ ;  $N_{county}=130$ ), and constructed a number of contextual variables, both broad and narrow, in order to capture a wide variety of pertinent environments. As per our tentative expectations, these indicators include: (1) percent foreign-born in the county,<sup>3</sup> (2) percent of Hispanics in population in the county,<sup>4</sup> (3) percent of non-Catholic adherents within the county,<sup>5</sup> (4) county poverty level,<sup>6</sup> and (5) county urbanization level.<sup>7</sup> We were also interested in examining potential regional variations, and thus tapped (6) the participant's region.

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<sup>3</sup> Data gathered from the U.S. Census using 2008-12 estimates.  $\bar{x} = .115$ ;  $s = .090$ ; range = .009/.510.

<sup>4</sup> Data gathered from the U.S. Census using 2008-12 estimates.  $\bar{x} = .125$ ;  $s = .135$ ; range = .001/.817.

<sup>5</sup> Data gathered from the ARDA website, and originally collected in 2010 by the Association of Statisticians of American Religious Bodies (ASARB). This variable was calculated as [(total rate of adherents of all denominations per 1,000 population – total rate of Catholics per 1,000 population)/total rate of adherents per 1,000 population].  $\bar{x} = .530$ ;  $s = .219$ ; range = .141/.994.

<sup>6</sup> Data gathered from the U.S. Census using 2008-12 estimates.  $\bar{x} = .133$ ;  $s = .048$ ; range = .039/.270.

<sup>7</sup> Data was gathered from the 2013 US Department of Agriculture rural/urban codification scheme, and categorized as: (1) urban (counties in metropolitan areas of 1 million population or more); (2) suburban (counties in metro areas of 250,000 to 1 million population, counties in metro areas of fewer than 250,000 population); (3) rural (population of 20,000 or less; the most rural counties in the data were

For reasons discussed above, we anticipate that while the main effects of the religious identity and religious compassion primes will maintain their direction, they will each be intensified for individuals living in areas with more salient dissimilar groups. Consequently, we may expect that the social rejection of immigrants will be highest for those primed with religious social identity but also living in areas with a large presence of the foreign-born (likewise for Hispanic and non-Catholic populations, poorer counties, and more urban areas). On the other hand, we anticipate that the priming of religious beliefs will work to make individuals more tolerant of immigrants, especially for those living in areas with large percentages of immigrant populations (foreign-born, Hispanic, non-Catholic, and in urban and poorer areas).

The religious prime functioning across the local context was tested by adding interaction terms between each of the county-level variables and each of the two religious primes. Given the variation across states, the data was modeled as a three-level RM-MLM, with repeated items (level 1) embedded in individuals (level 2), who were in turn embedded in states (level 3). Models also controlled for county population size,<sup>8</sup> a practice common in the literature (see Coenders, Lubbers, Scheepers, and Verkuyten 2008; Fossett and Kiecolt 1989; Hopkins 2009, 2010a).

Table A10 below presents the models for the interactive effects of the between-Ss religion primes and county-level contextual variables, including percent of the population in the county that is foreign-born (Models IIa-b), percent in the county of Hispanics (IIIa-b), percent in the county of non-Catholics (IVa-b), county poverty rate (Va-b), county urbanization (VIa-b), and the participant's region (VIIa-b).<sup>9</sup>

To facilitate interpretation, Figure A4 below plots the predicted values of the social identity prime (left-hand side panels) and the religious compassion prime (right-hand side panels) with 95% confidence intervals, for the statistically significant interactions.

First, results from Table A10 show that the effect of the primes becomes stronger as the county includes more minorities, particularly the foreign-born and Hispanics. That is, religious social identity increases, and religious compassion decreases, social rejection of immigrants to a greater extent as the salience of dissimilar groups increases. Thus, the hypothesized effect of the primes is stronger among individuals living in areas with substantial foreign-born populations as well as Hispanics. We now move to analyzing each of the effects separately.

Starting with percent foreign-born in the county, the statistically significant interaction terms suggest that this factor conditions the effects of both the religious social identity prime ( $p=.04$ , Model IIa and upper-left panel in Figure A4) and the religious compassion prime ( $p=.06$ , Model IIb and upper-right panel in Figure A4). As depicted in the upper left panel of Figure A4, primed religious social identity increased anti-immigration sentiment when the percent foreign-born in the county was at its sample maximum of 51% ( $b=.40$ ,  $p=.03$ ), but did not affect it where the percent foreign-born was at its minimum of 1% ( $b=-.09$ ,  $p=.24$ ). In turn, religious

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defined as having a population of 2,500 to 20,000 and not being adjacent to a metropolitan area – e.g. Fergus County, Montana, and Johnson County, Arkansas; still, we did not have in our data participants from completely rural counties of less than 2,500 urban population).

<sup>8</sup> Data gathered from the U.S. Census using 2008-12 estimates.  $\bar{x} = 826041.7$ ;  $s = 1300314$ ; range = 8829/9900000.

<sup>9</sup> Model I presents the two-level pooled model for the United States. As with the results presented for the pooled model, the effect of the religious compassion prime is conditional on the ideological orientation of the respondents, such that induced religious compassion decreases preference for social distance from immigrants among supporters of the political left, but increases it among supporters of the political right. In addition, religious social identity interacts with immigrant type, such that induced religious social identity increases social rejection of religiously different immigrants.

compassion prime decreased preference for social distance when the percent foreign-born was at its sample maximum ( $b=-.39$ ,  $p=.06$ ), but did not affect it when the foreign-born population was at its minimum of 1% ( $b=.08$ ,  $p=.25$ ).

In the same manner, primed religious social identity increased ( $p_{\text{interaction}}=.00$ ), and religious compassion marginally decreased ( $p_{\text{interaction}}=.08$ ) preference for social distance to a greater extent as the percent of Hispanics in the county increased. The left-hand chart in the center panel reveals that the religious social identity prime increased anti-immigration sentiment when the percent of Hispanics in the county was at its maximum ( $b=.59$ ,  $p=.00$ ), but did not affect it when the percent of foreign-born in the county was at its minimum ( $b=-.09$ ,  $p=.21$ ). The religious compassion prime decreased the preference for social distance when the percent of Hispanics in the county was at its sample maximum of 81% ( $b=-.55$ ,  $p=.08$ ), but did not affect it when the percent of foreign-born in the county was at its minimum of .001% ( $b=.08$ ,  $p=.30$ ).

A similar trend emerged for the conditional effect of the non-Catholic population in the county (see the left-hand side panel at the bottom of Figure A4), although the interaction only emerged for the religious identity prime ( $p_{\text{religious-identity}}=.08$ ;  $p_{\text{religious-belief}}=.66$ ). Thus, induced religious social identity increased preference for social distance when the percent of a county's population that is non-Catholic was at its sample maximum of 99% ( $b=.14$ ,  $p=.11$ ), but did not affect it when the percent that is non-Catholic was at its minimum of 14% ( $b=-.10$ ,  $p=.22$ ). Still, the coefficient for the effect of religious compassion on preference for social distance did not significantly differ by the percent of a county's population that is non-Catholic.

Next, Models Va-b and the bottom panel of Figure A4 below present the conditional effect of religious prime functioning by the class of the congregation (as indicated by the county's poverty rate). Results show that the effect of the religious compassion prime was more pronounced in counties with larger concentrations of poor people, such that primed religious compassion decreased preference for social distance to a greater extent as the rate of poor people in the county increased ( $p_{\text{interaction}}=.01$ ).<sup>10</sup> The right-hand side chart in the lowest panel of Figure A4 reveals that the religious compassion prime reduced the preference for social distance when the poverty rate in the county was at its maximum of 27% ( $b=-.34$ ,  $p=.00$ ), but increased it when the poverty rate was at its minimum of 3.9% ( $b=.19$ ,  $p=.04$ ). The coefficient for the effect of religious social identity on preference for social distance did not differ significantly by the rate of poor people within a county.

The religious prime functioning did not differ by county urbanization level, such that the corresponding interactions did not reach any acceptable level of statistical significance (see Models VIa-b and VIIa-b). Note, however, that our sample did not include participants from completely rural counties of less than 2,500 urban population as defined by the 2013 U.S. Department of Agriculture rural/urban codification scheme. The most rural counties in the data were defined as having a population of 2,500 to 20,000 and not being adjacent to a metropolitan area – e.g., Fergus County, Montana, and Johnson County, Arkansas.

Finally, we tested for the interactive effect of each prime and the participant's region (three binary variables, with the baseline being the Northeast). Overall, there were no significant regional variations in the functioning of the two primes, as indicated by the five statistically insignificant interaction terms (with the exception of the effect of the

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<sup>10</sup> Note that we also examined whether the reported level of household income moderates the effect of the primes, by interacting individual level income and the two primes. The interaction terms were statistically insignificant ( $p=.60$ ;  $p=.83$ ), suggesting that there is no differential effects of the primes by one's reported income.



religious social identity prime, which was more influential in the West).

