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Belonging, Believing, Behaving and Brexit: Channels of Religiosity and Religious Identity in Support for Leaving the European Union[1]

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Abstract

Having an Anglican affiliation is known to be associated with support for leaving the European Union (EU) in Britain. Religiosity, conceived as strength of religious attachment, has received comparatively little treatment. We investigate religiosity via electoral, household and attitudinal surveys, distinguishing the effects of 'behaving' and 'believing'. The association between religiosity and EU Referendum vote choice and position is identified before and after inclusion of values, attitudinal and civic engagement measures. Consistent with established findings, in socio-structural models Anglicans are more likely to support Brexit than religious Nones. More frequent church attendance is associated with being more pro-Remain. The Anglican effect is primarily mediated by anti-immigrant attitudes, authoritarianism, and salience of ethnic identity, suggesting a Christian nationalist aspect to Leave support. The attendance effect is mediated by warmer attitudes towards immigrants, and social capital. Notably, those exhibiting stronger orthodox belief tend to feature a stronger attachment to 'Leave', with this partly mediated by authoritarianism. To evaluate the net effect of religion on civic life, we should pay more attention to the cultural content of religious beliefs, and how they structure other values and attitudes.

Keywords: Brexit; values; Anglicanism; religiosity; Christian nationalism; symbolic boundaries.

Introduction

Great Britain is highly secular, and its secular population continues to grow via cohort replacement, consistent with theories of postmodernisation (Norris and Inglehart

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2004; Crockett and Voas 2006). The rise of new populism nevertheless relates to religious affiliation in Britain, particularly identification with Anglicanism and Presbyterian denominations, with differences in support also identifiable among the secular depending on religion of upbringing (Smith and Woodhead 2018; Kolpinskaya and Fox 2019; Huang 2020). Religion is also associated with social capital (Putnam and Campbell 2010); populism, by contrast, with a sense of disconnect. Some commentators have accordingly linked declining religiosity with populism in the US (Cohn 2016; Beinart 2017), while from a cultural sociology perspective, Trumpism has been associated with a secularised version of Christian nationalism (Gorski 2019).

However, active religiosity may also share affinities with nationalist cultural revanchism, in other words the politics of cultural backlash described by Norris and Inglehart 2019, to the point of combining as Christian nationalism. Discourses around 'muscular liberalism' and Britain's Christian heritage have associated Britishness with Christianity (Cameron 2011), and studies of British nationhood and civic culture have identified their Christian (Siedentop 2014), indeed Protestant origins (Colley 1992). Crucially, Christian nationalists move from "is" to "ought". While public life is loosely secularist, notwithstanding continuing religious involvement in British political institutions and public ceremonies (Beckford 2012), radical and far right figures have deployed rhetoric espousing "Judeo-Christian values" to differentiate against an imagined other comprised variously of multiculturalists, Muslims and secular cosmopolitans (Doyle White 2019).

Moreover, the more religious are likely to have more authoritarian values, with the relationship between authoritarianism and Leave support well-established (Norris and Inglehart 2019). Highly-religious Christians may advocate immigration control on theological grounds, perceiving that religious diversity arising through immigration undermines Britain as a 'Christian nation'. Biblical imagery relating to 'Zion' as a sacred homeland has translated to romantic poetry and hymns foregrounding English landscape, permeating cultural memory among older generations through compulsory daily worship in schools (Bryant 2003).[2] Such cultural resonance may be primarily indirect but nevertheless substantially-important: in the US, Whitehead et al found a small negative direct practice effect on voting for Trump in 2016, and a large indirect positive effect via Christian nationalism (2018).

Religion may also brighten symbolic boundaries associated with British cultural

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[2] The term 'Zion' should be understood as a particular modern use made of Biblical imagery of sacred homeland, with the hymn 'Jerusalem' an example.

divides, as a tool of social closure (Barth 1969; Lamont and Molnár 2002). Over the generations, the relationship between religious affiliation and education has turned from negative to positive (Voas and McAndrew 2012), and active religious involvement on the part of the White British increasingly associated with social status, although the same is not true for belief in God (King-Hele 2011: 123-132). Religious cultural capital has both embodied/practice and institutionalised forms in Britain, in the latter case extending to the educational and political worlds. However, empirical research in the quantitative tradition on Bourdieu-type 'distinction' and social closure in the religious sphere in Britain is limited, despite the continuing prominence of Anglican institutions and services in elite public life (McKinnon 2018).

Similarly, the relationships between religious belonging, behaviour and belief and support for Leave versus Remain, and the pathways through which such relationships take effect, remain underexamined. It is plausible that religiosity, or type of religious attachment (conservative versus liberal) rather than religious denomination characterises new political divides, as in the US (Hertkze et al 2019; Putnam and Campbell 2010). Religious identification is nevertheless informative to the extent it proxies for varieties of cultural nationalism.

Accordingly, we investigate religious identity, religiosity and reported support for Leave versus Remain, via a study of the British Election Study 2017 (BES), Wave 8 of Understanding Society (USoc), and NatCen Social Research's British Social Attitudes Survey 2018 (BSA). We examine the combined effect of religion and cultural values on Leave support. Rather than values confounding the links between socio-economic position, religious position and political attitudes, we interpret values as mediators. We estimate the direct and total (direct plus indirect) effects of religion and religiosity on support for Leave versus Remain, treating religion as a distal variable in the funnel of causality (Raymond 2011).

Research Context: Religion, Cultural Values, and Political Attitudes and Behaviours

The UK EU Referendum result is considered to have been values-driven with populist aspects: many 'Leave' campaigners and supporters deployed anti-establishment rhetoric alongside anti-immigration sentiment (Inglehart and Norris 2017; Mudde 2004: 544). Relationships between religion and immigration attitudes (Chan et al. 2018), British national sentiment (Heath et al. 1999) and political behaviour (Norris and

Inglehart 2004; Tilley 2015) are well-established: we might therefore expect that religious identity and behaviour structured the Brexit vote in particular ways.

However, the leading figures associated with the Vote Leave campaign (Boris Johnson, Michael Gove, Gisela Stuart), Labour Leave (Kate Hoey) and the Leave.EU campaign (Nigel Farage) are not perceived as religious, and the largest Christian denominations in Britain avoid political messaging. Before the Referendum, Ekklesia found major denominations generally favoured neutrality, while former Archbishop of Canterbury Lord Carey, commentator Revd. Dr Giles Fraser and the group "Christians for Britain" were associated with the broader Leave cause (Barrow 2016). Nevertheless, reference was made to "Christian values" by groups on both sides, consistent with both the Christian Democratic heritage of the European Union, and more recent anxiety at the EU's apparent liberal secularism and the prospect of Turkish membership (Casanova 2006).

Sociologists of religion have hitherto identified religious identity as serving as a proxy for ethnic or cultural identities; Bruce, for example, argues that religion has more salience in secular societies when associated with cultural defence (1999: 25). "Ethnic nominalism" (Day 2011) is therefore plausibly-related to Euroscepticism. The effects of religion on attitudes may however differ depending on the dimension in question, with the dimensionality of religiosity long-established in the sociology of religion (Lenski 1961). For example, active religious involvement promotes warmth towards immigrants (McDaniel et al. 2011; Knoll 2009); immigration attitudes in turn are known to have structured the EU Referendum result (Goodwin and Milazzo 2017). Particular denominations and congregations also foster civic activism, especially via small group involvement (Beyerlein and Chaves 2003: 229; Verba et al. 1995; Djupe and Gilbert 2006: 126), while populism, in the form of Trump support, has been identified with low levels of social capital measured by both organisational memberships and generalised trust (Giuliano and Wacziarg 2020). Indeed, embeddedness in moral communities shapes attitudes differently compared with adherence alone. Ford's study of ethnic social distance found that Anglican affiliation predicted lower acceptance of Asian or Black employers or in-laws compared with no affiliation; religious practice predicted higher tolerance (2008). Storm, using the 2008 BSA survey, found Anglicans more likely to view immigrants as a threat to national identity and more frequent attenders less so (2011). More frequent worship attendance has also been associated with lower support for the radical right across Europe (Gidron and Hall 2019).

Moreover, religions are often coterminous with particular cultural values. Nonconformism has long been associated with liberalism (Kotler-Berkowitz 2001: 528), and political conservatism with hierarchically-organised religion (Lipset 1990: 2).

Many religions emphasise authority, purity and liberty as prior orientations (Haidt 2012). Research on values distinguishes libertarianism-authoritarianism, welfarism, and left-right values; openness, self-transcendence, conservation and self-enhancement; and traditionalism versus secular-rationalism and survival versus self-expression (Evans, Heath and Lalljee 1996; Schwartz 2012; Inglehart and Welzel 2005). Religions promote social order and conservatism (Misztal 1996), avoidance of uncertainty (Roccas 2005), deference and defined gender roles (Inglehart and Norris 2003), and support for limited government (Wald and Calhoun-Brown 2014). In validating values scales, Evans et al argued that '[values] form consistent, stable and consequential elements of British political culture' (Evans, Heath and Lalljee 1996: 108–109).

Questions accordingly remain regarding the relationship between religion and Eurosceptic attitudes in Britain, and indeed new populism more broadly. While previous studies have shown Anglicans and Presbyterians tend to be more supportive of Brexit, results are primarily drawn from online panel samples and require validation using the best-available sources. Moreover, what has not yet been established is whether associations between religious affiliation and support for Brexit are due to religious practice, strength of belief, or denominational identification itself. If primarily the latter, the question is then how indirect religious nominalism is mediated by more proximate values and policy attitudes.

These questions lead to the following research hypotheses:
1. Variation exists in support for leaving the European Union by religious affiliation.
2. Church attendance and active religious participation promote support for Remain rather than Leave.
3. Stronger religious belief is associated with support for Leave.
4. Religious effects are mediated by differences in values, social identities, civic attachments and policy preferences.

Data and Analysis

To test these hypotheses, we analyse the BES 2017 post-General Election face-to-face survey, USoc's Wave 8, and the 2018 wave of the BSA.[3] In combination, they address the questions above, each providing access to different measures of values, attitudes and attachments. While the BES online panel has been used to examine religion and Referendum vote choice (Kolpinskaya and Fox 2019) it suffers from biases

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[3] See Table A1 of the online appendix for full descriptive statistics.

common to online panels.[4] By comparison, the BES face-to-face survey involved a stratified sample using the Postcode Address File with a good response rate (46 per cent). Wave 8 of USoc, the UK Household Longitudinal Study, fortuitously included a question on attitudes to European Union membership as it entered the field in January 2016 for 24 months. The sample is large, and questionnaire administered primarily face-to-face (60 per cent of the sample) or online (40 per cent). It includes measures of social and political behaviour and identity across a wide variety of domains, as well as religious affiliation, attendance at a place of worship, and how much religion matters to the respondent's life.

Finally, the British Social Attitudes survey has run nearly-annually from 1983, including core questions on religious affiliation and frequency of worship attendance. In 2018, a battery of additional religious measures were collected as part of the International Social Survey Programme (ISSP)'s 'Religion IV' survey, replicating many items fielded in 1991, 1998 and 2008. Its sample is drawn from the Postcode Address File and interviews conducted face-to-face. The three datasets do differ in measurement of support for Leave versus Remain, and in their measurement of religious affiliation and religiosity. Moreover, no single source includes the full set of values and attitudinal mediators of conceptual interest. Collectively, however, they constitute the best-available sources to answer our questions.

Question wording, fieldwork dates and frequencies of responses are given for the Leave support items in Table 1. Notably, the frequencies for the Leave support measure in USoc appear to diverge a little from the Referendum result. We should note, though, the meaning of the question altered after the Referendum itself and should not be interpreted in terms of vote choice, rather EU membership attitudes more broadly. Disparity with the Referendum result (51.9 per cent Leave) may also be due to attitudes changing over the fieldwork period, inclusion of those ineligible to vote, underreporting by 'shy Leavers', or non-random attrition.

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[4] Moreover, current documentation does not allow us to identify the wave to which the measures relate sufficiently accurately to match against wave-specific Leave support measures. Its measures of religiosity are also featured only occasionally.

	British Election Study	Understanding Society	British Social Attitudes Survey
Date of fieldwork	June 26- October 1 2017	January 2016- December 2017	July-November 2018
Leave support question wording	*Thinking back to the EU referendum held on June 23rd 2016, if you voted did you vote to remain in the EU or to leave the EU, or did you not vote?*	*Should the United Kingdom remain a member of the European Union or leave the European Union?*	*Thinking about Britain's relationship with the European Union, do you think of yourself as a 'Remainer', a 'Leaver', or do you not think of yourself in that way?* [If the latter] *Do you think of yourself as a little closer to one side or the other? Remainers; Leavers; No.* *Would you call yourself a very strong (Remainer/Leaver), fairly strong or not very strong?*[1]
Leave	39.4	43.2	36.6 (scoring 5-7)
Remain	40.8	53.0	51.3 (scoring 1-3)
Neither	--	--	12.1 (scoring 4)
Did not vote	17.4	--	--
Don't know	2.5	3.9	--
Leave support question *N*	2194	35626	2910

Table 1. Wording of and frequencies for Leave support items in the British Election Study 2017, Wave 8 of Understanding Society and British Social Attitudes Survey 2018. Survey weights applied, unweighted N reported.

[1] Responses were combined to create a seven-point scale running from 'very strong Remainer' to 'very strong Leaver'. Those resisting choosing a side were given a score of 4. A measure of reported vote was only available for one-quarter of the sample, and by 2018 likely affected by recall bias.

For religious affiliation, the BES codes 17 separate groups; we categorise them as Nones, Anglicans, Catholics, Non-Denominational Christians, other Christians (combining Nonconformist and other Christians), and Other Religions. USoc generates reasonable sample sizes for smaller communities, but differences between many smaller groups in EU membership attitudes were negligible in exploratory analyses. Accordingly, we focused on Nones, Anglicans, Catholics, Church of Scotland/Presbyterians, Other Christians, Muslims, and Other Religions. This allows testing of Kolpinskaya and Fox's finding that Presbyterians were more pro-Leave in the

British Election Study Internet Panel (BESIP). We can also examine whether support among Muslims differed significantly from other groups. While those of Pakistani and Bangladeshi background in Britain have historically identified overwhelmingly as Muslim, the association is not perfect, and USoc's sample sizes should allow disentangling of the effects of ethnicity (Martin et al. 2019) and religious affiliation. The BSA captures religious affiliation in detail but due to disclosure concerns aggregates different denominations to form a five-fold categorisation (Nones, Anglicans, Catholics, Other Christians, and Other Religions), which we retain. For attendance, both the BES and BSA use a seven-level attendance measure (Table O6), while USoc distinguishes those never attending, those attending only for weddings and so on, attending at least annually, at least monthly, and at least weekly.

Variation in support for Leave by affiliation and attendance is graphed in Figure 1 and 2 (see also Tables O5/O6, online appendix). Support is highest among Anglicans; lowest among those identifying with faiths other than Christianity; and Catholics, other Christians and Nones fall in between. Moreover, differences are statistically-significant (Table O5). Support also varies with attendance, with an apparent negative relationship between frequency of attendance and Leave support. Again, differences are statistically-significant (Table O6).

Figure 1: Bivariate analysis of reported vote for Leave, position on EU membership and identification as Leaver by religious affiliation. Percentage of affiliation group. Author's calculations from British Election Study 2017, Understanding Society Wave 8 and British Social Attitudes 2018 survey data.

