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Modernization Before Industrialization: Cultural Roots of the Demographic Transition in France

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Abstract

This research identifies the origins of the early demographic transition in eighteenth century France. Before the French Revolution and more than a hundred years before the rest of Europe, this event remains one of the "big questions of history" in part because of limited data availability. I document an important process of dechristianization with novel data on religious beliefs over time and space. Using standard econometric methods and machine learning with census data, I find large, significant, and robust results suggesting that secularization accounts for the bulk of the decline in fertility. Finally, I draw on a novel dataset crowd-sourced from publicly available genealogies to study individuals in the eighteenth century and to establish a causal interpretation, by controlling for time-varying unobservables, studying the effect of treatment before and after secularization in a differences-in-differences framework, and exploiting the choice of second generation migrants in order to control for unobserved institutional factors.

JEL codes: N33, O10, Z12

Keywords: fertility, development, secularization

And the race of man cannot, by any efforts of reason, escape from it

—Thomas Malthus, An Essay on the Principle of Population (1798)

1 Introduction

Over the past three hundred years, the transition from stagnation to growth has triggered dramatic upheavals with enduring consequences as parts of the world escaped the

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jaws of the malthusian trap and experienced sustained growth. At the same time, a move towards modernity and away from tradition took place. Did industrialization and development come first, followed by a wave of institutional, demographic, and cultural changes? Or did these changes paved the way for the rise of income per capita above subsistence level?

This paper advances the hypothesis and shows that secularization, not development, brought about the demographic transition in eighteenth century France: modernization materialized before industrialization. Why the demographic transition and decline in fertility started in France first, more than a century before the rest of the world, has long been a mystery. It is one of the big questions of history (Darnton, 1978) or, according to Sauvy (1962) the most important fact of her [France] entire history. While the rest of Europe experienced a transition to limited fertility in the late nineteenth century, and in 1892 for England and Wales (Coale and Watkins, 1986), the onset of the decline in fertility has been estimated between 1760 and 1776 in France (Blanc, 2020; Cummins, 2012). A change in social norms likely played an important role, yet the roots of the decline are still not understood because of the early nature of the process and the lack of available data over time and space in the eighteenth century.

In many ways, France was a developing country in the eighteenth century. In 1750, literacy in France was half that of England and Wales. France attained the GDP per capita of 1750 England and Wales, the cradle of the Industrial Revolution, in the aftermath of World War I, and it took more than a century to achieve the rate of urbanization of 1750 England: only in 1950 did urban population outnumbered rural population in France. In the process of development, the demographic transition plays a major part along with the industrial revolution, and France provides an exceptional case for the study of the role of social norms on economic outcomes.²

Also before any other country, a widespread process of secularization took hold in France in the eighteenth century (Chartier, 1991; Van Kley, 1996; Vovelle, 1982). The advent of secular beliefs and weakening of Roman Catholic Christian values spread "in a veritable flood" (Tackett, 1986, p. 252) and left a profound impact on France. de Tocqueville (1856) explained that "irreligion was able to become a general and dominant passion in eighteenth-century France" (Book 3, Chapter 2). In some regions, the move away from religion has been documented as early as in the first half of the century.

Using a variety of recent and rigorous empirical methods and a novel individual-level dataset crowdsourced from publicly available genealogies, I establish that places who remained more religious have higher fertility, suggesting that the wave of secularization played a significant role.

¹See Coale and Watkins (1986); Cummins (2012); Henry (1972*a,b,* 1978); Henry and Houdaille (1973); Knodel and van de Walle (1979); Murphy (2015); Weir (1994); Wrigley (1985*a,b*), among many others.

²"We all agree that the escape from the Malthusian trap is the most important event in world history" (McCloskey, 2008, Chapter 23).

I exploit variation in the intensity of religious beliefs, proxied by the population weighed share of refractory clergy in 1791. The main independent variable, *Religiosity* (1791), is available at the *département* and at the district levels. The 1790 Civil Constitution of the Clergy required clergymen to take an oath of allegiance to the secular State. The oath had to be taken "on a Sunday at the conclusion of the mass" (Decree on the clerical oath), and is a standard measure of religiosity (Franck and Johnson, 2016; Squicciarini, 2020; Tackett, 1986). I carefully show that the share of refractory clergy is highly correlated with all other available measures of religiosity, consistent with results in the literature. In order to capture the extent of secularization and not pre-existing differences, I control for proxies of religiosity before secularization in most regressions.

In particular, I leverage detailed and never-used-before data on secular beliefs over time and space in the region of Provence, spanning one hundred years from 1690 to 1790 (Vovelle, 1973). I show that the oath not only reflects the religiosity of lay people at the dawn of the eighteenth century, but also the extent of the rise in secular attitudes. I find that religiosity in Provence was at near maximum levels in the 1690s, with very limited variation, and that it is uncorrelated to religiosity in 1791. This is the best available evidence that religiosity in 1791 does captures the extent of secularization in the eighteenth century.

I also find suggestive evidence that secularization hit poor and rural places disproportionately and was a separate process from the spread of the Enlightenment, hence resulting in estimates of the effect of religiosity biased towards zero. At any rate, although it remains unexplained, historians have also rejected the idea that changing religious beliefs were linked to improved standards of living or to the spread of a bourgeois ideology from elites to peasants (Hoffman, 1984; Vovelle, 1973). Hoffman (1984) suggests the ultimate roots of this process are likely to be found in the alliance of political, economic, and religious elites in Catholic France, and in the strong opposition they met with the Third Estate, leading to important political and religious turmoil throughout the eighteenth century.

I evaluate the cross-sectional determinants of transition date and of marital fertility at the *département* level using census data from 1831 to 1961 and find that religiosity in 1791 explains both the timing of the transition and levels of fertility. Using both OLS and Tobit, I estimate remarkably strong, significant, and robust coefficients across specifications. Decreasing *Religiosity* (1791) from the 75th to the 25th percentile of the distribution predicts a delay in the year of transition of more than a standard deviation, and no variable has an impact nearly as important.

At the *département* level, I provide different strategies to show the robustness of the results and suggest a causal effect. First, in order to flexibly estimate the determinants of transition date, I use LASSO, a supervised machine learning technique that relies on a selection and shrinkage algorithm to find the best available predictors. Second,

instead of selecting coefficients, I turn to sensitivity analysis and estimate bounds on the parameters of interest across all combinations of possible models (131,072) to understand the effect of religiosity in 1791. No specification returns a coefficient that would make Religiosity (1791) either statistically or economically insignificant. Last but not least, I account for spatial correlation, and omitted variables. I find that fixed-effects take away the spatial dependence and compute Conley-adjusted standard errors at different cutoffs to improve the precision of the estimation. I run thousands of simulations by replacing the independent and dependent variables with spatially correlated noise and find that only a negligible portion of these regressions returns significant coefficients. In order to account for omitted variables, I study variations in the R-squared accompanying the addition of controls. My results suggest that the estimated coefficient on religiosity is, indeed, downwards biased.

Finally, I study individuals in the past by exploiting a novel crowdsourced historical dataset spanning several centuries (Blanc, 2020; Kaplanis et al., 2018) and containing all publicly available genealogies on geni.com. It includes ordinary individuals born all over France, in rural and urban places, and is a representative sample for France from 1680 to 1920. The raw data consists in individual-level informations with geocoded birth and death as well as intergenerational links. Individuals born in high religiosity places have more children, and the effect is large, statistically significant, and robust. I estimate the effect of religiosity of the district of birth on fertility with Poisson, OLS, overdispersed Poisson, and negative binomial regressions, and I show with distribution regressions that large families experienced the largest drop in fertility as religiosity declined.

Causal estimates are reached with different strategies that can be applied to this setting. First, by accounting for time varying département-level unobservables with département by decade fixed effects. Then, I apply a differences-in-differences framework using the arrival of secularization in the 1760s. Treatment (religiosity in 1791) was positively associated with fertility after secularization but had a null and insignificant effect before, suggesting that secularization, and not unobservable pre-existing differences, is captured. Last, I study second generation migrants in France in order to control for unobserved institutional factors. This is the first research to implement this estimation strategy in a historical setting at such a granular level. I compare individuals born in the same district but originating from a different place and show that religiosity at the district of birth of parents level has an important effect on fertility.

This paper has numerous contributions. It is the first research to demonstrate that dechristianization in the 18th century played a major role in the early demographic transition in France. I offer a solution to a major puzzle and pinpoint the nature of the cultural change that caused it (Braudel, 1986b; Sauvy, 1962). Second, I contribute to a vibrant literature that has documented the persistence of culture over the very long run (Spolaore and Wacziarg, 2013; Voigtländer and Voth, 2012). However, I empirically

establish that cultural *change* and not persistence is a determinant of development. Third, I contribute to a literature in history that has documented profound changes in religious beliefs in eighteenth century France (Hoffman, 1984; Van Kley, 1996; Vovelle, 1973). I provide the first evidence linking the cross-section of refractory clergy to the process of secularization over time documented by historians, and I show that poor and rural places likely experienced stronger and faster dechristianization. This is also the first research to exploit crowdsourced genealogies to study individuals in the past and the spatial determinants of fertility in eighteenth century France, at the time of the demographic transition. Finally, the paper contributes to a large literature on the cultural origins of the transition to sustained growth (McCloskey, 2016; Mokyr, 2016; Squicciarini, 2020; Squicciarini and Voigtländer, 2015).

2 HISTORICAL BACKGROUND AND LITERATURE

2.1 Demographic transition and development

In every respect, eighteenth century France lagged one to two hundreds years behind England, the cradle of the Industrial Revolution. France attained the GDP per capita of 1750 England and Wales in the 1920s (Bolt and van Zanden, 2014; Lévy-Leboyer and Bourguignon, 1985), the rate of urbanization of 1750 England in 1950 (Bairoch, Batou and Chèvre, 1988), and the rate of literacy of 1650 England in 1850 (Buringh and van Zanden, 2009). Weber (1976) depicts Frenchmen as "peasants" and "savages". Crouzet (2003) notes that "France remained fundamentally a peasant-based rural economy. Only in 1911 did employment in industry overtake that in agriculture." (p. 236), while Lévy-Leboyer (1968) discusses "the absence of a take-off in France".

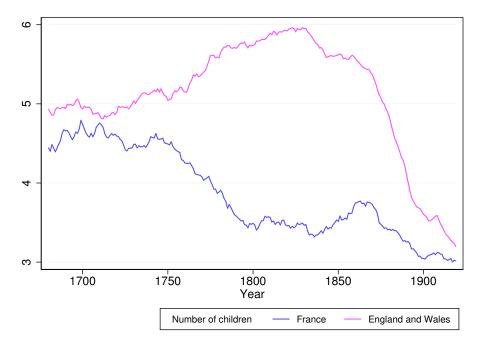
Despite the absence of industrialization in France, France and England did not grow at different rates in per capita terms after 1750 and throughout the 19th century (Appendix Figure A2.1.1). The rate of population growth in England largely surpassed that in France: in the two centuries following 1750, the population of England increased from 5,5 to 40 millions inhabitants, while the population of France increased from 24,5 to the same figure in 1950, 40 millions inhabitants. Figure 1 displays fertility in France and England and Wales between 1680 and 1920. In the 1750s and throughout the second half of the eighteenth century, average fertility significantly declined in France.

The early decline in fertility, a century before the rest of Europe, in an epoch of stagnation, and before the French Revolution, has generated numerous contributions yet, why France experienced the demographic transition that early remains a question. There is widespread agreement that cultural forces played a role but it remains one of the most important unsolved puzzle in the history, demography, and economic growth literatures. The early nature of the phenomenon and lack of data has hampered the

effort to understand the roots of the decline.³ In particular, demographer Louis Henry used parish records to reconstruct village-level series of fertility in the eighteenth century (Henry, 1972a,b, 1978; Henry and Houdaille, 1973), and Coale and Watkins (1986) tried to assess the importance of economic and cultural factors in Europe using census data after 1831. However, parish-level family reconstitutions do not offer sufficient spatial variation and suffer from many limitations, which I detail in Section 3.3. Census data is only available in 1831, way after the start of the transition.

