**Appendix A. Classification of voluntary organizations, according to the “internal” and “external” approaches**

Table A1. Sum of normalized diversity scores (and their ranking on a scale from most bridging - 1 - to most bonding - 11 -), according to the "internal" approach

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Organization type | Albania | | | Armenia | | | | Austria | | | | Azerbaijan | | | | Belarus | | | | Bosnia and  Herzegovina | | | | Bulgaria | | | | Croatia | | Czechia | | Denmark | | Estonia | |
| Religion or church | 1.209 | (4) | | 1.619 | | (7) | | 0.142 | | (1) | | 1.466 | | (6) | | 1.264 | | (3) | | 0.572 | | (3) | | 1.470 | | (5) | | 0.895 | (2) | 2.265 | (10) | 0.218 | (1) | 0.866 | (1) |
| Education, arts, music, or culture | 1.182 | (3) | | 1.070 | | (2) | | 0.356 | | (2) | | 1.589 | | (7) | | 0.601 | | (2) | | 0.735 | | (7) | | 2.152 | | (8) | | 2.334 | (8) | 1.863 | (7) | 2.130 | (8) | 2.171 | (8) |
| Trade unions | 2.644 | (10) | | 1.534 | | (6) | | 1.328 | | (7) | | 1.312 | | (4) | | 0.191 | | (1) | | 1.261 | | (10) | | 2.402 | | (10) | | 2.239 | (7) | 1.098 | (5) | 1.466 | (4) | 1.225 | (3) |
| Political groups | 1.798 | (7) | | 0.774 | | (1) | | 2.003 | | (10) | | 1.317 | | (5) | | 1.540 | | (5) | | 0.697 | | (6) | | 1.091 | | (3) | | 1.372 | (4) | 2.082 | (9) | 1.937 | (6) | 1.629 | (7) |
| Environment and animal rights | 1.067 | (1) | | 2.612 | | (10) | | 1.496 | | (8) | | 0.903 | | (3) | | 1.755 | | (6) | | 0.503 | | (1) | | 1.318 | | (4) | | 0.880 | (1) | 0.571 | (2) | 1.677 | (5) | 1.342 | (4) |
| Professional | 1.508 | (6) | | 1.385 | | (4) | | 1.762 | | (9) | | 0.744 | | (2) | | 1.487 | | (4) | | 0.848 | | (8) | | 1.787 | | (7) | | 1.921 | (5) | 1.899 | (8) | 2.069 | (7) | 2.331 | (9) |
| Sports and recreation | 1.965 | (9) | | 1.113 | | (3) | | 0.835 | | (5) | | 3.553 | | (11) | | 1.975 | | (9) | | 1.106 | | (9) | | 2.227 | | (9) | | 2.464 | (10) | 1.005 | (4) | 0.960 | (3) | 1.344 | (5) |
| Humanitarian or charitable | 1.103 | (2) | | 1.425 | | (5) | | 0.808 | | (4) | | 1.631 | | (8) | | 1.985 | | (10) | | 0.653 | | (5) | | 1.516 | | (6) | | 1.218 | (3) | 1.286 | (6) | 2.973 | (11) | 0.962 | (2) |
| Consumers | 3.351 | (11) | | 1.814 | | (8) | | 3.075 | | (11) | | 1.794 | | (10) | | 3.292 | | (11) | | 5.000 | | (11) | | 2.926 | | (11) | | 2.344 | (9) | 2.317 | (11) | 2.351 | (10) | 4.000 | (11) |
| Self-help and mutual aid groups | 1.959 | (8) | | 1.994 | | (9) | | 1.084 | | (6) | | 0.168 | | (1) | | 1.878 | | (8) | | 0.645 | | (4) | | 0.816 | | (2) | | 2.842 | (11) | 0.490 | (1) | 2.249 | (9) | 2.563 | (10) |
| Others | 1.490 | (5) | | 3.073 | | (11) | | 0.781 | | (3) | | 1.700 | | (9) | | 1.790 | | (7) | | 0.531 | | (2) | | 0.726 | | (1) | | 2.043 | (6) | 0.686 | (3) | 0.839 | (2) | 1.555 | (6) |
|  |  |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  |  |  |  |  |  |  |  |
| Organization type | Finland | | | France | | | | Georgia | | | | Germany | | | | Great Britain | | | | Hungary | | | | Iceland | | | | Italy | | Lithuania | | Montenegro | | Netherlands | |
| Religion or church | 1.746 | (6) | | 2.311 | | (9) | | 1.264 | | (2) | | 0.234 | | (1) | | 0.636 | | (1) | | 0.868 | | (1) | | 1.274 | | (4) | | 0.676 | (4) | 2.182 | (8) | 0.922 | (2) | 1.238 | (4) |
| Education, arts, music, or culture | 1.593 | (5) | | 1.542 | | (5) | | 1.443 | | (3) | | 0.742 | | (3) | | 1.170 | | (4) | | 2.119 | | (8) | | 0.971 | | (2) | | 0.641 | (3) | 0.904 | (1) | 2.846 | (11) | 0.997 | (3) |
| Trade unions | 1.172 | (3) | | 2.602 | | (10) | | 1.864 | | (6) | | 1.905 | | (8) | | 1.920 | | (8) | | 0.917 | | (2) | | 0.588 | | (1) | | 0.916 | (7) | 1.621 | (5) | 2.253 | (9) | 1.555 | (6) |
| Political groups | 0.477 | (2) | | 1.659 | | (7) | | 1.246 | | (1) | | 2.288 | | (9) | | 1.489 | | (5) | | 2.658 | | (10) | | 2.635 | | (10) | | 2.094 | (10) | 1.154 | (2) | 0.694 | (1) | 3.086 | (11) |
