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Online Appendix 1. Countries included in the analysis

Table OA1. List of countries included in the analysis and descriptive statistics of the key level-2 variables

Country name (Survey year)	Pew GRI	RAS 3 Religious Regulation	RAS 3 Minority Discrimi-nation	Polity IV score	GDP per capita, PPP (year)
Algeria (2013)	6.1	26	35	2	12990
Andorra (2005)	0.9	0	0	.	.
Azerbaijan (2011)	6.5	46	24	-7	14590
Australia (2012)	1.6	1	2	10	41590
Armenia (2011)	5.9	4	38	5	7190
Brazil (2014)	0.2	3	5	8	10920
Bulgaria (2006)	4	16	29	9	10800
Canada (2006)	1	2	0	10	37260
Chile (2011)	1.6	1	8	10	19040
Taiwan (2012)	1.2	2	0	10	
Colombia (2012)	1.5	2	2	7	11340
Cyprus (2011)	2.6	6	9	10	31540
Ecuador (2013)	0.7	3	1	5	10310
Ethiopia (2007)	2.6	13	12	-3	800
Estonia (2011)	1.2	7	1	9	22080
Finland (2005)	0.6	4	2	10	30850
France (2006)	3.3	10	16	9	31900
Georgia (2014)	3.1	6	27	7	5440
Palestine (2013)	4.5	15	20	.	4900
Germany (2013)	4.5	9	30	10	44540
Ghana (2012)	0.8	9	3	8	3540
India (2014)	5	16	28	9	3270
Indonesia (2006)	6.2	22	38	8	5960
Iraq (2012)	6.8	4	18	3	14810
Italy (2005)	2	0	8	10	28600
Japan (2010)	2	0	3	10	34830
Kazakhstan (2011)	5.7	36	38	-6	17710
South Korea (2010)	1.9	3	0	8	30450
Kyrgyzstan (2011)	6.2	37	25	7	2670
Lebanon (2013)	4	4	13	6	17390
Libya (2014)	5.1	11	22	.	.
Malaysia (2012)	7.6	29	42	6	21430
Mali (2007)	0.9	4	1	7	1420
Mexico (2012)	3.9	20	11	8	15910
Moldova (2006)	4.2	8	19	9	3570

Country name (Survey year)	Pew GRI	RAS 3 Religious Regulation	RAS 3 Minority Discrimi-nation	Polity IV score	GDP per capita, PPP (year)
Netherlands (2012)	1.9	3	1	10	42890
New Zealand (2011)	0.6	1	0	10	30240
Nigeria (2011)	5.6	12	20	4	4950
Norway (2007)	1.5	4	14	10	55590
Pakistan (2012)	7.1	20	43	6	4670
Peru (2012)	2.1	5	7	9	10770
Philippines (2012)	1	6	0	8	7290
Poland (2012)	2.2	6	5	10	21320
Romania (2012)	4	6	23	9	17300
Russian Federation (2011)	7	17	48	4	21860
Rwanda (2012)	5.1	13	7	-4	1390
Slovenia (2011)	0.6	3	3	10	27780
Zimbabwe (2012)	2.5	22	3	1	1570
Spain (2011)	2.9	2	9	10	31090
Sweden (2011)	2.1	6	12	10	42700
Switzerland (2007)	1.2	6	12	10	45060
Trinidad and Tobago (2011)	1.2	5	2	10	24990
Tunisia (2013)	4.9	31	27	6	10960
Turkey (2011)	5.3	39	23	9	17820
Ukraine (2011)	3.9	15	10	6	8170
Great Britain (2005)	1.6	6	6	10	33820
United States (2011)	3	1	4	10	50860
Burkina Faso (2007)	0.3	0	0	0	1240
Uruguay (2011)	0.8	1	0	10	17040
Yemen (2014)	4.3	24	34	4	3820
Serbia (2006)	3.1	6	17	6	9320
Zambia (2007)	2	5	2	5	2050

Online Appendix 2. Coding scheme for religious traditions[1]

Buddhist: Buddhist; *Catholic:* Aglipayan, Greek Catholic, Roman Catholic; *Evangelical:* Baptist, Christian Reform, Church of Christ, Evangelical, Free Church /Non-denominational Church, Iglesia Ni Cristo (INC), Jehovah Witnesses, Methodists, Mormon, Quakers, Pentecostal, Presbyterian, Salvation Army, Seven Day Adventist; *Hindu:* Hindu, Sikh; *Independent/Other:* Ancestral worshipping, Confucianism, Funda; Other (non-specific), Other (Christian), Other (Philippines), Other (Taiwan); Paganism, Ratana, Shinto[2], Spiritualist, Taoist; *Jewish:* Jewish, Zionist; *Muslim:* Druse, Muslim, Shia, Sunni; *Orthodox:* Armenian Apostolic Church, Orthodox; *Protestant:* Anglican, Christian, Lutheran, Protestant, Church of Sweden, Unitarian, New Apostolic Church, Uniting Church (Australia), Dutch Reformed Church (Netherlands), Reformed Churches in the Netherlands.

[1] We made use of the coding scheme provided by Ben-Nun Bloom & Arikan (2013) for Wave 5 of the WVS to re-code denominations into larger religious traditions.

[2] This was originally coded under no denomination category in Japan.

Online Appendix 3. List of countries and majority religious traditions

Barro Religion Adherence dataset (Barro, 2003) and CIA World Factbook were consulted to code the majority religious traditions in each country. Discrepancies in the sources are noted in the footnotes.

Algeria (Muslim), Andorra (Catholic), Armenia (Orthodox), Australia (Protestant), Azerbaijan (Muslim), Brazil (Catholic), Bulgaria (Orthodox), Burkina Faso (Muslim), Canada (Catholic), Chile (Catholic), Colombia (Catholic), Cyprus (Orthodox and Turkish)[3], Ecuador (Catholic), Estonia (Orthodox)[4], Ethiopia (Orthodox), Finland (Protestant), France (Catholic), Georgia (Orthodox), Germany (Protestant), Great Britain (Protestant), Ghana (Protestant)[5], India (Hindu), Indonesia (Muslim), Iraq (Muslim), Italy (Catholic), Japan (Independent/Other), Kazakhstan (Muslim), Kyrgyzstan (Muslim), Lebanon (Muslim), Libya (Muslim), Malaysia (Muslim), Mali (Muslim), Mexico (Catholic), Moldova (Orthodox), Netherlands (Catholic), New Zealand (Protestant), Nigeria (Muslim), Norway (Protestant), Pakistan (Muslim), Palestine (Muslim), Peru (Catholic), Philippines (Catholic), Poland (Catholic), Romania (Orthodox),

[3] The surveys were conducted on both Greek Orthodox and Turkish Muslim parts of the island. Accordingly both Muslims and Orthodox were coded as being majorities.

[4] Majority religion is coded according to the CIA Factbook since the Religion Adherence Data by Barro did not specify the dominant religious tradition.

[5] Various Christian denominations were collapsed under Protestant category in the WVS, so this was taken as the majority denomination in the coding.

Russian Federation (Orthodox)[6], Rwanda (Catholic), Serbia (Orthodox)[7], Slovenia (Catholic), South Korea (Buddhist), Spain (Catholic), Sweden (Protestant), Switzerland (Catholic), Taiwan (Buddhist), Trinidad and Tobago (Protestant), Tunisia (Muslim), Turkey (Muslim), Ukraine (Orthodox), United States (Protestant)[8], Uruguay (Catholic), Yemen (Muslim), Zambia (Protestant)[9], Zimbabwe (Protestant).[10]

[6] Majority religion is coded according to Barro. The CIA Factbook considers only practicing Orthodox; hence, it indicates that the majority of people do not adhere to any religion.

[7] Coded according to the CIA Factbook since Serbia was included as part of Yugoslavia in Barro.

[8] Coded according to the CIA Factbook.

[9] Coded according to the CIA Factbook in which adherence to Protestantism has a share of 75.3% whereas Barro indicates that Catholics are the majority by only a narrow margin.

[10] Coded according to the CIA Factbook.

Online Appendix 4. Summary statistics of individual and country-level variables

Table OA2. Summary statistics of individual and country-level variables

	N	Mean	Std. Dev.	Min.	Max
Individual-Level Variables					
Political protest	78935	0.318	0.301	0	1
Male (dummy)	85535	0.480	0.500	0	1
Age	85287	42.45	16.96	13	99
Low education (dummy)	79964	0.265	0.441	0	1
Middle education (dummy)	79964	0.456	0.498	0	1
Income	80936	0.426	0.241	0	1
Associational membership	85096	0.284	0.451	0	1
Ideology	70797	0.518	0.260	0	1
Life satisfaction	84753	0.645	0.253	0	1
Satisfaction with financial situation	84699	0.547	0.276	0	1
Interpersonal trust	82456	0.254	0.435	0	1
Interest in politics	84639	0.457	0.318	0	1
Religious belief	81108	0.744	0.327	0	1
Religious social behavior	84056	0.388	0.323	0	1
Minority status (dummy)	84683	0.358	0.479	0	1
Catholic (dummy)	84683	0.209	0.407	0	1
Protestant (dummy)	84683	0.128	0.335	0	1
Independent / Other (dummy)	84683	0.040	0.196	0	1
Evangelical (dummy)	84683	0.016	0.125	0	1
Orthodox (dummy)	84683	0.141	0.348	0	1
Muslim (dummy)	84683	0.256	0.436	0	1
Buddhist (dummy)	84683	0.022	0.146	0	1
Hindu (dummy)	84683	0.018	0.133	0	1
Jewish (dummy)	84683	0.005	0.071	0	1
Country-Level Variables					
Pew GRI	62	3.124	2.073	0.2	7.6
RAS religious regulation	62	10.387	10.883	0	46
RAS minority discrimination	62	13.903	13.410	0	48
GDP per capita, PPP	59	18,579	14,526	800	55,590
Polity score	59	6.898	4.118	-7	10

Online Appendix 5. Additional results and discussion of the conditional effects of religious identification with major traditions

Religious identification or *belonging* refers to identification as a member of a particular organized denomination, movement or trend within a denomination (Layman, 2001). This dimension could be conceptualized as identification with a major religious tradition (such as Catholicism, Islam or Orthodox Christianity) whose members share common beliefs and values, myths and symbols (Layman, 2001; Steensland, Robinson, & Wilcox, 2000).[11] Religious identification may affect political attitudes and behavior above and beyond belief and behavior dimensions due to the specific teachings that religious communities adhere to, or due to certain social practices within a tradition or denomination (Wald, Silverman, & Fridy, 2005). So far, most discussion concerning the effects of religious identification on political participation has focused on the effect of Protestant identification. It is widely argued that Protestant churches and

[11] In addition to taking a larger, more or less universal community of believers, belonging could also be conceptualized as identifying with smaller groups such as congregations (Djupe & Calfano, 2013). Scholars acknowledge that the choice of approach should depend on the theoretical framework being employed and the research question (Wald & Smidt, 1993, p. 33, 39; Wald & Wilcox, 2006). Since the World Values Survey dataset does not contain much information regarding the denomination or congregation of respondents for most countries, our discussion and analysis focuses on the effects on political protest of identifying with a major religious tradition.

parishes provide a more fertile ground for the development of the civic skills necessary for collective political action (Martin, 1990, p. 108). The emphasis on individual interpretation of the Bible and the quasi-democratic structures of Protestant churches, such as the election of pastors, are cited as sources increasing the political involvement of Protestant congregants (Djupe & Grant, 2001; Patterson, 2005). In fact, overall levels of participation are found to be higher for mainline Protestants in the United States (Djupe & Grant, 2001). More recently, some scholars have suggested that Islamic teachings motivate pious Muslims to react against injustices or pressures, which leads them to become more involved in protest behavior, although these effects have not yet been tested outside the Arab Spring context (Hoffman & Jamal, 2014).

