

Online Appendix

1 SSI: Full Models

Table OA1: Changes in past week's church attendance and prayer, Pre- to Post-election

	(1)	(2)	(3)	(4)
	Church		Prayer	
Republican	0.47** (0.24)	0.44* (0.25)	0.41* (0.23)	0.52** (0.25)
Independent	-0.02 (0.25)	0.04 (0.25)	0.02 (0.22)	0.17 (0.23)
Lagged DV	4.54** (0.20)	4.61** (0.21)	4.46** (0.19)	4.42** (0.20)
Female		-0.02 (0.20)		0.46** (0.20)
Hispanic		0.04 (0.53)		-0.48 (0.50)
Black		0.52 (0.41)		1.02** (0.42)
Other race		0.86 (0.56)		-0.11 (0.37)
Age		-0.07 (0.05)		0.00 (0.04)
Age squared		0.00** (0.00)		0.00 (0.00)
2nd income quartile		0.17 (0.29)		0.01 (0.27)
3rd income quartile		0.01 (0.34)		-0.08 (0.32)
4th income quartile		0.43 (0.32)		-0.19 (0.34)
Missing income quartile		0.50 (0.89)		-0.05 (0.94)
Some college		0.02 (0.29)		-0.34 (0.26)
College degree		-0.09 (0.28)		-0.15 (0.29)
Graduate degree		0.05 (0.32)		-0.25 (0.34)
Northeast		-0.22 (0.33)		-0.21 (0.27)
South		0.28 (0.26)		0.30 (0.24)
West		-0.18 (0.29)		0.23 (0.28)
Intercept	-3.00** (0.19)	-2.14* (1.19)	-1.75** (0.17)	-2.38** (0.92)
Observations	1404	1404	1405	1405

Logistic regression estimates. Robust standard errors in parentheses.

* $p < .10$, ** $p < 0.05$

Table OA2: Changes in past week's church attendance and prayer, Pre- to Post-election

	(1)	(2)	(3)	(4)
	Church		Prayer	
Republican	2.28** (0.86)	2.18** (0.89)	3.01** (0.80)	2.65** (0.81)
Independent	0.57 (0.97)	0.44 (0.98)	2.50** (0.87)	2.19** (0.88)
Lagged DV	4.58** (0.20)	4.65** (0.22)	4.53** (0.20)	4.47** (0.21)
Obama Victory Scale	0.21 (0.19)	0.19 (0.19)	0.51** (0.17)	0.42** (0.17)
Obama Scale X Rep	-0.61** (0.25)	-0.59** (0.26)	-0.72** (0.22)	-0.59** (0.23)
Obama Scale X Ind	-0.12 (0.26)	-0.07 (0.26)	-0.63** (0.23)	-0.52** (0.23)
Female		-0.01 (0.20)		0.47** (0.20)
Hispanic		0.04 (0.53)		-0.42 (0.49)
Black		0.44 (0.41)		0.83** (0.40)
Other races		0.84 (0.56)		-0.11 (0.36)
Age		-0.08* (0.05)		0.00 (0.04)
Age squared		0.00** (0.00)		0.00 (0.00)
2nd income quartile		0.14 (0.30)		0.04 (0.27)
3rd income quartile		-0.03 (0.34)		-0.07 (0.32)
4th income quartile		0.45 (0.33)		-0.16 (0.34)
Missing income quartile		0.44 (0.87)		-0.05 (0.90)
Some college		0.03 (0.29)		-0.34 (0.26)
College degree		-0.09 (0.28)		-0.14 (0.29)
Graduate degree		0.10 (0.32)		-0.21 (0.34)
Northeast		-0.20 (0.33)		-0.19 (0.27)
South		0.29 (0.26)		0.31 (0.24)
West		-0.20 (0.29)		0.20 (0.28)
Intercept	-3.89** (0.76)	-2.78** (1.37)	-3.85** (0.72)	-4.04** (1.12)
Observations	1404	1404	1405	1405

Logistic regression estimates. Robust standard errors in parentheses.

* $p < .10$, ** $p < 0.05$

I replicate the main SSI results using additional dependent variables that represent two additional aspects of Green’s (2010) religious typology: religious belonging (identification) and religious believing. These results, coupled with the religious behaviors presented in the main text of the paper, represent Green’s three main measures of religion.

First, I create a four-point measure of religious identification ranging from strong non-identifier to a strong religious identifier. The first question in the sequence asks: “What religion do you identify with?” Respondents then receive a follow-up based on their response. If the respondent identifies with a religion they are asked: “Do you identify strongly or not strongly as a [religion from first question]?” If the respondent does not identify with a religion, she is asked: “Do you feel closer to one religion over another?” The scale captures a more nuanced picture of religious identification. Lim, MacGregor, and Putnam (2010) show that we cannot categorize individuals simply into “identifiers” and “non-identifiers”, as some move between identifying and not identifying over relatively short periods of time. I present these results in Table OA3.

Second, I draw on the compensatory control literature for two questions that ask the belief in God. I gave respondents two statements about the belief in a controlling God and the belief that events unfold according to God’s, or a nonhuman entity’s, plan. Respondents then had a seven-point scale to express the extent of their agreement with the statement. The two questions asking about a controlling God are scaled into a single measure ($\alpha = 0.59$). This variable allows me to replicate the findings found in the compensatory control literature. I present the results in Table OA4.