| Environment and animal rights | 2.054 | (8) | | 1.128 | | (3) | | 2.948 | | (10) | | 1.611 | | (7) | | 2.084 | | (10) | | 0.927 | | (3) | | 1.410 | | (6) | | 0.910 | (6) | 2.240 | (9) | 2.699 | (10) | 1.546 | (5) |
| Professional | 2.007 | (7) | | 1.884 | | (8) | | 1.778 | | (5) | | 2.615 | | (10) | | 1.695 | | (7) | | 1.837 | | (7) | | 1.619 | | (7) | | 1.580 | (8) | 2.635 | (10) | 1.821 | (6) | 1.964 | (8) |
| Sports and recreation | 0.473 | (1) | | 0.616 | | (1) | | 3.639 | | (11) | | 0.378 | | (2) | | 0.662 | | (2) | | 2.529 | | (9) | | 1.196 | | (3) | | 0.893 | (5) | 1.620 | (4) | 1.736 | (5) | 0.282 | (1) |
| Humanitarian or charitable | 2.188 | (9) | | 1.391 | | (4) | | 2.294 | | (8) | | 1.141 | | (6) | | 1.683 | | (6) | | 1.008 | | (4) | | 1.365 | | (5) | | 0.517 | (2) | 1.784 | (7) | 1.929 | (7) | 1.681 | (7) |
| Consumers | 3.476 | (11) | | 3.301 | | (11) | | 2.458 | | (9) | | 2.940 | | (11) | | 3.551 | | (11) | | 2.788 | | (11) | | 2.706 | | (11) | | 1.902 | (9) | 3.761 | (11) | 0.983 | (3) | 2.571 | (10) |
| Self-help and mutual aid groups | 3.320 | (10) | | 1.598 | | (6) | | 2.284 | | (7) | | 1.088 | | (5) | | 2.082 | | (9) | | 1.449 | | (5) | | 2.272 | | (8) | | 3.273 | (11) | 1.627 | (6) | 1.989 | (8) | 2.274 | (9) |
| Others | 1.252 | (4) | | 1.011 | | (2) | | 1.459 | | (4) | | 1.024 | | (4) | | 0.893 | | (3) | | 1.682 | | (6) | | 2.347 | | (9) | | 0.104 | (1) | 1.440 | (3) | 1.174 | (4) | 0.959 | (2) |
|  |  |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  |  |  |  |  |  |  |  |
| Table A1. (continued) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |  |
| Organization type | North  Macedonia | | | | Norway | | | | Poland | | | | Romania | | | | Russia | | | | Serbia | | | | Slovakia | | | Slovenia | | Spain | | Sweden | | Switzerland | |
| Religion or church | 2.449 | | (11) | | 1.798 | | (2) | | 1.351 | | (5) | | 2.470 | | (10) | | 1.154 | | (4) | | 0.417 | | (1) | | 0.692 | | (2) | 0.406 | (1) | 2.256 | (6) | 0.553 | (2) | 1.350 | (4) |
| Education, arts, music, or culture | 1.173 | | (2) | | 3.075 | | (8) | | 1.465 | | (6) | | 1.998 | | (7) | | 1.190 | | (5) | | 2.063 | | (8) | | 0.956 | | (4) | 1.615 | (6) | 2.366 | (7) | 1.275 | (4) | 0.617 | (1) |
| Trade unions | 1.739 | | (8) | | 2.120 | | (6) | | 0.904 | | (3) | | 1.753 | | (4) | | 0.442 | | (1) | | 1.502 | | (6) | | 0.533 | | (1) | 2.153 | (9) | 2.660 | (9) | 1.673 | (9) | 2.284 | (8) |
| Political groups | 1.545 | | (5) | | 2.467 | | (7) | | 2.646 | | (10) | | 1.936 | | (6) | | 1.260 | | (6) | | 1.168 | | (4) | | 0.953 | | (3) | 1.874 | (8) | 1.339 | (1) | 1.541 | (6) | 2.678 | (10) |
| Environment and animal rights | 1.256 | | (3) | | 3.524 | | (10) | | 0.799 | | (1) | | 0.874 | | (2) | | 3.100 | | (10) | | 1.136 | | (3) | | 1.859 | | (9) | 0.527 | (2) | 1.803 | (4) | 1.511 | (5) | 1.991 | (7) |
| Professional | 1.717 | | (7) | | 2.120 | | (5) | | 1.814 | | (9) | | 3.243 | | (11) | | 0.820 | | (2) | | 2.114 | | (9) | | 1.816 | | (8) | 2.443 | (11) | 3.164 | (11) | 1.959 | (10) | 2.400 | (9) |
| Sports and recreation | 1.282 | | (4) | | 1.264 | | (1) | | 1.712 | | (8) | | 2.353 | | (9) | | 1.463 | | (7) | | 2.410 | | (11) | | 1.572 | | (7) | 1.872 | (7) | 1.750 | (3) | 0.287 | (1) | 0.670 | (2) |
| Humanitarian or charitable | 0.718 | | (1) | | 1.871 | | (4) | | 1.177 | | (4) | | 1.331 | | (3) | | 2.216 | | (9) | | 0.890 | | (2) | | 1.030 | | (5) | 0.816 | (4) | 1.959 | (5) | 1.611 | (8) | 1.617 | (5) |
| Consumers | 1.924 | | (10) | | 3.827 | | (11) | | 3.210 | | (11) | | 2.270 | | (8) | | 3.138 | | (11) | | 1.937 | | (7) | | 2.518 | | (11) | 2.204 | (10) | 2.592 | (8) | 1.543 | (7) | 1.920 | (6) |
| Self-help and mutual aid groups | 1.617 | | (6) | | 3.136 | | (9) | | 1.571 | | (7) | | 0.750 | | (1) | | 2.084 | | (8) | | 2.335 | | (10) | | 2.487 | | (10) | 0.669 | (3) | 2.886 | (10) | 2.171 | (11) | 3.157 | (11) |
| Others | 1.757 | | (9) | | 1.816 | | (3) | | 0.832 | | (2) | | 1.796 | | (5) | | 1.130 | | (3) | | 1.472 | | (5) | | 1.033 | | (6) | 1.428 | (5) | 1.717 | (2) | 0.790 | (3) | 1.284 | (3) |

