

Religious attendance after elevated depressive symptoms: is selection bias at work?

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Abstract In an attempt to determine if selection bias could be a reason that religious attendance and depression are related, the predictive value of elevated depressive symptoms for a decrease in future attendance at religious services was examined in a longitudinal panel of 1,319 Dutch adults. Religious attendance was assessed yearly over five years using the single question, “*how often do you attend religious gatherings nowadays?*” Depressive symptoms were assessed four times within the first year using the Depression subscale of the Brief Symptom Inventory. Logistic regression models of change in attendance were created, stratifying by baseline attendance status. Attenders who developed elevated symptoms were more likely to maintain (Relative Risk Ratio =1.65; 95% CI: 1.07 to 2.56) or increase (Relative Risk Ratio =1.82; 95% CI: 1.14 to 2.88) their attendance level as compared to those without elevated symptoms, after controlling for health and demographic covariates. Non-attenders were unlikely to start attending after elevated depressive symptoms. This study provides empirical evidence against selection bias in studies of religion and depression.

Keywords: depression, religious attendance, selection effects

Introduction:

Attendance at religious services is usually reported to be inversely related to depression (Baetz et al. 2004; Maselko et al. 2009; Hayward et al. 2012; Balbuena et al. 2013). However, as with many findings in the literature on religion, the results have not been consistent, with other studies reporting a null (Schnittker 2001; Ellison and Flannelly 2009; Miller et al. 2012) or curvilinear relationship of attendance and depression (Taylor et al. 2012). This inconsistency has been due in part to the predominance of cross-sectional designs, which cannot establish

causation. Caution is therefore required in inferring causation from cross-sectional studies. We are aware of only three longitudinal studies examining the relation of depression to subsequent religious attendance. Recently, it was reported (Maselko et al. 2012) that women having an onset of depression prior to age 18 were more likely to stop attending religious services as adults compared to those with adult-onset MDE and those with no lifetime MDE. Similarly, a longitudinal study (Horowitz and Garber 2003) reported that depressive episodes in grades 7-11 predicted lower levels of religious attendance in grade 12. The latter result is ambiguous because religious attendance in grade 6 also predicted lower odds of depression in grades 7-12, although the effect was just shy of statistical significance. Miller and colleagues (Miller et al. 2002) followed a cohort of 146 individuals who had an MDE in childhood together with a control group of 123 who had no psychiatric disorder over 11 years. At follow-up, the rates of religious attendance between groups did not differ by childhood depression status. It is noteworthy that these studies covered the adolescence-to-adult transition period. Late adolescence is generally a time of profound change. The quest to establish one's identity and career (Arnett 2000) and experimentation with cohabitation, drugs, and alcohol (Thornton et al. 1992; Benda and Corwyn 1997; Uecker et al. 2007) could precipitate internal conflicts with religious doctrine, leading to declines in religious attendance. In short, the developmental processes occurring during adolescence confounds the relation of depression with religious attendance, in either causal direction.

Selection effects might work in two ways to confound the relation of depression with subsequent religious attendance. First, depressed individuals may withdraw from public worship as part of the overall social disengagement that occurs in depression (Maselko et al. 2012). An fMRI study reported that depressed patients showed lower activation of the amygdala, indicating lower satisfaction, when presented with happy faces (Derntl et al. 2011). Hence, participating in social activities, including church, is less satisfying for depressed individuals. Secondly,

churchgoers might be less susceptible to depression. A meta-analysis of 94 studies reported a positive correlation of agreeableness, conscientiousness, and sociability with religious social investment (Lodi-Smith and Roberts 2007). In summary, theory suggests that depressed individuals select themselves out of the churchgoing demographic while healthy ones select themselves into it. These selection effects, if operative, would likely overestimate the protective value of religion for mental health.