Table OA3: Changes in religious identification, Pre- to Post-election

	(1)	(2)
	Religious identification scale	
Republican	0.46** (0.16)	0.54** (0.17)
Independent	-0.11 (0.14)	-0.07 (0.15)
Lagged DV	7.14** (0.33)	7.21** (0.34)
Female		0.17 (0.13)
Hispanic		0.22 (0.28)
Black		0.53* (0.28)
Other races		0.35 (0.34)
Age		-0.05** (0.02)
Age squared		0.00** (0.00)
2nd income quartile		0.06 (0.19)
3rd income quartile		0.17 (0.20)
4th income quartile		0.25 (0.21)
Missing income quartile		0.70 (0.50)
Some college		-0.04 (0.17)
College degree		-0.31* (0.18)
Graduate degree		-0.37* (0.20)
Northeast		0.01 (0.18)
South		0.03 (0.17)
West		0.09 (0.18)
cut1 Intercept	1.59** (0.16)	0.76 (0.62)
cut2 Intercept	2.38** (0.20)	1.55** (0.63)
cut3 Intercept	5.49** (0.30)	4.70** (0.67)
Observations	1401	1401

Ordered logistic regression estimates. Robust standard errors in parentheses.

* $p < .10$, ** $p < 0.05$

Table OA4: Changes in belief in a controlling God, Pre- to Post-election

	(1)	(2)
	Belief in a controlling God	
Republican	0.05** (0.02)	0.05** (0.02)
Independent	-0.02 (0.02)	-0.02 (0.02)
Lagged DV	0.50** (0.03)	0.49** (0.03)
Female		0.01 (0.02)
Hispanic		0.08** (0.03)
Black		0.06* (0.03)
Other races		0.07** (0.03)
Age		0.00 (0.00)
Age squared		-0.00 (0.00)
2nd income quartile		-0.01 (0.02)
3rd income quartile		-0.01 (0.02)
4th income quartile		-0.00 (0.02)
Missing income quartile		0.07 (0.04)
Some college		0.00 (0.02)
College degree		-0.05** (0.02)
Graduate degree		-0.04* (0.02)
Northeast		-0.07** (0.02)
South		-0.05** (0.02)
West		-0.04* (0.02)
Intercept	0.30** (0.02)	0.26** (0.07)
Observations	1404	1404

OLS estimates. Robust standard errors in parentheses.

* $p < .10$, ** $p < 0.05$

2 Ruling out alternative explanations in the SSI data

The first wave of the survey was conducted between October 17 and October 31, 2012. 78% of the preelection surveys were completed by October 20, 95% by October 25, and 100% by October 31. The second wave of the survey took place between November 14 and November 27, 2012. Over half (52%) of the postelection surveys were completed within two days of the start date (November 15), 75% were completed by November 19, 90% by November 21, and 100% by November 27, 2012. The narrow time window makes it difficult to attribute the reported changes in behavior to something other than the election. Although difficult, it is not impossible. I address two possibilities below.

2.1 Hurricane Sandy

A first concern relates to the timing of Hurricane Sandy. Hurricane Sandy's gale force winds and heavy rain began on October 25 in Florida and continued to move up the coast over the next week, resulting in the second-costliest hurricane in United States history. The nature and magnitude of Hurricane Sandy may have changed partisans' religious practices over the short time period in two ways.

First, the storm could have affected short-term religious practices. Hurricane Sandy made landfall on October 25th. At this point, the first wave of the study was in the field. If the storm caused people to attend church (or not) or pray (or not), my baseline pre-treatment measures on the dependent variable may be artificially biased, which would affect subsequent comparisons. This does not seem to be the case, as 87% of the data had been collected before October 25, 2013. Excluding the late respondents from the analysis yields the same substantive results.

Second, the attrition between survey waves may not have been random. Hurricane Sandy may have kept a specific type of person from answering the second wave of the survey. There do not appear to be differences in the make-up of the two survey waves, most importantly

with respect to geographic distribution. New York and New Jersey, the two states that were hit the hardest by the storm, made up 8.4% of the first wave of the study and 8.6% of the second wave. This finding also holds when I look at all the states affected by the storm (19.8% of wave 1 and 20.2% of wave 2).

As an added check, I re-ran the analyses excluding respondents hit by the storm. I present the full results in Table OA5. I estimate each dependent variable twice. The first sub-sample excludes New York and New Jersey, while the second sub-sample additionally excludes Connecticut, Delaware, D.C., Maine, Rhode Island, Pennsylvania, and Maryland. I find the same substantive results when looking at the direct effects of partisanship: Republicans reported greater increases in religious service attendance and prayer between the two waves compared to Democrats. I further find the same substantive effects when replicating the interactive models: Republicans who believed Romney would win the election saw greater changes in religious behavior relative to Republicans who believed Obama would win.

Table OA5: Robustness checks for Hurricane Sandy

	(1)	(2)	(3)	(4)
	Church		Prayer	
	Limited	Extensive	Limited	Extensive
Republican	0.39*	0.42*	0.45*	0.57**
	(0.22)	(0.23)	(0.27)	(0.28)
Independent	-0.07	-0.09	0.06	0.15
	(0.27)	(0.31)	(0.25)	(0.27)
Lagged DV	4.74**	4.92**	4.50**	4.54**
	(0.23)	(0.26)	(0.21)	(0.23)
Female	-0.01	-0.07	0.40*	0.29
	(0.22)	(0.25)	(0.21)	(0.23)
Hispanic	0.27	0.07	-0.41	-0.47
	(0.55)	(0.61)	(0.48)	(0.52)
Black	0.51	0.67	1.12**	1.14**
	(0.44)	(0.51)	(0.46)	(0.50)
Other races	0.70	1.15*	0.04	0.04
	(0.64)	(0.69)	(0.42)	(0.50)
Age	-0.08*	-0.05	0.01	0.03
	(0.05)	(0.05)	(0.04)	(0.04)
Age squared	0.00**	0.00*	-0.00	-0.00
	(0.00)	(0.00)	(0.00)	(0.00)
2nd income quartile	0.07	-0.11	-0.12	-0.20
	(0.32)	(0.34)	(0.28)	(0.30)