The diversity score in each country have been constructed considering the following socio-demographic characteristics: religion, language, age, gender and education.

Table A2. The size-corrected measure of interconnections in each specific association type (and their ranking on a scale from most connected - 1 - to most isolated - 11 -), according to the "external" approach

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Organization type | Albania | | Armenia | | | Austria | | | Azerbaijan | | | Belarus | | | Bosnia and  Herzegovina | | Bulgaria | | Croatia | | Czechia | | Denmark | | Estonia | |
| Religion or church | 0.139 | (1) | | 0.079 | (1) | | 0.038 | (1) | | 0.006 | (3) | | -0.025 | (11) | -0.003 | (6) | 0.045 | (2) | 0.021 | (2) | 0.068 | (1) | 0.045 | (1) | 0.021 | (3) |
| Education, arts, music, or culture | -0.005 | (6) | | -0.023 | (8) | | -0.053 | (11) | | 0.003 | (5) | | -0.017 | (9) | -0.040 | (11) | -0.054 | (10) | -0.037 | (10) | -0.088 | (11) | -0.018 | (9) | -0.076 | (11) |
| Trade unions | 0.011 | (4) | | -0.022 | (7) | | -0.038 | (10) | | 0.011 | (2) | | 0.008 | (5) | 0.000 | (3) | 0.050 | (1) | 0.002 | (6) | 0.027 | (4) | -0.032 | (11) | 0.012 | (4) |
| Political groups | 0.047 | (3) | | 0.045 | (2) | | -0.017 | (9) | | -0.013 | (11) | | 0.017 | (4) | -0.008 | (9) | 0.037 | (3) | -0.008 | (7) | 0.014 | (5) | 0.008 | (4) | -0.007 | (8) |
| Environment and animal rights | -0.046 | (8) | | -0.033 | (10) | | 0.011 | (5) | | -0.005 | (7) | | 0.017 | (2) | 0.000 | (5) | -0.037 | (9) | -0.022 | (9) | -0.047 | (10) | -0.008 | (7) | 0.006 | (5) |
| Professional | -0.041 | (7) | | -0.024 | (9) | | -0.004 | (7) | | -0.011 | (10) | | -0.017 | (8) | -0.006 | (7) | -0.007 | (7) | 0.020 | (3) | -0.015 | (8) | -0.002 | (6) | -0.032 | (10) |
| Sports and recreation | -0.069 | (11) | | -0.035 | (11) | | -0.013 | (8) | | 0.015 | (1) | | -0.023 | (10) | -0.007 | (8) | 0.011 | (5) | 0.013 | (4) | 0.040 | (3) | -0.014 | (8) | 0.041 | (2) |
| Humanitarian or charitable | -0.052 | (10) | | -0.009 | (6) | | -0.002 | (6) | | -0.008 | (9) | | -0.003 | (7) | -0.016 | (10) | -0.055 | (11) | -0.064 | (11) | -0.039 | (9) | -0.019 | (10) | -0.015 | (9) |
| Consumers | 0.005 | (5) | | 0.014 | (3) | | 0.024 | (4) | | -0.006 | (8) | | 0.024 | (1) | 0.008 | (2) | -0.004 | (6) | 0.005 | (5) | -0.003 | (6) | 0.001 | (5) | 0.006 | (6) |
| Self-help and mutual aid groups | -0.046 | (8) | | 0.003 | (5) | | 0.026 | (3) | | 0.003 | (6) | | 0.017 | (2) | 0.000 | (4) | -0.022 | (8) | -0.009 | (8) | -0.009 | (7) | 0.016 | (3) | 0.001 | (7) |