Although these effects support reverse causation, the protective value of religiosity also has empirical support. Coping with adversity through religion is well-documented in the literature (Pargament 1997). “Turning to God or religion” as a coping strategy has been reported in cancer patients (Bussing et al. 2007), newly bereaved individuals (Brown et al. 2004), and new immigrants (Connor 2009). A study comparing religiosity and spirituality before and after HIV patients were informed of the diagnosis (Ironson et al. 2006) reported that religiosity (including attendance) increased after the diagnosis became known. Furthermore, increased religiosity was associated with greater CD4 preservation, indicating slower HIV progression (Ironson et al. 2006). A US longitudinal study reported that depressed individuals were more likely to seek religious consolation—defined as searching for meaning in problems and difficulties (Ferraro and Kelley-Moore 2000). Importantly, even those with no initial religious affiliation sought religious consolation after depression. This finding seems to support the “no atheists in foxholes” aphorism. However, adversity or trauma can also cause individuals to turn away from God or religion (Fontana and Rosenheck 2004; Chen and Koenig 2006). We are not aware of longitudinal studies reporting changes to religious *attendance* per se (vis-a-vis religiosity broadly speaking) after a depressive episode aside from the three studies in adolescence (Miller et al. 2002; Horowitz and Garber 2003; Maselko et al. 2012) already mentioned.

In this paper, our main objective was to study whether elevated depressive symptoms introduce selection bias in a longitudinal follow-up of religious attendance. Our research

questions were as follows. First, do religious attenders who develop elevated depressive symptoms subsequently decrease their attendance level? Second, do non-attenders who develop elevated symptoms begin to attend services?

Materials and Methods

Sample

The data is from the Longitudinal Internet Studies for the Social Sciences (LISS) panel, a random sample of adults living in the Netherlands (Scherpenzeel 2011). The panel of almost 8,000 individuals was drawn from the Dutch-speaking population based on a list of addresses provided by Statistics Netherlands. The recruitment strategy is described in more detail elsewhere (Scherpenzeel 2011). LISS is a continuing study in which participants complete online questionnaires monthly on topics including family, economic situation, health, and religion. Waves of religion and depression assessments were not simultaneous, so we used the notation R_i and D_i to refer to religion and depression waves, respectively. 7,418 individuals participated in R_1 , which occurred in early 2008, but a much smaller number ($n = 1,804$) participated in D_1 in December 2007. Those with high or very high depressive symptoms at D_1 ($n = 419$), those that skipped the religious attendance question ($n = 66$), and those that did not answer the D_1 questions ($n = 5,614$) were not included in our sample of 1,319 individuals. We excluded those with high or very high symptoms because we wanted to establish a baseline attendance level that was not confounded by depression. Figure 1 gives the breakdown of these groups: (a) religious attenders without elevated symptoms, (b) non-attenders without elevated symptoms, and (c) excluded individuals. Our sample ranged in age from 16 to 87, with a 10% trimmed mean of 48.67.

(Insert Figure 1 around here)

In the sample, 715 individuals did not attend services and 604 attended services at R_1 . (Explained in Measures section below.) The characteristics of these groups are described in Table 1. Depression and religious attendance levels of these two groups—non-attenders and attenders

—were measured prospectively over the next four years. Our main analytic strategy was to compare the proportion of individuals that changed their attendance level, stratified by baseline attendance. Aside from D₁, depression was assessed another three times in 2008 (D₂ to D₄). D₂ to D₄ preceded four waves of attendance assessment (R₂ to R₅), as indicated in Figure 1. Note that while the depression waves covered a mere 9 months, the religion waves covered 4 years. The change in attendance level was indexed to R₁ attendance.

