

Online Appendix

Questions on personality traits in *Next Steps*

Locus of control

I can pretty much decide what happens in my life
If someone is not a success in life, it is usually his fault
How well you get in this world is mostly a matter of luck
Even if I do well at school, I will have a hard time
People like me do not have much of a chance
If you work hard at something, you will usually succeed

Possible answers: Strongly agree, Agree, Disagree, Strongly disagree

Work ethic

Doing well at school means a lot to me
At school, I work as hard as I can
Working hard at school now will help me to get on later in life
If you work hard at something, you will usually succeed

Possible answers: Strongly agree, Agree, Disagree, Strongly disagree

Self-esteem

How useful you have felt recently?
How much you have been thinking of yourself as a worthless person recently?

Possible answers: Not at all, No more than usual, Rather more than usual, Much more than usual.

FIGURE 1 RELIGIOSITY ACROSS AGE (IN PERCENT)

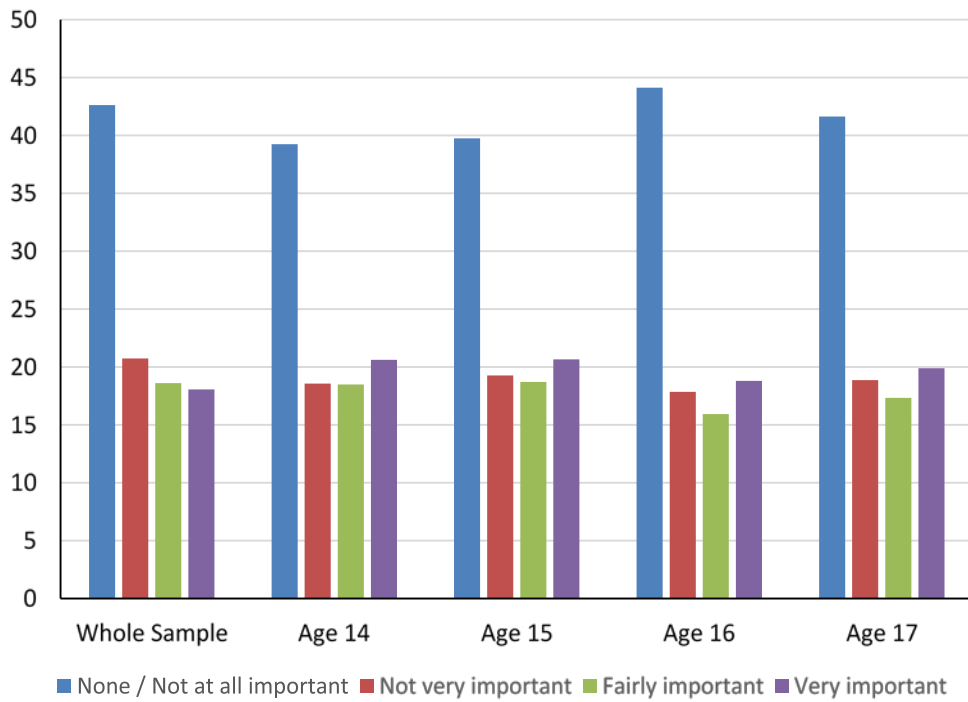
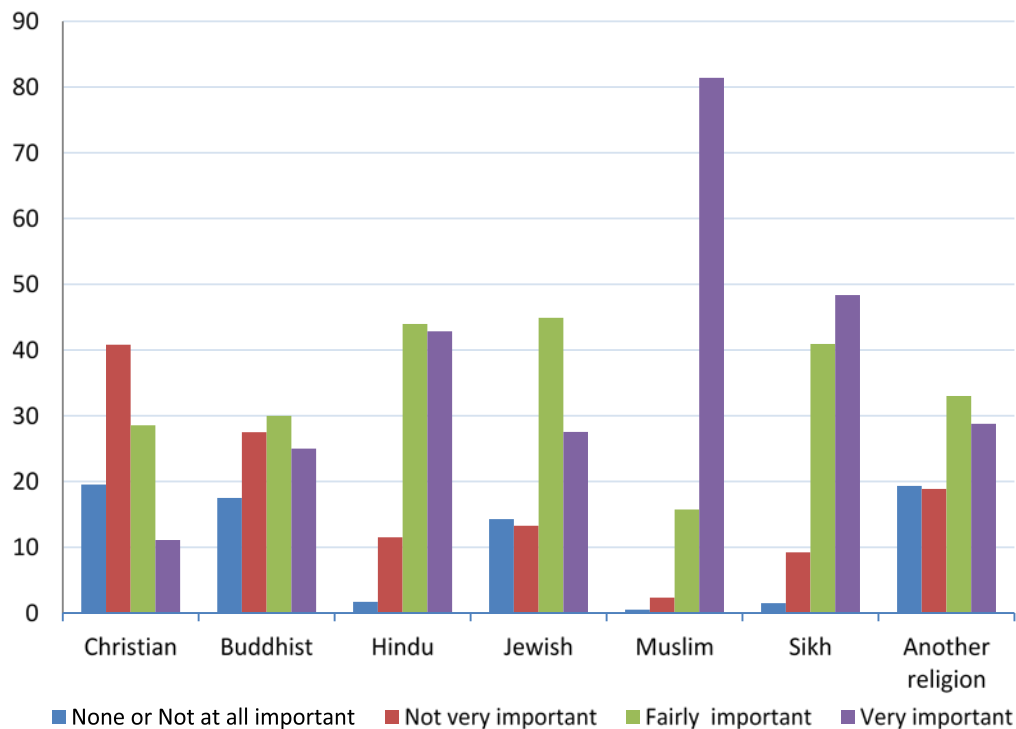
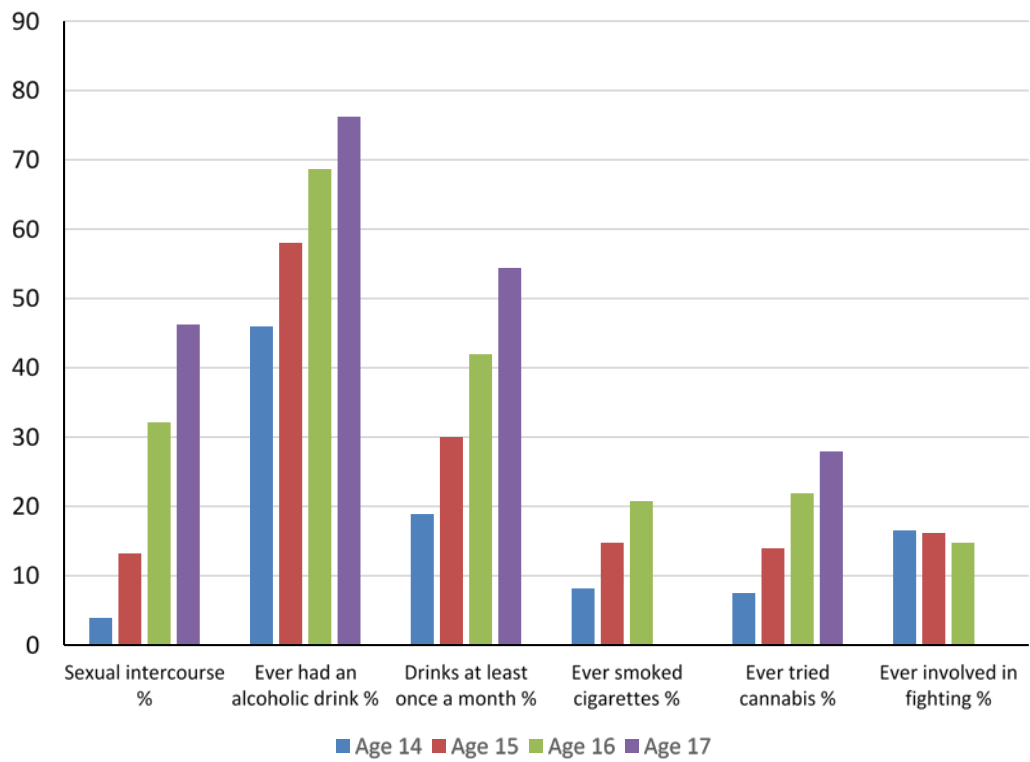


FIGURE 2 RELIGIOSITY BY RELIGIOUS AFFILIATION (IN PERCENT)



Notes: Sample size = 53,549 observations. Christianity is the most common religious affiliation in the estimation sample (almost 48%), followed by Islam (12%).