Figure 1: Demographic transition in France and England

Note: This figure displays the gross rate of fertility for France and England and Wales over time. Appendix Figure A2.1.1 overlays GDP per capita on this graph. Source: Blanc (2020)



Contraception and Church Declining fertility was already noticed by contemporary observers, and attributed to changing moral standard and preferences. van de Walle and Muhsam (1995) provide a detailed and fascinating account of the evolution of sexual and moral preferences in the eighteenth century, in particular regarding to the spread of coitus interruptus (withdrawal). In 1778, Jean-Baptiste Moheau famously used the term 'funestes secrets': "already the fatal secrets unknown to any animal but man have penetrated in the countryside: nature gets cheated even in the villages". Moheau (1778) also referred to the "propagation of the species as a dupery of olden times", and according to Goudar (1756) "it is the same love of ease and convenience that is filling

³ A wide body of research, including Cummins (2012); Knodel and van de Walle (1979); Weir (1994); Wrigley (1985*a,b*), studied the French fertility decline in the past.

France with bachelors...men who vanish from the world with all their posterity" (p. 271).

If modern methods of contraception became available well after the onset of the fertility decline, then how did fertility decline? Early condoms (redingotes d'Angleterre, or 'English riding coats') were expensive and uncommon, although they became more widespread in the Age of Enlightenment. For example, in his memoirs, Casanova radically changes his behavior and resorts systematically to condoms after 1760. Other methods of contraception, less relevant, include chastity (one of the seven virtues of christian faith), late marriage, sodomy, abortion, or infanticide (van de Walle, 2005). van de Walle and Muhsam (1995) also refer to 'the pleasures of the little goose', les plaisirs de la petite oie, for mutual masturbation. Rather, natural means of contraception such as coitus interruptus, withdrawal, were no secret. The method of withdrawal "is mentioned in the Bible, the Talmud and the Muslim tradition" (van de Walle, 2005). Interestingly van de Walle (2005) argues that it "was frequently alluded to in libertine literature" (p. 2), itself particularly widespread in eighteenth century France (Darnton, 1991) with books such as Venus in the Cloister or The Nun in her Smock or Diderots Indiscreet Jewels. Yet, methods of cheating nature were practiced not only by the elite but also by peasants in the villages (Moheau, 1778) and it appears that withdrawal was the most widespread or efficient method at the time. Hence, van de Walle and Muhsam (1995) hypothesize that "withdrawal was first practiced outside of marriage, but in marriage it found its true niche" (p. 276).

What were the views of the Catholic Church regarding contraception and sex remains a question. The Bible urges, multiple times, the faithful to "be fertile, increase in number, and fill the earth" (Genesis 9:1), while the account of the sin of Onan designated both masturbation and 'unnatural' intercourse as evil. Over time, the pronouncements of the Church against contraception, while clear, were often discrete and indirect (Noonan, 1965). The multiplicative purpose of marriage "received its strongest official approval" (Noonan, 1965, p. 276) in the Exultate Deo papal bull (1439): "through matrimony [the Church] is corporally increased". Following the Council of Trent (1545-63) the views of the Catholic Church shifted towards more sexual austerity outside of marriage, suggesting an increased importance of these matters. Hoffman (1984) argues that "evidence of the new sexual morality appears throughout the Counter Reformation: bans upon nudity in religious art, harsher rules against illegitimacy, prostitution, and concubinage, and more 'puritanical' standards of dress and behavior".

According to van de Walle and Muhsam (1995), "the orthodox position available to French literati in the late sixteenth century [is that] it is considered sinful in marriage to ejaculate outside of the natural receptacle (ex vas naturale), and only somewhat less sinful to use 'unnatural positions'" (p. 269). Hence, not only were innovations

⁴As opposed to its catholic counterfactuals, *implexus restrictus* for non-ejaculation, and *amplexus reservatus* for non-penetrative, rubbing-only sex, which were not very widespread.

deemed sinful, but the purpose of marriage was encouraged to be multiplicative.⁵ In the seventeenth century notorious clergy members such as Francis de Sales or Pierre de Bourdeilles (Brantôme) referred to withdrawal and contraceptive methods, and argued that marital fertility should not be interfered with (van de Walle and Muhsam, 1995, p. 269). For example, in Les Dames galantes, published in 1666, "Brantôme concludes that the belief that marriage is instituted for pleasure is wrong and that the greatest blessing God can send in marriage is 'a good lineage and not through concubinage' (pp. 76-77)" (van de Walle and Muhsam, 1995, p. 269). Whether a good lineage meant multiplication is an open question, yet Noonan (1965) argues that "the value placed on human fecundity in the Old Testament as a whole is evident (...) fruitfulness is a divine reward" (p. 31), and there is mounting evidence that the catholic clergy in the eighteenth century understood marriage and sex to be acts of procreation, as opposed to pleasure, which might have played a role in the decline in fertility.

Theory and recent contributions According to standard economic theory, development is the best contraceptive (Hansen and Prescott, 2002; Kremer, 1993). Especially, the set of endogenous growth models developed by Galor (2011); Galor and Weil (2000); Galor and Moav (2002) enlightens the interaction between human capital accumulation, fertility, and technological progress in the long run: in the course of history, as technological progress accelerates the return to human capital rises and fertility decisions are altered, triggering the onset of the transition. While in the Malthusian trap, income per capita fluctuates around a subsistence level because of the positive relationship between income and fertility. As quality is favored to quantity, the relationship is reversed and the economy enters the modern growth era, where human capital is the driver of progress. Institutional, cultural, geographic factors interact with these forces but are not the main determinant of change.

In recent years a number of empirical studies have tried to assess the forces driving the demographic transition in France, especially by weighing the relative importance of economic versus cultural forces broadly (de la Croix and Perrin, 2018; Murphy, 2015).⁶ More related to the analysis of the cultural origins of the transition, Blanc and Wacziarg (2019); Daudin, Franck and Rapoport (2018) study the diffusion of norms of limited fertility whithin France and Spolaore and Wacziarg (2019) show that the reduction in the rate of fertility in 19th century Europe was driven by a process of diffusion of norms originating from France.⁷ While these studies highlight processes of diffusion at the

⁵One of the inner struggle in the sexual morality promoted by the Catholic Church relates, indeed, to the dilemma between the multiplicative purpose of marriage and the sinful nature of 'things of the flesh' (Noonan, 1965).

⁶Murphy (2015) suggests that the French Revolution may have been one of many causes of the decline. He examines the cross-sectional determinants of fertility in France and devotes a couple of paragraphs to the effect of the oath on fertility at the *département* level in 1831.

 $^{^{7}}$ The existence of deep-rooted barriers to the adoption of innovation has been documented in Spolaore and Wacziarg (2009). See also Delventhal, Fernández-Villaverde and Guner (2019) for the diffusion of the fertility

national or local level, so far none has empirically established the cause of the decline in fertility in France.

2.2 Religion and secularization in France

Since medieval times, France has been known as the "the eldest daughter of the Roman Catholic Church", French kings as "Rex Christianissimus", "most Christian king", and the French as "God's chosen people" (Burleigh, 2005, p. 23). This section briefly summarizes the chain of events that brought about a radical change in beliefs and religiosity in the mid-eighteenth century.

France is a major Roman Catholic country that hosted seven successive popes from 1309 to 1378. During the Renaissance, and particularly after the reign of Francis I, Protestantism marginally spread with an estimated 10% of Protestants in the mid-sixteenth century (most of these Huguenots). The second half of the sixteenth century was a period of violent Religious Wars and political unrest, whose apex was the massacre of thousands of Protestants on Saint Bartholomew's Day in 1572. In 1593, after fighting a war of succession against the Holy League to gain access to the throne which he should have inherited in 1589, Henry IV of France renounced Protestantism and, for the second time since Saint Bartholomew's Day, was forced to convert to Catholicism. The promulgation of the Edict of Nantes in 1598 finally put an end to the French Wars of Religion by granting Huguenots substantial rights and freedom of religion.

In the seventeenth century France remained predominantly Catholic and in 1685, Louis XIV revoked the Edict of Nantes with the Edict of Fontainebleau, effectively ending religious toleration. The edict deprived Protestants of all religious and civil liberties, and ordered the destruction of Huguenots churches. *Dragonnades*, French policies of legal persecution and forced conversion of Protestants ordered by Louis XIV, embodied the fight and terror against the Protestant Reformation: dragoons, infantry soldiers, were billeted to Huguenots households in order to harass and intimidate them. Thousands of Protestants left, and it set the course for the unchecked diffusion of the Counter Reformation in France.⁸ This coincided with the strengthening of the Catholic resurgence that followed the Council of Trent: the Counter Reformation.

Following the demise of protestantism in France, the Counter Reformation was able to spread unchecked and to impose an austere sexual morality on lay people. Hoffman (1984) evokes "bans upon nudity in religious art, harsher rules against illegitimacy, prostitution, and concubinage, and more 'puritanical' standards of dress and behavior", and these were supported by the elites: "the harsh sexual morality of the Counter Reformation Church had the support of the royal government and of the urban elites, who had

transition between countries, and Beach and Hanlon (2019) for a fascinating account of changing norms of fertility following the Bradlaugh-Besant trial of 1877 in England.

⁸See Hornung (2014) for the long run effects of the forced migration of Huguenots to Prussia.

in the past tolerated a great deal more sexual license".

In France, the diffusion and consolidation of the Counter Reformation took place with the rise of Jansenism, a pious, austere, and rigorist theological movement unique to France. Jansenists were at the intersection of the controversies and clashes of the time, especially with the monarchy and Jesuits - who embodied the religious and economic elite and were at the forefront of the Counter Reform. Appendix Section A2.2 provides further details on clashes involving Jansenists, Jesuits, and the monarchy. Religious competition was primarily between these two movements. Elites strongly opposed Jansenism, who sought to advance ideas of predestination of the elect to salvation, limitation of sacrements and need for penitence, ideas also advanced by Protestantism. The opposition was not only theological but also political, as Jansenists came to embrace Gallicanism, a movement promoting the independence of the Church of France from the Pope, but also from a Monarchy endowed with divine right (Maire, 1998, 2019). ¹⁰

Secularization In the mid-eighteenth century, yet, an important and early process of secularization took place in France. Why this happened is a mystery, but the austere morality imposed by the Counter Reformation in France and its association with political and economic elites, the rigorism of Jansenists, or religious controversies and competition with Jesuits are believed to have precipitated the decline in religiosity and social unrest (Hoffman, 1984; Maire, 1998; Tackett, 1986; Van Kley, 1996).¹¹

Many regions of France experienced dechristianization in the 1750s. In particular, Vovelle (1973) documented the transition to secular attitudes in a fascinating and pathbreaking study in Provence, while Hoffman (1984) finds substantial changes in the rural parts of the diocese of Lyon. The change in attitudes, or mutation de sensibilité collective was found in a decline in legacies for perpetual masses and offerings to the church, a decline in requests for burials in holy places, and a decline in the number of invocations of God, Jesus Christ, Virgin Mary, or various saints in wills at death, especially in Provence (Vovelle, 1973). In Brittany, evidence that such change occurred is much more limited (Tingle, 2012), while Paris saw substantial heterogeneity with parts experiencing a much larger decline than others (Chaunu, 1978). Finally, Chartier (1991) describes

⁹Tackett (1986) writes that "during the first half of the eighteenth century, one issue in diocesan politics dominated all others: the issue of Jansenism" (p. 128).

¹⁰Regarding the role of Gallicanism and the separation of temporal from religious matters, "Following the royal edict of 1715, Protestants could no longer legally unite through marriage (...) parliamentarians and many state clerks defend the principle that marriage is first of all a civil contract, a purely temporal engagement, which must therefore be accessible to all" (Grenier and Maire, 2019).

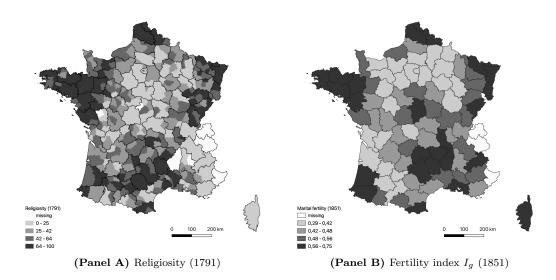
¹¹According to (Hoffman, 1984), "the Counter Reformation's austere morality was imposed in full force (...) not surprisingly, it was rejected by people who saw nothing wrong in combining devotion and gaiety" (p. 138). Tackett (1986) evokes "epic struggles with the Jesuits" (p. 6) and argues that "a whole series of affaires and causes célèbres, from the repression of the convulsionnaries in the 1730's through the billets de confessions in the 1750's and the expulsion the Jesuits in the 1760's, had contributed in broadly publicizing and intensifying grievances toward the clergy." (p. 257). According to Braudel (1986b), "the drama played out in the 18th century was a sort of revenge on the part of the Reformation. Having hesitated, two centuries earlier, between Rome and Luther, or rather between Rome and Calvin, France had chosen Rome, but the choice backfired." (p. 200).