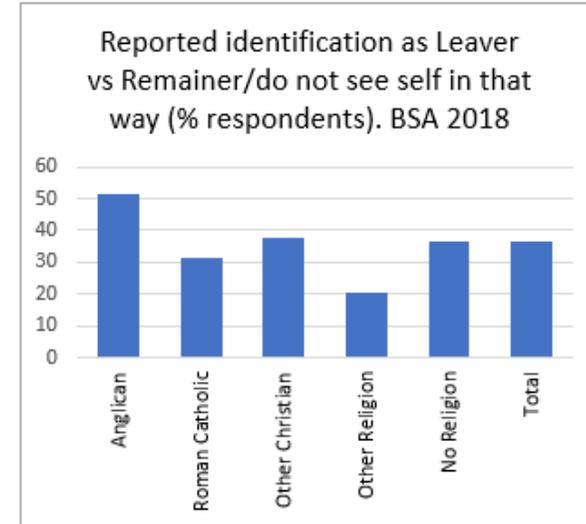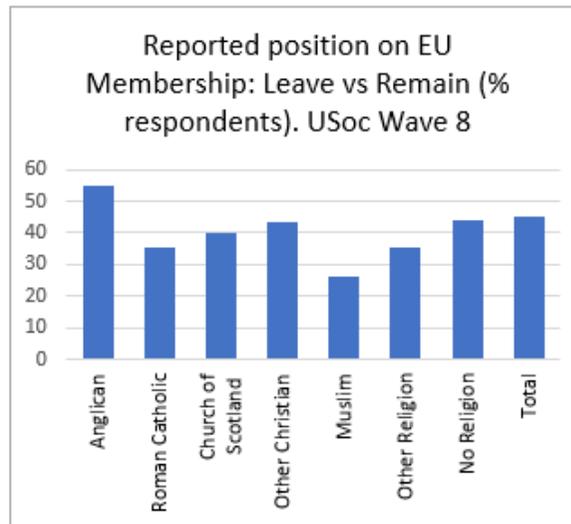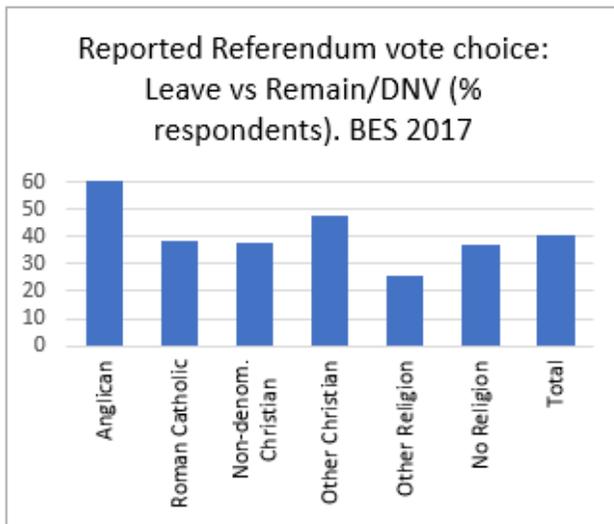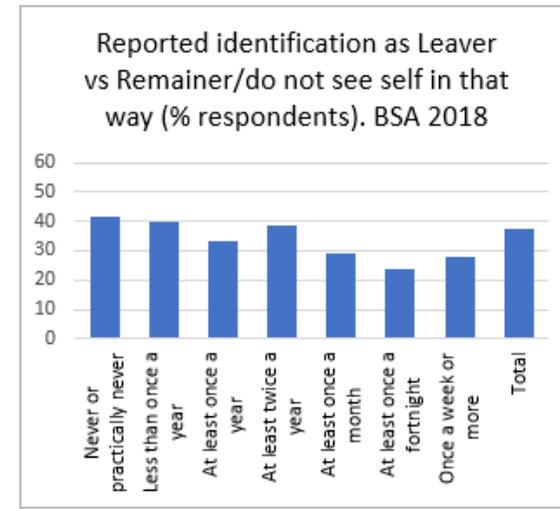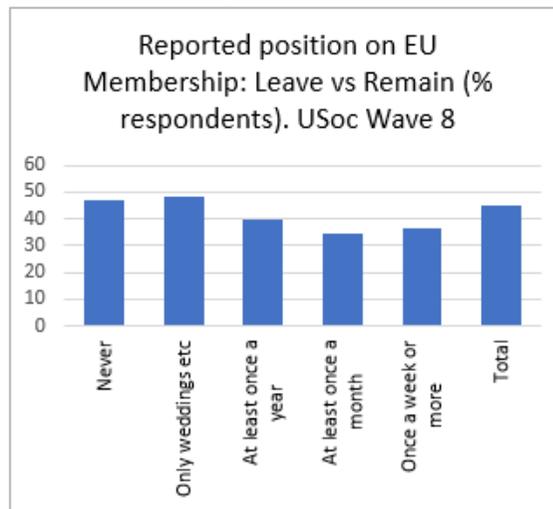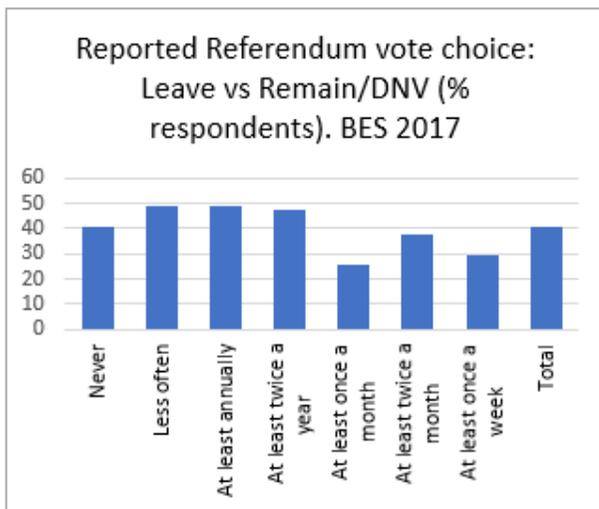**Figure 2: Bivariate analysis of reported vote for Leave, position on EU membership and identification as Leaver by frequency of attendance at a place of worship. Percentage by attendance frequency. Author's calculations from British Election Study 2017, Understanding Society Wave 8 and British Social Attitudes 2018 survey data.**

We next test whether differences continue to hold when controlling for socio-demographic confounders. For each dataset, we begin with basic socio-structural models of support for leaving the EU, including religious variables, as our chosen set of distal measures in the funnel of causality (Campbell et al. 1960). These are extended by adding measures of basic values, attitudinal variables, and measures of social and civic attachment, depending on availability.[5] We use the method developed by Karlson, Holm and Breen (2012[2010], hereafter KHB) to decompose the effect of religious affiliation and religious attendance into a direct effect and an indirect effect via basic values, attitudes and attachments.

Measuring Cultural Values, Policy Attitudes, Civic Behaviours and Religiosity

Values are fundamental to the study of political culture, understood as 'conceptions of the desirable' (Schwartz 1999: 24), and 'the joint results of sociological as well as psychological forces acting upon the individual' (Rokeach 1973: 20; see also the incisive summary by Austin 2015: 55-58). Religious and moral communities give rise to different value orientations and in turn are defined by them (Johnson and Mullins 1990; Graham and Haidt 2010). A now-extensive body of work has identified how values structure new populism, including support for Brexit and Trump (Norris and Inglehart 2019). Values can be understood as meta-preferences (McAndrew et al. 2020), driving "action-oriented individuals [to] pursue their goals" (Wuthnow 2008), and abstract and relatively stable over the life course - certainly so compared with attitudes which are more specific, evaluative, context-dependent and labile (Voas 2014). While Levi Martin and Lembo have recently argued forcefully that sociological of "values" should be recast in terms of "interests", values have explanatory power and demonstrate lifespan and cohort stability (Milfont et al 2016). While values items are thin in USoc, relating primarily to parenting style and posed to those with resident children, a wide range is available in the BES and BSA.

Should values be understood as confounders or mediators of religiosity? We cannot establish this technically using cross-sectional data, but theory suggests the latter. Religions are vehicles of cultural socialisation (King-Hele 2011), and the young are taught what is right and wrong through a religious or secular lens. Religious affiliation is largely ascribed at birth (Voas and McAndrew 2018), transmitted by parents and other agents of socialisation (Voas and Storm 2019). Tilley suggested that parental transmission of party identification and religious affiliation causes links to persist between denominations and party attachments (2015), supporting an account whereby religion is causally-prior. Moreover, those raised as secular rarely adopt a religious identity in adulthood (Crockett and Voas 2006). We

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[5] We omit party identification here. While partisanship is thought to colour candidate and leader assessments, and economic and policy evaluations (Lewis-Beck et al 2008), Fiorina's (1981) interpretation of partisanship as endogenous to political evaluation is conceptually-plausible and affirmed by Weinschenk (2010).

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accordingly argue that religious affiliation and religiosity are prior to values and policy attitudes.

(a) Values and attitudes in the British Election Study

In the BES, the following items are available on a left-right values battery to capture social as well as economic liberalism, replicating four of the six measures regularly used to measure libertarianism-authoritarianism:

Young people today don't have enough respect for traditional British values

Censorship of films and magazines is necessary to uphold moral standards

For some crimes, the death penalty is the most appropriate sentence

People who break the law should be given stiffer sentences

This omits agreement that 'Schools should teach children to obey authority' and 'The law should always be obeyed, even if a particular law is wrong' as is standard in the BSA. However, two alternative items potentially capture aspects of social authoritarianism, namely extent of agreement that:

People should be allowed to organise public meetings to protest against the government

People in Britain should be more tolerant of those who lead unconventional lives

The remaining six items in the left-right values battery primarily relate to fairness, the desirability of private ownership and government employment policy (Table O1). Common factor analysis was conducted and two factors retained (see Table O7), one relating to support for social control, and one for economic intervention, on which the relevant items generally loaded accordingly. We used these items to calculate libertarianism-authoritarianism and economic left-right values as summative scales.

The questionnaire also included five questions on perceptions of personal and national economic conditions (see Table O1). Again, we conducted factor analysis (Table O8) to test whether an 'economic confidence' dimension could be identified. Having done so, we summed and scaled the five items to create an economic confidence scale. The survey questionnaire also included questions on perceptions of immigration:

Do you think that too many immigrants have been let into this country, or not?

(Response options: yes, too many; or no, not too many.)

Following this is a measure of how strongly the respondent feels about this, with both used to create a seven-point scale of immigration policy attitudes. Respondents were also

asked whether they considered immigration good or bad for the economy on a seven-point scale, allowing distinguishing between policy preferences and affect.

Additional identity measures included a subjective measure of social class, and strength of ethno-national identity using a Moreno scale. Following Henderson et al (2017) we used the latter to gauge Englishness for respondents in England only. Gender, social generation, whether the respondent was partnered or not, education, ethnicity (White versus other than White), working status, housing tenure and residence in London were also included.[6] The full sample N was 2,194, model sample 1,071.

(b) Identities and attachments in Understanding Society

In USoc, respondents are asked their national identity, and to choose as many as apply: English, Welsh, Scottish, Northern Irish, British, Irish, Other. We distinguish those solely choosing English from others, again restricting analysis to England-based respondents. Secondly, respondents were asked, 'how important various things are to your sense of who you are… [including] ethnic or racial background; profession; education; political beliefs'.[7] We distinguished those responding 'fairly' or 'very important' from those disagreeing. Respondents were also asked their associational memberships in Waves 3 and 6, covering 15 named organisations from working men's clubs to environmental organisations; we took a simple count using data from the most recently-available wave for each respondent. Finally, respondents were asked their strength of neighbourhood attachment on Wave 6 using extent of agreement with eight items on a five-point scale. After validation via factor analysis (Table O9), responses were reversed, summed and scaled to capture generalised neighbourhood attachment. Both associational involvement and neighbourhood attachment measures are included to test whether any effects associated with worship attendance or religiosity work via civic or local (and more affective) embeddedness.

Regarding demographic confounders, the sample size allows inclusion of relatively fine-grained ethnicity and other measures. Gender, social generation, marital status, occupational status using the most recent occupation available in the eight waves, type of non-working status, ethnicity, highest educational qualifications achieved and income were included as controls. The full sample *N* was 39,289 for Wave 8, with model sample 9,278.

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[6] We control for social generation rather than age because we consider that generational differences in Euroscepticism are likely to persist as respondents age. We use Ipsos MORI's definition: Pre-war (born before 1945), Baby Boomers (born 1945-65), Generation X (born 1966-79), and Generation Y (born from 1980). See http://www.ipsos-mori-generations.com

[7] Respondents were also asked whether age, gender and family were important to who they were. Preliminary analysis however suggested no association with Leave support.

(c) Religiosity and Values in the British Social Attitudes Survey

The BSA includes a large number of values measures recurrently, following validation by Evans et al in the 1990s (e.g. 1996). Libertarian-authoritarian, welfarism and left-right scales are published as derived variables, running 1-5 where 5 denotes most authoritarian, most anti-welfare, and most right-wing (Table O1 in the online appendix provides details on constituent items).

The 2018 wave of the BSA also hosted the Religion IV module via self-completion questionnaire. Some 48 questions concern respondents' beliefs, current practice, attendance aged 11, parents' religiosity, attitudes towards the place of religion in society, and attitudes towards members of different religious communities. To assess dimensionality of personal religiosity we selected 19:

Frequency of attendance	Frequency of visitation of holy place for religious reasons outside regular services	Belief in Nirvana
Belief in God	Extent to which the respondent perceives themselves as religious	Belief in the supernatural powers of deceased ancestors
Agreement respondent has their own way of connecting with God without churches or religious services	Belief in heaven Belief in reincarnation	Belief God concerns himself with each human being personally
Frequency of prayer	Belief in hell	Belief in fatalism/destiny
Frequency of participation in church activities or organisations of a place of worship besides services	Belief in the existence of an afterlife	Belief life is only meaningful because God exists
Whether respondent read the Bible or other holy text in the previous 12 months	Belief in religious miracles	Whether respondent has a shrine, altar or crucifix on display at home

Table 2. Measures of religiosity in the British Social Attitudes Survey 2018.

Common factor analysis generated a three-factor solution (Table O10). After varimax rotation these were interpreted as relating to extent of orthodox belief, active religious participation, and heterodox belief. Because the religious items were mostly included on the self-completion questionnaire and posed to only half the sample, and because of item non-response, only 592 responses were available for all 19. Accordingly, we used the factors to select items for summative scales:

- orthodox belief (N = 1060), by summing and scaling items relating to belief in heaven, hell, afterlife, existence of miracles and a God concerned with each individual.

- active participation (N = 1494), by summing and scaling items relating to frequency of prayer, participation in church activities other than services, scriptural reading, visitation of places of worship, and self-assessed religiosity.
- heterodox belief (N = 1467), by summing and scaling items relating to belief in reincarnation, Nirvana, and supernatural powers of ancestors.

Frequency of attendance at places of worship was excluded from the participatory religiosity scale to retain it as a separate indicator for consistency with models of BES and USoc data.[8] Affiliation, attendance and religiosity items were then included in a socio-structural of support for Leave, followed by a full model to examine mediation via libertarianism-authoritarianism, anti-welfarism, and left-right values. The full sample N was 3879, model sample 883.

Models and Results

We ran nested logit models on the same samples of cases to allow direct comparison, examining how far religious variables are mediated by values and attitudes using a method appropriate for nested models, decomposing total effects into direct and indirect effects (Karlson, Holm and Breen 2012). Raymond (2011) independently suggested a similar approach, with specific application to religion's influence over vote choice in the US, Britain and Germany. Raymond noted that religious variables were often non-significant in models including attitudinal variables, leading to oversight regarding their indirect importance: 'theory suggests that social cleavage variables are at the beginning of the causal chain… and therefore have indirect effects on vote choice that are mediated by more proximate, short-term factors' (2011: 132). Both approaches use a residualisation method to effectively endogenise 'proximate' variables and allow residual variance to be held constant across socio-structural and full models, in turn allowing coefficients for the same variables to be compared across nested models. Tables A1-A6 in the appendix summarise, with coefficients and confidence intervals graphed below.