The results in Table 1 of the manuscript show that, compared to a baseline of no affiliation, identification with a major religious tradition did not significantly influence the likelihood of engaging in political protest once we controlled for the effect of religious social behavior, religious belief, and minority status. The results indicate that, with the exception of Buddhist and Jewish identifications, identifying as a member of a major religious tradition has negative and statistically significant effects on tendency to protest compared to a baseline of no religious identification.[12] Nevertheless, we were interested in conducting further analyses on the

[12] Note that results do not change much when Protestant identification is the baseline category. Only Muslim and Evangelical identifications have negative and statistically significant effects on political protest compared to the baseline category of Protestant identification. We also find that Independent, Buddhist and Jewish identifications are positively associated with political protest compared to a baseline category of Protestant identification (results available from the authors). That is, Protestant identification is only associated with increased levels of protest when

effect of religious belonging. Specifically, we looked at whether the effect of belonging is conditional on levels of religious belief (Table OA3), religious social behavior (Table OA4), and minority status (Table OA5) by specifying interactions between these variables and the respondent's religious affiliation.

compared to Muslim and Evangelical identifications. Thus, there is not much evidence for the claim that the overall tendency to participate in protest is higher among Protestants.

Table OA3. Religious belief and religious tradition interactions

	Model OA3.1	Model OA3.2	Model OA3.3	Model OA3.4	Model OA3.5	Model OA3.6	Model OA3.7	Model OA3.8	Model OA3.9
Intercept	.159 (.137)	.159 (.137)	.160 (.137)	.160 (.137)	.161 (.137)	.161 (.136)	.160 (.137)	.161 (.137)	.159 (.137)
Individual-Level Effects									
Religious belief	-.020 (.005)**	-.021 (.005)**	-.021 (.005)**	-.021 (.005)**	-.023 (.005)**	-.024 (.005)**	-.021 (.005)**	-.021 (.005)**	-.020 (.005)**
Religious social behavior	.016 (.005)**	.015 (.005)**	.015 (.005)**	.015 (.005)**	.016 (.005)**	.016 (.005)**	.016 (.005)**	.016 (.005)**	.016 (.005)**
Minority status	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)
Catholic	-.017 (.009)*	-.020 (.005)**	-.020 (.005)**	-.020 (.005)**	-.019 (.005)**	-.019 (.005)**	-.020 (.005)**	-.020 (.004)**	-.020 (.005)**
Protestant	-.022 (.005)**	-.023 (.009)**	-.021 (.005)**	-.021 (.005)**	-.020 (.005)**	-.020 (.005)**	-.021 (.005)**	-.021 (.005)**	-.021 (.005)**
Independent	-.013 (.007)*	-.013 (.007)*	.021 (.019)	-.013 (.007)*	-.012 (.007)	-.012 (.007)	-.013 (.007)	-.013 (.007)*	-.013 (.007)*
Evangelical	-.028 (.009)**	-.027 (.009)**	-.027 (.009)**	-.114 (.037)**	-.026 (.009)**	-.026 (.009)**	-.027 (.009)**	-.027 (.009)**	-.027 (.009)**
Orthodox	-.019 (.007)**	-.018 (.007)**	-.019 (.007)**	-.018 (.007)**	-.035 (.011)**	-.018 (.007)**	-.018 (.007)**	-.019 (.007)**	-.019 (.007)**
Muslim	-.031 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.029 (.007)**	-.056 (.013)**	-.030 (.007)**	-.030 (.007)**	-.031 (.007)**
Buddhist	.000 (.010)	.001 (.010)	.001 (.010)	.001 (.010)	.002 (.010)	.002 (.010)	.018 (.019)	.001 (.010)	.001 (.010)
Hindu	-.042 (.013)**	-.041 (.013)**	-.042 (.013)**	-.041 (.013)**	-.041 (.012)**	-.042 (.012)**	-.042 (.013)**	-.054 (.023)**	-.042 (.013)**
Jewish	.010 (.020)	.011 (.020)	.010 (.020)	.011 (.020)	.011 (.020)	.011 (.020)	.011 (.020)	.010 (.020)	.026 (.040)
Religious belief x Catholic	-.004 (.010)	-	-	-	-	-	-	-	-
Religious belief x Protestant	-	.003 (.010)	-	-	-	-	-	-	-
Religious belief x Independent	-	-	.009 (.020)	-	-	-	-	-	-

	Model OA3.1	**Model OA3.2**	**Model OA3.3**	**Model OA3.4**	**Model OA3.5**	**Model OA3.6**	**Model OA3.7**	**Model OA3.8**	**Model OA3.9**
Religious belief x Evangelical	-	-	-	.096 (.040)**	-	-	-	-	-
Religious belief x Orthodox	-	-	-	-	.024 (.013)*	-	-	-	-
Religious belief x Muslim	-	-	-	-	-	.032 (.014)**	-	-	-
Religious belief x Buddhist	-	-	-	-	-	-	.033 (.029)	-	-
Religious belief x Hindu	-	-	-	-	-	-	-	.018 (.026)	-
Religious belief x Jewish	-	-	-	-	-	-	-	-	-.025 (.057)
Country-Level Effects									
Pew GRI	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**
Polity score	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)
GDP per capita (PPP, logged)	.030 (.015)*	.030 (.016)*	.030 (.016)*	.030 (.015)*	.030 (.016)*	.030 (.016)*	.030 (.015)*	.030 (.015)*	.030 (.015)*
Variance components									
Random intercept variance	.104 (.009)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**
Model Fit Indices									
Wald chi^2	7495.56	7495.41	7495.63	7501.82	7499.38	7501.38	7496.86	7495.83	7495.56
-2 x Log Likelihood	-94.84	-94.76	-94.86	-100.44	-98.10	-99.17	-95.98	-95.12	-94.86
N. Level-1 Units N Level-2 Units	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58

*Non-standardized coefficients with standard errors in parentheses. * $p < 0.1$ (two-tailed), ** $p < 0.05$ (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Table OA4. Religious social behavior and religious tradition interactions

	Model OA4.1	Model OA4.2	Model OA4.3	Model OA4.4	Model OA4.5	Model OA4.6	Model OA4.7	Model OA4.8	Model OA4.9
Intercept	.159 (.137)	.162 (.136)	.160 (.137)	.159 (.137)	.159 (.137)	.158 (.136)	.160 (.137)	.160 (.137)	.160 (.137)
Individual-Level Effects									
Religious belief	-.021 (.005)**	-.020 (.005)**	-.020 (.005)**	-.021 (.005)**	-.020 (.005)**	-.017 (.005)**	-.020 (.005)**	-.020 (.005)**	-.020 (.005)**
Religious social behavior	.017 (.005)**	.020 (.005)**	.015 (.005)**	.016 (.005)**	.017 (.005)**	.001 (.005)	.015 (.005)**	.014 (.005)**	.015 (.005)**
Minority status	.005 (.003)	.004 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)	.005 (.003)
Catholic	-.017 (.006)**	-.023 (.005)**	-.020 (.005)**	-.020 (.005)**	-.021 (.005)**	-.015 (.005)**	-.020 (.006)**	-.020 (.005)**	-.020 (.006)**
Protestant	-.022 (.005)**	-.010 (.007)	-.021 (.005)**	-.021 (.005)**	-.022 (.005)**	-.015 (.005)**	-.021 (.005)**	-.021 (.005)**	-.021 (.005)**
Independent	-.014 (.007)*	-.016 (.007)**	-.017 (.013)	-.013 (.007)*	-.014 (.007)*	-.008 (.007)	-.013 (.007)*	-.013 (.007)*	-.013 (.007)*
Evangelical	-.028 (.009)**	-.030 (.009)**	-.027 (.009)**	-.014 (.020)	-.028 (.009)**	-.021 (.009)**	-.027 (.009)**	-.027 (.009)**	-.027 (.009)**
Orthodox	-.019 (.007)**	-.021 (.007)**	-.019 (.007)**	-.018 (.007)**	-.013 (.008) *	-.020 (.007)**	-.019 (.007)**	-.018 (.007)**	-.019 (.007)**
Muslim	-.031 (.007)**	-.033 (.007)**	-.030 (.007)**	-.031 (.007)**	-.031 (.007)**	-.058 (.008)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**
Buddhist	.000 (.010)	-.001 (.010)	-.000 (.010)	.000 (.010)	-.000 (.010)	.004 (.010)	.006 (.015)	.001 (.010)	.001 (.010)
Hindu	-.042 (.013)**	-.044 (.013)**	-.042 (.013)**	-.042 (.013)**	-.042 (.013)**	-.037 (.013)**	-.041 (.013)**	-.065 (.019)**	-.042 (.013)**
Jewish	.010 (.020)	.009 (.020)	.010 (.020)	.010 (.020)	.010 (.020)	.013 (.020)	.010 (.020)	.011 (.020)	.054 (.031)*
Religious social behavior x Catholic	-.006 (.009)	-	-	-	-	-	-	-	-
Religious social behavior x Protestant	-	-.022 (.010)**	-	-	-	-	-	-	-
Religious social behavior x Independent	-	-	-.006 (.019)	-	-	-	-	-	-

	Model OA4.1	**Model OA4.2**	**Model OA4.3**	**Model OA4.4**	**Model OA4.5**	**Model OA4.6**	**Model OA4.7**	**Model OA4.8**	**Model OA4.9**
Religious social behavior x Evangelical	-	-	-	-.020 (.026)	-	-	-	-	-
Religious social behavior x Orthodox	-	-	-	-	-.016 (.013)	-	-	-	-
Religious social behavior x Muslim	-	-	-	-	-	.063 (.010)**	-	-	-
Religious social behavior x Buddhist	-	-	-	-	-		.018 (.034)	-	-
Religious social behavior x Hindu	-	-	-	-	-		-	.051 (.029)*	-
Religious social behavior x Jewish	-	-	-	-	-		-	-	.149 (.057)**
Country-Level Effects									
Pew GRI	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**
Polity score	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)
GDP per capita (PPP, logged)	.030 (.015)*	.030 (.016)*	.030 (.016)*	.030 (.015)*	.030 (.016)*	.030 (.015)**	.030 (.015)*	.030 (.015)*	.030 (.015)*
Variance components									
Random intercept variance	.104 (.009)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**
Model Fit Indices									
Wald chi^2	7495.98	7501.09	7495.48	7495.99	7496.83	7542.01	7495.67	7498.72	7502.95
-2 x Log Likelihood	-95.18	-99.40	-94.76	-95.22	-96.16	-135.12	-94.92	-97.61	-101.32
N. Level-1 Units N Level-2 Units	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Table OA5. Minority status and religious tradition interactions

