Appendix

Table A1. Testing for Serial Correlation

Model	(1) TRIP	(2) Residuals
Lagged TRIP score	0.989***	0.000239
	(0.00570)	(0.00599)
Lagged residuals		-0.0170
		(0.0128)
Electoral democracy	0.00788***	0.000601
	(0.00241)	(0.00260)
GDP per capita (log)	0.000988**	-0.000234
	(0.000489)	(0.000506)
Religiosity (%)	-0.00384	-0.000894
	(0.00669)	(0.00703)
Region		
Asia & Pacific	-0.0106***	-0.00110
	(0.00372)	(0.00399)
E. Europe & C. Asia	-0.00561	-0.000865
	(0.00360)	(0.00385)
L. America & the Caribbean	-0.00886**	-0.000674
	(0.00379)	(0.00407)
Middle East & N. Africa	-0.0149***	-0.000874
	(0.00339)	(0.00365)
Sub-Saharan Africa	-0.0134***	-0.00143
	(0.00334)	(0.00363)
W. Europe & N. America	*Base*	*Base*
Constant	0.00821	0.00362
	(0.00855)	(0.00908)
Observations	3543	3371
Countries	172	172
R-Squared	0.927	0.000369

Note: Following the Durban-Watson alternative test for serial correlation, Model 1 presents the full regression using OLS and country-clustered standard errors. Model 2 then regresses the residuals from the first model on their lagged values and the other variables from the original model. Since the coefficient on the lagged residuals is not significant, serial correlation is not present. * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table A2. Testing for Multicollinearity

	(1) OLS	(2) VIF	(3) 1/VIF
Electoral democracy	0.0764***	2.142	.467
	(0.0281)		
GDP per capita (log)	0.0136***	2.727	.367
	(0.00499)		
Religiosity (%)	-0.172***	1.387	.721
	(0.0631)		
Asia & Pacific	-0.115***	2.97	.337
	(0.0337)		
E. Europe & C. Asia	-0.0136	2.641	.379
	(0.0366)		
L. America & the Caribbean	-0.111***	2.279	.439
	(0.0318)		
Middle East & N. Africa	-0.144***	2.687	.372
	(0.0373)		
Sub-Saharan Africa	-0.125***	4.902	.204
	(0.0326)		
W. Europe & N. America	*Base*	*Base*	*Base*
Constant	0.251***	-	-
	(0.0887)	-	-
Mean VIF	-	2.717	-
Observations	3712		
Countries	172		
R-Squared	0.351		

Note: Model 1 is estimated using pooled OLS with country-clustered standard errors shown in parentheses. Columns 2 and 3 report results from the variance inflation factor (VIF) test performed after Model 1 to check for multicollinearity. The mean VIF score is low, suggesting no multicollinearity. * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$.

Table A3. Regressions with Alternative Measures of Regime Type

Models	(1) OLS	(2) OLS + PCSE	(3) OLS	(4) OLS + PCSE
Closed Autocracy (RoW)	-0.00625**	-0.00625**		
	(0.00280)	(0.00316)		
Electoral Autocracy (RoW)	-0.00571*	-0.00571**		
	(0.00289)	(0.00289)		
Electoral Democracy (RoW)	-0.00319	-0.00319		
	(0.00314)	(0.00344)		
Liberal Democracy (RoW)	*Base*	*Base*		
Democracy (BMR)			0.00294***	0.00294**
			(0.00112)	(0.00123)
GDP per capita (log)	0.00109**	0.00109	0.00132**	0.00132*
	(0.000521)	(0.000684)	(0.000511)	(0.000699)
Religiosity (%)	-0.00160	-0.00160	-0.00630	-0.00630
	(0.00663)	(0.00919)	(0.00665)	(0.00922)
Trip score	0.989***	0.989***	0.989***	0.989***
	(0.00577)	(0.0196)	(0.00570)	(0.0189)
Region				
Asia & Pacific	-0.00958**	-0.00958**	-0.0113***	-0.0113**
	(0.00417)	(0.00487)	(0.00361)	(0.00442)
E. Europe & C. Asia	-0.00470	-0.00470	-0.00750**	-0.00750
	(0.00397)	(0.00464)	(0.00339)	(0.00458)
L. America & the Caribbean	-0.00766*	-0.00766	-0.00923**	-0.00923**
	(0.00438)	(0.00551)	(0.00377)	(0.00463)
Middle East & N. Africa	-0.0145***	-0.0145***	-0.0160***	-0.0160***
	(0.00376)	(0.00521)	(0.00322)	(0.00499)
Sub-Saharan Africa	-0.0124***	-0.0124**	-0.0134***	-0.0134**
	(0.00369)	(0.00548)	(0.00325)	(0.00521)
W. Europe & N. America	*Base*	*Base*	*Base*	*Base*
Constant	0.0124	0.0124	0.0106	0.0106
	(0.00834)	(0.0146)	(0.00828)	(0.0140)
Observations	3548	3548	3517	3517
Countries	172	172	171	171
R-Squared	0.927	0.927	0.929	0.929