(a) Models using British Election Study data

In the structural model of voting Leave versus Remain/not voting using BES data, reporting an Anglican affiliation predicts support for Leave compared with those of no affiliation. Effects for other denominations are insignificant. Attending monthly rather than

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[8] The pairwise correlation between frequency of attendance and participatory religiosity is 0.75 ($p < 0.001$). Multicollinearity diagnostics following fitting of the models reported in Table A5 suggest that both measures can be included as separate terms.

never is associated with significantly lower support for Leave, though more frequent attendance is not.

In the full model (Table A1), the Anglican affiliation term loses significance, suggesting effects are largely mediated by values and attitudes. We interpret the coefficient for Anglicanism in the reduced model as capturing the total effect, and in the full model the direct effect. The negative effect for attending monthly remains negative and significant in the full model. Of the values measures, authoritarianism is strongly and significantly associated with support for Leave. Economic right-wing values have no association, while self-identifying as right-wing is positively-associated, providing an intriguing distinction between objective and identificational measures of ideology. Economic confidence is positively associated with Leave support, as is perceiving immigration as too high, while perceiving immigration as good for the economy has no significant effect. Coefficients with confidence intervals are plotted in Figure 3 for the religious variables, Figure 4 for mediators.[9]
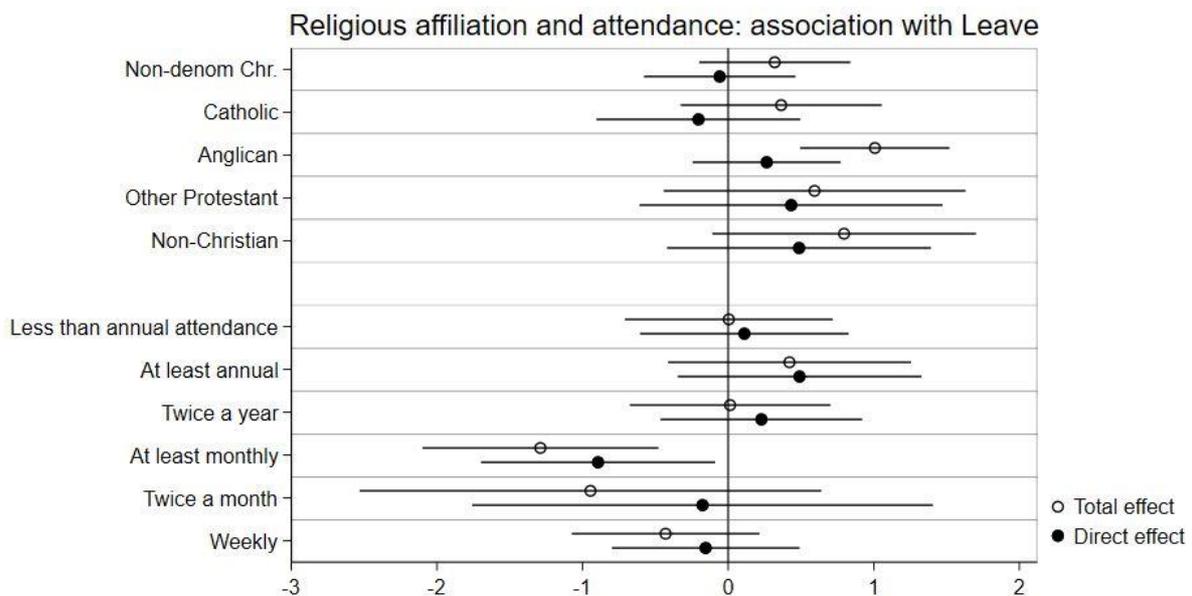
Figure 3: Coefficient plots illustrating effect of religion variables in models of reported voting for Leave, before (total effect) and after (direct effect) inclusion of mediator variables. Concomitant (control) variables taken into account in both. Reference category is 'no religious affiliation' and 'never attends a place of worship'. Author's calculations from British Election Study 2017. Survey weights applied.

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[9] See Figure O1 in the online appendix for the effect of 'concomitant' variables in the reduced and full models. Concomitant variables (KHB's term, following Sobel) are those treated as control variables which are not mediator variables.

Values, identities and immigration attitudes: association with Leave support

Figure 4: Coefficient plots illustrating effect of mediator variables in models of reported voting for Leave. Concomitant (control) variables taken into account. Author's calculations from British Election Study 2017. Survey weights applied.

Of the total Anglican affiliation effect, 73 per cent is estimated to be mediated, while 28 per cent of the total monthly attendance effect is estimated to be mediated. Estimates are also provided of which proximate variables contributed most as mediators (Table A2). For Anglican affiliation, 60 per cent of the indirect effect works through agreement that immigration is too high; 15 per cent through left-right identification; 15 per cent through authoritarianism; and 7 per cent through identification with Englishness rather than Britishness.[10] For monthly attendance, an estimated 72 per cent of the indirect effect on support for Leave works through immigration attitudes, namely disagreeing immigration numbers are too high. An estimated 8 per cent works through lower economic confidence, and 8 per cent through being less likely to feel more English than British.

(b) Models using Understanding Society data

In the reduced model (Table A3), having an Anglican affiliation rather than none is again associated with being more likely to support Leave. Catholic, Presbyterian and 'other Christian' affiliations are also positively associated, but not significantly so. Attending at least monthly or weekly versus never is associated with being more likely to support Remain.

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[10] The 'percentage difference' estimates sum to 100 per cent. For working-class identification and left-right values, these variables have slight suppressor effects on the Anglicanism-Leave relationship: Anglicanism is associated with being less likely to identify as working-class and to have economic Right values. Accordingly, the 'percentage difference' is slightly negative, because Anglicanism, self-identifying as working-class and adhering to right-wing values are estimated as positively-associated with Leave support.

Reporting that religion makes a little, some, or a great difference to the respondent's life has no significant effect.

Figure 5: Coefficient plots illustrating effect of religious affiliation variables in models of reported support for Leave, before (total effect) and after (direct effect) inclusion of mediator variables. Concomitant (control) variables taken into account in both. Author's calculations from Understanding Society Wave 8. Survey weights applied.

In the first full model, a significant direct effect of having an Anglican affiliation remains. Monthly and weekly attendance remain negative and significant, suggesting effects are primarily direct.

Religious attendance and salience: association with Leave
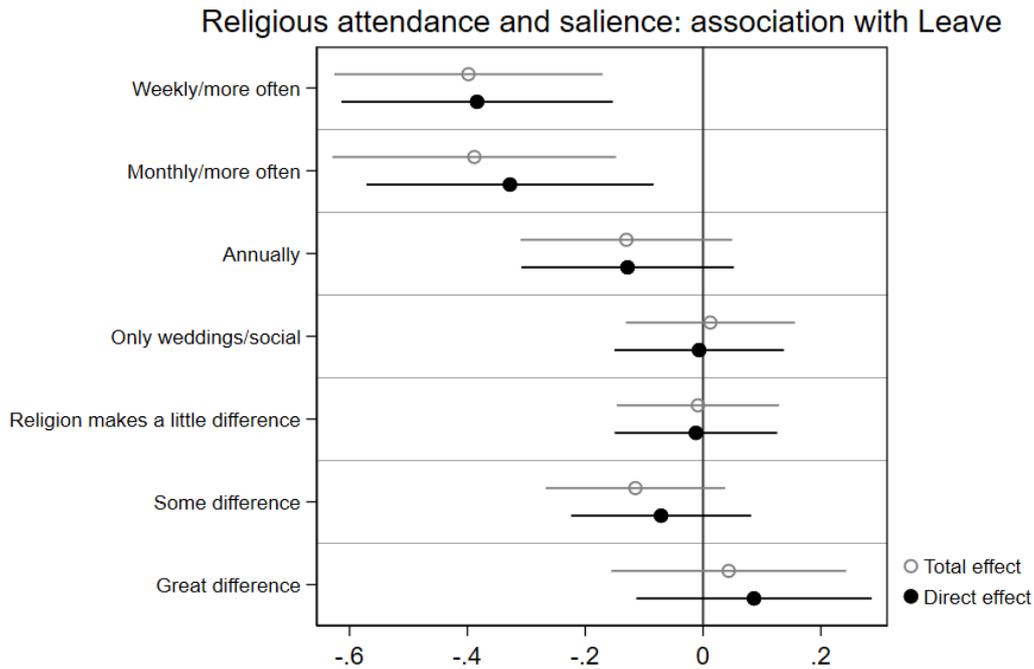
Figure 6: Coefficient plots illustrating effect of religiosity variables in models of reported support for Leave, before (total effect) and after (direct effect) inclusion of mediator variables. Concomitant (control) variables taken into account in both. Reference category is never attends a place of worship; religion makes no difference to the respondent's life. Author's calculations from Understanding Society Wave 8. Survey weights applied.

Results for socio-demographic confounders are graphed in Figure O2 (see online appendix), confirming known generational, educational and ethnicity-related effects (Alabrese et al 2019; Martin et al 2019). Regarding proposed identities and attachment mediators (Figure 7), identifying only as English rather than another national identity or multiple national identities is associated with being more likely to support Leave, as is reporting race or ethnicity is important to who you are. Identifying education or political beliefs as important to who you are is associated with greater likelihood of supporting Remain, as is a larger number of associational memberships. Neighbourhood attachment has no effect in this model.

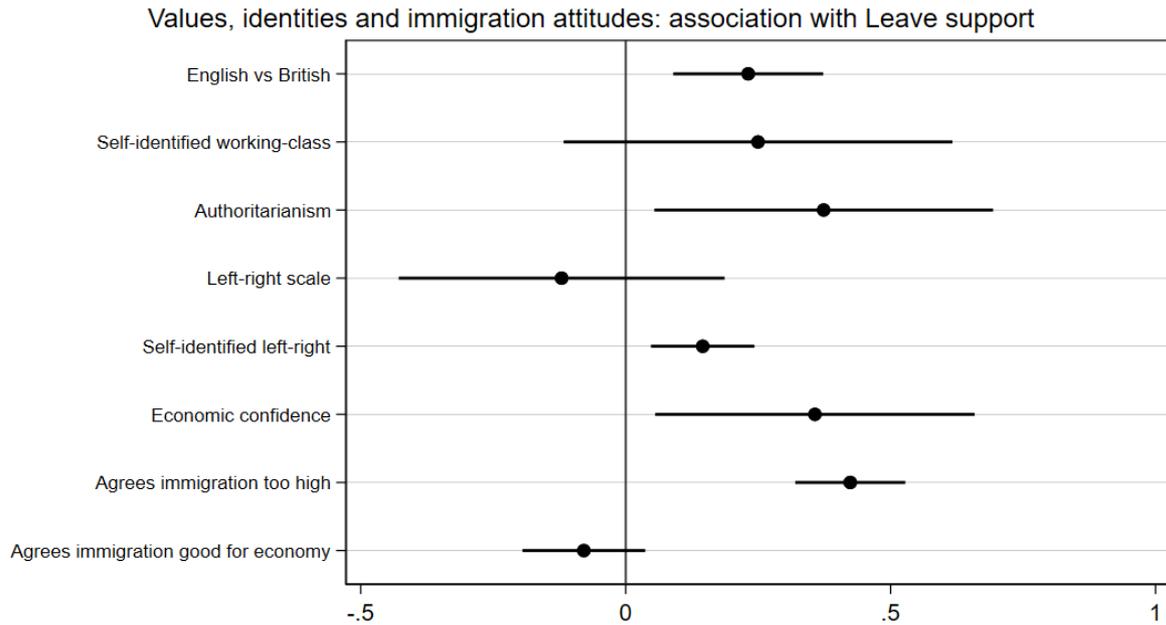## Identities and attachments: association with Leave support
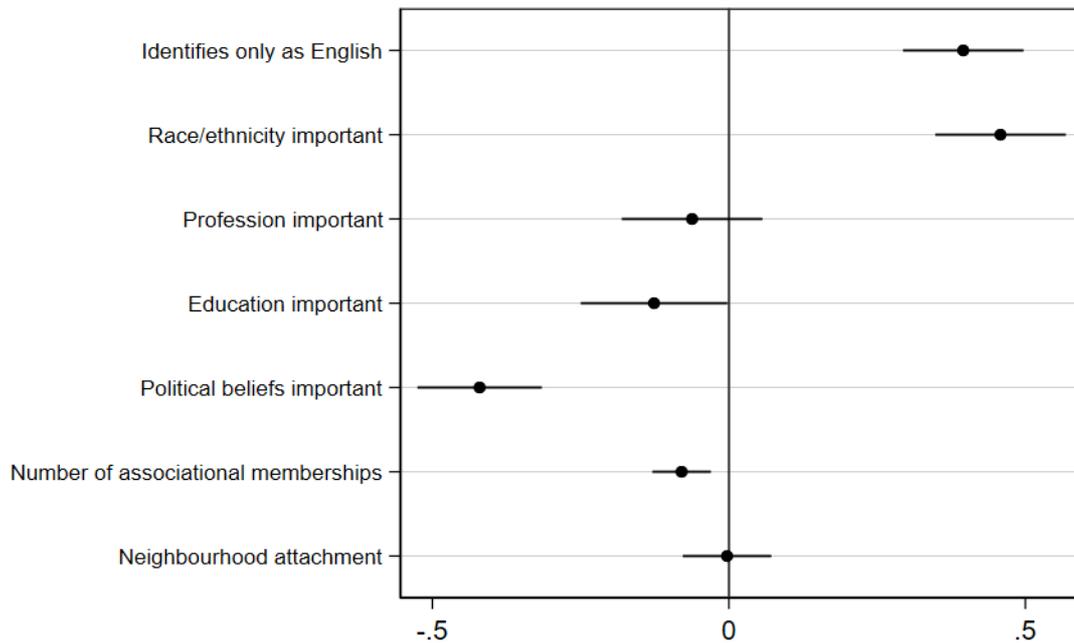
Figure 7: Coefficient plots illustrating effect of mediator variables in models of reported support for Leave. Concomitant (control) variables taken into account. Author's calculations from Understanding Society Wave 8. Survey weights applied.

In this case, 26 per cent of the total Anglicanism effect is estimated to be mediated by identities and attachment mediators (Table A3). 4 per cent of the effect of attending weekly rather than never is estimated to be mediated, and 16 per cent of the effect of attending monthly rather than never. In terms of which mediators serve as the most important pathways, for Anglicanism it is primarily the importance of race or ethnicity to the respondent's sense of who they are (Table A4). This contributes 86 points (positive) to the percentage difference, while reporting an 'English only' national identity contributes 28. Because the sum for percentage difference must total 100, Anglicans' greater tendency to report that political beliefs are important to who they are contributes -11. To put it another way, of the 26 percentage-point mediation, 22 points are comprised of racial or ethnic salience; 7 points English national identity; and importance of political beliefs to personal identity suppresses the total Anglican effect by 3 percentage points.

By comparison, the effect of attending weekly rather than never is estimated to be almost completely direct, apparently because weekly attenders' greater tendency to be 'joiners' is counterbalanced by their reduced tendency to report political beliefs as important to personal identity. In other words, attenders' weaker identification with the political sphere suppresses the negative association between weekly attendance and support for Leave. For

monthly attenders, mediation is largely via associational memberships, secondarily through being less likely to choose an English-only identification.

(c) *Models using British Social Attitudes data*

Finally, the BSA allows testing for the effect of religiosity as a multidimensional phenomenon, and mediation via authoritarianism, left-right and welfarism values. Since sample size is considerably reduced due to ISSP items being posed to only part of the sample, we use respondents from across Britain. However, our measures of religiosity in terms of orthodoxy/heterodoxy of belief relate most closely to Christianity: we accordingly exclude those with a religious affiliation other than Christian (because Buddhists, Hindus, Pagans, Sikhs, Jews and Muslims are only available as a combined category, we cannot judge their "belief orthodoxy").