	Model OA5.1	**Model OA5.2**	**Model OA5.3**	**Model OA5.4**	**Model OA5.5**	**Model OA5.6**	**Model OA5.7**	**Model OA5.8**	**Model OA5.9**
Intercept	.166 (.136)	.155 (.136)	.159 (.136)	.159 (.137)	.152 (.137)	.153 (.137)	.159 (.137)	.159 (.137)	.159 (.137)
Individual-Level Effects									
Religious belief	-.021 (.005)**	-.021 (.005)**	-.021 (.005)**	-.020 (.005)**	-.021 (.005)**	-.020 (.005)**	-.020 (.005)**	-.020 (.005)**	-.020 (.005)**
Religious social behavior	.015 (.005)**	.015 (.005)**	.015 (.005)**	.016 (.005)**	.016 (.005)**	.016 (.005)**	.016 (.005)**	.016 (.005)**	.016 (.005)**
Minority status	-.009 (.005)*	.014 (.005)	.003 (.003)	.005 (.003)	.008 (.004)**	.009 (.004)**	.005 (.003)	.005 (.004)	.005 (.003)
Catholic	-.044 (.007)**	-.015 (.005)**	-.021 (.006)**	-.020 (.005)**	-.019 (.005)**	-.017 (.005)**	-.020 (.005)**	-.020 (.005)**	-.020 (.005)**
Protestant	-.027 (.005)**	-.004 (.008)	-.022 (.005)**	-.021 (.005)**	-.020 (.005)**	-.018 (.005)**	-.021 (.005)**	-.021 (.005)**	-.021 (.005)**
Independent	-.014 (.007)*	-.012 (.007)	-.079 (.020)**	-.013 (.007)*	-.013 (.007)*	-.012 (.007)*	-.013 (.007)*	-.013 (.007)*	-.013 (.007)*
Evangelical	-.032 (.009)**	-.029 (.009)**	-.026 (.009)**	-.027 (.009)**	-.028 (.009)**	-.028 (.009)**	-.027 (.009)**	-.027 (.009)**	-.027 (.009)**
Orthodox	-.025 (.007)**	-.013 (.007)*	-.020 (.007)**	-.019 (.007)**	-.009 (.008)	-.014 (.007)**	-.019 (.007)**	-.018 (.007)**	-.019 (.007)**
Muslim	-.038 (.006)**	-.025 (.007)**	-.033 (.007)**	-.030 (.007)**	-.029 (.007)**	-.017 (.009)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**
Buddhist	.007 (.010)	-.002 (.010)	.019 (.012)	.000 (.010)	.001 (.010)	.001 (.010)	.001 (.010)	.000 (.010)	.000 (.010)
Hindu	-.048 (.013)**	-.036 (.013)**	-.046 (.013)**	-.042 (.013)**	-.041 (.012)**	-.041 (.013)**	-.042 (.013)**	-.038 (.017)**	-.042 (.013)**
Jewish	.014 (.020)	.011 (.020)	.010 (.020)	.010 (.020)	.011 (.020)	.012 (.020)	.010 (.020)	.011 (.020)	.010 (.020)
Minority status x Catholic	.039 (.009)**	-	-	-	-	-	-	-	-
Minority status x Protestant	-	-.028 (.010)	-	-	-	-	-	-	-
Minority status x Independent	-	-	.075 (.021)**	-	-	-	-	-	-
Minority status x Evangelical	-	-	-	Omitted	-	-	-	-	-

	Model OA5.1	**Model OA5.2**	**Model OA5.3**	**Model OA5.4**	**Model OA5.5**	**Model OA5.6**	**Model OA5.7**	**Model OA5.8**	**Model OA5.9**
Minority status x Orthodox	-	-	-	-	-.023 (.012)*	-	-	-	-
Minority status x Muslim	-	-	-	-	-	-.028 (.012)**	-	-	-
Minority status x Buddhist	-	-	-	-	-	-	Omitted	-	-
Minority status x Hindu	-	-	-	-	-	-	-	-.008 (.023)	-
Minority status x Jewish	-	-	-	-	-	-	-	-	Omitted
Country-Level Effects									
Pew GRI	-.031 (.007)**	-.029 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**	-.030 (.007)**
Polity score	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)	.005 (.004)
GDP per capita (PPP, logged)	.031 (.015)**	.029 (.016)*	.030 (.015)**	.030 (.016)*	.031 (.016)**	.030 (.015)**	.030 (.015)*	.030 (.015)*	.030 (.015)*
Variance components									
Random intercept variance	.104 (.009)**	.104 (.010)**	.103 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**	.104 (.010)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**
Model Fit Indices									
Wald chi^2	7518.99	7505.38	7510.00	7495.33	7499.40	7501.64	7495.33	7495.55	7495.33
-2 x Log Likelihood	-105.18	-103.16	-107.98	-94.66	-98.28	-100.24	-94.66	-94.76	-94.66
N. Level-1 Units N Level-2 Units	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

The results in Tables OA3, OA4 and OA5 show that the effects of religious belonging on political protest were generally not conditional on an individual's level of belief, religious social involvement, or majority/minority status. While we found some significant interactions between identification with major religious traditions and individual religious resources, the only finding that followed a pattern was that of Muslim identification. To start with Table OA3, we found positive and statistically significant interactions in the expected directions for Muslim identifiers (Model OA3.6) with the coefficients of religious belief and religious identification. The positive and statistically significant interaction in Model OA3.6 suggests that the negative effect of religious belief on protest potential is less pronounced for Muslim identifiers. We found a similar conditioning effect of Muslim identification for religious social behavior and political protest in Model OA4.6 in Table OA4. In this model, religious social behavior had a positive and statistically significant coefficient while Muslim identification retained its negative effect on political participation. The coefficient of the interaction of Muslim identification with religious social behavior was positive and statistically significant, indicating that the positive effect of religious social involvement is more pronounced for Muslim identifiers. The results therefore show that the negative effect of belief is lower and the positive effect of religious social behavior higher for Muslim identifiers. We also found Muslim identification decreased the effect of minority status on political participation (Model OA5.6 in Table OA5). That is, minority affiliation tended to reduce levels of protest among Muslim identifiers.

Overall, we found that Muslim identification decreased the negative effect of religious belief and enhanced the positive effect of religious social involvement on political protest. At the same time, Muslims were less likely to protest when they are the minority. These conditional effects might be indicative of a case of Muslim exceptionalism whereby Muslim identification

moderates the impact of an individual's religious resources. Alternatively, the results could be restricted to specific times and regions, being indicative of the specific effect of the Arab Spring protests on Muslim identifiers. Since most data were collected between 2011 and 2014, these protests had already taken place before the WVS surveys were conducted. In order to test for the possibility that the results could be restricted to a group of Muslim identifiers who experienced the Arab Spring in their countries, we reran the analyses in Models OA3.6, OA4.6, and OA5.6 but excluding those Muslim countries where the government was either overthrown or changed following major protests during 2011 and 2012. However, we found that all the original results were replicated.[13] Of course, it is still possible that all Muslim identifiers were affected by the Arab Spring protests regardless of whether or not they experienced large-scale protests in their own countries. It is also possible that what we observe in these models is a Muslim exceptionalism effect. Unfortunately, prior WVS waves did not include enough Muslim countries for us to repeat the same analysis with data collected before the Arab Spring in order to investigate whether the results that we obtained could indicate an Arab Spring effect or whether they are indicative of a more general Muslim exceptionalism.

[13] Results are available from the authors.

Online Appendix 6. Three-way interactions between religious social behavior, minority status, and religious regulation

While H4 predicted that religious regulation weakens the positive effect that religious social behavior has on political protest, the results of the analyses presented in Models 2.1 and 2.2 in Table 2 in the manuscript provided evidence to the contrary. More specifically, the interactive term between religious regulation and religious social behavior had a positive and statistically-significant coefficient, indicating that the effect of religious social behavior on political protest became stronger as religious regulation increased. We conducted further tests to explore whether this unexpected effect could be a function of minority status. Based on Robert Gurr's theories of minority mobilization, one can expect minorities to develop more grievances as religious regulation increases, which may result in greater mobilization among the minorities (Gurr 1993, 2000). To test this hypothesis, we specified three-way interactions between minority status, religious social behavior, and religious regulation. The results are presented in Table OA6 below.

The three-way interactions returned statistically significant coefficients only in the model in which the Pew GRI measure was used (Model OA6.1). Specifically, minority status was found to significantly moderate the two-way interaction between religious social behavior and the Pew GRI. We plotted the marginal effect of religious social behavior conditional on minority status and the Pew GRI measure in Figure OA1. Two important points emerge from the inspection of the figure: First, religious social behavior increases tendency to protest as religious regulation increases for both minority and majority respondents. Second, contrary to what minority grievances theory would predict, we found that the positive effect of religious social behavior on political protest strengthened as a function of religious regulation for majority respondents. This

finding suggests that initial unexpected finding regarding H4, whereby social behavior was predicted to decrease with increasing regulation, emerges first among members of the majority religion. Nevertheless, for both groups of respondents, involvement in religious social networks has a stronger and positive effect on political protest when religious regulation is high.

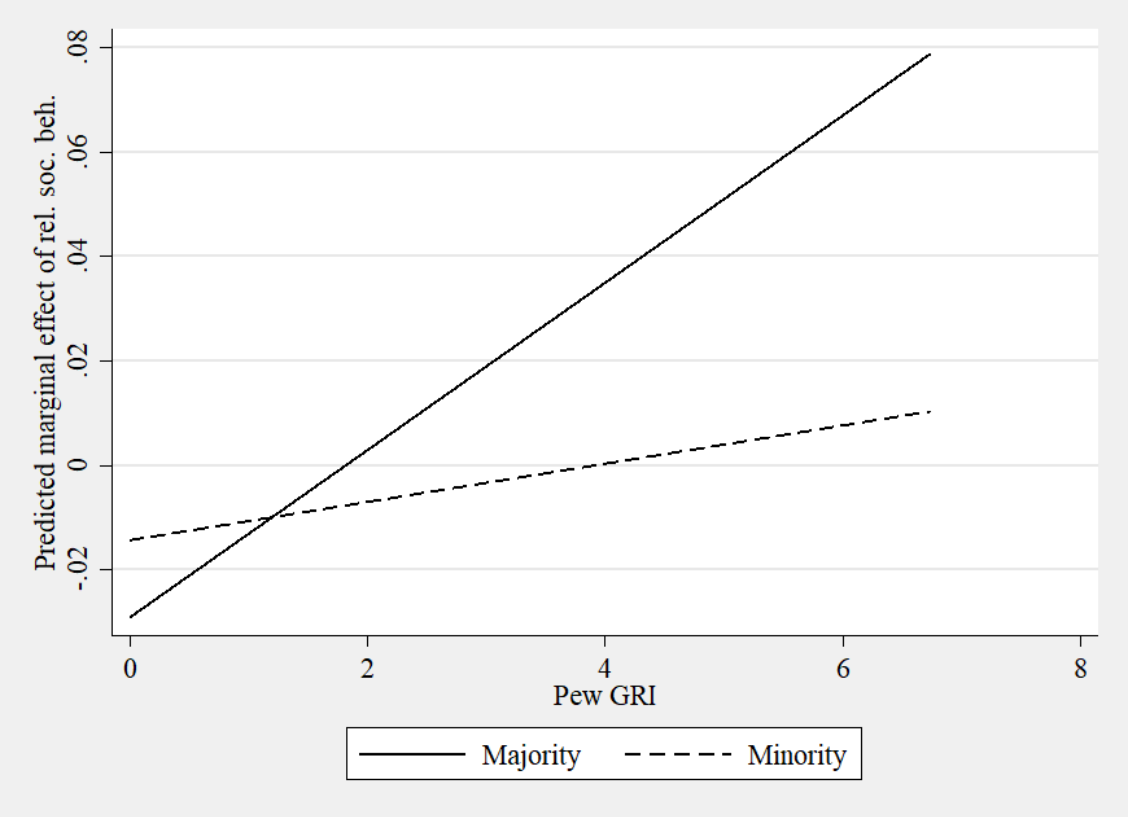
Taking into account the insignificant three-way interactions when regulation is measured using the RAS index, and the overall similar (even if less-pronounced) trend of religious social behavior and regulation among minorities, the overall conclusion is that minority-majority status generally cannot explain this unexpected result.