¹²Also, in the diocese of Grenoble by Norberg (1985).

how regions such as Savoy experienced a radically different evolution from that on the other side of the border: "habits thus seem to have been quite different on different sides of the frontier, which suggests the singularity of dechristianization in France." (p. 97).

Figure 2: Religiosity and fertility

Note: This figure displays the spatial distribution of Religiosity (1791) and of the fertility index I_g in 1851. Religiosity (1791) is defined as the population weighed share of refractory clergy (non-jurors) in 1791. Section 3 details these measures.



In Figure 2, I display the spatial distribution of *Religiosity* (1791) along with marital fertility in 1851 (details are provided in Section 3). Some regions, particularly Brittany, Paris, and Occitanie, were religious while other regions such as Provence and Auverge-Rhône-Alpes were much less religious in the late eighteenth century, in line with existing historical and anecdotal evidence on the decline (Hoffman, 1984; Norberg, 1985; Tingle, 2012; Vovelle, 1973). Although the data is not available in 1851, Savoy has a high level of marital fertility after, consistent with the anecdotal evidence presented by Chartier (1991) relative to the absence of secularization there.

3 Data

This section presents the main data sources and variables. The main explanatory variable is introduced in Section 3.1. In 3.2 and 3.3 I present the dependent variables and controls at the *département* and at the individual and district levelsl, with corresponding summary statistics in Tables A3.2.1 and A3.3.1.

Départements are the main administrative units in France since 1790, all of nearly equal size (about 6,000 miles) and designed to ensure that travel distance by horse from any location within the department to the main administrative center would not exceed

one day. Districts are lower units, with close to no administrative purpose, created in 1790 such that there could not be more than 9 or less than 3 districts per *département* (which was practically their sole feature). They were replaced by and merged into (larger) arrondissements in 1795. There are 90 *départements* and 513 districts.¹³

3.1 Religiosity

The main explanatory variable throughout the paper is *Religiosity* (1791). It is a measure of the outcome of the process of secularization in the eighteenth century. In July 1790, during the French Revolution, the National Constituent Assembly passed the Civil Constitution of the Clergy which required all clergymen to swear an oath of loyalty to the State. I use the share of clergymen that did not take the oath ("refractory clergy", or "non-jurors") to proxy for religiosity in 1791. According to Tackett (1986), "the regional reactions of clergymen in 1791 can be revealing of the attitudes and religious options of the lay population with which the clergymen lived" (p. xvi). There is evidence that the oath generated passionate debates and reactions from the population: "the issue of the oath soon became a veritable obsession, unleashing emotional reactions and factional strife in parishes everywhere" (Tackett, 1986, p. 4).

The oath has been commonly used in the literature as a proxy to religiosity in late eighteenth century France (Franck and Johnson, 2016; Squicciarini, 2020). There is widespread evidence that the share of refractory clergy captured religiosity at the eve of the French Revolution remarkably well. According to Tackett (1986), "the map of clerical reactions in 1791 was remarkably similar to the map of religious practice in the middle of the twentieth century" (p. xv). In Sections 4.1 and 4.2, I show that the presence of refractory clergy is highly correlated with religious practices and attitudes at the time of the decline and in the 19th and 20th century, and that it captures the extent of the process of secularization.

Importantly the share of refractory clergy is measured before the August 1792 decree that ordered all non-jurors to leave the country and before the establishment of anticlerical cults (the Cult of Reason and the Cult of the Supreme Being among others), the War in Vendée, the Paris Commune, and the Reign of Terror. Moreover, before the 1792 decree, according to Tackett (1986), "the National Assembly (\cdots) allowed the continued presence of the refractory clergy". Hence, it does not capture the effect of main Revolutionary events and policies of dechristianization but rather religious attitudes before the French Revolution (I document this in more details in Section 4).

The data is available at the *département*, diocese, and district levels and is constructed from the choice of more than 50,000 parish clergymen, more than 90% of all priests and

¹³For regions, I use the 2016 division of 13 regions. I generate district boundaries with Thiessen polygons.

vicars holding posts in 1791 France (Tackett, 1986, p. 39).¹⁴ At the district level, the share of non-oath taking priests is almost uniformly distributed from 0 to 1, while it varies from .8 to .91 at the *département* level, with an average of 48%.

I supplement this data with a set of controls aimed at capturing religiosity before secularization. At the département level, the pre-secularization religiosity controls include the number of clergymen per capita in 1791, the average tithe in 1750, the number of abbeys in 1756, the duration of Jesuit presence before 1763, and finally the share of Protestants in 1815, after the 1685 revocation of the edict of Nantes. ¹⁵ The first three measures aim at capturing religiosity in the pre-1750 era. Squicciarini (2020) shows that religiosity in 1791 is highly correlated with priests ordinations in the twentieth century, suggesting that the stock of clergymen in 1791 should be a good indicator of the intensity of religious beliefs before secularization. The figures are particularly high, with an average of 1 clergyman per 500 inhabitants in eighteenth century France. Abbeys and monasteries played a significant role in local religious life (Heldring, Robinson and Vollmer, 2017), and are therefore included too. Finally, the average tithe is clearly a correlate of religiosity in a club good model à la Iannaccone (1998). The following two measures are standard measures used to capture the presence of specific religious groups that may especially matter for upper tail human capital, Jesuits and Protestants. At the district level, I control for the number of abbeys and the duration of Jesuit presence, along with dummies for non-zero presence.

3.2 Département level

Marital fertility The main dependent variable at the département level is the index of marital fertility I_g . The index has been constructed by Coale and Watkins (1986) as part of the Princeton European Fertility Project (PEFP), and is available for about 80 départements. The PEFP provides data at the sub-national level for all countries in Europe, at the département level for France.¹⁷

The index I_g measures the fertility of a population relative to the maximum that might be attained, that is "how closely the married population approaches the maximum fertility it might experience" (Coale and Watkins, 1986, p. 161). It is constructed from

¹⁴At the *département* level, *Religiosity (1791)* is constructed as a district population-weighed average of the district-level share of refractory clergy. Doing so ensures that rural districts, which could have more clergymen per capita, do not bias the average *département*-level value.

¹⁵I do not include the 1670 measure of the share of Protestants (the only other available year) because it would not capture the effect of the revocation of the Edict of Nantes in 1685. Including the 1670 share of Protestants instead does not change the point estimates but increases standard errors due to a lower number of observation.

¹⁶Clergymen per capita is measured in 1791, at the same time as the share of refractory clergymen is measured. However this is a stock and it is unlikely that the total number of clergymen would have immediately declined following the decline in religiosity (and if it did, it would drive the coefficient on the share of refractory clergy to zero). Point estimates are larger in most regressions without adding this control.

¹⁷A number of minor issues have been identified with the data from the PEFP, mainly with respect to the identification of the presence of fertility controls, see Brown and Guinnane (2007); Guinnane (2011). These issues are less relevant in this context since I study fertility levels after the transition already took place.

the counts of the French census. It equals the total number of children born to married women divided by the number of children that would be born from these women should they not practice any form of limitation, using data from the Hutterites, an Anabaptist sect that does not practice any fertility control:

$$(I_g)_i = \frac{B_i^m}{\sum_j M_{ij} G_j}$$

with B_i^m the total number of children born from married women in society i, M_{ij} the number of married women in age cohort j, and G_j the rate of fertility of Hutterites for age cohort j. I focus on marital fertility rather than overall fertility because it is the standard measure in the literature to detect the presence of fertility control achieved through parity-specific means (Coale and Watkins, 1986).

Table A3.2.1, Panel A, presents summary statistics for the index of marital fertility. The index is available for 19 years from 1831 to 1961, and decreases from .56 to .33. Section 5, reports cross-sectional regressions for both the year of transition to a marital fertility index below 50% and levels of marital fertility in 1851 and in 1901.¹⁸

Controls I supplement this data with a set of controls used in the départementlevel regressions in Section 5. Table A3.2.2 details these controls, while Figure A3.2.1 displays the spatial distribution of some variables of interest. In addition to the proxies for religiosity before secularization, I also control for broadly defined cultural and institutional factors with: a dummy that measures the presence of a printing press in 1500, the number of books printed in 1500, a dummy for the presence of a University before 1750, Encyclopedie Subscriptions per capita in 1776-1779 (as a proxy to the diffusion of the Enlightenment), and linguistic distance from French in 1901. Institutional factors include dummies for Pays status (fiscal regions in Ancien Régime France, which may capture cultural differences or state capacity), and the share of deserters among conscripts in the French army between 1798 and 1805 (Forrest, 1989) in order to account for State legitimacy at the time of the French Revolution. ¹⁹ I further control for education using the rate of literacy of conscripts in the year of observation. Finally, in order to control for pre-industrial development, I include département-level population density (a standard proxy for development in the pre-industrial era, see Ashraf and Galor (2011)) and average soldier height before 1760. I control for contemporary development with the log of the rate of urbanization in the year of observation (defined as the share of the population living in towns of more than 5,000 inhabitants).

 $^{^{18}1851}$ is the earliest year with Paris included in the data.

¹⁹Although there is no reason State legitimacy would have any impact on fertility. Because of that, I expect that the coefficient estimated from the regression of fertility on the share of refractory clergy will be the same as the coefficient on religiosity, irrespective of controlling for proxies of State legitimacy.

3.3 Individual level

The *département*-level data is supplemented with a new individual-level dataset crowd-sourced from publicly available genealogies. Blanc (2020) reconstructs rates of fertility (children ever born) at the individual level from genealogies posted on geni.com and scrapped by Kaplanis et al. (2018). The dataset contains thousands of individuals and is nationally representative of France from roughly 1680 to 1920.

Lineage reconstruction from crowdsourced genealogies relies on the work of descendants reconstituting their family tree today searching through the same parish records as the ones used by demographers. Parish records are available online with unrestricted access in all French departments from the mid-seventeenth century onwards. However, family reconstitution requires lots of informations in handwritten birth, marriages, and death records of often dubious quality (Séguy, 2001). Tracing fertility requires knowing about all the birth records of the children of an individual. These records are hard to locate, individuals often have the same first names, are recorded with imprecise information (rounded dates, names that change, poor handwriting), and may migrate, therefore it is a very tedious and often imprecise job. Descendants have better incentives to thoroughly gather these informations and have a knowledge of family history and past migrations that may help them in the process. This allows to fully account for migration, to gather family trees more comprehensive than what demographers found, and last but not least, to have a substantial degree of spatial variation, which demographers were not able to get because they did it one parish at a time.

An important caveat is that a significant number of observations in the sample may not have a recorded horizontal lineage as individuals reconstituting their family tree today have a greater incentives recording their direct ancestors (the vertical lineage) rather than the horizontal branches. Following Blanc (2020), I deal with this issue by defining the *fertility sample*, the sample of individuals for which at least one parent in any of the four generations preceding the individual observation is recorded as having a fertility rate strictly greater than one. Finally, since the dataset does not always contain both spouses, I cluster all regressions at the couple level, therefore accounting for couples fully recorded, and use a male dummy in order to account for possible differences in gender.

Figure A3.3.2 provides the time series of fertility, urbanization, and mortality in the crowdsourced data (individuals who lived in France during that period) and in representative data for France (using a combination of sources including censuses for available years). There are no substantive differences, suggesting that sample selection is limited (see Blanc (2020) for a detailed discussion).

The rate of fertility at the individual level is simply the total number of children ever born. While the *département* level data is only available after 1831, the individual-level data contains individuals observed between 1680 to 1920. All observations contain

geo-coded places of birth, marriage, and death, which allows to match individuals with *Religiosity (1791)* at their district of birth level. Figure A3.3.1 displays the towns of birth included in the fertility sample. Summary statistics for the 17,358 individuals in the fertility sample are found in Table A3.3.1.

