In Le suicide, Émile Durkheim (1897) presented aggregate indicators suggesting that Protestantism was a leading correlate of suicide incidence. We extend the economic theory of suicide to account for an effect of Protestant vs. Catholic denomination, modeling differences in the integration of the religious community, views about the impact of man on God’s grace, the possibility of confessing non-suicide sins, and the impossibility of confessing the sin of suicide. We test the economic theory of religion-specific suicide rates using a unique new dataset capturing the micro-regional variation across 452 counties in 19th-century Prussia. Prussia had substantial denominational variation within a common institutional framework and provides county-level census data on suicide, religion, and covariates at a time when religiousness was still pervasive. Empirical identification is hampered by the possibility that individuals with differing proneness to commit suicide might self-select into religious groups. To identify exogenous variation in religious denomination, we exploit the fact that Protestantism tended to spread across Prussia in geographically concentric circles around Luther’s city of Wittenberg. Using distance to Wittenberg as an instrument for Protestantism, we find that Protestantism had indeed a significant causal positive effect on suicide both in 1816-21 and in 1869-71.