## Statistical Appendix

June 29, 2016

## 1 Data Sources - ESS

European Social Survey Cumulative File Rounds 1-6:

• Documentation: The ESS Core Scientific Team (CST), ESS1-6, European Social Survey Cumulative File Rounds 1-6, Study Documentation

## 2 Variable Definitions - ESS

- hapsat= the simple average of happy and stflife. The ESS variable happy is labeled by ESS as "How happy are you" with the following description "All rounds: Taking all things together, how happy would you say you are?" Scale in the raw data: 11 steps from 0-10 in the raw data. The ESS variable stflife is labeled by ESS as "How satisfied with life as a whole" and described in the codebook as "All rounds: All things considered, how satisfied are you with your life as a whole nowadays? Please answer using this card, where 0 means extremely dissatisfied and 10 means extremely satisfied." Scale in the raw data: 11 steps from 0-10 in the raw data.
- Variable name "ppltrst". Labeled as "Most people can be trusted or you can't be too careful". It is the response to the question "Using this card, generally speaking, would you say that most people can be trusted, or that you can't be too careful in dealing with people? Please tell me on a score of 0 to 10, where 0 means you can't be too careful and 10 means that most people can be trusted." Range in data used for the analysis: 0-10.
- Variable name "trstplc". Labeled as "Trust in the police". It is the response to the question "Using this card, please tell me on a score of 0-10 how much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust. ..... the police?". Range in data used for the analysis: 0-10.
- Variable name "trstlgl". Labeled as "Trust in the legal system". It is the response to the question "Using this card, please tell me on a score of 0-10 how

much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust. ... the legal system?". Range in data used for the analysis: 0-10.

- Variable name "trstprl". Labeled as "Trust in country's parliament". It is the response to the question "Using this card, please tell me on a score of 0-10 how much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust. ... [country]'s parliament?". Range in data used for the analysis: 0-10.
- Variable name "trstplt". Labeled as "Trust in politicians". It is the response to the question "Using this card, please tell me on a score of 0-10 how much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust. Firstly. ... politicians?". Range in data used for the analysis: 0-10.
- trustav=(ppltrst+ trstplc)/2. The average of "Most people can be trusted or you can't be too careful" and "Trust in the police".
- Variable name "aesfdrk". Labeled as "Feeling of safety of walking alone in local area after dark". Value Label "1 Very safe; 2 Safe; 3 Unsafe; 4 Very unsafe; 7 Refusal; 8 Don't know; 9 No answer". Range in data used for the analysis: 1-4.
- Variable name "sclmeet". Labled as "How often socially meet with friends, relatives or colleagues". It is the response to the question "Using this card, how often do you meet socially with friends, relatives or work colleagues? 1 Never; 2 Less than once a month; 3 Once a month; 4 Several times a month; 5 Once a week; 6 Several times a week; 7 Every day; 77 Refusal; 88 Don't know; 99 No answer?". Range in data used for the analysis: 1-7.
- agea. Labeled as "Age of respondent, calculated". Range in data used for the analysis: 13-123.
- Variable name "dscrgrp". Labeled as "Member of a group discriminated against in this country". It is the response to the question "Would you describe yourself as being a member of a group that is discriminated against in this country?". We recode the variable into 0 or 1 with 0 indicating "No" and 1 indicating "Yes". Range in data used for the analysis: 0 or 1.
- agesq100: agesq100=agea squared/100
- Variable name "health". Labeled as "Subjective general health". It is the response to the question "How is your health in general? Would you say it is ...1 Very good; 2 Good; 3 Fair; 4 Bad; 5 Very bad." Range in data used for the analysis: 1-5.
- Variable name "uempla". Labeled by ESS as "Doing last 7 days: unemployed, actively looking for job". It is the response to the question "Using this card,

which of these descriptions applies to what you have been doing for the last 7 days? Unemployed and actively looking for a job". Scale in the raw data: 0 or 1.

