# How Do We Choose Our Identity?
# A Revealed Preference Approach Using Food Consumption

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## Online Appendices

## Contents

# A Data

Figure A.1: Fraction Population by Religious Groups in each District, all NSS Rounds

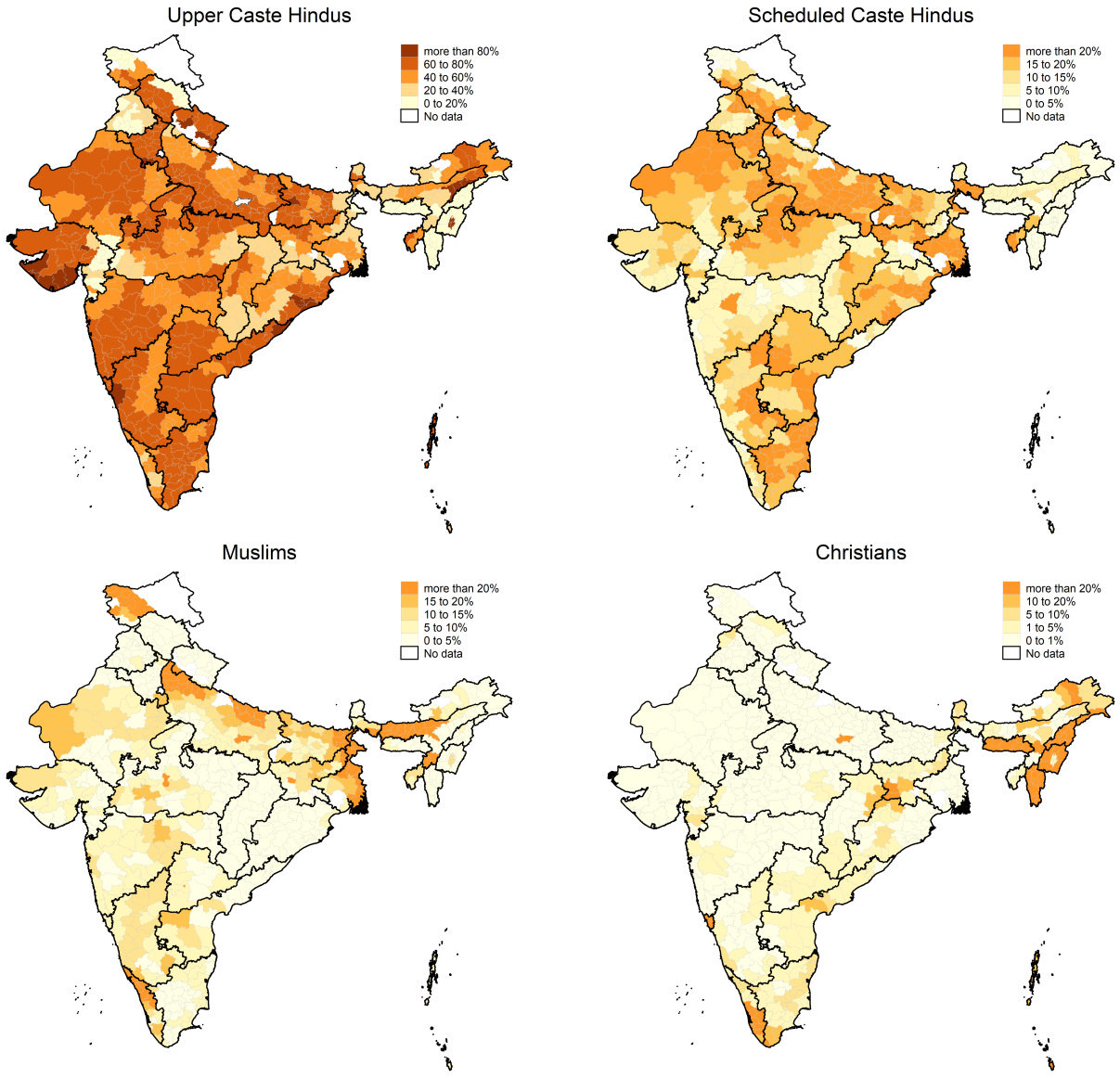


Figure A.2: Share of Rice and Wheat in Total Cereal Expenditures by District, all NSS Rounds

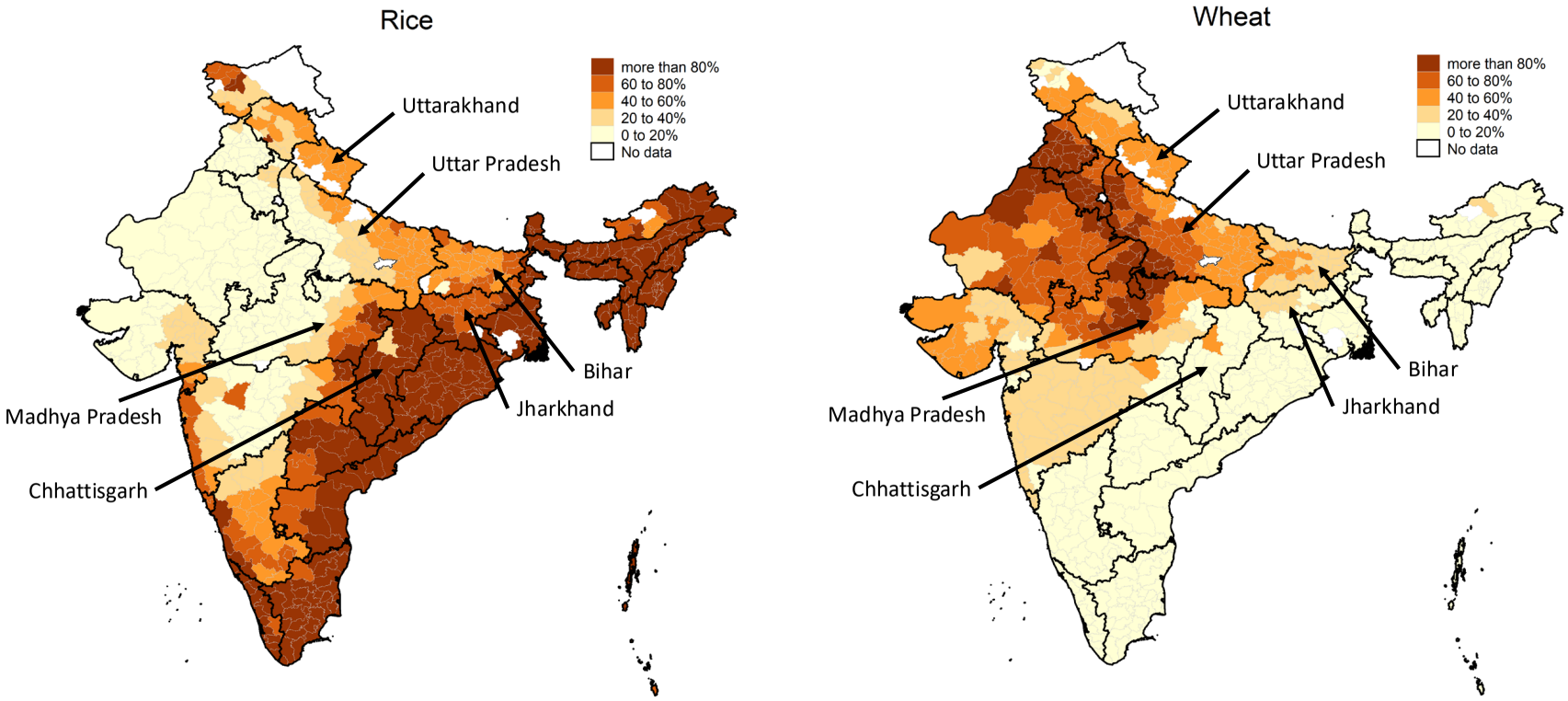


Table A.1: List of Food Items by NSS Categories

| **Category** | **Items** |
|---|---|
| Cereals | bajra, barley, jowar, maize, millet, ragi, rice, wheat, other cereals |
| Pulses | gram, arhar, moong, masur, urd, khesari, peas, soya, other pulses |
| Dairy products | butter, curd, ghee, milk, baby food, condensed milk, ice cream, other milk products |
| Oils | vanaspati oil, mustard oil, groundnut oil, coconut oil, other oils |
| Meat | beef, chicken, eggs, fish, mutton, pork, other meats |
| Sugar | sugar, gur, misri, honey |
| Vegetables | onion, potato, radish, carrot, turnip, beet, sweet potato, arum, pumpkin, gourd, bitter gourd, cucumber, parwal, jhinga, snake gourd, cauliflower, cabbage, brinjal, bhindi, other leaf vegetables, french beans, tomato, green peas, chilli, capsicum, plantain, jackfruit, lemon, other vegetables |
| Fruits | banana, watermelon, pineapple, coconut, guava, singara, orange, mango, kharbooza, pear, berries, leechi, apple, grape, other fruits |
| Dry fruits | copra, groundnut, date, cashewnut, walnut, other nuts, kishmish, other dry fruits |
| Spices | garlic, turmeric, black pepper, dry chilli, tamarind, ginger, curry, other spices |
| Drinks | tea leaves, coffee beans, tea cup, coffee cup, cold drink, fruit juice, coconut juice, other drinks |
| Processed products | biscuits, salted refreshments, sweets, cooked meal, cake, pickle, sauce, jam, other processed food |
| Alcohol | beer, country liquor, foreign liquor, toddy |
| Intoxicant | pan |

Table A.2: Hindu-Muslim Conflict by State and NSS Round

| | 1987-88 | | 1993-94 | | 1999-2000 | |
|---|---|---|---|---|---|---|
| State | Incidence | No. Killed | Incidence | No. Killed | Incidence | No. Killed |
| Andhra Pradesh | 0 | 0 | 1 | 0 | 1 | 0 |
| Arunachal Pradesh | 0 | 0 | 0 | 0 | 0 | 0 |
| Assam | 0 | 0 | 0 | 0 | 0 | 0 |
| Bihar | 2 | 17 | 0 | 0 | 2 | 5 |
| Goa | 0 | 0 | 0 | 0 | 0 | 0 |
| Gujarat | 24 | 49 | 8 | 54 | 8 | 11 |
| Haryana | 0 | 0 | 1 | 4 | 0 | 0 |
| Himachal Pradesh | 0 | 0 | 0 | 0 | 0 | 0 |
| Jammu and Kashmir | 7 | 7 | 0 | 0 | 3 | 9 |
| Karnataka | 3 | 1 | 9 | 49 | 1 | 0 |
| Kerala | 0 | 0 | 0 | 0 | 2 | 7 |
| Madhya Pradesh | 3 | 1 | 0 | 0 | 0 | 0 |
| Maharashtra | 14 | 37 | 5 | 564 | 11 | 2 |
| Manipur | 0 | 0 | 1 | 94 | 0 | 0 |
| Meghalaya | 0 | 0 | 0 | 0 | 0 | 0 |
| Mizoram | 0 | 0 | 0 | 0 | 0 | 0 |
| Nagaland | 0 | 0 | 0 | 0 | 0 | 0 |
| Orissa | 0 | 0 | 0 | 0 | 1 | 0 |
| Punjab | 0 | 0 | 0 | 0 | 0 | 0 |
| Rajasthan | 3 | 0 | 1 | 0 | 1 | 0 |
| Sikkim | 0 | 0 | 0 | 0 | 0 | 0 |
| Tamil Nadu | 1 | 1 | 1 | 1 | 0 | 0 |
| Tripura | 0 | 0 | 0 | 0 | 0 | 0 |
| Uttar Pradesh | 15 | 181 | 4 | 3 | 8 | 13 |
| West Bengal | 4 | 15 | 1 | 1 | 1 | 1 |

*Notes:* Table reports incidents of Hindu-Muslim conflict and numbers of people killed in each State for the period six months before, during and six months after each round based on the Varshney-Wilkinson Dataset.