| Others | 0.057 | (2) | | 0.006 | (4) | | 0.027 | (2) | | 0.006 | (3) | | 0.000 | (6) | 0.072 | (1) | 0.035 | (4) | 0.079 | (1) | 0.052 | (2) | 0.021 | (2) | 0.043 | (1) |
|  |  |  | |  |  | |  |  | |  |  | |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Organization type | Finland | | France | | | Georgia | | | Germany | | | Great Britain | | | Hungary | | Iceland | | Italy | | Lithuania | | Montenegro | | Netherlands | |
| Religion or church | 0.004 | (6) | | 0.006 | (7) | | 0.047 | (1) | | -0.001 | (8) | | 0.028 | (4) | 0.089 | (1) | -0.006 | (8) | -0.002 | (7) | 0.093 | (1) | 0.007 | (5) | 0.036 | (3) |
| Education, arts, music, or culture | -0.046 | (11) | | -0.058 | (11) | | -0.097 | (11) | | -0.064 | (11) | | -0.056 | (11) | -0.108 | (11) | -0.003 | (7) | -0.034 | (11) | -0.096 | (11) | -0.053 | (11) | -0.053 | (10) |
| Trade unions | 0.034 | (1) | | -0.004 | (8) | | -0.001 | (9) | | -0.001 | (9) | | 0.029 | (3) | 0.028 | (3) | 0.008 | (3) | -0.001 | (5) | -0.009 | (7) | 0.016 | (3) | -0.002 | (7) |
| Political groups | 0.017 | (3) | | 0.008 | (5) | | 0.022 | (4) | | 0.012 | (3) | | 0.004 | (6) | 0.024 | (4) | -0.010 | (9) | -0.010 | (8) | -0.025 | (9) | 0.001 | (6) | 0.020 | (4) |
| Environment and animal rights | 0.005 | (5) | | -0.009 | (9) | | 0.000 | (8) | | 0.007 | (4) | | -0.022 | (8) | -0.015 | (8) | 0.001 | (6) | -0.013 | (10) | 0.006 | (5) | 0.019 | (2) | -0.062 | (11) |
| Professional | -0.015 | (9) | | 0.007 | (6) | | 0.006 | (7) | | 0.005 | (6) | | -0.038 | (9) | -0.012 | (7) | -0.015 | (11) | -0.002 | (6) | 0.039 | (2) | -0.003 | (7) | -0.003 | (8) |
| Sports and recreation | -0.002 | (8) | | 0.036 | (1) | | -0.048 | (10) | | 0.032 | (1) | | 0.044 | (1) | -0.027 | (10) | 0.013 | (1) | 0.031 | (1) | -0.038 | (10) | 0.047 | (1) | 0.043 | (1) |
| Humanitarian or charitable | -0.033 | (10) | | -0.040 | (10) | | 0.006 | (6) | | -0.030 | (10) | | -0.044 | (10) | -0.015 | (8) | -0.010 | (10) | -0.013 | (9) | -0.019 | (8) | -0.037 | (10) | -0.039 | (9) |
| Consumers | 0.027 | (2) | | 0.010 | (4) | | 0.032 | (2) | | 0.029 | (2) | | 0.014 | (5) | 0.035 | (2) | 0.005 | (5) | 0.008 | (3) | 0.035 | (3) | -0.003 | (8) | 0.006 | (6) |
| Self-help and mutual aid groups | 0.010 | (4) | | 0.017 | (3) | | 0.011 | (5) | | 0.003 | (7) | | 0.003 | (7) | 0.002 | (5) | 0.008 | (4) | 0.005 | (4) | 0.004 | (6) | 0.012 | (4) | 0.037 | (2) |
| Others | 0.000 | (7) | | 0.028 | (2) | | 0.022 | (3) | | 0.007 | (5) | | 0.037 | (2) | 0.000 | (6) | 0.010 | (2) | 0.030 | (2) | 0.011 | (4) | -0.007 | (9) | 0.018 | (5) |