Overall, we find that the effect of the religious social identity prime was strengthened as the percent foreign born, Hispanics, and non-Christians in one's county increased, but the effect of this prime did not differ by region, the county's level of urbanization, or the class of the congregation. Similarly, the effect of the religious compassion prime on immigration attitudes grew stronger as the percentage of the foreign born, Hispanics, and the level of poverty in the county increased, but this prime did not have a differential impact by the percentage of the county's population that was non-Catholic, the county's level of urbanization, or region. While these effects may be due to divergent messages among congregations, with clergy responding to the local environment, it could also be due to greater individual-level contact with immigrants or exposure to the issue of immigration through local media. We do not have detailed data that would allow us to present conclusive evidence, and leave this question to future research. In any event, given that the key hypotheses regarding the functioning of the primes have been supported in different contexts within the United States, we see this as further evidence in favor of the robustness of our findings.

**TABLE A10.** Three-Level MLM Models of Context Effects in the United States – Experiment II

	Pooled Model	Percent County Foreign-Born		Percent County Hispanic Population		Percent County Non-Catholics		County Poverty Rate		County Urbanization		Region	
	I	IIa	IIb	IIIa	IIIb	IVa	IVb	Va	Vb	VIa	VIb	VIIa	VIIIb
Religious social identity prime	-.005 (.054)	-.104 (.085)	.007 (.054)	-.096 (.076)	.006 (.054)	-.142 (.103)	.007 (.052)	-.265 (.185)	-.006 (.052)	-.110 (.132)	.008 (.053)	-.083 (.071)	.000 (.055)
Religious belief prime	-.218 (.101)**	-.014 (.045)	.091 (.075)	-.011 (.045)	.077 (.073)	-.004 (.044)	.033 (.103)	-.012 (.045)	.288 (.127)**	-.019 (.048)	.160 (.133)	-.020 (.046)	.003 (.063)
Different religion	.040 (.013)***	.052 (.009)***	.052 (.009)***	.052 (.009)***	.052 (.009)***	.053 (.009)***	.053 (.009)***	.052 (.009)***	.052 (.009)***	.052 (.009)***	.052 (.009)***	.052 (.009)***	.052 (.009)***
Different ethnicity	.069 (.016)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***	.069 (.013)***
Different religion & ethnicity	.108 (.018)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***	.108 (.019)***
Percent foreign-born in county	-	-.350 (.329)	.225 (.394)	-	-	-	-	-	-	-	-	-	-
Percent foreign-born in county X Religious social identity prime	-	.980 (.489)**	-	-	-	-	-	-	-	-	-	-	-
Percent foreign-born in county X Religious belief prime	-	-	-.945 (.504)*	-	-	-	-	-	-	-	-	-	-
Percent Hispanics in county	-	-	-	-.191 (.171)	.134 (.174)	-	-	-	-	-	-	-	-
Percent Hispanics in county X Religious social identity prime	-	-	-	.836 (.292)***	-	-	-	-	-	-	-	-	-
Percent Hispanics in county X Religious belief prime	-	-	-	-	-.764 (.441)*	-	-	-	-	-	-	-	-
Percent non-Catholics in county	-	-	-	-	-	.003 (.101)	.109 (.113)	-	-	-	-	-	-
Percent non-Catholics X Religious social identity prime	-	-	-	-	-	.285 (.164)*	-	-	-	-	-	-	-

Percent non-Catholics in county X Religious belief prime	-	-	-	-	-	-	-	-0.082 (.185)	-	-	-	-	-	-
County poverty rate	-	-	-	-	-	-	-	-0.010 (.584)	1.581 (.718)**	-	-	-	-	-
County poverty rate X Religious social identity prime	-	-	-	-	-	-	-	1.969 (1.210)	-	-	-	-	-	-
County poverty rate X Religious belief prime	-	-	-	-	-	-	-	-	-2.323 (.841)***	-	-	-	-	-
Urban county	-	-	-	-	-	-	-	-	-	-0.011 (.074)	.124 (.110)	-	-	-
Suburban county	-	-	-	-	-	-	-	-	-	-0.046 (.066)	.060 (.087)	-	-	-
Urban X Religious social identity prime	-	-	-	-	-	-	-	-	-	.141 (.149)	-	-	-	-
Suburban X Religious social identity prime	-	-	-	-	-	-	-	-	-	.115 (.148)	-	-	-	-
Urban X Religious belief prime	-	-	-	-	-	-	-	-	-	-	-0.226 (.155)	-	-	-
Suburban X Religious belief prime	-	-	-	-	-	-	-	-	-	-	-0.150 (.153)	-	-	-
North central	-	-	-	-	-	-	-	-	-	-	-	.044 (.081)	.062 (.064)	-
South	-	-	-	-	-	-	-	-	-	-	-	.011 (.053)	.103 (.047)**	-
West	-	-	-	-	-	-	-	-	-	-	-	-0.021 (.065)	.029 (.070)	-
North-central X Religious social identity prime	-	-	-	-	-	-	-	-	-	-	-	.064 (.121)	-	-
South X Religious social identity prime	-	-	-	-	-	-	-	-	-	-	-	.131 (.106)	-	-
West X Religious social identity prime	-	-	-	-	-	-	-	-	-	-	-	.356 (.145)**	-	-
North-central X Religious belief prime	-	-	-	-	-	-	-	-	-	-	-	-	-0.007 (.100)	-
South X Religious belief prime	-	-	-	-	-	-	-	-	-	-	-	-	-0.148 (.101)	-

West X Religious belief prime	-	-	-	-	-	-	-	-	-	-	-	-	-	.114 (.134)
Ideology (conservative)	-.131 (.111)	-.019 (.075)	-.021 (.074)	-.030 (.078)	-.023 (.077)	.022 (.080)	-.004 (.082)	-.019 (.079)	-.047 (.079)	-.027 (.077)	-.027 (.075)	-.016 (.071)	-.014 (.082)	
Ideology X Religious belief prime	.393 (.164)**	-	-	-	-	-	-	-	-	-	-	-	-	
Religious social identity prime X Different religion	.040 (.019)**	-	-	-	-	-	-	-	-	-	-	-	-	
County population	-	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)
Constant	.319 (.074)***	.287 (.055)***	.215 (.060)***	.280 (.053)***	.221 (.053)***	.215 (.085)**	.178 (.086)**	.251 (.099)**	.058 (.114)	.279 (.081)***	.166 (.084)**	.241 (.056)***	.214 (.058)***	

**Variance components**

Random-intercept variance (context)	-	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)	.000 (.000)
Random-intercept variance (individual)	.073 (.007)***	.074 (.007)***	.074 (.020)***	.073 (.021)***	.074 (.007)***	.074 (.007)***	.075 (.012)***	.073 (.028)***	.072 (.011)***	.075 (.031)***	.074 (.020)***	.072 (.382)	.073 (.035)***	
Residual variance	.016 (.003)***	.016 (.005)***	.016 (.003)***	.016 (.003)***	.016 (.003)***	.016 (.003)***	.016 (.003)***	.016 (.004)***	.016 (.004)***	.016 (.004)***	.016 (.004)***	.016 (.026)	.016 (.004)***	