4 Religiosity and secularization

Does the share of refractory clergy capture religiosity? Did religiosity persist after secularization, and does the distribution of religiosity in 1791 capture secularization, or pre-existing differences that persisted throughout the centuries? This section seeks to answer these questions. First, I evaluate the persistence of religious practice before and after the process of secularization. I provide strong evidence suggesting that the share of refractory clergy captures religiosity in 1791 and that the distribution does not reflect pre-existing differences. Then, I leverage detailed town-level data on religiosity in the region of Provence over time, throughout the eighteenth century, in order to show that religiosity in 1791 captures secularization rather than pre-existing differences in religiosity. Finally, I discuss the correlation of religiosity in 1791 with development and provide suggestive evidence that poor places experienced stronger secularization.

4.1 Persistence of religious practice

After secularization Is the share of refractory clergy capturing religiosity, and did it persist after secularization? There is mounting evidence that the answer to both of these questions is yes. Appendix Figure A4.1.1 displays the spatial distribution of measures of the intensity of religious beliefs in the nineteenth and twentieth centuries: a dummy variable that equals one if catholic practice in a département was deemed 'good' by the local administration in 1877 (Gadille, 1967), or if a district was coded as catholic in 1947 (Boulard, 1947), the share of catholic schools in 1901 (SGF, 1901), average easter attendance in 1966 (Boulard, 1966), and the share of baptized births in 2013 (Vaillant and Dufour, 2013). While Religiosity (1791), the population weighed share of refractory clergy in 1791, is possibly capturing noise and the political legitimacy of the French Revolution, these variables are more direct (and the best available) measures of religious beliefs, although they are only available much later. I show that the population weighed share of refractory clergy in 1791 is highly correlated with these measures of religiosity in the nineteenth and twentieth centuries, suggesting that it does captures religiosity, and that religiosity persisted over time. Similarly, Squicciarini (2020) shows that the share of refractory clergy in 1791 is highly correlated with the share of antireligious cahiers de doléances in 1789.

Table 1 reports the results of the regressions of these measures on Religiosity (1791).

In all specifications, I control for the share of deserters among conscripts in the French army between 1798 and 1805 (Forrest, 1989) in order to account for State legitimacy at the time of the French Revolution. Indeed, one could be concerned that the refractory clergy does not necessarily capture religiosity but rather how powerful or how legitimate the State was. In the first and third columns, I estimate (with a logit model) the marginal effect of the share of refractory clergy in 1791 on a dummy that equals one if catholic practice was good in 1877 or if the district was catholic in 1947. The marginal effect is close to or higher than one in both cases, suggesting that having only refractory clergy in 1791 predicts full catholic practice later on. In (2), I show that Religiosity (1791) is highly correlated with the share of catholic schools in 1901. Column (4) uses the best available measures of religiosity, easter attendance in 1966 (Boulard, 1966). I find that a one standard deviation increase in Religiosity (1791) is predicted to increase easter attendance by almost half a standard deviation. Finally, in column (5), I find similar results in magnitude for the share of baptized births in 2013.

Table 1: Persistence of religious practice (after secularization)

Note: This table displays the results of the cross-sectional regressions of different proxies to religiosity in 1877 (Gadille, 1967), 1901 (SGF, 1901), 1947 (Boulard, 1947), 1966 (Boulard, 1966), and 2013 (Vaillant and Dufour, 2013) on Religiosity (1791). The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791. All specifications control for the share of deserters among conscripts in the French army between 1798 and 1805. Columns 1 and 3 report average marginal effects and are estimated with maximum likelihood. All observations are weighed by departement population in the year of observation of the outcome variable. Robust standard errors are reported. * p < 0.1, ** p < 0.05, *** p < 0.01

	(1) Dummy=1 if 'good' Catholic practice (1877)	(2) Share Catholic Schools (1901)	(3) Dummy=1 if Catholic (1947)	(4) Average Easter attendance (1966)	(5) Share baptized births (2013)
	Logit	OLS	Logit	OLS	OLS
Religiosity (1791)					
Marginal effect	1.570***		0.954***		
	(0.197)		(0.106)		
Standardized beta coefficient		0.313***		0.466***	0.418***
		(0.116)		(0.072)	(0.108)
Observations	80	82	503	503	92
R^2		0.14		0.23	0.18

Before the mid-eighteenth century Appendix Table A4.1.1 presents similar regressions, of Religiosity (1791) on proxies of religiosity before secularization at the département and at the district level. In columns 1 to 5, the main independent variables are the number of clergymen per 10,000 inhabitants, the number of abbeys, average tithe rate, centuries of Jesuit presence, and the share of protestants in the population. In (6), I include all these variables together. At any rate, religiosity in 1791 does not correlate with any of these proxies of religiosity before secularization at the département level.

Yet, some dimensions of religiosity seem to have persisted through secularization.²⁰ At the district level, the length of Jesuit presence before their suppression in 1763, has a positive and significant effect (at the 1% level) on religiosity after secularization. The

²⁰Consistent with what Squicciarini (2020) argues by looking at the role of historic plagues.

magnitude of the effect is important since religiosity in 1791 is 13 percentage point higher in places where the Society of Jesus has settled for two centuries compared to those where it is absent. Since many districts, especially the rural ones, do not have either Jesuits or abbeys, column 8 adds dummy variables if either is present. The presence of abbeys in 1756 also has a positive effect (significant at the 20% level).

4.2 Religiosity, or secularization?

The refractory clergy appears to capture devotion at the eve of the French Revolution, but is the cross-sectional distribution of religiosity in 1791 the result of a process that took place in the eighteenth century or does it simply reflect pre-existing differences? There is substantial evidence that it is the former, refractory clergy captures not only pre-existing differences but also the intensity of secularization and these differences emerged in the eighteenth century. First, places where the process of secularization was documented (Hoffman, 1984; Vovelle, 1973) also have a low share of refractory clergy in 1791. Second, as documented in the section above, proxies of religious beliefs before secularization largely do not correlate with religiosity in 1791. This is indicative of the fact that religiosity in 1791 is not capturing pre-existing differences. Yet, there is no direct evidence available due to the lack of reliable data on beliefs or attitudes before the process of secularization took place.

Secular beliefs in the eighteenth century: evidence from Provence In order to answer this question, I exploit detailed and never-used-before data on secular beliefs over time and space, from the universe of wills at death in a comprehensive sample of towns in about ten bailliages in four départements of Provence (Vovelle, 1973).²¹ This is the only available measure of the intensity of religious beliefs before secularization and the first, most detailed, and best available account of secularization. The language used in wills is an indication of the devotion of those who wrote them and changes radically over the course of the eighteenth century. Especially, in the second half of the century, references to God, Jesus Christ, the Virgin Mary (which was particularly important in Provence for some reason), or various Saints disappear and are replaced with secular language:

In the late seventeenth and early eighteenth centuries, testators consistently described themselves as adherent of the holy, apostolic Roman Catholic Church, who were prepared to meet their Maker, God the Creator, and Jesus Christ, His Son, by whose death and passion they hoped to be pardoned for their sins and to join the saints and angels in the Celestial Court of Paradise.

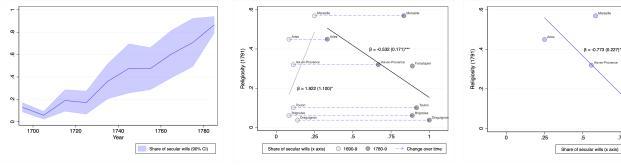
 $^{^{21}}$ The bailliage was an administrative unit roughly the size of a district or an arrondissement before the French Revolution.

(...) By the 1780s most Provençal wills had reduced the traditional formula to a single clause: 'Having recommended his soul to God'. The Virgin Mary and saintly intercessors were gone, the Celestial Court emptied of angels. Christ himself had receded into the background, while God the Father sometimes took the form of 'Divine Providence'. Many wills had become totally secularized, and some even described death as 'the indispensable tribute that we owe to Nature'. (Darnton, 1978, p. 126)

Figure 3, Panel A, displays the share of secular wills in Provence over time as coded by Vovelle (1973). At the turn of the eighteenth century less than 20% of wills use secular language and there is very limited variation.²² In the 1730s secularization kicks in, and the share of secular wills increases to more than 80% at the eve of the French Revolution.

Figure 3: Religiosity in 1791 and secularization in eighteenth century Provence

Note: This figure displays the share of secular wills over time in Provence, from 1690 to 1789 in Panel A, and the scatterplot of Religiosity (1791) on the share of secular wills in the 1690s and 1780s in Panel B and C. Religiosity (1791) is defined as the population weighed share of refractory clergy (non-jurors) in 1791. The share of secular wills at the bailliage level is taken from Vovelle (1973).



(Panel A) Secularization over time

(Panel B) Secular wills (1690-1789) and Religiosity (1791)

(Panel C) Secularization and Religiosity
(1791)

Figure 3, Panel B and C, plot the share of refractory clergy in 1791 against the share of secular wills in the 1690s and in the 1780s, or against the change in the share of secular wills over time, on the x-axis.²³ Studying the share of secular wills over time and space allows comparisons between the cross-section of religiosity in 1791 and the importance of the process of secularization in the eighteenth century. The data is available in seven bailliages for which the share of refractory clergy is also recorded: Aix-en-Provence, Arles, Brignoles, Draguignan, Forcalquier, Marseille, and Toulon. The results (and especially the standard errors) should of course be taken with a grain of salt due to the small size of the sample but this is the best available data.

²³Table A4.2.1 provides the corresponding regressions in table format.

²²This figure is likely over-estimating the spread of secular beliefs since, as Vovelle (1973) suggests, it is mostly the result of illiteracy or clergy members who deemed too obvious references to their faith.

In Panel B, I show that the share of secular wills in the 1780s is negatively correlated with *Religiosity (1791)*, lending further credence to the idea that the share of refractory clergy does capture religiosity. Second, surprisingly, I find that the share of secular wills in the 1690s (before secularization) is positively correlated to religiosity in 1791. It suggests that the most devoted places in the 1690s experienced the strongest process of secularization. Yet, this result is not statistically significant at the 5% level and the regression line is virtually vertical. Indeed, only 13% of wills were secular in the 1690s and there is almost no variation in the sample, indicating that religiosity was at near maximum levels essentially everywhere. This is in line with the results at the département level: it seems that religiosity did not persist through secularization.²⁴

Finally, in Panel C, I plot *Religiosity (1791)* against secularization (the change in the share of secular wills over time, from the 1690s to the 1780s). Despite the small sample, there is a clear negative and tight correlation between the two measures. I estimate that an increase in the share of secular beliefs of 10 percentage point is associated with a decrease in religiosity in 1791 of almost 8 percentage points. Indeed, if there is virtually no variation in religiosity before secularization within Provence then religiosity in 1791 fully captures secularization. This is evidence that, not only the share of refractory clergy captures religiosity in 1791, but it also reflects the process of dechristianization in the eighteenth century - rather than pre-existing differences.

4.3 Religiosity and development in France

How does religiosity in 1791 correlate with development at the time? In Table 2, I show that *Religiosity (1791)* is positively correlated with various proxies of development at the town level. In order to capture the process of secularization I also control for proxies to religiosity before secularization, and I only report average marginal effects since the table only tests for the sign and statistical significance of the relationship.

First, I find a positive correlation of religiosity with log population in 1793 (the earliest available year) at the town level, a traditional proxy to development in the preindustrial era (Ashraf and Galor, 2011).²⁵ Results hold for urbanization, estimated with logit. Next, I show that religiosity in 1791 is positively correlated with Encyclopedie subscriptions per capita at the district level. Hence, not only the size of the population is correlated with religiosity, but also its quality. Subscriptions to the Encyclopedie are a traditional proxy of the presence of knowledge elites, or of the diffusion of the Enlightenment in France (Squicciarini and Voigtländer, 2015, 2016). The point estimate drops after controlling for religiosity before secularization but it is likely due to the fact

²⁴In the bulk of the empirical analysis of fertility, I use region fixed effects in order to account for regional-level unobserved pre-existing differences.

²⁵This is a stock variable and it is unlikely to have been affected significantly by the decline in fertility in the second half of the eighteenth century.

that the controls at the district level include a dummy that equals one if there was a Jesuit school at some point in the past, and the presence of Jesuits is highly correlated with subscriptions to the Encyclopedie (Sunde and Rosenberger, 2019). Finally, I find that the sign of the correlation is also positive for soldier height (before 1760, Komlos (2006)), also a traditional proxy to development.