# B Religious Conflict

## B.1 Conditional Event Study

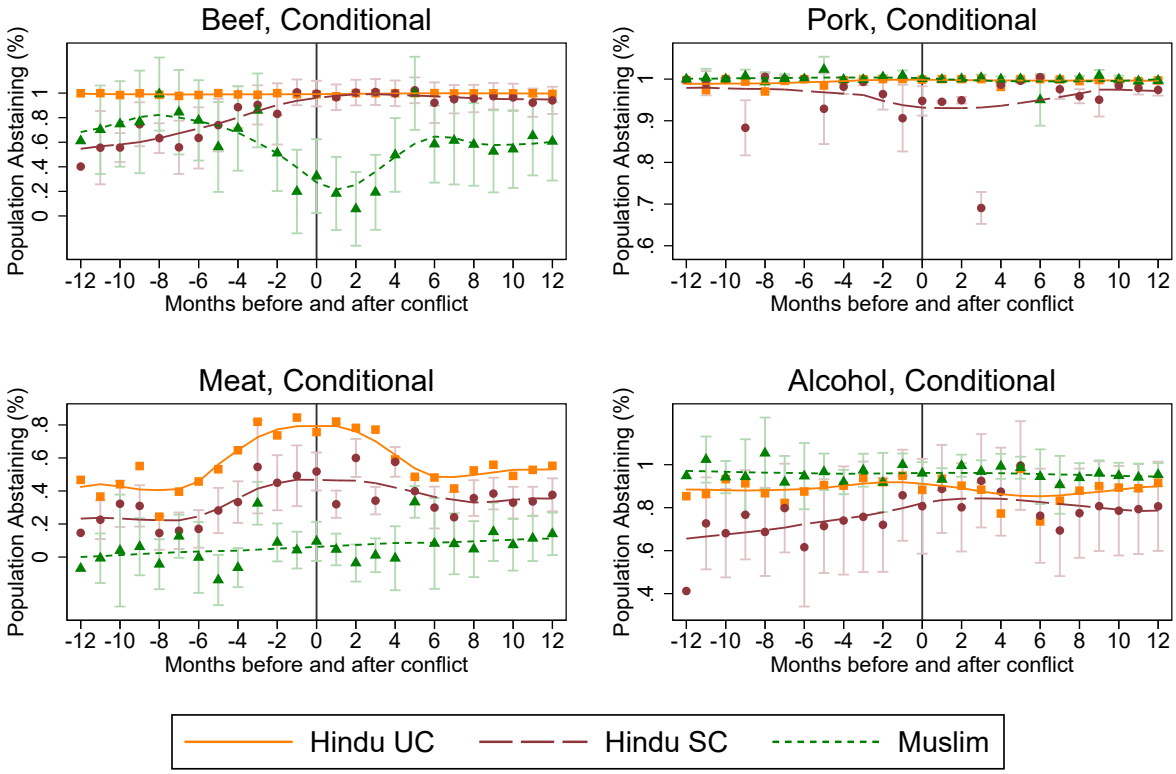
The non-parametric plots that show taboo abstention in the period building up to and after local conflict (Figure 2) do not account for potential confounds coming from price and income changes or other factors. For example, conflicts may be more likely in certain regions (those with different endowments or histories) or at certain moments of the year (religious festivals). We can potentially account for these factors by explicitly controlling for prices, total food expenditures and good-region-month fixed effects:

$$\text{Abstain}_{ihgm} = \sum_{m=-12}^{12} \theta_{im}^{SC} \text{SC}_h \times \text{Conflict}_{gm} + \sum_{m=-12}^{12} \theta_{im}^{M} \text{Muslim}_h \times \text{Conflict}_{gm} + \text{SC}_h + \text{Muslim}_h + \sum_j \gamma_{1ij} \ln price_{jh} + \gamma_{2i} \ln realfoodexp_h + \delta_{igm} + \epsilon_{ihgm}, \quad (15)$$

where $\text{Abstain}_{ihgm}$ is an indicator variable that takes the value 1 if a householed does not consume good $i$; $\text{SC}_h$ and $\text{Muslim}_h$ are indicators that take the value 1 if a household $h$ is scheduled-caste Hindu or Muslim (upper-caste Hindu is the reference group); $\text{Conflict}_{gm}$ is an indicator for being surveyed $m$ months before or after the first Hindu/Muslim conflict in region $g$; $\ln price_{jh}$ is the village median price of good $j$ that controls for own- and cross-price effects; $\ln realfoodexp_h$ is the log of per capita food expenditure deflated by a Stone price index that controls for income effects; and $\delta_{igm}$ are good-region-month fixed effects that control for any local supply and demand conditions that are potentially correlated with conflict and are not adequately captured by prices. Standard errors are clustered at the $gm$ level.

The $\theta_{im}^{r}$ coefficients capture consumption deviations relative to omitted group, upper-caste Hindus. Figure B.1.1 displays the predicted values from estimating Equation (15) for upper-caste Hindus, and adding the estimated $\theta_{im}^{r}$ coefficients for scheduled-caste Hindus and Muslims to this baseline consumption. The resulting patterns are very similar to those obtained using non-parametric regressions in Figure 2.

Figure B.1.1: Conflict and Taboo Avoidance, Conditional on Price, Income, Religion and Good-Region-Month FE, NSS 50th Round (1993-1994)



## B.2 Event Study: Other Tests

Figure B.2.1: Conflict and Taboo Avoidance, 6 Months Before/After Conflict, NSS 50 (1993-1994)

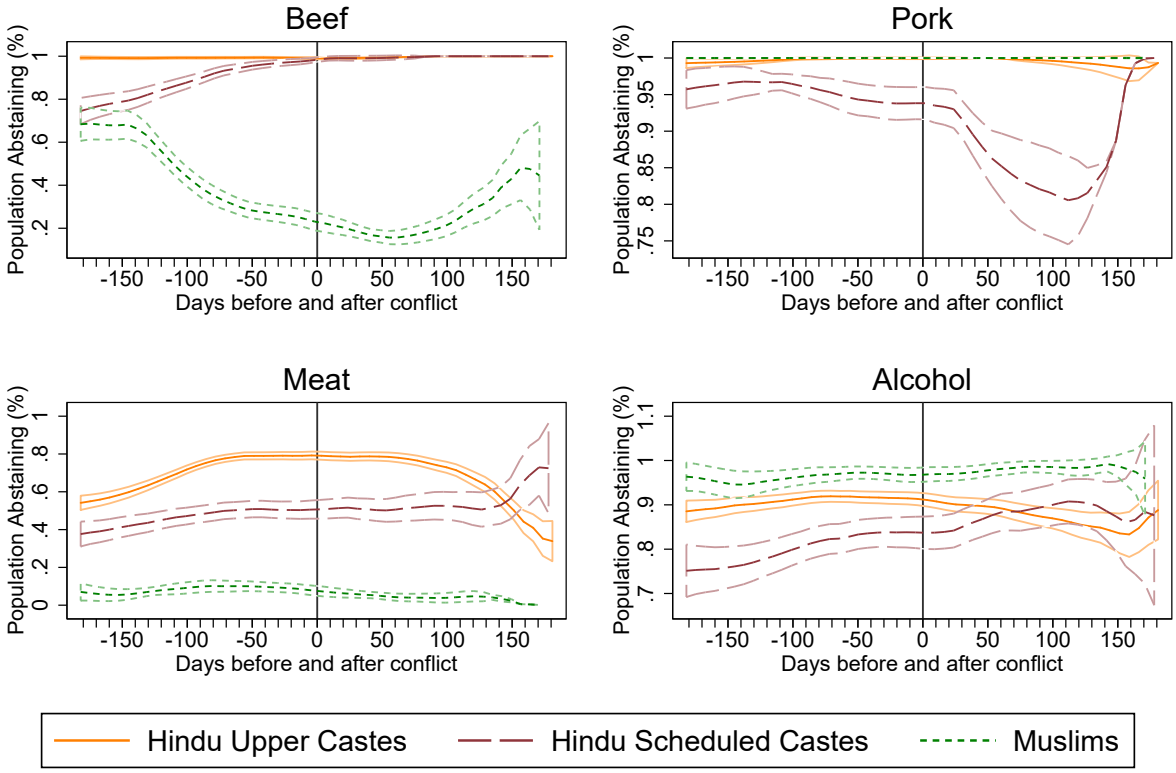


Figure B.2.2: Conflict and Beef/Pork Avoidance, Round 1993-1994, High vs. Low Local Religious Fractionalization