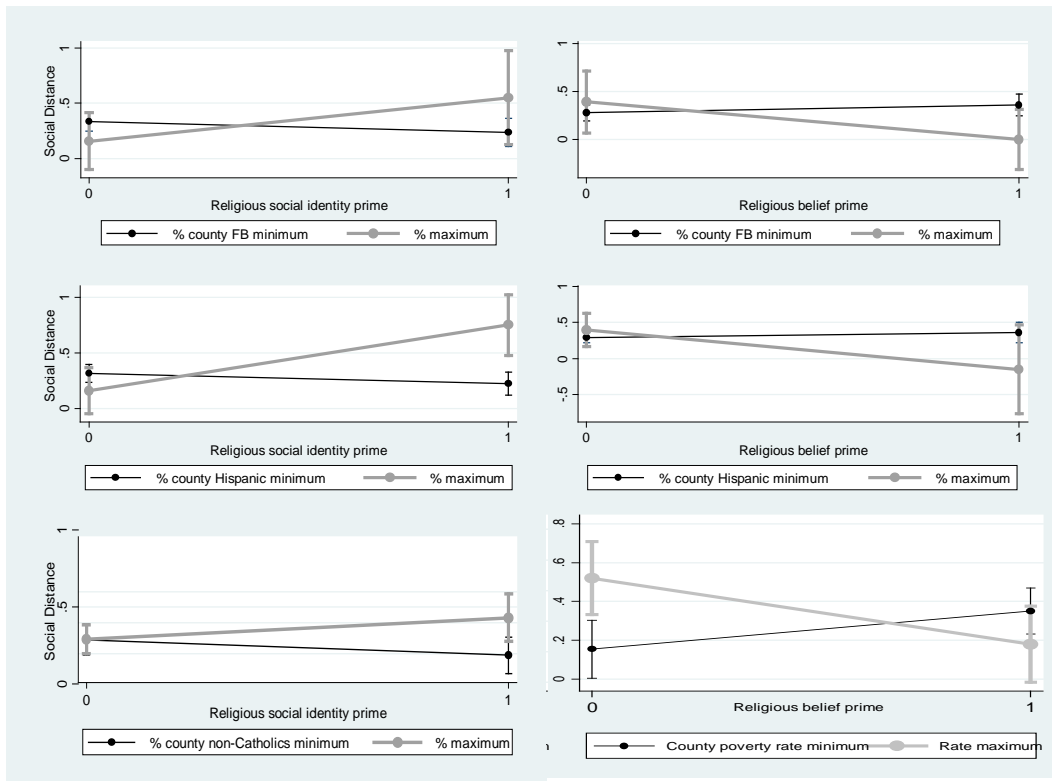
Number of Level-1 / Level-2 / Level 3    700/ 175    700/ 35/ 175    700/ 35/ 175    700/ 35/ 175    700/ 35/ 175    696/ 35/ 174    696/ 35/ 174    700/ 35/ 175    700/ 35/ 175    700/ 35/ 175    700/ 35/ 175    700/ 35/ 175    700/ 35/ 175

**Model Fit Indices**

Akaike Information Criterion (AIC)	-357.220	-349.242	-348.072	-351.475	-348.229	-344.542	-343.037	-350.215	-353.216	-342.892	-344.949	-344.526	-342.645	
Bayesian Information Criterion (BIC)	-307.158	-290.078	-288.908	-292.310	-289.065	-285.453	-283.948	-291.051	-294.052	-274.626	-276.683	-267.158	-265.277	
Wald $\chi^2$	$\chi^2_{(8)}=$ 47.2***	$\chi^2_{(9)}=$ 104.4***	$\chi^2_{(9)}=$ 167.6***	$\chi^2_{(9)}=$ 203.5***	$\chi^2_{(9)}=$ 98.1***	$\chi^2_{(9)}=$ 60.1***	$\chi^2_{(9)}=$ 55.9***	$\chi^2_{(9)}=$ 57.6***	$\chi^2_{(9)}=$ 58.4***	$\chi^2_{(11)}=$ 70.3***	$\chi^2_{(11)}=$ 101.1***	$\chi^2_{(13)}=$ 90.5***	$\chi^2_{(13)}=$ 70.8***	
Log likelihood	189.610	187.621	187.036	188.737	187.115	185.271	184.519	188.107	189.608	186.446	187.475	189.263	188.322	

Table entries are estimated parameters (with standard error in parentheses) of multi-level modeling. \*= one-tail 95%, \*\*=two-tail 95%, \*\*\*=two-tail 99% confidence level.

**Figure A4.** Interactive Effects of Context Variables and Religious Primes in the United States – Experiment II



### *Within-tradition analysis of Jewish movements in Israel*

Studies have shown that congregations, denominations, and movements within major religious traditions may influence political attitudes above and beyond the dimensions of religious belief and religious social behavior (Layman 1997; Wald, Owen, and Hill 1988; Wald and Smidt 1993; Wald and Wilcox 2006). In addition to religious leaders and elites who influence attitudes by framing issues, expressing direct opinions, or helping adherents make connections between their religious beliefs and political attitudes, social interactions with other group members in the congregation also provide a basis for political discussion and the reinforcement of individual beliefs (Djupe and Calfano 2012, 2013a). Assessing the effect of specific denominations and congregational social networks requires sampling religious individuals within particular communities (Djupe and Calfano 2012, 2013a), or at least directly measuring the congregations to which people belong, which would have required different sampling criteria. As a result, we leave this question open for future research.

Yet, while we did not collect congregation-specific data, the Israeli Jewish sample included a variable tapping the respondents' religious movement, which we could leverage to investigate whether the effects of the primes were robust to belonging to a particular religious movement, at least in the case of Israel.

Israeli Jewry is strikingly different from its American counterpart, being predominant Orthodox (e.g., Sobel and Beit-Hallahmi 1991), with most Israelis describing themselves in terms of their degree of observance in Orthodox terms (Ben-Meir and Kedem 1979; Ben-Nun Bloom, Zemach, and Arian 2011; Kedem 1995). Israeli Jews are, however, often divided into four groups, in terms of their level of observance of the religious commandments as codified in books such as the *Shulchan Aruch*, and their relationship to Zionism: Ultra-Orthodox, Orthodox, traditional Jews, and seculars (e.g. Ben-Nun Bloom, Zemack, and Arian 2011; Kedem 1995). The Ultra-Orthodox ("Haredim") adhere to all or most of the 613 commandments, and typically reject Zionism. Orthodox ("Dati") Jews observe most Jewish laws and at the same time embrace Zionism. Traditionalists ("Masorti") typically believe in God and observe some of the commandments; and seculars ("Hiloni") may or may not embrace a small set of cultural Jewish values and customs. The Ultra-Orthodox and Orthodox maintain different theological interpretations (particularly of Zionism and on matters related to the state), social networks, and dress codes; rely largely on different "kosher approval" rabbinical product certifications; and are represented by distinct religious elites and political parties in Israel's parliament.

While religiosity is generally related to opposition to non-Jewish immigration to Israel (e.g., Yaar and Herman 2012), Ultra-Orthodox leaders in Israel have been particularly vocal on this issue, advocating several anti-immigrant decrees, such as the 2010 ban on renting apartments to non-Jewish African immigrants. Further, the Ultra-Orthodox party Shas, specifically while being led by the Interior Minister in the last two governments, Eli Yishay, has been vociferous in demanding that the flow of African migrants into Israel be halted. Indeed, a public opinion poll supports the argument that the Ultra-Orthodox are "bothered" by the presence of African non-Jewish immigrants to a greater extent than Orthodox ("National Religious") Israeli Jews (the same poll also suggests that level of religiosity in general increases opposition to non-Jewish immigration to Israel; see Yaar and Herman 2012).

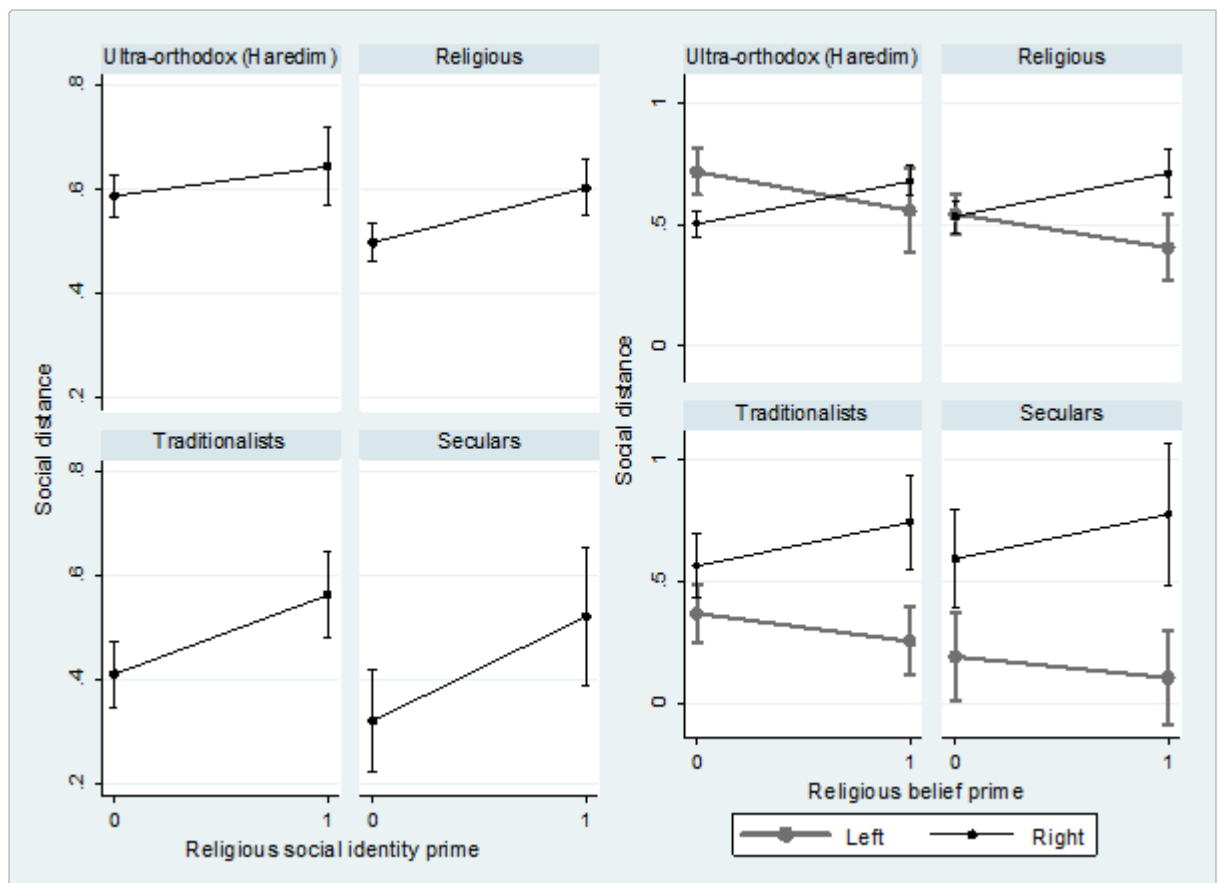
The data from the Israeli Jewish sample included a 4-point scale variable tapping the respondents' religious movement; that is, whether they were Ultra-Orthodox, Orthodox, Traditionalist, or secular. We wanted to test the extent to which