Table A2. (continued)

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Organization type | North Macedonia | | Norway | | Poland | | Romania | | Russia | | Serbia | | Slovakia | | Slovenia | | Spain | | Sweden | | Switzerland | |
| Religion or church | 0.058 | (2) | 0.019 | (1) | 0.029 | (3) | 0.054 | (2) | 0.011 | (3) | 0.023 | (2) | 0.013 | (2) | 0.119 | (1) | 0.100 | (1) | -0.025 | (10) | 0.034 | (1) |
| Education, arts, music, or culture | 0.003 | (5) | -0.012 | (10) | -0.076 | (11) | -0.087 | (11) | -0.064 | (11) | -0.015 | (9) | -0.033 | (11) | -0.077 | (11) | -0.060 | (11) | -0.006 | (5) | -0.048 | (11) |
| Trade unions | 0.009 | (4) | 0.008 | (4) | 0.041 | (2) | 0.005 | (6) | 0.042 | (1) | -0.023 | (10) | 0.005 | (5) | 0.022 | (4) | 0.040 | (2) | -0.006 | (6) | 0.017 | (4) |
| Political groups | 0.059 | (1) | -0.001 | (7) | 0.005 | (6) | 0.034 | (3) | -0.001 | (6) | 0.002 | (6) | 0.000 | (7) | 0.031 | (3) | -0.002 | (5) | 0.006 | (4) | 0.005 | (7) |
| Environment and animal rights | -0.047 | (11) | -0.006 | (8) | 0.006 | (5) | -0.006 | (7) | -0.003 | (7) | -0.013 | (8) | 0.005 | (4) | -0.024 | (8) | -0.027 | (10) | -0.007 | (7) | -0.026 | (9) |
| Professional | -0.015 | (8) | 0.000 | (6) | 0.001 | (7) | 0.014 | (5) | -0.005 | (8) | -0.007 | (7) | -0.006 | (9) | -0.034 | (9) | -0.025 | (9) | -0.008 | (8) | -0.031 | (10) |
| Sports and recreation | -0.001 | (6) | -0.010 | (9) | -0.025 | (9) | -0.065 | (10) | -0.015 | (10) | 0.003 | (5) | -0.003 | (8) | -0.003 | (6) | -0.016 | (8) | 0.033 | (2) | 0.026 | (2) |
| Humanitarian or charitable | -0.047 | (10) | -0.027 | (11) | -0.053 | (10) | -0.037 | (9) | -0.013 | (9) | -0.040 | (11) | 0.009 | (3) | -0.063 | (10) | 0.010 | (3) | -0.035 | (11) | -0.020 | (8) |
| Consumers | -0.011 | (7) | 0.000 | (5) | 0.024 | (4) | 0.070 | (1) | 0.011 | (4) | 0.021 | (4) | 0.019 | (1) | 0.009 | (5) | -0.013 | (7) | -0.013 | (9) | 0.013 | (5) |
| Self-help and mutual aid groups | -0.028 | (9) | 0.013 | (3) | -0.006 | (8) | -0.011 | (8) | 0.010 | (5) | 0.027 | (1) | 0.003 | (6) | -0.024 | (7) | 0.006 | (4) | 0.008 | (3) | 0.020 | (3) |
| Others | 0.020 | (3) | 0.018 | (2) | 0.053 | (1) | 0.030 | (4) | 0.027 | (2) | 0.022 | (3) | -0.013 | (10) | 0.045 | (2) | -0.012 | (6) | 0.052 | (1) | 0.009 | (6) |

Figure A1. Correlation across “internal” and “external” rankings

**Appendix B. Robustness check**

Table B1. Results from Equation (1) with the “internal” approach, considering , and as potential endogeneous variables