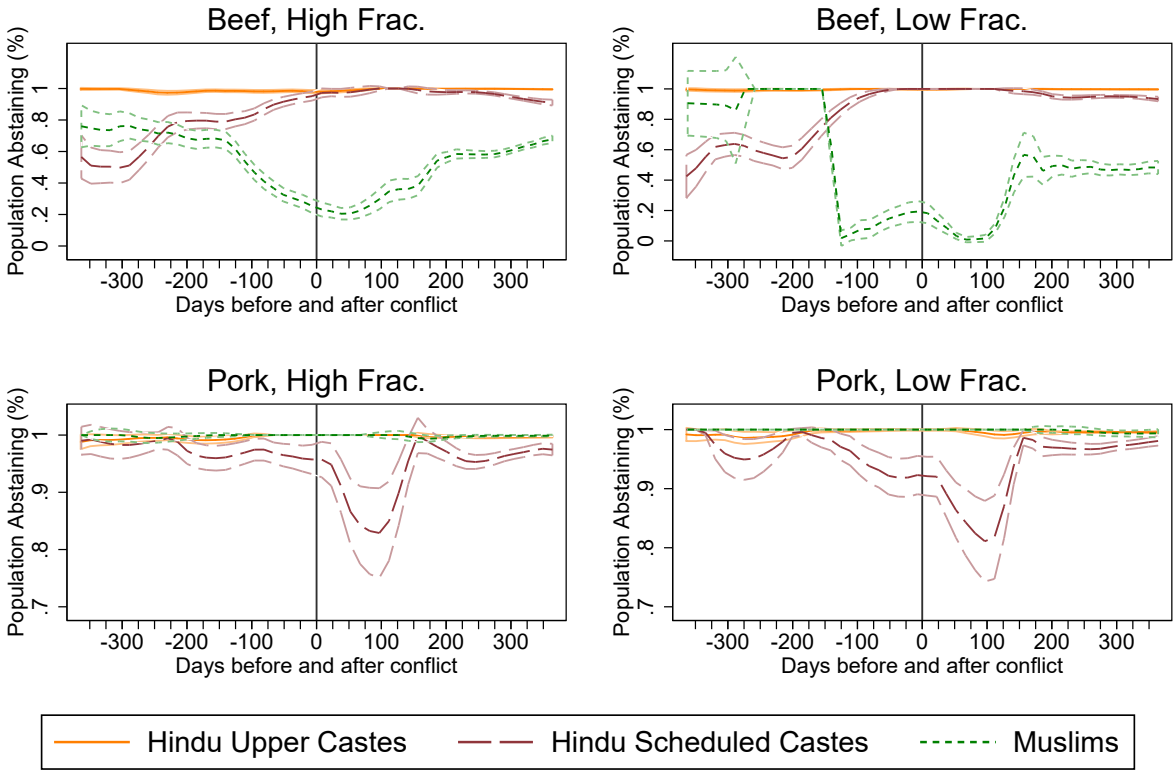
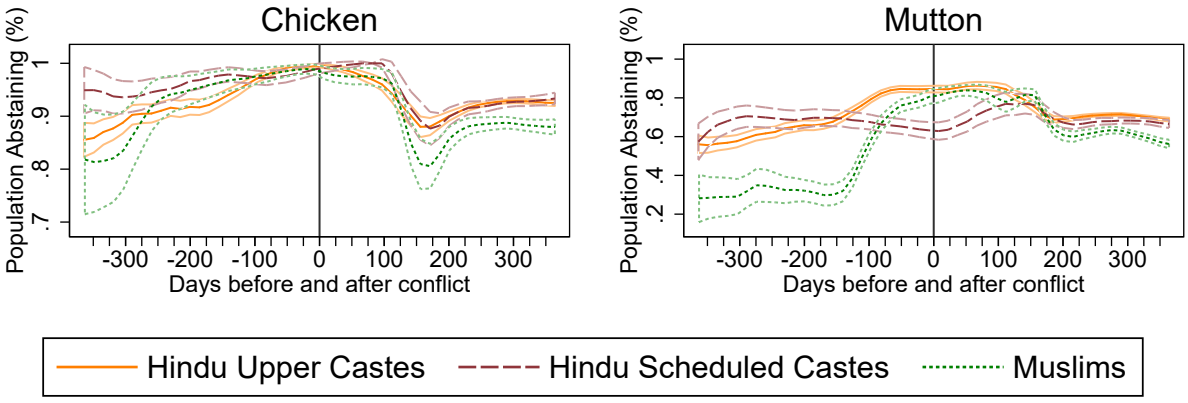



Figure B.2.3: Conflict and Chicken/Mutton Avoidance, NSS 50th Round (1993-1994)




## B.3 Religious Conflict and Taboo Adherence Regressions

Table B.3.1: Religious Conflict and Taboo Adherence, Clustering at Higher Geographic Level

| | LHS Variable: Abstain from Consuming Good $i$ | | |
|---|---|---|---|
| | Baseline | Cross-section | Panel |
| | (1) | (2) | (3) |
| | All | All | All |
| taboo=1 | 0.155*** | | |
| | (0.00430) | | |
| conflict +/- 6 months | -0.102*** | -0.0215 | -0.0445* |
| | (0.0224) | (0.0240) | (0.0268) |
| taboo=1 $\times$ conflict +/- 6 months | 0.0920*** | 0.0275*** | 0.0358*** |
| | (0.0130) | (0.00736) | (0.00707) |
| Observations | 1,115,640 | 1,115,292 | 1,114,116 |
| Adjusted $R^2$ | 0.540 | 0.576 | 0.594 |
| log prices and total expenditure controls | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. conflict +/- 6 months is an indicator for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Robust standard errors clustered at religion-region-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table B.3.2: Number of Religious Conflict Fatalities and Taboo Adherence

| | LHS Variable: Abstain from Consuming Good $i$ | | |
|---|---|---|---|
| | Baseline | Cross-section | Panel |
| | (1) | (2) | (3) |
| | All | All | All |
| taboo=1 | 0.158*** | | |
| | (0.00219) | | |
| log fatalities +/- 6 months | -0.0322** | 0.0102 | -0.00404 |
| | (0.0147) | (0.0129) | (0.0140) |
| taboo=1 $\times$ log fatalities +/- 6 months | 0.0385*** | 0.00767* | 0.0100** |
| | (0.00677) | (0.00413) | (0.00397) |
| Observations | 1,115,640 | 1,115,292 | 1,114,116 |
| Adjusted $R^2$ | 0.539 | 0.576 | 0.594 |
| log prices and total expenditure controls | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. Log fatalities is the log of the number of people killed in Hindu-Muslim conflicts in the district in the six months before or after the household is surveyed. It is computed using the inverse hyperbolic sine transformation to account for the zero observations. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table B.3.3: Religious Conflict and Taboo Adherence, Lags and Leads

| | LHS Variable: Abstain from Consuming Good $i$ | | |
|---|---|---|---|
| | Panel | | |
| | (1) | (2) | (3) |
| taboo=1 × conflict t-0 quarters | 0.0283** | 0.0281** | 0.0276** |
| | (0.0129) | (0.0130) | (0.0130) |
| taboo=1 × conflict t-1 quarters | | 0.0235** | 0.0220** |
| | | (0.0107) | (0.0109) |
| taboo=1 × conflict t-2 quarters | | 0.0334*** | 0.0359*** |
| | | (0.0105) | (0.0104) |
| taboo=1 × conflict t-3 quarters | | -0.00287 | -0.00224 |
| | | (0.00946) | (0.00934) |
| taboo=1 × conflict t-4 quarters | | -0.00746 | -0.00786 |
| | | (0.00980) | (0.00987) |
| taboo=1 × conflict t+1 quarters | | | 0.0278** |
| | | | (0.0132) |
| taboo=1 × conflict t+2 quarters | | | 0.00677 |
| | | | (0.0136) |
| taboo=1 × conflict t+3 quarters | | | -0.00256 |
| | | | (0.0128) |
| taboo=1 × conflict t+4 quarters | | | -0.0247 |
| | | | (0.0216) |
| Observations | 1,114,116 | 1,114,116 | 1,114,116 |
| Adjusted $R^2$ | 0.594 | 0.594 | 0.594 |
| log prices and total expenditure controls | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | No | No |
| religion*state*product*district*quarter | Yes | Yes | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. Conflict is an indicator for at least one occurrence of Hindu-Muslim conflict in the district. Column 1 shows the effect of conflict in the quarter in which the household is surveyed (t-0). Column 2 additionally includes lags of conflict from quarters t-1 to t-4. Column 3 further includes leads of conflict from quarters t+1 to t+4. All regressions include the main effects of taboo and conflict, including lags and leads of conflict in columns 2 and 3 (not shown). All regressions include the baseline fixed effects and the fixed effecs for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table B.3.4: Religious Conflict and Beef Abstention in NSS 50 (1993-1994)

| | LHS Variable: Abstain from Beef | |
|---|---|---|
| | Baseline | Cross-section |
| | (1) | (2) |
| taboo=1 | 0.323*** | |
| | (0.0124) | |
| conflict +/- 6 months | -0.377* | -0.359*** |
| | (0.221) | (0.0845) |
| taboo=1 $\times$ conflict +/- 6 months | 0.385*** | 0.311*** |
| | (0.0421) | (0.0453) |
| Observations | 59,279 | 59,248 |
| Adjusted $R^2$ | 0.379 | 0.480 |
| log prices and total expenditure controls | Yes | Yes |
| district*quarter | Yes | Yes |
| religion*state*quarter | No | Yes |

*Notes:* Dependent variable is an indicator for abstaining from beef. Taboo is an indicator equal to 1 if beef is a taboo for the religion of the household. conflict +/- 6 months is an indicator for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed. Column 1 includes the baseline fixed effects and column 2 adds the fixed effects for cross-sectional identification. The regression is run using the NSS 50 round (1993-1994). Robust standard errors clustered at religion-district-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table B.3.5: Religious Conflict in Nearby Districts and Taboo Adherence

| | LHS Variable: Abstain from Consuming Good $i$ | | |
|---|---|---|---|
| | Baseline | Cross-section | Panel |
| | (1) | (2) | (3) |
| | All | All | All |
| taboo=1 | 0.138*** | -41.76 | 1.204 |
| | (0.00216) | (1155515.9) | (204460.1) |
| conflict +/- 6 months | -0.0900*** | -0.0253 | -0.0429 |
| | (0.0228) | (0.0223) | (0.0271) |
| conflict, other districts in region | -0.0372** | -0.0199 | 0.0114 |
| | (0.0147) | (0.0125) | (0.0108) |
| taboo=1 × conflict +/- 6 months | 0.0843*** | 0.0340*** | 0.0359*** |
| | (0.0128) | (0.00729) | (0.00714) |
| taboo=1 × conflict, other districts in region | 0.0755*** | 0.0344*** | 0.00209 |
| | (0.00638) | (0.00499) | (0.00392) |
| Observations | 1,115,640 | 1,115,292 | 1,114,116 |
| Adjusted $R^2$ | 0.541 | 0.576 | 0.594 |
| log prices and total expenditure controls | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. conflict +/- 6 months is an indicator for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed. conflict, other districts in region is an indicator for a conflict occurrence in other districts in the same region. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * p $<$ 0.10, ** p $<$ 0.05, *** p $<$ 0.01.