(Insert Table 1 around here)

Measures

Religious attendance was assessed with the single question, “*Aside from special occasions such as weddings and funerals, how often do you attend religious gatherings nowadays?*” This was answered on a 7-point Likert scale coded as 1 = *everyday*, 2 = *more than once a week*, 3 = *once a week*, 4 = *at least once a month*, 5 = *only on special religious days*, 6 = *less often*, and 7 = *never*. We reverse coded the scale for ease of interpretation—i.e., larger number indicated higher attendance. Among attenders, we used a dichotomous attendance variable for decreased (coded 0) and same/increased (coded 1) and a categorical version: decreased, unchanged, and increased attendance. These categories were formed by subtracting the R₁ attendance level from a given follow-up assessment. For non-attenders in R₁, a dichotomous variable with unchanged (coded 0) and increased (coded 1) was used.

Our substantive predictor was assessed using the Depression subscale of the Brief Symptom Inventory (Derogatis 1975). The subscale consists of 6 items rated on a 5-point scale from “Not at all” to “Extremely”. The BSI is itself a short version of the SCL-90 (Derogatis and Melisaratos 1983). BSI Depression had an internal reliability ranging from 0.70 to 0.92 in four

different studies (Derogatis and Melisaratos 1983; Boulet and Boss 1991; Kellett et al. 2003; Johnson et al. 2008) and correlated with the Beck Depression Inventory, $r = .71$ and $r = .77$, in two other studies (Stukenberg et al. 1990; Prinz et al. 2013). Two studies validated BSI Depression against either DSM-III or DSM-IV-TR major depression (Stukenberg et al. 1990; Johnson et al. 2008). ROC analyses reported area under the curve as 0.83 in community dwelling older adults, but a more modest 0.65 among psychiatric inpatients.

For copyright reasons, the LISS dataset only provided the normative category of each respondent and not the responses to individual questions. These normative categories of BSI depression were: *1 = below average*, *2 = average*, *3 = above average*, *4 = high*, and *5 = very high*. We dichotomized them into low (below average to above average) and elevated (high to very high). The cut-off was chosen because it resulted in a better approximation of the prevalence of depression in the Netherlands (Bijl et al. 1998) compared to alternative cut-offs.

Covariates

We controlled for possible confounders including chronic conditions, income, marital status, age, and gender. Chronic conditions were assessed with the single question, “*Do you suffer from any kind of long-standing disease, affliction or handicap, or do you suffer from the consequences of an accident?*” Income was assessed using a monthly personal gross income with five categories: 0-500, 501-1500, 1501-2500, 2501-3500, and 3501 and higher Euros per month. Marital status was used as an index of social support and was categorized into 1= Married; 2=Separated/Divorced/Widowed; 3= Not Married. All covariates were measured between December 2007 and April 2008.

149 *Statistical analysis*

150 We first compared demographic characteristics of attenders, non-attenders, and excluded
 151 participants. To examine whether elevated depressive symptoms predicted subsequent decreased
 152 attendance, we crosstabulated dichotomized attendance with level of symptoms among attenders,
 153 for each religion follow-up year. Chi-square tests of association were performed. To examine
 154 change longitudinally and control for confounders, we created a multinomial logistic regression
 155 model among attenders. Relative risk ratios of maintaining or increasing attendance over
 156 decreasing attendance were calculated.

157 To examine if non-attenders start attending services after elevated depression, a binary
 158 logistic regression model was created with change in attendance (0 = no change; 1 = attended) as
 159 dependent variable. We entered the covariates in all regression models to control for confounding
 160 and robust standard errors were calculated to account for correlated errors in repeated
 161 observations.

162 *Missing data*

163 Missing values for the covariates at baseline did not differ between attenders and non-
 164 attenders. To examine whether our results would be biased by differential attrition between
 165 attenders and non-attenders, we performed multiple imputation on our dependent and predictor
 166 variables using a set of 20 socio-demographic and psychological variables assessed at baseline.
 167 (These variables are available from the authors upon request.) The imputation procedure was
 168 implemented using REALCOM-IMPUTE (Carpenter et al. 2011) software and 10 imputed
 169 datasets were generated, which were then analyzed using Stata 12.1. Our regression models were
 170 then repeated using the multiply imputed data.