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | (I) | | |  | (II) | |
|  | Ordered probit with CFA | | |  | 2SLS | |
| Variables | Coeff. | SE | Average ME † |  | Coeff. | SE |
|  | 0.120\*\*\* | (0.042) | 0.033 |  | 0.057\*\* | (0.024) |
|  | 0.203\* | (0.112) | 0.055 |  | 0.175\*\* | (0.069) |
|  | -0.693\*\*\* | (0.169) | -0.188 |  | -0.504\*\*\* | (0.101) |
| Control variables | YES |  |  |  | YES |  |
| Country dummies (ref: Russia) | YES |  |  |  | YES |  |
|  |  |  |  |  |  |  |
| Observations | 40,736 |  |  |  | 40,736 |  |
| Log-likelihood | -30,856.672 |  |  |  |  |  |
| Joint significance of excluded instruments in the first-stage regressions for each potentially endogenous variable: | | | | | | |
|  | 621.34 | [0.000] |  |  |  |  |
|  | 164.60 | [0.000] |  |  |  |  |
|  | 80.87 | [0.000] |  |  |  |  |
|  | 147.04 | [0.000] |  |  |  |  |
|  | 258.84 | [0.000] |  |  |  |  |
|  |  |  |  |  |  |  |
| Coeff. of residuals from first stages: |  |  |  |  |  |  |
| r1 | -0.111\*\* | (0.043) |  |  |  |  |
| r2 | -0.205\* | (0.114) |  |  |  |  |
| r3 | 0.649\*\*\* | (0.169) |  |  |  |  |
| r4 | -0.697\*\*\* | (0.140) |  |  |  |  |
| r5 | 0.201\*\*\* | (0.053) |  |  |  |  |
| Joint significance of first-stage residuals in the main equation: | 53.86 | [0.000] |  |  |  |  |
|  |  |  |  |  |  |  |
| Kleibergen-Paap rk LM statistic |  |  |  |  | 186.600 | [0.000] |
| Kleibergen-Paap rk Wald F statistic |  |  |  |  | 36.646 |  |
| Hansen J statistic |  |  |  |  | 1.136 | [0.286] |
| Durbin-Wu-Hausman test |  |  |  |  | 17.07 | [0.000] |
|  |  |  |  |  |  |  |
| F-test for joint significance of country dummies | 1612.37 | [0.000] |  |  | 1527.76 | [0.000] |

The standard errors in parentheses are bootstrapped with 1000 replications for the ordered probit with CFA (I) and heteroskedasticity-consistent for the 2SLS approach (II). We employ \*, \*\*, and \*\*\* to denote statistical significance at the 10%, 5%, and 1% levels, respectively. P-values are presented in brackets. The variables , and have been instrumented by their corresponding averaged levels among individuals of the same linguistic and religious origin in the community (NUTS2 level) and the number of children. † We report the average marginal effects for the highest score of tax morality.

Table B2. Results from Equation (1) with the “external” approach, considering , and as potential endogeneous variables

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | (I) | | |  | (II) | |
|  | Ordered probit with CFA | | |  | 2SLS | |
| Variables | Coeff. | SE | Average ME † |  | Coeff. | SE |
|  | 0.173\*\*\* | (0.056) | 0.035 |  | 0.108\*\*\* | (0.031) |
|  | -0.202 | (0.162) | -0.028 |  | -0.106 | (0.101) |
|  | -0.137\* | (0.074) | -0.033 |  | -0.120\*\*\* | (0.044) |
| Control variables | YES |  |  |  | YES |  |
| Country dummies (ref: Russia) | YES |  |  |  | YES |  |
|  |  |  |  |  |  |  |
| Observations | 40,736 |  |  |  | 40,736 |  |
| Log-likelihood | -30866.667 |  |  |  |  |  |
| Joint significance of excluded instruments in the first-stage regressions for each potentially endogenous variable: | | | | | | |
|  | 502.40 | [0.000] |  |  |  |  |
|  | 67.04 | [0.000] |  |  |  |  |
|  | 180.45 | [0.000] |  |  |  |  |
|  | 123.11 | [0.000] |  |  |  |  |
|  | 215.77 | [0.000] |  |  |  |  |
|  |  |  |  |  |  |  |
| Coeff. of residuals from first stages: |  |  |  |  |  |  |
| r1 | -0.184\*\*\* | (0.057) |  |  |  |  |
| r2 | 0.188 | (0.163) |  |  |  |  |
| r3 | 0.132\* | (0.075) |  |  |  |  |
| r4 | -0.719\*\*\* | (0.137) |  |  |  |  |
| r5 | 0.207\*\*\* | (0.053) |  |  |  |  |
| Joint significance of first-stage residuals in the main equation: | 45.84 | [0.000] |  |  |  |  |
|  |  |  |  |  |  |  |
| Kleibergen-Paap rk LM statistic |  |  |  |  | 238.273 | [0.000] |
| Kleibergen-Paap rk Wald F statistic |  |  |  |  | 45.531 |  |
| Hansen J statistic |  |  |  |  | 1.892 | [0.169] |
| Durbin-Wu-Hausman test |  |  |  |  | 14.85 | [0.000] |
|  |  |  |  |  |  |  |
| F-test for joint significance of country dummies | 1665.81 | [0.000] |  |  | 1581.36 | [0.000] |

The standard errors in parentheses are bootstrapped with 1000 replications for the ordered probit with CFA (I) and heteroskedasticity-consistent for the 2SLS approach (II). We employ \*, \*\*, and \*\*\* to denote statistical significance at the 10%, 5%, and 1% levels, respectively. P-values are presented in brackets. The variables , and have been instrumented by their corresponding averaged levels among individuals of the same linguistic and religious origin in the community (NUTS2 level) and the number of children. † We report the average marginal effects for the highest score of tax morality.