FIGURE 3 OUTCOMES BY AGE (IN PERCENT)



Appendix Table A1 (A and B) present between and within group variation in religiosity and transition in religiosity across waves.

Table A2 presents results for the relationship between other independent variables on health risky behaviors. Personality traits play a strong role in determining choices. High work ethic significantly decreases the probabilities of engaging in early sexual intercourse (−2 p.p.), drinking (−5p.p.), trying cannabis (−6 p.p.), smoking cigarettes and fighting (−4.5 p.p.). On the other hand, adolescents with low self-esteem are significantly more likely to engage in all risky behaviours (effects range from +3 p.p. to +8 p.p.). The effect of external locus of control is generally smaller, and range from +2 p.p. to +5 p.p. These results are consistent with previous studies investigating the relationship between personality and health behaviors (see, e.g., Cobb-Clark et al. (2014) and Mendolia and Walker (2014)). As expected, youths with a high level of work ethic are more likely to carefully consider the consequences of their actions and to have a proactive orientation toward the future. Individuals with low self-esteem are more likely to underestimate their own value and, thus, tend to pay less attention to the potential adverse consequences of risky health behaviors.

Tables A3 and A4 present results from additional sensitivity tests where we estimate the effect of lags and leads of religiosity.

TABLE A1-A BETWEEN AND WITHIN GROUPS VARIATION IN RELIGIOSITY

IMPORTANCE OF RELIGION'S IN YOUNG PERSON WAY OF LIFE	MEAN	STANDARD DEVIATION
OVERALL	1.178482	1.183292
BETWEEN		1.157438
WITHIN		0.3252733

TABLE A1- B TRANSITION MATRIX – RELIGIOSITY

IMPORTANCE OF RELIGION AT T-1	IMPORTANCE OF RELIGION AT T				
	NO RELIGION OR NOT IMPORTANT AT ALL	NOT VERY IMPORTANT	FAIRLY IMPORTANT	VERY IMPORTANT	MISSING
NO RELIGION OR NOT IMPORTANT AT ALL	0.8288	0.1092	0.0343	0.0076	0.0201
NOT VERY IMPORTANT	0.2496	0.6068	0.1083	0.0165	0.0188
FAIRLY IMPORTANT	0.0837	0.122	0.6488	0.1316	0.0139
VERY IMPORTANT	0.017	0.0172	0.1181	0.8368	0.0109

TABLE A2 COEFFS OF OTHER INDEPENDENT VARIABLES IN TABLE 1 (OLS WITH SCHOOL FE)