171 Results:

172 Excluded individuals were more likely to be younger, earn €500 or less per month, have
173 lower self-rated health, and be less likely to report chronic conditions compared to attenders and
174 non-attenders. Religious attenders were more likely to be female, older, and married as
175 compared to non-attenders. Attenders and non-attenders were similar in self-rated health and in
176 the proportion having chronic conditions. The chi-square tests in each of the four follow-up
177 waves showed no association between depression status and subsequent decrease in attendance.
178 In post-hoc analysis, we stratified first by gender and then by age category, but used Fisher's
179 exact tests because of lower numbers. In gender-stratified analysis, no associations were found
180 in each attendance follow-up. In age-stratified analysis, no associations were found in the first
181 two years after depression assessments took place. In R_3 , those below 48 years old and with
182 elevated symptoms were less likely to decrease attendance, $P = .02$. In R_4 , those above 48 and
183 with elevated symptoms were less likely to decrease attendance, $P = .04$. (See Table 2. The
184 tables stratified by gender or age category are available from the authors by request.)

185 (Insert Table 2 around here)

186 In multinomial logistic regression modeling, elevated symptoms predicted maintaining
187 (Relative Risk Ratio = 1.65; 95% CI: 1.07 to 2.56) or increasing (Relative Risk Ratio = 1.82; 95%
188 CI: 1.14 to 2.88) baseline attendance levels among attenders. Among non-attenders, elevated
189 symptoms were unrelated to a subsequent increase in attendance with one exception. In the
190 multiply imputed model, they were less likely to start attending (OR: 0.28, 95% CI: 0.14 to 0.55)
191 than those with low symptoms.

192 (Insert Table 3 and Figure 2 here.)

193 Discussion:

194 The main finding in this study is that elevated BSI depression does not cause a subsequent
195 decrease in attendance. On the contrary, elevated BSI depression predicts same or increased

levels of attendance as compared with prior to elevated BSI depression. None of our results across three analytical strategies showed a decrease in attendance. Although unstratified analyses did not yield a significant association, gender and age-stratified results indicated an association of continued or increased attendance with elevated symptoms. The longitudinal model among attenders, with covariates controlled for, indicated that elevated symptoms predicted same or increased attendance. As a secondary finding, non-attenders were not likely to seek recourse in religion by starting to attend services.

Our main finding addresses the issue of selection bias in studies of religious attendance and mental health. To recap, when depressed individuals stop attending services, the apparent protection afforded by attendance would be inflated. This selection bias would be most pronounced in cross-sectional studies. In longitudinal epidemiologic studies, bias remains an issue because there might be differential attrition in attendance by depression status. Since we found that attenders who develop elevated symptoms become less likely to drop out of worship, then they might in effect be overrepresented among churchgoers. Therefore, the protective effect of religious attendance might in fact be underestimated, contrary to the reverse causation argument.

The motive for religious attendance by those with elevated symptoms suggests a different interpretation: attendance confers social benefits. Religious individuals turn to their faith in times of distress as a means of coping (Brown et al. 2004; Ironson et al. 2006; Bussing et al. 2007). Religious worship is a source of social support and allows individuals to cope with life-threatening conditions by providing “medicine for the spirit.” A longitudinal study (Li and Ferraro 2005) on depression and volunteering among older adults reported that elevated depression at wave 2 predicted seeking out volunteering opportunities at wave 3. This was explained as a compensatory mechanism to alleviate negative affect, via social integration. These older adults had physical health problems in addition to depression and the former were the

operative barriers. Consistent with this finding, Chen and Koenig (Chen and Koenig 2006) reported that in elderly, medically ill individuals, an increased severity of illness predicted a decrease in organizational religiousness. Importantly, the association was completely mediated by physical activity limitations. Together with our own results, these suggest that it is not depression *per se* that causes a disengagement from participation in religious service. In effect, reverse causation and non-random attrition might be more relevant to studies examining religious attendance and physical health.