3rd income quartile	0.05 (0.36)	-0.03 (0.39)	-0.18 (0.33)	-0.11 (0.35)
4th income quartile	0.53 (0.35)	0.82** (0.35)	-0.32 (0.36)	-0.26 (0.40)
Missing income quartile	-0.35 (0.90)	-1.12 (1.17)	-1.05 (0.83)	-1.37 (0.93)
Some college	-0.12 (0.30)	-0.03 (0.34)	-0.35 (0.27)	-0.42 (0.29)
College degree	-0.26 (0.30)	-0.23 (0.34)	-0.24 (0.31)	-0.28 (0.34)
Graduate degree	-0.20 (0.35)	-0.32 (0.39)	-0.35 (0.35)	-0.43 (0.39)
Northeast	-0.51 (0.41)	-0.16 (0.40)	-0.40 (0.33)	-0.46 (0.77)
South	0.28 (0.27)	0.35 (0.29)	0.30 (0.25)	0.41 (0.26)
West	-0.22 (0.30)	-0.23 (0.32)	0.23 (0.28)	0.23 (0.29)
Intercept	-1.79 (1.25)	-2.58** (1.25)	-2.38** (0.98)	-2.77** (1.06)
Observations	1282	1119	1283	1120

Logistic regression estimates. Robust standard errors in parentheses.

* $p < .10$, ** $p < 0.05$

2.2 Seasonality

A second concern relates to a seasonality increase in religiosity. Thanksgiving fell on November 22 in 2012, which means the results could be driven by Republicans attending church or praying on account of Thanksgiving, not as a psychological compensating mechanism. Although a possibility, it is unlikely that seasonality alone can explain these results. 90% of the second wave was collected before Thanksgiving. Limiting the sample to only those responses that were collected on or before November 21, the same general results appear. The partisan gap that emerges between Republicans and Democrats looks substantively and statistically similar to the gap that appears when using the full sample of respondents.

Models that focus on those who responded after Thanksgiving produce imprecise estimates, due to the small sample size. Only 126 respondents completed the second wave of the study on or after Thanksgiving. The partisan coefficients that estimate the change over time for Republicans and Democrats are not statistically significant at conventional levels (p-value

= 0.44 for church attendance; p-value = 0.21 for prayer), leaving researchers to wonder how to interpret these results. One interpretation is that the results using data collected after Thanksgiving are comparable to the results using data collected before Thanksgiving, but that a statistically significant result cannot be detected because the models are underpowered. A second interpretation is that there is no gap between Republicans and Democrats in the later data. This would indicate that whatever immediate partisan effect took place had subsided as time wore on. The data do not allow for me to distinguish between these two possibilities. But the data do rule out the possibility that respondents who took the survey around Thanksgiving drive the overall results.

I also look specifically at how Republicans' wave 2 religiosity varies as a function of when they took the second wave of the survey. If the concern is that Republicans are more likely to attend church and pray around the holidays relative to Democrats (thereby producing a religiosity gap), then I would expect to find evidence of Republicans' religiosity varying based on when they took the survey. I do this in two ways for both dependent variables. First, I divided respondents into roughly equal thirds, based on when they took the survey.¹ Second, I categorized people as having taken the survey on or after Thanksgiving (1) or before (0). In neither model specification and for neither dependent variable, do I find substantively or statistically meaningful results.²

3 Who thought Romney would win the election?

Looking at how Republicans' expectations about the election correlate with their changing religiosity shows how the compensatory control theory might work. Because the political

¹Because there is not a normal distribution of when people took the survey, there is not exactly an equal number of people in each tercile. Roughly 40% of the sample are in the first third, corresponding to November 14. Another 39% are in the second third, corresponding to survey dates between November 15 and 19, inclusive. And the remaining 21% of the sample are in the final third and completed the survey between November 20 and 27th.

²For example, when comparing those who took part in the survey after Thanksgiving versus before, there is no detectable difference for either church attendance (logit coefficient = 0.15; p-value = 0.68) or prayer (logit coefficient = 0.2; p-value = 0.59).

landscape did not change for those Republicans who foresaw Obama’s re-election, we should see larger effects among those for whom the political landscape did shift—Republicans who thought Romney would win. These results, however, do not rule out the possibility that people who thought Romney was going to win is somehow fundamentally different from those who did not think he was going to win. I address this concern by looking at how individuals differ on key variables.

Table OA6 presents the average values for key variables based on Republican respondents’ perceptions of who would win the election in Wave 1. Looking first at the two main dependent variables used in the paper, there is virtually no difference between Republicans who do and do not believe Romney would win on the church and prayer questions, measured in Wave 1. There is also no difference in the proportion of self-identified born-again Christians in the two groups, nor is there a statistically significant difference in Republicans’ views about whether there is a controlling, all-powerful God. Republicans’ views about the expected election outcome do not correspond with their own religious behaviors. Looking at the data another way, 55% of Republicans thought Romney would win, regardless of whether they had gone to church in the past seven days (55.16%) or not (55.25%).³ Religious practices are not correlated with expectations about the election outcome.

³Similarly, 53% of Republicans who did not pray in the week before Wave 1 thought Romney would win versus 56% of Republicans who did. Finally, Republicans who are born-again Christians and not thought Romney would win at the same rate (55.27% versus 55.17%).

Table OA6: How Republicans differed on Wave 1 covariates based on predictions of election outcome

	Do not believe Romney will win	Believe Romney will win	Difference
Church past 7 days	0.38 (0.03)	0.38 (0.03)	0.00 (0.04)
Pray past 7 days	0.75 (0.02)	0.78 (0.02)	-0.03 (0.03)
Born-again Christian	0.42 (0.03)	0.42 (0.02)	0.00 (0.04)
Believe in controlling God	0.70 (0.02)	0.68 (0.02)	0.02 (0.02)
College degree	0.41 (0.03)	0.39 (0.02)	0.02 (0.04)
South	0.34 (0.03)	0.40 (0.02)	-0.06* (0.03)
Bottom income quartile	0.17 (0.03)	0.19 (0.02)	-0.02 (0.03)
Top income quartile	0.34 (0.03)	0.28 (0.03)	0.06* (0.03)

Note: Republican subsample only. All variables use Wave 1 measures and have been re-scaled to range between 0 and 1. * < 0.1, ** < 0.05. Standard errors in parentheses.

