

The Religiosity of Immigrants in Europe: A Cross-National Study

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This study examines cross-national differences in the religiosity of immigrants in Europe utilizing three different measures of religiosity: religious attendance, praying, and subjective religiosity. Hypotheses are formulated by drawing upon a variety of theories—scientific worldview, insecurity, religious markets, and social integration. The hypotheses are tested using European Social Survey data (2002–2008) from more than 10,000 first-generation immigrants living in 27 receiving countries. Multilevel models show that, on the individual level, religiosity is higher among immigrants who are unemployed, less educated, and who have recently arrived in the host country. On the contextual level, the religiosity of natives positively affects immigrant religiosity. The models explain about 60 percent of the cross-national differences in religious attendance and praying of immigrants and about 20 percent of the cross-national differences in subjective religiosity.

Keywords: *immigrants, religiosity, insecurity theory, religious markets, social integration, scientific worldview.*

INTRODUCTION

The role of immigrants' religion in the integration process has been a topic of discussion in the literature (Foner and Alba 2008; Warner 2007). The steady increase in international migration to Western countries since the 1960s has meant an increase in the foreign-born population in many countries. In the United States, immigrant religion is often viewed from a positive perspective, promoting ethnic identity and socioeconomic integration and facilitating the adaptation process (Portes and Rumbaut 2006; Zhou and Bankston 1998). By contrast, in Western Europe the religiosity of immigrants is often seen as a barrier to integration, as it is associated with interethnic conflicts, discrimination, social distance, and downward mobility (Carlsson and Rooth 2007; Heath, Rethon, and Kilpi 2008; Kalmijn and van Tubergen 2006).

Given the highly debated role of religiosity in the integration of immigrants, scholars have also become interested in studying the degree to which immigrants are religious and the determinants of immigrant religiosity. Several studies have been done on the religiosity of immigrants and their children in the United States (e.g., Alanezi and Sherkat 2008; Cadge and Ecklund 2006; Connor 2009a; Ebaugh and Chafetz 2000; Warner and Wittner 1998), and among immigrants who moved to Canada (Connor 2008, 2009b). In Europe, studies on the religious practices of immigrants have been carried out in Germany (Diehl and Koenig 2009), the Netherlands (Maliepaard, Lubbers, and Gijsberts 2010; van Tubergen 2007), and in Belgium (Smits, Ruiters, and van Tubergen 2010).

In this study, we compare the religiosity of immigrants across European countries. As a result of international migration flows in the past decades, European countries have become much more ethnically and religiously diverse (Castles and Miller 2003). Western European countries like Germany, Belgium, the Netherlands, and Great Britain have been immigrant receiving societies since the 1960s, attracting low-skilled labor migrants from Mediterranean countries, family

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migrants in the context of family formation and reunification, refugees, and immigrants from former colonies. Countries in the South of Europe like Italy, Greece, and Spain that were once major immigrant sending countries have become immigrant receiving countries as well.

Although the size of the foreign-born population in Europe has increased dramatically in the past decades and many European countries have become much more diverse religiously, little is known about the religious practices of immigrants in Europe from a comparative perspective. In this study, we examine how much the religiosity of immigrants differs across European countries. Are immigrants more religious in certain countries than in other countries, and if so, how could we explain these country differences? Based on social integration theory (Need and De Graaf 1996), we examine the influence of the religiosity of the native-born population on the religious practices of immigrants. For example, are immigrants who settled in a highly religious country like Poland or Ireland more religious themselves than immigrants who migrated to a more secular country like Denmark or Sweden?

Similarly, and informed by the theory of Norris and Inglehart (2004) on the link between insecurity and religiosity, we examine the role of economic conditions in the host country. Do immigrants who live in a country with a high unemployment rate and high income inequalities attend religious meetings more often and pray more frequently than immigrants who live in countries with less economic uncertainties? Besides these and other contextual effects, we also examine differences in the composition of immigrant groups across countries. Possibly, the differences in religiosity across European countries are the result of differences in the composition of individual characteristics, such as education.

To address these questions we take a broad perspective on “religiosity” by looking at religious attendance, praying, and subjective religiosity, and by examining the impact of both individual characteristics (e.g., education) and contextual characteristics (e.g., the religiosity of the native-born population). We build upon available cross-national studies of immigrant religiosity (Van Tubergen 2006; Connor 2010) by (1) formulating new hypotheses (e.g., on the role of economic conditions in the host country), (2) comparing more receiving countries (i.e., 27 in our study as against 8 and 16), (3) making use of a high-quality and standardized cross-national data set (European Social Survey, waves 2002, 2004, 2006, and 2008), and (4) including multiple immigrant groups.

THEORY AND HYPOTHESES

In order to explain cross-national differences in immigrant religiosity, we focus on four well-known theories in the sociology of religion (Ruiter and van Tubergen 2009). These are three theories that are subsumed under the secularization paradigm: the insecurity theory (Norris and Inglehart 2004), social integration theory (Need and De Graaf 1996), and scientific worldview theory (Weber 1922/1964). In addition, we test hypotheses derived from the religious market theory (Stark and Iannaccone 1994). We use these four theories because they are frequently discussed in the more general literature in the sociology of religion (Ruiter and van Tubergen 2009). Indeed, these theories have been applied to immigrant religiosity in earlier work. Alanezi and Sherkat (2008) used arguments on communities and normative constraints (i.e., social integration theory) as well as the religious market theory in their study of immigrant religiosity in the United States. Smits, Ruiter, and van Tubergen (2010) used all four theories in their study of Islamic immigrants in Belgium.

Hypotheses are derived at two levels. First, individual characteristics such as education and employment can have an effect on the religiosity of immigrants. Second, over and above these individual effects, contextual effects (e.g., religious diversity and income inequality) can also influence immigrant religiosity. With this multilevel approach the present study aims to investigate to what extent cross-national differences in immigrant religiosity can be due to

cross-national differences in the individual characteristics of immigrants (i.e., *compositional* effects) and/or characteristics of the receiving countries (i.e., *contextual* effects). Cross-level interaction effects are also examined.