- Household income. ESS 4-6 use a 10-category variable (namely hinctnta) to report respondents' income. ESS 1-3 uses a 12-category variable (namely hinctnt).
  - Current approach: Categorical income. A total of 10+12+2=24 0-or-1 variables are created to combine the income information in ESS 1-3 and ESS 4-6. These 24 dummy variables are: "Decile 1 in ESS 4-6", "Decile 2 in ESS 4-6", "Decile 10 in ESS 4-6", "Missing income in ESS 4-6", "Category 1 in ESS 1-3", "Category 2 in ESS 1-3", ..., "Category 12 in ESS 1-3", "Missing income in ESS 1-3", respectively. The regressions then use "Decile 5 in ESS 4-6" as the omitted group, and estimate categorical effects for each of the 23 dummy variables. The regression reports present 10 estimates, respectively the coefficients on the dummy indicators of "Decile 1 in ESS 4-6, ..., Decile 4 in ESS 4-6, Decile 6 in ESS 4-6, ..., Decile 10 in ESS 4-6, missing income in ESS 4-6". The estimated categorical effects for the ESS 1-3 income variables are not shown. But they are available upon request.
- Weighting variable used in regression. "pspwght" or "POST-STRATIFICATION WEIGHTS". According to the ESS, "[t]he purpose of the post-stratification weights (PSPWGHT) is to reduce sampling error and non-response bias, using auxiliary information. The ESS post-stratification weights have been constructed using information about age, gender, education and region. The ESS post-stratification weights also adjust for unequal selection probabilities (design weights)."
- Data imported from outside ESS. Variable name "lngdp", or "Logarithm of per-capita GDP, PPP". The statistics of GDP per capita (variable name gdp) in purchasing power parity (PPP) at constant 2011 international dollar prices are from the December 22, 2015 release of the World Development Indicators (WDI).
- Data imported from outside ESS. Healthy Life Expectancy (HLE). The time series of healthy life expectancy at birth are calculated by the authors based on data from the World Health Organization (WHO) and the World Development Indicators (WDI). The challenge is that the healthy life expectancy, unlike the simple life expectancy, is not widely available as time series. We use WDI's non-health adjusted life expectancy, which is available as time series up to the year 2013, as the basis of our calculation. Using country-specific ratios of healthy life expectancy to total life expectancy in 2012, available from the WHO, we adjust the time series of total life expectancy to healthy life expectancy by simple multiplication, assuming that the ratio remains constant within each country over the sample period. Once we have the data, we use intrapolation

and extrapolation to fill in the missing values (when necessary) and to extend the period to 2015.

Table 1: Summary statistics - ESS sample, 2002 to 2012

Variable	Mean	Std. Dev.	Min.	Max.	
hapsat=(happy+stflife)/2	6.955	2.046	0	10	288104
most people can be trusted or you can't be too careful	4.914	2.496	0	10	290416
Binary social trust: ppltrst> =7	0.307	0.461	0	1	290416
trust in the police	5.767	2.672	0	10	287250
trust in the legal system	4.987	2.716	0	10	282770
trust in country's parliament	4.32	2.604	0	10	282534
trust in politicians	3.456	2.397	0	10	284642
age of respondent, calculated	47.581	18.556	13	123	290258
agesq100=agea squared/100	26.083	18.491	1.69	151.29	290258
trustav=(ppltrst+ trstplc)/2	5.346	2.075	0	10	286285
feeling of safety of walking alone in local area after dark	2.056	0.814	1	4	288043
how often socially meet with friends, relatives or colleagues	4.892	1.613	1	7	290293
doing last 7 days: unemployed, actively looking for job		0.207	0	1	291686
subjective general health	2.248	0.941	1	5	291229
member of a group discriminated against in this country	0.067	0.249	0	1	287137
GDP per capita, PPP (constant 2011 international dollar)	33835.159	13055.131	7022.007	86168.448	291686