In the socio-structural model (Table A5), there is no significant difference between Anglicans and those of no religious affiliation, Catholics versus the non-religious, or those with an 'other Christian' affiliation versus none. The direction of effects is consistent with earlier findings, however, and the sample size admittedly smaller than conventional. Of the attendance measures, attending at least weekly is negatively associated with Leave support.

Religious affiliation, attendance and religiosity: association with Leave support

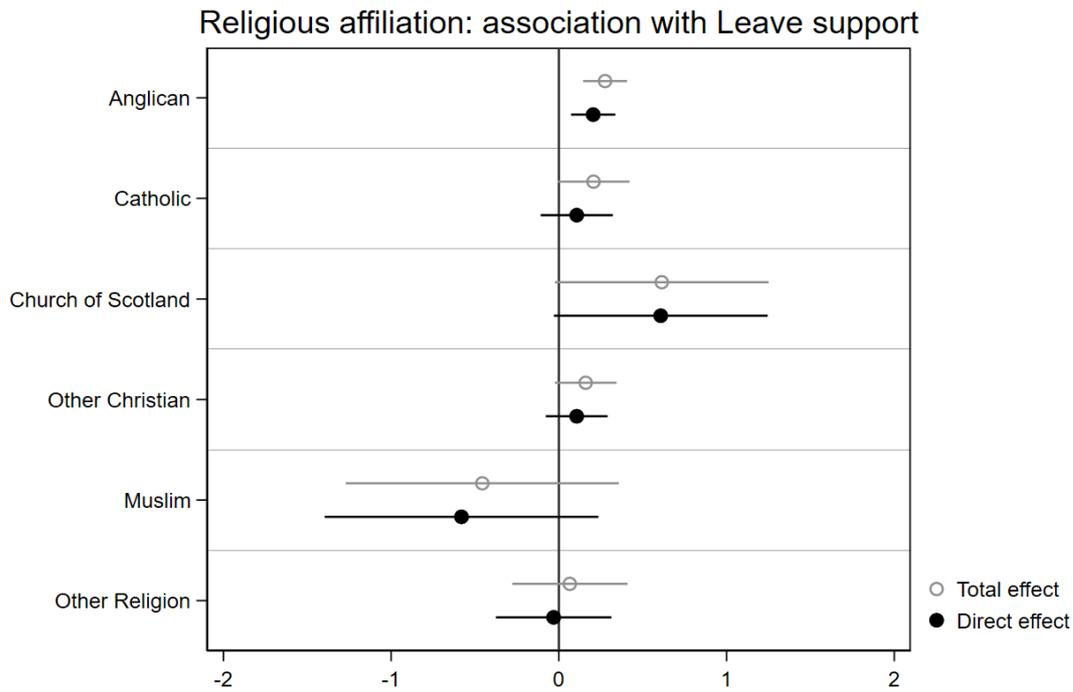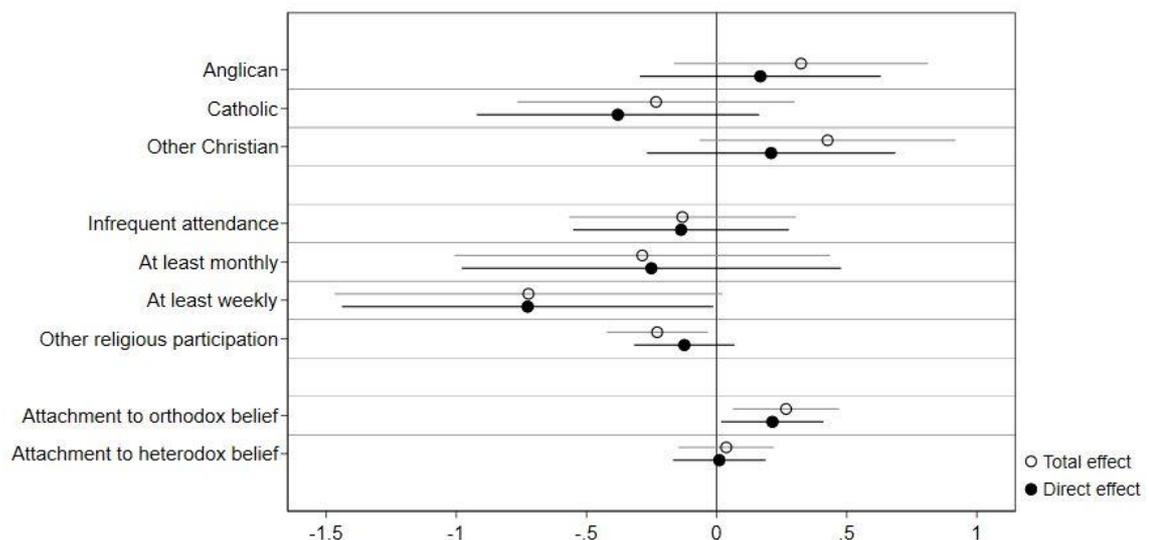**Figure 8: Coefficient plots illustrating effect of religiosity variables in models of reported support for Leave, before (total effect) and after (direct effect) inclusion of mediator variables. Concomitant (control) variables taken into account in both. Reference category is no religious affiliation, never attends a place of worship. Author's calculations from British Social Attitudes survey 2018. Survey weights applied.**

Regarding other dimensions of religiosity, a stronger orthodox belief attachment is significantly and positively associated with support for Leave, while participatory religiosity

has a negative effect, and a stronger heterodox belief attachment no association. With the addition of the three values measures, weekly worship attendance remains negative and significant. Religiosity in terms of orthodox belief remains positive and significant; the 'other active participation' effect becomes insignificant.

As found in the BES, the more authoritarian support Leave more strongly (Figure O3). Having more strongly right-wing values has no association with Leave identification; however, being more anti-welfare is positively associated, a novel finding.

When examining the contributions of mediators, results again suggest the weekly attendance effect is almost entirely direct (Table A6). 20 per cent of the total orthodox belief attachment effect is estimated to be mediated, primarily via authoritarianism (18 percentage points of the 20). 46 per cent of the total effect of participatory religiosity is estimated to be mediated: half via liberalism, and half via pro-welfarist values.

Taken as a whole, the three sets of analyses suggest that nominal Anglicanism may be associated with Christian nationalism, consistent with Storm (2011). A puzzle remains regarding the causal mechanisms linking Anglican identity, Christian and cultural nationalism, and support for Brexit. Unfortunately, a question on how far the respondent agrees it 'important to be Christian to be truly British' was not available in BSA 2018, although it was in 2008 (alongside Religion III), and as part of the ISSP National Identity module in BSA 2013. In those cases, though, usable items on EU membership preference are only available for one-quarter of each sample (809 in 2013, 1125 in 2008). They differ in wording and response options, and also lack comparability with the 2016 EU Referendum question itself, and so are not useful for our purposes. However, we can use the measure of agreement that it is important to be Christian to be truly British as a dependent variable to assess whether religious affiliation and attendance differ in their effects, pooling 2008 and 2013 samples to generate a sufficient sample size.

In that case, we find that the (positive) coefficient for Anglican affiliation is larger than those for Catholic and Other Christian affiliation, significantly so when comparing Anglicans and Other Christians. Notably, reporting at least monthly church attendance is also associated with a higher level of agreement (see Table O11). However, when adding the orthodox belief, active participatory and heterodox belief measures of religiosity for a model using 2008 responses only, alongside a measure of choosing an "English only" rather than British or plural national identity, coefficients for Anglican and Other Christian affiliation remain positive and significant; more intense participatory religiosity is also positive; while the coefficient for at least monthly attendance becomes negative.

Results suggest frequent attendance is associated with a more inclusive conception of citizenship, while stronger religious attachment is associated with a religious conception of Britishness. The 2008 survey was admittedly fielded 8 years before the EU Referendum; and the pathways linking religious affiliation, attendance and religiosity to conceptions of

nationality and citizenship, and thence Euroscepticism, are undoubtedly complex. Nevertheless, these results add to evidence that Christian worship attendance and other dimensions of religiosity differ in their associations with values, attitudes and policy choices. Moreover, they provide a plausible further mechanism linking nominal Anglicanism to Leave support.

Discussion

Religion and religiosity had important, hitherto underestimated associations with the EU Referendum result. Our findings lead us to argue that understanding of the vote should be reassessed; they also answer the puzzle of why the more religious and nominally-religious differ in attitudinal terms. We corroborate Smith and Woodhead (2018) and Kolpinskaya and Fox (2019): Anglicans were more pro-Leave. We argue further that the 'Anglican effect' is partly mediated by authoritarian values, anti-immigration attitudes, an English-only rather than multiplex or overarching national identity, and salience of ethnic identity. We also offer evidence that nominal Anglicanism (and Protestant identity more broadly) and some aspects of religiosity outside formal worship attendance are associated with being more likely to associate Britishness with Christianity, a plausible further mediator of Leave support.

In addition, we find that attending a place of worship more frequently was associated with lower support for Leave, as indicated in Smith and Woodhead's exploratory analysis. Moreover, the association between attendance and Leave support appears primarily direct. To the extent that it is mediated, it appears to be via lower opposition towards immigration, greater liberalism, and more extensive social capital. This is consistent with the actively-religious having weaker symbolic boundaries against immigrants and various "others"; their differing social networks implying a differing configuration of *social* boundaries overriding symbolic boundaries; or a combination of these.

No candidate dataset currently exists to test cross-lagged models, although accurate dating of religious affiliation variables in the BESIP would address this need. Nevertheless, it seems plausible from these cross-sectional analyses that religious identity provides a protective function against perceived threat, and such identities are retained where they might otherwise be shed, channelling authoritarian and traditionalist values.

Secondly, we find that religiosity's effects on support for Leave differ depending on the religious dimension involved. Extensive research demonstrates that religiosity is associated with greater civic engagement, warmer attitudes towards immigrants, and pro-social behaviour. Our findings demonstrate that the effects of behaviour and belief diverge. This suggests that a particular cultural phenomenon may have different social and political implications depending on whether we examine it in terms of behaviour, or symbolic meanings and beliefs. Similar examples can be found in the differing socialisation and content learning effects of higher education (Surridge 2016), and active political engagement

and ideology on policy extremism (Broockman 2016). Such divergence may seem obvious: indeed, Chaves' (2010) account of the 'religious congruence fallacy' emphasises that religious beliefs, denominational tenets and behaviours are rarely tightly-coupled. Nevertheless, religious organisations and personnel derive legitimacy primarily through adherence to ideals, and so tensions between different aspects of religiosity are important to understand.

Moreover, these results suggest that the distinction between the nominal religious who do not behave in line with religious values, and the actively-religious who follow the "Golden Rule" (Ammerman 1997), may be too simplistic. Cognitive aspects of Christian belief do matter, and part of the distinction between belief and practice appears to relate to the intersection of religion and ethnoreligious conceptions of nationality (Table O11). Variation in equating Britishness with Christianity may well serve to sort the highly-religious into pro-Leave and pro-Remain camps.

That differential effects of religiosity on Euroscepticism are identifiable, apparently paradoxically so in a society which is highly-secular, is testament to the institutional and cultural embedding of Christianity in Britain and to religion's continuing effectiveness at demarcating symbolic boundaries. Symbols are tools of the trade for religions: religious organisations and many adherents demand visible signals of commitment; and, as has been pointed out, religions usually require exclusivity, unlike languages or other cultural practices (Alba 2005: 32). For highly-religious members of non-Christian religions, the boundary demarcating their religious world from that of secularised Christians is doubly-brighter due to the combination of religious and religiosity difference. For nominal Christians, lack of active practice or religious display means boundaries demarcating the secular mainstream are weak, and secular beliefs and practices easily-associated with Christian heritage. Equally, vestigial beliefs and habits of thought among secularised Christians are no less powerful for being non-declarative, namely taken-for-granted as normative and proper, '"the way that things are"' (Lizardo 2017: 99).

Finally, the highly-religious tend to exhibit *both* strong belief and frequent practice. To estimate the net effects of both belief and participation-related religiosity, we can simulate overall effects using model results and the seven-point measure of Leave support (where 1 = most pro-Remain and 7 = most pro-Leave) generated via the BSA, summarised in Table 3. It is reasonable to assume that most secular individuals feature the minimum of religious practice and belief. In that scenario, with other variables held at their means, they would score 3.8 on average on the 1-7 scale. An otherwise unreligious Anglican, exhibiting minimal belief and practice, is predicted to score 3.9: accordingly, the nominally-religious look similar to the secular. By contrast, an Anglican with the highest possible score of 5 for orthodox belief attachment and the lowest possible attendance and participatory religiosity scores is predicted to score 4.8, significantly higher than secular and nominal Anglicans. While it is

not common to attend frequently without believing, such Anglicans do exist (7 per cent of identifying Anglicans report attending at least monthly while not believing in God). An Anglican with the lowest possible orthodox belief and highest possible participation and attendance is predicted to score 2.7, all other variables held at their means. Anglicans with the highest possible attachment to orthodox belief, participation and attendance in combination are predicted to score 3.6.

	Predicted score on Leave support scale	95% Confidence Interval
No religion, never attends, lowest participation score, lowest orthodox belief score	3.8	3.5-4.1
Anglican, never attends, lowest participation score, lowest orthodox belief score	3.9	3.5-4.4
Anglican, never attends, lowest participation score, highest orthodox belief score	4.8	4.1-5.5
Anglican, attends weekly, highest participation score, highest orthodox belief score	3.6	2.9-4.3
Anglican, attends weekly, highest participation score, lowest orthodox belief score	2.7	1.9-3.6
Catholic, never attends, lowest participation score, lowest orthodox belief score	3.4	2.8-4.0
Catholic, never attends, lowest participation score, highest orthodox belief score	4.2	3.5-5.0
Catholic, attends weekly, highest participation score, highest orthodox belief score	3.0	2.4-3.6
Catholic, attends weekly, highest participation score, lowest orthodox belief score	2.2	1.3-3.0
Other Christian, never attends, lowest participation score, lowest orthodox belief score	4.0	3.4-4.5
Other Christian, never attends, lowest participation score, highest orthodox belief score	4.8	4.1-5.5
Other Christian, attends weekly, highest participation score, highest orthodox belief score	3.6	3.1-4.2
Other Christian, attends weekly, highest participation score, lowest orthodox belief score	2.8	1.9-3.6

Table 3: Predicted support for Leave on 1-7 scale following linear regression analysis of British Social Attitudes 2018 data. Other variables held at their means.

To the extent that belief and practice are congruent, the highly-religious are essentially little different to the secular in the strength of their support for Leave. Active practitioners with low attachment to belief are, on average, significantly more pro-Remain. Table 3 also indicates that non-believing, non-attending Christians look little different to Nones once other forms of religiosity are taken into account. This is not to throw the baby out with the bathwater, however: English national identity, and ethnic and racial salience, are both linked with religious identification and with Brexit support. Moreover, as summarised in Table A7, belief is considerably more common among the nominally-religious than lack of belief among relatively frequent attenders. The pattern of secularisation in Britain, whereby regular attendance is now relatively rare whereas identification and belief remain more widespread (albeit also in inexorable decline), has accordingly had distinctive effects on cultural conceptions of nationhood, and on EU membership as both an identificational and policy choice.

Conclusion

The EU Referendum result of 2016 had deep cultural, including religious, roots. While British society is highly secular, long-running religious cleavages have fundamentally shaped support for Leave via authoritarian values and anti-immigration preferences. While scholarly attention has attended to the latter as proximate drivers of the result, their religious antecedents have been neglected. Effects of religious affiliation were clearest for Anglicans, arguably as an example of ethnic nominalism and perhaps even Christian nationalism rather than active practice. Frequency of church attendance had mixed results: monthly attendance was associated with lower support for Leave in the first (BES) set of models; both weekly and monthly in the second (USoc); and weekly in the third (BSA). A number of values- and identity-related variables appear to mediate religious variables, most notably immigration attitudes, authoritarian values, English national identity, ethnic and racial salience, and generalised social engagement. The Gorskian account of American populism in terms of a secularised version of Christian nationalism provides some traction: those who attend less, all else being equal, are more likely to support Leave. However, we also find that stronger attachment to orthodox Christian belief is associated with greater support for Leave. A complete account accordingly requires attention to both active participation in religious communities, and engagement with religious belief systems.