Table B.3.6: Butcher Shares by Religion, All Survey Rounds

| | Butchers | | Households | |
|---|---|---|---|---|
| | Count | Weighted Share | Count | Weighted Share |
| Hindus | 703 | 0.514 | 284,905 | 0.827 |
| Muslims | 561 | 0.451 | 42,145 | 0.119 |
| Christians | 55 | 0.022 | 19,549 | 0.023 |
| Sikhs | 12 | 0.006 | 8,561 | 0.019 |
| Jains | 0 | 0.000 | 1,478 | 0.003 |
| Budhists | 4 | 0.005 | 3,175 | 0.006 |
| Zoroastrians | 1 | 0.000 | 126 | 0.000 |
| Other Religions | 6 | 0.004 | 3,593 | 0.004 |
| Total | 1,342 | 1 | 363,532 | 1 |

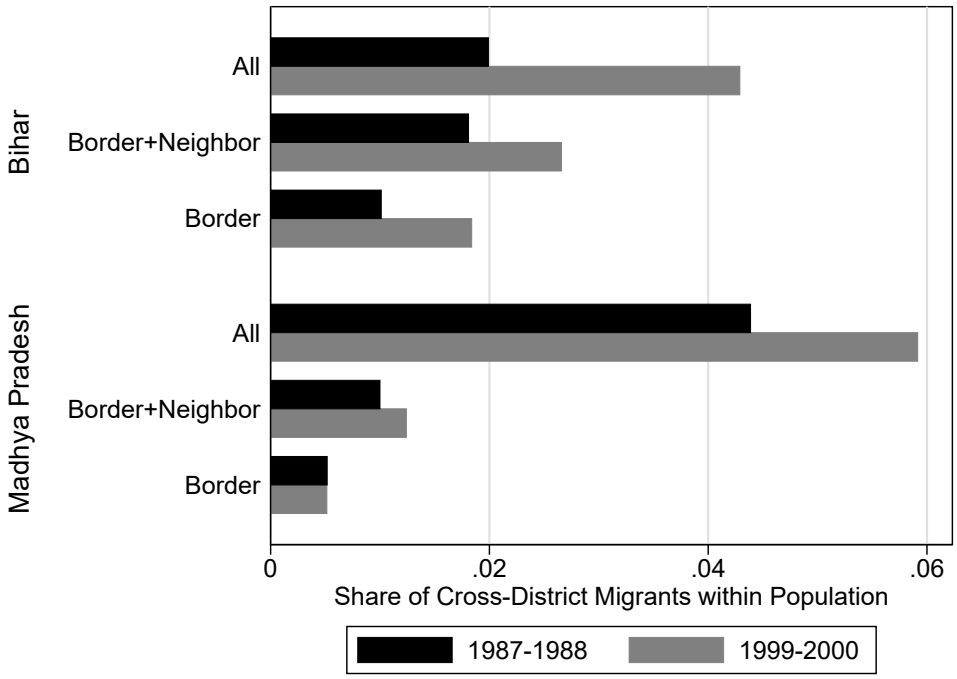
Table B.3.7: Demand-Side Effects of Conflict on Prices

| | LHS Variable: log price by good-district-time | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | (1) 2SLS | (2) 2SLS | (3) 2SLS | (4) 2SLS | (5) RF | (6) RF | (7) RF | (8) RF |
| fraction abstaining$_{idt}$ | -2.081*** | -0.317*** | -1.000*** | -0.836** | -2.780*** | -0.763*** | -1.329*** | -1.244** |
| | (0.500) | (0.121) | (0.371) | (0.351) | (0.664) | (0.289) | (0.493) | (0.521) |
| conflict +/- 6 months | | | | 0.0627 | | | | 0.0245 |
| | | | | (0.0471) | | | | (0.0505) |
| Observations | 12,369 | 13,187 | 12,369 | 12,369 | 12,369 | 13,187 | 12,369 | 12,369 |
| Adjusted $R^2$ | 0.257 | 0.223 | 0.528 | 0.528 | 0.253 | 0.220 | 0.521 | 0.521 |
| district*product*quarter | Yes | No | Yes | Yes | Yes | No | Yes | Yes |
| product*round*quarter | No | Yes | Yes | Yes | No | Yes | Yes | Yes |
| First-stage F-statistic (CDF) | 621.8 | 1665.5 | 612.3 | 691.9 | | | | |
| First-stage F-statistic (RKF) | 295.6 | 564.1 | 292.3 | 317.5 | | | | |

*Notes:* Dependent variable is the log price at the good-district-quarter-round level. Fraction abstaining$_{idt}$ is the fraction of population abstaining, instrumented by the predicted rate of abstention $\widehat{ShareAbstain}_{idt}$ in the district, based on the estimated parameters from equation (3). Specifically for each household $h$ we compute the predicted likelihood of abstaining $\widehat{Abstain}_{ihdt} = \widehat{\alpha}_1 \text{Taboo}_{ir} + \widehat{\alpha}_2 \text{Conflict}_{rdt} + \widehat{\alpha}_3 \text{Taboo}_{ir} \times \text{Conflict}_{rdt}$ using the estimated $\widehat{\alpha}$'s from the baseline regression, and then compute $\widehat{ShareAbstain}_{idt}$ as the weighted mean of $\widehat{Abstain}_{ihdt}$ by product-district-quarter-round. Columns 4 and 8 also include conflict as an independent variable (conflict +/- 6 months, a dummy for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed). Columns 1-4 are estimated using 2SLS, while columns 5-8 are the reduced-form results. Columns 1 and 5 add district-product-quarter fixed effects (panel identification), columns 2 and 6 add product-round-quarter fixed effects (cross-sectional identification), and columns 3-4 and 7-8 add both sets of fixed effects. Robust standard errors clustered at district-round-quarter in parentheses. Regressions weighted by survey population weights. * p $<$ 0.10, ** p $<$ 0.05, *** p $<$ 0.01.

# C State Splits

Figure C.1: Cross-District Migration and State Splits



## Table C.1: Ethnic Goods and State Splits

| | LHS Variable: Share Spent on Cereal $i$ | | | | |
|---|---|---|---|---|---|
| | (1) All Regions | (2) Border Regions | (3) All Districts | (4) Border+Neighbor Districts | (5) Border Districts |
| Wheat-loving × Ethnic Cereal × 1993-1994 | 0.0373** | 0.0379*** | | | |
| | (0.0183) | (0.0138) | | | |
| Rice-loving × Ethnic Cereal × 1993-1994 | 0.0227** | 0.0369*** | | | |
| | (0.0103) | (0.0138) | | | |
| Wheat-loving × Ethnic Cereal × 1999-2000 | 0.0953*** | 0.0724*** | 0.0845*** | 0.0590*** | 0.0787*** |
| | (0.0174) | (0.0134) | (0.0100) | (0.0129) | (0.0186) |
| Rice-loving × Ethnic Cereal × 1999-2000 | 0.0428*** | 0.0797*** | 0.0260*** | 0.0656*** | 0.107*** |
| | (0.00966) | (0.0116) | (0.00866) | (0.0139) | (0.0185) |
| Observations | 128,023 | 70,379 | 93,114 | 39,710 | 23,730 |
| Adjusted $R^2$ | 0.732 | 0.772 | 0.793 | 0.830 | 0.836 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes |
| oldstate*round*quarter*product | Yes | Yes | Yes | Yes | Yes |
| district*quarter*product | No | No | Yes | Yes | Yes |
| region*quarter*product | Yes | Yes | No | No | No |

*Notes:* Dependent variable is the share of cereal $i$ (rice, wheat or other cereals) in total cereal expenditure. Ethnic Cereal is an indicator variable that takes the value 1 if cereal $i$ is the ethnic cereal in future State. 1987-1988, 1993-1994 and 1999-2000 are round dummies with the initial round 1987-1988 as the reference group. In this table we break out the round effects separately for wheat- and rice-loving ethnicities (northwest and southeast of the fault line, respectively). Columns 1-2 are region-level regressions: column 1 includes all regions and column 2 restricts to border regions. Columns 3-5 are district-level regressions: column 3 includes all districts, column 4 restricts to border and border-adjacent districts, and column 5 to border districts. All regressions include the baseline fixed effects controlling for local supply and demand conditions (original state-time-product) and the fixed effects for panel identification (region-quarter-product for columns 1-2, district-quarter-product for columns 3-5). Robust standard errors clustered at region-round-quarter (columns 1-2) or district-round-quarter (columns 3-5) in parentheses. Regressions weighted by survey population weights. * p < 0.10, ** p < 0.05, *** p < 0.01.

## Table C.2: Demand-Side Effects of Anticipated State Split

| | LHS Variable: Log Price by Cereal-District-Time | | | | |
|---|---|---|---|---|---|
| | (1) All Regions | (2) Border Regions | (3) All Districts | (4) Border+Neighbor Districts | (5) Border Districts |
| Ethnic Cereal × 1987-1988 | 0 | 0 | 0 | 0 | 0 |
| | (.) | (.) | (.) | (.) | (.) |
| Ethnic Cereal × 1993-1994 | -0.00271 | -0.00230 | | | |
| | (0.00663) | (0.00726) | | | |
| Ethnic Cereal × 1999-2000 | 0.0167** | 0.00862 | 0.0183* | 0.0236 | 0.0291 |
| | (0.00654) | (0.00592) | (0.0106) | (0.0151) | (0.0214) |
| Observations | 2,840 | 1,452 | 1,880 | 696 | 456 |
| Adjusted $R^2$ | 0.676 | 0.702 | 0.765 | 0.774 | 0.768 |
| oldstate*round*quarter*product | Yes | Yes | Yes | Yes | Yes |
| district*quarter*product | No | No | Yes | Yes | Yes |
| region*quarter*product | Yes | Yes | No | No | No |

*Notes:* Dependent variable is the log price of cereal $i$ at the district-quarter-round level. Ethnic Cereal is an indicator variable that takes the value 1 if cereal $i$ is the ethnic cereal in future state. 1987-1988, 1993-1994 and 1999-2000 are round dummies with the initial round 1987-1988 as reference group. Columns 1-2 are region-level regressions: column 1 includes all regions and column 2 restricts to border regions. Columns 3-5 are district-level regressions: column 3 includes all districts, column 4 restricts to border and border-adjacent districts, and column 5 to border districts. All regressions include the baseline fixed effects controlling for local supply and demand conditions (original state-time-product) and the fixed effects for panel identification (region-quarter-product for columns 1-2, district-quarter-product for columns 3-5). Robust standard errors clustered at region-round-quarter (columns 1-2) or district-round-quarter (columns 3-5) in parentheses. Regressions weighted by survey population weights. * p < 0.10, ** p < 0.05, *** p < 0.01.