Table 2: Correlation Coefficients - ESS Individual-Level Data											
Variables	hapsat	happy	stflife	ppltrst	binarytrst	trstplc	trstlgl	trstprl	trstplt		
hapsat	1.000										
happy	0.913	1.000									
stflife	0.934	0.707	1.000								
ppltrst	0.309	0.270	0.299	1.000							
binarytrst	0.249	0.217	0.241	0.762	1.000						
trstplc	0.331	0.281	0.327	0.292	0.244	1.000					
trstlgl	0.320	0.268	0.320	0.324	0.274	0.670	1.000				
trstprl	0.304	0.252	0.305	0.323	0.272	0.521	0.651	1.000			
trstplt	0.292	0.241	0.295	0.336	0.281	0.494	0.582	0.726	1.000		

Table 3: Summary statistics - Gallup World Poll Individual-Level Data, 2005-2015

Variable	Mean	Std. Dev.	Min.	Max.	N
wp16 life today	5.499	2.257	0	10	1523085
wp9039 general trust	0.239	0.426	0	1	195169
wp112 whether have confidence in the local police force	0.646	0.478	0	1	1174023
WP138: confidence in the judicial system and courts?	0.466	0.499	0	1	1199573
WP139 confidence in the national government?	0.47	0.499	0	1	1205183
WP144 confidence in the honesty of elections?	0.443	0.497	0	1	1186741
wp145 corruption in business	0.76	0.427	0	1	1172034
wp27 count on to help	0.808	0.394	0	1	1383889
Age	40.804	17.381	13	101	1542625
Age squared divided by 100	19.671	16.057	1.69	102.01	1542625
Log of (1+annual household income in international dollars)	8.949	1.539	0	18.065	1141361
Logarithm of per-capita GDP, PPP	9.252	1.161	6.355	11.806	1505800
Unemployed	0.062	0.242	0	1	1121595
wp23 health problems	0.244	0.429	0	1	1422900
Foreign born indicator	0.057	0.231	0	1	1336419

Table 4: Correlation Coefficients - Gallup World Poll Individual-Level Data

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Variables	ladder	trust	confidencePolice	confjudicial	confnatgov	confelect	corruptBusiness		
ladder	1.000								
trust	0.069	1.000							
confidencePolice	0.096	0.157	1.000						
confjudicial	0.089	0.120	0.309	1.000					
confnatgov	0.056	0.105	0.277	0.463	1.000				
confelect	0.134	0.134	0.256	0.376	0.407	1.000			
corruptBusiness	-0.130	-0.143	-0.140	-0.183	-0.176	-0.215	1.000		

Table 5: Summary Statistics from the natoinal panel - From ESS and GWP  $\,$ 

Variable	Mean	Std. Dev.	Min.	Max.	
hapsat=(happy+stflife)/2	7.041	0.85	4.93	8.48	$\frac{1}{152}$
how happy are you	7.218	0.726	5.41	8.449	152
how satisfied with life as a whole	6.859	0.120	4.22	8.58	152
most people can be trusted or you can't be too careful	4.939	0.961	2.27	6.95	152
Binary social trust: ppltrst> =7	0.31	0.361 $0.158$	0.09	0.690	152
Standard deviation of social trust	2.284	0.138 $0.223$	1.77	2.81	$152 \\ 152$
	5.778	1.24	2.04	8.09	152 $152$
trust in the police					
trust in the legal system	4.995	1.269	1.9	7.640	152
trust in country's parliament	4.36	1.165	1.67	6.36	152
trust in politicians	3.491	1.052	1.39	5.53	152
trustav=(ppltrst+ trstplc)/2	5.36	1.028	3.18	7.46	152
feeling of safety of walking alone in local area after dark	2.029	0.247	1.55	2.6	152
how often socially meet with friends, relatives or colleagues	4.94	0.512	3.43	6.22	152
Life Ladder	5.437	1.119	2.69	8.02	1275
wp9039 general trust	0.226	0.119	0.07	0.64	180
wp112 whether have confidence in the local police force	0.643	0.158	0.19	0.99	1166
WP138: confidence in judicial system/courts?	0.461	0.174	0.04	0.97	1108
Confidence in national government	0.465	0.178	0.07	0.98	1100
WP144 confidence in the honesty of elections?	0.442	0.19	0.09	0.940	1107
wp145 corruption in business	0.754	0.183	0.05	0.99	1207
Social support	0.811	0.118	0.29	0.99	1267
Healthy life expectancy at birth	60.916	8.802	35.28	76.23	1841
Freedom to make life choices	0.72	0.147	0.26	0.98	1248
Generosity	0	0.161	-0.33	0.54	1190
Perceptions of corruption	0.757	0.186	0.04	0.98	1207
GDP per capita - PPP	18038.959	19637.896	535.42	134974.125	1798
Democratic Quality	-0.174	0.898	-2.71	1.65	1620
Delivery Quality	-0.063	0.981	-2.43	2.2	1622