The null association (or negative association in multiply imputed data) of elevated depression with subsequent attendance among non-attenders indicates that non-attenders do not start attending in the face of adversity. Paradoxically, Ferraro and Kelley-Moore (Ferraro and Kelley-Moore 2000) reported that depression, cancer, and chronic conditions lead to consolation-seeking even among those with no religious affiliation. The two points of view can be reconciled because attendance is not necessary for consolation-seeking. The need to find meaning in illness is shared by believers and non-believers who may turn to nature, arts, music, and relationships (Burnard 1988). An intriguing study (Farias et al. 2013) reported that rowers about to enter a competition reported greater belief in science as compared with those in a training session. The authors concluded that affirming one's secular worldview serves a similar function as religious faith in moments of stress or existential anxiety. Hence, affiliated individuals cope by means of religion while non-attending ones seek support and meaning elsewhere. It appears that depressive symptoms are not a strong driver of entry into or exit from the churchgoing demographic. More empirical research is needed to validate this interpretation.

Our study has several important limitations. First, we relied on the depression subscale of the BSI to assess depressive symptoms. It has been argued that although the global BSI scale is a valid measure of distress, it is not intended to screen for particular psychiatric disorders (Asner-Self et al. 2006). We set the BSI cut-off for depression at "high" or "very high" but there is no

way to tell whether this is in concordance with clinically diagnosed depression. We therefore allow for the possibility that a major depressive episode causes selection bias even though elevated depressive symptoms do not. Secondly, there were no assessments of depression from 2009 to 2012—the period during which religious attendance was compared to initial attendance. As such all religious attendance changes were indexed to depression levels in 2008 only. We cannot rule out the possibility that attendance levels after 2008 were related to unmeasured elevated symptoms after 2008. Third, the sample that we worked with was restricted to LISS respondents who responded to both religion and mental health modules and might not be representative of the Dutch national population. Fourth, while we have ruled out sampling bias in terms of attrition in attendance, we could not address whether personality traits such as greater resilience to depression characterized attenders in the first place. Finally, other health-related reasons, including physical disability, might be correlated with depression and could cause selection bias. This is beyond the scope of our study. The major strength of this study was that depression assessments were proximal to those of religion. Our sample also consisted of a small fraction (5%) of late adolescents and is less affected by the well-reported decline in religious attendance in adolescence.

Within the limitations of our study, we conclude that elevated depressive symptoms do not cause religiously affiliated individuals to subsequently decrease attendance at religious services.

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Conflicts of Interest: none

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Table 1 (on next page)

Characteristics of Included and Excluded Respondents from the Longitudinal Internet Studies for the Social Sciences (LISS), Netherlands

Table 1: Characteristics of Included and Excluded Respondents from the Longitudinal Internet Studies for the Social Sciences (LISS), Netherlands

Characteristic	(A) Attenders and not initially depressed (n = 604)	(B) Non-Attenders and not Initially depressed (n = 715)	(C) Excluded [†] (n = 6,099)	Pairwise Significant differences ^{††}
Mean age (sd)	50.56 (18.09)	47.15 (16.91)	44.36 (15.27)	A > B > C
Female	319 (52.81%)	334 (46.71%)	3,267 (54.63%)	B < A = C
Marital status				
<i>Married</i>	377 (62.42%)	388 (54.27%)	3,639 (60.85%)	% married: A = C > B
<i>Sep/Divorced/Widowed</i>	86 (14.24%)	95 (13.29%)	606 (10.13%)	
<i>Never married</i>	141 (23.34%)	232 (32.45%)	1,735 (29.01%)	
Income				
<i>0 to 500</i>	62 (10.26%)	66 (9.23%)	796 (13.05%)	% in lowest bracket: A = B < C
<i>501 to 1500 Euro</i>	76 (12.58%)	63 (8.81%)	706 (11.58%)	
<i>1501 to 2500 Euro</i>	94 (15.56%)	124 (17.34%)	906 (14.85%)	
<i>2501 to 3500 Euro</i>	55 (9.11%)	102 (14.27%)	679 (11.13%)	
<i>3501 Euro and over</i>	55 (9.11%)	68 (9.51%)	560 (9.18%)	
<i>Missing</i>	262 (43.38%)	292 (40.84%)	2,452 (40.20)	A = B = C
Mean Self-rated health (SD)	3.23 (0.76)	3.19 (0.75)	3.13 (0.76)	A = B B = C A > C

