

Appendix 1. Descriptive statistics

Table A1. Country and employment-status composition of the sample, individuals aged 25–55 (observations)

Algeria	1 537	Iraq	4 287	Libya	1 489	Tunisia	707
Bahrain	764	Jordan	2 325	Morocco	2 580	Turkey	4 305
Palestine	645	Kuwait	982	Qatar	755	Egypt	5 070
Iran	2 845	Lebanon	730	Saudi Arabia	1 023	Yemen	707
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				Full-time wage work	9 744		
				Part-time wage work	2 980		
				Self-employed	3 999		
				Retired	754		
				Housewife	9 641		
				Student	464		
				Unemployed	1 969		

Note: Authors' analysis based on the World Values Survey, waves 4–6.

Table A2. Scores for the dimensions of social capital

Type	Codes (Variables)	Definition	Score		
			0	1	2
Level of social activity	A098 (act_religion)	Active/Inactive membership in a church or religious organisation	Not a member	Inactive member	Active member
	A099 (act_sport)	Active/Inactive membership in sports or recreation	Not a member	Inactive member	Active member
	A100 (act_art_music_edu)	Active/Inactive membership in an art, music, education	Not a member	Inactive member	Active member
	A102 (act_pparty)	Active/Inactive membership in a political party	Not a member	Inactive member	Active member
	A103 (act_env)	Active/Inactive membership in an environmental organisation	Not a member	Inactive member	Active member
	A104 (act_prof)	Active/Inactive membership in a professional organisation	Not a member	Inactive member	Active member
	A105 (act_human)	Active/Inactive membership in a charitable/humanitarian organisation	Not a member	Inactive member	Active member
	A106 (act_etc)	Active/Inactive membership in any other organisation	Not a member	Inactive member	Active member
	A062 (freq_disc_friends)	How often discusses political matters with friends	Never	Occasionally	Frequently
	F028 (freq_relig_services)	How often do you attend religious services	Never practically never/Less often	Only on special holy days/Christmas/Eas/ Once a year	Once a month/Once a week/More than once a week
	A058 (freq_friends)	Spend time with friends	Not at all	Only a few times a year	Once or twice a month/Weekly
	A057 (freq_fam)	Spend time with parents or other relatives	Not at all	Only a few times a year	Once or twice a month/Weekly
	A060 (freq_org)	Spend time with people at your church, mosque, or synagogue	Not at all	Only a few times a year	Once or twice a month/Weekly
	A061 (freq_relig)	Spend time with people at sport, culture, communal organisation	Not at all	Only a few times a year	Once or twice a month/Weekly
	Network	E254B (info_friends)	Information source: Talk with friends or colleagues	Never	Less than monthly/Monthly
G020 (myself_loc_comm)		I see myself as member of my local community	Strongly disagree/Disagree	Agree	Strongly agree
G021 (myself_citizen_entr)		I see myself as citizen of the [country] nation	Strongly disagree/Disagree	Agree	Strongly agree
A218 (myself_sociable)		I see myself as someone who: is outgoing, sociable	Disagree strongly/Disagree a little	Don't know/Neither agree nor disagree	Agree a little/Agree Strongly
Trust	D001_B (trust_fam)	How much you trust: your family	Do not trust at all/Do not trust very much	Trust somewhat	Trust completely
	G007_18_B (trust_nbd)	Trust: Your neighbourhood	Do not trust at all/Do not trust very much	Trust somewhat	Trust completely
	G007_33_B (trust_personal_ppl)	Trust: People you know personally	Do not trust at all/Do not trust very much	Trust somewhat	Trust completely
	G007_34_B (trust_first_meet)	Trust: People you meet for the first time	Do not trust at all/Do not trust very much	Trust somewhat	Trust completely
	G007_35_B (trust_ppl_diff_relig)	Trust: People of another religion	Do not trust at all/Do not trust very much	Trust somewhat	Trust completely
	E069_10 (trust_tv)	Confidence: television (media)	None at all/Not very much	Quite a lot	A great deal
	E069_11 (trust_gov)	Confidence: the government	None at all/Not very much	Quite a lot	A great deal
	E069_12 (conf_pparty)	Confidence: political parties	None at all/Not very much	Quite a lot	A great deal
	E069_13 (trust_mjcomp)	Confidence: major companies	None at all/Not very much	Quite a lot	A great deal
	E069_17 (conf_justice_sys_courts)	Confidence: justice system/courts	None at all/Not very much	Quite a lot	A great deal
	E069_40 (conf_charity_org)	Confidence: charitable or humanitarian organisations	None at all/Not very much	Quite a lot	A great deal
	E069_41 (conf_banks)	Confidence: banks	None at all/Not very much	Quite a lot	A great deal
	E069_54 (conf_univ)	Confidence: universities	None at all/Not very much	Quite a lot	A great deal

Note: Authors' analysis based on World Values Surveys, waves 4–6.

Table A3. Summary statistics by country group & gender (restricted to age 25–55)

Countries		Gulf Cooperation Council (GCC)		Middle Income		Low Income	
		Bahrain, Kuwait, Qatar, Saudi Arabia		Algeria, Egypt, Iraq, Jordan, Lebanon, Libya, Morocco, Tunisia, Iran, Turkey		Palestine, Yemen	
Number of observations		Men	Women	Men	Women	Men	Women
Variables	Definition	1 915	1 593	12 192	13 668	667	685
Age	Age in years	37.790 (9.275)	37.750 (8.389)	37.478 (8.636)	37.422 (8.501)	37.381 (8.486)	36.004 (7.965)
Health_subj	Subjective (self-assessed) health	4.283 (0.752)	4.184 (0.770)	3.949 (0.835)	3.810 (0.851)	4.000 (0.782)	3.854 (0.814)
<i>Social capital dimension 1: Level of social activity</i>							
Act_religion	Active level in a religion	0.271 (0.616)	0.216 (0.566)	0.086 (0.365)	0.069 (0.330)	0.192 (0.504)	0.165 (0.472)
Act_sport	Active level in sports or recreation	0.287 (0.626)	0.176 (0.508)	0.105 (0.408)	0.060 (0.305)	0.202 (0.536)	0.080 (0.302)
Act_art_Music_edu	Active level in art, music, and education	0.183 (0.519)	0.218 (0.575)	0.051 (0.284)	0.052 (0.287)	0.097 (0.361)	0.080 (0.321)
Act_pparty	Active level in a political party	0.000 (0.000)	0.000 (0.000)	0.054 (0.284)	0.028 (0.199)	0.445 (0.728)	0.175 (0.460)
Act_env	Active level in an environmental organisation	0.167 (0.501)	0.129 (0.436)	0.035 (0.224)	0.026 (0.196)	0.069 (0.297)	0.067 (0.283)
Act_prof	Active level in a professional organisation	0.253 (0.592)	0.194 (0.541)	0.069 (0.321)	0.040 (0.244)	0.190 (0.512)	0.092 (0.340)
Act_human	Active level in a humanitarian organisation	0.263 (0.619)	0.233 (0.585)	0.079 (0.357)	0.064 (0.321)	0.177 (0.501)	0.140 (0.434)
Act_etc	Active level in any other organisation	0.040 (0.253)	0.042 (0.253)	0.014 (0.152)	0.015 (0.155)	0.033 (0.202)	0.019 (0.157)
Freq_disc_friends	How often discusses political matters with friends	0.264 (0.548)	0.293 (0.603)	0.318 (0.588)	0.210 (0.478)	0.000 (0.000)	0.000 (0.000)
Freq_relig_services	How often attends religious services	0.835 (0.944)	0.623 (0.860)	1.302 (0.871)	0.799 (0.850)	1.856 (0.469)	0.572 (0.825)
Freq_friends	Frequency spending time with friends	0.543 (0.882)	0.582 (0.898)	0.58 (0.895)	0.482 (0.837)	0.000 (0.000)	0.000 (0.000)
Freq_fam	Frequency spending time with parents or other relatives	0.527 (0.867)	0.575 (0.891)	0.595 (0.897)	0.541 (0.873)	0.000 (0.000)	0.000 (0.000)
Freq_org	Frequency spending time with people at an sports, cultural, or communal organisation	0.351 (0.715)	0.225 (0.578)	0.107 (0.425)	0.045 (0.281)	0.000 (0.000)	0.000 (0.000)
Freq_relig	Frequency spending time with people at your church, mosque, or synagogue	0.478 (0.829)	0.288 (0.657)	0.314 (0.711)	0.134 (0.480)	0.000 (0.000)	0.000 (0.000)
<i>Social capital dimension 2: Network</i>							
Info_friends	Information source: talk with friends or colleagues	1.271 (0.885)	1.190 (0.911)	0.463 (0.830)	0.435 (0.806)	1.702 (0.646)	1.463 (0.807)
Myself_citizen_cntry	I see myself as a citizen of the country.	1.055 (0.896)	1.068 (0.904)	0.748 (0.855)	0.904 (0.895)	1.520 (0.607)	1.364 (0.610)
Myself_loc_comm	I see myself as a member of my local community.	0.989 (0.894)	1.009 (0.885)	0.852 (0.904)	0.796 (0.853)	1.398 (0.604)	1.208 (0.609)
Myself_sociable	I see myself as someone who is outgoing, sociable.	0.753 (0.926)	0.527 (0.835)	0.351 (0.729)	0.356 (0.727)	1.811 (0.511)	1.364 (0.610)
<i>Social capital dimension 3: Trust</i>							
Trust_fam	How much do you trust your family?	1.235 (0.903)	1.170 (0.902)	0.906 (0.983)	0.982 (0.984)	1.905 (0.349)	1.746 (0.590)
Trust_tv	How much do you trust television?	0.856 (0.783)	0.932 (0.796)	0.578 (0.718)	0.707 (0.747)	0.363 (0.570)	1.874 (0.396)
Trust_gov	How much do you trust the government?	0.756 (0.816)	0.755 (0.842)	0.613 (0.771)	0.652 (0.776)	0.374 (0.633)	0.394 (0.583)
Trust_pparty	How much do you trust the political parties?	0.000 (0.000)	0.000 (0.000)	0.237 (0.529)	0.229 (0.518)	0.162 (0.417)	0.431 (0.634)
Trust_mjcomp	How much do you trust major companies?	0.810 (0.771)	0.884 (0.777)	0.414 (0.649)	0.420 (0.645)	0.272 (0.515)	0.190 (0.450)
Trust_nbd	How much do you trust your neighbourhood?	0.791 (0.794)	0.660 (0.739)	0.576 (0.779)	0.611 (0.779)	1.165 (0.684)	0.242 (0.496)
Trust_personal_ppl	How much do you trust people you know personally?	0.814 (0.801)	0.806 (0.805)	0.550 (0.766)	0.594 (0.774)	1.022 (0.679)	0.941 (0.698)