Table 6: Regressions using ESS's Individual Level Data, with Country Fixed Effects and Year Fixed Effects

	All (1)	OtherTrust (2)	BinaryTrust	Interactiv (4)
most people can be trusted or you can't be too careful	0.11 (0.005)***	0.079	(3)	(4)
Binary social trust: ppltrst>= 7	(41444)	(0.00.5)	0.445	0.327
trust in the police		0.084	(0.02.1)	(0.0.7)
trust in the legal system		0.019 (0.005)***		
trust in country's parliament		0.026 (0.005)***		
trust in politicians		0.023 (0.005)***		
feeling of safety of walking alone in local area after dark	119 (0.015)***	097 (0.013)***	132 (0.015)***	131 (0.015)***
member of a group discriminated against in this country	600 (0.043)***	502 (0.042)***	622 (0.044)***	683 (0.039)***
interdscrgrp				0.258 (0.043)***
subjective general health	575 (0.02)***	547 (0.019)***	586 (0.02)***	636 (0.019)***
interhealth				0.175 (0.018)***
doing last 7 days: unemployed, actively looking for job	799 (0.043)***	754 (0.039)***	813 (0.044)***	842 (0.048)***
interuempla				0.116 (0.059)**
how often socially meet with friends, relatives or colleagues	$0.148 \atop (0.007)***$	0.145 (0.007)***	0.152 (0.007)***	0.165 (0.009)***
intersclmeet				053 (0.01)***
age of respondent, calculated	030 (0.003)***	027 (0.003)***	031 (0.003)***	031 (0.003)***
agesq $100$ =agea squared $/100$	0.038 (0.003)***	0.033 (0.003)***	0.039 (0.003)***	0.039 (0.003)***
Decile 1 compared to decile 5	633 (0.059)***	618 (0.054)***	659 (0.059)***	649 (0.059)***
Decile 2 compared to decile 5	310 (0.031)***	296 (0.031)***	325 (0.032)***	321 (0.031)***
Decile 3 compared to decile 5	171 (0.029)***	158 (0.03)***	177 (0.03)***	175 (0.03)***
Decile 4 compared to decile 5	071 (0.025)***	071 (0.027)***	072 (0.025)***	071 (0.025)***
Decile 6 compared to decile 5	0.137 $(0.021)****$	0.126 (0.021)***	0.137 (0.022)***	0.135 (0.021)***
Decile 7 compared to decile 5	$0.171 \atop (0.02)***$	0.163 (0.021)***	0.174 (0.019)***	0.173 (0.019)***
Decile 8 compared to decile 5	0.233 (0.03)***	0.212 (0.029)***	0.236 (0.029)***	0.24 (0.029)***
Decile 9 compared to decile 5	0.343 (0.033)***	0.309 (0.03)***	0.347 (0.033)***	0.351 (0.033)***
Decile 10 compared to decile 5	0.439 (0.054)***	0.411 (0.051)***	0.44 (0.053)***	0.447 (0.052)***
Missing income	0.085 (0.036)**	0.087 (0.036)**	0.072 (0.036)**	0.074 (0.036)**
Obs. e(N-clust) $R^2$	277619 32 0.322	263286 32 0.342	277619 32 0.316	277619 32 0.318

Notes: 1). Standard errors in parentheses. \*, \*\*, and \*\*\* indicate statistical significance at 10 percent, 5 percent and 1 percent levels. 2). All standard errors are cluster-adjusted at the country level. The row "e(N-clust)" shows the number of countries (also clusters) in the sample.