Note: Models 1 and 3 are estimated using pooled OLS with country-clustered standard errors shown in parentheses. Models 2 and 4 are estimated using OLS with panel corrected standard errors shown in parentheses. * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$

Table A4. Regressions with an Alternative Measure of Religion

Models	(1) OLS	(2) OLS + PCSE
Electoral democracy	0.00827***	0.00827**
	(0.00296)	(0.00402)
GDP per capita (log)	0.00145***	0.00145*
	(0.000532)	(0.000747)
Percent Religious (RCS)	0.00336	0.00336
	(0.00639)	(0.0108)
Lagged TRIP score	0.991***	0.991***
	(0.00967)	(0.0279)
Regions		
Asia & Pacific	-0.00799**	-0.00799*
	(0.00344)	(0.00485)
E. Europe & C. Asia	0.000436	0.000436
	(0.00424)	(0.00476)
L. America & the Caribbean	-0.00706*	-0.00706
	(0.00373)	(0.00531)
Middle East & N. Africa	-0.0116***	-0.0116**
	(0.00352)	(0.00565)
Sub-Saharan Africa	-0.00909***	-0.00909
	(0.00338)	(0.00585)
W. Europe & N. America	*Base*	*Base*
Constant	-0.00624	-0.00624
	(0.00857)	(0.0136)
Observations	2706	2706
Countries	172	172
R-Squared	0.899	0.899

Note: Model 1 is estimated using pooled OLS with country-clustered standard errors shown in parentheses. Model 2 is estimated using OLS with panel corrected standard errors shown in parentheses. * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$

Table A5. Regressions with Measures for Specific Religions

Models	(1) OLS	(2) OLS + PCSE
Percent Christian	0.00309	0.00309
	(0.00240)	(0.00226)
Percent Muslim	-0.000315	-0.000315
	(0.00228)	(0.00229)
Percent Not Religious	0.000363	0.000363
	(0.0109)	(0.0173)
Electoral democracy	0.00764***	0.00764*
	(0.00290)	(0.00419)
GDP per capita (log)	0.00127**	0.00127*
	(0.000522)	(0.000752)
Trip score	0.990***	0.990***
	(0.0100)	(0.0283)
Regions		
Asia & Pacific	-0.00690*	-0.00690
	(0.00371)	(0.00557)
E. Europe & C. Asia	0.000278	0.000278
	(0.00428)	(0.00524)
L. America & the Caribbean	-0.00719*	-0.00719
	(0.00374)	(0.00559)
Middle East & N. Africa	-0.00936**	-0.00936*
	(0.00384)	(0.00563)
Sub-Saharan Africa	-0.00863**	-0.00863
	(0.00353)	(0.00643)
W. Europe & N. America	*Base*	*Base*
Constant	-0.00331	-0.00331
	(0.00609)	(0.0106)
Observations	2655	2655
Countries	170	170
R-Squared	0.901	0.901

Note: Model 1 is estimated using pooled OLS with country-clustered standard errors shown in parentheses. Model 2 is estimated using OLS with panel corrected standard errors shown in parentheses. * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$