Trust_first_meet	How much do you trust people you meet for the first time?	0.347 (0.576)	0.307 (0.554)	0.117 (0.357)	0.121 (0.359)	0.198 (0.424)	0.200 (0.438)
Trust_ppl_diff_relig	How much do you trust people of another religion?	0.390 (0.593)	0.359 (0.571)	0.170 (0.424)	0.162 (0.411)	0.180 (0.428)	0.118 (0.339)
Conf_justice_sys_courts	Confidence level in justice system/courts	0.896 (0.863)	0.861 (0.869)	0.389 (0.693)	.0404 (0.701)	0.369 (0.608)	0.434 (0.628)
Conf_Charity_org	Confidence level in charitable or humanitarian organisations	0.763 (0.804)	0.716 (0.803)	0.429 (0.701)	0.489 (0.736)	0.495 (0.643)	0.535 (0.671)
Conf_banks	Confidence level in banks	0.624 (0.774)	0.642 (0.783)	0.205 (0.525)	0.199 (0.510)	0.334 (0.580)	0.363 (0.625)
Conf_univ	Confidence level in universities	0.707 (0.794)	0.720 (0.813)	0.225 (0.542)	0.229 (0.547)	0.584 (0.643)	0.602 (0.682)
<i>Categorical variables</i>							
Town size	Size of town						
	1 2 000 and less	88 (5.95%)	18 (1.59%)	378 (5.90%)	377 (5.47%)	216 (60.67%)	193 (54.99%)
	2 2 000-5 000	73 (4.94%)	22 (1.95%)	702 (10.95%)	746 (10.82%)	98 (27.53%)	82 (23.36%)
	3 5 000-10 000	54 (3.65%)	29 (2.57%)	1 174 (18.31%)	1 183 (17.16%)	33 (9.27%)	46 (13.11%)
	4 10 000-20 000	224 (15.16%)	137 (12.13%)	1 051 (16.39%)	1 071 (15.54%)		12 (3.42%)
	5 20 000-50 000	158 (10.69%)	141 (12.49%)	934 (14.57%)	995 (14.43%)		2 (0.57%)
	6 50 000-100 000	27 (1.83%)	11 (0.97%)	540 (8.42%)	596 (8.65%)	3 (0.84%)	
	7 100 000-500 000	242 (16.37%)	105 (9.30%)	562 (8.76%)	630 (9.14%)	1 (0.28%)	2 (0.57%)
	8 500 000 and more	612 (41.41%)	666 (58.99%)	1 071 (16.70%)	1 296 (18.80%)	5 (1.40%)	14 (3.99%)
Edulev	1 Inadequately completed elementary education (baseline)	61 (3.25%)	104 (6.65%)	986 (9.19%)	1 432 (13.40%)	77 (12.77%)	77 (17.07%)
	2 Completed (compulsory) elementary education						
	3 Incomplete secondary school: technical/vocational	109 (5.81%)	121 (7.74%)	2 057 (19.17%)	2 585 (24.18%)	62 (10.28%)	49 (10.86%)
	4 Complete secondary school: technical/vocational						
	5 Incomplete secondary: university-preparation	89 (4.75%)	59 (3.77%)	767 (7.15%)	630 (5.89%)	46 (7.63%)	43 (9.53%)
	6 Complete secondary: university-preparation						
	7 Some university without degree/Higher education	226 (12.05%)	183 (11.70%)	1 571 (14.64%)	1 436 (13.43%)	54 (8.96%)	38 (8.43%)
	8 University with degree/Higher education						
		93 (5.23%)	74 (4.73%)	724 (6.75%)	746 (6.98%)	38 (6.30%)	41 (9.09%)
		544 (29.01%)	435 (27.81%)	1 675 (15.61%)	1 565 (14.64%)	77 (12.77%)	83 (18.40%)
		211 (11.25%)	131 (8.38%)	708 (6.60%)	673 (6.30%)	100 (16.58%)	42 (9.31%)
Married	1 Married/Living together as married	537 (28.64%)	457 (29.22%)	2 244 (20.91%)	1 622 (15.17%)	149 (24.71%)	78 (17.29%)
	2 Divorced/Separated/Widowed	1 329 (69.40%)	1 141 (71.63%)	9 327 (76.50%)	10 670 (78.07%)	605 (90.70%)	570 (83.21%)
	3 Single/Never married	188 (9.82%)	223 (14.00%)	215 (1.76%)	1 132 (8.28%)	8 (1.20%)	61 (8.91%)
		396 (20.68%)	226 (14.19%)	2 625 (21.53%)	1 853 (13.56%)	54 (8.10%)	54 (7.88%)

Note: Authors' analysis based on the World Values Survey waves 4-6.

Table A4. Summary statistics by country group and gender (all sample, age nonrestricted)

Countries		Gulf Cooperation Council (GCC)		Middle Income		Low Income/Conflict Affected	
		Bahrain, Kuwait, Qatar, Saudi Arabia		Algeria, Egypt, Iraq, Jordan, Lebanon, Libya, Morocco, Tunisia, Iran, Turkey		Palestine, Yemen	
Number of observations		Men	Women	Men	Women	Men	Women
		2 677	2 305	19 250	20 342	986	1 014
Variables	Definition						
Age	Age in years	36.131 (12.527)	36.295 (12.640)	37.761 (14.982)	36.700 (13.720)	37.654 (14.291)	34.658 (12.976)
Health subj	Subjective (self-assessed) health	4.273 (0.763)	4.200 (0.782)	3.930 (.864)	3.815 (0.875)	3.950 (0.830)	3.909 (0.652)
<i>Social capital component 1: Level of social activity</i>							
Act_religion	Active level in religion	0.263 (0.613)	0.210 (0.557)	0.091 (0.378)	0.070 (0.334)	0.189 (0.501)	0.161 (0.469)
Act_sport	Active level in sports or recreation	0.307 (0.651)	0.189 (0.520)	0.117 (0.431)	0.065 (0.918)	0.216 (0.547)	0.091 (0.338)
Act_art_Music_edu	Active level in art, music, and education	0.188 (0.526)	0.222 (0.577)	0.056 (0.295)	0.059 (0.307)	0.106 (0.382)	0.107 (0.379)
Act_pparty	Active level in a political party	0.000 (0.000)	0.000 (0.000)	0.051 (0.276)	0.028 (0.197)	0.369 (0.680)	0.165 (0.446)
Act_env	Active level in an environmental organisation	0.170 (0.507)	0.138 (0.455)	0.034 (0.223)	0.027 (0.198)	0.070 (0.299)	0.073 (0.302)
Act_prof	Active level in a professional organisation	0.251 (0.591)	0.209 (0.559)	0.062 (0.305)	0.037 (0.231)	0.155 (0.467)	0.081 (0.316)
Act_human	Active level in a humanitarian organisation	0.264 (0.618)	0.222 (0.572)	0.077 (0.351)	0.063 (0.318)	0.159 (0.477)	0.138 (0.434)
Act_etc	Active level in any other organisation	0.045 (0.269)	0.042 (0.258)	0.015 (0.155)	0.014 (0.149)	0.032 (0.197)	0.020 (0.159)
Freq_disc_friends	How often discusses political matters with friends	0.249 (0.533)	0.285 (0.588)	0.313 (0.579)	0.802 (0.850)	0.000 (0.000)	0.000 (0.000)
Freq_relig_services	How often attends religious services	0.838 (0.945)	0.708 (0.887)	1.304 (0.866)	0.802 (0.850)	1.840 (0.502)	0.582 (0.826)
Freq_friends	Frequency spending time with friends	0.541 (0.881)	0.611 (0.909)	0.604 (0.905)	0.504 (0.849)	0.000 (0.000)	0.000 (0.000)
Freq_fam	Frequency spending time with parents or other relatives	0.530 (0.871)	0.610 (0.908)	0.617 (0.907)	0.565 (0.886)	0.000 (0.000)	0.000 (0.000)
Freq_org	Frequency spending time with people at a sports, cultural, or communal organisation	0.357 (0.719)	0.226 (0.579)	0.118 (0.447)	0.056 (0.309)	0.000 (0.000)	0.000 (0.000)
Freq_relig	Frequency spending time with people at your church, mosque, or synagogue	0.476 (0.829)	0.299 (0.665)	0.337 (0.731)	0.151 (0.504)	0.000 (0.000)	0.000 (0.000)
<i>Social capital component 2: Network</i>							
Info_friends	Information source: talk with friends or colleagues	1.280 (0.887)	1.160 (0.916)	0.475 (0.837)	0.427 (0.800)	1.695 (0.654)	1.476 (0.801)
Myself_citizen_centry	I see myself as a citizen of the country.	1.075 (0.898)	1.024 (0.905)	0.848 (0.902)	0.887 (0.895)	1.524 (0.608)	1.391 (0.611)
Myself_loc_comm	I see myself as a member of my local community.	0.999 (0.891)	0.965 (0.885)	0.750 (0.855)	0.780 (0.851)	1.405 (0.609)	1.215 (0.617)
Myself_sociable	I see myself as someone who is outgoing, sociable.	0.749 (0.922)	0.518 (0.827)	0.366 (0.740)	0.355 (0.727)	1.797 (0.536)	1.741 (0.598)
<i>Social capital component 3: Trust</i>							
Trust_fam	How much do you trust your family?	1.229 (0.900)	1.119 (0.906)	0.893 (0.981)	0.954 (0.984)	1.901 (0.354)	1.872 (0.389)
Trust_tv	How much do you trust television?	0.855 (0.787)	0.947 (0.795)	0.590 (0.722)	0.710 (0.750)	0.363 (0.568)	0.419 (0.618)
Trust_gov	How much do you trust the government?	0.768 (0.820)	0.733 (0.833)	0.626 (0.773)	0.655 (0.779)	0.396 (0.650)	0.449 (0.651)
Trust_pparty	How much do you trust the political parties?	0.000 (0.000)	0.000 (0.000)	0.245 (0.540)	0.238 (0.530)	0.155 (0.408)	0.193 (0.453)
Trust_mjcomp	How much do you trust major companies?	0.818 (0.778)	0.878 (0.773)	0.422 (0.654)	0.418 (0.646)	0.273 (0.521)	0.285 (0.546)
Trust_nbd	How much do you trust your neighbourhood?	0.785 (0.799)	0.638 (0.739)	0.564 (0.774)	0.595 (0.778)	1.183 (0.692)	0.977 (0.682)
Trust_personal_ppl	How much do you trust people you know personally?	0.821 (0.808)	0.638 (0.739)	0.541 (0.761)	0.579 (0.773)	1.040 (0.702)	0.948 (0.717)