Active religious practice is generally associated with pro-social behaviour and tolerance towards members of outgroups via adherence to 'the golden rule' and bridging social capital (Huang 2016). Nevertheless, ethnic nominalist religiosity dissociated from active practice may constitute a new (or at least hitherto under-appreciated) form of imagined community defined against cosmopolitanism, political secularity, and religious diversity. Religious frames have been used by populist parties across Europe to define outgroups, in

Britain as elsewhere. Religious worldviews provide further definition to values and identities such as tradition, authority, heritage, and "ethnic" conceptions of national identity, thence deployed to differentiate "us" and "them" (Lamont and Molnár 2002: 185). Concepts and narratives with religious connotations comprise a widely-available cultural repertoire available for reworking for new political purposes, as a tool of social closure and evaluation of who gets to belong (Lamont 2012). These findings accordingly contribute to a related programme in the sociology of culture, namely understanding of 'how some cultural elements can organize and structure others within a cultural system' (Boutyline and Vaisey 2017: 1374).

The analyses presented above have omissions: the measure of authoritarianism in the first pair of models is not standard, and data are cross-sectional, inhibiting robust causal analysis. The religiosity variables in the third pair of models also suffer from small sample size. Measures of congregational embeddedness would help identify whether church attendance effects relate primarily to the effects of contact with diverse others, worldview, or positive selection.

Findings also raise further questions. Frequent attendance at a place of worship is in long-run decline, as is traditionalist religious belief. The over-time effect of retreat from religious practice and belief on support for the EU, for example between the first Referendum in 1973 and the second in 2016, is yet to be established. We do know that social and civic spillovers are generated by religious attendance. The extent to which religious denominations, as part of civil society more broadly, bear responsibility for civic disembedding accordingly has wider socio-political relevance. It may of course be that such decline is inexorable, as indeed is decline in belief, and unlikely to be affected by the organisational choices religious denominations make (Voas and Crockett 2005). Secularists might also argue that religious social capital cannot be divorced from religious belief, and to the extent belonging, believing and behaving are congruent, religion forms an ambivalent bulwark against new populism. Nevertheless, the question remains. What is also striking is the difference between the effects of attendance on support for Brexit versus support for Trump, as identified by Whitehead et al (2018). Further consideration of why active religiosity is associated with greater support for Trump in the US, but Remain in the UK - when these phenomena are widely considered to share similarities - would be of value.

Tables for Appendix

Model results: British Election Study socio-structural and full models

Variable	Log-odds coefficient	Standard error	p-value	Log-odds coefficient	Standard error	p-value
Constant	-0.415	0.537	0.440	-4.993	0.937	<0.001
Female	-0.133	0.170	0.434	0.004	0.174	0.980
Partnered	0.219	0.188	0.245	0.114	0.187	0.544
Pre-War Generation	0.320	0.281	0.254	0.064	0.283	0.821
Generation X	**-0.845**	**0.254**	**0.001**	**-0.808**	**0.254**	**0.001**
Generation Y	**-0.757**	**0.269**	**0.005**	**-0.555**	**0.270**	**0.040**
Some tertiary education	**-0.586**	**0.187**	**0.002**	0.215	0.194	0.268
No qualifications	-0.316	0.254	0.213	-0.430	0.258	0.096
Respondent is White	0.403	0.428	0.346	0.084	0.431	0.845
Respondent lives in London	**-1.010**	**0.343**	**0.003**	-0.420	0.337	0.213
Social renter	0.359	0.275	0.191	-0.196	0.298	0.512
Private renter	-0.025	0.293	0.932	-0.167	0.295	0.572
Working part-time	-0.555	0.302	0.066	-0.451	0.302	0.136
Unemployed, seeking work	-0.695	1.000	0.487	-0.538	0.996	0.589
Other (student, homemaker, long-term sick)	**-0.791**	**0.308**	**0.010**	**-0.654**	**0.309**	**0.034**
Retired	-0.169	0.274	0.538	-0.409	0.276	0.139
Non-denominational Christian	0.302	0.265	0.254	-0.058	0.265	0.827
Catholic	0.367	0.352	0.297	-0.204	0.357	0.568
Anglican	**0.985**	**0.261**	**<0.001**	0.265	0.260	0.308
Other Protestant	0.548	0.528	0.300	0.433	0.531	0.415
Other Religion	0.680	0.463	0.141	0.487	0.462	0.292
Attends less than frequently	0.031	0.365	0.933	0.111	0.366	0.761
Attends at least annually	0.462	0.426	0.279	0.491	0.427	0.250
Attends at least twice a year	0.058	0.352	0.870	0.228	0.353	0.518

Attends at least monthly	**-1.240**	**0.413**	**0.003**	**-0.894**	**0.410**	**0.029**
Attends twice a month	-0.947	0.809	0.242	-0.176	0.807	0.827
Attends weekly or more	-0.414	0.329	0.208	-0.154	0.329	0.639
Englishness (Moreno)				**0.231**	**0.072**	**0.001**
Self-identified working-class				0.250	0.187	0.182
Authoritarian values				**0.374**	**0.163**	**0.022**
Left-right values				-0.121	0.157	0.441
Self-identified Left-Right position				**0.145**	**0.050**	**0.004**
Economic confidence				**0.357**	**0.154**	**0.020**
Agreement immigration is too high				**0.424**	**0.053**	**<0.001**
Agreement immigration good for economy				-0.079	0.059	0.182
Wald χ^2	240.48 (p < 0.001)					
Pseudo-R^2	0.269					
N	1071					

Table AI: Logistic regression analysis of reported vote for Leave. KHB correction applied to reduced model. Author's calculations from British Election Study 2017 (wt2 weight applied). Reference category: respondent is female, unpartnered, born 1945-65, has secondary-level qualifications, is of ethnic minority status, does not live in London, is an owner-occupier or mortgage-holder, works full-time, does not identify with a religious denomination, does not attend a place of worship. Emboldened where $p < 0.05$.

	Mediation percentage (%)
Anglican vs no religion	73.1
Attends monthly vs never	27.9

Components of difference: Anglican vs no religion.	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Englishness (Moreno)	0.048	0.034	6.61	4.83
Self-identified working-class	-0.007	0.014	-0.95	-0.69
Authoritarian values	0.106	0.053	14.72	10.76
Left-right values	-0.006	0.011	-0.79	-0.58
Self-identified Left-Right position	0.111	0.051	15.41	11.26
Economic confidence	0.013	0.024	1.75	1.28
Agreement immigration is too high	0.429	0.104	59.53	43.53
Agreement immigration good for economy	0.027	0.025	3.72	2.72

Components of difference: Monthly attendance vs never.	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Englishness (Moreno)	-0.028	0.057	7.97	2.22
Self-identified working-class	0.025	0.028	-9.24	-2.02
Authoritarian values	-0.024	0.044	6.89	1.92
Left-right values	-0.006	0.017	1.79	0.50
Self-identified Left-Right position	-0.021	0.056	6.09	1.70
Economic confidence	-0.029	0.037	8.43	2.35
Agreement immigration is too high	-0.251	0.158	72.48	20.24
Agreement immigration good for economy	-0.012	0.022	3.60	1.00

Table AII: Results of mediation analysis from British Election Study 2017 model. Only mediation analysis for religious variables significant in reduced model reported.

Model results: Understanding Society socio-structural and full models

Variable	Log-odds coefficient	Standard error	*p*-value	Log-odds coefficient	Standard error	*p*-value
Constant	**0.839**	**0.137**	**<0.001**	**0.877**	**0.176**	**<0.001**
Female	**-0.358**	**0.052**	**<0.001**	**-0.362**	**0.052**	**<0.001**
Partnered	0.002	0.055	0.976	0.007	0.055	0.904
Baby Boomer	-0.115	0.085	0.180	-0.140	0.086	0.103
Gen. X	-0.154	0.103	0.134	**-0.216**	**0.104**	**0.037**
Gen. Y	**-0.464**	**0.120**	**<0.001**	**-0.565**	**0.122**	**<0.001**
A-level qualifications	**-0.165**	**0.073**	**0.024**	-0.114	0.073	0.119
Other tertiary qualifications	**-0.268**	**0.076**	**<0.001**	**-0.193**	**0.077**	**0.012**
Degree-level qualifications	**-1.108**	**0.069**	**<0.001**	**-0.897**	**0.072**	**<0.001**
White Irish	**-1.524**	**0.370**	**<0.001**	**-1.442**	**0.371**	**<0.001**
White Other	**-0.689**	**0.163**	**<0.001**	**-0.589**	**0.164**	**<0.001**
Dual heritage: White and Black	-0.633	0.346	0.067	**-0.714**	**0.347**	**0.040**
Dual heritage: White and Asian	**-0.928**	**0.371**	**0.012**	**-0.844**	**0.371**	**0.023**
Indian	0.283	0.214	0.186	0.263	0.215	0.222
Pakistani	0.442	0.485	0.362	0.454	0.484	0.348
Bangladeshi	-0.126	0.520	0.809	-0.149	0.520	0.774
Chinese/Other Asian	-0.067	0.268	0.802	-0.120	0.270	0.657
Black Caribbean	**-0.685**	**0.308**	**0.026**	**-0.767**	**0.309**	**0.013**

Other Black	-0.291	0.285	0.307	-0.286	0.286	0.317
Arab	-1.280	0.851	0.133	-1.349	0.852	0.113
Other/Missing	-0.187	0.429	0.663	-0.073	0.429	0.866
Managerial/Professional	**-0.563**	**0.086**	**<0.001**	**-0.516**	**0.086**	**<0.001**
Intermediate	-0.152	0.106	0.154	-0.131	0.106	0.218
Small employer	-0.064	0.110	0.559	-0.060	0.110	0.585
Lower supervisory	0.162	0.143	0.258	0.134	0.143	0.350
Unemployed	-0.108	0.201	0.593	-0.073	0.202	0.717
Retired	-0.071	0.100	0.478	-0.070	0.101	0.491
Homemaker	0.039	0.171	0.819	0.018	0.172	0.916
Full-time student	**-1.309**	**0.315**	**<0.001**	**-1.184**	**0.316**	**<0.001**
Long-term sick	-0.078	0.223	0.725	-0.096	0.223	0.669
Other	-0.088	0.388	0.821	-0.082	0.388	0.833
Income (£000s)	**-0.030**	**0.015**	**0.048**	-0.028	0.015	0.071
Social renter	**0.525**	**0.100**	**<0.001**	**0.476**	**0.100**	**<0.001**
Private renter	-0.029	0.085	0.737	-0.053	0.086	0.540
Anglican	**0.275**	**0.067**	**<0.001**	**0.204**	**0.067**	**0.002**
Catholic	0.207	0.110	0.059	0.107	0.110	0.332
Church of Scotland/Presbyterian	0.614	0.325	0.059	0.607	0.325	0.062
Other Christian	0.160	0.094	0.088	0.106	0.094	0.258
Muslim	-0.456	0.415	0.272	-0.581	0.416	0.163
Other Religion	0.065	0.175	0.709	-0.031	0.176	0.859
Attends at least weekly	**-0.398**	**0.116**	**0.001**	**-0.384**	**0.118**	**0.001**
Attends at least monthly	**-0.388**	**0.123**	**0.002**	**-0.328**	**0.124**	**0.008**
Attends at least annually	-0.130	0.092	0.156	-0.128	0.092	0.164
Only weddings, etc	0.012	0.073	0.865	-0.007	0.073	0.929
Religion makes a little difference	-0.009	0.070	0.902	-0.012	0.070	0.864
Religion makes some difference	-0.115	0.078	0.139	-0.071	0.078	0.361
Religion makes a great difference	0.044	0.102	0.668	0.087	0.102	0.396
Respondent identifies as English				**0.403**	**0.052**	**<0.001**
Race/ethnicity important				**0.447**	**0.056**	**<0.001**
Profession important				-0.024	0.061	0.692
Education important				**-0.139**	**0.063**	**0.028**
Political beliefs important				**-0.436**	**0.054**	**<0.001**

Number of associations		**-0.092**	**0.025**	**<0.001**
Neighbourhood attachment		0.022	0.038	0.569
Wald χ^2	1066.84	$p < 0.001$		
Pseudo-R^2	0.124			
N	9278			

Table AIII: Logistic regression analysis of reported support for Leave. KHB correction applied to reduced model. Author's calculations from Understanding Society Wave 8 (h_indpxub_xw weight applied). Reference category: respondent is male, unpartnered, born before 1945, has lower secondary-level or no qualifications, is White British, has a routine occupation, is an owner-occupier or mortgage holder, does not identify with a religious denomination, does not attend a place of worship, does not consider religion makes any difference to their life. Full model: as before, plus respondent not identifying as English only, respondent does not consider race or ethnicity important to who they are, profession not important, education not important, political beliefs not important. Emboldened where $p < 0.05$.

Results of mediation analysis

	Mediation percentage (%)
Anglican vs no religion	25.8
Attends weekly vs never	3.7
Attends monthly vs never	15.6

Components of difference: Anglican vs no religion.	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Respondent identifies as English only	0.020	0.006	27.89	7.19
Race/ethnicity important	0.061	0.010	86.05	22.17
Profession important	0.000	0.000	-0.16	-0.04
Education important	-0.001	0.002	-1.33	-0.34
Political beliefs important	-0.008	0.007	-11.41	-2.94
Number of associations	0.001	0.003	1.42	0.37
Neighbourhood attachment	-0.002	0.003	-2.45	-0.63

Components of difference: Weekly vs no attendance	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Respondent identifies as English only	0.005	0.010	-34.85	-1.28
Race/ethnicity important	-0.015	0.011	101.71	3.72
Profession important	0.001	0.002	-5.18	-0.19

	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Education important	0.005	0.004	-37.22	-1.36
Political beliefs important	0.040	0.012	-277.04	-10.14
Number of associations	-0.049	0.014	336.17	12.31
Neighbourhood attachment	-0.002	0.004	16.41	0.6

Components of difference: Monthly vs no attendance	**Coefficient**	**Standard error**	**Summary of mediation (sums to 100%)**	**Components of mediation (percentage points)**
Respondent identifies as English only	-0.011	0.010	18.5	2.88
Race/ethnicity important	0.010	0.012	-16.38	-2.55
Profession important	0.000	0.001	0.69	0.11
Education important	-0.001	0.003	1.77	0.28
Political beliefs important	0.005	0.012	-8.25	-1.29
Number of associations	-0.060	0.017	98.55	15.36
Neighbourhood attachment	-0.003	0.006	5.12	0.8

Table AIV: Results of mediation analysis from Understanding Society Wave 8 model. Only mediation analysis for religious variables significant in reduced model reported.