Has a chronic condition				
Yes	167 (27.65%)	171 (23.92%)	1,394 (22.86%)	A = B B = C A > C
Missing	42 (6.95%)	51 (7.13%)	986 (16.17%)	A = B < C

†Exclusion criteria were: (a) Did not respond to mental health module, (b) elevated BSI depression at first depression assessment, (c) Did not respond to religious attendance question
 †† Bonferroni-adjusted t-tests for continuous variables and chi-square tests for categorical variables were applied

Table 2_(on next page)

Elevated BSI Depression vs Decrease in Attendance among Service Attenders at R₁ in the Longitudinal Internet Studies for the Social Sciences (LISS), Netherlands

Table 2: Elevated BSI Depression vs Decrease in Attendance among Service Attenders at R₁ in the Longitudinal Internet Studies for the Social Sciences (LISS), Netherlands

		Elevated Depression		χ^2	p
2009 Attendance vs Baseline		No	Yes		
	<i>Same/higher</i>	241 (65%)	61 (74%)	2.6 9	. 10
	<i>Decreased</i>	130 (35%)	21 (26%)		
2010 Attendance vs Baseline					
	<i>Same/higher</i>	210 (65%)	45 (73%)	1.1 9	. 27
	<i>Decreased</i>	111 (35%)	17 (27%)		
2011 Attendance vs Baseline					
	<i>Same/higher</i>	173 (60%)	41 (68%)	1.2 9	. 26
	<i>Decreased</i>	113 (40%)	19 (32%)		
2012 Attendance vs Baseline					
	<i>Same/higher</i>	153 (53%)	35 (66%)	2.9 3	. 09
	<i>Decreased</i>	134 (47%)	18 (34%)		

† If the individual had a norm-referenced score of “high” or “very high” in any of the three assessments in 2008, the individual was assigned to *elevated* and otherwise to *not elevated*.**The tabulation is restricted to those who attended religious services at first religion assessment. Abbreviation: BSI = Brief Symptom Inventory

Table 3(on next page)

Logistic Models of Change in Religious Attendance Levels over 5 years from the Longitudinal Internet Studies for the Social Sciences (LISS), Netherlands

Table 3: Logistic Models of Change in Religious Attendance Levels over 5 years from the Longitudinal Internet Studies for the Social Sciences (LISS), Netherlands

	Attendees		Non-attendees	
	Complete cases (n = 544)	Multiply imputed data (10 imputations)	Complete cases (n = 636)	Multiply imputed data (10 imputations)
	Relative Risk Ratio (95% CI)	Relative Risk Ratio (95% CI)	Odds ratio (95% CI)	Odds ratio (95% CI)
<i>Outcome: Decreased Attendance</i>	(Reference Category)			
<i>Outcome: Maintained Attendance</i>	(Reference Category)			
Elevated Depression	1.65 (1.07-2.56)*	1.59 (1.07-2.36)*	N/A	N/A
Year	0.85 (0.78 -0.93)**	0.88 (0.83-0.95)**	N/A	N/A
<i>Outcome: Increased Attendance</i>				
Elevated Depression	1.82 (1.14-2.88)*	1.54 (1.02-2.32)*	0.93 (0.46-1.85)	0.28 (0.14-0.55) ***
Year	1.16 (1.07- 1.25)***	1.14 (1.07- 1.22)***	1.64 (1.47-1.84)***	1.65 (1.45-1.88) ***

†In these models, the following covariates have been controlled: existing chronic condition, gender, marital status, income, and age. *P* values: *** = .001, ** = .01, * = .05

Figure 1

Respondents Breakdown and Assessments Schedule

Top panel: included and excluded individuals from the Longitudinal Internet Studies for the Social Sciences (LISS), Netherlands. Bottom panel: Schedule of assessments.