Table 2: Religiosity in 1791 and development

Note: This table displays the results of the cross-sectional regressions of different proxies of development in the 18th century on Religiosity (1791). The main dependent variables include population (BDCassini, 2017), urbanization (BDCassini, 2017), because the properties of the properties of the population (BDCassini, 2017), urbanization (BDCassini, 2017), and soldier height before 1760 (Komlos, 2006). The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791. All specifications control for the share of deserters among conscripts in the French army between 1798 and 1805. Columns 3 and 4 report average marginal effects and are estimated with maximum likelihood. All observations are weighed by population in 1793. Standard errors clustered at the district level are reported. * p < 0.1, ** p < 0.05, *** p < 0.01

	log population (1793) OLS		Dummy=1 if urban (1793) Logit		$\frac{\log 1 + \text{Encycl. (1777-79)}}{\text{OLS}}$		Soldier height (bef. 1760	
								OLS
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Religiosity (1791)								
Marginal effect	0.923***	0.594***	0.133***	0.083**	0.414**	0.099	0.196*	0.206*
	(0.168)	(0.180)	(0.030)	(0.042)	(0.181)	(0.155)	(0.106)	(0.110)
Controls								
Religiosity (pre-secularization)		Yes		Yes		Yes		Yes
Individual-level controls							Yes	Yes
Observations	32,116	32,116	32,116	32,116	32,116	32,116	12,943	12,943
Clusters (districts)	510	510	510	510	510	510	407	407
R^2	0.02	0.18			0.01	0.29	0.10	0.10

The results indicate that secularization happened in poor and rural places first. This is surprising to the extent that the correlation between religiosity and development is usually believed to be negative (Barro and McCleary, 2003): wealthier places are less religious and traditional. However, this is consistent with what Hoffman (1984); Vovelle (1973) find in Provence and in the rural parts of the diocese of Lyon. For example, Vovelle (1973) finds that local elites secularized less than peasants and laborers. If anything it suggests that the effect of *Religiosity* (1791) on fertility will be downward biased, since urban places are also centers of innovation and human capital accumulation.

5 Main empirical findings at the département level

5.1 Baseline results

Determinants of year of transition In this section I study the cross-sectional determinants of transition date. The main variable of interest is religiosity in 1791, while the dependent variable is defined as the first year of transition below a marital fertility index of .5. I estimate Equation 1 with OLS and a Tobit model (by maximum likelihood) in order to account for the left censoring nature of the data, since about a

quarter of départements had already transitioned in 1831.

(1) (Transition date)_i =
$$\beta \times Religiosity_{i,1791} + \mathbf{X}'_i \delta + \varepsilon_i$$

Table 3 reports the results, along with robust standard errors. Figure A5.1.1 provides a scatterplot. A 10 percentage point increase in religiosity in 1791 is associated with a delay in the year of transition of more than 10 years. This is a remarkably large effect: moving from the 25th to the 75th percentile of the distribution of religiosity predicts a delay in the demographic transition of about 40 years.

Table 3: Determinants of transition date

Note: This table displays the results of the cross-sectional regression of transition dates on Religiosity (1791). The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791. Transition date is defined as the first year with $Ig \leq .5$. Controls are described in Appendix Table A3.2.2. All observations are weighed by département population in 1831. Robust standard errors are reported. * p < 0.1, *** p < 0.05, **** p < 0.05

	dep var: Transition date							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	
Religiosity (1791)								
Ordinary Least Squares	97.228***	98.293***	85.210***	104.872***	102.227***	100.894***	103.821***	
•	(13.143)	(13.425)	(13.459)	(20.189)	(20.072)	(22.050)	(22.895)	
Tobit (Maximum likelihood)	118.603*** (16.896)	117.550*** (16.745)	95.390*** (15.529)	121.714*** (20.392)	118.050*** (20.395)	115.283*** (22.134)	119.438*** (22.958)	
Controls								
Religiosity (pre-secularization)		Yes	Yes	Yes	Yes	Yes	Yes	
Cultural and institutional factors			Yes	Yes	Yes	Yes	Yes	
Region fixed effects				Yes	Yes	Yes	Yes	
Education and schooling					Yes	Yes	Yes	
Pre-industrial development						Yes	Yes	
Contemporary development							Yes	
Mean of dep var	1863	1862	1861	1861	1861	1861	1861	
Standard deviation of dep var	34	33	33	33	33	33	33	
Perc. 25-75 Religiosity (1791)								
OLS	34	34	29	36	35	35	36	
Tobit	41	41	33	42	41	40	41	
Left censored observations	24	24	23	23	23	23	23	
Observations	85	80	77	77	77	77	76	
Adjusted \mathbb{R}^2 (OLS)	0.40	0.40	0.54	0.61	0.62	0.61	0.60	
Log likelihood (Tobit)	-322.3	-293.6	-267.9	-253.8	-252.8	-252.5	-248.1	

The estimates are stable and significant at the 1% level across all specifications. Column (2) controls for proxies to religiosity before secularization in order to capture the effect of secularization. These controls include, notably, the number of clergymen per capita, the number of abbeys, and the average rate of the tithe collected by the church. Column (3) controls for observed cultural and institutional factors. In particular, the share of deserters in the army during the French Revolution and fiscal status (Pays d'élection, d'Etat, or d'imposition) in the *Ancien Régime* allow to capture religiosity and not State legitimacy with the refractory clergy. The specification also controls for

linguistic distance to French (in order to capture the diffusion and adoption of new cultural norms (Spolaore and Wacziarg, 2019)) and Encyclopedie subscriptions (in order to capture the diffusion of the Enlightenment and the presence of local knowledge elites, who may have had an impact on cultural change and the modernization of society as a whole). Column (4) adds 12 regions fixed effects to account for unobserved cultural or economic factors that may confound the effect of *Religiosity (1791)* (for example, shared identity or language could have an effect on broadly defined modernization (Weber, 1976)). Column (5) controls for literacy to account for the quantity-quality trade-off, while (6) and (7) account for development. Results remain virtually unaffected.

Finally, I estimate Equation 1 for alternative definitions of transition date in Table A5.1.1. As expected, the coefficient on religiosity is maximized for the first year when marital fertility dropped below .6. The average level of marital fertility in Europe in 1831 was about .65, compared to .55 in France (Coale and Watkins, 1986), while a decline below .5 corresponds to a drop of about 25%.

Determinants of marital fertility I estimate the cross-sectional determinants of I_q from 1831 to 1901 using Equation 2 (separately for each year t) using OLS.

(2)
$$(I_q)_{i,t} = \beta_t \times Religiosity_{i,1791} + \mathbf{X}'_{i,t}\delta_t + \varepsilon_{i,t}$$

Appendix Table A5.1.2 reports the results for 1851 (the first year with Paris in the data) and 1901, along with robust standard errors. A 10 percentage point decrease in Religiosity~(1791) is associated with a decrease in the marital fertility index of about 3 percentage point. The marital fertility index in France averaged .49 in 1851, about half the Hutterites standard. The Table also reports standardized coefficients: throughout specifications, increasing Religiosity~(1791) from the 25th to the 75th percentile of the distribution is predicted to increase I_g of about 10 percentage points, slightly less than a standard deviation. Finally, Appendix Figure A5.1.2 plots marital fertility in 1851 and 1901 against Religiosity~(1791), with and without controls.

5.2 Alternative explanations and robustness: magnitude, lasso estimation, sensitivity

This section turns to alternative explanations that could have played a role in mitigating of permitting the effect of *Religiosity (1791)* on marital fertility.

Magnitude and relative importance I assess the magnitude of the effect of Religiosity (1791) on transition date and compare it with other variables of interest included in the regression as controls.

Table 4 presents standardized beta coefficients of selected determinants of transition

date.²⁶ Each cell represents the result of a different regression and reports the standardized beta coefficient of the variable of interest in the left column. In column 1, no control whatsoever is included. In column 2, the full set of controls and *Religiosity (1791)* are included, therefore cells represent coefficients from the same regression (specification 7). This allows not only to evaluate the relative magnitude of each of these explanatory factors but also to grasp the robustness of the estimated effects.

Table 4: Magnitude and importance of the determinants of transition date

Note: This table displays the results of the cross-sectional regression of transition dates on a set of variables of interest. Transition date is defined as the first year with $I_g \leq .5$. Standardized beta coefficients and significance levels are reported. Each cell reports the result of a different regression. All observations are weighed by département population. + p < 0.2, * p < 0.1, * * p < 0.05, * * * p < 0.01

	dep var: Transition date				
Specification in columns, each cell is a different regression:	(1) No controls	(3) Full set of controls			
Standardized beta coefficients					
Religiosity (1791)	0.64***	0.69***			
$\log 1 + \text{Encyclopedie per } 10,000 \text{ inhab. } (1777-79)$	-0.28***	-0.31**			
Linguistic distance to French (1900)	0.15^{+}	0.09			
Literacy (1831)	-0.13	0.31^{+}			
Population density (1831)	-0.03	-0.10			
Urbanization (1831)	-0.03	-0.11			

First, I evaluate the role of cultural attributes and find that subscriptions to Diderot and d'Alembert's Encyclopedie have a large and significant effect on transition date. Decreasing the number of subscriptions per capita of one standard deviation is predicted to delay transition date by one third of a standard deviation, with and without controls. This is the second largest effect after religiosity in 1791 and is consistent with the pattern documented by Squicciarini and Voigtländer (2015, 2016). Yet, it is unlikely that it played a major role in the French demographic transition since Enlightenment ideas diffused in most of Western Europe and primarily in England and Scotland. One possibility is that it could have accelerated or permitted the effect of secularization. For example, one could imagine that in places with lots of subscriptions, the diffusion of the libertine literature reached the general population in such a way that it could have triggered a decline in rates of fertility. I test for this idea by interacting religiosity in 1791 with Encyclopedie subscriptions but find no significant effect.²⁷

Moreover, it could be the case that religiosity in 1791 captures not only the direct effect of cultural differences but rather barriers to the diffusion of norms of limited fertility. In order to understand the role of the process of diffusion, I look at the size

²⁶Figure A5.2.1 displays the standardized beta coefficients over time.

²⁷Results are available upon demand, or in the first version of this paper.

of the effect of linguistic distance to standard French in 1900.²⁸ The effect is important but only statistically significant at the 20% level, and more than four times smaller than the effect of *Religiosity (1791)*, suggesting that the results are capturing a direct effect of religiosity rather than a barrier effect.

Finally, neither literacy, nor population density, or urbanization had a significant or large effect on the timing of transition. However, a more detailed analysis over time shows that, without controls, urbanization and population density first had a positive or null effect on the level of fertility, and that the effect became negative as time passed, somewhat consistent with a Malthusian mechanism or with the idea that overpopulation lead to lower fertility in the nineteenth century (Braudel, 1986a,b). For literacy, I find a pattern consistent with a quantity-quality trade-off: at first, the correlation between fertility and literacy is positive. Then, it becomes negative. Yet, none of these is statistically significant or robust to the inclusion of controls.

Double LASSO estimation and variable selection In order to achieve dimension reduction and flexibly evaluate the robustness of the effect of religiosity in 1791, I use lasso, a supervised machine learning technique, to further estimate the determinants of transition date. The least absolute shrinkage and selection operator is a regularization (like ridge) and variable selection method introduced by Tibshirani (1996). The aim is twofold. First, it allows to flexibly and more accurately estimate the effect of religiosity in 1791 on transition date in a setting with a large number of regressors (17, on top of Religiosity (1791) and including fixed effects). Second, it allows to understand the robustness of the estimated effects and the relevance of specific predictors by shrinking the regression coefficients to zero.

Lasso is essentially a ℓ_1 -penalized least squares estimate where coefficients are estimated by minimizing the sum of squared residuals, as in OLS, but a shrinking process is also applied in order to penalize some of the variables by down weighing their coefficients toward zero (Equation 3). The tuning parameter λ controls the strength of the penalty and is chosen by k-fold cross-validation, by finding the lambda with the smallest average mean squared error in all out-of-sample predictions.