Scientific Worldview

One possibility is that the religious practices of immigrants differ across European countries because of unequal sorting in terms of education. A key proposition in the scientific worldview theory is the connection between education and religiosity. This scientific worldview theory argues that with the development of science and increasing educational levels, individuals develop a critical and “mechanistic” worldview (Need and De Graaf 1996; Weber 1922/1964). Such a “modern” and rational worldview, it is assumed, is difficult to combine with a more traditional, religious worldview (Berger 1967). Accordingly, the theory suggests that with the development of science and more educational opportunities, people will become more skeptical of religious claims, and hence become less religious. More educated people are said to have acquired skills that make them more able to identify inconsistencies within and between religions (Smits, Ruiter, and van Tubergen 2010). Although this theory has been debated and criticized (see Stark, Iannaccone, and Finke 1996) it has also received empirical support (e.g., Smits, Ruiter, and van Tubergen 2010). Based on this theory, we hypothesize that *the higher the education of immigrants, the lower their level of religiosity (Hypothesis 1)*. Thus, according to this theory, cross-national differences in religious beliefs and practices of immigrants can be (partly) explained by cross-national variation in the educational level of immigrants.

Insecurity

The main assumption of insecurity theory (Norris and Inglehart 2004) is that insecurities shape and drive the demand for religion. Those individuals who experience insecure living conditions or feel vulnerable to physical, societal, or personal risks, have the need to believe in a higher power, and to have strict and predictable rules. However, those living with more affluent, secure, and predictable conditions have less need for absolute rules, leading to a decline in the importance of traditional religious values, as well as a decline in religious beliefs and practices (Norris and Inglehart 2004; Ruiter and van Tubergen 2009).

The theory suggests that feelings of insecurity can be based on financial, material, and existential insecurities. Furthermore, the insecurities can be both ego-tropic, posing a direct threat to individuals or their families, and sociotropic, posing a threat to their community (Norris and Inglehart 2004). This study focuses on financial insecurity. Employment status, a determinant of financial insecurity, is likely to have an effect on religiosity. Immigrants who are unemployed are more likely than those who are employed to face economic risks, provoking increased feelings of religiosity (Ruiter and van Tubergen 2009; Smits, Ruiter, and van Tubergen 2010). With respect to individual differences, we hypothesize that *unemployed immigrants are more religious than employed immigrants (Hypothesis 2)*.

At the contextual level, sociotropic insecurities may also influence religiosity. Immigrants who reside in countries experiencing more economic insecurities may be more religious (Rees 2009). Thus, unemployment rates and income inequality in the receiving country may influence immigrants' religiosity. Higher unemployment rates could induce feelings of greater financial insecurity and economic risks among immigrants, increasing religiosity. Accordingly, it is hypothesized that *with higher unemployment rates in the receiving country, immigrant religiosity will increase (Hypothesis 3)*. Income inequality within the receiving country is another important factor in this respect (Norris and Inglehart 2004; Rees 2009; Ruiter and van Tubergen 2009). In those receiving countries where greater income inequalities exist, immigrants face more financial insecurity, which could in turn provoke increased feelings of religiosity. Thus, it is

hypothesized that *with higher income inequality within the receiving country, immigrant religiosity will increase (Hypothesis 4).*

Religious Markets

Religious markets theory presupposes that demand for religion is constant, so cross-national differences in religiosity are caused by the supply of religion in religious markets. As the religious markets theory is a supply-side theory, it pertains only to public aspects of immigrant religiosity (i.e., religious attendance, and to a lesser extent praying). The more supply there is in the market, the higher the quality of “religious products,” consequently the likelier it is that individuals will find a suitable option that meets their demand (Stark and Bainbridge 1987). According to the theory, the key factors in the vitality of religion are regulation of and competition between religious markets. Religious markets that are highly regulated and monopolized are suggested to be less dynamic and produce “religious products” of low quality. On the other hand, free and competitive markets produce more attractive religious products. Hence, the more competition there is between “religious suppliers” in the receiving country, the harder religious leaders strive to maintain their congregation, and the greater the vitality of religious participation (Finke and Stark 1988; Stark and Bainbridge 1987; Stark and Finke 2000; Stark and Iannaccone 1994).

Based on these arguments, one of the key hypotheses of the religious market theory is that the more religiously diverse a country or region is, the more often people in the area will participate in religious meetings. This “religious diversity” hypothesis has been frequently tested, but in their extensive review of the literature Chaves and Gorski (2001:274) concluded that “the claim that religious pluralism and religious participation are generally and positively associated with one another is not supported.” Moreover, as argued by Voas, Olson, and Crockett (2002) there is a mathematical relationship between the standard measure of religious diversity (i.e., Herfindahl index) and religious participation, resulting in a nonzero correlation even if there exists no substantive relation.

The religious diversity hypothesis has been highly debated and criticized, but the study of immigrant religiosity offers new opportunities for reconsideration. Immigrants arrive in a new country, and the existing religious supply created and maintained by the native-born population can be more or less diverse, depending on the host country. If immigrants do not find their desired “religious product,” then low rates of “religious consumption” are likely to follow (Alanezi and Sherkat 2008). When examining the influence of the religious diversity of the native-born population on the religiosity of immigrants, the problem of the mathematical relationship between religious diversity and religious attendance is circumvented (Voas, Olson, and Crockett 2002). For immigrants, the religious diversity of the native-born population can be treated as an exogenous force. Thus, potentially, the religious market structure in the receiving country can have important consequences for the religious practices of immigrants. *Religious diversity in the receiving country is positively related to the religious attendance of immigrants (Hypothesis 5).*

Religious market theory can also be elaborated theoretically by considering the time immigrants have been in the host country. Newly migrated immigrants might be unfamiliar with the religious market in the receiving countries. They might need time to search for and discover a “product” in the religious market in the receiving societies that best meets their demand or fits their specific religious needs. With increasing length of residence, immigrants have time to search for a suitable “religious product,” such as a church or a mosque, and have the opportunity to attend religious services more often. Thus, based on this extension of the religious market theory, *length of residence in the receiving country is positively related to religious attendance of immigrants (Hypothesis 6).*

Finally, religious markets theory suggests a cross-level interaction hypothesis, taking both the individual effect of length of residence and the contextual effect of religious diversity in the receiving country into account. In countries with a high religious diversity, immigrants who have

stayed in the country for a longer time period have more time to find a religious product that fits their needs. By contrast, in countries with a strong religious concentration, length of stay in the host country would hardly lead to new information on better religious products. Accordingly, it is hypothesized that *the more religiously diverse the receiving countries, the stronger the positive relation between length of residence and religious attendance of immigrants (Hypothesis 7).*