Table OA6. Random slope models employing three-way interactions between religious social behavior, minority status, and religious regulation

	OA6.1	OA6.2
Individual-Level Effects		
Religious belief	-.019 (.005)**	-.020 (.005)**
Religious social behavior	-.029 (.010)**	.005 (.008)
Minority status	.026 (.012)**	.026 (.010)**
Religious social behavior x Minority status	.015 (.015)	-.012 (.012)
Country-Level Effects		
Pew GRI	-.032 (.008)**	-
RAS religious regulation	-	-.005 (.002)**
Polity score	.005 (.004)	.007 (.004)
GDP per capita (PPP, logged)	.031 (.016)*	.028 (.016)*
Cross-Level Interactions		
Pew GRI x Religious social behavior	-.003 (.003)	-
Pew GRI x Minority status	.016 (.003)**	-
Pew GRI x Religious social behavior x Minority status	-.012 (.004)**	-
RAS religious regulation x Religious social behavior	-	.002 (.001)**
RAS religious regulation x Minority status	-	-.000 (.000)
RAS religious regulation x Religious social behavior x Minority status	-	-.001 (.001)
Variance components		
Random intercept variance	.106 (.010)**	.109 (.010)**
Residual variance	.241 (.001)**	.240 (.001)**
Model Fit Indices		
Wald chi^2	7455.54	7368.10
-2 x Log Likelihood	-213.46	-710.42
N. Level-1 Units	53430	52844
N. Level-2 Units	58	57

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Figure OA1. Predicted marginal effects of religious social behavior conditional on minority status and the Pew GRI (Model OA6.1)



Online Appendix 7. Alternative indicators of religious market structure and political protest

Our theoretical explanation rests on the positive effects of religious competition induced by deregulated religious markets on individual protest activity. Like many previous researchers, in order to capture level of competition, we employed measures of religious regulation (Chaves & Cann, 1992; Chaves, Schraeder, & Sprindys, 1994; Fox & Tabory, 2008; Grim & Finke, 2007). However, there are other dimensions of religious market structure that are highly correlated with religious regulation and alternative measures of religious competition. This section discusses the potential effects of alternative indicators of religious market structure and reports the results of the models that test for their effects. Our results show that the effect of religious regulation on political protest is robust and that other dimensions of government interference in religion do not significantly increase the overall individual propensity to engage in political protest. These results provide further evidence in favor of the effect of government regulation on political protest.

State support for religion is the degree of friendliness of the state towards one or more religions in a country, regardless of whether the state chooses to regulate religious organizations or not (Fox, 2015, 2016). This dimension was conceptualized and measured as a separate dimension called *government favoritism* in earlier research by Grim and Finke (2006) although the more recent religious freedom measure, Pew GRI, includes it as another indicator of government regulation of religion. State support and religious regulation are highly related conceptually so the corresponding measures are also highly correlated. However, based on our theory, we do not necessarily expect state support to have a statistically significant effect on protest participation. This is because, although state support for some religious organizations or

communities may provide them with the resources necessary for protest mobilization, such support also makes these organizations and their leaders more dependent on the state (Fox, 2015; Sarkissian 2015). For example, regulated and subsidized state churches tend to lose their desire to solve collective action problems, unlike unregulated churches that are not subsidized or supported by the government (Sarkissian, 2015, p. 62). Religious monopolies supported by the state also tend to become lazier and less efficient (Stark & Finke, 2000; see also Finke, 2013). In addition, the leaders of supported religious organizations may become so interested in pleasing government officials that they may even discourage any activity that contradicts to competes with government interests (Gill & Pfaff, 2010, pp. 58-60). Nevertheless, we do not expect state support to have a statistically significant negative effect on protest either. State support usually covers select groups so as long as religious activity is not regulated in other ways, groups and communities not receiving such support may still have incentives and opportunities to mobilize. Consequently, government support or favoritism of a particular religion may not have a statistically significant effect on its adherent's political protest.

The *government favoritism index*, which is one of the indicators comprising the most recent Pew GRI measures, is an aggregation of seven items that capture the extent to which some religious groups receive government support or favors in the form of provision of funds, resources, or privileges. As can be expected, the correlation between the favoritism component of GRI and the revised GRI score excluding this component is substantive ($r = 0.59$ in for our sample). We used the favoritism component of the Pew GRI mentioned above to test for the effect of state support specifically (Model OA7.1 in Table OA7). Since government favoritism is a component of Pew's government regulation index (GRI), we also wanted to test whether the effect of the Pew GRI measure that we observed in the models presented in the manuscript is not

due to this component. We thus ran a further analysis with a revised version of the GRI measure, generated by subtracting the favoritism item from the original GRI measure (Model OA7.2, Table OA7). The RAS 3 dataset has a similar but more extensive measure of *religious support.* This index includes the extent to which governments legislate or otherwise support aspects of religion, including the legislation of religious precepts, funding of religious organizations and leaders, as well as giving clergy and religious institution officials powers or influence (Fox, 2015, 2016). The effect of this variable is tested in Model OA7.3 in Table OA7.

As can be seen from Table OA7, the Pew religious favoritism measure has no statistically significant effect on individual tendency to protest (Model OA7.1), as expected. The coefficient of the RAS religious support measure is negative but the p-value falls short of significance at conventionally acceptable margins (p=0.08; Model OA7.3). These findings are in line with our expectations, as discussed above. The revised Pew GRI measure, which excludes the favoritism dimension, has a negative and statistically-significant coefficient, like the original GRI measure, providing further evidence in support of H3 (Model OA7.2). This finding shows that the effect of the Pew GRI measure found in the manuscript and in the robust analysis is not necessarily due to the favoritism component of this measure.

While previous researchers have suggested that regulation of religion is a better proxy for religious market structure, religious pluralism has also been cited as an indirect measure of religious competition (Stark & Finke, 2000, p. 199-200). For this reason, we were interested in testing whether the plurality of religious traditions in a country is also associated with increased individual tendencies to protest, using two alternative indices: Pew Forum's Religious Diversity Index (RDI) and Robert Barro's Herfindahl index. Both measures capture the degree of domination of the religious market by a single religious tradition, with higher scores representing

greater religious diversity.[14] Both diversity measures are based on the relative weights of the adherents of *major* traditions in a country so they do not necessarily capture the extent that particular sects, congregations, denominations, or faith communities within major traditions compete with each other for followers and influence. Both diversity measures have a positive coefficient, with the Pew religious diversity measure being statistically significant (p=.058) (Model OA7.4 in Table OA7). That is, individuals are more likely to engage in political protest in countries with higher levels of religious diversity, as might be expected. However, since the Barro Herfindahl index failed to reach statistical significance (Model OA7.5), we suggest that these findings are not conclusive. This may be because these measures of religious diversity only capture degree of diversity (and hence competition) at the broader religious tradition level rather than denominational or congregational levels. Since such fine-grained measures of religious competition are only available for the United States (Iannaccone, Finke, & Stark, 1997) and a few European countries (Iannaccone, 1991), we were unable to use these measures in our analysis. It seems as if religious regulation measures might be better proxies for religious market competition at the cross-national level than the current religious diversity measures available for most countries.

In Model OA7.6, we tested for the effect of discrimination against minority religions. While we formulated a hypothesis about this measure's conditional effect in the manuscript, we did not hypothesize about its direct effect on political protest. As can be expected, discrimination

[14] Since the higher scores in the Herfindahl index indicates the market concentration of a single religion, the original Barro index was subtracted from 1 so that higher scores represent higher diversity.

against minority religions is also significantly correlated with government regulation. The correlation of the RAS minority discrimination variable with the RAS religious regulation measure in our dataset was 0.64 while its correlation with the Pew GRI measure was 0.87. Based on our theory, we expected discrimination against minority religions to curb the competitiveness of minority religious organizations, which may also lead to an overall negative effect on individual-level political protest. In fact, the results from Model OA7.6 show that the RAS minority discrimination variable had a statistically significant negative effect on political protest. This suggests that the regulation of and restrictions placed on minority religious traditions may be just as effective as overall religious regulation in limiting overall levels of political protest in a country.

We also controlled for the possible effects of the dominant religious tradition by adding dummy variables for predominantly Muslim, Catholic, Orthodox, and Protestant nations (source: CIA World Factbook). Models OA7.7 through OA7.10 present the results of the analysis in which we included controls for these dominant religious traditions while using the Pew GRI measure as the regulation variable.[15] Only the Protestant nation dummy had a statistically

[15] The results are substantively no different when we replace the Pew GRI measure with RAS religious regulation. The only difference is that the Orthodox nation dummy in Model OA7.10 becomes statistically significant when using the RAS regulation measure. Like the Pew GRI measure, the RAS regulation measure has a negative and statistically significant effect on political protest in all models.

significant and positive effect on political protest,[16] suggesting that, all else being equal, individuals in predominantly Protestant nations have a greater tendency to protest. More importantly, the Pew GRI measure had the expected negative and statistically significant effects in all models, providing further support for H3.

Overall, the results shown in Table OA7 are in line with our theoretical expectations: regulated religious markets are associated with a decreased individual tendency to engage in protest due to reduced competition between groups and organizations. Online Appendix 8 below presents further results supporting these expectations and the measures.

[16] Apart from the Orthodox nation dummy, which had a negative and statistically significant coefficient, the results for the other religious tradition variables remain the same after excluding measures of religious regulation from the models.