Table 7: Regressions using GWP's Individual Level Data, with Country Fixed Effects and Year Fixed Effects

	SocTrst	OtherTrust	ESSsubset1	ESSsubset2
	(1)	(2)	(3)	(4)
wp9039 general trust	0.252 (0.028)***	0.192 (0.032)***	0.364 (0.042)***	0.282 (0.046)***
wp112 whether have confidence in the local police force		0.132 (0.023)***		0.18 (0.047)***
WP138: confidence in the judicial system and courts?		0.099 (0.027)***		0.11 (0.041)***
WP139 confidence in the national government?		0.094 (0.034)***		0.185 (0.048)***
WP144 confidence in the honesty of elections?		0.079 (0.026)***		0.129 (0.036)***
wp145 corruption in business		118 (0.033)***		100 (0.073)
wp27 count on to help	$\underset{(0.035)^{***}}{0.721}$	0.647 $(0.039)****$	0.915 (0.055)***	0.87 (0.071)***
wp23 health problems	417 (0.032)***	401 (0.037)***	681 (0.049)***	670 (0.047)***
Foreign born indicator	154 (0.044)***	132 (0.055)**	242 (0.071)***	256 (0.081)***
Age	033 (0.004)***	037 (0.005)***	039 (0.006)***	047 (0.008)***
Age squared divided by 100	$0.027$ $(0.005)^{***}$	$0.031$ $(0.005)^{***}$	0.031 (0.006)***	0.04 (0.007)***
${\it Log~of~(1+annual~household~income~in~international~dollars)}$	$\underset{(0.022)^{***}}{0.31}$	0.312 $(0.029)***$	$0.314$ $(0.05)^{***}$	0.316 (0.057)***
Obs.	144403	99436	26438	18805
e(N-clust)	112	96	30	28
$R^2$	0.289	0.299	= 0.35	0.333

Notes: 1). Standard errors in parentheses. \*, \*\*, and \*\*\* indicate statistical significance at 10 percent, 5 percent and 1 percent levels. 2). All standard errors are cluster-adjusted at the country level. The row "e(N-clust)" shows the number of countries (also clusters) in the sample.

Table 8: List of countries in regression column heading ESSsubset1

Country	Country code in GWP	Number of observations
Austria	89	737
Belgium	16	342
Bulgaria	99	1503
Croatia	109	2236
Cyprus	111	388
Czech Republic	21	1500
Denmark	25	1735
Estonia	119	414
Finland	121	907
France	13	747
Germany	14	681
Greece	24	766
Hungary	20	859
Ireland	132	352
Israel	38	792
Italy	18	364
Lithuania	143	357
Luxembourg	144	791
Netherlands	15	686
Poland	19	1375
Portugal	166	1108
Russia	76	1498
Slovakia	175	779
Slovenia	176	426
Spain	17	780
Sweden	23	1516
Switzerland	184	693
Turkey	8	747
Ukraine	77	682
United Kingdom	12	677

Table 9: Regressions using Data of Yearly Panel by Country, from ESS. Note: all regressions include year fixed effects. Columns 5 to 8 include country fixed effects as well