(3)
$$\beta^* = \arg\min_{\beta} SSR(\beta) \text{ s.t. } \|\beta\|_1 \le t \iff \beta^* = \arg\min_{\beta} SSR(\beta) + \lambda \|\beta\|_1$$

The determinants of transition date are estimated in Table 5 with the double selection lasso estimation method described in Belloni, Chernozhukov and Hansen (2013); Urminsky, Hansen and Chernozhukov (2019). This two steps procedure identifies covariates that predict the dependent variables and those that predict the independent variable.

²⁸This is, in essence, the same idea that Spolaore and Wacziarg (2019) test in Europe. Instead, I use a different data source in order to get more granular variation in linguistic distance, within linguistic area.

First, a lasso of transition dates on the full set of controls selects the determinants of transition date (excluding religiosity in 1791) that were not shrinked to zero. Second, a lasso of *Religiosity (1791)* on the same set of controls allows to select non-zero predictors. The variables selected in either steps are included in the final regression. This allows to alleviate the biases commonly associated with lasso since excluding variables with moderate, non-null, effects results in omitted variable bias, while the selected coefficients are under-estimated because of regularization.

Table 5: Double LASSO estimation of the determinants of transition date

Note: This table displays the results of the cross-sectional double lasso regression of transition dates on Religiosity (1791). The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791. Transition date is defined as the first year with $I_g \leq .5$. The tuning parameter λ is chosen by cross-validation. The set of available controls to be chosen by the double lasso procedure is described in Appendix Table A3.2.2. In columns 3, 4, and 5, I force the selection of Encyclopedie subscriptions (3), region and pays status fixed effects (4), or both (5) as controls. Observations are not weighed by $d\acute{e}partement$ population, therefore column (1) corresponds to the same specification as in column (7) of Table 3 estimated without weighing by population. Robust standard errors are reported. * p < 0.1, ** p < 0.05, *** p < 0.01

	dep var: transition date						
	(1) OLS	(2)	(3)	(4)	(5)		
Religiosity (1791)	102.600***	83.792***	84.847***	102.403***	106.515***		
Theory (1701)	(21.944)	(15.059)	(14.417)	(18.916)	(17.957)		
Controls always included	All						
Region & pays status FE				Yes	Yes		
$\log 1 + \text{Encyclopedie} (1777-79)$			Yes		Yes		
Controls selected by LASSO							
$\log 1 + \text{Encyclopedie} (1777-79)$			Yes		Yes		
Share of deserters among conscripts (1798-1805)				Yes	Yes		
Clergymen per 10,000 inhabitants (1791)				Yes			
Linguistic distance from French (1900)				Yes			
Books printed (1500)				Yes	Yes		
$\log 1 + \text{Urbanization} (1831)$				Yes			
Soldier height (bef. 1760)				Yes			
Number of controls selected		0/15	1/15	8/17	5/17		
Observations	76	85	85	76	76		
Adjusted R^2	0.56			·			

In the first column, I report the un-weighed OLS coefficient on religiosity in 1791 with the full set of controls.²⁹ Columns 2 to 5 display the double lasso-estimated coefficients. In column 3 and 5, in light of the standardized coefficients estimated in Table 4, I force the selection of Encyclopedie subscriptions per capita by not penalizing its coefficient. In (4) and (5) I force the selection of fixed effects, which were otherwise not included in the set of controls. Several observations stand. First, without including the regions and pays status fixed effects, no variable other than religiosity in 1791 is selected by

²⁹Because weighing creates significant issues with LASSO, observations are not weighed by population. Therefore, the result in column 1 can be compared to the result in specification 7 of Table 3, where observations are weighed by population.

default. Second, the variables selected when fixed effects are included capture mostly cultural traits. Finally, the share of deserters among conscripts, which controls for state legitimacy at the time of the French Revolution in order to capture the effect of religiosity, is selected. The estimated coefficient on religiosity in 1791 remains particularly large while, as predicted, lasso reduces variance.

Figure A5.2.2 plots the coefficient paths for the two lassos with fixed effects, including religiosity in 1791 in the determinants of transition date. The size of each of the coefficient is plotted against the penalty term λ . When lambda equals zero lasso is equivalent to OLS, while all coefficients gradually shrink to zero as it increases. Only limited regularization is needed for the determinants of religiosity in 1791, suggesting that few observables explain its distribution with a large or robust effect when regions and pays status fixed effects are included. If anything, as expected, the variable with the largest predicting power is the share of deserters among conscripts. Yet, although none of the controls seem to matter for the distribution of religiosity, Religiosity (1791) itself has a large and robust predicting power on transition date (and, consistent with the standardized beta coefficients estimated previously, so does Encyclopedie subscriptions).

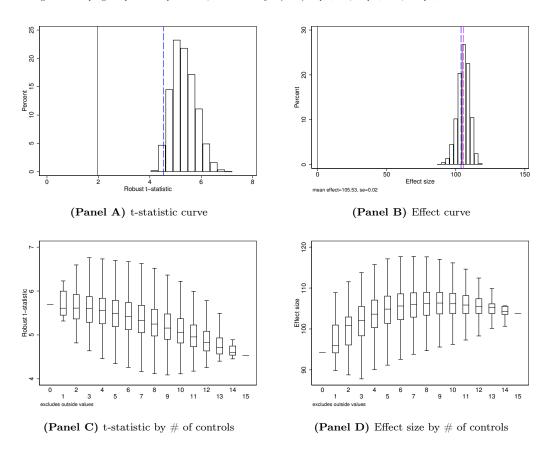
Sensitivity of estimates and coefficient bounds The baseline results relied on a set of seventeen control variables in seven different models, while the regularization properties of lasso allowed to do variable selection. The set of seventeen control variables presented in Table A3.2.2 was gathered through an extensive process of data collection and accounts for a large number of cultural, economic, and institutional factors. Yet only a particular choice of covariates could be accounted for in the specifications under study, and collinearity or omitted variables could be introduced, resulting in biased and distorted coefficients (Brodeur et al., 2016; Brodeur, Cook and Heyes, 2018; Granger and Uhlig, 1990; Leamer, 1983; Leamer and Leonard, 1983).

In order to assess the fragility of estimates and to estimate bounds on the parameters of interest, I evaluate the determinants of transition date accounting for religiosity in 1791 and all possible combinations of controls, resulting in 131,072 (2¹⁷) different models. Figure 4 plots the distribution of estimated coefficients (and robust t-statistics) on *Religiosity (1791)* across all combinations of controls, with regions and pays status fixed effects.³⁰ Panels A and B plot raw distributions, while Panels C and D plot effect size and robust t-statistic by number of controls. Across all combinations the mean estimated coefficient is 105.53, and no specification returns a coefficient for the marginal effect of religiosity in 1791 below 85 years.

 $^{^{30}}$ There are 32,768 (215) such regressions, with regions and pays status fixed effects. Alternatively, Figure A5.2.3 provides the results with all combinations of seventeen controls (including fixed effects). Results are unchanged.

Figure 4: Determinants of transition date: distribution of estimates and t-statistics across all combinations of controls

Note: This table displays the results of $2^{15}=32,768$ cross-sectional regressions of transition dates on Religiosity (1791) and all possible combinations of controls (with fixed effects included in all specifications). The upper left Panel displays the distribution of to-statistics, while the upper right Panel displays the distribution of coefficients. The blue line plots the coefficient estimated in Table 3 with the full set of controls (specification 7), and the red line plots the mean coefficient across all combinations. The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791. Transition date is defined as the first year with $I_g \leq .5$. Controls are described in Appendix Table A3.2.2. All observations are weighed by département population in 1831. Robust standard errors are reported. This Figure was generated using the Stata program provided by Brodeur, Cook and Heyes (2020). * p < 0.1, ** p < 0.05, *** p < 0.01



5.3 Accounting for omitted variables and spatial dependance

Omitted variables While reverse causality is practically not an issue, omitted variables may result in bias. In what follows, I address the issue of unobservables and rely on Altonji, Elder and Taber (2005); Oster (2016) to construct bounds to the true effect while accounting for unobservables. Especially, Oster (2016) shows that movements in the R-squared, and not only coefficient movement, can inform about the direction and the size of the bias arising from omitted variables.

Religious areas could place more emphasis on tradition broadly defined, and be less prone to innovation and change, which would bias estimates upwards and be a threat to identification. Yet, the standard drivers of secularization (development, see Barro and McCleary (2003)) do not apply to France in the eighteenth century. As discussed in Section 4.3, *Religiosity* (1791) is positively correlated to the best available measures of development in late eighteenth century France, after the process of secularization took place. Since urban centers have historically been centers of innovation (both technological and societal) and human capital accumulation, estimates are expected to be downwards biased, towards zero.

Oster (2016) suggests a procedure that results in the estimation of a $\beta^*(R_{max}^2, \delta)$ statistics, which converges in probability to the true β under some assumptions. Altonji, Elder and Taber (2005); Oster (2016) suggest to use $\delta = 1$ as an upper bound, implying equal selection (δ represents the degree of proportionality between unobservable and observable selection), that is that unobservables and observables are equally related to the treatment. If 0 does not lie in the interval between the OLS coefficient and $\beta^*(R_{max}^2, 1)$ (Oster's beta), then one can reject the null that the coefficient of interest is exclusively driven by unobservables. R_{max}^2 is the maximum possible R-squared given measurement error. Throughout this section, I alternatively make the two following assumptions on selection on unobservables:

Assumption A. Unobservable selection is exactly proportional to selection on observables.

Assumption B. Unobservable selection is exactly proportional to selection on the diffusion of the Age of Enlightenment (as proxied by $\log 1 +$ Encyclopedie subscriptions per capita in 1777 – 1779) conditional on other observables.

The first assumption is fairly standard, while Assumption B relies on the idea that one can learn about unobservables explaining marital fertility from unobservable determinants of Encyclopedie subscriptions per capita, a standard measure to proxy for the diffusion of the Age of Enlightenment (Darnton, 1973; Squicciarini and Voigtländer, 2015). Using this proxy of a different dimension of cultural change allows us to sensibly model unobservables that may have affected marital fertility. Intuitively, although this is an over-simplification, I assume that the Age of Enlightenment affected marital fertility through unobserved factors (e.g. libertinage, emphasis on change as opposed to tradition, industrial mindset) that are also correlated with secularization.

In both cases the degree of proportionality is assumed to be one, but the δ statistics, which reflects how strong selection on unobservables should be to explain away the estimated effect of religiosity in 1791, is also reported.³¹ Following Oster (2016), R_{max}^2 is set to min $\{1.3R^2, .9\}$. Because of likely measurement error due to the historical nature of the data, the maximum R^2 is set to be bounded at .9.

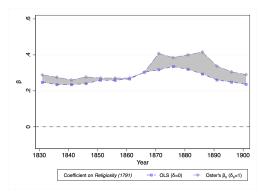
³¹Formally, Oster defines δ such that $\delta \sigma_{1X}/\sigma_1^2 = \sigma_{2X}/\sigma_2^2$, with σ denoting covariance, X denoting Religiosity (1791), and indexes 1 and 2 denoting, respectively, observables and unobservables.

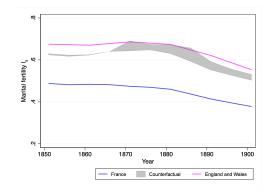
Appendix Tables A5.3.1 report the results of the regression on the determinants of transition year accounting for unobservable selection. Panel A relies on Assumption A and Panel B on Assumption B, which is the main assumption. Standard errors bootstrapped over 1,000 replications are reported. Results are virtually unaffected by unobservable selection, and if anything the estimated coefficients under the equal selection assumption are larger than OLS.

In order to assess the degree of selection that would be needed to explain away the results, I rely on the δ statistics and conclude that, in most specifications, selection on unobservables would have to be between twice to one hundred and twenty times as strong as selection on observables to drive the estimates to zero.

Figure 5: Accounting for unobservables (1831-1901)

Note: This figure displays the estimated impact of Religiosity (1791) on marital fertility over time. Religiosity (1791) is defined as the population weighed share of refractory clergy (non-jurors) in 1791. Panel A displays the estimated coefficients accounting for the full set of controls under no selection (OLS) and equal selection (β_B), where Oster's beta is computed under Assumption B. Panel B displays the marital fertility index for France and England and Wales over time, along with a counterfactual index for France.