Table B3. Results from Equation (1) with the “integrating” approach, considering , and as potential endogeneous variables

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | (I) | | |  | (II) | |
|  | Ordered probit with CFA | | |  | 2SLS | |
| Variables | Coeff. | SE | Average ME † |  | Coeff. | SE |
| (bridging-bridging) | 0.271\*\*\* | (0.062) | 0.073 |  | 0.150\*\*\* | (0.035) |
| (bridging-middle) | 0.063 | (0.115) | 0.017 |  | 0.121 | (0.079) |
| (middle-middle) | 0.022 | (0.286) | 0.006 |  | 0.082 | (0.160) |
| (bridging-bonding) | -0.253\*\*\* | (0.087) | -0.069 |  | -0.167\*\*\* | (0.051) |
| (middle-bonding) | 0.578\*\* | (0.231) | 0.157 |  | 0.325\*\* | (0.135) |
| (bonding-bonding) | -1.084\*\*\* | (0.332) | -0.294 |  | -0.845\*\*\* | (0.204) |
| Control variables | YES |  |  |  | YES |  |
| Country dummies (ref: Russia) | YES |  |  |  | YES |  |
|  |  |  |  |  |  |  |
| Observations | 40,736 |  |  |  | 40,736 |  |
| Log-likelihood | -30843.621 |  |  |  |  |  |
| Joint significance of excluded instruments in the first-stage regressions for each potentially endogenous variable: | | | | | | |
|  | 542.27 | [0.000] |  |  |  |  |
|  | 149.69 | [0.000] |  |  |  |  |
|  | 62.01 | [0.000] |  |  |  |  |
|  | 168.25 | [0.000] |  |  |  |  |
|  | 34.59 | [0.000] |  |  |  |  |
|  | 38.00 | [0.000] |  |  |  |  |
|  | 83.57 | [0.000] |  |  |  |  |
|  | 144.20 | [0.000] |  |  |  |  |
|  |  |  |  |  |  |  |
| Coeff. of residuals from first stages: |  |  |  |  |  |  |
| r1 | -0.246\*\*\* | (0.065) |  |  |  |  |
| r2 | -0.084 | (0.117) |  |  |  |  |
| r3 | -0.049 | (0.286) |  |  |  |  |
| r4 | 0.233\*\*\* | (0.087) |  |  |  |  |
| r5 | -0.554\*\* | (0.231) |  |  |  |  |
| r6 | 1.034\*\*\* | (0.333) |  |  |  |  |
| r7 | -0.738\*\*\* | (0.141) |  |  |  |  |
| r8 | 0.210\*\*\* | (0.054) |  |  |  |  |
| Joint significance of first-stage residuals in the main equation: | 64.09 | [0.000] |  |  |  |  |
|  |  |  |  |  |  |  |
| Kleibergen-Paap rk LM statistic |  |  |  |  | 124.293 | [0.000] |
| Kleibergen-Paap rk Wald F statistic |  |  |  |  | 15.650 |  |
| Hansen J statistic |  |  |  |  | 1.831 | [0.176] |
| Durbin-Wu-Hausman test |  |  |  |  | 12.41 | [0.000] |
|  |  |  |  |  |  |  |
| F-test for joint significance of country dummies | 1359.99 | [0.000] |  |  | 1308.35 | [0.000] |

The standard errors in parentheses are bootstrapped with 1000 replications for the ordered probit with CFA (I) and heteroskedasticity-consistent for the 2SLS approach (II). We employ \*, \*\*, and \*\*\* to denote statistical significance at the 10%, 5%, and 1% levels, respectively. P-values are presented in brackets. The variables , and have been instrumented by their corresponding averaged levels among individuals of the same linguistic and religious origin in the community (NUTS2 level) and the number of children. † We report the average marginal effects for the highest score of tax morality.

**Appendix C. Alternative results with the “integrating” approach, considering each social capital variable separately**

Table C1. Results from Equation (1) with the “integrating” approach, considering each social capital variable separately: ordered probit with CFA