Trust_first_meet	How much do you trust people you meet for the first time?	0.338 (0.568)	0.764 (0.797)	0.115 (0.357)	0.120 (0.361)	0.210 (0.432)	0.211 (0.453)
Trust_ppl_diff_relig	How much do you trust people of another religion?	0.390 (0.592)	0.306 (0.551)	0.166 (0.420)	0.161 (0.411)	0.180 (0.431)	0.128 (0.353)
Conf_justice_sys_courts	Confidence level in justice system/courts	0.899 (0.863)	0.832 (0.862)	0.400 (0.703)	0.403 (0.703)	0.383 (0.619)	0.440 (0.635)
Conf_Charity_org	Confidence level in charitable or humanitarian organisations	0.773 (0.811)	0.695 (0.797)	0.424 (0.698)	0.481 (0.737)	0.514 (0.664)	0.566 (0.698)
Conf_banks	Confidence level in banks	0.637 (0.780)	0.618 (0.772)	0.208 (0.530)	0.200 (0.514)	0.348 (0.590)	0.390 (0.643)
Conf_univ	Confidence level in universities	0.712 (0.800)	0.702 (0.807)	0.230 (0.549)	0.229 (0.549)	0.616 (0.666)	0.632 (0.702)
<i>Categorical variables</i>							
Town size	Size of town						
	1 2 000 and less	97 (4.69%)	22 (1.31%)	604 (5.90%)	586 (5.72%)	290 (58.23%)	274 (54.58%)
	2 2 000-5 000	119 (5.75%)	42 (2.50%)	1 103 (10.78%)	1 082 (10.57%)	146 (29.32%)	118 (23.51%)
	3 5 000-10 000	82 (3.96%)	62 (3.69%)	1 854 (18.12%)	1 802 (17.60%)	46 (9.24%)	70 (13.94%)
	4 10 000-20 000	272 (13.14%)	236 (14.03%)	1 598 (15.62%)	1 553 (15.17%)		20 (3.98%)
	5 20 000-50 000	240 (11.59%)	223 (13.26%)	1 489 (14.55%)	1 454 (14.20%)		2 (0.40%)
	6 50 000-100 000	40 (1.93%)	19 (1.13%)	899 (8.79%)	846 (8.26%)	6 (1.20%)	
	7 100 000-500 000	327 (15.80%)	141 (8.38%)	892 (8.72%)	937 (9.15%)	1 (0.20%)	2 (0.40%)
	8 500 000 and more	893 (43.14%)	937 (55.71%)	1 794 (17.53%)	1 977 (19.31%)	9 (1.81%)	16 (3.19%)
Edulev	1 Inadequately completed elementary education (baseline)	114 (4.34%)	146 (6.62%)	1 592 (9.63%)	2 017 (12.84%)	120 (13.87%)	107 (15.33%)
	2 Completed (compulsory) elementary education	162 (6.16%)	178 (7.90%)	3 093 (18.71%)	3 390 (21.58%)	91 (10.52%)	71 (10.17%)
	3 Incomplete secondary school: technical/vocational						
	4 Complete secondary school: technical/vocational	130 (4.94%)	85 (3.77%)	1 218 (7.37%)	943 (6.00%)	73 (8.44%)	62 (8.88%)
	5 Incomplete secondary: university-preparation						
	6 Complete secondary: university-preparation	354 (13.47%)	306 (13.59%)	2 294 (13.88%)	2 074 (13.20%)	67 (7.75%)	60 (8.60%)
	7 Some university without degree/Higher education						
	8 University with degree/Higher education	137 (5.21%)	99 (4.40%)	1 309 (7.92%)	1 299 (8.27%)	70 (8.09%)	60 (8.60%)
		786 (29.90%)	707 (31.39%)	2 756 (16.67%)	2 585 (16.45%)	120 (13.87%)	130 (18.62%)
		291 (11.07%)	183 (8.13%)	1 360 (8.23%)	1 323 (8.42%)	150 (17.34%)	98 (14.04%)
Married		655 (24.91%)	545 (24.20%)	2 909 (17.60%)	2 081 (13.24%)	174 (20.12%)	110 (15.76%)
	1 Married/Living together as married	1 597 (59.08%)	1 434 (61.89%)	12 225 (63.48%)	13 267 (65.18%)	750 (76.06%)	707 (69.72%)
	2 Divorced/Separated/Widowed	229 (8.47%)	324 (13.98%)	468 (2.43%)	2 109 (10.36%)	21 (2.13%)	106 (10.45%)
	3 Single/Never married	874 (32.33%)	556 (24.00%)	6 533 (33.92%)	4 956 (24.35%)	215 (21.81%)	201 (19.82%)

Note: Authors' analysis based on the World Values Survey waves 4-6.

Table A5. Summary statistics by employment status and gender (restricted to age 25–55)

Employment status		Full time		Part time		Unemployed		Self-employed		Housewife		Students	
		Men	Women										
Number of observations		7 016	2 716	1 846	1 130	1 233	731	3 235	760	78	9 561	239	224
Variables	Definition												
Age	Age in years	37.408 (8.194)	35.915 (7.867)	37.076 (8.375)	37.168 (8.415)	34.962 (8.360)	33.637 (7.900)	37.656 (8.440)	38.239 (8.454)	38.474 (8.932)	37.977 (8.455)	30.109 (7.942)	32.652 (8.983)
Health_subj	Subjective (self-assessed) health	4.050 (0.809)	3.987 (0.800)	4.010 (0.816)	3.902 (0.868)	3.755 (0.871)	3.840 (0.894)	3.966 (0.817)	3.838 (0.864)	4.130 (0.848)	3.787 (0.854)	4.138 (0.774)	4.013 (0.785)
<i>Social capital dimension 1: Level of social activity</i>													
Act_religion	Active level in religion	0.100 (0.393)	0.098 (0.394)	0.179 (0.512)	0.127 (0.442)	0.116 (0.425)	0.116 (0.407)	0.112 (0.408)	0.105 (0.409)	0.077 (0.313)	0.074 (0.338)	0.134 (0.448)	0.201 (0.536)
Act_sport	Active level in sports or recreation	0.128 (0.442)	0.123 (0.432)	0.197 (0.540)	0.155 (0.492)	0.127 (0.453)	0.101 (0.388)	0.121 (0.431)	0.091 (0.368)	0.128 (0.437)	0.042 (0.248)	0.205 (0.561)	0.228 (0.558)
Act_art_Music_edu	Active level in art, music, and education	0.066 (0.321)	0.135 (0.463)	0.098 (0.380)	0.171 (0.517)	0.101 (0.396)	0.091 (0.363)	0.055 (0.291)	0.099 (0.404)	0.090 (0.367)	0.034 (0.224)	0.151 (0.496)	0.205 (0.530)
Act_pparty	Active level in a political party	0.067 (0.320)	0.047 (0.265)	0.074 (0.332)	0.056 (0.269)	0.056 (0.284)	0.051 (0.243)	0.066 (0.319)	0.034 (0.221)	0.051 (0.222)	0.023 (0.176)	0.050 (0.270)	0.049 (0.255)
Act_env	Active level in an environmental organisation	0.049 (0.273)	0.056 (0.291)	0.079 (0.344)	0.081 (0.355)	0.069 (0.331)	0.077 (0.326)	0.044 (0.249)	0.050 (0.286)	0.077 (0.313)	0.021 (0.172)	0.079 (0.352)	0.152 (0.477)
Act_prof	Active level in a professional organisation	0.100 (0.386)	0.109 (0.396)	0.136 (0.435)	0.150 (0.484)	0.082 (0.366)	0.068 (0.307)	0.082 (0.354)	0.101 (0.392)	0.026 (0.226)	0.025 (0.188)	0.103 (0.398)	0.165 (0.514)
Act_human	Active level in a humanitarian organisation	0.103 (0.407)	0.127 (0.445)	0.152 (0.475)	0.164 (0.496)	0.092 (0.383)	0.108 (0.416)	0.100 (0.393)	0.122 (0.422)	0.128 (0.437)	0.054 (0.291)	0.146 (0.485)	0.277 (0.631)
Act_etc	Active level in any other organisation	0.018 (0.173)	0.034 (0.237)	0.027 (0.208)	0.057 (0.300)	0.005 (0.090)	0.029 (0.204)	0.018 (0.166)	0.022 (0.192)	0.090 (0.330)	0.006 (0.096)	0.025 (0.223)	0.049 (0.288)
Freq_disc_friends	How often discusses political matters with friends	0.329 (0.594)	0.233 (0.505)	0.274 (0.568)	0.217 (0.483)	0.293 (0.575)	0.273 (0.537)	0.267 (0.545)	0.166 (0.437)	0.298 (0.557)	0.204 (0.482)	0.351 (0.589)	0.275 (0.529)
Freq_relig_services	How often attends religious services	1.305 (0.874)	0.760 (0.881)	1.241 (0.905)	0.930 (0.895)	1.372 (0.849)	0.716 (0.855)	1.295 (0.878)	0.888 (0.905)	1.115 (0.897)	0.781 (0.835)	1.116 (0.896)	0.860 (0.880)
Freq_friends	Frequency spending time with friends	0.634 (0.918)	0.476 (0.836)	0.382 (0.775)	0.458 (0.820)	0.475 (0.842)	0.555 (0.876)	0.542 (0.878)	0.514 (0.856)	0.513 (0.879)	0.477 (0.837)	0.695 (0.950)	0.475 (0.826)
Freq_fam	Frequency spending time with parents or other relatives	0.641 (0.916)	0.523 (0.865)	0.382 (0.769)	0.486 (0.831)	0.486 (0.842)	0.642 (0.923)	0.564 (0.885)	0.609 (0.904)	0.538 (0.893)	0.527 (0.866)	0.682 (0.939)	0.500 (0.858)
Freq_org	Frequency spending time with people at a sports, cultural, or communal organisation	0.176 (0.537)	0.081 (0.374)	0.106 (0.422)	0.090 (0.377)	0.077 (0.359)	0.101 (0.423)	0.090 (0.395)	0.045 (0.278)	0.256 (0.653)	0.052 (0.295)	0.226 (0.593)	0.089 (0.380)
Freq_relig	Frequency spending time with people at your church, mosque, or synagogue	0.415 (0.795)	0.153 (0.509)	0.208 (0.591)	0.143 (0.488)	0.198 (0.581)	0.179 (0.544)	0.267 (0.661)	0.191 (0.562)	0.359 (0.755)	0.138 (0.485)	0.384 (0.751)	0.172 (0.508)
<i>Social capital dimension 2: Network</i>													
Info_friends	Information source: talk with friends or colleagues	0.609 (0.903)	0.688 (0.928)	0.900 (0.958)	0.754 (0.940)	0.650 (0.903)	0.737 (0.930)	0.543 (0.867)	0.509 (0.839)	0.936 (0.958)	0.500 (0.840)	0.785 (0.957)	0.902 (0.961)
Myself_citizen_entr	I see myself as a citizen of the country	0.923 (0.913)	1.083 (0.892)	0.917 (0.894)	0.990 (0.885)	0.774 (0.868)	0.957 (0.907)	0.837 (0.885)	0.906 (0.857)	0.885 (0.897)	0.861 (0.883)	0.824 (0.895)	1.027 (0.883)
Myself_loc_comm	I see myself as a member of my local community	0.818 (0.872)	0.919 (0.867)	0.821 (0.854)	0.833 (0.833)	0.700 (0.830)	0.848 (0.859)	0.730 (0.834)	0.743 (0.805)	0.718 (0.804)	0.783 (0.844)	0.770 (0.856)	0.915 (0.887)
Myself_sociable	I see myself as someone who is outgoing, sociable	0.423 (0.789)	0.434 (0.791)	0.748 (0.919)	0.540 (0.823)	0.560 (0.862)	0.514 (0.838)	0.418 (0.783)	0.425 (0.780)	0.410 (0.711)	0.436 (0.730)	0.523 (0.834)	0.558 (0.840)
<i>Social capital dimension 3: Trust</i>													
Trust_fam	How much do you trust your family?	0.999 (0.983)	1.189 (0.951)	1.071 (0.967)	1.075 (0.956)	0.901 (0.963)	0.999 (0.969)	0.882 (0.976)	1.045 (0.958)	1.128 (0.985)	0.962 (0.983)	0.900 (0.978)	1.089 (0.957)
Trust_tv	How much do you trust television?	0.636 (0.730)	0.660 (0.745)	0.590 (0.734)	0.582 (0.723)	0.539 (0.699)	0.702 (0.761)	0.541 (0.706)	0.601 (0.715)	0.692 (0.795)	0.754 (0.754)	0.486 (0.690)	0.658 (0.764)
Trust_gov	How much do you trust the government?	0.588 (0.764)	0.619 (0.759)	0.631 (0.770)	0.566 (0.753)	0.499 (0.727)	0.692 (0.802)	0.638 (0.768)	0.690 (0.781)	0.564 (0.766)	0.645 (0.772)	0.544 (0.717)	0.590 (0.809)
Trust_pparty	How much do you trust political parties?	0.205 (0.493)	0.184 (0.456)	0.162 (0.446)	0.179 (0.476)	0.154 (0.445)	0.196 (0.507)	0.220 (0.511)	0.236 (0.530)	0.205 (0.519)	0.208 (0.496)	0.126 (0.399)	0.116 (0.396)
Trust_mjcomp	How much do you trust major companies?	0.490 (0.678)	0.548 (0.706)	0.415 (0.664)	0.492 (0.683)	0.403 (0.657)	0.520 (0.709)	0.409 (0.650)	0.483 (0.694)	0.503 (0.767)	0.411 (0.638)	0.460 (0.683)	0.477 (0.726)
Trust_nbd	How much do you trust your neighbourhood?	0.640 (0.789)	0.697 (0.771)	0.689 (0.803)	0.647 (0.756)	0.539 (0.757)	0.531 (0.729)	0.543 (0.762)	0.645 (0.780)	0.622 (0.774)	0.602 (0.778)	0.501 (0.726)	0.616 (0.772)
Trust_personal_ppl	How much do you trust people you know personally?	0.627 (0.788)	0.739 (0.790)	0.648 (0.791)	0.645 (0.779)	0.513 (0.726)	0.603 (0.775)	0.521 (0.742)	0.609 (0.753)	0.641 (0.789)	0.589 (0.775)	0.556 (0.786)	0.696 (0.802)