The lower portion of the table looks other relevant demographic characteristics that may be correlated with expectations about the outcome.⁴ Here, I find that Southerners are more likely to believe Romney would win, and Republicans in the top income quartile are less likely to think that Romney would win the election. These demographic differences pose a problem if we think these variables are correlated with change in religiosity over time.

As these demographic variables are correlated with both partisanship and religiosity, it is important that these variables are controlled for in the models (they are). But this raises the concern that the effect sizes may differ for people based on geographic location or income. To test for this, I re-ran the relevant models for Southerners and non-Southerners and for people with different income levels, separately and in a single model that includes interaction terms. I find no heterogenous effects based on region of residence or income level despite

⁴I run additional tests for all the control variables included in the main paper's models. I find no statistical differences in these variables and therefore only present results are theoretically interesting.

these types of people not being equally represented in the different groups.

Despite religious practices looking similar among Republicans with different expectations about the election, I cannot rule out all alternative explanations related to why some thought Romney would win and others thought Obama would win. We know these opinions are not randomly distributed throughout the population. As such, I cannot rule out the possibility that certain types of people who believed Romney would win the election increased their short-term religious behaviors for reasons unrelated to politics. The results are therefore suggestive of the underlying theory, that partisans are compensating, by showing that the most likely to theoretically compensate are also the ones whose behaviors are shifting. The ANES cross-sectional data, which looks at multiple changes in the political landscape, offers an additional check on these findings.

4 SSI: Predicted probabilities and their interpretations

Table OA7 provides more detailed results than the main results presented in the paper. In addition to replicating the marginal effects at the bottom of the table, the table presents the predicted probabilities for Independents (also presented in the paper), Democrats, and Republicans. The marginal effects show that Republicans' levels of religiosity was larger than Democrats after the election relative to before the election, but the marginal effects do not shed light on why this is the case. The marginal effect could signal that everyone's levels of religiosity increased, but Republicans' religiosity increased to a greater extent. Or it could be the case that everyone's religiosity decreased, but Democrats' religiosity decreased to a larger extent.

Independents offer an important baseline for comparison. Independents should be relatively immune to the electoral outcomes as they do not prefer one party to the other. Conditional on not having been to church or praying in the week preceding the first wave of the survey, 4.3% of Independents reported that they had been to church and 16.3% had

prayed in the week leading up to the second wave of the survey. The change among Independents can be thought of as a combination of a short-term apolitical shift in religious engagement and a statistical artifact from using binary dependent and lagged dependent variables. In this case, estimating the probability of engaging in a behavior (1) or not (0) is estimated having set Wave 1's church attendance and prayer to 0, meaning that the respondent did not engage in these activities previously. The predicted probability is therefore the probability that an Independent would attend church or pray, conditional on not having doing so before. By definition, the probability must be 0 or greater, and any sort of change from "no" to "yes" will produce a non-zero probability. Consequently, I am particularly interested in Democrats' and Republicans' probabilities relative to Independents'.

Democrats look virtually identical to Independents. 4.5% and 14.5% of Democrats who had not been to church or prayed in the week before the first survey wave reported did so before the second wave of the survey. In contrast, Republicans' probability of attending church and praying was 6.6% and 22.3%, respectively. While the probabilities of engaging in religious behaviors cannot be less than zero, the probability of engaging in such behaviors conditional on having previously skipped the behaviors is higher for Republicans than Democrats, and is the same for Democrats and Independents.

Table OA7: Predicted probabilities and marginal effects from SSI panel

Prediction	Church	Pray
	Probability attended church past week	Probability prayed past week
Baseline predictions		
Partisanship = Independent	4.3% (1.6%, 6.9%)	16.3% (7.8%, 24.8%)
Partisanship = Democrat	4.5% (2.2%, 8.1%)	14.5% (8.5%, 22.3%)
Partisanship = Republican	6.6% (3.3%, 11.2%)	22.3% (12.8%, 33.7%)
Marginal effect of shift in partisanship from Democrat to Republican	2.2% (0.1%, 4.7%)	7.8% (1.6%, 15.3%)

Note: Table entries are marginal effect calculations with simulated 90% confidence intervals (King, Tomz, and Wittenberg 2000) in parentheses. The baseline prediction and marginal effects estimates are created for the average respondent. In this sample, the estimates represent a 48-year-old white woman living in the Midwest, with some college education and falls between the 25 and 50% on household income. For both models, the lagged dependent variable is set to 0: the respondent reported not attending religious services and not praying in the previous seven days.

Another way to analyze predicted probabilities would be to look at the probabilities of partisans conditional on having reported attending church or praying in the first wave of the survey. Conditional on having gone to church or prayed in the week before Wave 1, we would expect most of these people to report having done the same in Wave 2. If, however, the election affected partisans differently, then we would expect Republicans to stay in the pews and to continue praying at a higher rate than Democrats. And again, Independents represent an ideal comparison of what sort of naturally-occurring variation we might expect over time. The results are substantively identical, but reversed, as the ones presented in Table OA7. For example, the probability of having attended church in the week before the Wave 2 survey, conditional on having attended in the week before Wave 1, is 0.81 for both Independents and Democrats. In contrast, the probability of 0.86 for Republicans indicates that Republicans who attended before the election are more likely to remain in attendance after the election compared to Democrats. Because it is costly to attend church, it makes

sense that a greater percentage of people stopped attending than started attending. But because a majority of respondents, both Democrats and Republicans, did not attend church in the week leading up to the first wave, the changes in probabilities leads to a net increase in average church attendance among Republicans, and no net change for Democrats. Similarly, Republicans who had prayed in the week leading up to the first wave of the survey had a higher probability of praying in the week leading up to the second wave of the survey (0.96) compared to Democrats who had prayed in the week prior to the first wave (0.93). When the act is less costly, a greater percentage of people being praying and a lower percentage stops. And yet, the same partisan gap in religious change appears.