Social Integration

The religious practices of immigrants can also be affected by their new social environment. Immigrants find themselves in a new social context, where they are confronted with the religious beliefs and practices of the native-born population. According to social integration theory, individuals who are strongly integrated within their social groups and settings will be more likely to follow the norms of these groups (Need and De Graaf 1996). Fearing sanctions, individuals comply with the norms of the group. These norms include religious beliefs and practices, hence the individuals' social group or the settings they find themselves in can influence their religious beliefs and practices. Previous studies have indeed found this relation between social integration and religion among natives (see, e.g., Need and De Graaf 1996). Applying social integration theory to the religiosity of immigrants, those immigrants that migrate to receiving countries where there are low levels of religiosity might adjust to the norms of the native population. Accordingly, immigrant religiosity can be expected to be lower for immigrants who have moved to more secular receiving countries, like Denmark and Sweden. With respect to receiving country effects, it is hypothesized that *with lower levels of religiosity among natives, immigrant religiosity will also be lower (Hypothesis 8).*

Based on social integration theory, length of residence in the receiving country will be conducive of lower levels of immigrant religiosity. This hypothesized relation is an alternative to the one based on religious market theory. Previous studies have found that with increasing length of stay in the receiving country, interethnic contact of immigrants tends to increase (Martinovic, van Tubergen, and Maas 2009). Thus, with increasing length of residence immigrants will become more and more exposed to the norms of the receiving society. Consequently, with time immigrants tend to adapt to the mainstream culture of their receiving societies (De Vaus 1982). Immigrants in Europe are generally more religious than the native-born population, but immigrants are exposed to the more secular norms of the host society. Accordingly, it is hypothesized that *length of residence in the receiving country is negatively related to immigrant religiosity (Hypothesis 9).*

The social integration theory can in addition be used to derive a cross-level interaction hypothesis regarding the effect of length of residence on immigrant religiosity, as the effect of length of residence is dependent on the religious context of the receiving country. Thus, *the lower the level of religiosity of natives in the receiving country, the more negative the effect of length of residence on immigrant religiosity (Hypothesis 10).*

DATA AND METHODS

Data

Data are from the European Social Survey (ESS 2010), which has been conducted biannually since 2002. The data consist of pooled cross-sectional data sets from the years 2002, 2004, 2006, and 2008. ESS is a large-scale cross-national survey covering over 30 receiving countries, and has data on more than 20,000 first- and second-generation immigrants from over 180 countries of origin. The survey employs rigorous and standardized methodologies with respect to all aspects of survey construction and data collection. This, among other things, involves strict random probability sampling of individuals aged 15 years and over, a minimum target response rate of

70 percent, and rigorous translation protocols (Jowell and the Central Co-ordinating Team 2003, 2005, 2007).

The focus in this study is on first-generation immigrants, living in the 27 European countries that have participated in two or more rounds of the survey.¹ Second-generation immigrants are not a part of this study due to lack of information in the first round of the ESS on their parents' countries of origin. This lack of information would have led to too small a number of second-generation immigrant respondents in the study. Those individuals who were not born in their country of residence, and have parents that were born outside the country of residence, are defined as first-generation immigrants. In total there were 10,117 first-generation immigrants that fulfilled these criteria.

The ESS data are a rich data source to study immigrant religiosity (e.g., large sample, standardized measures, and procedures), but two weaknesses should be mentioned. First, the ESS is not specifically designed to study immigrant populations. Thus, people were only interviewed in the language of the receiving country. Immigrants who recently arrived and who did not speak the host language well are therefore presumably underrepresented in the sample. To assess potential bias resulting from this, we compare our findings to that of an earlier study that relied on immigrant-specific surveys (van Tubergen 2006), but in which surveys were not standardized beforehand. Second, the ESS is not a longitudinal data set. Panel data are to be preferred above cross-sectional data for obtaining a better understanding of causality. To deal with this issue, we selected only variables that are less sensitive or very unlikely to be problematic in terms of reverse causation or spuriousness. For example, the unemployment rate of the native population is not affected by the religiosity of immigrants, and it is extremely hard to think of unobserved factors causing both.

Dependent Variables

Three aspects of immigrant religiosity are analyzed. The first one—religious attendance—represents a public aspect of religiosity, the second one—praying—can be both public and private, and the third one—subjective religiosity—captures a private aspect of religion.

Religious attendance is measured with the item: “Apart from special occasions such as weddings and funerals, about how often do you attend religious services nowadays?” The scale is a seven-point ordinal one (with 1 as “every day,” 2 as “more than once a week,” 3 as “once a week,” 4 as “at least once a month,” 5 as “only on special holy days,” 6 as “less often,” and finally 7 as “never”). Because of the U-shaped distribution of this dependent variable, it was recoded into a dichotomous variable, in which those who attend religious services at least weekly (1) were contrasted with all others (0).² Those individuals with missing values were excluded from further analysis.³

Frequency of praying is measured with the item “Apart from when you are at religious services, how often, if at all, do you pray?” on a seven-point scale ranging from 1 (every day) to 7 (never). Those who pray daily (1) were contrasted with all others (0).

Subjective religiosity is measured on a scale ranging from 0 (not at all religious) to 10 (very religious). The item is: “Regardless of whether you belong to a particular religion, how religious would you say you are?”

¹ The countries included in the study are the following: Austria, Belgium, Bulgaria, Cyprus, the Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Romania, Slovakia, Slovenia, Spain, Sweden, Switzerland, Ukraine, and the United Kingdom.

² An ordered logit model of religious attendance (and praying) could not be estimated because the proportional odds assumption was violated.

³ Those individuals with missing values on any of the three dependent variables (3.53 percent) were excluded from further analysis.