the effects of the primes were robust to belonging to a particular religious movement in Israel within the Jewish tradition. To do this, we ran the models adding interaction terms between each of the two religious primes along with the religious movement variable. Given the small level-3 sample size of 4 movements, the Israeli data was modeled as a two-level RM-MLM.

Findings suggest that the effects of the primes were not conditional on belonging to a particular religious movement. None of the interaction terms were statistically different from zero ( $p=.255$  for interaction with the religious social identity prime;  $p=.862$  for the three-way interaction with religious compassion and ideology). Although the effects are statistically null, we plotted the interaction effects: that is, the effects of the primes conditional on religious movement, with 95% confidence intervals (Figure A5 below) to allow for a closer inspection.

Overall, the effects of the religious belief and religious social behavior primes did not significantly differ across different Jewish groupings in Israel, supporting the robustness of our findings regarding the functioning of the primes.

**FIGURE A5.** Interactive Effects of Religious Movement and Religious Primes in Israel – Experiment II



## APPENDIX G. SAMPLE CHARACTERISTICS, EXPERIMENT II

Internal and external validity are both important considerations in empirical research. However, compelling arguments can be made for prioritizing one type of validity over the other given particular research goals (Druckman et al. 2006; McDermott 2002; Mutz 2011). Rather than accurately describing the estimates in a particular population (often the purpose of election studies; see Malhotra and Krosnick 2007), this study focused on establishing the causal effects of different dimensions of religiosity on immigration attitudes, by means of randomized experiments, and building on validated experimental paradigms and tasks.

To establish causation and maximize internal validity, an experimental design was employed. Still, we sought to improve the external validity of the study through the process of replication and extension, that is, repeating the study in different settings, with different subjects and different materials (see discussion section of the paper). While our results do not claim to fully represent the target populations, we made efforts to increase the representativeness of the adult samples. Below we briefly compare the demographic characteristics of our three adult samples to census data on, and results from, representative samples for the three populations. We find that, on the whole, the samples within each of the countries are roughly representative of the national population on a variety of dimensions, including age, sex, region, religious behaviors, and religious beliefs.

Despite the efforts to increase the population validity, our non-probability samples do not allow for confidently generalizing our estimates to the overall populations of American Catholics, Turkish Muslims, and Israeli Jews. In their comparison of representative samples and data collected from volunteer, nonprobability general public samples via the Internet, Malhotra and Krosnick (2007: 312) concluded that “compromises in external validity have been made regularly in the service of maximizing internal validity of causal inference. Much can be done to test hypotheses and move social science forward in this way and that should certainly continue. But such results should be generalized to the general public with confidence only after those findings have been replicated with representative general public samples.” Thus, we leave it to future research to further generalize results to the three populations under study, as well as to other religious traditions and settings.

### *Auxiliary Analysis of the Characteristics of the US Sample*

Qualtrics, an independent private company specializing in survey research, was hired to gather data for the American sample (<http://www.qualtrics.com/>). The company sells software that enables users to conduct surveys and perform market research, with 5,000 companies and universities among its clients. Forbes named Qualtrics the 24<sup>th</sup> most promising company in America in 2013 (Forbes 2013). Panel partners, working with Qualtrics, carried out the collection of data during the summer of 2013 via a web-based survey.

Respondents were recruited through the provision of a monetary incentive to be paid upon completion. Non-Catholics were screened out of participating, as were those 18 and under. Further screening on race/ethnicity and religious behaviors ensured that all of those remaining identified as white, and guaranteed variance with regard to religious behaviors (using frequency of church attendance as the indicator of interest). Given their experience with averaging a 10% response rate using this particular medium, the panel company suggested asking 1,500 people to participate.



Of those asked, 175 actually completed the survey after filtering and attrition. Individuals who failed to start the survey after 48 hours of initial email contact were sent a reminder. Those who still failed to start the survey after the first notice received a second reminder. Individuals were filtered out either because they did not fit the research requirements (White, Catholic, and over 18) or because a previously specified quota was already filled.<sup>11</sup> Roughly 71% of those individuals surviving the screening process completed the survey. Quality control measures included verifying the correctness of the experimental task (unscrambling the scrambled sentences), checks of minimum response time, and repeated contact attempts at unresponsive sampled respondents. Roughly 10% of respondents who finished the survey failed the quality test and were replaced with new participants.

We compared the demographic characteristics (age groupings, Census region, sex, religious behaviors, and religious beliefs) of the Qualtrics sample to white American Catholics in The Religious Landscape Survey, a nationally representative survey of the continental United States carried out by the Pew Research Center in 2007.<sup>12</sup> The raw data was downloaded from the Pew Research Center's Religion and Public Life Project's website.<sup>13</sup> Participants in this survey were primarily contacted by phone using random digit dialing (RDD) in the summer of 2007. This survey attempted to understand trends among many religious denominations. However, since our target population was white Catholics, we filtered out from the national survey all non-white and non-Catholic participants, reducing the sample from 35,556 to 5,861 respondents.<sup>14</sup>

Starting with the demographics, Figure A6 below compares the distribution of the U.S. white Catholic population by age groupings in the Qualtrics sample and the Pew sample. Age distributions in the Qualtrics sample were of rough equivalence to the Pew data, with some discrepancies. Thus, our sample slightly under-represents the categories of 30-49 and 65+ years of age, and over-represents the age category of 50-64.

Next, regional characteristics were more equally distributed across both samples, despite a slight under-representation in our sample of the Midwest (see Figure A7).

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<sup>11</sup> Five individuals were filtered out because of age, eleven for not being Catholic, thirteen for not being white, and 377 due to full quotas on church attendance.

<sup>12</sup> We chose The Religious Landscape Survey because of the quantity of Catholic respondents it contained. Because the Pew's research goal was to explore the religious landscape of the United States, over 35,000 respondents participated in the survey—a sample size that is much greater than typical nationally representative surveys, which generally include between 2,000-3,000 respondents. Thus, the latter type of survey would typically only garner 500-750 Catholics on average, given a 25 percent share of the national population, while the Pew data set sampled roughly 6,000 white Catholics. Moreover, the survey included questions related to religious beliefs and behaviors relevant to our research study, questions which are not always asked in other national surveys like the National Election Study (NES).

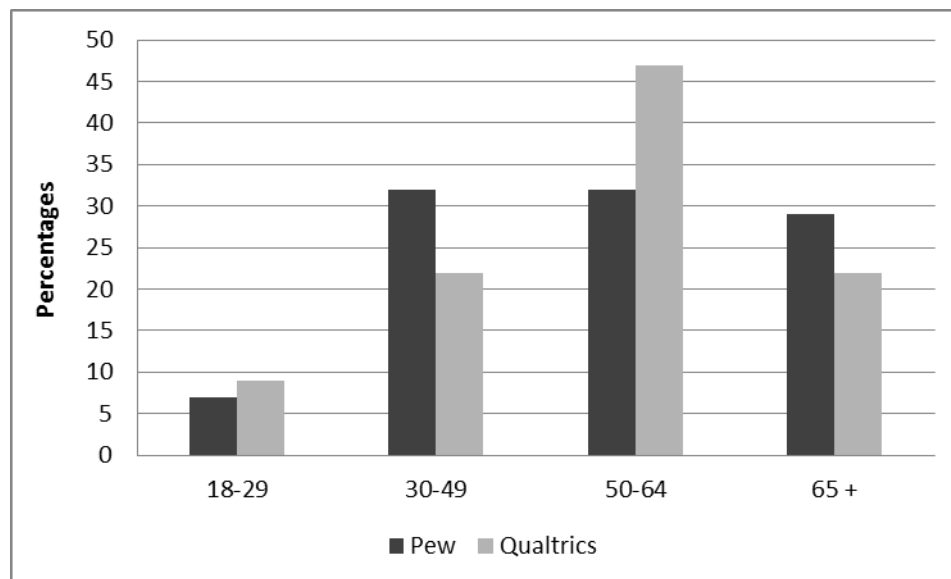
<sup>13</sup> See <http://www.pewforum.org/datasets/u-s-religious-landscape-survey/>. (Accessed October 10, 2014).