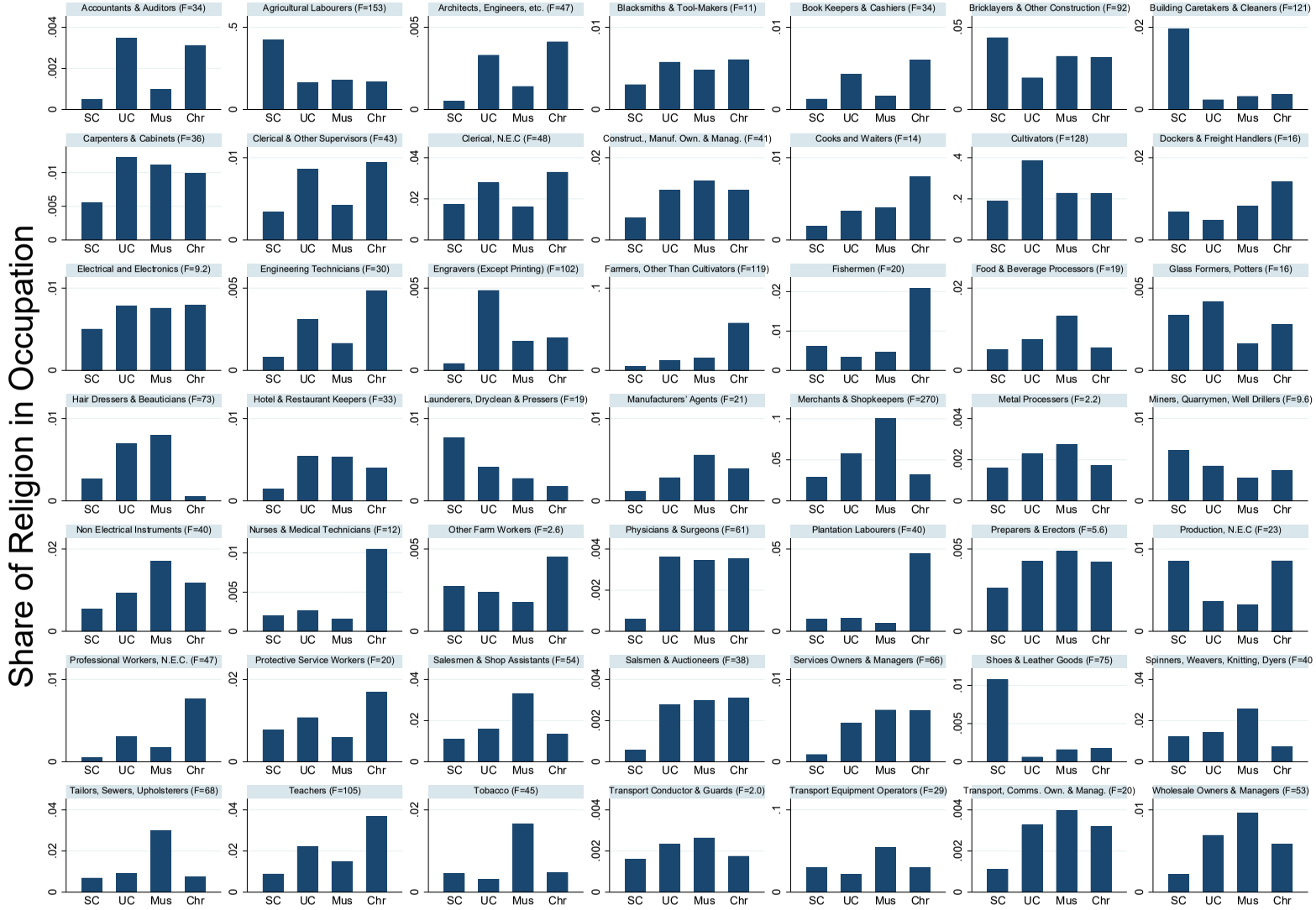
Table C.3: State Splits and Taboo Abstention

| | LHS Variable: Abstain from Consuming Good $i$ | | | | |
|---|---|---|---|---|---|
| | (1) All Regions | (2) Border Regions | (3) All Districts | (4) Border+Neighbor Districts Districts | (5) Border Districts |
| Taboo Good x 1987–1988 | 0 | 0 | 0 | 0 | 0 |
| | (.) | (.) | (.) | (.) | (.) |
| Taboo Good x 1993–1994 | -0.0107 | -0.00137 | | | |
| | (0.0121) | (0.0135) | | | |
| Taboo Good x 1999–2000 | -0.0130 | -0.0119 | -0.0147 | -0.0164 | -0.0479** |
| | (0.0105) | (0.0119) | (0.00948) | (0.0162) | (0.0226) |
| Observations | 171,780 | 94,600 | 124,708 | 53,280 | 31,796 |
| Adjusted $R^2$ | 0.405 | 0.370 | 0.472 | 0.437 | 0.438 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes |
| oldstate*round*quarter*product | Yes | Yes | Yes | Yes | Yes |
| district*quarter*product*religion | No | No | Yes | Yes | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. 1987-1988, 1993-1994 and 1999-2000 are round dummies with the initial round 1987-1988 as reference group. Columns 1-2 are region-level regressions: column 1 includes all regions and column 2 restricts to border regions. Columns 3-5 are district-level regressions: column 3 includes all districts, column 4 restricts to border and border-adjacent districts, and column 5 to border districts. All regressions include the baseline fixed effects controlling for local supply and demand conditions (original state-time-product) and the fixed effects for panel identification (region-quarter-product-religion for columns 1-2, district-quarter-product-religion for columns 3-5). Robust standard errors clustered at region-round-quarter-religion (columns 1-2) or district-round-quarter-religion (columns 3-5) in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

# D Status Shocks

Figure D.1: Heterogeneity in Occupational Shares by Religion, All Rounds (49 Most Common Occupations)




Joint F-test of equality across religions for every occupation: F(294,277877)=53.43, Prob > F =0.0000

Figure D.2: Heterogeneity in the Growth of Returns by Occupation, 1987-2000 (49 Most Common Occupations)

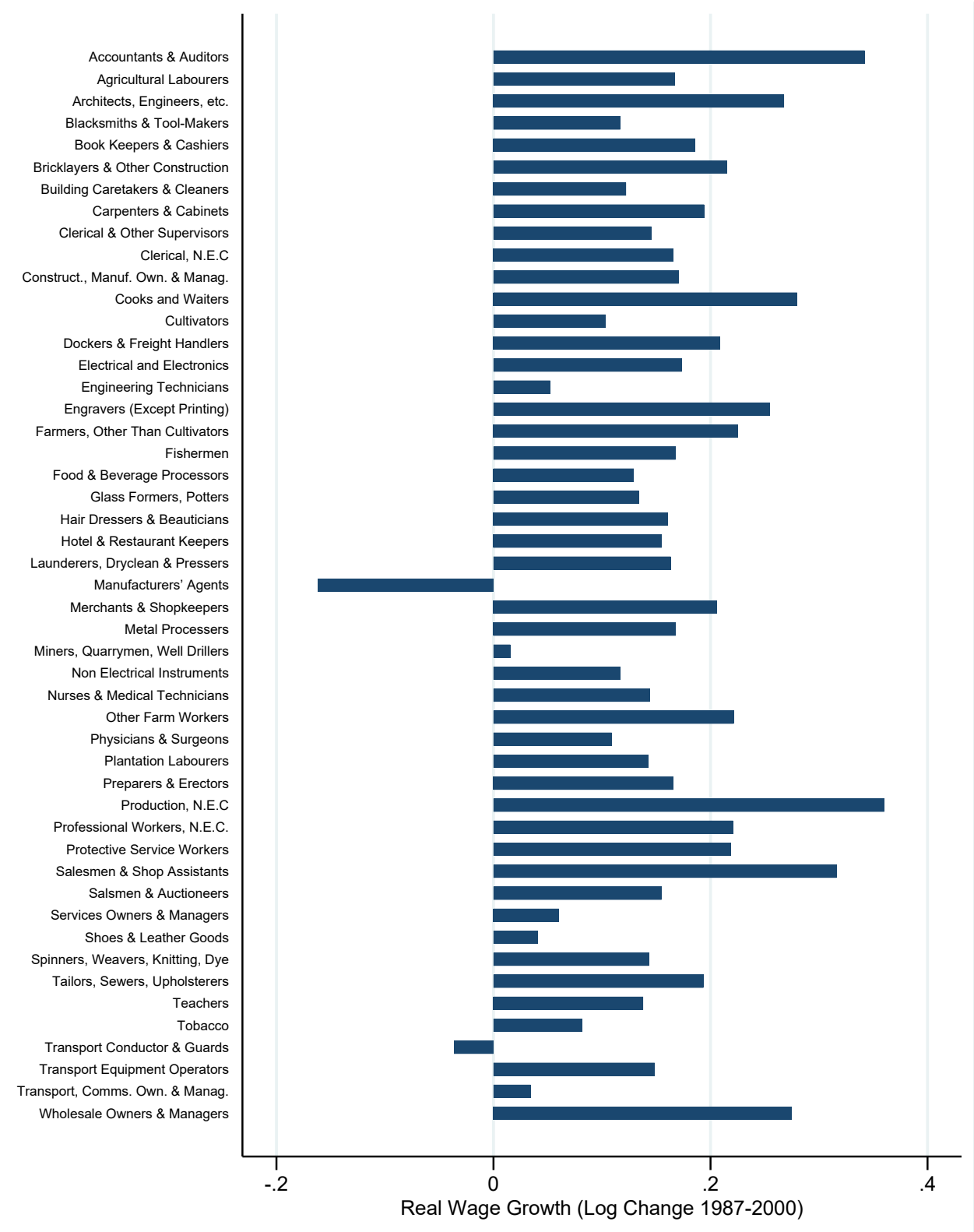


Table E.1: Costs, Price Elasticities and Identity with Instrumented Prices

| | LHS Variable: Abstain from Consuming Good $i$ | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | Baseline | | | Cross-section | | | Panel | | |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
| $taboo_i$=1 | 0.161*** | 0.167*** | 0.175*** | | | | | | |
| | (0.00223) | (0.0119) | (0.0107) | | | | | | |
| ln $p_i$ | -0.0261 | 0.0309 | 0.00660 | -0.0286 | 0.0274 | 0.0268 | -0.0152 | -0.00821 | -0.00847 |
| | (0.0404) | (0.0410) | (0.0401) | (0.0379) | (0.0422) | (0.0421) | (0.0396) | (0.0430) | (0.0431) |
| sum ln $p_j$ | 0.000652 | -0.0150*** | 0.00853*** | 0.000561 | -0.00547* | -0.00171 | 0.0000184 | -0.00192 | 0.00124 |
| | (0.00234) | (0.00266) | (0.00262) | (0.00220) | (0.00298) | (0.00335) | (0.00221) | (0.00300) | (0.00324) |
| $taboo_i$=1 x ln $p_i$ | | -0.0620*** | -0.0439*** | | -0.0576*** | -0.0575*** | | -0.00728 | -0.00741 |
| | | (0.00337) | (0.00312) | | (0.00843) | (0.00840) | | (0.00613) | (0.00614) |
| $taboo_i$=1 x sum ln $p_j$ | | 0.0202*** | -0.00692*** | | 0.00741*** | 0.00108 | | 0.00244 | -0.000391 |
| | | (0.00140) | (0.00128) | | (0.00228) | (0.00361) | | (0.00176) | (0.00227) |
| sum (ln $p_j$ x $taboo_j$) | | | -0.0457*** | | | -0.00765 | | | -0.00691** |
| | | | (0.00115) | | | (0.00474) | | | (0.00285) |
| $taboo_i$=1 x sum (ln $p_j$ x $taboo_j$) | | | 0.0488*** | | | 0.0105* | | | 0.00657** |
| | | | (0.00118) | | | (0.00547) | | | (0.00293) |
| Observations | 1,115,640 | 1,115,640 | 1,115,640 | 1,115,292 | 1,115,292 | 1,115,292 | 1,114,116 | 1,114,116 | 1,114,116 |
| Adjusted $R^2$ | 0.539 | 0.540 | 0.549 | 0.576 | 0.576 | 0.576 | 0.593 | 0.593 | 0.593 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | No | No | Yes | Yes | Yes | No | No | No |
| religion*state*product*district*quarter | No | No | No | No | No | No | Yes | Yes | Yes |
| First-stage F-statistic (CDF) | 5928.1 | 2954.7 | 2951.3 | 5707.9 | 2788.2 | 2788.7 | 4993.9 | 2454.2 | 2451.7 |
| First-stage F-statistic (RKF) | 40.17 | 20.10 | 20.09 | 39.10 | 19.61 | 19.62 | 33.57 | 16.82 | 16.81 |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. In all regressions, the price of good $i$ is instrumented by its price in a nearby village. Columns 1, 4 and 7 include own and cross-price elasticities. Columns 2, 5 and 8 add the interaction between taboo and own and cross-price elasticities. Columns 3, 6 and 9 allow cross-price elasticities to differ depending on whether both goods are taboos. Columns 1-3 include the baseline fixed effects, columns 4-6 add the fixed effects for cross-sectional identification and columns 7-9 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