Trust_first_meet	How much do you trust people you meet for the first time?	0.153 (0.406)	0.169 (0.427)	0.173 (0.426)	0.151 (0.404)	0.122 (0.356)	0.130 (0.382)	0.120 (0.366)	0.166 (0.425)	0.218 (0.501)	0.129 (0.371)	0.138 (0.412)	0.196 (0.420)
Trust_ppl_diff_relig	How much do you trust people of another religion?	0.221 (0.472)	0.253 (0.494)	0.179 (0.435)	0.193 (0.461)	0.155 (0.420)	0.166 (0.417)	0.155 (0.411)	0.192 (0.435)	0.199 (0.429)	0.150 (0.398)	0.173 (0.420)	0.192 (0.468)
Conf_justice_sys_courts	Confidence level in the justice system/courts	0.409 (0.709)	0.542 (0.772)	0.547 (0.768)	0.488 (0.733)	0.308 (0.613)	0.520 (0.785)	0.436 (0.712)	0.524 (0.751)	0.615 (0.777)	0.365 (0.672)	0.469 (0.766)	0.536 (0.797)
Conf_Charity_org	Confidence level in charitable or humanitarian organisations	0.512 (0.743)	0.603 (0.776)	0.507 (0.739)	0.502 (0.730)	0.390 (0.668)	0.542 (0.779)	0.387 (0.659)	0.507 (0.721)	0.423 (0.712)	0.477 (0.730)	0.428 (0.687)	0.591 (0.792)
Conf_banks	Confidence level in banks	0.256 (0.574)	0.346 (0.645)	0.377 (0.665)	0.381 (0.667)	0.232 (0.540)	0.316 (0.619)	0.256 (0.579)	0.320 (0.609)	0.417 (0.601)	0.204 (0.516)	0.364 (0.690)	0.413 (0.703)
Conf_univ	Confidence level in universities	0.305 (0.616)	0.401 (0.689)	0.401 (0.671)	0.402 (0.682)	0.258 (0.558)	0.374 (0.675)	0.288 (0.597)	0.359 (0.644)	0.436 (0.713)	0.251 (0.563)	0.383 (0.668)	0.424 (0.723)
<i>Categorical variables</i>													
Town size	Size of town												
	1 2 000 and less	317 (7.42%)	60 (3.66%)	96 (8.98%)	24 (3.52%)	86 (12.82%)	38 (8.24%)	148 (8.81%)	18 (3.50%)	1 (2.13%)	441 (9.19%)	4 (3.08%)	4 (3.01%)
	2 2 000-5 000	390 (9.13%)	102 (6.23%)	110 (10.29%)	59 (8.66%)	94 (14.01%)	34 (7.38%)	222 (13.22%)	67 (13.04%)	3 (6.38%)	570 (11.87%)	5 (3.85%)	7 (5.26%)
	3 5 000-10 000	694 (16.25%)	204 (12.45%)	145 (13.56%)	126 (18.50%)	112 (16.69%)	85 (18.44%)	219 (13.04%)	65 (12.65%)	12 (25.53%)	743 (15.48%)	17 (13.08%)	14 (10.53%)
	4 10 000-20 000	611 (14.31%)	262 (16.00%)	165 (15.43%)	134 (19.68%)	111 (16.54%)	83 (18.00%)	283 (16.86%)	90 (17.51%)	8 (17.02%)	595 (12.39%)	24 (18.46%)	26 (19.5%)
	5 20 000-50 000	581 (13.60%)	234 (14.29%)	138 (12.91%)	106 (15.57%)	88 (13.11%)	48 (10.41%)	221 (13.16%)	58 (11.28%)	6 (12.77%)	644 (13.41%)	19 (14.62%)	27 (20.30%)
	6 50 000-100 000	316 (7.40%)	133 (8.12%)	80 (7.48%)	64 (9.40%)	42 (6.26%)	41 (8.89%)	93 (5.54%)	41 (7.98%)	1 (2.13%)	301 (6.27%)	17 (13.08%)	15 (11.28%)
	7 100 000-500 000	354 (8.29%)	179 (10.93%)	202 (18.90%)	66 (9.69%)	54 (8.05%)	45 (9.76%)	142 (8.46%)	37 (7.20%)	1 (2.13%)	380 (7.92%)	16 (12.31%)	16 (12.03%)
	8 500 000 and more	1 008(23.60%)	464 (28.33%)	133 (12.44%)	102 (14.98%)	84 (12.52%)	87 (18.87%)	351 (20.91%)	138 (26.85%)	15 (31.91%)	1 127(23.47%)	28 (21.54%)	24 (18.05%)
Edulev	1 Inadequately completed elementary education (baseline)	397 (6.14%)	117 (4.87%)	146 (8.56%)	71 (7.30%)	147 (13.60%)	55 (8.54%)	298 (11.30%)	87 (17.43%)	6 (8.82%)	1 175 (16.24%)	7 (3.15%)	13 (6.13%)
	2 Completed (compulsory) elementary education												
	3 Incomplete secondary school: technical/vocational	824 (12.74%)	155 (6.45%)	260 (15.24%)	126 (12.95%)	259 (23.96%)	78 (12.11%)	641 (24.31%)	92 (18.44%)	14 (20.59%)	2 172 (30.01%)	4 (1.80%)	6 (2.83%)
	4 Complete secondary school: technical/vocational	332 (5.13%)	69 (2.87%)	143 (8.38%)	54 (5.55%)	85 (7.86%)	38 (5.90%)	259 (9.82%)	48 (9.62%)	5 (7.35%)	479 (6.62%)	9 (4.05%)	4 (1.89%)
	5 Incomplete secondary: university-preparation												
	6 Complete secondary: university-preparation	992 (15.34%)	289 (12.03%)	250 (14.65%)	115 (11.82%)	140 (12.95%)	90 (13.98%)	314 (11.91%)	53 (10.62%)	8 (11.76%)	1 035 (14.30%)	15 (6.76%)	20 (9.43%)
	7 Some university without degree/Higher education												
	8 University with degree/Higher education	371 (5.74%)	153 (6.37%)	122 (7.15%)	56 (5.76%)	79 (7.31%)	43 (6.68%)	209 (7.93%)	42 (8.42%)	5 (7.35%)	492 (6.80%)	7 (3.15%)	12 (5.66%)
		1 243 (19.22%)	429 (17.85%)	297 (17.41%)	176 (18.09%)	131 (12.12%)	132 (20.50%)	401 (15.21%)	72 (14.43%)	9 (13.24%)	1 101 (15.21%)	47 (21.17%)	36 (16.98%)
		490 (7.58%)	219 (9.11%)	137 (8.03%)	72 (7.40%)	62 (5.74%)	58 (9.01%)	158 (5.99%)	36 (7.21%)	7 (10.29%)	290 (4.01%)	76 (34.23%)	68 (32.08%)
		1 819 (28.12%)	972 (40.45%)	351 (20.57%)	303 (31.14%)	178 (16.47%)	150 (23.29%)	357 (13.54%)	69 (13.83%)	14 (20.59%)	493 (6.81%)	57 (25.68%)	53 (25.00%)
Married	1 Married/Living together as married	5 564 (79.30%)	1 749 (64.40%)	1 412 (76.49%)	748 (66.19%)	719 (58.31%)	340 (46.51%)	2 522 (77.96%)	488 (64.21%)	57 (73.08%)	8 354 (87.38%)	50 (20.92%)	74 (33.04%)
	2 Divorced/ Separated/Widowed	175 (2.49%)	267 (9.83%)	73 (3.95%)	126 (11.15%)	42 (3.41%)	70 (9.58%)	77 (2.38%)	115 (15.13%)	8 (10.26%)	735 (7.69%)	3 (1.26%)	13 (5.80%)
	3 Single/Never married	1 264 (18.02%)	695 (25.59%)	358 (19.39%)	255 (22.57%)	468 (37.96%)	320 (43.78%)	634 (19.60%)	155 (20.39%)	12 (15.38%)	467 (4.88%)	185 (77.41%)	135 (60.27%)

Note: Authors' analysis based on the World Values Survey waves 4-6.

Appendix 2. Bayesian clustering in the Gaussian mixture model

This section introduces the Bayesian clustering method in the Gaussian mixture model in detail: following Franzen [2006], we consider n independent and multivariate observations $\mathbf{x}=(x_1, x_2, \dots, x_n)$ from a C -variate Gaussian mixture model:

$$f(y_i|\theta) = \sum_{c=1}^C \omega_c f_c(y_i|\mu_c, \Sigma_c), \quad i = 1, \dots, n$$

where C is the number of clusters given, and $\theta = (\mu, \Sigma, \Omega, V)$ is a vector of model estimates, in which μ is a K -dimension vector of means, Σ is a $K \times K$ variance-covariance matrix, and $\Omega=(\omega_1, \omega_2, \dots, \omega_C | 0 < \omega_c < 1)$ is the vector of classification probabilities for the C clusters. Note that $f_c(y_i|\mu_c, \Sigma_c)$ is multivariate Gaussian with a mean μ_c and variance Σ_c . According to Lavine and West's [1992] conjugate priors for (μ, Σ, Ω) of the Gaussian mixture model, the posterior distributions are:

$$\Sigma_c \sim W^{-1}(m_c, \varphi_c)$$

$$\mu_c | \Sigma_c \sim N_M(\zeta_c, \frac{\Sigma_c}{\tau_c})$$

$$\Omega \sim D(\alpha_1, \dots, \alpha_C),$$

where W^{-1} is the inverse Wishart distribution, all μ_c, Σ_c are assumed to be independent across clusters C , and D is the Dirichlet distribution with α_c being the mean of the prior distribution of Ω .