	Basic1	Basic2	More1	More2	FEff1	FEff2	FEff3	FEff4
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
most people can be trusted or you can't be too careful	0.424 (0.07)***		0.279 (0.074)***	0.181 (0.08)**	0.458 $(0.151)****$		0.389 (0.184)**	0.349 (0.181)*
Binary social trust: ppltrst>= 7		2.534 $(0.34)****$				$\underset{(0.779)****}{2.367}$		
trust in the police			0.052 $(0.125)$	0.06 $(0.082)$			0.063 $(0.094)$	0.031 (0.096)
trust in the legal system			034 (0.122)	091 (0.079)			233 (0.11)**	256 (0.097)***
trust in country's parliament			0.114 $(0.13)$	$0.015 \atop (0.131)$			$0.154$ $_{(0.145)}$	0.113 $(0.13)$
trust in politicians			$0.131$ $_{(0.114)}$	$0.237$ $(0.125)^*$			$0.096 \atop (0.18)$	$0.162$ $_{(0.162)}$
feeling of safety of walking alone in local area after dark				-1.112 (0.266)***				455 (0.301)
how often socially meet with friends, relatives or colleagues				053 (0.126)				0.202 (0.187)
Log GDP per capita	0.545 (0.133)***	$0.558 \atop (0.154)^{***}$	0.277 (0.16)*	0.285 (0.15)*	$\underset{(0.438)^{***}}{1.717}$	$1.733 \atop (0.406)^{***}$	$\underset{(0.44)^{****}}{1.401}$	1.266 (0.437)***
Healthy life expectancy at birth	0.083 (0.021)***	0.093	0.085 (0.022)***	0.059 (0.02)***	035 (0.073)	036 (0.081)	041 (0.075)	049 (0.073)
Obs.	152	152	152	152	152	152	152	152
e(N-clust)	32	32	32	32	32	32	32	32
e(r2-a)	0.827	0.836	0.852	0.893	0.366	0.32	0.431	0.449
<u>e(r2-w)</u>					0.399	0.356	0.477	0.5

Notes: 1). Standard errors in parentheses. \*, \*\*, and \*\*\* indicate statistical significance at 10 percent, 5 percent and 1 percent levels. 2). All standard errors are cluster-adjusted at the country level. The row "e(N-clust)" shows the number of countries (also clusters) in the sample.

Table 10: Regressions using Data of Yearly Panel by Country, or Collapsed Cross Section by Country, from GWP. Note: Columns 1-5 are pooled regressions with year fixed effects. Columns 6 to 9 are from collapsed cross sectional data. Also note that though the information is collapsed from the period 2009 to 2015, the information on trust is mostly from 2009

	WHR2016	Pooled2	Pooled3	Pooled4	Pooled5	Xsect1	Xsect2	Xsect3	Xsect4
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
wp9039 general trust		1.041 (0.708)	1.183 (0.674)*	0.536 (0.593)	0.016 (0.685)	$1.491 \atop (0.47)***$	$\underset{(0.507)****}{1.501}$	1.075 (0.446)**	0.54 $(0.502)$
WP138: confidence in judicial system/courts?			479 (0.659)		925 (0.645)		474 (0.666)		395 (0.6)
Confidence in national government			183 (0.62)		663 (0.586)		166 (0.549)		877 (0.49)*
WP144 confidence in the honesty of elections?			0.918 (0.806)		0.526 (0.765)		1.073 (0.776)		071 (0.79)
Log GDP per capita	0.338 (0.059)***	0.449 (0.094)***	0.33 $(0.117)****$	0.217 (0.088)**	0.224 (0.097)**	$\underset{(0.072)****}{0.518}$	$\underset{(0.092)****}{0.413}$	$0.334 \atop (0.075)***$	$0.306\atop (0.077)***$
Healthy life expectancy at birth	0.029 (0.008)***	0.034 (0.014)**	0.043 (0.017)**	0.04 (0.013)***	0.032 (0.014)**	$\underset{(0.012)****}{0.031}$	0.035	$\underset{(0.011)****}{0.032}$	0.027 (0.011)**
Social support	2.334 (0.429)***			2.270 (0.764)***	1.796 (1.001)*			2.029 (0.617)***	1.439 (0.76)*
Freedom to make life choices	1.056 (0.319)***			0.876 $(0.54)$	1.590 (0.833)*			1.410 (0.494)***	2.236 (0.612)***
Generosity	0.82			0.611 $(0.5)$	0.859 (0.502)*			0.544 $(0.412)$	0.696 (0.387)*
Perceptions of corruption	579 (0.282)**			511 (0.447)	-1.024 (0.546)*			006 (0.358)	857 (0.493)*
Obs.	1118	179	139	174	138	128	113	126	113
e(N-clust)	156	128	105	124	104				
e(r2-a) e(r2-w)	0.741	0.508	0.543	0.618	0.631	0.673	0.662	0.755	0.758