# F Regressions with Household Controls

Table F.1: Religious Conflict and Taboo Adherence, with Household Controls

| | LHS Variable: Abstain from Consuming Good $i$ | | | | | |
|---|---|---|---|---|---|---|
| | Baseline | Cross-section | Panel | Panel | | |
| | (1) | (2) | (3) | (4) | (5) | (6) |
| | All | All | All | All | Urban | Rural |
| taboo=1 | 0.153*** | | | | | |
| | (0.00218) | | | | | |
| conflict +/- 6 months | -0.0942*** | -0.0217 | -0.0403 | | | |
| | (0.0207) | (0.0214) | (0.0255) | | | |
| taboo=1 × conflict +/- 6 months | 0.0899*** | 0.0276*** | 0.0357*** | | | |
| | (0.0125) | (0.00714) | (0.00706) | | | |
| conflict past (6 months) | | | | -0.0248 | 0.0244 | -0.133*** |
| | | | | (0.0207) | (0.0259) | (0.0301) |
| conflict present/future (6 months) | | | | -0.0339 | -0.0202 | -0.0795 |
| | | | | (0.0366) | (0.0255) | (0.0673) |
| taboo=1 × conflict past (6 months) | | | | 0.0387*** | 0.0338** | 0.0331*** |
| | | | | (0.00843) | (0.0167) | (0.0102) |
| taboo=1 × conflict present/future (6 months) | | | | 0.0235** | 0.0453** | 0.00817 |
| | | | | (0.00980) | (0.0181) | (0.0126) |
| Observations | 1,112,876 | 1,112,536 | 1,111,356 | 1,111,356 | 344,880 | 764,264 |
| Adjusted $R^2$ | 0.544 | 0.580 | 0.597 | 0.597 | 0.618 | 0.605 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes |
| Household controls | Yes | Yes | Yes | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No | No | No | No |
| religion*state*product*district*quarter | No | No | Yes | Yes | Yes | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. Conflict is an indicator for at least one occurrence of Hindu-Muslim conflict in the district. Columns 1-3 consider a conflict occurrence in the six months before or after the household is surveyed. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Columns 4-6 differentiate the effect of a conflict occurrence in the six months preceding the quarter of the survey, and the six months covering the quarter of the survey and the subsequent quarter. Column 5 restricts the analysis to the urban population, and column 6 to the rural population. All regressions include the household controls used in Subramanian and Deaton (1996): log of household size, household demographic shares by age and gender, and indicators for being self-employed and working in the agricultural sector. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table F.2: Status and Choice of Identity with Household Controls

| | LHS Variable: Abstain from Consuming Good $i$ | | | | | |
|---|---|---|---|---|---|---|
| | Baseline | Cross-section | Panel | Baseline | Cross-section | Panel |
| | (1) | (2) | (3) | (4) | (5) | (6) |
| taboo=1 | -0.0308 | | | -0.668*** | | |
| | (0.0227) | | | (0.0485) | | |
| $\text{status}_{rdt}^{national_o cc(r)}$ | -0.290*** | -0.0104 | -0.0516*** | | | |
| | (0.0165) | (0.0172) | (0.0155) | | | |
| taboo=1 $\times$ $\text{status}_{rdt}^{national_o cc(r)}$ | 0.0677*** | 0.0469*** | 0.0333*** | | | |
| | (0.00738) | (0.00769) | (0.00711) | | | |
| $\text{status}_{rdt}^{national_w(o)}$ | | | | -0.225*** | -0.00397 | -0.0221 |
| | | | | (0.0136) | (0.0121) | (0.0191) |
| taboo=1 $\times$ $\text{status}_{rdt}^{national_w(o)}$ | | | | 0.265*** | 0.0839*** | 0.0261* |
| | | | | (0.0156) | (0.0147) | (0.0151) |
| Observations | 1,108,308 | 1,107,968 | 1,106,784 | 1,086,368 | 1,086,120 | 1,085,524 |
| Adjusted $R^2$ | 0.544 | 0.579 | 0.596 | 0.545 | 0.579 | 0.595 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes |
| Household controls | Yes | Yes | Yes | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes | No | No | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. In columns 1-3, status is measured by local returns to the national occupational mix of each religion. In columns 4-6, status is measured by national returns to the initial local occupational mix of each religion. All regressions include the household controls used in Subramanian and Deaton (1996): log of household size, household demographic shares by age and gender, and indicators for being self-employed and working in the agricultural sector. Columns 1 and 4 include the baseline fixed effects, columns 2 and 5 add the fixed effects for cross-sectional identification and columns 3 and 6 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table F.3: Costs, Price Elasticities and Identity, with Household Controls

| | LHS Variable: Abstain from Consuming Good $i$ | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | Baseline | | | Cross-section | | | Panel | | |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
| $taboo_i$=1 | 0.160*** | 0.166*** | 0.176*** | | | | | | |
| | (0.00219) | (0.0116) | (0.0104) | | | | | | |
| ln $p_i$ | 0.0153*** | 0.0634*** | 0.0476*** | 0.00958*** | 0.0500*** | 0.0499*** | 0.00748*** | 0.0208*** | 0.0208*** |
| | (0.00275) | (0.00374) | (0.00353) | (0.00256) | (0.00484) | (0.00483) | (0.00252) | (0.00397) | (0.00396) |
| sum ln $p_j$ | -0.000974 | -0.0161*** | 0.00686*** | -0.000925 | -0.00635*** | -0.00255 | -0.000848 | -0.00459** | -0.00148 |
| | (0.00170) | (0.00203) | (0.00194) | (0.00159) | (0.00245) | (0.00291) | (0.00159) | (0.00185) | (0.00210) |
| $taboo_i$=1 x ln $p_i$ | | -0.0612*** | -0.0443*** | | -0.0507*** | -0.0505*** | | -0.0164*** | -0.0166*** |
| | | (0.00287) | (0.00260) | | (0.00456) | (0.00454) | | (0.00331) | (0.00331) |
| $taboo_i$=1 x sum ln $p_j$ | | 0.0199*** | -0.00683*** | | 0.00712*** | 0.000706 | | 0.00482*** | 0.00221 |
| | | (0.00137) | (0.00124) | | (0.00226) | (0.00359) | | (0.00113) | (0.00168) |
| sum (ln $p_j$ x $taboo_j$) | | | -0.0456*** | | | -0.00776 | | | -0.00681** |
| | | | (0.00114) | | | (0.00475) | | | (0.00284) |
| $taboo_i$=1 x sum (ln $p_j$ x $taboo_j$) | | | 0.0486*** | | | 0.0106* | | | 0.00627** |
| | | | (0.00117) | | | (0.00547) | | | (0.00291) |
| Observations | 1,115,640 | 1,115,640 | 1,115,640 | 1,115,292 | 1,115,292 | 1,115,292 | 1,114,116 | 1,114,116 | 1,114,116 |
| Adjusted $R^2$ | 0.539 | 0.540 | 0.550 | 0.576 | 0.576 | 0.576 | 0.594 | 0.594 | 0.594 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | No | No | Yes | Yes | Yes | No | No | No |
| religion*state*product*district*quarter | No | No | No | No | No | No | Yes | Yes | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. Columns 1, 4 and 7 include own and cross-price elasticities. Columns 2, 5 and 8 add the interaction between taboo and own and cross-price elasticities. Columns 3, 6 and 9 allow cross-price elasticities to differ depending on whether both goods are taboos. All regressions include the household controls used in Subramanian and Deaton (1996): log of household size, household demographic shares by age and gender, and indicators for being self-employed and working in the agricultural sector. Columns 1-3 include the baseline fixed effects, columns 4-6 add the fixed effects for cross-sectional identification and columns 7-9 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table F.4: Linear Approximation of Identity Choice with Cost, Status and Conflict, Household Controls

| | LHS Variable: Share Spent on Good $i$ | | |
|---|---|---|---|
| | (1) Baseline | (2) Cross-section | (3) Panel |
| $(\overline{x_{ir}} - \overline{x_{is}}) \times (cost_r - cost_s)$ | -0.0234 | -0.660*** | -0.692*** |
| | (0.0545) | (0.0975) | (0.102) |
| $(\overline{x_{ir}} - \overline{x_{is}}) \times (status_r - status_s)$ | 0.481*** | 0.237*** | 0.222*** |
| | (0.0274) | (0.0273) | (0.0639) |
| $(\overline{x_{ir}} - \overline{x_{is}}) \times conflict_r \ +/- \ 6\, months$ | 0.577*** | 0.0982*** | 0.273*** |
| | (0.0474) | (0.0374) | (0.106) |
| Observations | 32,437,780 | 32,430,340 | 32,350,360 |
| Adjusted $R^2$ | 0.766 | 0.772 | 0.780 |
| log price and total expenditure controls | Yes | Yes | Yes |
| household controls | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes |

*Notes:* Dependent variable is the share spent on good $i$ in total food expenditure. $\overline{x_{ir}} - \overline{x_{is}}$ is the difference between prototypical religious and ethnic budget share spent on good $i$. $cost_r - cost_s$ is the difference in religious and ethnic Stone price indexes leaving out the cost of good $i$. $status_r - status_s$ is the difference between religious and ethnic status measured by national returns to the initial local occupational mix of religion and ethnicity. $conflict_r +/- 6\, months$ is an indicator for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed. Columns 1-3 include the household controls used in Subramanian and Deaton (1996): log of household size, household demographic shares by age and gender, and indicators for being self-employed and working in the agricultural sector. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * p < 0.10, ** p < 0.05, *** p < 0.01.