5 SSI: Marginal effects for different types of people

This section replicates the main results from Table 3 for other types of respondents. Because linearity assumptions are often not met, I chose to use a series of binary variables as control variables in the main models, including for education and income. And although the percentage of respondents in each category for gender, education, income, and region varied across the parties, the modal response remained the same. For example, although Republicans earned on average more than Democrats in the sample, the modal income response for both Democrats and Republicans was the 25-50th income percentile (which is included in the model using three dummy variables). Similarly, even though women are more likely to be Democrats than Republicans, female is the modal sex response among both Republicans and Democrats in the sample. Consequently, the main results presented in the paper accurately reflect the modal responses for both Democratic and Republican respondents. The two interval-level variables in the model are age and age-squared, and these averages do differ across the parties. The average age of Republicans in the sample is 50.5 while the average age of Democrats is 47.1. Table OA8 replicates Table 3 in the main text of the paper using the average age of Republican respondents (top part of the panel) and the average age

of Democratic respondents (bottom part of the panel). The results are substantively and statistically similar to the main results presented from the paper.

Table OA8: Marginal effects for shifts in partisanship and age

Prediction	Church	Pray
	Probability attended church past week	Probability prayed past week
Age set to average Republican (50.5)		
Baseline prediction	3.8%	16.7%
Partisanship = Independent	(1.9%, 6.9%)	(8.8%, 26.7%)
Marginal effect of shift in partisanship from Democrat to Republican	1.8% (0.1%, 4.0%)	7.6% (1.6%, 14.9%)
Age set to average Democrat (47.1)		
Baseline prediction	3.7%	16.1%
Partisanship = Independent	(1.8%, 6.5%)	(8.9%, 27.0%)
Marginal effect of shift in partisanship from Democrat to Republican	1.8% (0.1%, 3.9%)	7.1% (1.0%, 14.1%)

Note: Table entries are marginal effect calculations with simulated 90% confidence intervals (King, Tomz, and Wittenberg 2000) in parentheses. The baseline prediction and marginal effects estimates are created for the average respondent. In this sample, the estimates represent a woman living in the Midwest, with some college education and falls between the 25 and 50% on household income. For both models, the lagged dependent variable is set to 0: the respondent reported not attending religious services and not praying in the previous seven days. The top results set the age and age-squared variable to the mean age among Republican respondents (50.5). The bottom results set the age and age-squared variable to the mean age among Democratic respondents (47.1).

Table OA9 presents the marginal effects for different groups of respondents. The top portion of the table presents the results for four groups of individuals in which I vary SES and region of residence, two sets of variables that we know to be associated with both party identification and religiosity. The result is four groups: low SES Southerner, high SES Southerner, low SES New Englander, high SES New Englander. In coding low SES, I set education at having received a high school degree but did not go on to any sort of additional education and income as being in the bottom 25% of the income distribution. In coding high

SES, I set education at having received additional training after earning an undergraduate degree and falling in the top 25% of the income distribution. The top set of results sets the lagged religiosity questions to zero, indicating that they did not attend church (column 1) or pray (column 2) in the wave before the first wave of the survey. The remaining control variables are set at the mean or mode for the specific subgroup identified.

The results look remarkably similar to the main results presented in the paper. The marginal effect on church attendance ranges between 1.5%, low SES residing in New England, and 3.1%, high SES residing in the South. The marginal effect presented in the paper is 2.2%. Again, the probability of praying conditional on not having prayed in Wave 1 is higher than church attendance, ranging from 6% to 9%, while the main result presented in the paper was a marginal effect of 7.8%. The similarity of these results is unsurprising when considering that even key demographic controls related to partisanship and religiosity, such as region of residence and socioeconomic status, are likely uncorrelated with changes in religiosity across the survey waves. These results indicate that no one single group is driving the overall significant result found in the logistic regression analysis. Instead, the political landscape is able to affect many different types of people.

The lower part of the table replicates the same results, but setting lagged religiosity to 1, indicating that the respondent either attended church or prayed in the week before the first wave of the survey. The results are both interesting and intuitive. Again, I find statistically significant marginal effects for the four subgroups. Because I condition on having engaged in the religious behavior before wave 1, the marginal effects on church attendance, ranging between 4.3% and 6.6%, represent the difference between Republicans and Democrats who continue attending after the election. Larger numbers indicate that more Republicans remained in the pews than Democrats over the short time period. For prayer, however, the marginal effects range from 2.1% to 3.8%. In these model specifications, the marginal effects are larger for church attendance than prayer.

This magnitude of the effects differs from the results presented above and in the paper.

But the explanation for why this occurs is the same. In the paper, I explain the larger effect on prayer: “likely reflects that praying can be done alone, at any time, and anywhere, whereas there are higher costs associated with attending church.” Therefore, just as it makes sense that prayer is easier to start relative to church attendance, conditional on not having previously done so, dropping away from church is also easier to do than dropping away from praying, conditional on having done so previously.