Table OA7. Random intercept models testing for the effects of alternative measures of religious context

	OA7.1	OA7.2	OA7.3	OA7.4	OA7.5	OA7.6	OA7.7	OA7.8	OA7.9	OA7.10
Country-Level Effects										
Pew government favoritism	-.079 (.051)	-	-	-	-	-	-	-	-	-
Revised Pew GRI	-	.034 (.008)**	-	-	-	-	-	-	-	-
RAS religious support	-	-	-.003 (.002)*	-	-	-	-	-	-	-
Pew religious diversity index	-	-	-	.014 (.008)*	-	-	-	-	-	-
Religious diversity (Barro)	-	-	-	-	.038 (.064)	-	-	-	-	-
RAS minority discrimination	-	-	-	-	-	-.004 (.001)**	-	-	-	-
Pew GRI	-	-	-	-	-	-	-.030 (.008)**	-.026 (.007)**	-.032 (.008)**	-.027 (.008)**
Muslim nation	-	-	-	-	-	-	.001 (.040)	-	-	-
Protestant nation	-	-	-	-	-	-	-	.079 (.036)**	-	-
Catholic nation	-	-	-	-	-	-	-	-	-.019 (.033)	-
Orthodox nation	-	-	-	-	-	-	-	-	-	-.045 (.037)
Polity score	.012 (.004)**	.004 (.004)	.013 (.004)**	.013 (.004)**	.013 (.005)**	.009 (.004)*	.005 (.005)	.006 (.004)	.005 (.004)	.007 (.004)
GDP per capita (PPP, logged)	.025 (.017)	.031 (.015)**	.023 (.017)	.014 (.017)	.025 (.017)	.029 (.016)*	.030 (.016)**	.023 (.015)	.031 (.016)**	.027 (.016)*
Variance Components										
Random intercept variance	.115 (.011)**	.103 (.010)**	.115 (.011)**	.114 (.010)**	.117 (.011)**	.108 (.010)**	.104 (.010)**	.100 (.009)**	.104 (.010)**	.103 (.010)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**

Table OA7 (continued)

	OA7.1	**OA7.2**	**OA7.3**	**OA7.4**	**OA7.5**	**OA7.6**	**OA7.7**	**OA7.8**	**OA7.9**	**OA7.10**
Model Fit Indices										
Wald chi^2	7470.57	7497.20	7471.79	7472.78	7467.00	7484.55	7495.33	7506.30	7496.06	7498.74
-2 x Log Likelihood	-82.64	-95.46	-83.82	-83.82	-80.68	-89.72	-94.66	-99.26	-94.98	-96.14
N. Level-1 Units N Level-2 Units	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Online Appendix 8. Models with interactions between religious social behavior, minority status, and alternative indicators of religious market

We were interested in testing for the effects of the interaction terms that included the alternative indicators of the religious market structure that we employed in Online Appendix 7 above. The models in Table OA8 include the interaction terms between religious social behavior and the alternative religious context measures.

Following our original hypothesis, H4, which predicted lower levels of competition among religious organizations to decrease the positive effect of religious social behavior on political protest, we might expect government favoritism to attenuate the positive effect of religious involvement. Conversely, we could expect religious diversity to strengthen the positive effect that religious social involvement has on tendency to protest. However, the results generally ran contrary to this expectation and in line with the unexpected results that we reported in the manuscript (see Models 2.1 and 2.2 in Table 2). In Models OA8.1 and OA8.2 in Table OA8 below, we found a positive and marginally statistically significant interaction between religious social behavior and the Pew government favoritism index, and a positive and statistically significant interaction between the RAS religious support measure and religious social behavior. These results suggest that the positive effect of religious involvement strengthens as government support for selected religious groups increases. These results are in line with the unexpected findings for H4 presented in the manuscript.

Models OA8.3 and OA8.4 considered the interactive effect of religious involvement and religious diversity. While we did not find a statistically significant interaction using the Pew religious diversity index (Model OA8.3), the interaction of the Barro religious diversity index and religious social behavior was negative and statistically different from zero (Model OA8.4).

This indicates that greater religious diversity, which is generally considered as a proxy for the level of religious competition, reduces the positive effect of religious social behavior on political protest. This is again in line with the unexpected findings presented in the manuscript.

All these statistically significant results run counter to our initial expectations while being in line with the findings in Models 2.1 and 2.2 in Table 2 of the manuscript. That is, although we expected greater levels of religious social involvement to lead to lower levels of protest as restrictions on religion increased, we in fact found the opposite to be the case.

The models in Table OA9 tested for the effects of the interactions between the alternative religious market indicators and minority status. Since state support for religion does not necessarily regulate or restrict minority religious communities, we did not expect the relevant Pew or RAS measures to have a statistically significant conditioning effect on minority status. In fact, the interaction terms between religious social behavior and religious support measures were both statistically null (Models OA9.1 and OA9.2). We could however expect a positive conditional effect of religious diversity on minority status. That is, as religious diversity and thus competition increases, members of religious minority groups may have more resources or incentives to participate in political protest. However, we found the interaction between Barro religious diversity measure and minority status to be negative and statistically significant (Model OA9.4) while the null effects were retained for the alternative Pew religious diversity measure (Model OA9.3). It is again possible that we obtained these inconsistent findings for religious pluralism because they are not fine-tuned measures capturing religious competition between different churches, sects, or denominations (as discussed in Online Appendix 7 above).

Table OA8. Interactions between religious social behavior and alternative indicators of religious markets

	OA8.1	OA8.2	OA8.3	OA8.4	OA8.5	OA8.6	OA8.7	OA8.8
Individual-Level Effects								
Religious belief	-.020 (.005)**	-.020 (.005)**	-.020 (.004)**	-.020 (.005)**	-.020 (.005)**	-.020 (.005)**	-.019 (.004)**	-.021 (.005)**
Religious social behavior	-.003 (.018)	-.005 (.027)	.037 (.019) *	.065 (.023)**	.011 (.011)	.031 (.011)**	.020 (.005)**	.021 .(.011)*
Minority status	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)
Country-Level Effects								
Pew government favoritism	-.0107 (.055)*	-	-	-	-	-	-	-
RAS religious support	-	-.004 (.002)**	-	-	-	-	-	-
Pew religious diversity index	-	-	.016 (.008)**	-	-	-	-	-
Religious diversity (Barro)	-	-	-	.071 (.069)	-	-	-	-
Pew GRI	-	-	-	-	-.029 (.007)**	-.026 (.007)**	-.031 (.008)**	-.026 (.008)**
Muslim nation	-	-	-	-	.023 (.041)	-	-	-
Protestant nation	-	-	-	-	-	.100 (.037)**	-	-
Catholic nation	-	-	-	-	-	-	-.010 (.034)	-
Orthodox nation	-	-	-	-	-	-	-	-.050 (.04-)
Polity score	.012 (.004)**	.012 (.004)**	.012 (.004)**	.012 (.004)**	.005 (.005)	.006 (.004)	.005 (.004)	.007 (.004)
GDP per capita (PPP, logged)	.023 (.017)	.022 (.017)	.014 (.017)	.023 (.017)	.029 (.015)*	.021 (.015)	.030 (.015)**	.025 (.015)

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Table OA8 (continued)

	OA8.1	OA8.2	OA8.3	OA8.4	OA8.5	OA8.6	OA8.7	OA8.8
Cross-Level Interactions								
Pew government favoritism x Religious social behavior	.063 (.034)*	-	-	-	-	-	-	-
RAS religious support x Religious social behavior	-	.003 (.001)**	-	-	-	-	-	-
Pew religious diversity index x Religious social behavior	-	-	-.004 (.005)	-	-	-	-	-
Religious diversity (Barro) x Religious social behavior	-	-	-	-.086 (.041)**	-	-	-	-
Muslim nation x Religious social behavior	-	-	-	-	.049 (.023)**	-	-	-
Protestant nation x Religious social behavior	-	-	-	-	-	-.040 (.024)	-	-
Catholic nation x Religious social behavior	-	-	-	-	-	-	-.031 (.021)	-
Orthodox nation x Religious social behavior	-	-	-	-	-	-	-	.013 (.027)
Variance Components								
Random intercept variance	.123 (.012)**	.123 (.012)**	.123 (.012)**	.126 (.012)**	.108 (.010)**	.103 (.010)**	.109 (.010)**	.108 (.010)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**
Model Fit Indices								
Wald chi^2	7352.18	7354.17	7350.09	7350.16	7380.88	7391.41	7377.27	7376.31
-2 x Log Likelihood	-113.80	-214.72	-212.54	-213.18	-225.50	-228.66	-223.75	-222.82
N. Level-1 Units	53430	53430	53430	53430	53430	53430	53430	53430
N. Level-2 Units	58	58	58	58	58	58	58	58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, and life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Table OA9. Interactions between minority status and alternative indicators of religious markets

	OA9.1	OA9.2	OA9.3	OA9.4	OA9.5	OA9.6	OA9.7	OA9.8
Individual-Level Effects								
Religious belief	-.022 (.005)**	-.022 (.005)**	-.021 (.005)**	-.022 (.005)**	-.022 (.005)**	-.021 (.005)**	-.022 (.004)**	-.022 (.005)**
Religious social behavior	.015 (.005)**	.015 (.005)**	.015 (.005)**	.014 (.005)**	.015 (.005)**	.015 (.004)**	.015 (.004)**	.015 (.005)**
Minority status	.018 (.010)*	.021 (.011)**	.009 (.013)	.055 (.016)**	.011 (.007)	.013 (.007)*	-.007 (.007)	.011 (.007)
Country-Level Effects								
Pew government favoritism	-.060 (.052)	-	-	-	-	-	-	-
RAS religious support	-	-.003 (.002)	-	-	-	-	-	-
Pew religious diversity index	-	-	.014 (.008)*	-	-	-	-	-
Religious diversity (Barro)	-	-	-	.048 (.064)	-	-	-	-
Pew GRI	-	-	-	-	-.031 (.008)**	-.024 (.007)**	-.032 (.008)**	-.027 (.008)**
Muslim nation	-	-	-	-	.022 (.041)	-	-	-
Protestant nation	-	-	-	-	-	.099 (.037)**	-	-
Catholic nation	-	-	-	-	-	-	-.049 (.034)	-
Orthodox nation	-	-	-	-	-	-	-	-.038 (.038)
Polity score	.012 (.004)**	.012 (.005)**	.012 (.004)**	.012 (.005)**	.005 (.005)	.006 (.004)	.005 (.004)	.006 (.005)
GDP per capita (PPP, logged)	.025 (.017)	.024 (.017)	.015 (.017)	.025 (.017)	.032 (.015)**	.022 (.015)	.034 (.016)**	.029 (.015)*

Table OA9 (continued)

	OA9.1	OA9.2	OA9.3	OA9.4	OA9.5	OA9.6	OA9.7	OA9.8
Cross-Level Interactions								
Pew government favoritism x Minority status	-.027 (.023)	-	-	-	-	-	-	-
RAS religious support x Minority status	-	-.001 (.001)	-	-	-	-	-	-
Pew religious diversity index x Minority status	-	-	-.001 (.003)	-	-	-	-	-
Religious diversity (Barro) x Minority status	-	-	-	-.087 (.028)**	-	-	-	-
Muslim nation x Minority status	-	-	-	-	.018 (.016)	-	-	-
Protestant nation x Minority status	-	-	-	-	-	-.024 (.015)	-	-
Catholic nation x Minority status	-	-	-	-	-	-	.040 (.013)**	-
Orthodox nation x Minority status	-	-	-	-	-	-	-	-.025 (.018)
Variance Components								
Random intercept variance	.116 (.011)**	.115 (.011)**	.114 (.011)**	.117 (.011)**	.107 (.011)**	.101 (.010)**	.106 (.010)**	.106 (.010)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**
Model Fit Indices								
Wald chi2	7353.23	7356.46	7351.40	7360.20	7383.57	7388.52	7399.56	7386.57
-2 x Log Likelihood	-147.28	-158.82	-147.83	-154.10	-158.17	-164.44	-165.95	-160.66
N. Level-1 Units N. Level-2 Units	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, and life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Online Appendix 9. Models testing for the conditional effects of religious regulation on religious belief and political protest

From the existing discussions in the literature, it is possible to derive conflicting hypotheses concerning the moderating influence of regulation. First, some authors argue that the autonomy provided to organized religions is an important factor allowing them to propagate an ideological basis for political protest through free interpretation of their religious scriptures (Nepstad & Williams, 2008, p. 428-29). This suggests that the negative effect of religious belief on tendency to protest may be stronger in religiously more competitive markets. On the other hand, it has also been suggested that personal religiosity contributes to protest behavior by making individuals more sensitive to social or economic injustices (Hoffman & Jamal, 2014). If so, more devout individuals could feel greater grievances against their government and political leadership in more regulated contexts. Thus, one may expect government regulation to weaken the negative effect of religious belief on political protest.