Table 1: Descriptive statistics of the variables

| | Mean/Proportions | SD | Range |
|-------------------------------------|------------------|-------|-------------|
| <i>Dependent variables</i> | | | |
| Weekly religious attendance | .18 | | 0/1 |
| Praying daily | .30 | | 0/1 |
| Subjective religiosity | 5.44 | 3.06 | 0–10 |
| <i>Individual level</i> | | | |
| Years of education | 12.16 | 4.16 | 0–20 |
| Main activity | | | |
| Employed | .52 | | 0/1 |
| Students | .06 | | 0/1 |
| Retired | .19 | | 0/1 |
| Homemakers | .12 | | 0/1 |
| Other activity | .04 | | 0/1 |
| Unemployed | .07 | | 0/1 |
| Length of residence ^a | 17.22 | 8.63 | 1–25 |
| <i>Control variables</i> | | | |
| Age ^a | 44.96 | 16.07 | 15–80 |
| Female | .55 | | 0/1 |
| Marital status | | | |
| Married | .58 | | 0/1 |
| Divorced/separated | .12 | | 0/1 |
| Widowed | .08 | | 0/1 |
| Never married | .22 | | 0/1 |
| <i>Receiving country level</i> | | | |
| Religious diversity ^a | 21.31 | 19.87 | 1.37–59.92 |
| Religiosity of natives ^a | 16.65 | 14.94 | 1.71–60.40 |
| Unemployment rates ^a | 7.15 | 3.29 | 2.50–20.00 |
| Income inequality ^a | 31.07 | 3.98 | 24.70–38.50 |

^aVariables were centered to their mean in the analysis.

Note: Descriptive statistics for the origin countries are not presented in this table.

Independent Variables: Individual Characteristics and Origin Groups

Descriptive statistics for the variables used in the analysis are presented in Table 1. The following variables are included in the analysis at individual level.

Education is measured with years of full-time education completed. Of those giving an answer to this question, 2.6 percent said that they had completed more than 20 years of education. Their answers were set to 20 years of full-time education completed. Those respondents who did not give an answer to the question were coded as missing.⁴

Employment is measured as the main activity of an individual in the last seven days. The item is: “Which of these descriptions best describes your situation (in the last seven days)?” Dummy variables with the following categories were constructed: employed, students, retired, homemakers, other activity (including those permanently sick or disabled and those in community or military service), and finally unemployed (reference category).

⁴ Those respondents who did not give an answer to the questions pertaining to one of the independent variables were coded as missing.

Length of residence is measured with the item: “How long ago did you first come to live in the country?” The scale is a five-point ordinal one (with 1 as “within last year,” 2 as “1–5 years ago,” 3 as “6–10 years ago,” 4 as “11–20 years ago,” and 5 as “more than 20 years”). This categorical variable is treated as a continuous one by assigning each category its midpoint (i.e., 1, 3, 8, 15.5, and 25 years).

Control variables: Age, gender, and marital status are included as control variables in the study. For gender the reference category is male. Four categories of marital status are distinguished: married, divorced or separated, widowed, and finally never married (reference category).

Origin countries: In order to take religious traditions and religious differences across immigrant groups into account (van Tubergen 2006), dummy variables indicating origin groups were constructed. These are based on the approximately 180 origin countries of the immigrant respondents in the 27 European receiving countries included in this study. Those origin countries that have large groups of immigrants in the receiving countries are included in the analysis as separate dummy variables, while those origin countries that have few immigrants in the receiving countries are collapsed into groups according to geographical location. Note that origin differences could not be examined in a more theoretical way because of the insufficient numbers of respondents in most of the approximately 180 origin groups included in the study. Origin country effects are therefore investigated in an exploratory manner.

An important issue is whether to include the religious affiliation of immigrants as a control variable. Religious practices possibly vary across religious affiliations, and could therefore be important to consider. On the other hand, the dummy variables included for the various origin groups already control to a certain extent for differences in religious affiliations and practices. More importantly, by including religious affiliation as a control variable, one also includes a dummy variable for those who are not religious. Controlling for the difference between immigrants with a religion (64 percent of our sample) and those without a religious affiliation (36 percent) is problematic, as it is part of the dependent variables included in the study. Unlike their country of origin (which is a fixed attribute), immigrants could have become disaffiliated with a religion *after* migration, thus possibly the result of the processes we study rather than an exogenous control variable. Unfortunately, no information is provided in the ESS about the religious affiliation of immigrants before migration. For this reason, our main findings and conclusions are not based on models including religious affiliation. However, to see whether the religiosity of immigrants varies across religious affiliations and how much the results change, we report the findings of an additional model that includes religious affiliation as well.

Independent Variables: Contextual Characteristics

Four contextual characteristics were included. These are country-round-level measures. Differences between countries and within-country variation between different rounds of the survey are considered. All in all, 27 receiving countries are included in the study, and 85 country-round units.

Religious diversity is calculated using the Herfindahl index of religious concentration (one minus the sum-squared proportion of each religious group) for native-born respondents of each country-round of the ESS included in the study. The index was multiplied by 100 and ranges theoretically from 0 to 100, with higher values representing more religious diversity. Religious groups were coded according to global religious categories following Connor (2010): Catholic, Protestant, Eastern Orthodox, other Christian, Jewish, Muslim, Eastern religions, and other non-Christian religions. In a few cases (i.e., Finland in 2004, France in 2002 and 2004, and Hungary in 2004), the question of to which religion or denomination respondents felt that they belonged was not asked. In these cases the average religious diversity for the countries' other rounds was used.

Religiosity of natives is measured by the religious attendance of native-born respondents of each country-round unit of the ESS included in the study. The item used is: “Apart from special

occasions such as weddings and funerals, about how often do you attend religious services nowadays?" Those who attend religious services at least once a week are taken to be religiously active. Thus, the variable takes the value of the percentage of those attending at least weekly.

Unemployment rate represents the unemployed population as a percentage of the total number of people employed and unemployed as given by Eurostat (2010a). As the unemployment rates for Switzerland and Ukraine were not available in the Eurostat database, the statistical bureaus for these two countries were consulted for data (State Statistics Committee of Ukraine 2010; Swiss Statistics, Swiss Federal Statistical Office 2010).

Income inequality is measured with the GINI index, which indicates the extent to which the distribution of income among households within a country deviates from perfectly equal distribution. The index lies between 0 and 100; a value of 0 represents absolute equality and a value 100 absolute inequality. The data come from Eurostat (2010b) for 66 country-round units, and from the United Nations University, World Institute for Development Economics Research (2008) for 19 country-round units. For 10 of these 85 country-round units, data on income inequality were missing. In these cases the average income inequality for the countries' other rounds was used.