The likelihood function is

$$L(\mu, \Sigma, \Omega | y) = \prod_{i=1}^n \sum_{c=1}^C \omega_c f_c(y_i|\mu_c, \Sigma_c)$$

and the joint prior distribution $g(\theta)$ yields the joint posterior distribution of

$$\Pi(\theta | y) \propto \prod_{i=1}^n f(y_i | \theta) g(\theta).$$

The posterior distributions for (μ, Σ, Ω) are:

$$\Sigma_c | y, V \sim W^{-1}(n_c + m_c, \varphi_c + \lambda_c + \frac{n_c \tau_c}{n_c + \tau_c} (\bar{y}_c - \zeta_c)(\bar{y}_c - \zeta_c)')$$

$$\mu_c | y, \Sigma_c, V \sim N_M(\bar{\zeta}_c, \frac{\Sigma_c}{\tau_c + n_c})$$

$$\Omega | V \sim D\left(\alpha_1 + \sum_{i=1}^n I(v_i = 1), \dots, \alpha_C + \sum_{i=1}^n I(v_i = C)\right),$$

where n_c is the number of observations in cluster c , and $\bar{\zeta}_c = (\tau_c \zeta_c + n_c \bar{y}_c) / (n_c + \tau_c)$. The posterior probability t_{ic} for x_c to be in cluster c is given by the Bayes theorem as follows:

$$t_{ic} | \mu_c, \Sigma_c, \Omega = \frac{\omega_c f(y_i | \mu_c, \Sigma_c)}{\sum_{c=1}^C \omega_c f(y_i | \mu_c, \Sigma_c)}, \quad i = 1, \dots, n.$$

Then the Gibbs sampler, a popular MCMC algorithm, is iterated as follows:

1. $\Sigma_c^{(t)} | y, V^{(t-1)}$ $c = 1, \dots, C$ are simulated.
2. $\mu_c^{(t)} | y, \Sigma_c^{(t)}, V^{(t-1)}$ $c = 1, \dots, C$ are simulated.
3. $\Omega | V^{(t-1)}$ is simulated.
4. $V^{(t)} | \mu^{(t)}, \Sigma^{(t)}, \Omega^{(t)}$ is simulated.

μ_c is generated by Σ_c , which implies the algorithm to be Data Augmentation, which has certain convergence advantages.

Table A6. Variables used in the clustering analysis

Variables	Definition	Avg. (st.dev.)
Act_religion	Active level in religion	0.1020 (0.3984)
Act_sport	Active level in sports or recreation	0.1111 (0.4149)
Act_art_music_edu	Active level in art, music, and education	0.0756 (0.3441)
Act_ppart	Active level in a political party	0.0443 (0.2554)
Act_env	Active level in an environmental organisation	0.0456 (0.2614)
Act_prof	Active level in a professional organisation	0.0719 (0.3291)
Act_human	Active level in a humanitarian organisation	0.0926 (0.3822)
Act_etc	Active level in any other organisation	0.0178 (0.1694)
Freq_disc_friends	How often discusses political matters with friends	0.2537 (0.5294)
Freq_relig_services	How often attends religious services	1.0230 (0.9029)
Freq_friends	Frequency spending time with friends	0.5300 (0.8679)
Freq_fam	Frequency spending time with parents or other relatives	0.5615 (0.8840)
Freq_org	Frequency spending time with people at a sports, cultural, or communal organisation	0.1049 (0.4202)
Freq_relig	Frequency spending time with people at your church, mosque, or synagogue	0.2473 (0.6370)
Info_friends	Information source: talk with friends or colleagues	0.5826 (0.8842)
Myself_citizen_entr	I see myself as a citizen of the country.	0.8125 (0.8573)
Myself_loc_comm	I see myself as a member of my local community.	0.9134 (0.8976)
Myself_sociable	I see myself as someone who is outgoing, sociable.	0.4515 (0.8010)
Trust_fam	How much do you trust your family?	0.9933 (0.9782)
Trust_tv	How much do you trust television?	0.6665 (0.7454)
Trust_gov	How much do you trust the government?	0.6436 (0.7789)
Trust_pparty	How much do you trust political parties?	0.2125 (0.5066)
Trust_mjcomp	How much do you trust major companies?	0.4596 (0.6743)
Trust_nbd	How much do you trust your neighbourhood?	0.6155 (0.7802)
Trust_personal_ppl	How much do you trust people you know personally?	0.6042 (0.7771)
Trust_first_meet	How much do you trust people you meet for the first time?	0.1440 (0.3951)
Trust_ppl_diff_relig	How much do you trust people of another religion?	0.1860 (0.4410)
Conf_justice_sys_courts	Confidence level in the justice system/courts	0.4528 (0.7334)
Conf_charity_org	Confidence level in charitable or humanitarian organisations	0.4884 (0.7324)
Conf_banks	Confidence level in banks	0.2573 (0.5748)
Conf_univ	Confidence level in universities	0.2984 (0.6101)

Source: World Values Survey, waves 4–6.

Table A7. Representative values (averages) and ranks for each cluster

Cluster	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
Social activity	0.005	0.071	0.619	0.984	0.361	0.143	0.482	0.149	0.334	0.212	0.618	0.215	0.215	0.784	0.241					
Rank	15	14	3	1	6	13	5	12	7	11	4	9	10	2	8					
Network	0.763	1.291	0.000	1.098	1.813															
Rank	4	2	5	3	1															
Trust	0.774	0.233	0.079	0.915	1.348	0.293	0.248	1.412	0.237	0.462	0.163	0.386	0.158	0.543	0.155	0.000	0.388	1.519	0.913	0.232
Rank	6	14	19	4	3	11	12	2	13	8	16	10	17	7	18	20	9	1	5	15

Figure A1. Representative values for social capital dimensions by gender

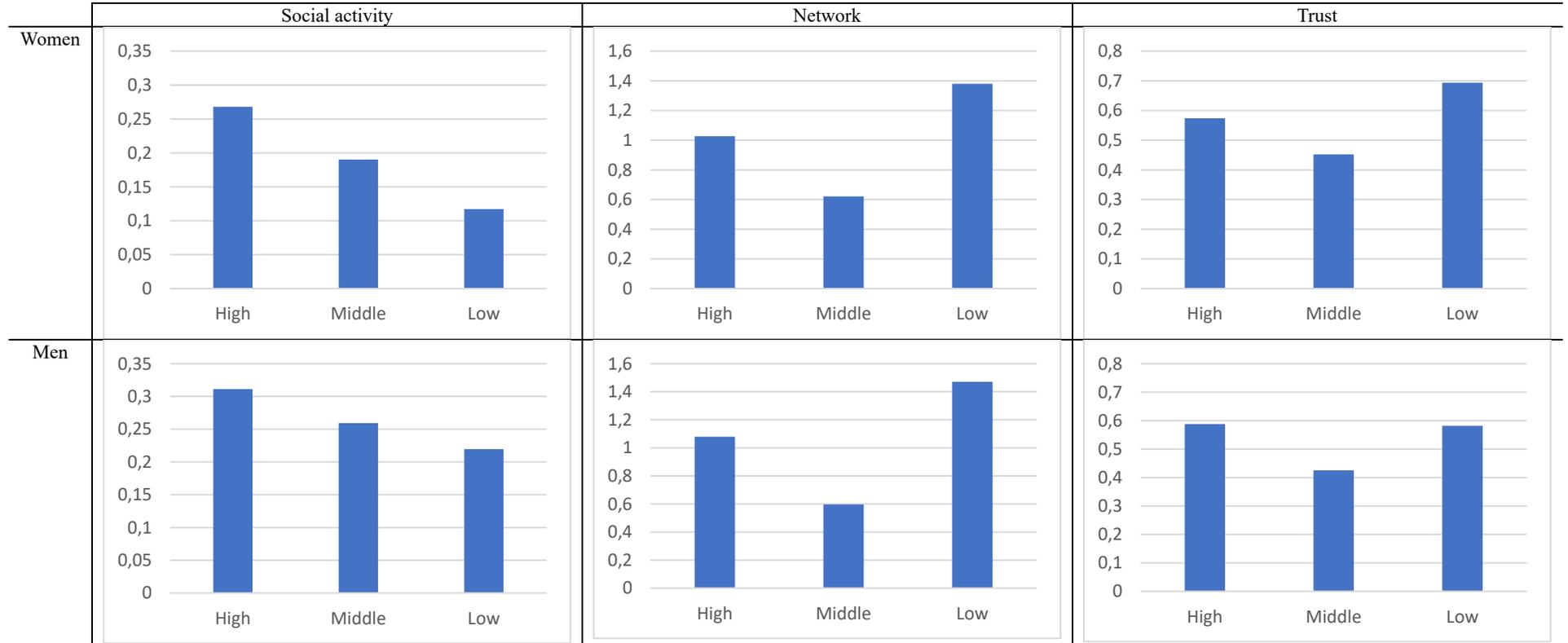


Figure A2. Representative values of social capital dimensions by country income group

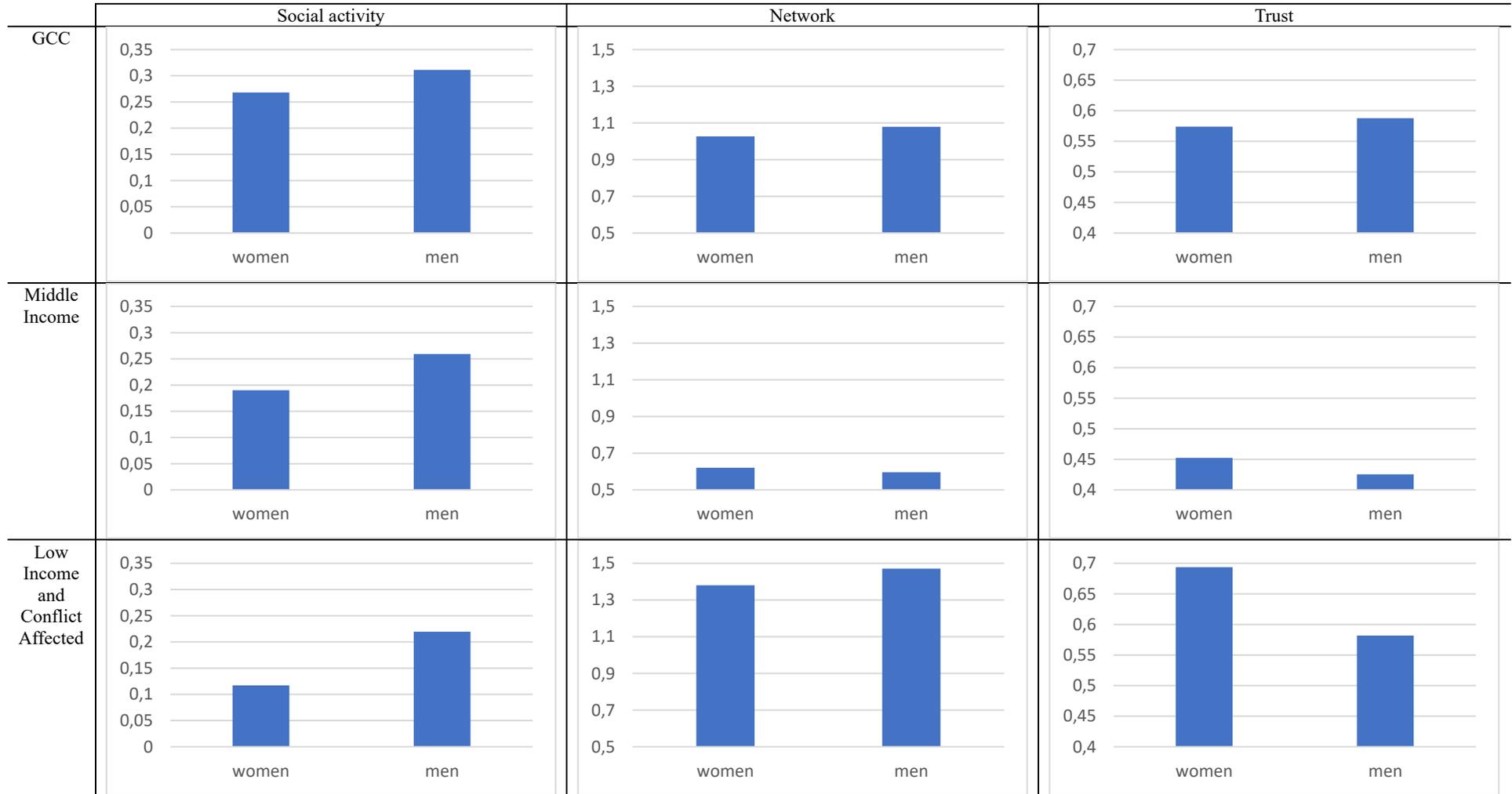


Figure A3. Average probabilities of belonging to clusters, women, by country income group