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | (I) | |  | (II) | |  | (III) | |  | (IV) | |  | (V) | |  | (VI) | |
| Variables | Coeff | SE |  | Coeff | SE |  | Coeff | SE |  | Coeff | SE |  | Coeff | SE |  | Coeff | SE |
| (bridging-bridging) | 0.226\*\*\* | (0.050) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| (bridging-middle) |  |  |  | -0.042 | (0.095) |  |  |  |  |  |  |  |  |  |  |  |  |
| (middle-middle) |  |  |  |  |  |  | -0.326 | (0.223) |  |  |  |  |  |  |  |  |  |
| (bridging-bonding) |  |  |  |  |  |  |  |  |  | -0.172\*\* | (0.066) |  |  |  |  |  |  |
| (middle-bonding) |  |  |  |  |  |  |  |  |  |  |  |  | 0.292 | (0.180) |  |  |  |
| (bonding-bonding) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | -0.557\*\*\* | (0.243) |
| Control variables | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |
| Country dummies (ref: Russia) | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Observations | 40,890 |  |  | 40,919 |  |  | 40,930 |  |  | 40,896 |  |  | 40,904 |  |  | 40,929 |  |
| Log-likelihood | -31006.668 |  |  | -31016.572 |  |  | -31026.877 |  |  | -30999.885 |  |  | -31018.395 |  |  | -31021.428 |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Joint significance of excluded instruments in the first-stage regressions for each potentially endogenous variable: | | | | | | | | | | | | | | | | | |
|  | 2457.58 | [0.000] |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  | 686.68 | [0.000] |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  | 285.18 | [0.000] |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  | 755.95 | [0.000] |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  | 161.49 | [0.000] |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | 173.99 | [0.000] |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Coeff. of residuals from first stages: |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| r1 | -0.202\*\*\* | (0.054) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| r2 |  |  |  | 0.013 | (0.097) |  |  |  |  |  |  |  |  |  |  |  |  |
| r3 |  |  |  |  |  |  | 0.286 | (0.225) |  |  |  |  |  |  |  |  |  |
| r4 |  |  |  |  |  |  |  |  |  | 0.147\*\* | (0.068) |  |  |  |  |  |  |
| r5 |  |  |  |  |  |  |  |  |  |  |  |  | -0.280 | (0.181) |  |  |  |
| r6 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | 0.522\*\* | (0.243) |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| F-test for joint significance of country dummies | 2166.84 | [0.000] |  | 2527.64 | [0.000] |  | 2579.60 | [0.000] |  | 2355.37 | [0.000] |  | 2160.16 | [0.000] |  | 1977.36 | [0.000] |

The standard errors in parentheses are bootstrapped with 1000 replications. We employ \*, \*\*, and \*\*\* to denote statistical significance at the 10%, 5%, and 1% levels, respectively. P-values are presented in brackets. Each variable has been instrumented by their corresponding averaged levels among individuals of the same linguistic and religious origin in the community (NUTS2 level) and the number of children.

Table C2. Results from Equation (1) with the “integrating” approach, considering each social capital variable separately: 2SLS

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | (I) | |  | (II) | |  | (III) | |  | (IV) | |  | (V) | |  | (VI) | |
| Variables | Coeff | SE |  | Coeff | SE |  | Coeff | SE |  | Coeff | SE |  | Coeff | SE |  | Coeff | SE |
| (bridging-bridging) | 0.110\*\*\* | (0.026) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| (bridging-middle) |  |  |  | 0.044 | (0.066) |  |  |  |  |  |  |  |  |  |  |  |  |
| (middle-middle) |  |  |  |  |  |  | 0.175 | (0.123) |  |  |  |  |  |  |  |  |  |
| (bridging-bonding) |  |  |  |  |  |  |  |  |  | -0.106 | (0.139) |  |  |  |  |  |  |
| (middle-bonding) |  |  |  |  |  |  |  |  |  |  |  |  | 0.144 | (0.102) |  |  |  |
| (bonding-bonding) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | -0.427\*\*\* | (0.146) |
| Control variables | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |
| Country dummies (ref: Russia) | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |  | YES |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Observations | 40,890 |  |  | 40,919 |  |  | 40,930 |  |  | 40,896 |  |  | 40,904 |  |  | 40,929 |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Kleibergen-Paap rk LM statistic | 2017.801 |  |  | 390.783 |  |  | 155.127 |  |  | 859.951 |  |  | 147.995 |  |  | 171.258 |  |
| Kleibergen-Paap rk Wald F statistic | 1533.230 |  |  | 250.562 |  |  | 90.406 |  |  | 522.323 |  |  | 81.660 |  |  | 95.391 |  |
| Hansen J statistic | 0.363 | [0.547] |  | 0.292 | [0.589] |  | 0.246 | [0.600] |  | 0.147 | [0.702] |  | 0.521 | [0.470] |  | 0.089 | [0.765] |
| Durbin-Wu-Hausman test | 2457.58 | [0.000] |  | 686.68 | [0.000] |  | 285.18 | [0.000] |  | 755.95 | [0.000] |  | 161.49 | [0.000] |  | 173.99 | [0.000] |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| F-test for joint significance of country dummies | 1911.49 | [0.000] |  | 2047.10 | [0.000] |  | 2008.62 | [0.000] |  | 2030.19 | [0.000] |  | 2020.36 | [0.000] |  | 1864.07 | [0.000] |

The standard errors in parentheses are heteroskedasticity-consistent. We employ \*, \*\*, and \*\*\* to denote statistical significance at the 10%, 5%, and 1% levels, respectively. P-values are presented in brackets. Each variable has been instrumented by their corresponding averaged levels among individuals of the same linguistic and religious origin in the community (NUTS2 level) and the number of children.