Analytic Strategy

At the microlevel, immigrant religiosity is affected by individual characteristics and at the macrolevel by the combination of the receiving countries and years of each of the four rounds of the ESS. Thus, the structure is multilevel, as immigrants ($N = 10,117$) are nested in the country-rounds ($N = 85$). In order to take into account the hierarchical structure of the data, random intercept multilevel binomial logistic (i.e., for religious attendance and frequency of praying) and random intercept multilevel linear regression (i.e., subjective religiosity) analyses were employed (Snijders and Bosker 1999).

Before running the analysis, several assumptions were checked. There are no signs of multicollinearity in the data, as correlations were below .50 and all variance inflation factors are below 5. Outliers at the contextual level were examined as well. For each of the dependent variables outliers were detected by plotting the standardized contextual-level residuals for the 85 country-round units in the study. Standardized residuals had in all three cases an absolute value lower than 3.29; however, in a few cases they were greater than 2 or less than -2 . These cases represent country-round departures from the overall average of immigrant religiosity as predicted by the fixed parameter of the constant, and can be seen as outliers that differ significantly from the average at the 5 percent level (Rasbash et al. 2009). For religious attendance six country-round units appeared as outliers (i.e., Estonia 2006, Poland 2002, Sweden 2002, and the United Kingdom 2002, 2004, 2006). For frequency of praying five outliers were detected (i.e., Estonia 2004, 2006, and the United Kingdom 2004, 2006, 2008), and for subjective religiosity five as well (i.e., Belgium 2008, Finland 2008, Greece 2002, 2004, and Poland 2002). Additional analysis was carried out without the outliers for each of the dependent variables. The results are the same, except for the estimated effect of religious diversity (results discussed below).

RESULTS

Descriptive Analysis

Table 2 provides a descriptive overview of the religiosity of immigrants and natives in the 27 European countries included in the study. All three measures of religiosity suggest that on average immigrants are more religious than the native-born population. Higher numbers of immigrants attend religious services at least weekly (i.e., 18.02 percent compared to 16.86 percent

Table 2: Descriptive statistics of religiosity of immigrants and natives in 27 European countries

| Country | Religious | | | | Subjective | | | |
|----------------|---------------------|---------|-------------------|---------|--------------------|---------|-----------------|---------|
| | Attendance at Least | | Praying Daily (%) | | Religiosity (Mean) | | Number of Cases | |
| | Immigrants | Natives | Immigrants | Natives | Immigrants | Natives | Immigrants | Natives |
| Austria | 17.54 | 16.83 | 27.97 | 18.02 | 5.60 | 5.07 | 479 | 5,484 |
| Belgium | 15.70 | 9.14 | 30.14 | 13.36 | 6.20 | 4.71 | 554 | 5,941 |
| Bulgaria | 17.65 | 6.93 | 17.65 | 10.68 | 5.41 | 4.24 | 17 | 2,078 |
| Cyprus | 16.67 | 27.77 | 29.17 | 38.86 | 6.15 | 6.66 | 72 | 1,091 |
| Czech Rep. | 13.38 | 8.30 | 19.72 | 7.99 | 4.50 | 2.80 | 142 | 3,818 |
| Denmark | 11.56 | 2.71 | 26.87 | 10.75 | 4.98 | 4.22 | 294 | 5,389 |
| Estonia | 5.60 | 2.21 | 12.67 | 4.42 | 4.88 | 3.10 | 947 | 3,211 |
| Finland | 12.75 | 4.96 | 26.85 | 21.22 | 6.21 | 5.33 | 149 | 7,756 |
| France | 14.01 | 6.30 | 30.65 | 8.96 | 5.23 | 3.55 | 571 | 5,925 |
| Germany | 17.30 | 7.67 | 25.47 | 11.76 | 5.23 | 3.74 | 844 | 9,612 |
| Greece | 21.95 | 25.37 | 33.88 | 46.18 | 7.38 | 7.48 | 369 | 4,134 |
| Hungary | 19.63 | 10.43 | 32.71 | 20.09 | 5.49 | 4.33 | 107 | 5,760 |
| Ireland | 26.33 | 55.84 | 32.25 | 50.06 | 4.91 | 5.85 | 338 | 5,467 |
| Italy | 21.88 | 32.07 | 43.75 | 29.09 | 5.62 | 6.08 | 32 | 2,613 |
| Luxembourg | 15.57 | 14.65 | 21.43 | 12.72 | 4.71 | 4.13 | 938 | 1,604 |
| Netherlands | 16.67 | 12.88 | 36.70 | 23.96 | 6.22 | 4.87 | 594 | 6,794 |
| Norway | 10.28 | 4.62 | 23.85 | 12.17 | 4.53 | 3.88 | 457 | 6,276 |
| Poland | 63.33 | 55.63 | 61.67 | 45.47 | 7.02 | 6.53 | 60 | 6,525 |
| Portugal | 27.70 | 30.93 | 40.88 | 33.48 | 5.97 | 5.71 | 296 | 7,268 |
| Romania | 9.30 | 6.03 | 27.91 | 14.83 | 4.79 | 4.45 | 86 | 2,023 |
| Slovakia | 18.27 | 34.79 | 31.73 | 33.02 | 5.09 | 5.99 | 104 | 4,628 |
| Slovenia | 9.64 | 18.55 | 16.43 | 15.48 | 4.99 | 4.79 | 280 | 4,761 |
| Spain | 21.74 | 18.38 | 35.18 | 20.06 | 5.54 | 4.43 | 506 | 7,020 |
| Sweden | 6.80 | 4.07 | 20.28 | 8.53 | 4.24 | 3.49 | 779 | 6,211 |
| Switzerland | 13.50 | 11.93 | 29.54 | 29.93 | 5.47 | 5.32 | 1,422 | 5,273 |
| Ukraine | 8.58 | 15.42 | 26.96 | 32.56 | 4.59 | 5.32 | 408 | 2,789 |
| United Kingdom | 33.11 | 10.73 | 48.29 | 16.56 | 5.83 | 4.04 | 731 | 7,270 |
| Average | 18.02 | 16.86 | 30.02 | 21.86 | 5.44 | 4.82 | 428 | 5,063 |

among the native-born population). The differences between immigrants and natives are more prominent with respect to frequency of praying. In general, substantially higher percentages of immigrants pray daily (30.02 percent) compared to native populations (21.86 percent). There seem to be smaller differences between immigrants and natives regarding subjective religiosity (i.e., the mean value of 5.44 for immigrants whereas 4.82 for natives).