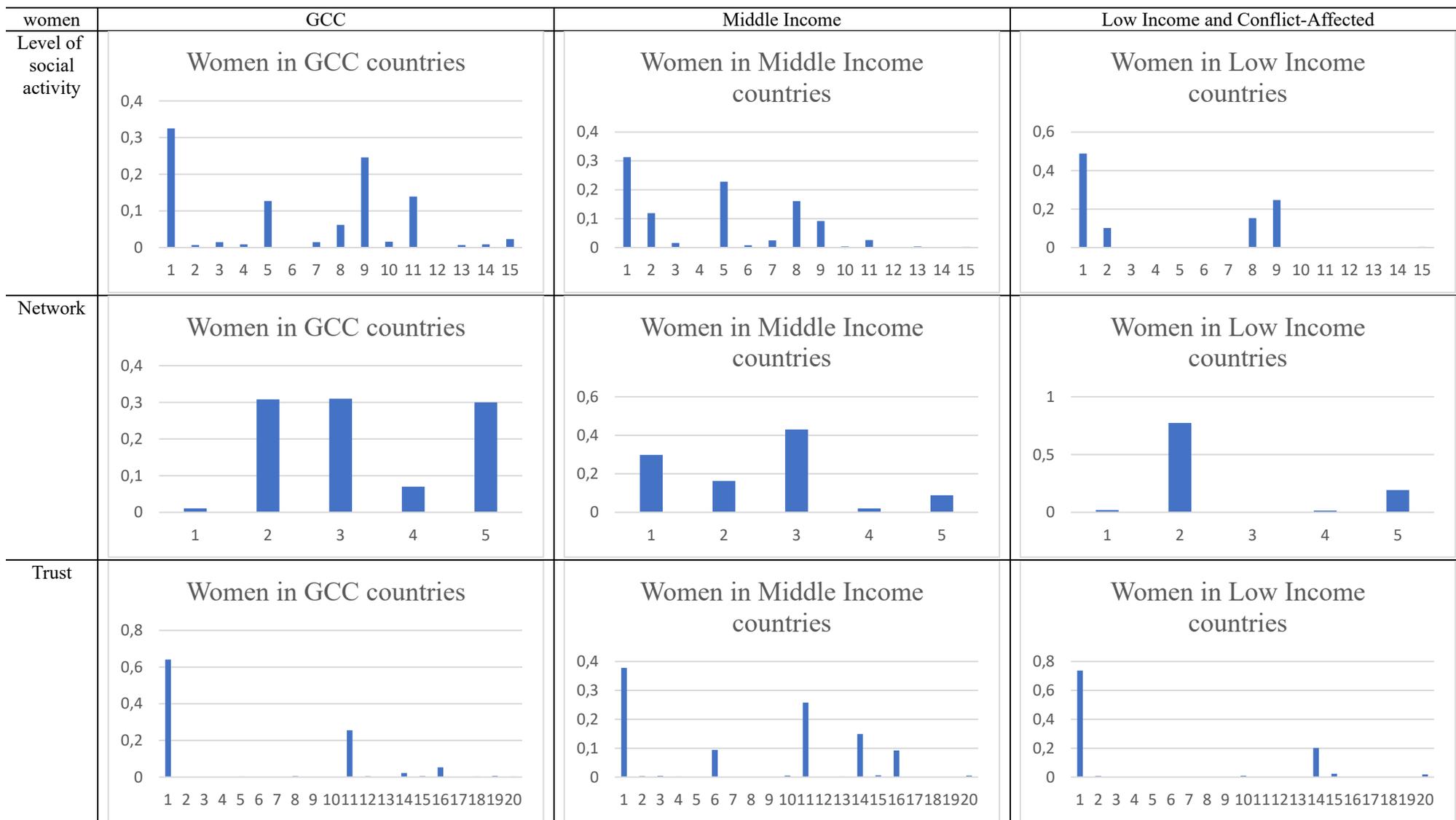


Figure A4. Average probabilities of belonging to clusters, men, by country income group

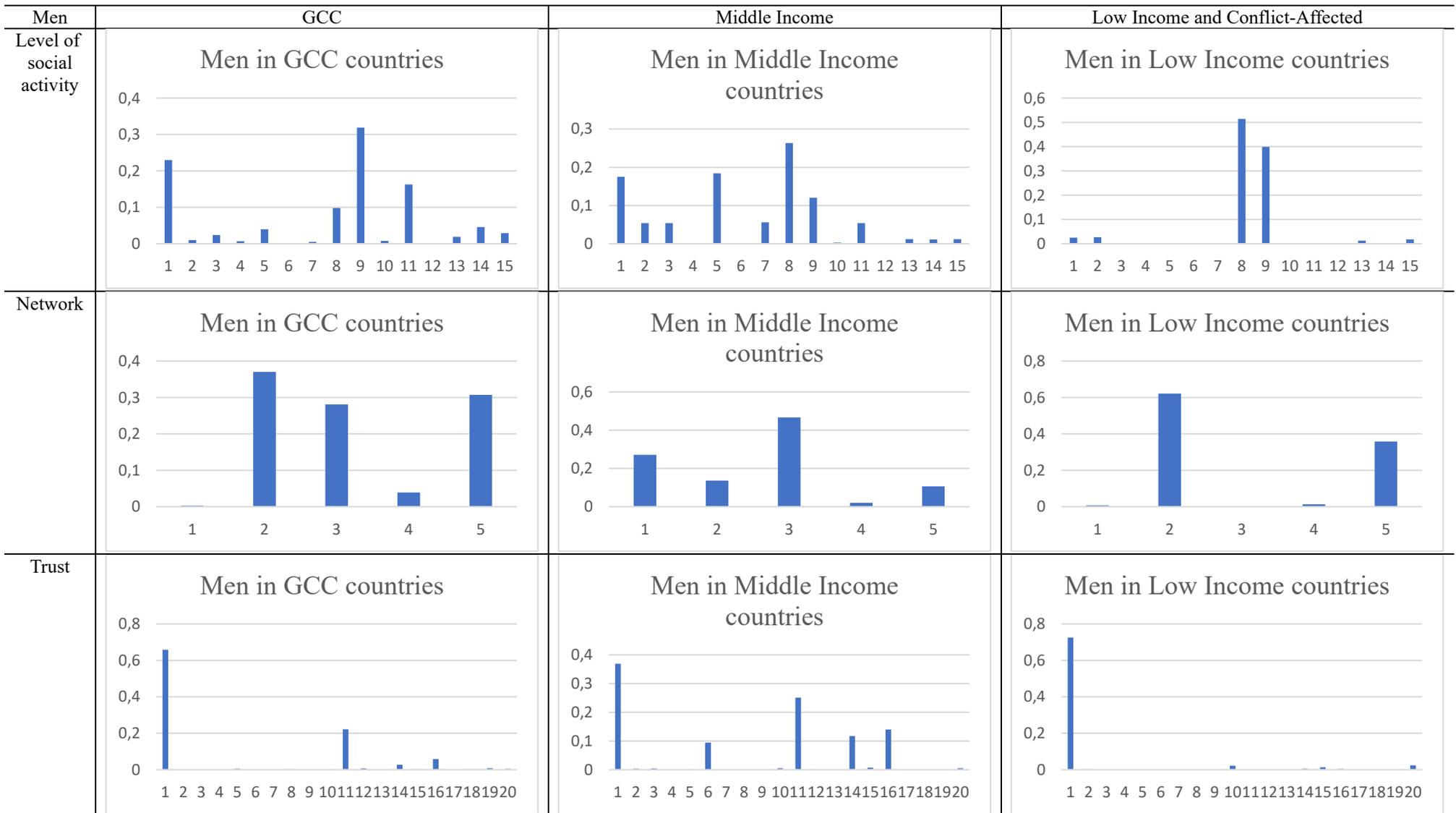


Figure A5. Average probabilities of belonging to clusters by gender in GCC countries

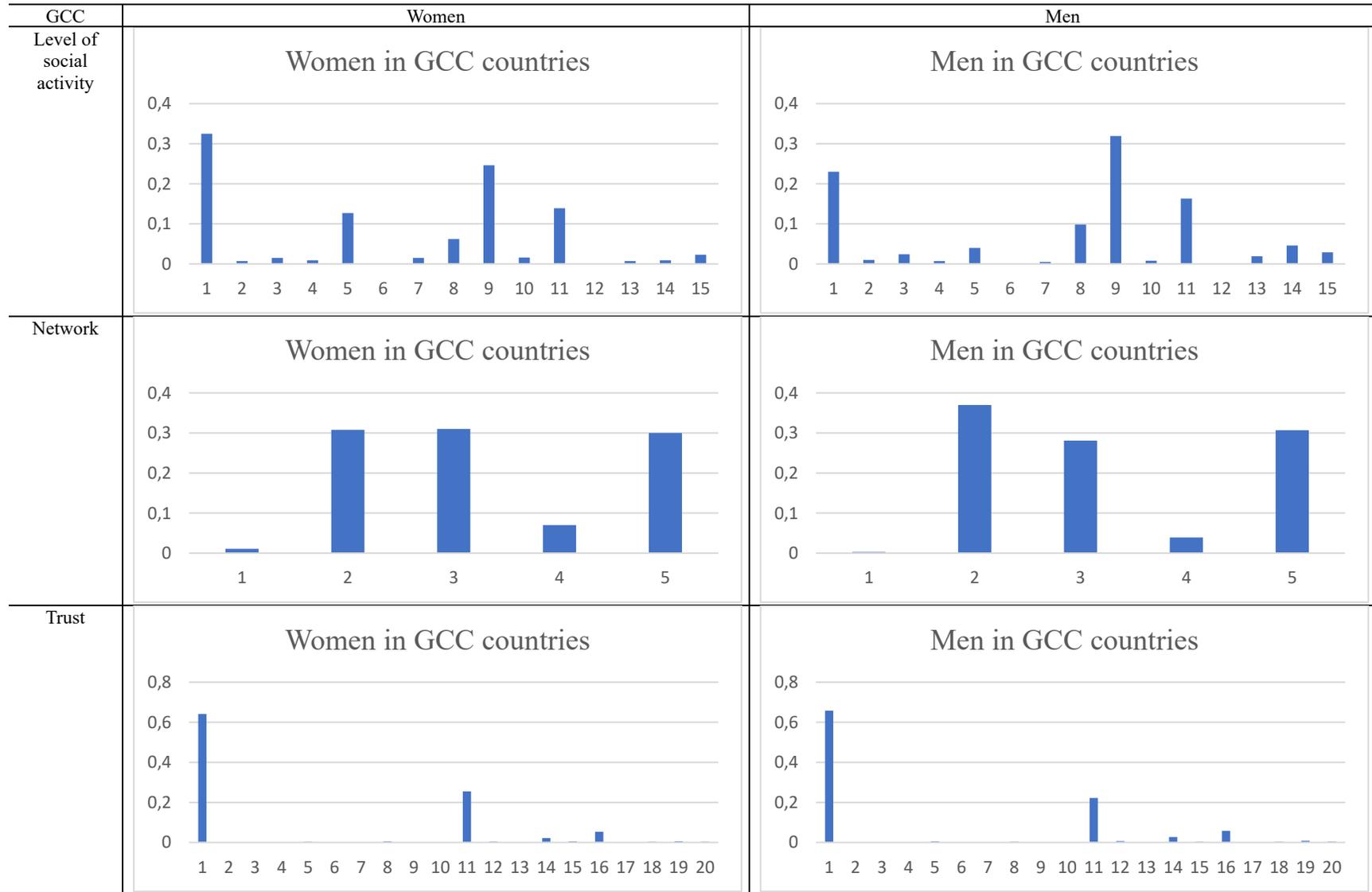


Figure A6. Average probabilities of belonging to clusters by gender in middle-income countries