Model results: British Social Attitudes survey socio-structural and full models

Variable	Coefficient	Standard error	*p*-value	Coefficient	Standard error	*p*-value
Constant	**4.799**	**0.541**	**< 0.001**	0.962	0.724	0.184
Female	-0.223	0.166	0.179	-0.174	0.166	0.296
Partnered	0.132	0.154	0.394	0.055	0.156	0.724
Baby Boomer	-0.345	0.221	0.120	-0.165	0.224	0.463
Gen. X	**-0.860**	**0.260**	**0.001**	**-0.752**	**0.262**	**0.004**
Gen. Y	**-1.293**	**0.265**	**< 0.001**	**-1.181**	**0.272**	**< 0.001**
Degree-level qualification	**-1.292**	**0.191**	**< 0.001**	**-0.805**	**0.201**	**< 0.001**
Respondent is White	0.062	0.312	0.842	-0.012	0.314	0.969
Intermediate occupation	0.055	0.218	0.801	-0.026	0.217	0.905
Small employer	**0.513**	**0.259**	**0.048**	0.306	0.261	0.240
Lower supervisory	**0.848**	**0.286**	**0.003**	**0.602**	**0.290**	**0.038**
Routine/semi-routine occupation	-0.128	0.216	0.552	-0.216	0.217	0.318
Lives in Scotland	**-0.507**	**0.211**	**0.016**	-0.334	0.213	0.117
Lives in Wales	-0.644	0.411	0.117	-0.628	0.410	0.126
Anglican	0.324	0.235	0.168	0.168	0.236	0.476
Catholic	-0.233	0.277	0.402	-0.379	0.276	0.170
Other Christian	0.426	0.245	0.082	0.209	0.243	0.390
Attends infrequently	-0.131	0.212	0.535	-0.137	0.211	0.518
At least monthly	-0.285	0.371	0.441	-0.250	0.371	0.500
At least weekly	**-0.723**	**0.364**	**0.048**	**-0.726**	**0.363**	**0.046**
Attachment to orthodox belief	**0.267**	**0.099**	**0.007**	**0.215**	**0.100**	**0.032**
Non-attendance participatory religiosity	**-0.228**	**0.098**	**0.020**	-0.124	0.098	0.209
Attachment to heterodox belief	0.037	0.091	0.682	0.010	0.090	0.908
Authoritarianism				**0.671**	**0.131**	**0.000**
Left-right values				0.026	0.103	0.803
Anti-welfare values				**0.458**	**0.146**	**0.002**
F	14.79	*p* < 0.001				
R²	0.266					
N	882					

Table AV: Linear regression analysis of reported support for Leave. Author's calculations from British Social Attitudes 2018 survey (wtfactorsc applied). Reference category: respondent is male, unpartnered, born before 1945, has less than a degree-level qualification, is of ethnic minority status, has a professional or managerial occupation, lives in England, does not identify with a religious denomination, does not attend a place of worship. Emboldened where $p < 0.05$.

Results of mediation analysis

	Mediation percentage (%)
Attends weekly vs never	-0.4
Attachment to orthodox belief	19.6
Non-attendance related religious participation	45.8

Components of difference: Weekly vs no attendance	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Authoritarianism	-0.025	0.064	-784.75	3.49
Left-right values	-0.002	0.010	-73.22	0.33
Anti-welfare values	0.031	0.050	957.98	-4.26

Components of difference: Attachment to orthodox belief	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Authoritarianism	0.048	0.026	91.45	17.93
Left-right values	-0.001	0.003	-1.30	-0.26
Anti-welfare values	0.005	0.015	9.86	1.93

Components of difference: Active participation	Coefficient	Standard error	Summary of mediation (sums to 100%)	Components of mediation (percentage points)
Authoritarianism	-0.053	0.022	50.53	23.14
Left-right values	0.001	0.003	-0.70	-0.32
Anti-welfare values	-0.052	0.021	50.17	22.97

Table AVI: Results of mediation analysis from British Social Attitudes 2018 model. Only mediation analysis for religious variables significant in reduced model reported.

Religiosity type	Anglican	Catholic	Other Christian	None
High belief, at least monthly attendance	15.3	35.2	30.7	--
High belief, less than monthly attendance	27.0	24.8	29,3	13.1
Low belief, at least monthly attendance	7.4	7.1	5.7	1.0
Low belief, less than monthly attendance	50.3	32.9	34.2	85.9
N	206	107	241	414

Table AVII: Religiosity type by religious affiliation, British Social Attitudes 2018. Survey weights applied.

Supporting Information

Appendix S1. Belonging, Believing, Behaving and Brexit: Online Supplementary Data.
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Table O2: Descriptive statistics. British Election Study 2017 face-to-face post-election survey
Table O3: Descriptive statistics. Understanding Society Wave 8 and cross-wave demographic data
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Figure O2: Coefficient plots illustrating effect of sociodemographic variables in models of reported support for Leave, before (total effect) and after (direct effect) inclusion of mediator variables (Understanding Society)
Figure O3: Coefficient plots illustrating effect of sociodemographic and values variables in models of reported support for Leave (British Social Attitudes Survey 2018)

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Online Supplementary Data Appendix

Question wording: Leave support, religiosity and proposed mediator items only

Measure	Question wording	Survey
Leave support	Thinking back to the EU referendum held on June 23rd 2016, if you voted did you vote to remain in the EU or to leave the EU, or did you not vote?	British Election Study
Religious affiliation	Do you regard yourself as belonging to any particular religion? IF YES: Which? No religion Christian - no denomination Roman Catholic Church of England/Anglican/Episcopal Presbyterian/Church of Scotland Methodist Baptist United Reform Church (URC)/Congregational Free Presbyterian Brethren Other Protestant (WRITE IN) Other Christian (WRITE IN) Jewish Hindu Islam/Muslim Sikh Buddhist Other non-Christian (WRITE IN)	British Election Study
Attendance at a place of worship	Apart from such special occasions as weddings, funerals and baptisms and so on, how often nowadays do you attend services or meetings connected with your religion? Once a week or more Less often but at least once in two weeks Less often but at least once a month Less often but at least twice a year Less often but at least once a year Less often Varies too much to say Never or practically never	British Election Study
Moreno scale	Which, if any, of the following best describes how you see yourself? English not British More English than British Equally English and British More British than English British not English	British Election Study
Self-identified working class	Do you ever think of yourself as belonging to any particular class? IF YES: Which class is that? Yes, middle class Yes, working class Yes, other No [If not responding middle class or working class] Most people say they belong either to the middle class or to the working class. If you	British Election Study

	had to make a choice, would you call yourself middle class or working class? Middle class Working class	
Authoritarianism	Extent of agreement that Young people today don't have enough respect for traditional British values Censorship of films and magazines is necessary to uphold moral standards For some crimes, the death penalty is the most appropriate sentence People who break the law should be given stiffer sentences People should be allowed to organise public meetings to protest against the government (reversed) People in Britain should be more tolerant of those who lead unconventional lives (reversed)	British Election Study
Left-right values	Extent of agreement that Ordinary working people get their fair share of the nation's wealth There is one law for the rich and one for the poor (reversed) There is no need for strong trade unions to protect employees' working conditions and wages Private enterprise is the best way to solve Britain's economic problems Major public services and industries ought to be in state ownership (reversed) It is the government's responsibility to provide a job for everyone who wants one (reversed)	British Election Study
Left-right self-identification	In politics people sometimes talk of left and right. Where would you place yourself on the following scale? (0 = Left 10 = Right)	British Election Study
Economic confidence	Now a few questions about economic conditions. How does the financial situation of your household now compare with what it was 12 months ago? How do you think the financial situation of your household will change over the next 12 months? How do you think the general economic situation in this country will develop over the next 12 months? How do you think the general economic situation in this country has changed over the last 12 months? And do you think that the cost of living has got better, worse or stayed the same since the last general election in 2015? A lot worse A little worse The same A little better A lot better	British Election Study
Immigration numbers	Do you think that too many immigrants have been let into this country, or not? Yes, too many No, not too many Don't know How strongly do you feel about this? Very strongly Fairly strongly Not very strongly Don't know	British Election Study
Immigration benefits	Do you think immigration is good or bad for Britain's economy? 1 Bad for economy to 7 Good for economy	British Election Study

Leave support	Should the United Kingdom remain a member of the European Union or leave the European Union?	Understanding Society
Religious affiliation	Do you regard yourself as belonging to any particular religion? [If yes] Which religion do you regard yourself as belonging to? Church of England/Anglican Roman Catholic Church of Scotland Free Church or Free Presbyterian Church of Scotland Episcopalian Methodist Baptist Congregational/United Reform/URC Other Christian Christian (no denomination specified) Muslim/Islam Hindu Jewish Sikh Buddhist Other	Understanding Society
Religious attendance	How often, if at all, do you attend religious services or meetings? Once a week or more At least once a month At least once a year Never Only weddings etc	Understanding Society
Religious salience	How much difference would you say religious beliefs make to your life? Would you say they make: A great difference Some difference A little difference No difference	Understanding Society
English national identity	What do you consider your national identity to be? You may choose as many or as few as apply. English Welsh Scottish Northern Irish British Irish Other	Understanding Society
Domain salience	We'd like to know how important various things are to your sense of who you are. Please think about each of the following: your… Ethnic or racial background Profession Education Political beliefs Very/fairly/not very/not at all important to my sense of who I am	Understanding Society
Associational memberships	Are you currently a member of any of the kinds of organisations on this card? Political party Trade Unions Environmental group Parents'/School Assoc Tenants/Residents Group Religious/church org Voluntary services grp	Understanding Society

	Pensioners group/org Scouts/Guides org Professional organisation Other community group Social/Working men's club Sports Club Townswomen's Guild Women's Group/Fem Org Other None of these	
Neighbourhood attachment	Extent of agreement that: I feel like I belong to this neighbourhood. I would be willing to work together with others on something to improve my neighbourhood. The friendships and associations I have with other people in my neighbourhood mean a lot to me. I plan to remain a resident of this neighbourhood for a number of years. If I needed advice about something I could go to someone in my neighbourhood. I think of myself as similar to the people that live in this neighbourhood. I borrow things and exchange favours with my neighbours. I regularly stop and talk with people in my neighbourhood.	Understanding Society
Leave support	Thinking about Britain's relationship with the European Union, do you think of yourself as a 'Remainer', a 'Leaver', or do you not think of yourself in that way? (Where respondents indicated that they did not think of themselves in that way) Do you think of yourself as a little closer to one side or the other? Remainers; Leavers; No. Would you call yourself a very strong (Remainer/Leaver), fairly strong or not very strong?	British Social Attitudes survey
Religious affiliation	Do you regard yourself as belonging to any particular religion? [If yes] Which? No religion Christian - no denomination Roman Catholic Church of England/Anglican Baptist Methodist Presbyterian/Church of Scotland Free Presbyterian Brethren United Reform Church (URC)/Congregational Other Protestant (WRITE IN) Other Christian (WRITE IN) Hindu Jewish Islam/Muslim Sikh Buddhist Other non-Christian (WRITE IN) Refusal	British Social Attitudes survey
Religious attendance	Apart from such special occasions as weddings, funerals and baptisms, how often nowadays do you attend services or meetings connected with your religion? Once a week or more Less often but at least once in two weeks	British Social Attitudes survey

	Less often but at least once a month	
	Less often but at least twice a year	
	Less often but at least once a year	
	Less often than once a year	
	Never or practically never	
	Varies too much to say	
Attachment to orthodox belief	Belief in God: Please indicate which statement below comes closest to expressing what you believe about God. I don't believe in God I don't know whether there is a God and I don't believe there is any way to find out I don't believe in a personal God, but I do believe in a Higher Power of some kind I find myself believing in God some of the time, but not at others While I have doubts, I feel that I do believe in God I know God really exists and I have no doubts about it Do you believe in Heaven? Do you believe in Hell? Do you believe in life after death? Do you believe in religious miracles? Yes, definitely; yes, probably; no, probably not; no, definitely not Extent of agreement that: There is a God who concerns Himself with every human being personally	British Social Attitudes survey
Religious participation outside of services	About how often do you pray? How often do you take part in the activities or organisations of a church or place of worship other than attending services? During the last 12 months, have you read or listened to the reading of any holy scripture such as the Bible, Buddhist sutra, Koran, Sruti, Torah, or other religious scripture, not counting any reading that happened during a worship service? How often do you visit a holy place for religious reasons such as going to a church, temple or mosque? Please do not count attending regular religious services at your usual place of worship, if you have one. Would you describe yourself as… Extremely religious; very religious; somewhat religious; neither religious nor non-religious; somewhat non-religious; very non-religious; extremely non-religious?	British Social Attitudes survey
Attachment to heterodox belief	Do you believe in… Reincarnation - being reborn in this world again and again? Nirvana? The supernatural powers of deceased ancestors? Yes, definitely; yes, probably; no, probably not; no, definitely not	British Social Attitudes survey
Authoritarianism	Agreement that Young people today don't have enough respect for traditional British values. People who break the law should be given stiffer sentences. For some crimes, the death penalty is the most appropriate sentence. Schools should teach children to obey authority. The law should always be obeyed, even if a particular law is wrong.	British Social Attitudes survey

	Censorship of films and magazines is necessary to uphold moral standards.	
Anti-welfarism	Agreement that The welfare state encourages people to stop helping each other. The government should spend more money on welfare benefits for the poor, event if it leads to higher taxes. Around here, most unemployed people could find a job if they really wanted one. Many people who get social security don't really deserve any help. Most people on the dole are fiddling in one way or another. If welfare benefits weren't so generous, people would learn to stand on their own two feet. Cutting welfare benefits would damage too many people's lives (reversed). The creation of the welfare state is one of Britain's proudest achievements (reversed).	British Social Attitudes survey
Left-right values	Agreement that Government should redistribute income from the better-off to those who are less well off (reversed). Big business benefits owners at the expense of workers (reversed). Ordinary working people do not get their fair share of the nation's wealth (reversed). There is one law for the rich and one for the poor (reversed). Management will always try to get the better of employees if it gets the chance (reversed).	British Social Attitudes survey

Table O1: Question wording for items used in models of British Election Study 2017, Understanding Society Wave 8 and British Social Attitudes 2018 data.

	Mean or percentage (%)	N
Reported voting Leave vs Remain/did not vote	40.4	*893 of 2143*
Male	49.0	*1001 of 2194*
Pre-war Generation	12.6	*339 of 2194*
Baby Boom Generation	33.8	*813*
Generation X	22.1	*469*
Generation Y	31.5	*573*
Tertiary education	35.3	*893 of 2194*
Secondary education	42.9	*812*
No qualifications	21.8	*489*
Respondent is White	89.6	*1998 of 2139*
Respondent lives in London	11.6	*212 of 2194*
Owner-occupier or mortgage holder	67.6	*1488 of 2181*
Social renter	16.2	*379*
Private renter	16.2	*314*
Married or partnered	64.6	*1252 of 2194*
Working full-time	43.3	*869 of 2194*
Working part-time	13.3	*286*
Unemployed	2.9	*56*
Other work status (student, homemaker, sick)	14.2	*278*
Retired	26.3	*705*
Anglican	16.3	*391 of 2189*
Non-denominational Christian	15.8	*344*
Catholic	6.6	*168*
Other Christian	3.7	*96*
Other religion	9.2	*166*
No religion	48.6	*1024*
Never attends a place of worship	65.7	*1428 of 2166*
Attends less often	7.0	*161*
Attends at least annually	3.7	*86*
Attends at least twice a year	6.9	*147*
Attends at least monthly	3.9	*86*
Attends at least fortnightly	1.4	*42*
Attends at least weekly	10.4	*216*
Englishness (Moreno scale)	3.0 (range: 1-5)	*1736*
Identifies as working class	62.4	*1315 of 2180*
Authoritarianism	3.0 (range: 1.2 to 4.7)	*1972*
Left-right values	2.6 (range: 1.0 to 4.7)	*1852*
Self-identified left-right position	4.8 (range: 0-10)	*1943*
Economic confidence	2.4 (range: 1 to 4.4)	*1876*
Agreement that there are too many immigrants	4.9 (range: 1-7)	*2044*
Agreement that immigration is good for the economy	4.3 (range: 1-7)	*2144*

Table O2: Descriptive statistics. British Election Study 2017 face-to-face post-election survey. Weighted by wt2; unweighted N reported.