Immigrant religiosity also differs between receiving countries. Countries such as Greece, Poland, Portugal, and the United Kingdom show high levels of immigrant religiosity. Generally speaking, Scandinavian and Eastern European countries show lower levels of immigrant religiosity compared to the rest, especially with respect to religious attendance and praying. In certain countries (e.g., Cyprus, Greece, Ireland, and Ukraine) the native-born population shows higher levels of religiosity on all measures when compared to the immigrant population.

Cross-National Differences

Multilevel models were examined without explanatory variables (i.e., empty model with only random intercepts) to assess differences in immigrant religiosity across the 27 European countries. These models show that cross-national differences in immigrant religiosity are more pronounced for public aspects of religion (i.e., religious attendance) than aspects that can be

Table 3: Contextual-level variance of immigrant religiosity explained

| | Religious Attendance at Least Weekly | | Praying Daily | | Subjective Religiosity | |
|-------------------------------|---|---------------------------|------------------------|---------------------------|---------------------------|---------------------------|
| | Contextual Variance | Explained Variance (%) | Contextual Variance | Explained Variance (%) | Contextual Variance | Explained Variance (%) |
| Empty model | .417 | - | .180 | - | .471 | - |
| + Compositional effects | .306 | 26.62 | .105 | 41.67 | .411 | 12.74 |
| + Contextual effects | .169 | 59.47 | .063 | 65.00 | .377 | 19.95 |
| + Cross-level interactions | .157 | 62.35 | .060 | 66.67 | .372 | 21.02 |

both public or private (i.e., frequency of praying) and aspects that are exclusively private (i.e., subjective religiosity). Thus, the intraclass correlation for religious attendance is 11.32 percent, compared to 5.18 percent, and 5.02 percent for frequency of praying and subjective religiosity, respectively.⁵ These percentages imply the correlation between the religiosity for two randomly chosen immigrants living in the same receiving country.

Cross-national differences in immigrant religiosity can be explained by cross-national differences in the composition of immigrants (i.e., differences in individual characteristics and the differential sorting of origin groups), as well as by characteristics of the receiving countries. The uneven distribution of individual characteristics and the differential sorting of immigrant groups across receiving countries explain $(.417 - .306) / .417 =$) 26.62 percent, 41.67 percent, and 12.74 percent of the cross-national variation in immigrants' religious attendance, frequency of praying, and subjective religiosity, respectively (see Table 3). When adding characteristics of the receiving countries to the models, the total explained variance at the contextual level is 59.47 percent, 65.00 percent, and 19.95 percent. Thus, the full theoretical model explains a substantial part of cross-national differences in religious attendance and frequency of praying of immigrants, but to a lesser extent cross-national differences in subjective religiosity.⁶

Scientific Worldview

Our first hypothesis is confirmed with respect to both public and private aspects of religion. Years of education has a significant negative effect on immigrant religiosity. The results indicate that one standard deviation increase in education (i.e., 4.16, see Table 1) is associated with an 18.78 percent $(1 - e^{-0.050 * 4.16})$ decline in the odds of attending religious services at least once a week, and a 13.18 percent decline in the odds of praying daily. For the continuous dependent variable subjective religiosity, the results show that with a one standard deviation increase in education, immigrants will have a .38 $(-.092 * 4.16)$ lower score on subjective religiosity ($SD = 3$), a rather small effect.

⁵ Intraclass correlation is calculated by the following formula: $\rho = \sigma^2_{u0} / (\sigma^2_{u0} + \sigma^2_e)$. The logistic distribution for the level-one residual implies a variance of $\pi^2 / 3 \approx 3.29$.

⁶ The total explained variance (i.e., on both individual and contextual level) of the logistic regression models is 13.12 percent for religious attendance, and 12.38 percent for frequency of praying. For the linear regression model of subjective religiosity the total explained variance is 8.85 percent. The proportion of total explained variance in the multilevel logistic regression model is calculated by the following formula: $R^2_{dicho} = \sigma^2_F / (\sigma^2_F + \tau^2_{0+} + \sigma^2_R)$. σ^2_F is the variance of the linear predictor Y , τ^2_0 is the variance of the intercept, and σ^2_R is the level one-residual, which is fixed to 3.29 (Snijders and Bosker 1999:225–26).

Insecurity

Consistent with the second hypothesis, the results indicate that unemployed immigrants are more religious than employed immigrants (Hypothesis 2). We find evidence for all three measures of religiosity. Compared to unemployed immigrants, those who are employed have 21.02 percent ($1 - e^{-0.236}$) lower odds of attending religious services at least weekly, and 25.47 percent lower odds of praying daily. Furthermore, employed immigrants have a .32 lower score on subjective religiosity when compared to unemployed immigrants. These findings are in line with insecurity theory. It should be noted that regarding the relationship between unemployment and religious attendance, it could also be argued that unemployed people have more time available to attend religious meetings (Iannaccone 1990), thus providing an alternative explanation. Regarding the other two dimensions studied here, this alternative explanation is less relevant (praying) or completely irrelevant (subjective religiosity).

The two contextual-level hypotheses based on insecurity theory are rejected. We hypothesized that with higher unemployment rates in the receiving country (Hypothesis 3), and with higher income inequality within the receiving country (Hypothesis 4), immigrant religiosity would increase. The results regarding both private and public aspects of immigrant religiosity do not support these hypotheses, as neither unemployment rates nor income inequality in the receiving country have a significant effect on immigrant religiosity.

Further analyses were done to examine the robustness of this finding (results not reported here). When unemployment rates and income inequality were included in the models one at a time, the results did not change for the three dependent variables examined. The results also did not change when outliers were excluded from the models. In a final analysis, we tested whether the fact that the data on income inequality in the receiving countries come from two sources, that is, Eurostat (2010b) and United Nations University (2008), had an effect on the results. As most of the data come from Eurostat (i.e., for 66 country-round units, while 19 are from the United Nations University), the additional analysis included the data from Eurostat only. The results did not change with respect to income inequality for any of the three dependent variables.