Table OA9: Marginal effects for different groups

Prediction	Church	Pray
	Probability attended church past week	Probability prayed past week
Marginal effect of shift in partisanship from Democrat to Republican		
<i>Did not engage in religious behaviors before wave 1</i>		
Low SES Southerner	2.3% (0.04%, 6%)	9% (1.9%, 17%)
High SES Southerner	3.1% (0.06%, 7%)	8.4% (2%, 16%)
Low SES New Englander	1.5% (0.05%, 4%)	6.6% (1.3%, 14%)
High SES New Englander	2% (0.05%, 5%)	6% (1.2%, 12.2%)
<i>Engaged in religious behaviors before wave 1</i>		
Low SES Southerner	5.1% (0.14%, 11%)	2.1% (0.4%, 4.4%)
High SES Southerner	4.3% (0.11%, 10%)	2.5% (0.45%, 6%)
Low SES religious New Englander	6.6% (0.16%, 14%)	3.8% (0.75%, 8%)
High SES New Englander	5.9% (0.14%, 12%)	3.1% (0.65%, 6.1%)

Note: Table entries are marginal effect calculations with simulated 90% confidence intervals (King, Tomz, and Wittenberg 2000) in parentheses. For the high education, high income categories, estimates are created using a respondent with a college degree who is in the top 25% of the income distribution. For the low education, low income categories, estimates are created using a respondent with a high school degree and no additional education or vocational training and in the bottom 25% of the income distribution. Religious respondents are those we reported attending church (in column 1) or praying (in column 2) in the week leading up to Wave 1 of the survey. Other variables are set to the mode or mean based on the specific classifications.

6 Alternative ANES specifications

The main ANES results in the paper include control variables, but these variables are not interacted with the *Switch* indicator. This decision allows the constitutive terms to be more easily interpretable and the coefficients less model dependent. But this strategy does not allow the control variables' effect on religiosity to vary over time. It also opens the door to the possibility that a variable other than partisanship actually produces the over-time changes found in the data.

Table OA10 replicates the main table presented in the model, but also interacts each control variable with the *Switch* indicator. It is important to note that now the *Switch* variable does not have an independent meaning, as it is the effect of switching the party of the president when all the control variables are equal to zero, leading to impossible and nonsensical combinations. Importantly though, the interaction terms between partisanship and party switching are substantively and statistically similar to the main results in the paper. This rules out the possibility that the main effects are driven by another variable's effect on religious change.

Out of the 18 model specifications, the *Rep X Switch* indicator loses its statistical significance once. In Column 6 of the top panel (H.W. Bush to Clinton), the coefficient is 0.04 with a p-value of 0.15. Although not statistically significant at conventional levels, the result remains statistically suggestive and substantively noteworthy given that religious non-identification rates were consistently low in the 1980s and early 1990s. In a second model specification that employs a logit model and interacts the control variables with the *Switch* variable the *Switch X Rep* coefficient is 0.48 with a p-value of 0.06.

Table OA10: Changes in religiosity over time

	(1)	(2)	(3)	(4)	(5)	(6)
H.W. Bush to Clinton						
	Church		Rel guide		Rel ID	
Republican	0.02 (0.02)	0.05** (0.02)	-0.03 (0.02)	0.03 (0.02)	-0.04 (0.03)	0.02 (0.03)
Independent	-0.08** (0.02)	-0.04** (0.02)	-0.09** (0.02)	-0.02 (0.02)	-0.11** (0.02)	-0.09** (0.02)
Switch	-0.03** (0.02)	-0.09* (0.05)	-0.04** (0.02)	-0.07 (0.09)	-0.03 (0.02)	-0.27** (0.11)
Rep X Switch	0.06** (0.03)	0.04* (0.02)	0.06** (0.03)	0.05** (0.03)	0.06** (0.03)	0.04 (0.03)
Ind X Switch	0.05** (0.02)	0.05** (0.02)	0.06** (0.03)	0.05** (0.02)	0.07** (0.03)	0.06** (0.03)
Controls	No	Yes	No	Yes	No	Yes
Linear time trends	No	Yes	No	Yes	No	Yes
Constant	0.41** (0.01)	-0.86 (6.32)	0.61** (0.01)	2.47 (6.86)	0.88** (0.01)	-32.93** (9.26)
N	6,056	6,056	6,030	6,030	4,176	4,176
Years	1988-2000		1988-2000		1988-2000	
Clinton to W. Bush						
	Church		Rel guide		Rel ID	
Republican	0.08** (0.01)	0.09** (0.01)	0.03** (0.01)	0.09** (0.01)	0.03 (0.02)	0.06** (0.02)
Independent	-0.03** (0.01)	0.00 (0.01)	-0.03** (0.01)	0.02* (0.01)	-0.05** (0.02)	-0.02 (0.02)
Switch	0.04* (0.02)	0.21** (0.10)	0.03 (0.02)	0.21* (0.11)	0.04* (0.02)	-0.18 (0.12)
Rep X Switch	-0.13** (0.03)	-0.17** (0.03)	-0.05 (0.03)	-0.16** (0.03)	-0.06** (0.03)	-0.13** (0.03)
Ind X Switch	-0.07** (0.03)	-0.07** (0.03)	-0.05 (0.03)	-0.09** (0.03)	-0.04 (0.03)	-0.04 (0.03)
Controls	No	Yes	No	Yes	No	Yes
Linear time trends	No	Yes	No	Yes	No	Yes
Constant	0.38** (0.01)	-0.95 (6.34)	0.57** (0.01)	2.40 (6.88)	0.85** (0.01)	-33.20** (9.30)
N	5,365	5,365	5,342	5,342	3,918	3,918
Years	1992-2008		1992-2008		1992-2008	
W. Bush to Obama						
	Church		Rel guide		Rel ID	
Republican	-0.06** (0.03)	-0.08** (0.03)	-0.02 (0.03)	-0.07** (0.03)	-0.04 (0.03)	-0.07** (0.03)
Independent	-0.10** (0.03)	-0.06** (0.03)	-0.08** (0.03)	-0.06** (0.03)	-0.09** (0.03)	-0.07** (0.03)
Switch	-0.09** (0.02)	0.02 (0.09)	-0.08** (0.02)	-0.03 (0.11)	-0.09** (0.02)	0.02 (0.11)
Rep X Switch	0.16** (0.03)	0.17** (0.03)	0.13** (0.03)	0.17** (0.03)	0.11** (0.03)	0.17** (0.03)
Ind X Switch	0.05* (0.03)	0.03 (0.03)	0.02 (0.03)	0.04 (0.03)	0.01 (0.03)	0.03 (0.03)
Controls	No	Yes	No	Yes	No	Yes
Linear time trends	No	Yes	No	Yes	No	Yes
Constant	0.41** (0.01)	-0.86 (6.32)	0.61** (0.01)	2.47 (6.86)	0.88** (0.01)	-32.93** (9.26)
N	6,438	6,438	6,449	6,449	6,461	6,461
Years	2000-2012	21	2000-2012	2000-2012	2000-2012	2000-2012