	Ever had sexual intercourse	Ever drank Alcohol	Drinks at least once a month	Ever tried Cannabis	Ever Smoked	Ever involved in Fighting
Religion: Christian	-0.002 (0.009)	-0.014 (0.006)**	0.015 (0.007)**	0.006 (0.007)	-0.003 (0.007)	0.021 (0.007)***
Religion: Hindu	-0.058 (0.022)***	-0.076 (0.016)***	-0.080 (0.017)***	-0.095 (0.018)***	-0.035 (0.017)**	-0.028 (0.018)
Religion: Muslim	-0.101 (0.018)***	-0.090 (0.013)***	-0.280 (0.013)***	-0.143 (0.014)***	-0.046 (0.014)***	0.012 (0.014)
Religion: Sick	-0.096 (0.023)***	-0.065 (0.016)***	-0.119 (0.017)***	-0.095 (0.018)***	-0.039 (0.017)**	0.000 (0.018)
Religion: other	0.015 (0.022)	-0.007 (0.016)	-0.010 (0.017)	-0.017 (0.018)	0.027 (0.017)	0.046 (0.017)***
Income >31,200	0.022 (0.008)***	0.013 (0.006)**	0.027 (0.006)***	0.033 (0.007)***	-0.011 (0.007)*	-0.021 (0.007)***
11,400 < income < 31,200	0.007 (0.007)	0.008 (0.005)	0.013 (0.005)**	0.010 (0.006)*	-0.002 (0.005)	-0.013 (0.006)**
Multiple Deprivation Index (standardised)	0.007 (0.004)*	0.012 (0.003)***	0.001 (0.003)	-0.008 (0.003)**	0.011 (0.003)***	0.026 (0.003)***
Male	0.014 (0.005)***	0.032 (0.004)***	-0.020 (0.004)***	0.017 (0.004)***	-0.067 (0.004)***	0.099 (0.004)***
N. children	-0.004 (0.002)*	-0.010 (0.002)***	-0.011 (0.002)***	-0.012 (0.002)***	-0.004 (0.002)**	-0.004 (0.002)*
Maternal age at birth<20 y.o.	0.019 (0.012)	0.008 (0.008)	0.020 (0.008)**	-0.001 (0.009)	0.001 (0.008)	-0.004 (0.009)
High work ethic	-0.019 (0.006)***	-0.054 (0.005)***	-0.057 (0.005)***	-0.067 (0.005)***	-0.045 (0.005)***	-0.045 (0.005)***
Low self-esteem	0.030 (0.005)***	0.072 (0.004)***	0.040 (0.004)***	0.042 (0.005)***	0.078 (0.004)***	0.045 (0.004)***
External locus of control	0.022 (0.007)***	0.032 (0.005)***	-0.000 (0.005)	0.015 (0.006)***	0.047 (0.005)***	0.051 (0.005)***
Single mother	0.038 (0.006)***	0.072 (0.004)***	0.039 (0.005)***	0.027 (0.005)***	0.053 (0.005)***	0.030 (0.005)***
Key Stage 2 score (standardised)	-0.006 (0.003)**	0.024 (0.002)***	0.032 (0.002)***	0.031 (0.002)***	-0.011 (0.002)***	-0.002 (0.002)
Age=13	0.138 (0.211)	-0.118 (0.407)	-0.192 (0.417)	-0.241 (0.452)	-0.064 (0.387)	-0.989 (0.400)**
Age=14	0.035 (0.040)	-0.188 (0.372)	-0.250 (0.382)	-0.304 (0.414)	-0.063 (0.355)	-0.895 (0.366)**
Age=15	0.157 (0.040)***	-0.120 (0.372)	-0.157 (0.382)	-0.222 (0.414)	0.010 (0.355)	-0.887 (0.366)**
Age=16	0.401 (0.040)***	-0.051 (0.372)	-0.070 (0.382)	-0.121 (0.414)	0.069 (0.355)	-0.905 (0.366)**
Age=17	0.558 (0.040)***	0.010 (0.372)	0.017 (0.382)	0.002 (0.414)	0.113 (0.355)	-0.911 (0.366)**
Age=18	0.610 (0.040)***	0.051 (0.372)	0.047 (0.382)	0.061 (0.414)	-0.217 (0.434)	-1.078 (0.448)**
Mother unemployed	-0.015 (0.019)	0.030 (0.014)**	-0.015 (0.014)	-0.027 (0.015)*	0.017 (0.015)	-0.007 (0.015)
Mother out of Labour Force	-0.025 (0.006)***	-0.003 (0.005)	-0.037 (0.005)***	-0.038 (0.005)***	0.006 (0.005)	0.006 (0.005)
Mother's age	-0.005 (0.001)***	-0.001 (0.000)***	-0.002 (0.000)***	-0.001 (0.000)	-0.003 (0.000)***	-0.004 (0.000)***
Mother has university degree	-0.001 (0.010)	0.039 (0.008)***	0.021 (0.008)**	0.027 (0.009)***	-0.019 (0.008)**	-0.017 (0.008)**
Mother has other higher ed	0.023 (0.009)**	0.032 (0.007)***	0.021 (0.007)***	0.020 (0.008)**	-0.009 (0.008)	-0.011 (0.008)
Mother Snr. High graduate	0.031 (0.009)***	0.028 (0.007)***	0.024 (0.007)***	0.032 (0.008)***	-0.010 (0.007)	-0.000 (0.008)
Mother is Jnr high graduate	0.009 (0.008)	0.019 (0.006)***	0.029 (0.006)***	0.019 (0.006)***	-0.008 (0.006)	-0.008 (0.006)
Mother qual level ≤1	0.007 (0.010)	0.012 (0.007)*	0.017 (0.008)**	0.005 (0.008)	-0.000 (0.008)	0.009 (0.008)
Mother has other qual	0.010	0.006	0.010	0.019	0.001	0.014