# G Baseline Taboo Regressions with Ovo-Pesco Vegetarianism

Table G.1: Religious Conflict and Taboo Adherence, Ovo-Pesco Vegetarianism

| | LHS Variable: Abstain from Consuming Good $i$ | | | | | |
|---|---|---|---|---|---|---|
| | Baseline | Cross-section | Panel | Panel | | |
| | (1) | (2) | (3) | (4) | (5) | (6) |
| | All | All | All | All | Urban | Rural |
| taboo=1 | 0.160*** | | | | | |
| | (0.00242) | | | | | |
| conflict +/- 6 months | -0.102*** | -0.0204 | -0.0802** | | | |
| | (0.0246) | (0.0250) | (0.0328) | | | |
| taboo=1 × conflict +/- 6 months | 0.106*** | 0.0377*** | 0.0447*** | | | |
| | (0.0138) | (0.00747) | (0.00773) | | | |
| conflict past (6 months) | | | | -0.0756** | 0.0302 | -0.303*** |
| | | | | (0.0345) | (0.0289) | (0.0707) |
| conflict present/future (6 months) | | | | -0.0346 | -0.0148 | -0.0849 |
| | | | | (0.0387) | (0.0286) | (0.0703) |
| taboo=1 × conflict past (6 months) | | | | 0.0481*** | 0.0383** | 0.0474*** |
| | | | | (0.00905) | (0.0174) | (0.0117) |
| taboo=1 × conflict present/future (6 months) | | | | 0.0314*** | 0.0640*** | 0.00868 |
| | | | | (0.0108) | (0.0208) | (0.0135) |
| Observations | 1,115,640 | 1,115,292 | 1,114,116 | 1,114,116 | 347,556 | 764,344 |
| Adjusted $R^2$ | 0.391 | 0.441 | 0.463 | 0.463 | 0.531 | 0.462 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No | No | No | No |
| religion*state*product*district*quarter | No | No | Yes | Yes | Yes | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. The vegetarian taboo is restricted to abstention of red meat and chicken (excluding fish and eggs). Conflict is an indicator for at least one occurrence of Hindu-Muslim conflict in the district. Columns 1-3 consider a conflict occurrence in the six months before or after the household is surveyed. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Columns 4-6 differentiate the effect of a conflict occurrence in the previous 6 months (past) and in the current or next 6 months (present/future) after the household is surveyed. Column 5 restricts the analysis to the urban population, and column 6 to the rural population. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table G.2: Status and Choice of Identity, Ovo-Pesco Vegetarianism

| | LHS Variable: Abstain from Consuming Good $i$ | | | | | |
|---|---|---|---|---|---|---|
| | Baseline | Cross-section | Panel | Baseline | Cross-section | Panel |
| | (1) | (2) | (3) | (4) | (5) | (6) |
| taboo=1 | -0.129*** | | | -0.858*** | | |
| | (0.0247) | | | (0.0535) | | |
| $\text{status}_{rdt}^{national_o cc(r)}$ | -0.397*** | 0.00116 | -0.0256 | | | |
| | (0.0188) | (0.0185) | (0.0167) | | | |
| taboo=1 $\times$ $\text{status}_{rdt}^{national_o cc(r)}$ | 0.104*** | 0.0492*** | 0.0229*** | | | |
| | (0.00805) | (0.00817) | (0.00772) | | | |
| $\text{status}_{rdt}^{national_w(o)}$ | | | | -0.304*** | -0.0245* | 0.00282 |
| | | | | (0.0155) | (0.0132) | (0.0211) |
| taboo=1 $\times$ $\text{status}_{rdt}^{national_w(o)}$ | | | | 0.330*** | 0.104*** | -0.0155 |
| | | | | (0.0173) | (0.0158) | (0.0170) |
| Observations | 1,111,072 | 1,110,724 | 1,109,544 | 1,089,132 | 1,088,876 | 1,088,280 |
| Adjusted $R^2$ | 0.393 | 0.441 | 0.463 | 0.393 | 0.440 | 0.460 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes | No | No | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. The vegetarian taboo is restricted to abstention of red meat and chicken (excluding fish and eggs). In columns 1-3, status is measured by local returns to the national occupational mix of each religion. In columns 4-6, status is measured by national returns to the initial local occupational mix of each religion. Columns 1 and 4 include the baseline fixed effects, columns 2 and 5 add the fixed effects for cross-sectional identification and columns 3 and 6 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table G.3: Costs, Price Elasticities and Identity, Ovo-Pesco Vegetarianism

| | LHS Variable: Abstain from Consuming Good $i$ | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | Baseline | | | Cross-section | | | Panel | | |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
| taboo$_i$=1 | 0.166*** | 0.185*** | 0.202*** | | | | | | |
| | (0.00244) | (0.0133) | (0.0118) | | | | | | |
| ln p$_i$ | 0.0139*** | 0.0297*** | 0.0260*** | 0.00608** | 0.0492*** | 0.0489*** | 0.00382 | 0.0189*** | 0.0188*** |
| | (0.00287) | (0.00369) | (0.00355) | (0.00263) | (0.00513) | (0.00509) | (0.00261) | (0.00433) | (0.00432) |
| sum ln p$_j$ | -0.00112 | -0.00477** | 0.0174*** | -0.00155 | -0.00776*** | 0.000441 | -0.00183 | -0.00435** | 0.000562 |
| | (0.00189) | (0.00220) | (0.00214) | (0.00174) | (0.00280) | (0.00341) | (0.00172) | (0.00204) | (0.00239) |
| taboo$_i$=1 x ln p$_i$ | | -0.0200*** | -0.0194*** | | -0.0536*** | -0.0533*** | | -0.0185*** | -0.0184*** |
| | | (0.00268) | (0.00255) | | (0.00477) | (0.00472) | | (0.00367) | (0.00365) |
| taboo$_i$=1 x sum ln p$_j$ | | 0.00487*** | -0.0194*** | | 0.00804*** | -0.00389 | | 0.00325*** | -0.000696 |
| | | (0.00134) | (0.00129) | | (0.00252) | (0.00386) | | (0.00123) | (0.00186) |
| sum (ln p$_j$ x taboo$_j$) | | | -0.0542*** | | | -0.0166*** | | | -0.0109*** |
| | | | (0.00134) | | | (0.00571) | | | (0.00351) |
| taboo$_i$=1 x sum (ln p$_j$ x taboo$_j$) | | | 0.0573*** | | | 0.0207*** | | | 0.00993*** |
| | | | (0.00136) | | | (0.00637) | | | (0.00355) |
| Observations | 1,115,640 | 1,115,640 | 1,115,640 | 1,115,292 | 1,115,292 | 1,115,292 | 1,114,116 | 1,114,116 | 1,114,116 |
| Adjusted $R^2$ | 0.390 | 0.390 | 0.406 | 0.441 | 0.441 | 0.441 | 0.463 | 0.463 | 0.463 |
| log prices and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | No | No | Yes | Yes | Yes | No | No | No |
| religion*state*product*district*quarter | No | No | No | No | No | No | Yes | Yes | Yes |

*Notes:* Dependent variable is an indicator for abstaining from good $i$. Taboo is an indicator equal to 1 if the good is considered a taboo for the religion of the household. The vegetarian taboo is restricted to abstention of red meat and chicken (excluding fish and eggs). Columns 1, 4 and 7 include own and cross-price elasticities. Columns 2, 5 and 8 add the interaction between taboo and own and cross-price elasticities. Columns 3, 6 and 9 allow cross-price elasticities to differ depending on whether both goods are taboos. Columns 1-3 include the baseline fixed effects, columns 4-6 add the fixed effects for cross-sectional identification and columns 7-9 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * p $<$ 0.10, ** p $<$ 0.05, *** p $<$ 0.01.

# H Linear Approximation of Identity Choice

Table H.1: Linear Approximation of Identity Choice with Cost, Status and Conflict, Not Restricting Symmetry of Religious and Ethnic Identities

| | LHS Variable: Share Spent on Good $i$ | | |
|---|---|---|---|
| | (1) Baseline | (2) Cross-section | (3) Panel |
| $\overline{x_{ir}} \times (cost_r - cost_s)$ | 0.0836* | -0.340*** | -0.388*** |
| | (0.0479) | (0.0947) | (0.0980) |
| $\overline{x_{is}} \times (cost_r - cost_s)$ | 0.0410 | 0.586*** | 0.625*** |
| | (0.0586) | (0.0935) | (0.0981) |
| $\overline{x_{ir}} \times (status_r - status_s)$ | 0.311*** | 0.152*** | 0.0486 |
| | (0.0235) | (0.0239) | (0.0594) |
| $\overline{x_{is}} \times (status_r - status_s)$ | -0.492*** | -0.249*** | -0.249*** |
| | (0.0268) | (0.0279) | (0.0653) |
| $\overline{x_{ir}} \times conflict_r \ +/- \ 6\,months$ | 0.586*** | 0.0869** | 0.219** |
| | (0.0429) | (0.0362) | (0.0971) |
| $\overline{x_{is}} \times conflict_r \ +/- \ 6\,months$ | -0.408*** | -0.147** | -0.592** |
| | (0.0650) | (0.0647) | (0.275) |
| Observations | 32,523,464 | 32,515,776 | 32,435,920 |
| Adjusted $R^2$ | 0.766 | 0.772 | 0.780 |
| log price and total expenditure controls | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes |

*Notes:* Dependent variable is the share spent on good $i$ in total food expenditure. $\overline{x_{ir}}$ and $\overline{x_{is}}$ are, respectively, the prototypical religious and ethnic budget share spent on good $i$. $cost_r - cost_s$ is the difference in religious and ethnic Stone price indexes leaving out the cost of good $i$. $status_r - status_s$ is the difference between religious and ethnic status measured by national returns to the initial local occupational mix of religion and ethnicity. $conflict_r +/- 6\,months$ is an indicator for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