Note: Coefficients are OLS estimates. Robust standard errors in parentheses. * p-value < 0.1, ** p-value < 0.05. Two-tailed test. Democrat is excluded as the partisan reference category. Control variables include: race, age, age-squared, gender, region, income, education, and year. Religious affiliation is also included as control variables in the models using church attendance and religious guidance as the dependent variable.

Table OA11 present the main ANES results using ordered logistic (for church attendance and religious guidance) and logistic (for religious identification) regression. The alternative specification produces virtually identical results, in a statistical sense, as the OLS coefficients in the main body of the paper.

Table OA11: Alternative model specification: MLE

H.W. Bush to Clinton			
	Church	Rel Guide	Rel ID
Republican	0.23** (0.12)	0.19* (0.11)	0.06 (0.22)
Independent	-0.18* (0.10)	-0.09 (0.10)	-0.63** (0.18)
Switch	-0.21 (0.13)	-0.19 (0.14)	-1.17** (0.28)
Rep X Switch	0.21 (0.13)	0.28** (0.13)	0.48* (0.26)
Ind X Switch	0.17 (0.12)	0.23* (0.12)	0.46** (0.21)
Intercept			-279.75** (72.77)
Cut 1 Intercept	4.53 (34.55)	-8.70 (36.18)	
Cut 2 Intercept	5.35 (34.55)	-7.66 (36.18)	
Cut 3 Intercept			
6.01	-6.60 (34.55)	(36.18)	
Cut 4 Intercept			
	6.60 (34.55)		
Cut 5 Intercept			
	7.61 (34.55)		
Year fixed effects	Yes	Yes	Yes
Controls	Yes	Yes	Yes
Observations	6056	6030	4176
Years	1988-2000	1988-2000	1988-2000
Clinton to W. Bush			

	Church	Rel guide	Rel ID
Republican	0.46** (0.07)	0.47** (0.08)	0.49** (0.15)
Independent	0.00 (0.07)	0.14** (0.07)	-0.16 (0.12)
Switch	0.24 (0.18)	0.49** (0.19)	-0.50 (0.35)
Rep X Switch	-0.76** (0.16)	-0.86** (0.17)	-1.11** (0.30)
Ind X Switch	-0.33** (0.15)	-0.47** (0.16)	-0.48* (0.27)
Intercept			-282.78** (72.16)
Cut 1 Intercept	3.91 (34.83)	-9.70 (35.96)	
Cut 2 Intercept	4.73 (34.83)	-8.70 (35.96)	
Cut 3 Intercept	5.40 (34.83)	-7.62 (35.96)	
Cut 4 Intercept	6.03 (34.83)		
Cut 5 Intercept	7.01 (34.83)		
Year fixed effects	Yes	Yes	Yes
Controls	Yes	Yes	Yes
Observations	5365	5342	3918
Years	1992-2008	1992-2008	1992-2008

W. Bush to Obama

	Church	Rel guide	Rel ID
Republican	-0.36** (0.13)	-0.30** (0.14)	-0.67** (0.24)
Independent	-0.36** (0.13)	-0.29** (0.13)	-0.66** (0.23)
Switch	-0.36** (0.11)	-0.41** (0.11)	-1.00** (0.20)
Rep X Switch	0.78** (0.15)	0.81** (0.16)	1.44** (0.27)
Ind X Switch	0.14	0.17	0.42*

	(0.14)	(0.15)	(0.24)
Intercept			0.67**
			(0.33)
Cut 1 Intercept	0.82**	0.64**	
	(0.22)	(0.23)	
Cut 2 Intercept	1.54**	1.40**	
	(0.22)	(0.23)	
Cut 3 Intercept	2.07**	2.40**	
	(0.22)	(0.23)	
Cut 4 Intercept	2.74**		
	(0.22)		
Cut 5 Intercept	3.78**		
	(0.22)		
Controls	Yes	Yes	Yes
Observations	6438	6449	6461
Years	2000-2012	2000-2012	2000-2012

7 Political polarization and over-time compensatory control effects

The political polarization and partisan sorting literatures also provide insight into when we might expect to find evidence of compensatory control in action. The post-World War II era was an anomalous time in American politics marked by low levels of elite polarization (Han and Brady 2007; Rohde 1989; Schlesinger 1985), a consensual political environment (Hetherington 2009), and ideologically heterogeneous parties (Hetherington 2009; Levendusky 2009) relative to other time periods. Beginning in the 1980s, however, party politics began to change. House and Senate members diverged in their policy positioning producing an ideologically polarized Congress and few moderate elected officials (Han and Brady 2007; Hetherington 2001; McCarty, Poole, and Rosenthal 2008; 2001). Although there is debate as to whether partisans followed suit and became more polarized in their policy preferences (see Fiorina, Abrams, and Pope 2005 and Abramowitz and Saunders 2008 for competing

positions), partisans have successfully sorted themselves into parties. Partisan sorting has produced stronger correlations between party and ideology, higher levels of party voting, and less split-ticket voting compared to the 1970s (Hetherington 2009; Levendusky 2009).