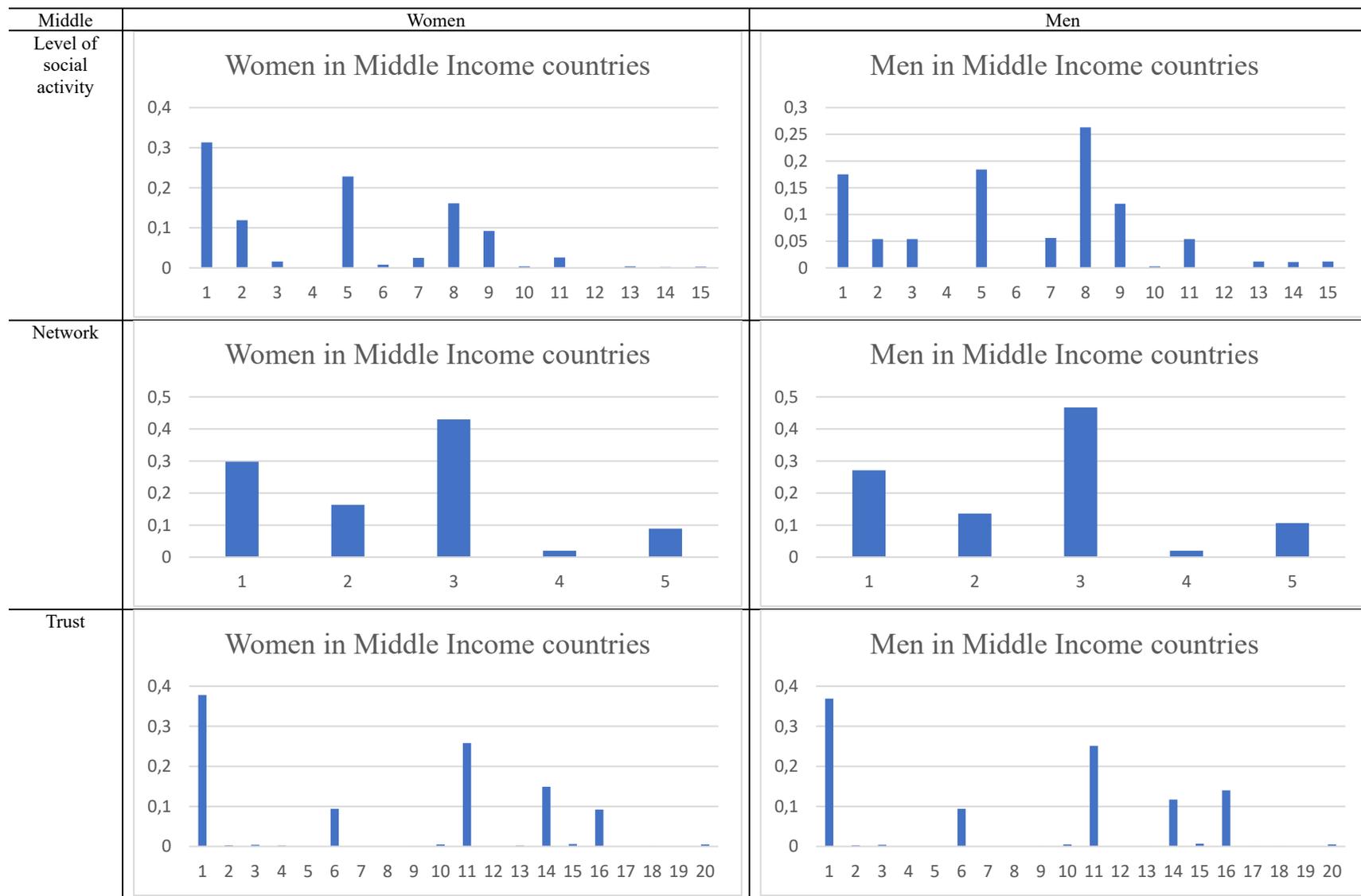


Figure A7. Average probabilities of belonging to clusters by gender in low-income and conflict-affected countries

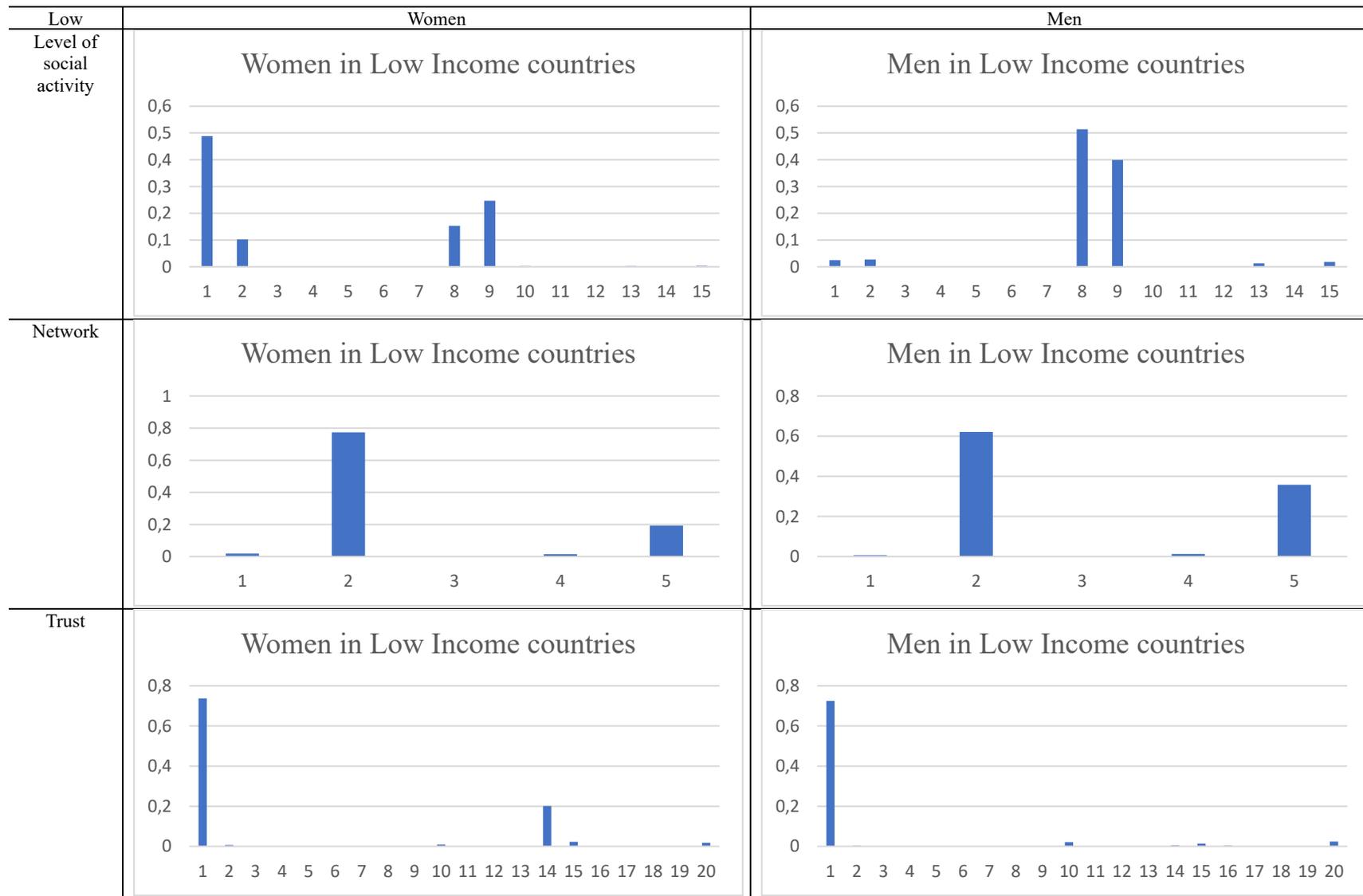


Table A8. Cluster mean vector for the level of social activity (C=15)

Variables	Clusters														
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
act_religion	0.000	0.000	0.000	1.960	0.000	0.000	0.000	0.089	0.612	0.001	0.000	0.005	0.000	0.000	0.000
act_sport	0.000	0.000	0.000	1.960	0.000	0.001	0.000	0.000	0.658	0.001	0.000	0.006	1.996	0.000	0.000
act_art_music_edu	0.000	0.000	0.000	1.959	0.000	0.000	0.000	0.000	0.482	1.991	0.000	0.004	0.000	0.000	0.000
act_pparty	0.000	0.000	0.000	0.001	0.000	0.000	0.000	0.000	0.324	0.000	0.000	1.897	0.000	0.000	0.000
act_env	0.000	0.000	0.000	1.958	0.000	0.000	0.000	0.000	0.325	0.000	0.000	0.002	0.000	0.000	0.000
act_prof	0.000	0.000	0.000	1.959	0.000	0.000	0.000	0.000	0.432	0.000	0.000	0.004	0.000	0.000	1.378
act_human	0.000	0.000	0.000	1.959	0.000	0.000	0.000	0.000	0.675	0.000	0.000	0.005	0.000	0.000	0.000
act_etc	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.133	0.000	0.000	0.001	0.000	0.000	0.000
freq_disc_friends	0.076	0.000	0.667	0.005	0.699	0.001	0.750	0.000	0.000	0.001	0.873	0.013	0.001	0.998	0.001
freq_relig_services	0.000	1.000	1.999	1.979	0.829	0.005	1.999	2.000	1.034	0.973	1.145	1.001	1.011	1.998	1.998
freq_friends	0.000	0.000	1.999	0.011	1.474	0.003	1.999	0.000	0.000	0.002	1.844	0.028	0.001	1.996	0.001
freq_fam	0.000	0.000	1.999	0.012	1.589	1.992	1.999	0.000	0.000	0.003	1.883	0.030	0.001	1.997	0.001
freq_org	0.000	0.000	0.000	0.002	0.000	0.001	0.000	0.000	0.000	0.000	1.562	0.005	0.000	1.996	0.000
freq_relig	0.000	0.000	1.999	0.005	0.469	0.001	0.000	0.000	0.000	0.001	1.345	0.013	0.001	1.996	0.001
Average	0.005	0.071	0.619	0.984	0.361	0.143	0.482	0.149	0.334	0.212	0.618	0.215	0.215	0.784	0.241

Note: Authors' analysis based on the World Values Survey, waves 4–6.