	Mean or percentage (%)	N
Support leaving European Union vs Remain	44.9	*14224 of 34272*
Female	51.7	*44732 of 84911*
Partnered	50.2	*38803 of 81041*
Pre-war Generation	14.5	*5115*
Baby Boom Generation	34.0	*13163*
Generation X	21.7	*9612*
Generation Y	29.9	*11364*
Managerial/professional	26.9	*19386*
Intermediate	8.4	*6689*
Small employer	6.7	*5579*
Lower supervisory	4.4	*3808*
Routine/semi-routine	16.7	*15218*
Unemployed	3.8	*1566*
Retired	18.6	*6741*
Homemaker	4.0	*2087*
Full-time student	6.0	*2514*
Long-run sick	3.8	*1355*
Other	0.8	*297*
White British	87.2	*57242*
White Irish	1.3	*1631*
White Other	3.1	*3096*
Dual heritage: White and Black	0.6	*859*
Dual heritage: White and Asian	0.6	*712*
Indian	1.9	*3445*
Pakistani	1.2	*3017*
Bangladeshi	0.5	*1929*
Chinese/Other Asian	0.9	*1524*
Black Caribbean	0.8	*1812*
Other Black	1.1	*2806*
Arab	0.2	*507*
Other/Missing	0.8	*2366*
Lower secondary or no qualifications	40.9	*36581*
A-level qualifications	22.1	*18268*
Other tertiary education	11.9	*9014*
Degree-level education	25.2	*18999*
Total net personal income	£1564.67	*39289*
Owner-occupier/mortgage	66.6	*37698*
Social renter	18.2	*10109*
Private renter	15.2	*9298*
Respondent lives in England	83.9	*67419*
Wales	5.0	*5521*

Scotland	8.2	*6954*
Northern Ireland	2.8	*5023*
No religious affiliation	51.5	*17125*
Anglican	22.9	*13793*
Catholic	8.7	*6470*
Church of Scotland/Presbyterian	2.6	*1938*
Other Christian	8.7	*6444*
Muslim	2.3	*6291*
Other religion	3.2	*3517*
Attends weekly or more often	10.9	*7740*
Attends at least monthly	5.9	*3900*
Attends at least annually	13.6	*7360*
Never attends a place of worship	21.0	*10504*
Attends only for weddings etc	48.65	*22466*
Respondent considers religion makes no difference to life	47.7	*19353*
Religion makes a little difference	19.0	*7913*
Religion makes some difference	18.0	*8230*
Religion makes a great difference	15.3	*8532*
English-only national identification	31.9	*84708*
Race/ethnicity important to respondent's sense of who they	39.2	*46367*
Profession important to respondent's sense of who they	60.4	*45122*
Education important to respondent's sense of who they	64.4	*46371*
Political beliefs important to respondent's sense of identity	37.9	*46142*
Number of associational memberships	1.8 (range: 1-10)	*19256*
Neighbourhood attachment	2.4 (range: 1-5)	*35634*

Table O3: Descriptive statistics. Understanding Society Wave 8 and cross-wave demographic data. Weighted by h_indpxub_xw; unweighted N reported.

	Mean or percentage (%)	N
Support for leaving European Union scale	3.6 (range: 1-7)	*2910*
Female	50.9	*2188 of 3879*
Pre-war Generation	11.1	*614*
Baby Boom Generation	31.3	*1409*
Generation X	23.6	*880*
Generation Y	34.1	*976*
White	85.5	*3433 of 3879*
Professional/Managerial	42.1	*1601*
Intermediate	13.9	*534*
Small Employer	10.4	*375*
Lower Supervisory	8.0	*280*
Routine/semi-routine	25.7	*930*
England	96.4	*3356*
Scotland	8.7	*354*
Wales	4.9	*169*
Partnered	61.8	*2093 of 3879*
Degree	27.4	*1009 of 3879*
Anglican	12.5	*601*
Catholic	7.5	*300*
Other Christian	18.0	*712*
Non-Christian	9.5	*272*
No religion	52.5	*1976*
Never attends a place of worship	66.6	*2610*
Attends infrequently	14.8	*585*
Attends at least monthly	7.2	*269*
Attends at least weekly	11.4	*412*
Attachment to orthodox belief	2.9 (range: 1-5)	*1060*
Non-attendance related religious participation	2.3 (range: 0.8-6.6)	*1494*
Attachment to heterodox belief	2.1 (range: 1-5)	*1467*
Authoritarianism	3.4 (range: 1-5)	*3024*
Left-right values	2.5 (range: 1-5)	*3020*
Anti-welfarism values	2.8 (range: 1-5)	*3017*

Table O4. Descriptive Statistics. British Social Attitudes Survey 2018. Weighted by wtfactor (face-to-face survey items) and wtfactorsc (self-completion variables and derived variables). Unweighted N reported.

	Survey and question wording	N (unweighted)
	British Election Study 2017 *Thinking back to the EU referendum held on June 23rd 2016, if you voted did you vote to remain in the EU or to leave the EU, or did you not vote? 1 = Leave, 0 = Remain/Did not vote* Percentage of respondents by affiliation group	
Anglican	60.3	228 of 386
Roman Catholic	38.7	68 of 165
Non-denominational Christian	37.6	132 of 336
Other Christian	47.7	46 of 94
Other Religion	25.6	43 of 158
No Religion	37.1	375 of 1001
Total	40.4	892 of 2140
Design-based *F*-test for difference in proportions	13.53 ($p < 0.001$)	
	Understanding Society Wave 8 2016-2017 *Should the United Kingdom remain a member of the European Union or leave the European Union? 1 = Leave, 0 = Remain (don't know/refused excluded)* Percentage of respondents by affiliation group	
Anglican	54.7	3669 of 6911
Roman Catholic	35.4	1029 of 3215
Church of Scotland	40.1	452 of 1104
Other Christian	43.4	1248 of 3111
Muslim	26.3	515 of 2393
Other Religion	35.6	533 of 1499
No Religion	44.1	6730 of 15926
Total	45.0	14206 of 34214
Design-based *F*-test for difference in proportions	46.8 ($p < 0.001$)	
	British Social Attitudes Survey 2018 *Thinking about Britain's relationship with the European Union, do you think of yourself as a 'Remainer', a 'Leaver', or do you not think of yourself in that way? 1 = Leaver, 0 = Remainer/do not think of self in that way* Percentage of respondents by affiliation group	
Anglican	51.2	236 of 448
Roman Catholic	31.3	72 of 227
Other Christian	37.9	216 of 524
Other Religion	20.7	51 of 209
No Religion	36.4	579 of 1486
Total	36.6	1154 of 2894
Design-based *F*-test for difference in proportions	13.1 ($p < 0.001$)	

Table O5: Reported vote for Leave, position on EU membership and identification as Leaver by religious affiliation. Percentage of affiliation group. Author's calculations from British Election Study 2017, Understanding Society Wave 8 and British Social Attitudes 2018 survey data. BES analysis: wt2 weight applied. USoc analysis: h_indpxub_xw weight applied. BSA analysis: wtfactor weight applied.

	Survey and question wording	N (unweighted)
	British Election Study 2017 *Thinking back to the EU referendum held on June 23rd 2016, if you voted did you vote to remain in the EU or to leave the EU, or did you not vote? 1 = Leave, 0 = Remain/Did not vote* Percentage of respondents by frequency of attendance	
Never	40.9	577 of 1392
Less often	48.9	85 of 158
At least annually	49.2	42 of 86
At least twice a year	47.6	70 of 146
At least once a month	25.4	24 of 83
At least twice a month	37.7	16 of 40
At least once a week	29.1	69 of 212
Total	40.4	879 of 2117
Design-based *F*-test for differences in proportions	4.31 ($p < 0.001$)	
	Understanding Society Wave 8 2016-2017 *Should the United Kingdom remain a member of the European Union or leave the European Union? 1 = Leave, 0 = Remain (don't know/refused excluded)* Percentage of respondents by frequency of attendance	
Never	47.2	2835 of 6471
Only weddings etc	48.4	7106 of 15321
At least once a year	40.0	1838 of 5602
At least once a month	34.6	796 of 2510
Once a week or more	36.6	1647 of 4888
Total	45.0	14222 of 34252
Design-based *F*-test for differences in proportions	39.36 ($p < 0.001$)	
	British Social Attitudes Survey 2018 *Thinking about Britain's relationship with the European Union, do you think of yourself as a 'Remainer', a 'Leaver', or do you not think of yourself in that way? 1 = Leaver, 0 = Remainer/do not think of self in that way* Percentage of respondents by frequency of attendance	
Never or practically never	41.8	99 of 319
Less than once a year	40.0	14 of 52
At least once a year	33.0	46 of 145
At least twice a year	38.5	75 of 183
At least once a month	29.3	34 of 97
At least once a fortnight	23.8	41 of 95
Once a week or more	27.7	99 of 319
Total	37.6	916 of 2246
Design-based *F*-test for differences in proportions	4.42 ($p < 0.001$)	

Table O6: Reported vote for Leave, position on EU membership and identification as Leaver by frequency of religious attendance. Percentage by attendance type. Author's calculations from British Election Study 2017, Understanding Society Wave 8 and British Social Attitudes 2018 survey data. Both BSA and BES include 'varies too much to say' as a response option so that the measure is not strictly ordinal; but given the very small N we excluded those responses. BES analysis: wt2 weight applied. USoc analysis: h_indpxub_xw weight applied. BSA analysis: wtfactor weight applied.

Results of factor analyses underpinning scale construction

1. Libertarianism-authoritarianism and economic left-right values in the BES 2017.

Of the 12 items, the determinant of the correlation matrix = 0.179.

Of the 6 proposed libertarian-authoritarianism items, Cronbach's alpha = 0.64

Of the 6 proposed left-right items, Cronbach's alpha = 0.59

Both are slightly below the threshold of 0.7 for 'good' reliability. However, 11 items correlated at least +/-0.25 with at least one other item (all except agreement that it is the government's responsibility to provide work), suggesting moderately good factorability.

The Kaiser-Meyer-Olin measure of sampling adequacy was 0.74, above the recommended value of 0.6; and Bartlett's test of sphericity was significant ($\chi^2(66) = 3015.17$, $p < 0.001$).

After common factor analysis, two factors were extracted, the first accounting for 14 percent of the variance and the second 11 percent. Orthogonal varimax rotation was then applied. Some individual items load less highly than anticipated on the relevant dimension: attitudes towards right to protest and tolerance of unconventional lives for liberalism-authoritarianism, agreement that the government is responsible for job creation for economic left-right values. Nevertheless, correlation with the underlying factor is in the expected direction and we chose to retain them in the summative scales.

Variable	Factor1 Liberalism-authoritarianism	Factor2 Economic left-right	Uniqueness
	-0.11	**0.44**	0.79
One law for rich	0.23	**0.51**	0.68
Youth have no respect	**0.66**	0.05	0.56
Censorship necessary	**0.52**	0.01	0.73
Trade unions necessary	-0.19	**0.42**	0.79
Private enterprise not the best way	-0.13	**0.48**	0.75
Industries should be in state ownership	0.06	**0.45**	0.79
Government's responsibility to create jobs	0.24	0.29	0.86
No right to protest	0.09	**-0.38**	0.85
Disagree that there should be more tolerance	0.19	-0.26	0.90
Death penalty should be reintroduced	**0.62**	-0.11	0.60
Stiffer criminal sentencing needed	**0.62**	0.01	0.61

Table O7: Factor analysis of Left-Right battery in BES 2017. Factor loadings > |0.3|emboldened.

2. Economic confidence in the BES 2017.

Of the 5 items, the determinant of the correlation matrix = 0.396.

Cronbach's alpha = 0.5970

Both are slightly below the threshold of 0.7 for 'good' reliability. However, each item correlated at least +/-0.3 with at least one other item indicating moderately good factorability.

The Kaiser-Meyer-Olin measure of sampling adequacy was 0.69, above the recommended value of 0.6; and Bartlett's test of sphericity was significant ($\chi^2(10) = 1733.18$, $p < 0.001$).

After common factor analysis, one factor was extracted, accounting for 32 percent of the variance. All items loaded positively on the 'economic confidence' factor and were accordingly used in creating a summative scale.

Variable	Economic confidence	Uniqueness
Household financial situation better than last year	**0.4514**	0.7962
Household financial situation will be better next yar	**0.5621**	0.684
Country's economic situation compared with last year	**0.6491**	0.5787
Country's economic situation will improve next year	**0.6485**	0.5794
Cost of living improved since 2015	**0.4829**	0.7668

Table O8: Factor analysis of financial and economic assessments in BES 2017. Factor loadings > |0.3|emboldened.

3. Neighbourhood attachment in USoc.

Of the 8 items, the determinant of the correlation matrix = 0.030

Cronbach's alpha = 0.88

Each item correlated at least +/-0.4 with at least one other item indicating good factorability.

The Kaiser-Meyer-Olin measure of sampling adequacy was 0.90, above the recommended value of 0.6; and Bartlett's test of sphericity was significant ($\chi^2(28) = 1.25\text{e}+05$, $p < 0.001$).

After common factor analysis, one factor was extracted, accounting for 48 percent of the variance. Two other factors were identified for extraction but accounted for 4 and 1 percent of variance and were not easily-interpretable. All items loaded positively on the first 'neighbourhood attachment' factor and were accordingly used in creating a summative scale.

Variable	Factor1	Uniqueness
Feel like I belong to neighbourhood	**0.75**	0.44
Willing to work with others to improve neighbourhood	**0.79**	0.38
Local friendships and associations mean a lot	**0.75**	0.44
Plan to remain a resident	**0.60**	0.64
Advice available locally	**0.55**	0.70
Similar to others in neighbourhood	**0.63**	0.61
Borrow things from neighbours	**0.71**	0.49
Regularly stop and talk with neighbours	**0.73**	0.47

Table O9: Factor analysis of financial and economic assessments in USoc Wave 6. Factor loadings > |0.3|emboldened.

4. Religiosity in BSA 2018.

Of the 19 items, the determinant of the correlation matrix < 0.001

Cronbach's alpha = 0.90

Each item correlated at least +/-0.25 with at least one other item indicating acceptable factorability.

The Kaiser-Meyer-Olin measure of sampling adequacy was 0.88, above the recommended value of 0.6; and Bartlett's test of sphericity was significant ($\chi^2(171) = 5352.22$, $p < 0.001$).

After common factor analysis, three factors extracted, the first accounting for 29 percent of the variance, the second 9 percent, and the third 5 percent.

	Attachment to orthodox belief	Participatory religiosity	Attachment to heterodox belief	Uniqueness
Frequency of attendance	**0.33**	**0.73**	-0.07	0.35
Believe in God	**0.56**	0.27	-0.10	0.61
Relationship with God without church	0.27	-0.07	0.06	0.92
Prayer	**0.52**	**0.59**	0.03	0.39
Involvement in church activities	0.17	**0.73**	0.03	0.44
Read scripture	0.25	**0.60**	0.08	0.57
Display crucifix or religious objects	0.20	**0.47**	0.12	0.72
Visit shrines or holy places	0.21	**0.75**	0.05	0.39
Self-reported religiosity	**0.47**	**0.49**	0.02	0.54
Belief in heaven	**0.79**	0.19	0.30	0.26
Belief in hell	**0.62**	0.23	0.25	0.50
Belief in afterlife	**0.63**	0.22	**0.42**	0.38
Belief in miracles	**0.62**	**0.32**	0.30	0.42
Belief in reincarnation	0.15	0.00	**0.73**	0.44
Belief in Nirvana	0.19	0.02	**0.69**	0.48
Belief in supernatural power of ancestors	0.16	-0.02	**0.67**	0.52
Believe God has personal relationship with each	**0.73**	**0.31**	0.04	0.37
Belief in destiny	0.20	0.06	-0.02	0.96
Life has meaning because of God	**0.59**	**0.33**	0.01	0.54

Table O10: Factor analysis of religiosity in BSA 2018. Factor loadings > |0.3|emboldened.