Table H.2: Linear Approximation of Identity Choice with Cost, Status and Conflict, by Religion

| | LHS Variable: Share Spent on Good $i$ | | |
|---|---|---|---|
| | (1) Baseline | (2) Cross-section | (3) Panel |
| Hindu SC $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (cost_r - cost_s)$ | 0.201*** | -0.631*** | -0.656*** |
| | (0.0557) | (0.134) | (0.125) |
| Hindu UC $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (cost_r - cost_s)$ | -0.0905 | -0.687*** | -0.692*** |
| | (0.0582) | (0.121) | (0.119) |
| Muslim $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (cost_r - cost_s)$ | 0.304*** | -0.526*** | -0.792*** |
| | (0.0733) | (0.186) | (0.167) |
| Christian $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (cost_r - cost_s)$ | -0.121 | -0.696 | -0.359 |
| | (0.213) | (0.452) | (0.369) |
| Hindu SC $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (status_r - status_s)$ | -0.0445 | 0.0388 | -0.147 |
| | (0.0436) | (0.0436) | (0.103) |
| Hindu UC $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (status_r - status_s)$ | 1.576*** | 0.839*** | 1.261*** |
| | (0.0763) | (0.0891) | (0.268) |
| Muslim $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (status_r - status_s)$ | 0.356*** | 0.142*** | 0.342** |
| | (0.0576) | (0.0475) | (0.138) |
| Christian $\times(\overline{x_{ir}} - \overline{x_{is}}) \times (status_r - status_s)$ | 0.202* | 0.208** | 0.673*** |
| | (0.104) | (0.0846) | (0.258) |
| Hindu SC $\times(\overline{x_{ir}} - \overline{x_{is}}) conflict_r \ +/- \ 6\, months$ | 0.489*** | 0.0960*** | 0.236** |
| | (0.0510) | (0.0364) | (0.109) |
| Hindu UC $\times(\overline{x_{ir}} - \overline{x_{is}}) conflict_r \ +/- \ 6\, months$ | 0.533*** | 0.112** | 0.280** |
| | (0.0579) | (0.0441) | (0.132) |
| Muslim $\times(\overline{x_{ir}} - \overline{x_{is}}) conflict_r \ +/- \ 6\, months$ | 0.591*** | 0.120*** | 0.377*** |
| | (0.0520) | (0.0423) | (0.108) |
| Christian $\times(\overline{x_{ir}} - \overline{x_{is}}) conflict_r \ +/- \ 6\, months$ | 0 | 0 | 0 |
| | (.) | (.) | (.) |
| Observations | 32,523,464 | 32,515,776 | 32,435,920 |
| Adjusted $R^2$ | 0.766 | 0.772 | 0.780 |
| log prices and total expenditure controls | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes |

*Notes:* Dependent variable is the share spent on good $i$ in total food expenditure. $\overline{x_{ir}} - \overline{x_{is}}$ is the difference between prototypical religious and ethnic budget share spent on good $i$. $cost_r - cost_s$ is the difference in religious and ethnic Stone price indexes leaving out the cost of good $i$. $status_r - status_s$ is the difference between religious and ethnic status measured by national returns to the initial local occupational mix of religion and ethnicity. $conflict_r + / - 6\, months$ is an indicator for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed. All differences are interacted with the religion of the household: Hindu scheduled caste (SC), Hindu upper caste (UC), Muslim or Christian. Column 1 includes the baseline fixed effects, column 2 adds the fixed effects for cross-sectional identification and column 3 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * p < 0.10, ** p < 0.05, *** p < 0.01.

Table H.3: Linear Approximation of Identity Choice with Cost, Status and Conflict, Including Cross-Price Effects

| | (1) Baseline | (2) Cross-section | (3) Panel | (4) Baseline | (5) Cross-section | (6) Panel |
|---|---|---|---|---|---|---|
| $(\overline{x_{ir}} - \overline{x_{is}}) \times (cost_r - cost_s)$ | -0.00542 | -0.698*** | -0.769*** | 0.0342 | -0.640*** | -0.707*** |
| | (0.0610) | (0.108) | (0.115) | (0.0600) | (0.107) | (0.114) |
| $(\overline{x_{ir}} - \overline{x_{is}}) \times (status_r - status_s)$ | 0.478*** | 0.237*** | 0.233*** | 0.475*** | 0.237*** | 0.230*** |
| | (0.0302) | (0.0321) | (0.0743) | (0.0301) | (0.0321) | (0.0741) |
| $(\overline{x_{ir}} - \overline{x_{is}}) \times conflict_r \ +/- \ 6\,months$ | 0.566*** | 0.0932** | 0.306** | 0.563*** | 0.0931** | 0.297** |
| | (0.0522) | (0.0453) | (0.122) | (0.0522) | (0.0452) | (0.121) |
| Observations | 16,258,355 | 16,249,006 | 16,137,953 | 16,126,647 | 16,117,367 | 16,007,214 |
| Adjusted $R^2$ | 0.768 | 0.775 | 0.784 | 0.770 | 0.776 | 0.785 |
| log price and total expenditure controls | Yes | Yes | Yes | Yes | Yes | Yes |
| cross-price effects | No | No | No | Yes | Yes | Yes |
| district*product*round*quarter | Yes | Yes | Yes | Yes | Yes | Yes |
| religion*state*product*round*quarter | No | Yes | No | No | Yes | No |
| religion*state*product*district*quarter | No | No | Yes | No | No | Yes |

*Notes:* Dependent variable is the share spent on good $i$ in total food expenditure. $\overline{x_{ir}} - \overline{x_{is}}$ is the difference between prototypical religious and ethnic budget share spent on good $i$. $cost_r - cost_s$ is the difference in religious and ethnic Stone price indexes leaving out the cost of good $i$. $status_r - status_s$ is the difference between religious and ethnic status measured by national returns to the initial local occupational mix of religion and ethnicity. $conflict_r +/- 6\,months$ is an indicator for at least one occurrence of Hindu-Muslim conflict in the district in the six months before or after the household is surveyed. For computational feasibility, the table is based on a random 50 percent subsample at the religion-district-time level. Columns 4-6 include cross-price terms with respect to a Stone price aggregator of thirteen food product groups designated in the NSS product classification (e.g. cereals, fruits etc.). Columns 1 and 4 include the baseline fixed effects, columns 2 and 5 add the fixed effects for cross-sectional identification and columns 3 and 6 for panel identification. Robust standard errors clustered at religion-district-round-quarter in parentheses. Regressions weighted by survey population weights. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.

# I Counterfactuals

Figure I.1: Population Changing Identity by Religion, 1987-2000

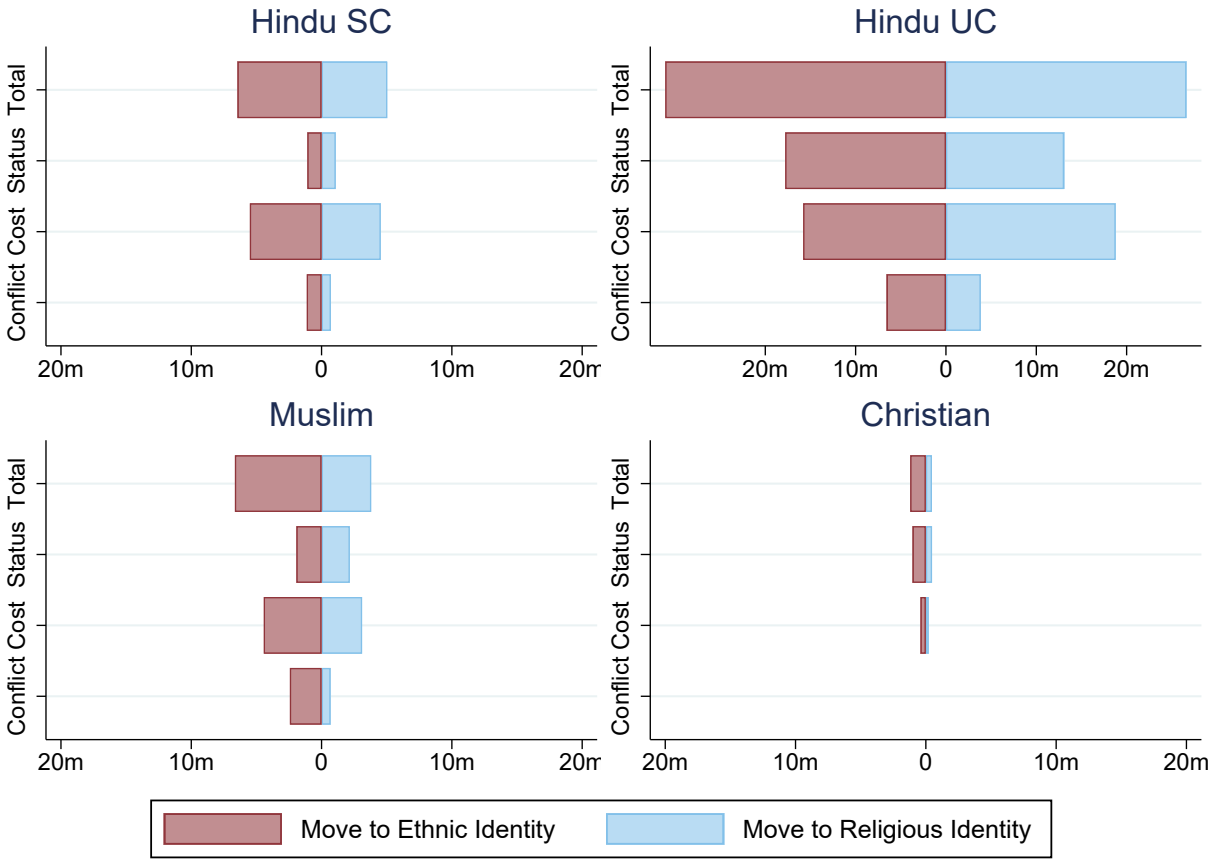


Figure I.2: Realized Compensating Variation Gains from Identity Changes, 1987-2000

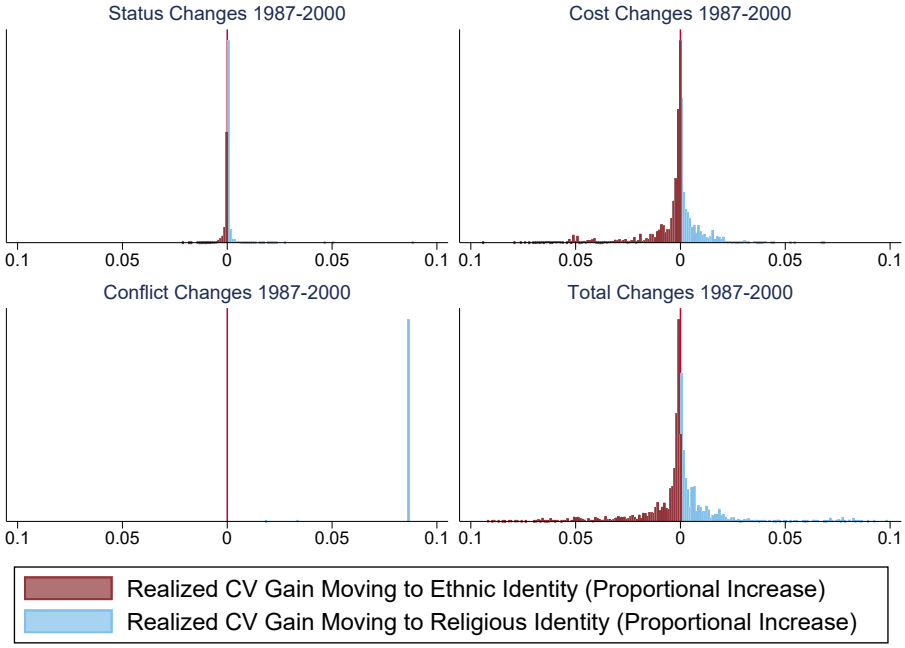



Figure I.3: Potential Compensating Variation Gains from Identity Changes, 1987-2000