Notes: 1). Standard errors in parentheses. \*, \*\*, and \*\*\* indicate statistical significance at 10 percent, 5 percent and 1 percent levels. 2). If panel regressions, all standard errors are cluster-adjusted at the country level. The row "e(N-clust)" shows the number of countries (also clusters) in the sample.

Table 11. Summary Statistics of WVS

Variable	Obs.	Mean	Std. Dev.	Min	Max
Individual-level					
Satisfaction with life	499,116	6.72	2.41	1	10
Social trust	482,310	0.28	0.45	0	1
Confidence in the police	477,654	2.60	0.91	1	4
Confidence in parliament	461,952	2.31	0.90	1	4
Confidence in the government	352,597	2.39	0.94	1	4
Confidence in the political parties	348,995	2.05	0.86	1	4
Confidence in justice system	419,890	2.52	0.90	1	4
Income decile					
Decile 1	390,798	0.10	0.29	0	1
Decile 2	390,798	0.11	0.32	0	1
Decile 3	390,798	0.14	0.34	0	1
Decile 4	390,798	0.14	0.35	0	1
Decile 5	390,798	0.16	0.37	0	1
Decile 6	390,798	0.12	0.33	0	1
Decile 7	390,798	0.10	0.29	0	1
Decile 8	390,798	0.07	0.25	0	1
Decile 9	390,798	0.04	0.19	0	1
Decile 10	390,798	0.03	0.18	0	1
Female	501,145	0.51	0.50	0	1
Age	501,437	41.96	16.68	13	99
Age-squared/100	501,437	20.39	15.68	1.69	98.01
Married	505,971	0.62	0.49	0	1
Separated, divorced, or widowed	505,971	0.12	0.33	0	1
Secondary school	505,971	0.36	0.48	0	1
College	505,971	0.18	0.38	0	1
Full-time job	494,150	0.37	0.48	0	1
Part-time job	494,150	0.08	0.26	0	1
Self-employed	494,150	0.09	0.29	0	1
National-level					
Satisfaction with life	355	6.75	1.00	3.73	8.51
Social trust	356	0.29	0.16	0.03	0.76
Log GDP per capita	338	9.60	0.93	6.75	11.76
Healthy life expectancy	346	63.80	6.28	34.64	75.08