	Log-odds coefficient	Standard error	*p*-value	Log-odds coefficient	Standard error	*p*-value
Female	-0.044	0.093	0.635	0.198	0.147	0.178
Partnered	-0.099	0.092	0.280	-0.038	0.137	0.781
Baby Boomer	**-0.473**	**0.117**	**<0.001**	**-0.391**	**0.169**	**0.021**
Gen. X	**-0.713**	**0.127**	**<0.001**	**-0.616**	**0.197**	**0.002**
Gen. Y	**-0.920**	**0.174**	**<0.001**	**-0.850**	**0.287**	**0.003**
Degree-level qualifications	**-0.350**	**0.124**	**0.005**	0.043	0.173	0.802
White	0.239	0.213	0.262	0.236	0.319	0.460
Managerial/Professional	**-0.472**	**0.122**	**<0.001**	-0.281	0.185	0.128
Intermediate	**-0.323**	**0.149**	**0.030**	-0.279	0.214	0.193
Small employer	-0.041	0.176	0.815	0.282	0.255	0.268
Lower supervisory	-0.119	0.151	0.430	-0.078	0.229	0.733
Lives in Scotland	-0.284	0.156	0.069	-0.300	0.235	0.202
Lives in Wales	0.291	0.199	0.143	**0.844**	**0.377**	**0.025**
Anglican	**1.335**	**0.110**	**<0.001**	**0.645**	**0.160**	**<0.001**
Catholic	**1.140**	**0.168**	**<0.001**	0.392	0.240	0.102
Other Christian	**1.058**	**0.127**	**<0.001**	**0.486**	**0.208**	**0.020**
Attends church at least monthly	**0.412**	**0.142**	**0.004**	**-0.524**	**0.239**	**0.028**
Attachment to orthodox belief				0.088	0.100	0.378
Non-attendance participatory religiosity				**0.156**	**0.071**	**0.029**
Attachment to heterodox belief				-0.002	0.087	0.985
Authoritarianism	**0.159**	**0.048**	**0.001**	**0.549**	**0.125**	**<0.001**
Left-right values	**-0.104**	**0.052**	**0.046**	0.048	0.091	0.602
Anti-welfare values	**0.039**	**0.018**	**0.033**	0.018	0.025	0.460
Identifies as English only				**0.537**	**0.175**	**0.002**
Threshold 1	-0.263	0.314		2.286	0.701	
Threshold 2	1.504	0.318		4.330	0.717	
Threshold 3	2.951	0.322		6.170	0.726	
Wald χ²	368.29		<0.001	121.49		<0.001
Pseudo-*R²*	0.083			0.063		
N	2380			1076		

Table O11: Ordinal logistic regression analysis of agreement that 'being Christian is important to be truly British'. Author's calculations from British Social Attitudes 2008/2013 survey (wtfactor applied). Reference category: respondent is male, unpartnered, born before 1945, has less than a degree-level qualification, is of ethnic minority status, has a routine occupation, lives in England, does not identify with a religious denomination, does not attend a place of worship. Adherents of religions other than Christianity excluded. Emboldened where $p < 0.05$.

Notes: Regarding question wording for the dependent variable, there are subtle differences between 2013 and 2008. In 2013, the question formed part of the ISSP National Identity module: '[s]ome people say the following things are important for being truly British. Others say they are not important. How important do you think it is… to be a Christian? Very important, fairly important, not very important, not at all important'. In 2008, respondents were asked as part of the extension to the Religion III module, alongside other questions relating to religion in public life and immigration attitudes: '[s]ome people say that being Christian is important for being truly British. Others say it is not important. How important do you think it is? Very important, fairly important, not very important, not important at all'.

Despite these differences, a test for whether responses differed between 2008 and 2013 failed to reject the null of no difference and so a term for survey year was not included in the model.

Note also that one difference between 2008 and 2018 in the measures of religiosity is that Bible reading was not available in 2008. However, the factor structure of the remaining religiosity items appeared essentially similar and so the participatory religiosity scale was calculated using the remaining available items.
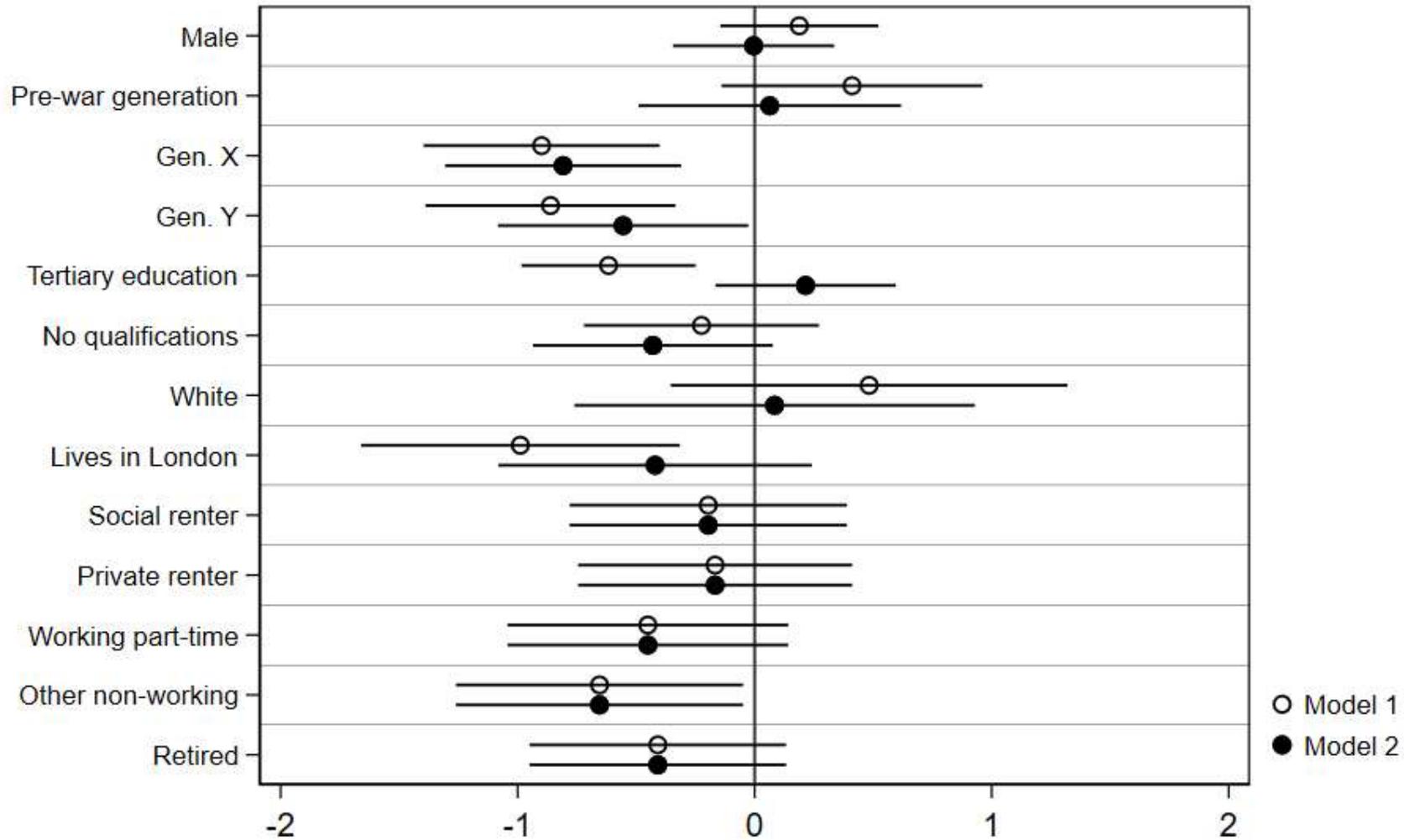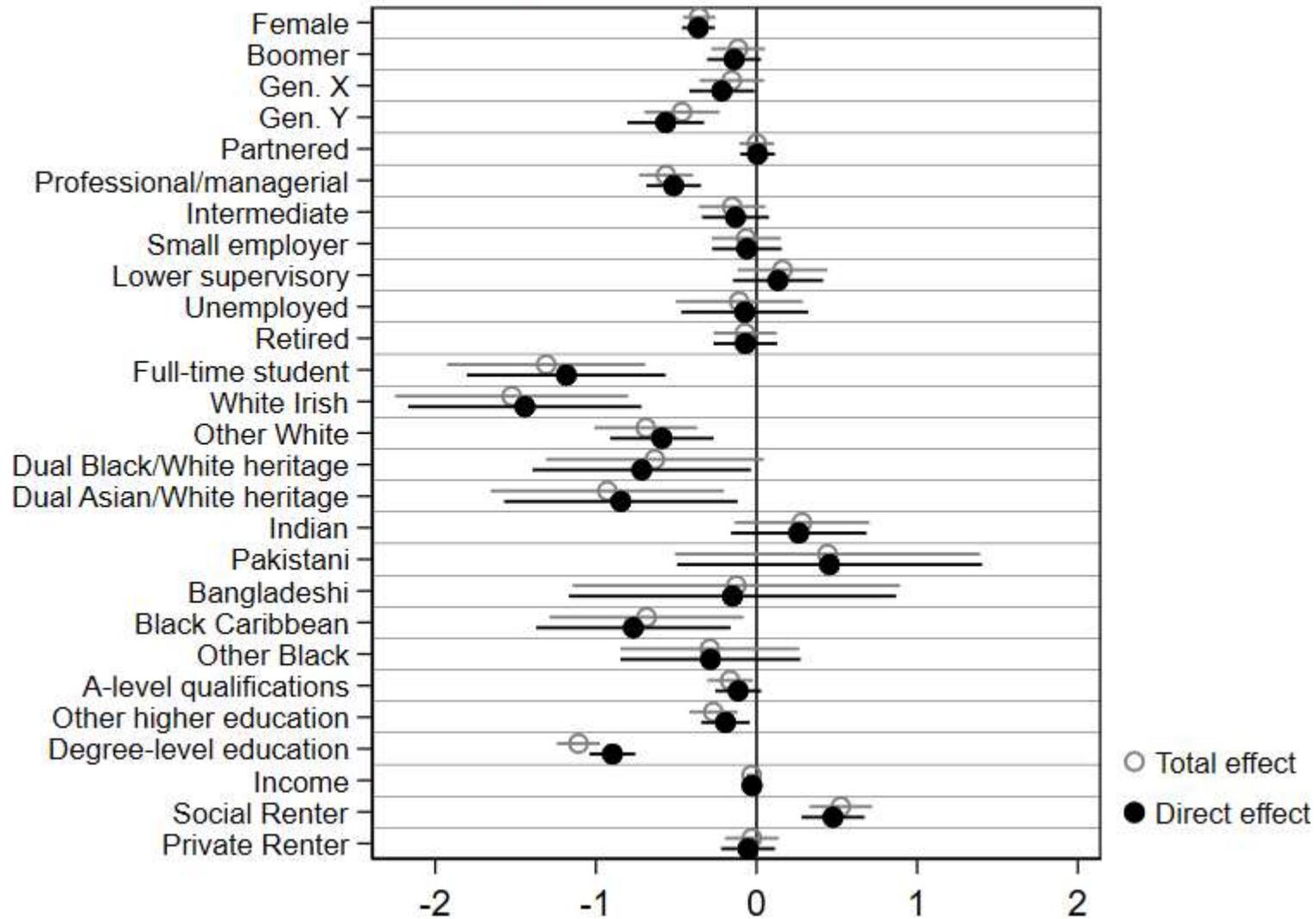
Figure O1: Coefficient plots illustrating effect of socio-demographic variables in models of reported voting for Leave, before (total effect) and after (direct effect) inclusion of mediator variables. Author's calculations from British Election Study 2017. Survey weights applied.

Figure O2: Coefficient plots illustrating effect of sociodemographic variables in models of reported support for Leave, before (total effect) and after (direct effect) inclusion of mediator variables. Author's calculations from Understanding Society Wave 8. Survey weights applied.
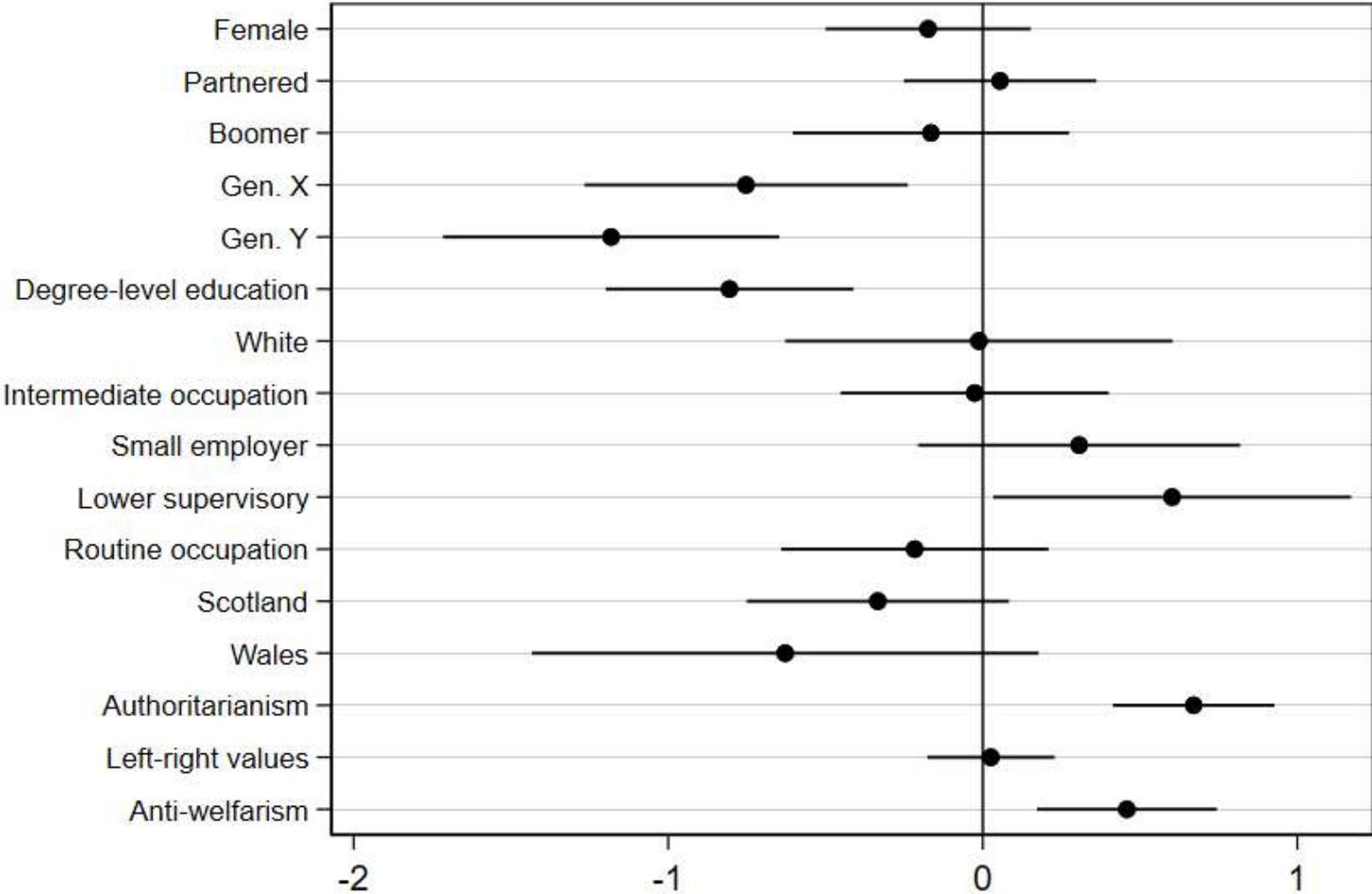
Figure O3: Coefficient plots illustrating effect of sociodemographic and values variables in models of reported support for Leave. Author's calculations from British Social Attitudes Survey 2018. Survey weights applied.