<sup>14</sup> While the Pew estimated sample is weighted to correct for over- and under-sampling, our analyses were run without the provided weights, as they were limited to a particular stratum of the entire sample. Correcting for racial discrepancies using weights, for instance, would not be appropriate for an analysis involving only white Catholics. Consequently, the percentages calculated may differ slightly from other national surveys that include non-white Catholics. Indeed, research suggests that discrepancies between white and non-white Catholics exist with regard to a variety of religious beliefs (Lugo et al. 2008). While interesting, because our original research design is focused primarily on white Catholics, these differences are not of great concern for our purposes.

Looking at sex reveals percentages that are virtually identical with male participants comprising 43% of the Qualtrics sample and 44% of the Pew sample.

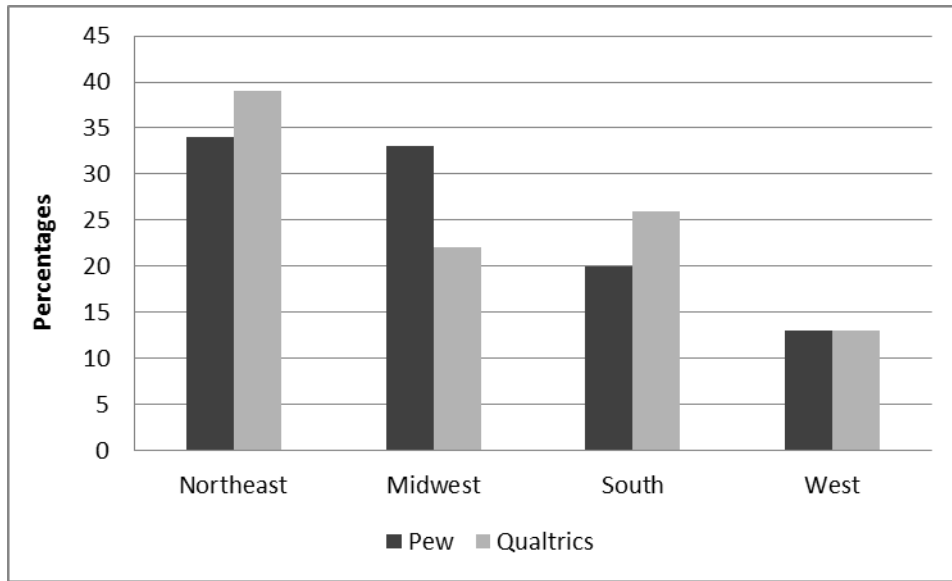
Perhaps most importantly for our study, we explored similarities in the distribution of Church attendance and religious beliefs between the two samples. The Qualtrics sample closely mirrors the Pew sample on both of these two dimensions. As presented in Figure A8, church attendance reveals similar distribution patterns in the two data sets, with a slight over-sampling of the extremely devout (attending more than once a week) in our religious sample.<sup>15</sup> Figure A9 depicts the distribution in both samples regarding beliefs in God, life after death, heaven, and the Bible as the word of God. The distribution of religious beliefs in our sample was very similar to the national sample of white Catholics, although the participants in our sample seem slightly more devout on three of the four indicators. On the whole, the Qualtrics sample closely mirrors the one gathered by Pew on these two religious dimensions, with slight overrepresentation of the more religious and more socially involved Catholics as targeted in our research design, which was necessary given our interest in capturing the effects of priming religious beliefs and behaviors on immigration-related attitudes among the more religiously inclined.

**Figure A6.** Distribution of U.S. Catholics in the Pew representative survey and the Qualtrics sample by age groupings – Experiment II

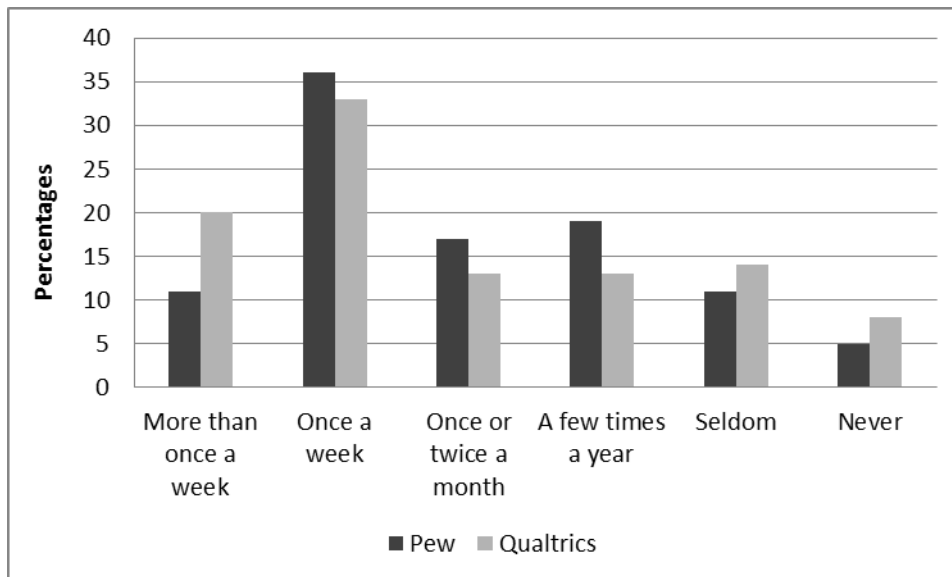


<sup>15</sup> In order to make relevant comparisons between the two variables, two scale items in the Qualtrics survey (i.e., once a year and less than once a year) were collapsed to create the seldom category.

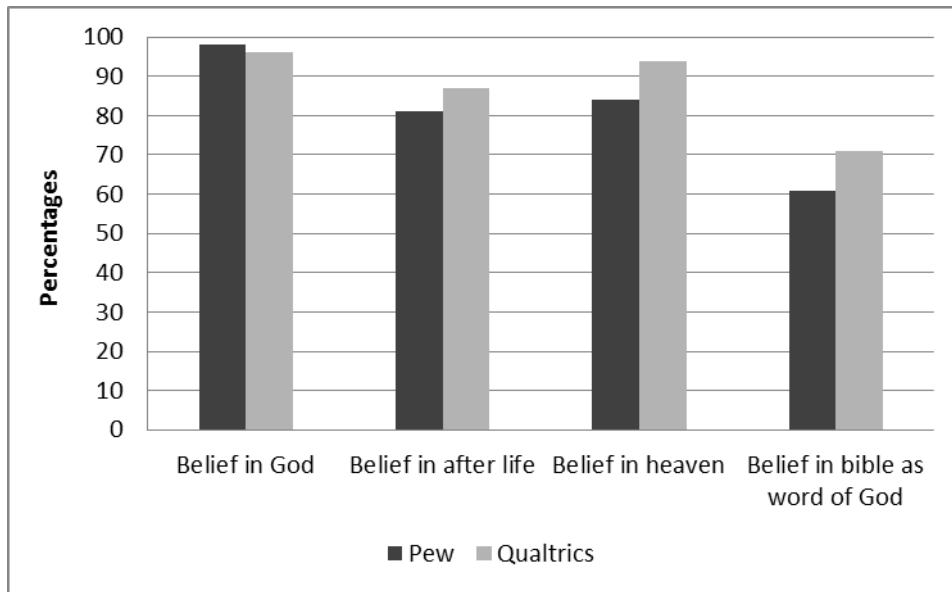
**Figure A7.** Distribution of U.S. Catholics in the Pew representative survey and the Qualtrics sample by Census region – Experiment II



**Figure A8.** Distribution of US Catholics in the Pew representative survey and the Qualtrics sample by church attendance – Experiment II



**Figure A9.** Distribution of US Catholics in the Pew representative survey and the Qualtrics sample by agreement with various religious beliefs – Experiment II



*Auxiliary Analysis of Characteristics of the Israeli Sample*

The Israeli adult sample was collected by iPanel ([www.ipanel.co.il](http://www.ipanel.co.il)) on July 2013. The largest opt-in internet survey firm in Israel, iPanel has over 120,000 enlisted members. It is currently the only Israeli web-surveying service to have received a certificate of approval according to which it is capable of providing a representative sample of the Israeli Jewish population within different population segments, given appropriate weighting.