(Panel A) Omitted variables-adjusted coefficient

(Panel B) Counterfactual fertility

Finally, Figure 5 plots the effect of *Religiosity* (1791) over time. Panel A displays the estimated coefficients (OLS and omitted variable-adjusted coefficient) for *Religiosity* (1791) as well as Oster's bounds from 1831 to 1901. OLS coefficients are biased downwards throughout. This is consistent with the observation that *Religiosity* (1791) is positively correlated to most proxies of development in the late eighteenth century. Unobserved factors such as a lower emphasis on tradition, a scientific and industrial mindset, were likely to play an observable role in the course of development as income per capita took off and the second phase of the demographic transition started, which could explain why the negative bias is more important after the 1870s.

Panel B displays the marital fertility index for France and England and Wales over time, along with a counterfactual index for France, which is inputed by setting *Religiosity* (1791) to 100% under the coefficient bounds suggested by Oster. This would be the level of fertility in France if no clergymen took the oath of allegiance to the secular

state, other things equal. *Religiosity* (1791) accounts for the majority of the difference between France and England and Wales.

Spatial dependence The spatial distribution of Religiosity (1791) and marital fertility is geographically clustered, which could result in an erroneous interpretation of the results as strong and robust although spurious in nature (Kelly, 2019). Indeed, if both the dependent and the independent variable are spatially correlated, the standard error of the coefficient is not adjusted for the fact that observations who are close are naturally more likely to possess the same attributes, hence resulting in inflated t-stats.

The degree of spatial correlation could be explained by the fact that religiosity is a cultural attribute. This Section takes the spatial distribution as given and assesses the extent to which it affects the results. An important portion of the growth and deep roots literature has dealt with the problem of spatial dependence by reporting adjusted standard errors (Conley, 1999). However, Kelly (2019) shows that Conley standard errors are often misleadingly small due to unrealistically set low cutoff values (the distance after which spatial correlation is assumed to vanish) and that the degree of spatial dependence is not rigorously assessed or tested for.

Kelly (2019) proposes the following solutions, which I implement for two different correlation ranges on top of computing Conley-adjusted standard errors. First, I report the p-value of Moran's test for spatial dependence of OLS residuals. Second, I report the results of simulations where the dependent and the independent variables are alternatively replaced by spatial noise. I run 1,000 independent simulations and report the fraction of regressions significant at the .1% level.

Table 6 displays the results. Panel A provides the outcome of the simulations and tests for spatial correlation. In Assumption 1 (2), I assume a correlation range of 250 (500) kilometers. Moran's statistics is significant (with p < .01) in the first three specifications and for both ranges, suggesting a high degree of spatial correlation. Moreover, spatial noise significantly explains marital fertility at the .1% level in about 5% of simulations (and similarly, although slightly more, for the fraction of simulations where religiosity in 1791 explains noise - consistent with religion being a social norm). Panel B displays the estimated coefficient on Religiosity (1791) (as in Table 3) as well as spatial correlationadjusted standard errors. In the first specification, the standard error increases as the correlation range increases. However, the results remain highly significant. In columns (3) and (4), regional level unobserved and observed cultural and institutional factors are added. After the inclusion of these fixed effects, the p-value of Moran's test significantly increases and I fail to reject the null that errors are randomly distributed across the landscape (consistent with the results in Case (1991)). The fraction of significant simulations approaches zero and Conley standard errors become smaller than non-adjusted standard errors: accounting for spatial dependence with fixed effects significantly improves the precision of the estimation. Finally, Appendix Figure A5.3.1 compares the OLS confidence intervals with the Conley-adjusted ones under the 250 kilometers assumption. These results suggests that the effect of religiosity on marital fertility is not spurious and cannot be explained by simply fitting spatial noise.

Table 6: Accounting for spatial dependance in the determinants of transition date

Note: This table displays the results of the cross-sectional regression of transition dates on Religiosity (1791) and various tests to assess the extent of spatial dependence. The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791. Transition date is defined as the first year with $I_g \leq .5$. Controls are described in Appendix Table A3.2.2. All observations are weighed by département population in 1831. Assumption 1 (2) assumes a correlation range of 250 (500) kilometers. Results under Assumption 2 are displayed in parenthesis. Moran statistics are computed using an inverse distance spatial weighing matrix. Conley standard errors are computed using the Stata program provided by Hsiang (2010), and assuming a linearly declining spatial weighing kernel. * p < 0.1, ** p < 0.05, *** p < 0.01

		dep var: Transition date							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)		
		Pane	l A: Testing s	patial correlati	on on OLS re	siduals			
	Ass	umption 1: 2	250 kilometers	correlation ra	nge ; 2 : 500 k	ms (in parenth	esis)		
p-val of Moran's test for spatial									
dependence (H_0 : error is iid)	.00 (.00)	.00 (.00)	.00 (.01)	.60 (.47)	.57 (.41)	.75 (.49)	.60 (.44)		
Fraction of simulations with									
significant (p=.001) spatial noise	6% (4%)	6% (5%)	0% (2%)	0% (0%)	0% (0%)	0% (0%)	0% (0%)		
Fraction of simulations where independent									
variable explains (p=.001) noise	9% (9%)	8% (11%)	6% (9%)	1% (1%)	1% (1%)	1% (0%)	1% (0%)		
		Pane	el B: Spatial co	orrelation-adju	sted standard	errors			
Religiosity (1791)	97.228	98.293	85.210	104.872	102.227	100.894	103.821		
Non-adjusted standard errors	(12.975)***	(13.680)***	(13.753)***	(17.655)***	(17.389)***	(18.531)***	(19.264)***		
Conley standard errors (Assumption 1)	$\langle 21.118 \rangle ****$	$\langle 16.844 \rangle ****$	(10.649)****	$\langle 14.164 \rangle^{***}$	$\langle 14.955 \rangle ***$	$\langle 15.574 \rangle ****$	(15.980)***		
Conley standard errors (Assumption 2)	[24.309]***	[20.228]***	[8.446]***	[10.089]***	[9.577]***	[6.267]***	[7.815]***		

6 Individual-level results

In this section, I turn to individual-level analysis from crowdsourced genealogies. I relate the fertility decisions of individuals in the past, from 1680 to 1920, to attributes of their place of birth. This is the first research to leverage variation in space before and at the time of the decline in fertility in France. Section 6.1 presents the baseline results, while Section 6.2 tries to achieve causal estimates of the role of dechristianization on the decline in fertility.

6.1 Baseline results

Empirical strategy I model the fertility decision of individual i in Equation 4, where $fert_{i,t}$ is the total number of children ever born to individual i in decade t. I exploit cross-sectional variation in fertility with decade fixed effects λ_t and each individual is assigned the level of Religiosity (1791) of its district of birth b(i).

In order to account for the count nature of the dependent variable, I use a Poisson model framework. In particular, I assume that fertility follows a Poisson distribution and that the log of the conditional mean of fertility is a linear function of observables. Equation 4 is therefore estimated with maximum likelihood as a Poisson regression in the bulk of the analysis, but the results are robust to using OLS or other estimation methods to account for overdispersion and heterogeneity in count outcomes such as negative binomial regressions (see below).

(4)
$$\log \lambda_{i,t} = \beta \times Religiosity_{b(i),1791} + \boldsymbol{X}'_{i,t}\delta + \lambda_i + \lambda_t \equiv \boldsymbol{z}'_{i,t}\gamma$$
with $fert_{i,t} \sim \mathcal{P}(\lambda_{i,t})$ and $\lambda_{i,t} = \lambda(\boldsymbol{z}_{i,t}) \equiv \mathbb{E}(fert_{i,t}|\boldsymbol{z}_{i,t})$

Main results Table 7 presents the baseline results at the individual level for observations after 1760, when dechristianization and the decline in fertility started. The estimated coefficient is particularly large and stable throughout specifications, with a marginal effect of religiosity in 1791 on fertility estimated to be roughly one. It means that individuals born in a place with only refractory clergymen are predicted to have about one more child than those born in a place without any. This is roughly the size of the decline in fertility during the second half of the eighteenth century, when the number of children ever born went from 4.5 to 3.5 in about forty years (Figure 1).

Table 7: Determinants of fertility at the individual level

Note: This table displays the results of the individual-level regression of the log total number of children ever born on Religiosity (1791). The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791, at the district of birth level. All specifications include a male dummy and decade fixed effects. Individual level controls include a quadratic in the age of marriage interacted with the male dummy. Religiosity (pre-secularization) controls include the number of abbeys in 1756 and the duration of Jesuit presence until 1763 (both at the district of birth level, plus dummies). Development and Enlightenment controls include the urban status of the town of birth in the year of birth and the log of Encyclopedie subscriptions in 1777 – 1779 at the district level (plus a dummy for non-zero subscriptions). Two-way clustered standard errors (at the couple and district level) are reported. Average marginal effects (AME) are reported. This results were generated using the Stata program provided by Correia, Guimarães and Zylkin (2020). * p < 0.1, ** p < 0.05, *** p < 0.01

	dep var: log fertility					
	(1)	(2)	(3)	(4)		
Religiosity (1791)	0.252***	0.297***	0.281***	0.274***		
Trong to only	(0.083)	(0.084)	(0.090)	(0.088)		
Marginal effect of religiosity on fertility	0.893***	1.055***	0.997***	0.971***		
Controls						
Individual-level		Yes	Yes	Yes		
Religiosity (pre-secularization)			Yes	Yes		
Cultural factors and development				Yes		
Observations	11,887	11,728	11,728	11,649		
Clusters (couples)	10,358	10,228	10,228	10,155		
Clusters (districts)	440	440	440	438		
Pseudo R^2	0.01	0.06	0.06	0.06		

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All specifications include a male dummy and decade fixed effects, and standard errors are two-way clustered at the district of birth and couple levels.³² In the second column individual-level controls are included with a quadratic in the age at birth of the first child, interacted with the male dummy.³³ It suggests that the reduction in fertility was not achieved with delayed age of marriage but rather parity-specific controls.³⁴ Column (3) adds proxies of religiosity before secularization at the district level: the presence (dummy) and number of abbeys in 1756, and the presence (dummy) and duration of Jesuit presence before 1763. In the last column, I control for a (time-varying) dummy capturing the urban status of the town of birth at the time, and for the presence (dummy) and number of knowledge elites with Encyclopedie subscriptions at the district level.³⁵ Results are statistically significant and stable throughout.

Robustness to method of estimation Poisson regressions are appropriate for non-negative count dependent variable, yet rely on the assumption of equality of the mean and variance, which is not necessarily verified in the data - although the fact that the Poisson distribution is specified by only one parameter is attractive to the extent that, in the post-malthusian period, it is likely that there is less variance as the mean fertility declines. As a result, the standard error of the estimated coefficient may be too small and significance could be overestimated. Hence, in order to evaluate the robustness of the results and to account for overdispersion, Appendix Table A6.1.1 estimates Equation 4 with OLS, overdispersed Poisson, and a negative binomial regression. Results are practically unchanged. In overdispersed Poisson, the conditional variance is scaled by a parameter $\phi \equiv \chi^2_{Pearson}/p$ in order to directly account for the observed overdispersion. By assuming that the outcome follows a negative binomial distribution, negative binomial regression accounts for heterogeneity between individuals with additional variability that Poisson regression does not allow (hence overdispersion).

Distribution regression Is the effect of higher religiosity uniform at all levels of fertility? I implement a distribution regression in order to trace out the effect of religiosity in 1791 on the cumulative density function of fertility, following Chernozhukov,

 $^{^{32}}$ Indeed, information about both parents is not necessarily available, therefore only about 10% of individuals have spouses also included in the regressions.

 $^{^{33}}$ A previous version of the paper included the log fertility of parents. Estimates were slightly smaller because it is obviously collinear to religiosity in 1791.

³⁴Appendix Figure A6.1.1 plots the average timespan between the birth of the first and last child (Panel A) and average duration between birth of children (Panel B). Lower fertility was indeed achieved mostly through parity-specific controls: there is no significant change in duration and age of marriage only increases slightly.

³⁵It is also possible to control for soldier height before 1760, at the town of birth level, as a proxy to development: this increases the point estimate of religiosity in 1791 but decreases the number of observations by one third, hence the result is not reported here. Similarly, I can control for age at death since adult longevity may confound the effect of religiosity on fertility. Yet, evidence suggests that religiosity declines with aging (Lechler and Sunde, 2020), which would downward bias the estimates of the impact of religiosity on fertility. When I include age at death (which also results in a significant drop in the number of observations), point estimates are virtually not affected. Results available upon demand.