However, we do not expect religious regulation to moderate the effect of the belief dimension in general because our explanation stresses the role of individual resources in turning grievances into collective action. In addition, as also discussed in the text, we do not necessarily expect religious belief to motivate political protest without a change in religious theology. While we do not deny the importance of motivations or ideas in providing support for protest movements, we argue that, at the individual level, the negative effect of religious belief on political protest is not necessarily conditional on religious regulation.

Nevertheless, we were interested in testing for the potential moderating effect of religious regulation and other religious context variables on religious belief and political protest. Models OA10.1, OA10.2, and OA10.3 present the results of models that included the interaction terms

between religious belief and the Pew and RAS religious regulation variables. As can be seen from Model OA10.1, the interaction of religious belief and RAS religious regulation was statistically not different from zero. In Model OA10.2, the coefficient of the interaction between the Pew GRI and religious belief was positive and marginally statistically significant ($p = .060$). In Model OA10.3, we tested whether the revised Pew GRI variable, which was obtained by subtracting the government favoritism index from the Pew GRI score (See Online Appendix 7), also had a statistically significant conditional effect on political protest. We found a positive interaction effect, and the p-value of the coefficient was not small enough to refute the null hypothesis at $p < .05$ ($p = .071$). Since the p-values for the interactions with the Pew regulation measures were above the conventionally accepted values, and since we found statistically null findings using the RAS religious regulation measure, we were unable to establish empirical evidence in favor of the conditional effect of religious regulation on religious belief and political protest.

The rest of the models in Table OA10 tested (Models OA10.4-OA10.10) for the interaction of religious belief and other religious context variables, and generally did not find any statistically significant moderating effects. The only exception concerned discrimination against minority religions (Model OA10.6). Here, we found a positive and statistically-significant coefficient for the interaction, suggesting that the negative effect of religious belief on political protest weakens as discrimination against minority religions increases. That is, religious belief has less system-justifying potential in contexts where minority religion members are discriminated against. Nevertheless, since we did not find any significant effects for similar religious context variables, we were unable to confirm that the conditioning effects of religious market variables on religious belief and political protest are robust.

Table OA10. Moderating effects of religious context variables on religious belief and political protest

	OA10.1	OA10.2	OA10.3	OA10.4	OA10.5	OA10.6	OA10.7	OA10.8	OA10.9	OA10.10
Individual-Level Effects										
Religious belief	-.022 (.017)**	-.052 (.022)**	-.049 (.021)**	-.024 (.024)	-.013 (.029)	-.040 (.017)**	-.017 (.014)	-.017 (.013)	-.010 (.014)	-.029 (.013)**
Religious social behavior	.017 (.005)**	.018 (.005)**	.017 (.005)**	.017 (.005)**	.018 (.005)**	.017 (.005)**	.017 (.005)**	.017 (.005)**	.017 (.005)**	.017 (.005)**
Minority status	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)	.004 (.003)
Country-Level Effects										
RAS religious regulation	-.007 (.002)**	-	-	-	-	-	-	-	-	-
Pew GRI	-	-.040 (.009)**	-	-	-	-	-	-	-	-
Revised Pew GRI	-	-	-.044 (.010)**	-	-	-	-	-	-	-
Pew religious diversity index	-	-	-	.014 (.009)	-	-	-	-	-	-
Religious diversity (Barro)	-	-	-	-	.055 (.082)	-	-	-	-	-
RAS minority discrimination	-	-	-	-	-	-.005 (.001)**	-	-	-	-
Pew GRI	-	-	-	-	-	-	-.030 (.008)**	-.026 (.007)**	-.032 (.008)**	-.028 (.008)**
Muslim nation	-	-	-	-	-	-	.008 (.046)	-	-	-
Protestant nation	-	-	-	-	-	-	-	.087 (.043)**	-	-

Table OA10 (continued)

	OA10.1	**OA10.2**	**OA10.3**	**OA10.4**	**OA10.5**	**OA10.6**	**OA10.7**	**OA10.8**	**OA10. 9**
Catholic nation	-	-	-	-	-	-	-	-	.003 (.039)
Orthodox nation	-	-	-	-	-	-	-	-	-
Polity score	.002 (.004)	.005 (.004)	.004 (.004)	.012 (.004)**	.012 (.004)**	.008 (.005) *	.005 (.004)	.005 (.004)	.005 (.004)
GDP per capita (PPP, logged)	.029 (.015)**	.030 (.015)**	.031 (.015)**	.013 (.017)	.025 (.017)	.029 (.015)*	.030 (.015)**	.023 (.015)	.032 (.015)**
Cross-Level Interactions									
RAS religious regulation x Religious belief	.000 (.001)	-	-	-	-	-	-	-	-
Pew GRI x Religious belief	-	.011 (.006) *	-	-	-	-	-	-	-
Revised Pew GRI x Religious belief	-	-	.011 (.006)*	-	-	-	-	-	-
Pew religious diversity index x Religious belief	-	-	-	.001 (.005)	-	-	-	-	-
Religious diversity (Barro) x Religious belief	-	-	-	-	-.013 (.053)	-	-	-	-
RAS minority discrimination x Religious belief	-	-	-	-	-	.002 (.001)*	-	-	-
Muslim nation x Religious belief	-	-	-	-	-	-	-.010 (.029)	-	-

Table OA10 (continued)

	OA10.1	**OA10.2**	**OA10.3**	**OA10.4**	**OA10.5**	**OA10.6**	**OA10.7**	**OA10.8**	**OA10.9**	-
Protestant nation x Religious belief	-	-	-	-	-	-	-	-.010 (.029)	-	-
Catholic nation x Religious belief	-	-	-	-	-	-	-	-	-.028 (.025)	-
Orthodox nation x Religious belief	-	-	-	-	-	-	-	-	-	.053 (.029)*
Variance Components										
Random intercept variance	.133 (.014)**	.124 (.013)**	.124 (.013)**	.140 (.015)**	.141 (.015)**	.129 (.013)**	.125 (.014)**	.121 (.013)**	.123 (.013)**	.120 (.013)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**
Model Fit Indices										
Wald chi2	7232.12	7236.83	7238.01	7208.03	7201.33	7224.55	7231.70	7242.37	7236.10	7241.78
-2 x Log Likelihood	-183.06	-184.34	-184.86	-170.47	-166.44	-178.36	-180.94	-185.26	-182.85	-185.10
N. Level-1 Units	53430	53430	53430	53430	53430	53430	53430	53430	53430	53430
N. Level-2 Units	58	58	58	58	58	58	58	58	58	58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Online Appendix 10. Robust analysis including additional controls at the individual level

Table OA11. Random intercept models (replicating Table 1)

	Model OA11.1	Model OA11.2	Model OA11.3	Model OA11.4	Model OA11.5
Intercept	.295 (.019)**	.400 (.027)**	.367 (.021)**	.110 (.135)	.100 (.133)
Individual-Level Effects					
Gender (Male=1)	.015 (.002)**	.015 (.002)**	.015 (.003)**	.012 (.002)**	.012 (.002)**
Age	-.001 (.000)**	-.001 (.000)**	-.001 (.000)**	-.001 (.000)**	-.001 (.000)**
Low education (dummy)	-.094 (.003)**	-.094 (.003)**	-.094 (.003)**	-.094 (.003)**	-.094 (.003)**
Medium education (dummy)	-.057 (.003)**	-.057 (.003)**	-.057 (.003)**	-.058 (.003)**	-.058 (.003)**
Income	.022 (.005)**	.022 (.005)**	.022 (.005)**	.022 (.005)**	.022 (.005)**
Associational membership	.068 (.003)**	.068 (.003)**	.068 (.003)**	.068 (.003)**	.068 (.003)**
Ideology	-.067 (.004)**	-.067 (.004)**	-.067 (.004)**	-.067 (.004)**	-.067 (.004)**
Life satisfaction	-.008 (.005)	-.008 (.005)	-.008 (.005)	-.007 (.005)	-.006 (.005)
Satisfaction with financial situation	-.038 (.005)**	-.038 (.005)**	-.038 (.005)**	-.038 (.005)**	-.038 (.005)**
Interpersonal trust	.018 (.003)**	.018 (.003)**	.019 (.003)**	.019 (.003)**	.019 (.003)**
Interest in politics	.186 (.004)**	.186 (.004)**	.186 (.004)**	.185 (.004)**	.185 (.004)**
Confidence in institutions	-.014 (.005)**	-.014 (.005)**	-.014 (.005)**	-.015 (.005)**	-.015 (.005)**
Post-materialist values	.074 (.004)**	.074 (.004)**	.074 (.004)**	.075 (.004)**	.075 (.004)**
Support for democracy	.079 (.006)**	.079 (.006)**	.079 (.006)**	.079 (.006)**	.078 (.006)**
Religious belief	-.017 (.005)**	-.017 (.005)**	-.016 (.005)**	-.017 (.005)**	-.017 (.005)**
Religious social behavior	.019 (.005)**	.019 (.005)**	.019 (.005)**	.017 (.005)**	.017 (.005)**
Minority status	.005 (.003)*	.005 (.003)*	.005 (.003)*	.005 (.004)	.005 (.004)
Catholic	-.017 (.005)**	-.017 (.005)**	-.017 (.005)**	-.016 (.005)**	-.016 (.005)**
Protestant	-.019 (.005)**	-.019 (.005)**	-.019 (.005)**	-.019 (.005)**	-.019 (.005)**
Independent	-.006 (.008)	-.006 (.008)	-.006 (.008)	-.005 (.008)	-.005 (.008)
Evangelical	-.025 (.010)**	-.025 (.010)**	-.025 (.010)**	-.024 (.010)**	-.024 (.010)**

Table OA11 (continued)

	Model OA11.1	Model OA11.2	Model OA11.3	Model OA11.4	Model OA11.5
Orthodox	-.016 (.007)**	-.015 (.007)**	-.015 (.007)**	-.015 (.007)**	-.016 (.007)**
Muslim	-.025 (.007)**	-.024 (.007)**	-.024 (.007)**	-.023 (.007)**	-.023 (.007)**
Buddhist	-.003 (.009)	.003 (.009)	.003 (.009)	-.000 (.011)	-.000 (.011)
Hindu	-.034 (.013)**	-.033 (.013)**	-.033 (.013)**	-.031 (.013)**	-.031 (.013)**
Jewish	-.005 (.014)	.005 (.015)	.005 (.015)	.011 (.021)	.011 (.021)
Country-Level Effects					
Pew GRI	-	-.033 (.007)**	-	-.028 (.007)**	-
RAS religious regulation	-	-	-.007 (.001)**	-	-.006 (.001)**
Polity score	-	-	-	.005 (.004)	.004 (.004)
GDP per capita (PPP, logged)	-	-	-	.026 (.015)*	.025 (.015)*
Variance Components					
Random intercept variance	.130 (.012)**	.110 (.010)**	.108 (.010)**	.102 (.010)**	.101 (.010)**
Residual variance	.240 (.001)**	.240 (.001)**	.240 (.001)**	.239 (.001)**	.239 (.001)**
Model Fit Indices					
Wald chi^2	7346.07	7379.57	7386.06	7109.07	7111.04
-2 x Log Likelihood	-607.96	-627.46	-630.66	-1005.21	-1006.06
N. Level-1 Units	49882	49882	49882	47666	47666
N. Level-2 Units	61	61	61	58	58