Abbreviations: R = religion, D = Depression; Subscripts are assessment waves; BSI = Brief Symptom Inventory

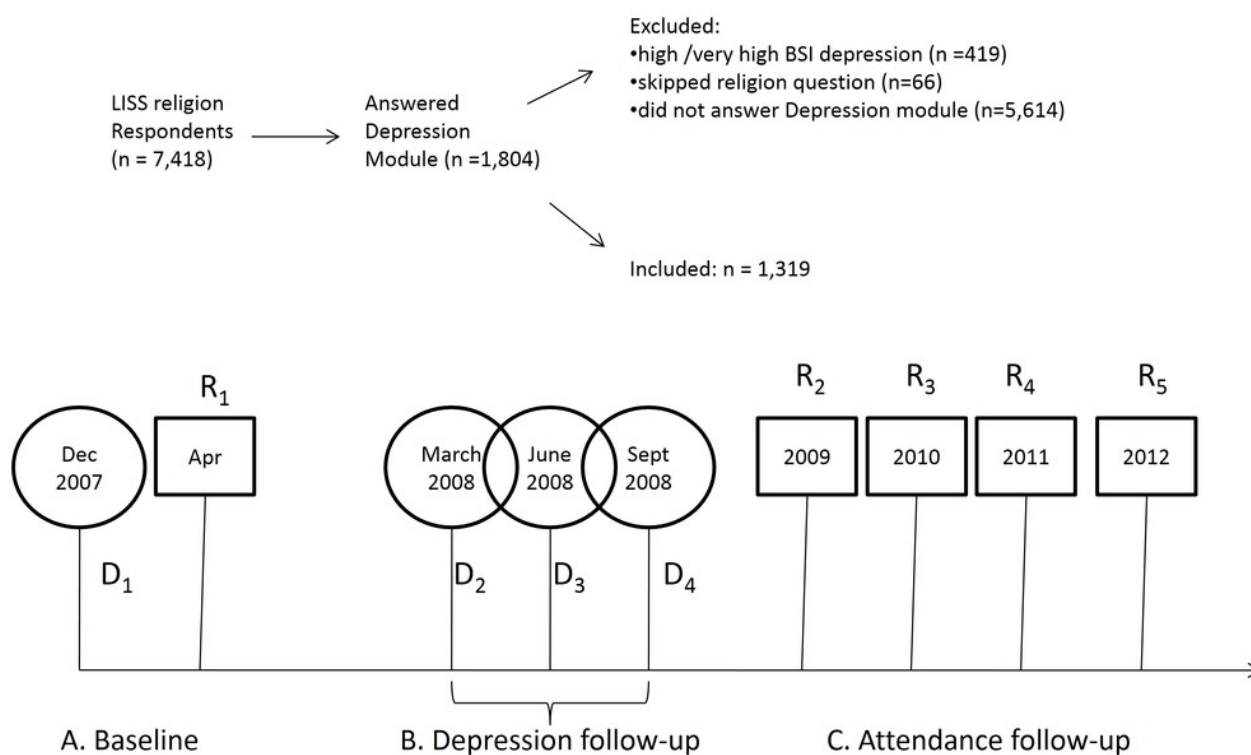


Figure 2

Incidence of elevated BSI depression vs probability of future decrease in attendance,
BSI = Brief Symptom Inventory ienc