Respondents were recruited in return for credit towards gift certificates. Non-Jewish respondents were screened out for ethnicity, and the sample was further screened for religiosity (to oversample religious participants, using an item regarding self-identification with a religious group: ultra-Orthodox – “Haredi” / Orthodox – “Dati” / Traditionalist “Masorti” / secular – “Hiloni”) and ethnicity (excluding Ethiopian Jews, who may respond differently regarding the racial origin of immigrants to Israel, in a similar manner to non-whites in the United States). Sampling was matched to the distribution in the Israeli population according to the Israel Central Bureau of Statistics (ICBS) census data with regard to age, gender, and region of the country, with oversampling of religious individuals. Quality control measures included verifying the correctness of the experimental task (unscrambling the scrambled sentences), checks of minimum response time, and repeated attempts to contact unresponsive sampled respondents.

We compare the demographic characteristics of the Israeli-Jewish sample to the Israel Central Bureau of Statistics (ICBS) census data. Figure A10 below presents the share of Israeli Jews age 18-70 by age grouping according to the 2012 ICBS data,<sup>16</sup> and the share of survey respondents by age grouping. As can be seen, the sample data were representative of the Israeli Jewish adult population (18-70) in terms of age

<sup>16</sup> Figures are calculated based on the total number of Israeli Jews aged 18-70, which in 2012 was 3887.2 thousand.

groupings. Similarly, the sample data was representative in terms of gender (52% female in the sample vs. 51% female out of the Israeli Jewish population in 2012).

Next, Figure A11 below presents the share of Israeli Jews by region of the country (aggregated by area codes) according to the 2012 ICBS data and distribution in the sample. Results suggest an overall equivalent representation of the country's regions.

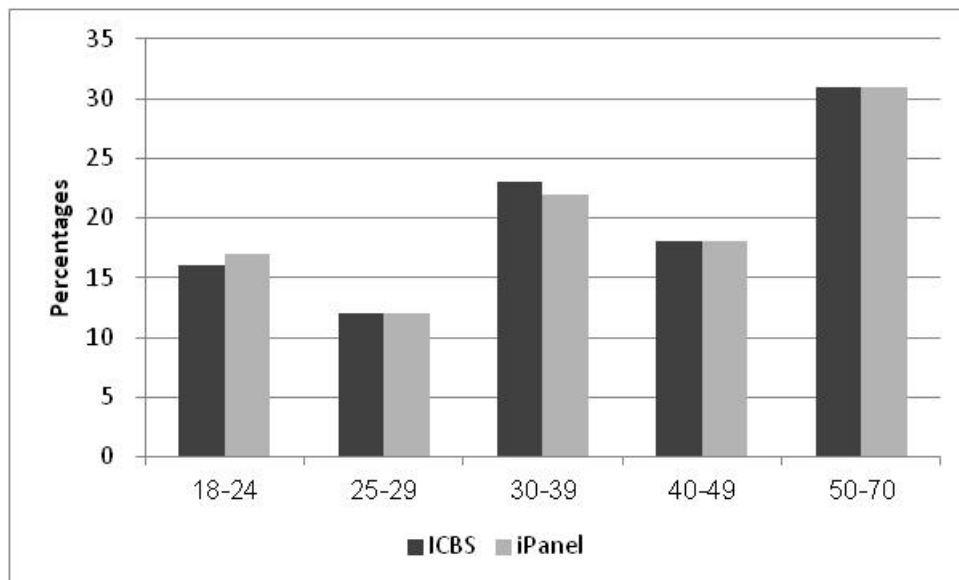
Finally, in order to test the effect of the religion primes among a largely religious sample, we oversampled religious Jews. We present the distribution of religiosity in the sample in comparison to two different statistics.

First, we draw data regarding self-identification in terms of religiosity from the 2012 ICBS census data, aggregated to reflect four groups in the Jewish population: Ultra-Orthodox, Orthodox, Traditional Jews, and seculars. As can be seen, our sample over sampled the Ultra-Orthodox and Orthodox at the expense of the secular population (Figure A12).

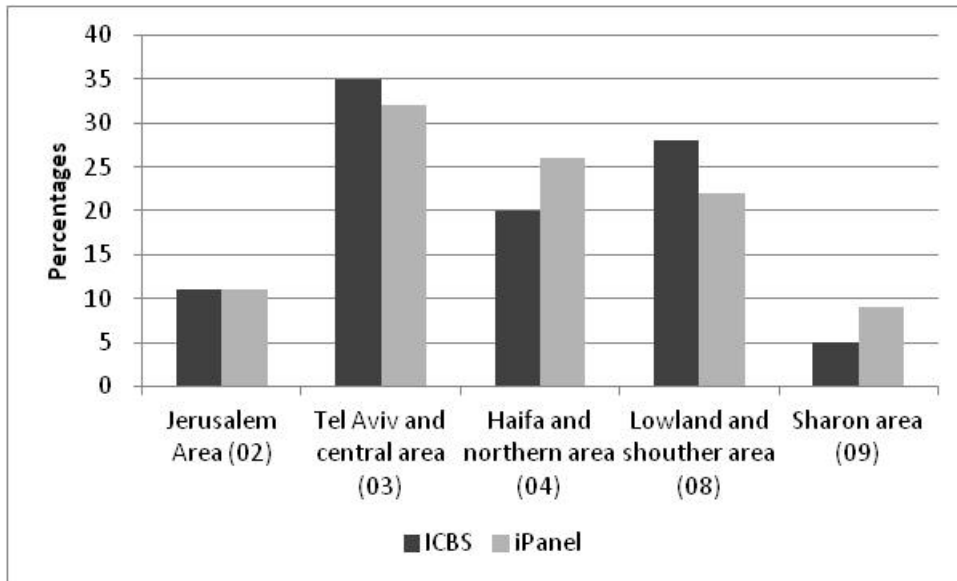
Second, we employed the 2009 "Israel Social Survey," a nationally representative study of Israel's population administered by ICBS (N=7500), to draw data regarding frequency of religious attendance among the Israeli Jewish population. We used the 2009 data because it contained a module on traditional beliefs that included the relevant item. Figure A13 compares the frequencies from the ISS to the distribution of the attendance question in our sample (aggregated from 7 to 5 categories). Again, it is evident that our sample oversampled the Ultra-Orthodox and Orthodox and undersampled the secular population.

Overall, the sample of Israeli Jews in Experiment II is representative of the Jewish population in terms of age, gender, and regional distribution, and oversamples the Ultra-Orthodox and Orthodox at the expense of the secular population to better represent the Jewish religious population.

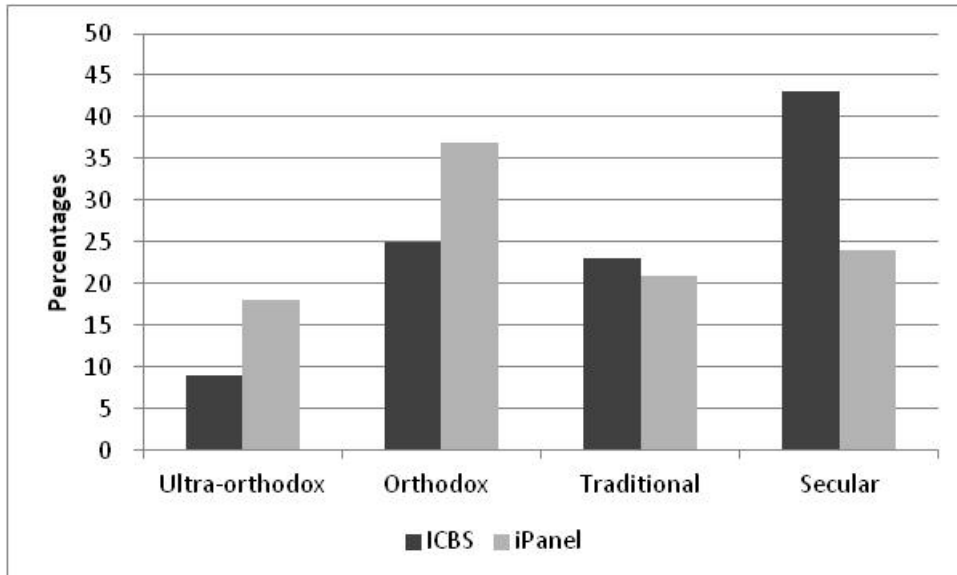
**Figure A10.** Distribution of the Israeli Jewish population and sample by age groupings (ICBS data) – Experiment II