*Non-standardized coefficients with standard errors in parentheses. * $p < 0.1$ (two-tailed), ** $p < 0.05$ (two-tailed).*

Table OA12. Random slope models (replicating Table 2)

	Model OA12.1	Model OA12.2	Model OA12.3	Model OA12.4	Model OA12.5
Individual-Level Effects					
Religious belief	-.017 (.005)**	-.017 (.005)**	-.019 (.005)**	-.019 (.005)**	-.019 (.005)**
Religious social behavior	-.015 (.017)	.008 (.013)	.017 (.005)**	.017 (.005)**	.017 (.005)**
Minority status	.004 (.004)	.004 (.004)	.032 (.010)**	.018 (.008)**	.023 (.008)**
Country-Level Effects					
Pew GRI	-.033 (.008)**	-	-.024 (.007)**	-	-
RAS religious regulation	-	-.006 (.002)**	-	-.005 (.001)**	-
RAS minority discrimination	-	-	-	-	-.003 (.001)**
Polity score	.005 (.004)	.004 (.004)	.005 (.004)	.004 (.005)	.008 (.004)*
GDP per capita (PPP, logged)	.024 (.015)	.023 (.015)	.026 (.015)*	.025 (.015)*	.025 (.016)
Cross-Level Interactions					
Pew GRI x Religious social behavior	.013 (.005)**	-	-	-	-
RAS religious regulation x Religious social behavior	-	.002 (.001)*	-	-	-
Pew GRI x Minority status	-	-	-.009 (.003)**	-	-
RAS religious regulation x Minority status	-	-	-	-.001 (.001)*	-
RAS minority discrimination x Minority status	-	-	-	-	-.001 (.000)**
Variance Components					
Random intercept variance	.106 (.010)**	.108 (.010)**	.104 (.010)**	.103 (.010)**	.108 (.010)**
Residual variance	.238 (.001)**	.238 (.001)**	.238 (.001)**	.238 (.001)**	.238 (.001)**
Model Fit Indices					
Wald Chi^2	7014.85	7004.22	7039.15	7023.99	7023.94
-2 x Log Likelihood	-1102.11	-1108.16	-1061.86	-1046.52	-1057.26
N. Level-1 Units	47666	47666	47666	47666	47666
N. Level-2 Units	58	58	58	58	58

*Non-standardized coefficients with standard errors in parentheses. * $p < 0.1$ (two-tailed), ** $p < 0.05$ (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics as well as confidence in institutions, post-materialist values, and support for democracy.*

Online Appendix 11. Robust analysis of minority status variable

For the original analyses presented in the manuscript, respondents who identified with the religious tradition with the most adherents in a country were coded as having majority status while the rest were coded as the minority. However, this procedure meant that being coded as the majority did not necessarily mean that the respondent's affiliated religion enjoyed majority status *in the population*, specifically in religiously-diverse countries or in countries where a large proportion of the population is not affiliated with any religious tradition. In order to test whether this coding decision affected our results, we recoded the majority status of the respondents as 1 if they belonged to a religious tradition whose adherents also enjoyed majority status in the population and 0 otherwise. We then reran Models 4 and 5 in Table 1 of the manuscript, replacing the minority measure with our new *majority status in the population* variable (Models OA13.1 and OA13.2 in Table OA13 respectively). The majority status in the population variable had a positive and statistically significant effect on political protest in both models, suggesting that members of the majority religion who also enjoy majority status in the population are more likely to protest than the minority.

In addition, when coding the original minority status variable, we did not include the unaffiliated among the religious minority.[17] That is, respondents who were not affiliated with any major religious tradition were not treated as if they were part of the minority religious tradition. This coding preference was based on theoretical debates concerning the effect of minority status on political protest, which emphasize the role of group consciousness, communal resources, and religious leadership. Those who are unaffiliated do not necessarily form a distinct group with

[17] Note that the unaffiliated was also our baseline for the religious belonging variable.

potential access to religious organizational resources or leadership so they were not included as religious minorities in the coding procedure. Nevertheless, we tested whether a different coding procedure that treated the unaffiliated as part of the minority changed any results. We found that *minority status including the unaffiliated* variable had no statistically significant effect on the dependent variable, which is in line with the original models in Table 1 in the manuscript (Models OA13.3 and OA13.4 in Table OA13). That is, considering the unaffiliated category as having minority status did not substantively affect the results.

Finally, in some cases, there were discrepancies between the data reported by Barro and the CIA (See Online Appendix 3) so we reran the analyses excluding these cases. The results in models OA13.5 and OA13.6 in Table OA13 below show that minority status had a statistically null effect on political protest, similar to the results found in the manuscript. That is, excluding suspect cases from the analyses did not lead to any change in results presented in Table 1 of the manuscript.

Table OA13. Results of models using alternative coding for minority status

	OA13.1	OA13.2	OA13.3	OA13.4	OA13.5	OA13.6
Intercept	.171 (.136)	.159 (.135)	.164 (.137)	.152 (.136)	.257 (.148)*	.181 (.149)
Individual-Level Effects						
Religious belief	-.021 (.005)**	-.021 (.005)**	-.020 (.005)**	-.020 (.005)**	-.022 (.005)**	-.022 (.005)**
Religious social behavior	.015 (.005)**	.015 (.005)**	.016 (.005)**	.016 (.005)**	.018 (.005)**	.018 (.005)**
Majority status in the population	.011 (.003)**	.011 (.004)**	-	-	-	-
Minority status (including the unaffiliated)	-	-	.005 (.003)	.005 (.003)	-	-
Minority status (Original coding)	-	-	-	-	.001 (.004)	.001 (.004)
Catholic	-.017 (.005)**	-.017 (.005)**	-.020 (.005)**	-.020 (.005)**	-.023 (.005)**	-.024 (.006)**
Protestant	-.019 (.005)**	-.019 (.005)**	-.021 (.005)**	-.021 (.005)**	-.021 (.006)**	-.021 (.006)**
Independent	-.012 (.007)	-.012 (.007)	-.013 (.007)*	-.013 (.007)*	.014 (.008)*	-.014 (.008)*
Evangelical	-.029 (.009)**	-.029 (.009)**	-.027 (.009)**	-.027 (.009)**	-.029 (.010)**	-.028 (.010)**
Orthodox	-.016 (.006)**	-.017 (.006)**	-.019 (.007)**	-.019 (.007)**	-.014 (.008) *	-.015 (.008)**
Muslim	-.028 (.006)**	-.028 (.006)**	-.030 (.007)**	-.030 (.007)**	-.029 (.008)**	-.030 (.008)**
Buddhist	-.001 (.010)	-.001 (.010)	.001 (.010)	.001 (.010)	.002 (.010)	.002 (.010)
Hindu	-.037 (.013)**	-.037 (.013)**	-.042 (.012)**	-.042 (.013)**	-.040 (.014)**	-.040 (.014)**
Jewish	.011 (.020)	.011 (.020)	.010 (.020)	.010 (.020)	.007 (.020)	.007 (.020)
Country-Level Effects						
Pew GRI	-.029 (.007)**	-	-.030 (.007)**	-	-.034 (.008)**	-
RAS religious regulation	-	-.006 (.001)**	-	-.006 (.001)**	-	-.006 (.002)*
Polity score	.005 (.005)	.003 (.005)	.005 (.004)	.003 (.004)	.005 (.004)	.004 (.005)
GDP per capita (PPP, logged)	.029 (.015)*	.029 (.015)*	.030 (.016)*	.029 (.015)*	.022 (.016)	.026 (.017)
Variance Components						
Random intercept variance	.103 (.010)**	.103 (.010)**	.104 (.010)**	.104 (.010)**	.101 (.010)**	.104 (.010)**
Residual variance	.241 (.001)**	.241 (.001)**	.241 (.001)**	.241 (.001)**	.240 (.001)**	.240 (.001)**

Table OA13 (continued)

	OA13.1	OA13.2	OA13.3	OA13.4	OA13.5	OA13.6
Model Fit Indices						
Wald chi^2	7503.88	7504.68	7495.33	7496.19	6414.75	6407.48
-2 x Log Likelihood	-101.50	-101.81	-94.66	-94.98	-604.36	-601.24
N. Level-1 Units N. Level-2 Units	53430 58	53430 58	53430 58	53430 58	46129 51	46129 51

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Online Appendix 12. Robust analysis of the minority status variable: Interactive models

In Models 2.3, 2.4, and 2.5 in Table 2 of the manuscript, we found a negative and statistically significant interaction between minority status and the religious regulation and minority discrimination indicators. These findings were in line with H5, which predicted that religious regulation and discrimination decrease the tendency of religious minorities to protest. In Table OA14 below, we tested whether these results were replicated when using the alternative coding procedures for the minority status variable (as explained in Online Appendix 11 above) and excluding suspect cases. In all of the models, we replicated the findings in Models 2.3, 2.4, and 2.5 in the manuscript. Specifically, we found that members of religious majorities in the population become more likely to protest than the rest of the citizens as the Pew GRI (Model OA14.1) and minority discrimination (Model OA14.3) increases. We also found that both the Pew GRI and minority discrimination were associated with decreasing minority propensity to protest, as shown by the negative and statistically significant coefficients of the interaction variables (Models OA14.4 and OA14.7 for the Pew GRI, and OA14.6 and OA14.9 for minority discrimination respectively.) Similarly to the findings in Table 2 of the manuscript, the RAS regulation measure had no statistically significant conditional effect on the minority status variables. Thus, even when alternative coding procedures for minority status are applied, the results still fully support our initial findings.

Table OA14. Robust analysis of the minority status variable in models with cross-level interactions

	OA14.1	OA14.2	OA14.3	OA14.4	OA14.5	OA14.6	OA14.7	OA14.8	OA14.9
Individual-Level Effects									
Religious belief	-.023 (.005)**	-.022 (.005)**	-.023 (.005)**	-.022 (.005)**	-.022 (.005)**	-.022 (.005)**	-.024 (.005)**	-.024 (.005)**	-.024 (.005)**
Religious social behavior	.015 (.005)**	.015 (.005)**	.015 (.005)**	.015 (.005)**	.015 (.005)**	.015 (.005)**	.017 (.005)**	.017 (.005)**	.017 (.005)**
Majority status in the population	-.040 (.012)**	-.024 (.010)**	-.035 (.010)**	-	-	-	-	-	-
Minority status (including the unaffiliated)	-	-	-	.030 (.010)**	.016 (.008)*	.022 (.008)**	-	-	-
Minority status (Original coding)	-	-	-	-	-	-	.036 (.012)**	.019 (.010)*	.028 (.010)**
Country-Level Effects									
Pew GRI	-.034 (.008)**	-	-	-.034 (.008)**	-	-	-.030 (.008)**	-	-
RAS religious regulation	-	-.006 (.002)**	-	-	-.006 (.002)**	-	-	-.005 (.002)**	-
RAS minority discrimination	-	-	-.004 (.001)**	-	-	-.004 (.001)**	-	-	-.004 (.001)**
Polity score	.006 (.004)	.004 (.004)	.009 (.004)**	.005 (.004)	.003 (.005)	.008 (.004)*	.005 (.004)	.004 (.005)	.008 (.005)*
GDP per capita (PPP, logged)	.028 (.015)*	.026 (.015)*	.027 (.017)	.032 (.016)**	.030 (.016)*	.031 (.016)*	.024 (.016)	.027 (.017)	.024 (.018)
Cross-Level Interactions									
Pew GRI x Majority status in the population	.008 (.003)**	-	-	-	-	-	-	-	-
RAS religious regulation x Majority status in the population	-	.001 (.001)	-	-	-	-	-	-	-
RAS minority discrimination x Majority status in the population	-	-	.002 (.000)**	-	-	-	-	-	-