Religious Markets

The predictions based on the religious markets theory pertain to the public aspects of immigrant religiosity (i.e., religious attendance, and to a lesser extent praying). The expectation was that religious diversity in the receiving country would be positively related to religious attendance of immigrants (Hypothesis 5). Religious diversity is positively related to religious attendance. The results indicate that a one standard deviation increase in religious diversity is associated with a 12.66 percent increase in the odds of attending religious services at least once a week. However, in an additional analysis that excludes country-level outliers (i.e., Estonia 2006, Poland 2002, Sweden 2002, and the United Kingdom 2002, 2004, 2006), the influence of religious diversity on religious attendance becomes nonsignificant (results not presented here). Because it is uncertain whether influential cases reflect reality or are due to measurement error, we cannot conclude that Hypothesis 5 is supported or rejected.

Furthermore, it was expected that length of residence in the receiving country would be positively related to religious attendance of immigrants (Hypothesis 6). This hypothesis could not be corroborated, as the relation proved to be a negative one. Last, it was hypothesized that the more religiously diverse the receiving countries, the stronger the positive relation between length of residence and religious attendance of immigrants (Hypothesis 7). The results do not support this hypothesis; religious diversity does not significantly interact with length of residence.

Social Integration

We hypothesized that lower levels of religiosity among natives was associated with lower immigrant religiosity (Hypothesis 8). The results strongly support this hypothesis with respect to both public and private aspects of immigrant religiosity. A one standard deviation increase in religiosity of natives is associated with a 61.29 percent increase in the odds of attending religious services at least once a week, and a 27.01 percent increase in the odds of praying daily. The results also show that with a one standard deviation increase in the religiosity of natives, immigrants will have a .21 higher score on subjective religiosity.

An alternative hypothesis to the one based on the religious markets theory was put forward with respect to the effect of length of residence. We hypothesized that length of residence in the receiving country would negatively relate to immigrant religiosity (Hypothesis 9). This hypothesis can be corroborated, as length of residence has a statistically significant negative effect on immigrant religiosity. The odds of attending religious services at least weekly decrease by 17.29 percent with a one standard deviation increase in length of residence. For praying daily the odds decrease by 15.85 percent. The results furthermore show that with a one standard deviation increase in length of residence, immigrants will have a .16 lower score on subjective religiosity. Last, it was hypothesized that the lower the levels of religiosity of natives, the more negative the effect of length of residence on immigrant religiosity (Hypothesis 10). This hypothesis is refuted, as religiosity of natives does not interact significantly with the length of residence.

Origin Country Differences

The effect of immigrants' country of origin on immigrant religiosity was investigated in an exploratory manner by including origin countries as dummy variables in the models. Separate dummy variables were included for origin country if large groups of immigrants were found in the receiving countries. If origin country had few immigrants, groups were collapsed according to geographical location. The results (see Table 4) show that immigrants originating from developing countries are more religious than immigrants from Europe, the United States, and Canada. Immigrants from countries or regions with large Muslim populations (i.e., Morocco, Turkey, the Middle East, and Northern Africa) are the most religious.

Religious Affiliation

In additional analyses (not presented here), dummy variables for religious affiliation were also included. The results for the three largest religions (i.e., Islam, Catholicism, and Eastern Orthodox—each having more than 1,000 immigrants in our sample) showed that there were no significant differences across religion in terms of subjective religiosity. Also, when keeping other variables in the model constant, Muslim and Catholic immigrants did not significantly differ in their weekly religious attendance. Muslim immigrants appeared to attend religious meetings more often than Eastern Orthodox immigrants, and also to pray more often than the other two groups. Immigrants who are not affiliated with a religion, 36 percent of the sample, score substantially lower on all three measures of religiosity than immigrants with a religious affiliation.

Including religious affiliation does not change the findings and conclusions for the individual-level effects. At the country level the results for the unemployment rate, income inequality, and religious diversity remain the same as well. Furthermore, even when including religious affiliation, the religiosity of natives has a significantly positive effect on weekly religious attendance and daily praying. The only difference is that the religiosity of natives does not directly affect subjective religiosity anymore. Possibly, immigrants who migrated to a more secular country are more likely to become unaffiliated with a religion, which is also reflected by a decreasing importance of subjective religiosity.

Table 4: Results from multilevel binomial logistic (religious attendance at least weekly and praying daily) and multilevel linear regression (subjective religiosity) models on immigrant religiosity

| Model | Religious Attendance at Least Weekly (0/1) | | Praying Daily (0/1) | | Subjective Religiosity (0–10) | |
|--|--|----------|---------------------|----------|-------------------------------|----------|
| | b | (S.E.) | b | (S.E.) | b | (S.E.) |
| Intercept | -.498 | (.191) | -.450 | (.162) | 6.339 | (.215) |
| <i>Individual level</i> | | | | | | |
| Years of education | -.050 | (.007)** | -.034 | (.006)** | -.092 | (.007)** |
| Main activity (ref. unemployed) | | | | | | |
| Employed | -.236 | (.114)* | -.294 | (.094)** | -.315 | (.118)** |
| Students | -.017 | (.168) | -.199 | (.139) | -.319 | (.165) |
| Retired | .024 | (.147) | -.201 | (.122) | -.185 | (.152) |
| Homemakers | .127 | (.134) | -.008 | (.112) | -.054 | (.143) |
| Other activity | -.042 | (.182) | -.009 | (.149) | -.040 | (.185) |
| Length of residence | -.022 | (.004)** | -.020 | (.004)** | -.018 | (.005)** |
| Age | .016 | (.003)** | .019 | (.003)** | .007 | (.003)* |
| Female | -.004 | (.064) | .532 | (.053)** | .767 | (.062)** |
| Marital status (ref. never married) | | | | | | |
| Married | .320 | (.090)** | .306 | (.074)** | .400 | (.085)** |
| Separated / divorced | -.063 | (.127) | .042 | (.099) | .073 | (.115) |
| Widowed | .474 | (.147)** | .687 | (.120)** | .548 | (.151)** |
| <i>Origin countries (ref. Turkey)</i> | | | | | | |
| France | -1.724 | (.242)** | -1.148 | (.178)** | -1.507 | (.205)** |
| Germany | -1.250 | (.178)** | -.914 | (.145)** | -1.175 | (.182)** |
| Italy | -1.137 | (.192)** | -.475 | (.154)** | -.344 | (.199) |
| Morocco | -.020 | (.200) | 1.162 | (.175)** | 1.366 | (.238)** |
| Poland | -.482 | (.190)* | -.770 | (.175)** | -.246 | (.210) |
| Russia | -1.340 | (.192)** | -1.211 | (.155)** | -.913 | (.190)** |
| Former Yugoslavia | -1.204 | (.169)** | -.859 | (.138)** | -.493 | (.174)** |
| United States and Canada | -1.093 | (.299)** | -.908 | (.249)** | -.395 | (.288) |
| Western Europe | -1.008 | (.140)** | -.896 | (.121)** | -.809 | (.155)** |
| Eastern Europe | -.900 | (.146)** | -.583 | (.125)** | -.425 | (.163)** |
| Middle East and Northern Africa | -.434 | (.161)** | .379 | (.135)** | .432 | (.181)* |
| Asia Pacific | -.447 | (.151)** | -.167 | (.132) | -.040 | (.173) |
| Sub Saharan Africa | .160 | (.151) | .605 | (.136)** | .586 | (.185)** |
| Central and South America, the Caribbean | -.338 | (.161)* | .040 | (.139) | .207 | (.187) |
| <i>Receiving country level</i> | | | | | | |
| Religious diversity | .006 | (.003)* | .005 | (.002)** | .004 | (.004) |
| Religiosity of natives | .032 | (.005)** | .016 | (.004)** | .014 | (.007)* |
| Unemployment rates | -.010 | (.021) | -.025 | (.016) | -.004 | (.029) |
| Income inequality | .005 | (.014) | .014 | (.010) | .008 | (.019) |
| <i>Cross-level interactions</i> | | | | | | |
| Length of residence * religious diversity | .000 | (.000) | .000 | (.000) | .000 | (.000) |
| Length of residence * religiosity of natives | .001 | (.000) | .001 | (.000) | .000 | (.000) |
| <i>Variance</i> | | | | | | |
| σ_e^2 | 3.290 | | 3.290 | | 8.160 | (.115) |
| σ_{u0}^2 | .157 | (.039) | .060 | (.018) | .372 | (.075) |