³⁶For example, see Spolaore and Wacziarg (2019).

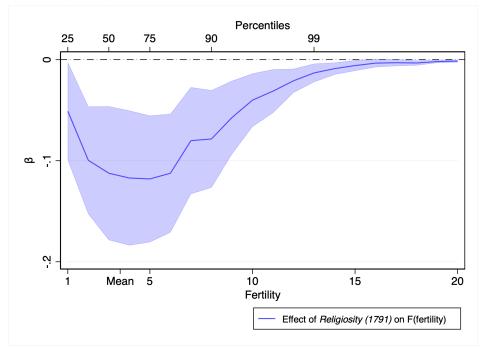
Fernández-Val and Melly (2013).³⁷ This allows to estimate the *entire* conditional distribution and, importantly, does not require the outcome to have a smooth conditional density as in quantile regressions. Therefore it is more adapted to the study of fertility, a discrete outcome. I evaluate the effect of *Religiosity* (1791) on the CDF of fertility, for all observed number of children, and I estimate Equation 5 with OLS, where $\mathbb{1}_{fert_{i,t} \leq f}$ is a dummy that equals one if individual i had less than f children.

(5)
$$\mathbb{1}_{fert_{i,t} \leq f} = \beta_f \times Religiosity_{b(i),1791} + \boldsymbol{X}'_{i,t} \delta + \lambda_i + \lambda_t + \epsilon_{i,t}$$

Figure 6 plots the results at different levels of fertility. The effect of religiosity in 1791 is most important for large families, with fertility above the mean or median. Increasing religiosity of 100 percentage points is predicted to increase the probability of having more than 6 children by about 12 pp. 38 Finally, a property of distribution regressions is that the estimated coefficients on the CDF (with the linear probability model) sum up to the OLS coefficient of the effect of religiosity in 1791 on fertility in Appendix Table A6.1.1. 39 Hence, it fully characterizes the effect of religiosity in 1791 on fertility.

Figure 6: Effect of religiosity in 1791 on the cumulative distribution of fertility

Note: This figure displays the estimated impact of Religiosity (1791) on the CDF of fertility, with robust se, for all levels of fertility up to 20 children (the maximum observed is 36). Religiosity (1791) is defined as the population weighed share of refractory clergy (non-jurors) in 1791.



 $^{^{37}\}mathrm{A}$ thoughtful implementation of this methodology is provided by Goodman-Bacon (2016).

³⁹This is why I estimate Equation 5 with a LPM instead of logit or probit.

 $^{^{38}}$ In order to visualize the effect of secularization on the CDF of fertility, I generate a counterfactual distribution by setting religiosity to maximum level everywhere in Appendix Figure A6.1.2.

6.2 Identification of a causal effect: fixed effects, differences-in-differences, and second generation migrants analysis

Although it is unlikely that development played an important role (see Section 4.3), unobserved institutional factors or cultural traits may confound the effect of religiosity in 1791 on fertility. The crowdsourced genealogical data allows to implement three different strategies in order to identify a causal effect. To the best of my knowledge, this is the first time these are implemented in a historical context or with individual-level data.

First, it is possible to study within département variation with fixed effects. In particular, département by decade fixed effects account for time invariant and time-varying unobservables. Some départements could have been more affected by the French Revolution than others (for example during the War in the Vendée or during the Reign of Terror), or it is possible that the crowdsourced data is of better quality in some period in some départements (since the records are kept in and uploaded online by the departemental archives), which could result in bias.⁴⁰

Second, it is possible to study the effect of religiosity in 1791 before and after secularization, in a continuous treatment framework borrowing from differences-in-differences and similar to Acemoglu, Autor and Lyle (2004). The causal effect of religiosity can be identified from the additional effect on fertility after secularization, differenced from the effect before. The cutoff is estimated to be in 1760, which is the start of the decline in fertility. However, unfortunately, the start of the process of secularization is an unknown parameter (although there is a consensus around the fact that it started in the mid-century) and it is neither discontinuous or clear cut nor it is, in all likelihood, identical across space. 41 Moreover, the distribution of religiosity before secularization is unknown, although Section 4.2 suggests that regions or département fixed effects would account for such differences between place and that religiosity was close to maximum level everywhere. It is impossible to directly address these issues, and therefore the common trend assumption cannot be tested for and a fuzzy did à la de Chaisemartin and D'Haultfœuille (2017) cannot be implemented formally. Nevertheless, the fact that secularization was a smooth process would likely result in the under-estimation of the true effect. Moreover, by estimating the effect of religiosity in 1791 on fertility before secularization, it is possible to further infer about whether religiosity in 1791 captures pre-existing differences or the extent of secularization.

Finally, it is possible to study the decisions of fertility of second generation migrants (whose parents both migrated between districts), while holding constant unobserved

⁴⁰This issue is known, and is acknowledged for example in Henry (1972*a,b*, 1978); Henry and Houdaille (1973); Séguy (2001), or experienced firsthand by the author in Blanc and Wacziarg (2019).

⁴¹For example, the evidence presented about Provence in Section 4.2 suggests that secular values spread starting from the 1730s.

institutional characteristics of places of arrival, following Algan and Cahuc (2010); Fernández (2011); Guiso, Sapienza and Zingales (2004). What is particularly novel in this setting is both the historical dimension and the fact that it accounts for institutional and cultural variation within country. Indeed, the traditional approach only uses migrants surveyed recently, leverages between country variation in place of origin, and assumes that there is no variation within country in either place of origin or of arrival. Here, I leverage variation in religiosity at the district of origin level, holding constant district of birth characteristics. Moreover, in order to account for correlation between parents (about a third of second generation migrants have parents born in different districts from each other), I implement multi-way clustered standard errors at the parents and districts of birth of parents levels.

Table 8: Determinants of fertility at the individual level: causal identification

Note: This table displays the results of the causal identification individual-level regression of the log total number of children ever born on Religiosity (1791). The main explanatory variable is defined as the population weighed share of refractory clergy (non-jurors) in 1791, at the district of birth level (except in (5), where it is evaluated at the district of birth of parents level and corresponds to the average level for the two parents - ensuring that individual with a missing parent are not dropped). All specifications include the full set of controls. The baseline specification corresponds to the last specification in Table 7. Two-way clustered standard errors (at the couple and district evel) are reported in all specifications but the last. In (5), standard errors are four-way clustered at the district of birth of parents and parents id level (in that case, the number of districts reported in the Table is for the first parent - for the sake of simplicity I don't report the fact that there are 1,148 second parents originating from 237 districts). Average marginal effects (AME) are reported. This results were generated using the Stata program provided by Correia, Guimarães and Zylkin (2020). * p < 0.1, ** p < 0.05, *** p < 0.01

	dep var: log fertility						
	(1) Baseline specification	(2) Fixed Effects	(3) Time- varying FE	(4) Diff- in-diff	$(5)^{a,b}$ Second gen migrants		
Religiosity $(1791)^a$	0.274***	0.395***	0.431***	0.091	0.224**		
× After 1760	(0.088)	(0.129)	(0.134)	(0.171) 0.353** (0.165)	(0.099)		
Marginal effect of religiosity on fertility							
Between 1680 and 1759 Between 1760 and 1919	0.971***	1.402***	1.535***	0.309 1.864***	0.801**		
Sample							
Observed between 1680 and 1919				Yes			
Observed between 1760 and 1919	Yes	Yes	Yes		Yes		
Controls							
Individual-level	Yes	Yes	Yes	Yes	Yes		
Religiosity (pre-secularization)	Yes	Yes	Yes	Yes	Yes		
Cultural factors and development	Yes	Yes	Yes	Yes	Yes		
Département of birth fixed effects		Yes	Yes	Yes			
Département of birth by decade fixed effects			Yes	Yes			
District of birth fixed effects					Yes		
Observations	11,649	11,649	11,450	16,413	1,433		
Clusters (couples b)	10,155	10,155	9,973	14,200	1,146		
Clusters (districts b)	438	438	427	449	234		
Pseudo R^2	0.06	0.08	0.11	0.13	0.14		

^adistrict of birth of parents in (5), ^bmore details in table notes regarding (5)

 $^{^{42}}$ In Appendix Figure A6.2.1, I display the variation in religiosity in 1791 at the district of birth and district of birth of parents levels, with and without fixed effects.

Table 8 displays the results. The first specification displays the baseline results with the full set of controls at the individual, town, and district of birth level. In (2) and (3), I add, respectively, département of birth and département of birth by decade fixed effects. Point estimates increase, as suggested by the analysis in the rest of the paper, and the marginal effect of religiosity in 1791 on fertility is estimated to be between 1.4 and 1.5 children. All results are significant at the 1% level. In column (4), I extend the sample to all individuals observed between 1680 and 1920. Interacting religiosity in 1791 with a dummy that equals one if the individual was observed after 1760, i.e. after (the start of) the bulk of the process of secularization, allows to identify the causal effect of religiosity. The point estimate is similar to that in the previous specifications and is significant at the 5% level. Moreover, the level of religiosity in 1791 only has a small and statistically insignificant effect on log fertility before 1760, which is consistent with the fact that religiosity in 1791 does not capture pre-existing differences. 43 Finally, specification (5) restricts the sample to second generation migrants and includes district of birth fixed effects in order to account for unobserved institutional factors that may confound the analysis. Religiosity in the district of birth of parents in 1791 has a persistent and significant effect on fertility. These results indicate that secularization caused the early decline in fertility in eighteenth century France.

Last, but not least, it is possible to evaluate the effect of religiosity in 1791 over time, from 1680 to 1920. Indeed, the process of secularization may have started before 1760 in some places, e.g. in Provence where there is evidence of important changes in the 1730s (Vovelle, 1973) - see Section 4.2. Estimating the effect of religiosity over time at a high frequency would require many more observations than available but it is possible to estimate it by period, resulting in six periods of 40 years. 44 I displays the results in Panel B of Appendix Figure A6.2.2. In the first period, 1680-1720, when the process of secularization had likely not started anywhere, the estimated effect is virtually null, slightly negative, and not statistically significant. Then, in the period that immediately precedes the aggregate decline in fertility, the effect increases slightly and becomes positive, which is in line with a smooth and heterogenous across space process of secularization, and with some places experiencing dechristianization. Nevertheless, the effect is statistically not significant. After 1760, religiosity in 1791 has a positive and statistically significant effect. The effect slightly increases at the time of the second wave of decline in fertility, during industrialization, and then decreases, consistent with a process of diffusion (Spolaore and Wacziarg, 2019) or of interaction between cultural and economic forces as documented by Squicciarini (2020).

⁴³Appendix Figure A6.2.2. Panel A. displays the diff-in-diff result graphically.

⁴⁴ Also, unfortunately, even with the 40 years periods, statistical power is lacking to run a differences-indifferences regression over time, which adds to the limitations discussed above.

7 Concluding remarks

This research suggests that secularization brought about the demographic transition in France. The remarkably early timing of the decline in fertility in France, more than a hundred years before the rest of Europe and in a period of stagnation, has long been a mystery.

Using a variety of novel sources and methods, I show that religiosity in 1791 has a large effect on fertility. I leveraged novel data on religiosity over time and space to show that religiosity in 1791 does not capture pre-existing differences and, with crowdsourced genealogies, I have been able to study the determinants of fertility in France in the eighteenth century at the time of and before the decline, at the individual level. In all, my results suggests that the early process of secularization accounts for most of the early demographic transition.

However, this paper is not only about the causes of the demographic transition, but also and more importantly about, broadly, the role of ideas, preferences, and culture in shaping development. The results suggest that cultural change and preferences matter in the process of development.⁴⁵ In particular, I establish that the transition from tradition to modernity played a role in the transition from stagnation to growth.

For future research, it would be fascinating to explore the deep roots of the process of dechristianization in France, and the short and long run consequences of the decline in religiosity on political outcomes and democratization, particularly on the French Revolution.

 $^{^{45}}$ In a sense, this echoes the work of Becker, Murphy and Tamura (1990) on the role of multiple equilibria and Galor and Moav (2002) on the role of preferences and human evolution.

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