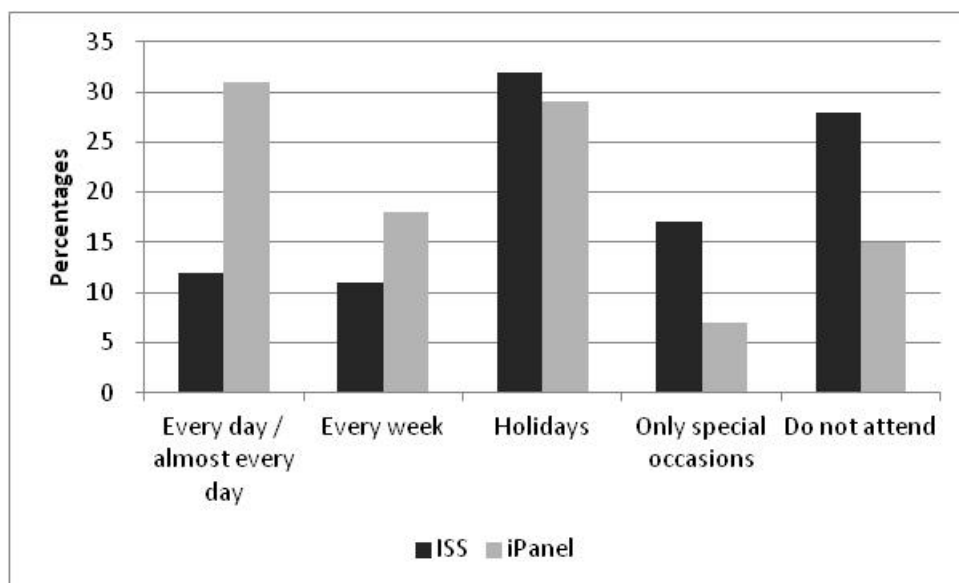
**Figure A11.** Distribution of Israeli Jewish population and sample by region (area codes) (ICBS data) – Experiment II



**Figure A12.** Distribution of Israeli Jewish population and sample by self-identified religiosity (ICBS data) – Experiment II



**Figure A13.** Distribution of Israeli Jews in the ISS representative survey and the iPanel sample by frequency of religious attendance – Experiment II



*Auxiliary Analysis of Characteristics of the Turkish Sample*

The Turkish adult sample was collected by using databases of Infakto RW (<http://www.infakto.com.tr/>), an independent public opinion research company based in Istanbul and specializing in academic research. In addition to conducting phone and face-to-face public opinion polls for researchers and academics from both national and international universities (including Yale University, New York University, Claremont Graduate University, and Washington University in the United States, and Bogazici, Sabanci, Koc, Bilgi, Istanbul Technical, and Yildiz Technical Universities in Turkey), the company also carries out field work for the Comparative Study of Electoral Systems (CSES) and the International Social Survey Programme (ISSP) survey modules and is a partner of the World Public Opinion Network.

Email invitations were sent between July and August 2013 to respondents selected randomly from the company’s user database. Respondents were invited to participate in return for a donation to a civil society organization for each completed survey. Due to very high levels of religiosity in Turkey,<sup>17</sup> no screening for religious

<sup>17</sup> Building on the findings of the International Social Survey Programme’s Religion module, carried out in 2008, Carkoglu and Kalaycioglu (2011) find that among the examined countries, belief in God is highest in Turkey (93%). Results from the 2008 module show that, after Turkey, not expressing doubt about the existence of God was highest in Venezuela (88%), followed by the Dominican Republic (87%), and then Israeli Arabs (83%). The figures are 63% for Israeli Jews and 61% for the United States. Levels of belief in life after death, heaven, and hell are also highest in Turkey. For example, 95% of Turkish respondents in the 2008 module expressed belief in life after death, with only 79% of Americans and 62% of Israelis responding similarly. Similar results emerge for belief in heaven and hell. (See the Variable Report at <http://www.gesis.org/en/issp/issp-modules-profiles/religion/2008/>, accessed 10/15/2014). Other data sources reveal similar results as well. According to the latest wave of the World Values Survey (Wave 6), 98% of the Turkish sample believes in God. The figure is 82% for the whole dataset, which includes responses from more than 85,000 respondents from 57 countries. The mean for the question, “How important is God in your life?” which is measured on a scale of 1 (not important at all) to 10 (very important) is 9.26 for the Turkish sample, and 7.74 for the whole dataset (World Values Survey, <http://www.worldvaluessurvey.org/WVSONline.jsp>, accessed 10/15/2014).

belief or religious attendance was performed.<sup>18</sup> Quality control measures included verifying the correctness of the experimental task (unscrambling the scrambled sentences) and checks of minimum response time.

Nationally representative surveys indicate that around 99 percent of Turkish citizens identify as Muslims.<sup>19</sup> As a result, our target population included all Turkish citizens above 18 years of age. All participants in our sample were Sunni Muslims.<sup>20</sup>

The adult sample slightly over-represents the male population: 54% of the sample is male, while the percentage of males in Turkey is 50% (Turkish Statistical Institute 2013). In terms of age and age composition, the median age of the sample (31) is comparable to the national median (30.4). Yet, as shown in Figure A14, the age groups between 20 and 39 are slightly over-represented in the sample.

Figure A15 below compares the distribution of the sample by geographical region with the national data. As can be seen, the Istanbul region, which has the highest rate of internet use in the country, with 62%, and the Aegean and West Anatolia regions, which according to national statistics have a 59% Internet penetration rate, are overrepresented. The East and West Marmara as well as Central Anatolia regions are well-represented in our adult sample, but there is under-representation of the Eastern and Southeastern Anatolia regions.

Next, comparisons with nationally representative samples from ISSP and WVS show that the sample is comparable to the Turkish population in terms of religious belief and religious behavior indicators. While there is no census data to compare with the religious attendance indicator for Turkey, we compared it to the figure from the sample from the WVS data collected in 2011, which used identical wording and is the latest survey that is representative of the Turkish population.<sup>21</sup> Figure A16 compares the results for the WVS and the adult sample for frequency of mosque attendance. The figures for those who attend more than once a week and once a month are almost identical for the adult and the WVS samples (13% and 14% and 28% and 29%, respectively), but there is a small discrepancy for those who attend once a week (13% for the adult sample, as opposed to 20% for the WVS sample) as well as for those who never attend (38% for the adult sample, and 33% for the WVS sample). Overall, the Turkish sample in Experiment II is representative of the Muslim Turkish population in terms of religious attendance.

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<sup>18</sup> We did not also filter the sample for mosque attendance, since collective prayer is a religious duty (*farz* or *wajib*) commanded for male Muslims only.

<sup>19</sup> Population censuses do not record any information concerning the religious tradition or sect that the Turkish citizens belong to. However, 99% of the respondents sampled in the World Values Survey Wave 6 carried out in 2011 identify as Muslims (only 14 respondents out of 1605 indicate not identifying as Muslim). Similarly, in the ISSP Religion Module 2008, 99.5% of the individuals sampled indicate that they were raised as Muslims. A recent survey carried out by the Directorate of Religious Affairs of Turkey also finds 99.2% indicating they identify with Islam and 0.4% with other religious traditions such as Christianity (Diyanet Isleri Baskanligi - Directorate of Religious Affairs), 2014: 3-4).

<sup>20</sup> Sunni Islam is the predominant religious tradition in Turkey (Carkoglu and Kalaycioglu, 2009). Carkoglu and Kalaycioglu (2009: 28) find that about 5 percent of the Turkish population identify as Alevi, a branch of Shia Islam, although the number may be somewhat higher. We have used the items in Carkoglu and Kalaycioglu (2009) to filter the Alevi respondents (n=2) so as to maintain a sample of Sunni Muslim identifiers.

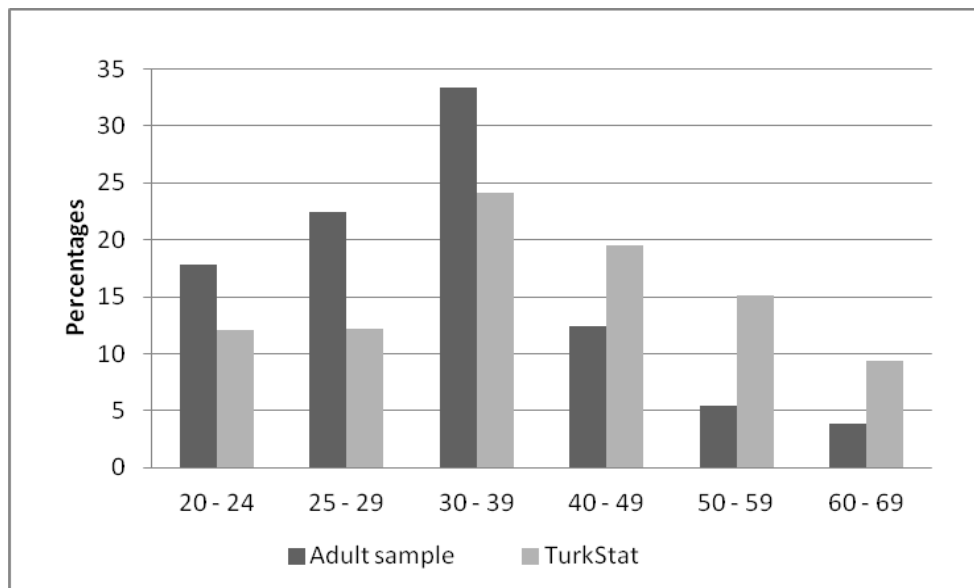
<sup>21</sup> No weights were assigned to the Turkish sample as the representativeness of the sampling design was found to be at the highest possible level. See WVS 2011 Sampling Frame information at <http://www.worldvaluessurvey.org/WVSDocumentationWV6.jsp> (accessed October 1, 2014).