Table OA14 (continued)

	OA14.1	OA14.2	OA14.3	OA14.4	OA14.5	OA14.6	OA14.7	OA14.8	OA14.9
Pew GRI x Minority status (including the unaffiliated)	-	-	-	-.008 (.003)**	-	-	-	-	-
RAS religious regulation x Minority status (including the unaffiliated)	-	-	-	-	-.001 (.001)	-	-	-	-
RAS minority discrimination x Minority status (including the unaffiliated)	-	-	-	-	-	-.001 (.000)**	-	-	-
Pew GRI x Minority status (Original coding)	-	-	-	-	-	-	-.008 (.003)**	-	-
RAS religious regulation x Minority status (Original coding)	-	-	-	-	-	-	-	-.001 (.001)	-
RAS minority discrimination x Minority status (Original coding)	-	-	-	-	-	-	-	-	-.001 (.000)**
Variance Components									
Random intercept variance	.107 (.010)**	.110 (.011)**	.111 (.011)**	.105 (.010)**	.108 (.011)**	.110 (.011)**	.106 (.011)**	.108 (.011)**	.111 (.011)**
Residual variance	.036 (.008)**	.040 (.009)**	.034 (.008)**	.031 (.006)**	.034 (.006)**	.032 (.006)**	.038 (.007)**	.040 (.007)**	.039 (.007)**
Model Fit Indices									
Wald chi^2	7404.14	7391.47	7401.83	7400.78	7382.44	7386.05	6327.85	6305.27	6312.79
-2 x Log Likelihood	-153.10	-149.92	-151.18	-164.62	-158.86	-160.14	-676.84	-669.13	-672.12
N. Level-1 Units N. Level-2 Units	53430 58	53430 58	53430 58	53430 58	53430 58	53430 58	46129 51	46129 51	46129 51

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Online Appendix 13. Robust analysis of the protest index

Table OA15. Random intercept models (replicating Table 1)

	Model OA15.1	Model OA15.2	Model OA15.3	Model OA15.4	Model OA15.5
Individual-Level Effects					
Gender (Male=1)	.004 (.002)*	.004 (.002)*	.004 (.002)*	.003 (.002)	.003 (.002)
Age	.001 (.000)**	.001 (.000)**	.001 (.000)**	.000 (.000)**	.000 (.000)**
Low education (dummy)	-.094 (.003)**	-.094 (.003)**	-.094 (.003)**	-.093 (.003)**	-.093 (.003)**
Medium education (dummy)	-.060 (.002)**	-.060 (.002)**	-.060 (.002)**	-.061 (.003)**	-.061 (.003)**
Income	.020 (.005)**	.020 (.005)**	.020 (.005)**	.020 (.005)**	.020 (.005)**
Associational membership	.073 (.002)**	.073 (.002)**	.073 (.002)**	.074 (.002)**	.074 (.002)**
Ideology	-.078 (.004)**	-.078 (.004)**	-.078 (.004)**	-.079 (.004)**	-.079 (.004)**
Life satisfaction	-.009 (.004)*	-.009 (.005)*	-.009 (.005)*	-.008 (.005)*	-.008 (.005)*
Satisfaction with financial situation	-.022 (.004)**	-.022 (.004)**	-.022 (.004)**	-.022 (.005)**	-.022 (.005)**
Interpersonal trust	.021 (.003)**	.021 (.002)**	.021 (.003)**	.019 (.003)**	.019 (.003)**
Interest in politics	.150 (.003)**	.150 (.003)**	.150 (.003)**	.149 (.003)**	.149 (.003)**
Religious belief	-.030 (.004)**	-.030 (.004)**	-.030 (.004)**	-.028 (.005)**	-.028 (.005)**
Religious social behavior	.014 (.004)**	.014 (.004)**	.014 (.004)**	.014 (.004)**	.014 (.005)**
Minority status	.003 (.003)	.003 (.003)	.003 (.003)	.002 (.003)	.002 (.003)
Catholic	-.025 (.005)**	-.025 (.005)**	-.025 (.005)**	-.025 (.005)**	-.025 (.005)**
Protestant	-.027 (.005)**	-.027 (.005)**	-.027 (.005)**	-.027 (.005)**	-.027 (.005)**
Independent	-.011 (.007)	-.011 (.007)	-.011 (.007)	-.011 (.007)	-.011 (.007)
Evangelical	-.015 (.009)*	-.016 (.009)*	-.016 (.009)*	-.015 (.009)*	-.015 (.009)*
Orthodox	-.033 (.006)**	-.033 (.006)**	-.033 (.006)**	-.034 (.006)**	-.034 (.006)**
Muslim	-.037 (.006)**	-.036 (.006)**	-.036 (.006)**	-.035 (.007)**	-.035 (.007)**
Buddhist	-.009 (.009)	-.009 (.009)	-.009 (.009)	-.008 (.010)	-.009 (.010)
Hindu	-.043 (.012)**	-.042 (.012)**	-.042 (.012)**	-.040 (.012)**	-.040 (.012)**
Jewish	.009 (.013)	.008 (.013)	.009 (.013)	.016 (.019)	.016 (.019)

Table OA15 (continued)

	Model OA15.1	Model OA15.2	Model OA15.3	Model OA15.4	Model OA15.5
Country-Level Effects					
Pew GRI	-	-.021 (.006)**	-	-.016 (.006)**	-
RAS religious regulation	-	-	-.004 (.001)**	-	-.003 (.001)**
Polity score	-	-	-	.003 (.003)	.003 (.004)
GDP per capita (PPP, logged)	-	-	-	.025 (.012)**	.024 (.012)**
Variance Components					
Random intercept variance	.099 (.009)**	.089 (.008)**	.089 (.008)**	.082 (.008)**	.082 (.008)**
Residual variance	.234 (.001)**	.234 (.001)**	.234 (.001)**	.233 (.001)**	.233 (.001)**
Model Fit Indices					
Wald chi^2	6222.13	6243.12	6245.29	5881.26	5879.73
-2 x Log Likelihood	-3540.50	-3553.04	-3554.16	-3708.37	-3707.65
N. Level-1 Units	56837	56837	56837	53430	53430
N. Level-2 Units	62	62	62	58	58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed).*

Table OA16. Random slope models (replicating Table 2)

	Model OA16.1	Model OA16.2	Model OA16.3	Model OA16.4	Model OA16.5
Individual-Level Effects					
Religious belief	-.029 (.005)**	-.029 (.005)**	-.029 (.005)**	-.029 (.005)**	-.029 (.005)**
Religious social behavior	-.006 (.016)	.009 (.013)	.012 (.005)**	.012 (.005)**	.012 (.005)**
Minority status	.001 (.003)	.001 (.003)	.030 (.013)**	.014 (.011)	.021 (.011)*
Country-Level Effects					
Pew GRI	-.020 (.006) *	-	-.013 (.006)**	-	-
RAS religious regulation	-	-.003 (.001)**	-	-.003 (.001)**	-
RAS minority discrimination	-	-	-	-	-.000 (.001)
Polity score	.003 (.003)	.003 (.003)	.003 (.003)	.003 (.004)	.005 (.003)
GDP per capita (PPP, logged)	.024 (.012)**	.023 (.012)*	.025 (.012)**	.023 (.012)*	.024 (.013)*
Cross-Level Interactions					
Pew GRI x Religious social behavior	.008 (.004)*	-	-	-	-
RAS religious regulation x Religious social behavior	-	.009 (.008)	-	-	-
Pew GRI x Minority status	-	-	-.007 (.004)*	-	-
RAS religious regulation x Minority status	-	-	-	-.000 (.000)	-
RAS minority discrimination x Minority status	-	-	-	-	-.001 (.001)
Variance Components					
Random intercept variance	.086 (.008)**	.088 (.008)**	.083 (.008)**	.083 (.008)**	.086 (.008)**
Residual variance	.233 (.001)**	.233 (.001)**	.233 (.001)**	.233 (.001)**	.233 (.001)**
Model Fit Indices					
Wald Chi^2	5805.76	5798.64	5727.67	5718.92	5715.69
-2 x Log Likelihood	-3811.95	-3808.86	-3841.76	-3838.67	-3837.16
N. Level-1 Units	53430	53430	53430	53430	53430
N. Level-2 Units	58	58	58	58	58

*Non-standardized coefficients with standard errors in parentheses. * p < 0.1 (two-tailed), ** p < 0.05 (two-tailed). Models include the rest of the individual-level control variables: gender, age, level of education, income, associational membership, ideology, life satisfaction, satisfaction with household financial situation, interpersonal trust, and interest in politics.*

Online Appendix 14. Predictors of political protest in democracies

Table OA17. Random intercept models (replicating Models 1.4 and 1.5)

	Model OA17.1	**Model OA17.2**
Individual-Level Effects		
Gender (Male=1)	.015 (.002)*	.015 (.002)*
Age	-.001 (.000)**	-.001 (.000)**
Low education (dummy)	-.109 (.003)**	-.109 (.003)**
Medium education (dummy)	-.067 (.003)**	-.067 (.003)**
Income	.024 (.005)**	.024 (.005)**
Associational membership	.075 (.003)**	.075 (.003)**
Ideology	-.082 (.004)**	-.082 (.004)**
Life satisfaction	-.002 (.006)	-.002 (.005)
Satisfaction with financial situation	-.043 (.005)**	-.043 (.005)**
Interpersonal trust	.020 (.003)**	.020 (.003)**
Interest in politics	.199 (.004)**	.199 (.004)**
Religious belief	-.020 (.005)**	-.020 (.005)**
Religious social behavior	.017 (.005)**	.017 (.005)**
Minority status	.001 (.004)	.001 (.004)
Catholic	-.025 (.005)**	-.025 (.005)**
Protestant	-.027 (.006)**	-.027 (.006)**
Independent	-.020 (.008)**	-.020 (.008)**
Evangelical	-.029 (.009)**	-.029 (.009)**
Orthodox	-.034 (.008)**	-.034 (.008)**
Muslim	-.038 (.008)**	-.038 (.008)**
Buddhist	-.003 (.010)	-.003 (.010)
Hindu	-.048 (.013)**	-.049 (.013)**
Jewish	-.001 (.020)	-.001 (.021)

Table OA17 (continued)

	Model OA17.1	Model OA17.2
Country-Level Effects		
Pew GRI	-.019 (.008)**	-
RAS religious regulation	-	-.004 (.002)
Polity score	.009 (.008)	.013 (.007)*
GDP per capita (PPP, logged)	.056 (.018)**	.045 (.018)**
Variance Components		
Random intercept variance	.095 (.009)**	.095 (.009)**
Residual variance	.243 (.001)**	.243 (.001)**
Model Fit Indices		
Wald chi^2	7423.87	7423.73
-2 x Log Likelihood	-713.49	-713.58
N. Level-1 Units	48528	48528
N. Level-2 Units	53	53

*Excludes countries that have Polity IV scores lower than 0. Non-standardized coefficients with standard errors in parentheses. * $p < 0.1$ (two-tailed), ** $p < 0.05$ (two-tailed).*

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