These political changes have not only affected voting behavior, but attitudes toward political in-groups and out-groups as well. Partisan dislike for the political out-group has risen dramatically since the 1970s (Haidt and Hetherington 2012; Hetherington 2001; Iyengar, Sood, and Lelkes 2012), and this dislike extends so far that 49% of Republicans and 33% of Democrats report that they would disapprove if their child married someone of the opposing political party, up from 5% and 4% in 1960, respectively (Iyengar, Sood, and Lelkes 2012). Partisans should therefore be more likely to use religion to compensate for politics in recent decades relative to the mid-20th century as now the differences between the parties are stark, political elites are polarized, partisans are effectively sorted, and dislike and distrust toward political opposition is high.

It makes sense that when the differences between the parties increase, the electoral stakes also increase causing people to react to—or compensate for—having a president of a different political party. This is precisely what I find in the results presented in the main text of the paper.

Below, I the cross-sectional ANES results for the church attendance dependent variable going back to 1952.⁵ During this time period the question wording for church attendance changed. To provide a consistent scale of church attendance, I use a four-point scale for church attendance regardless of the number of response options. Table OA12 presents the question wording, response options, and resulting distributions for the church attendance questions during the years of transition. 1968 was the last year the “never, seldom, often, and regularly” options were asked. In 1970 the uppermost category was “almost every week”, and in 1972, the additional option of “every week” was added. The four-point scales in 1968 and 1972 have roughly similar distributions. As such, I keep the coding for both of these

⁵Other indicators of religiosity are not available in all years before the 1980s. As such, I present the results only for church attendance.

question wordings in tact. When looking at the third column, adding together the “almost every week” and “every week” response options in 1972 produces roughly the same results as the 1968 “regularly” option and the 1970 “almost every week” option. As such, I create a four-point church attendance scale where for 1972 and onwards, almost every week, every week, and more than once a week are combined to make the top level of church attendance. Table OA13 replicates the results from 1952 through 1988.

Question wordings of ANES church attendance

1952 - 1968: Would you say you go to church regularly, often, seldom or never?

1970: Would you say you go/do you go to (church/synagogue) almost every week, once or twice a month, a few times a year, or never?

1972 - 1988: Would you say you go/do you go to (church/synagogue) every week, almost every week, once or twice a month, a few times a year, or never?

Table OA12: Changes in church attendance question wording and distributions over time

Before 1968		1970		After 1972	
never	9.13	never	12.38	never	14.96
seldom	35.77	a few times a year	31.03	a few times a year	33.63
often	15.89	once or twice a month	16.44	once or twice a month	12.23
regularly	39.22	almost every week	40.14	almost every week	11.19
				every week	27.27
	100%		100%		100%

Table OA13: Changes in church attendance over time

	Church attendance							
	Ike to Kennedy	LBJ to Nixon	Nixon to Carter	Carter to Reagan				
Republican	0.01 (0.01)	0.01 (0.01)	-0.02 (0.02)	-0.01 (0.02)	0.01 (0.01)	0.02* (0.01)	-0.01 (0.02)	0.01 (0.02)
Independent	-0.03** (0.02)	-0.02 (0.02)	-0.05* (0.02)	-0.03 (0.02)	-0.06** (0.01)	-0.02* (0.01)	-0.06** (0.02)	-0.03 (0.02)
Switch	-0.02 (0.01)	-0.10 (0.06)	-0.03* (0.02)	-0.07 (0.10)	-0.01 (0.02)	0.09 (0.08)	0.01 (0.02)	0.05 (0.08)
Republican X Switch	-0.01 (0.02)	0.01 (0.01)	0.02 (0.03)	0.03 (0.03)	-0.01 (0.03)	-0.01 (0.03)	0.01 (0.03)	0.02 (0.03)
Independent X Switch	0.01 (0.02)	0.01 (0.02)	-0.01 (0.03)	0.01 (0.03)	-0.01 (0.02)	-0.01 (0.02)	0.01 (0.02)	0.01 (0.02)
Controls		Y		Y		Y		Y
Constant	0.68** (0.02)	0.42** (0.06)	0.65** (0.01)	0.28** (0.09)	0.62** (0.01)	0.21** (0.04)	0.61** (0.01)	0.30** (0.07)
N	6,970	6,970	6,372	6,372	6,978	6,978	6,528	6,528
Mean DV	0.67	0.67	0.61	0.61	0.60	0.60	0.60	0.60

Note: Coefficients are OLS estimates. Robust standard errors in parentheses. * p-value < 0.1, ** p-value < 0.05. Two-tailed test. Democrat is excluded as the partisan reference category. Control variables include: race, age, age-squared, income, education, religious affiliation, and year.

Consistent with the expectations stemming from the political polarization and sorting literatures, I do not find evidence of partisanship and the political landscape influencing reported rates of church attendance prior to the increased elite-level polarization and individual-level sorting. These results provide insight into when we should expect to see religious compensation in the future. The three most recent shifts in the party of the president represent a time when party elites are polarized, partisans are well sorted into the parties, voters see relatively large differences between the parties, and individual-level affective polarization is high. When these conditions are not met, however, religious compensation rates may also decrease. As the Democratic and Republican Parties evolve and their relationships with each other and the American public change, we may expect more or less compensation to occur.

All told, the polarization of political elites and the differentiation between the Democratic and Republican Parties did more than produce a politically sorted electorate (Levendusky 2009), the political environment now shapes partisans' apolitical beliefs and behaviors.

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