Similarly, we compared some of the religious belief indicators for which we used identical wording with the 2008 ISSP Religion module.<sup>22</sup> Results are presented in Figure A17. The percentages of those who believe in life after death and heaven and hell are smaller in the Infakto sample compared to the ISSP survey, and some of the difference can be attributed to the differences in data collection methods between the surveys. While the ISSP survey employed face-to-face interviews, the Infakto sample gathered data through an online survey, which may serve to mitigate social desirability bias. Some studies have reported higher response rates for religiosity measures in self-administered surveys compared with face-to-face interviews (Presser and Stinson 1998; see also Holbrook, Green, and Krosnick 2003: 117-119). Indeed, web-based surveys tend to reduce social desirability effects and produce more accurate reporting of sensitive information compared to other modes of data collection, such as conventional computer-assisted telephone interviewing (CATI) and interactive voice recognition (IVR) (Kreuter, Presser, and Tourangeau 2008).

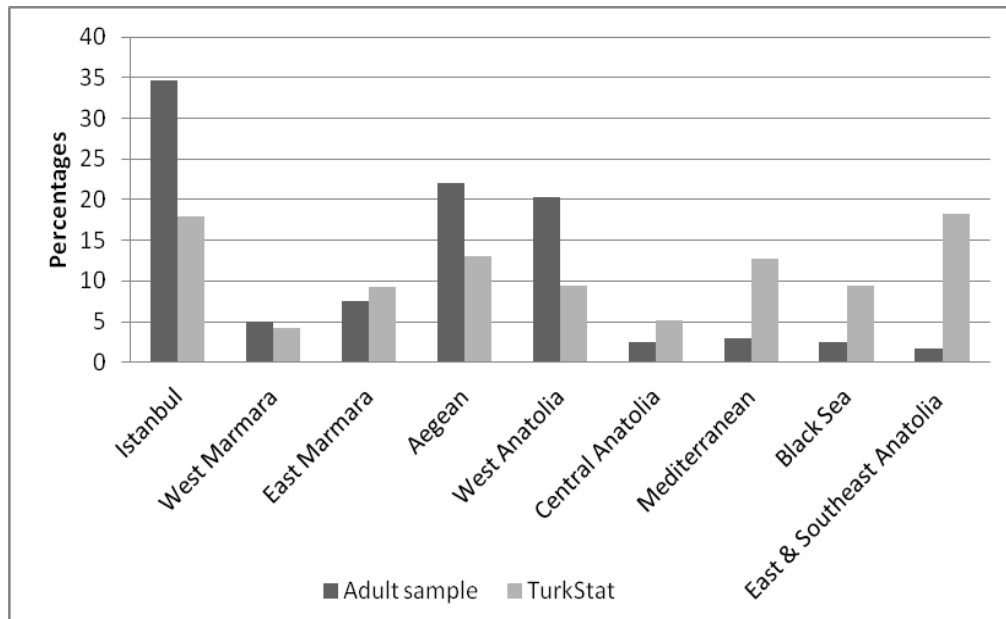
Overall, the Turkish sample is comparable to nationally representative samples in terms of religious attendance and belief, and it slightly overrepresented males, the 20-39 age group, and the Istanbul, Aegean, and West Anatolia regions.

**Figure A14.** Distribution of Turkish Muslim population and sample by age groupings (TurkStat data) – Experiment II

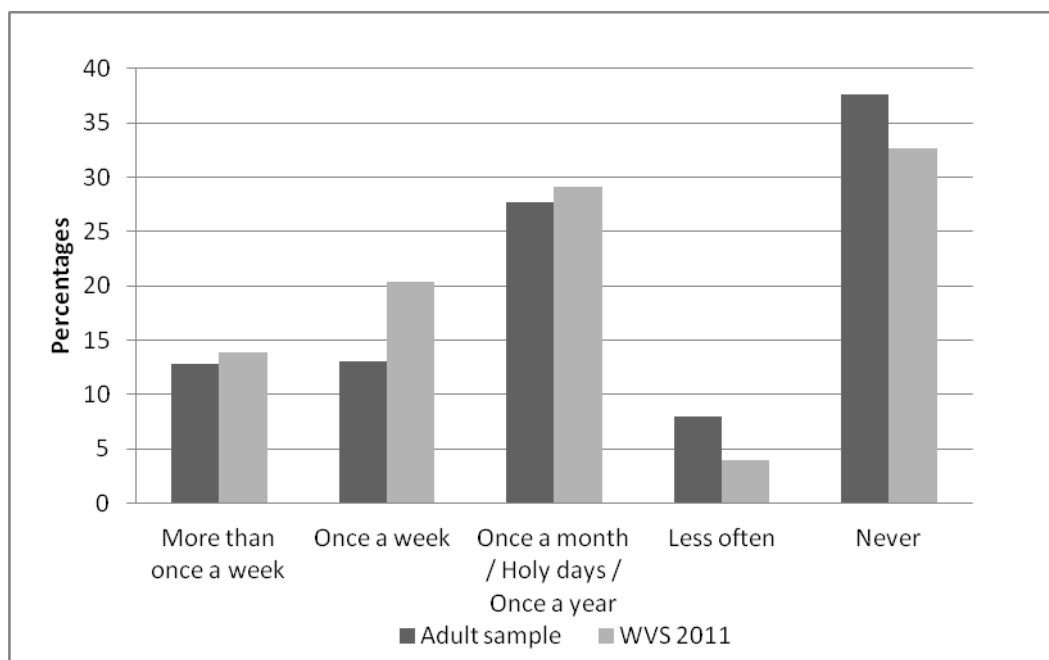


<sup>22</sup> No weighting was found to be necessary for the sample in the ISSP 2008. See the Study Description <https://dbk.gesis.org/dbksearch/sdesc2.asp?no=4950> (accessed October 1, 2014).

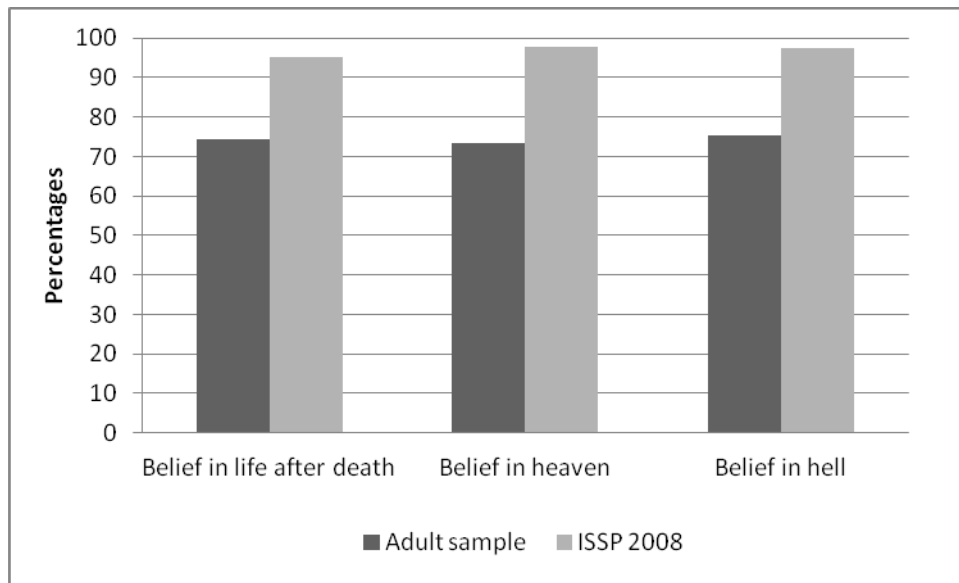
**Figure A15.** Distribution of Turkish Muslim population and sample by region (aggregated NUTS-1 regions identified by TurkStat) – Experiment II



**Figure A16.** Distribution of Turkish Muslims in the WVS6 representative survey and the Infakto sample by frequency of religious attendance – Experiment II



**Figure A17.** Distribution of Turkish Muslims in the ISSP-2008 representative survey and the Infakto sample by religious belief indicators – Experiment II



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