* $p < .05$; ** $p < .01$ (one-sided tests are reported for the predictors and two-sided for the control variables).

CONCLUSIONS AND DISCUSSION

The aim of this study was to describe and explain cross-national differences in the religiosity of immigrants across European countries, drawing upon four prominent theories in the religion literature. Hypotheses were formulated and subsequently tested with multilevel models where cross-national differences in immigrant religiosity were seen as a result of compositional and contextual effects. The hypotheses were tested on more than 10,000 first-generation immigrants residing in 27 European countries. Four major conclusions can be drawn from this study.

First, there is substantial variation in the religiosity of immigrants across Europe. In some countries, like Poland, immigrants attend religious meetings more often on a weekly basis, more frequently pray every day, and have a higher level of subjective religiosity than immigrants in Estonia, Bulgaria, Sweden, and other countries. Interestingly, cross-national variation in the religious attendance of immigrants is twice as large as the cross-national variation in praying and subjective religiosity. Thus, how often immigrants attend a church, mosque, or another religious meeting place varies more strongly from country to country than the more private aspects of religiosity.

Second, the cross-national variation in the religiosity of immigrants is the result of both composition effects (i.e., differential sorting) and context effects. Thus, according to the results of our multilevel analysis, cross-national differences are partly due to country differences in the sorting of immigrant groups and country differences in the length of stay of immigrants, their educational level, and their employment position. Over and above these composition effects, however, characteristics of the receiving countries are also important. We elaborated on previous cross-national research on immigrant religiosity (Connor 2010; van Tubergen 2006). Connor's (2010) study, based on a subsample of Muslim immigrants, found that a less welcoming receiving context was associated with higher religious outcomes. In our study, we find a very strong statistical and substantive effect of the religiosity of the native-born population on the religiosity of immigrants. Immigrants who moved to highly religious countries like Poland are more religious themselves. This finding replicates the van Tubergen (2006) study that used surveys specifically designed to study immigrant populations. Interestingly, however, we find that the effect of the religiosity of the native-born population is particularly pronounced with respect to religious attendance. Thus, we tentatively conclude that the frequency with which immigrants attend religious meetings more strongly depends on the religiosity of the host country than do praying and subjective religiosity.

Third, this study has succeeded in explaining a substantial part of cross-national differences in immigrant religiosity. In particular cross-national differences in attendance and frequency of praying of immigrants are well explained. Over 60 percent of the differences in religious attendance and praying across the 27 European countries is explained by the theoretical model. The theories on which this model is based are very capable of accounting for the religious practices of the new immigrant populations in Europe. Interestingly, however, cross-national differences in immigrants' subjective religiosity were less well explained by the model. Only about 20 percent of the variance in subjective religiosity was explained, and more research is needed to understand why cross-national differences in the subjective religiosity of immigrants are more difficult to understand.

Fourth, some of our findings provide a puzzle for current theories. Although the theoretical model explains a large part of the cross-national variation and many hypotheses are confirmed, there are some findings that are not in line with expectations. In particular, we find no evidence for the hypothesized effect of the economic conditions of the host country. Contrary to expectations based on the insecurity theory (Norris and Inglehart 2004), no significant effects were found for the unemployment rate and the level of income inequality in the host country. These results are surprising given that higher unemployment rates within a receiving country in many cases mean that immigrants face exclusion from the labor market. Similarly, higher levels of income

inequality within a receiving country could mean that immigrants face economic hardship. Such situations of economic insecurity are hypothesized to lead to higher levels of religiosity.

Several studies have demonstrated that income inequality and high unemployment rates are positively related to higher levels of religiosity in the general population (Norris and Inglehart 2004; Rees 2009; Ruiter and van Tubergen 2009). Why do we not find these effects for immigrants? Although this question is open for further research, one possible explanation is that immigrants do not experience these economic threats in the same way as the native population. Immigrants might not see such threats as a source of risks or insecurities, possibly because they might stay only temporarily in the host country and have the opportunity to remigrate to their home country or to another country. Also, it might be that immigrants evaluate their position in the host country more positively than natives do. It could be that immigrants compare their economic position in the host country as favorable even in times of economic hardship, as they compare their current position with the opportunities in the origin country. Following these arguments, the insecurity theory of Inglehart and Norris (2004) can be elaborated theoretically by incorporating not only the economic conditions in the direct environment, but also people's past economic condition and their current alternatives. To test this hypothesis in further research, the study of immigrant religiosity would be an interesting testing case.

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