Table 12. Individual-level regressions using WVS

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Social trust	0.30***							0.21***
	(0.03)							(0.03)
Confidence in the police		0.22***					0.09***	0.12***
-		(0.02)					(0.02)	(0.02)
Confidence in parliament			0.19***				0.04***	0.03*
-			(0.02)				(0.01)	(0.02)
Confidence in the government				0.23***			0.12***	0.13***
-				(0.02)			(0.02)	(0.02)
Confidence in the political parties					0.17***		0.01	0.02
					(0.02)		(0.02)	(0.02)
Confidence in justice system						0.21***	0.07***	
, , ,						(0.01)	(0.02)	
Income decile (Ref: Decile 5)								
Decile 1	-0.88***	-0.86***	-0.86***	-0.89***	-0.90***	-0.86***	-0.88***	-0.86***
	(0.08)	(0.09)	(0.09)	(0.10)	(0.11)	(0.09)	(0.12)	(0.10)
Decile 2	-0.64***	-0.64***	-0.63***	-0.67***	-0.68***	-0.63***	-0.68***	-0.67***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.06)	(0.05)	(0.06)	(0.05)
Decile 3	-0.47***	-0.45***	-0.46***	-0.51***	-0.50***	-0.44***	-0.50***	-0.50***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)
Decile 4	-0.20***	-0.19***	-0.20***	-0.23***	-0.22***	-0.19***	-0.25***	-0.24***
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Decile 6	0.19***	0.19***	0.18***	0.23***	0.23***	0.16***	0.20***	0.23***
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Decile 7	0.37***	0.37***	0.37***	0.45***	0.45***	0.34***	0.41***	0.44***
	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)	(0.03)
Decile 8	0.48***	0.49***	0.48***	0.64***	0.63***	0.45***	0.62***	0.63***
	(0.05)	(0.05)	(0.05)	(0.06)	(0.06)	(0.05)	(0.05)	(0.06)
Decile 9	0.46***	0.46***	0.46***	0.65***	0.65***	0.41***	0.61***	0.64***
	(0.06)	(0.05)	(0.06)	(0.07)	(0.07)	(0.05)	(0.06)	(0.07)
Decile 10	0.54***	0.56***	0.55***	0.75***	0.72***	0.52***	0.73***	0.72***
	(0.06)	(0.06)	(0.06)	(0.07)	(0.07)	(0.06)	(0.07)	(0.07)
Female	0.13***	0.12***	0.14***	0.15***	0.14***	0.11***	0.12***	0.14***
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Age	-0.06***	-0.06***	-0.06***	-0.05***	-0.06***	-0.06***	-0.05***	-0.05***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.00)
Age-squared/100	0.06***	0.06***	0.06***	0.06***	0.06***	0.06***	0.06***	0.06***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.00)	(0.01)	(0.01)
Married	0.30***	0.28***	0.29***	0.26***	0.29***	0.30***	0.28***	0.27***
	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.04)	(0.03)
Separated, divorced, or widowed	-0.20***	-0.23***	-0.22***	-0.21***	-0.20***	-0.23***	-0.21***	-0.20***
	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)	(0.03)	(0.04)	(0.04)
Secondary school	0.10**	0.12***	0.11***	0.11***	0.11**	0.12***	0.13***	0.11**

	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
College	0.20***	0.25***	0.24***	0.21***	0.20***	0.25***	0.24***	0.20***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Full-time job	0.09***	0.11***	0.11***	0.11***	0.11***	0.10***	0.10***	0.10***
	(0.02)	(0.02)	(0.02)	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)
Part-time job	0.02	0.04	0.03	0.01	0.01	0.05	0.02	0.00
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)
Self-employed	0.09***	0.12***	0.12***	0.10***	0.11***	0.12***	0.11***	0.10***
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Country dummies	Y	Y	Y	Y	Y	Y	Y	Y
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y
N	355,699	350,530	338,718	255,044	252,162	300,097	189,268	224,933
Number of countries	110	108	107	98	95	104	90	94
Adjusted R-squared	0.217	0.217	0.215	0.221	0.216	0.219	0.224	0.220

Notes: Standard errors in parenthesis are cluster-adjusted at the country level. \*, \*\*, and \*\*\* indicate statistical significance at 10 percent, 5 percent and 1 percent levels respectively.

Table 13. National-level regressions using WVS

	(1)	(2)	(3)	(4)	(5)
	Full sample	OECD	non-OECD	year>=2000	year<2000
Social trust	0.81***	1.38***	-0.70	0.13	2.06***
	(0.28)	(0.27)	(0.59)	(0.32)	(0.57)
Log GDP per capita	0.59***	0.61***	0.41***	0.47***	0.78***
	(0.09)	(0.18)	(0.10)	(0.09)	(0.17)
Healthy life expectancy	0.00	-0.01	0.01	0.02	-0.03
	(0.01)	(0.02)	(0.02)	(0.01)	(0.02)
N	328	161	167	191	137
Adjusted R-squared	0.374	0.356	0.140	0.389	0.404

Notes: Robust standard errors are in parenthesis. \*, \*\*, and \*\*\* indicate statistical significance at 10 percent, 5 percent and 1 percent levels respectively.