	(0.016)	(0.011)	(0.012)	(0.013)	(0.012)	(0.013)
Older siblings	0.014	0.015	0.009	0.003	0.015	0.012
	(0.002)***	(0.002)***	(0.002)***	(0.002)*	(0.002)***	(0.002)***
Black	-0.039	-0.021	-0.175	-0.160	-0.077	0.033
	(0.013)***	(0.009)**	(0.009)***	(0.010)***	(0.010)***	(0.010)***
Asian	-0.117	-0.015	-0.177	-0.137	-0.048	0.008
	(0.016)***	(0.011)	(0.012)***	(0.013)***	(0.012)***	(0.012)
Mixed ethnicity	-0.036	0.034	-0.081	-0.090	-0.025	0.040
	(0.011)***	(0.007)***	(0.008)***	(0.009)***	(0.008)***	(0.008)***
Takes private lessons	-0.018	-0.009	-0.016	-0.004	-0.006	-0.011
	(0.007)**	(0.006)	(0.006)***	(0.006)	(0.006)	(0.006)*
English 2nd language	-0.111	-0.030	-0.037	-0.095	0.016	0.032
	(0.013)***	(0.009)***	(0.009)***	(0.010)***	(0.009)*	(0.009)***
N	33,886	49,774	49,156	47,725	38,264	38,568

Note: Std errors are in brackets. * indicates that the underlying coefficient is significant at 10% level, ** at 5% and *** at 1% level. N represents number of observations (person × wave).

TABLE A3 – IMPACT OF LEADS OF RELIGIOSITY ON BEHAVIORAL HEALTH OUTCOMES (LEAST SQUARES WITH SCHOOL FIXED EFFECTS)

	Ever had sexual intercourse	Ever tried cannabis	Ever drunk alcohol	Drinks at least once a month	Ever smoked	Ever involved in a fight
Religion is not very important	-0.004 (0.007)	0.005 (0.005)	-0.004 (0.005)	-0.003 (0.006)	-0.002 (0.005)	-0.009 (0.005)
Religion is fairly important	0.003 (0.007)	-0.003 (0.005)	-0.000 (0.006)	-0.011 (0.006)*	-0.008 (0.006)	-0.010 (0.006)*
Religion is very important	0.008 (0.008)	-0.005 (0.006)	0.003 (0.006)	0.002 (0.007)	0.004 (0.006)	-0.005 (0.006)

Omitted group: no religion or religion is not important at all. Included covariates: Individual's gender, age, religious affiliation; , KS2 test score, high work ethics, low self-esteem, external locus of control, ethnicity, English as first language, takes private lessons, mother's education, mother's age single mother, mother's employment status; mother younger than 20 at birth; IMD score; number of children in the family presence of older siblings; income groups in wave 1 (annual income > £31,200; between £11,400 and £31,200; and < £ 1,400 omitted). * indicates significant at 10% level, ** at 5% and ***1% . N represents number of observations (person × wave).

TABLE A4 – IMPACT OF LAGS OF RELIGIOSITY ON BEHAVIORAL HEALTH OUTCOMES (LEAST SQUARES WITH SCHOOL FIXED EFFECTS)

	Ever had sexual intercourse	Ever tried cannabis	Ever drunk alcohol	Drinks at least once a month	Ever smoked	Ever involved in a fight
Religion is not very important	-0.004 (0.009)	-0.024 (0.007)***	0.001 (0.006)	-0.007 (0.007)	-0.014 (0.008)	-0.031 (0.008)***
Religion is fairly important	-0.086 (0.010)***	-0.080 (0.008)***	-0.065 (0.007)***	-0.087 (0.008)***	-0.056 (0.010)***	-0.045 (0.009)***
Religion is very important	-0.167 (0.013)***	-0.111 (0.010)***	-0.169 (0.009)***	-0.125 (0.010)***	-0.088 (0.012)***	-0.079 (0.011)***

Omitted group: no religion or religion is not important at all. Included covariates: Individual's gender, age, religious affiliation; , KS2 test score, high work ethics, low self-esteem, external locus of control, ethnicity, English as first language, takes private lessons, mother's education, mother's age single mother, mother's employment status; mother younger than 20 at birth; IMD score; number of children in the family presence of older siblings; income groups in wave 1 (annual income > £31,200; between £11,400 and £31,200; and < £ 1,400 omitted). * indicates significant at 10% level, ** at 5% and ***1% . N represents number of observations (person × wave).