Table A9. Cluster mean vector for the Quality of Social Networks (C=5)

Variables	Clusters				
	1	2	3	4	5
info_friends	0.000	1.442	0.000	1.999	2.000
myself_loc_comm	1.412	1.020	0.000	1.000	2.000
myself_citizen_entr	1.639	1.213	0.000	1.392	2.000
myself_sociable	0.000	1.489	0.000	0.000	1.252
Average	0.763	1.291	0.000	1.098	1.813

Note: Authors' analysis based on the World Values Survey, waves 4–6.

Table A10. Cluster mean vector for Trust (C=20)

Variables	Clusters																			
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
trust_fam	1.702	1.992	0.006	0.018	0.999	0.000	0.076	1.000	0.027	1.996	0.000	1.000	0.014	2.000	1.997	0.000	0.050	1.982	1.000	1.996
trust_tv	0.674	0.006	0.004	1.976	1.947	0.884	0.051	1.933	0.991	0.003	0.909	0.013	0.995	0.668	0.002	0.000	0.983	1.976	0.993	0.002
trust_gov	0.827	0.005	0.004	1.976	1.946	1.081	0.972	1.932	0.990	0.003	0.814	0.013	0.009	0.000	0.002	0.000	0.982	1.975	0.992	0.002
trust_pparty	0.261	0.002	0.001	1.968	0.008	1.195	0.939	0.011	0.006	0.001	0.000	0.004	0.003	0.000	0.001	0.000	0.010	0.004	0.005	0.001
trust_mjcomp	0.634	0.004	0.003	1.972	1.938	0.647	0.035	1.923	0.012	0.002	0.394	0.009	0.006	0.307	0.001	0.000	0.973	1.972	0.988	0.002
conf_justice_sys_courts	1.063	0.004	0.003	1.972	1.938	0.000	0.958	1.923	0.985	0.002	0.000	0.009	0.006	0.000	0.001	0.000	0.973	1.972	0.988	0.002
conf_charity_org	0.891	0.004	0.997	1.973	1.940	0.000	0.038	1.925	0.013	0.002	0.000	0.010	0.993	0.876	0.002	0.000	0.974	1.973	0.989	0.002
conf_banks	0.604	0.002	0.001	0.005	1.930	0.000	0.020	1.913	0.007	0.001	0.000	0.005	0.004	0.000	0.001	0.000	0.013	1.968	0.984	0.001
conf_univ	0.703	0.002	0.002	0.005	1.932	0.000	0.023	1.915	0.008	0.001	0.000	0.006	0.004	0.000	0.001	0.000	0.015	1.969	0.985	0.001
trust_nbd	1.050	0.005	0.004	0.011	0.024	0.000	0.047	0.981	0.017	1.994	0.000	0.992	0.008	1.322	0.002	0.000	0.031	1.975	0.992	0.999
trust_personal_ppl	1.051	0.997	0.004	0.011	0.984	0.000	0.046	0.980	0.016	1.994	0.000	0.992	0.008	1.247	0.002	0.000	0.030	1.975	0.991	0.002
trust_first_meet	0.262	0.001	0.001	0.003	0.966	0.000	0.011	0.957	0.004	0.001	0.000	0.983	0.002	0.268	0.000	0.000	0.007	0.003	0.981	0.001
trust_ppl_diff_religion	0.334	0.002	0.001	0.003	0.967	0.000	0.014	0.959	0.005	0.001	0.000	0.984	0.003	0.368	0.001	0.000	0.009	0.003	0.982	0.001
Average	0.774	0.233	0.079	0.915	1.348	0.293	0.248	1.412	0.237	0.462	0.163	0.386	0.158	0.543	0.155	0.000	0.388	1.519	0.913	0.232

Note: Authors' analysis based on the World Values Survey, waves 4–6.

Table A11. Estimated classification probabilities for clusters

Cluster #	Social activity	Social networks	Trust	Cluster #	Social activity	Social networks	Trust
1	0.2426	0.2377	0.4166	11	0.0556	--	0.2434
2	0.0751	0.1969	0.0027	12	0.0005	--	0.0012
3	0.0341	0.4160	0.0037	13	0.0105	--	0.0016
4	0.0011	0.0229	0.0013	14	0.0090	--	0.1181
5	0.1839	0.1265	0.0006	15	0.0088	--	0.0071
6	0.0042	--	0.0844	16	--	--	0.1036
7	0.0351	--	0.0004	17	--	--	0.0005
8	0.2008	--	0.0005	18	--	--	0.0013
9	0.1342	--	0.0009	19	--	--	0.0011
10	0.0046	--	0.0052	20	--	--	0.0060

Note: Authors' analysis based on World Values Survey, waves 4–6.

The cluster covariance matrices for the respective social capital components and the individual cluster probabilities of belonging to a specific cluster for the respective social capital components are available on request.

Appendix 3. Instrumenting for social capital

Table A12. Criteria used for the doughnut instrumental variable

Variable (in codes)	Full definition	Obs	Percent	Cum.
1. Women				
Wave	Trend variable: Year 1999–2004	5 805	34.13	34.13
	Year 2005–2009	3 917	26.29	60.42
	Year 2010–2014	5 896	39.58	100.00
Countries	Algeria	713	4.79	4.79
	Bahrain	279	1.87	6.66
	Palestine	333	2.24	8.89
	Iran	1 260	8.46	17.35
	Iraq	2 137	14.34	31.70
	Jordan	865	5.81	37.50
	Kuwait	356	2.39	39.89
	Lebanon	349	2.34	42.23
	Libya	726	4.87	47.11
	Morocco	1 251	8.40	55.50
	Qatar	390	2.62	58.12
	Saudi Arabia	477	3.20	61.32
	Tunisia	322	2.16	63.49
	Turkey	2 123	14.25	77.74
	Egypt	2 968	19.92	97.66
	Yemen	349	2.34	100.00
Age_gp	Group1: age<30;	3 240	21.75	21.75
	Group2: 30≤age<35;	3 028	20.32	42.07
	Group3: 35≤age<40;	2 805	18.83	60.90
	Group4: 40≤age<45;	2 358	15.83	76.73
	Group5: 45≤age<50;	1 779	11.94	88.67
	Group6: 50≤age≤55	1 688	11.33	100.00
Townsize_cat	Size of town: 2 000 and less;	581	7.18	7.18
	2 000-5 000;	832	10.28	17.46
	5 000-10 000;	1 223	15.11	32.56
	10 000-20 000;	1 164	14.38	46.94
	20 000-50 000;	1 090	13.47	60.41
	50 000-100 000;	580	7.16	67.57
	100 000-500 000;	707	8.73	76.31
500 000 and more	1 918	23.69	100.00	
2. Men				
Wave	Trend variable: Year 1999–2004	4 876	36.37	36.37
	Year 2005–2009	3 147	23.47	59.84
	Year 2010–2014	5 385	40.16	100.00
Countries	Algeria	735	5.48	5.48
	Bahrain	418	3.12	8.60
	Palestine	299	2.23	10.83
	Iran	1 324	9.87	20.70
	Iraq	1 935	14.43	35.14
	Jordan	560	4.18	39.31
	Kuwait	540	4.03	43.34
	Lebanon	316	2.36	45.70
	Libya	652	4.86	50.56
	Morocco	1 261	9.40	59.96
	Qatar	315	2.35	62.31
	Saudi Arabia	510	3.80	66.12
	Tunisia	340	2.54	68.65
	Turkey	1 864	13.90	82.56
	Egypt	1 990	14.84	97.40
	Yemen	349	2.60	100.00
Age_gp	Group1: age<30;	3 085	23.01	23.01
	Group2: 30≤age<35;	2 635	19.65	42.66
	Group3: 35≤age<40;	2 496	18.62	61.28
	Group4: 40≤age<45;	2 177	16.24	77.51
	Group5: 45≤age<50;	1 650	12.31	89.82
	Group6: 50≤age≤55	1 365	10.18	100.00
Townsize_cat	Size of town: 2 000 and less;	648	8.38	8.38
	2 000-5 000;	819	10.59	18.96
	5 000-10 000;	1 182	15.28	34.24
	10 000-20 000;	1 178	15.23	49.46
	20 000-50 000;	1 034	13.36	62.83
	50 000-100 000;	532	6.88	69.70
	100 000-500 000;	753	9.73	79.44
500 000 and more	1 591	20.56	100.00	

Table A13. Validity of our instrumental variables (iv_actfreq, iv_network, iv_trust)

		Model A		Model B	
		Women	Men	Women	Men
Weak instrument	F-test in the 1 st stage	640.71	842.39	157.41	766.09
		5249.323	6471.97	1938.89	5822.70
		1938.18	2340.75	813.52	2187.12
Overidentification restriction	Amemiya-Lee- Newey minimum chi-square statistic (p-value)	0.320 (0.5715)	2.044 (0.1528)	1.834 (0.1757)	2.692 (0.1008)

Note: To validate the use of our instrumental variables (IVs), we examine whether our IVs are strong and satisfy the overidentification restrictions (aka, exogeneity assumption). For the first test, we follow the rule of thumb for weak instruments that the F-statistic in the first stage is short of 10. The overidentification restrictions tests, however, require more IVs than the endogenous regressors, while our estimation is exactly identified. Thus, the formal test is not available in our case. We illustrate that our IVs meet the exogeneity assumption by making a slight change in our original IVs – that is, adding a ‘harmless’ binary variable for the workers’ residence in a middle-income country. Holding other settings exactly the same, but adding this instrument, we conduct the overidentification test on a set of instruments most similar to our main IVs of interest.

In Table A9, first row, we have three numerical values of F-test statistics in each model where they respectively correspond to level of social activity (actfreq), quality of networks (network), and level of trust (trust). Our F-test statistics are greater than 10 across all models, indicating that our IVs are somewhat correlated with the endogenous explanatory variables. We then conduct an overidentification test for whether our IVs and the error term are correlated, using the Amemiya-Lee-Newey minimum chi-square statistic after the twostep estimation [Amemiya 1978; Newey 1987; Lee 1992]. The test statistics across all models fail to reject the null hypothesis that our IVs are exogenous for the dependent variable. The results thus show that our IVs are valid and hence our IV estimates can be viewed as consistent.

Table A14. Correlation coefficients of social capital clusters and their IVs

Model\Type of social capital	Social activity		Network		Trust	
	Women	Men	Women	Men	Women	Men
A	0.7956	0.806	0.9598	0.966	0.8864	0.8902
B	0.7317	0.8069	0.9576	0.9663	0.8906	0.8932
C, D, E	0.7126	0.8081	0.9576	0.9674	0.8968	0.8986

Note: Authors’ analysis based on World Values Survey, waves 4–6.

Appendix 4. Employment status regressions

Table A15. Variables used in the regressions (workers aged 25 to 55)

Variables	Definition	Men	Women
Iv_actfreq	Doughnut instrumental variable for the level of social activity	0.2700 (0.1631)	0.1975 (0.1493)
Iv_network	Doughnut instrumental variable for the quality of networks	0.6978 (0.6600)	0.6922 (0.6248)
Iv_trust	Doughnut instrumental variable for the trust level	0.4523 (0.2779)	0.4675 (0.2649)
Townsize_cat1	Size of town: 2 000-5 000 (baseline)	0.1896 (0.3920)	0.1746 (0.3796)
Townsize_cat2	Size of town: 5 000-20 000	0.3050 (0.4604)	0.2949 (0.4560)
Townsize_cat3	Size of town: 20 000-100 000	0.2024 (0.4018)	0.2063 (0.4047)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.3030 (0.4596)	0.3243 (0.4681)
Age	Age in years	37.2032 (8.3302)	37.3405 (8.4005)
Edulev_cat1	Inadequately completed elementary education (baseline)	0.0831 (0.2761)	0.1280 (0.3341)
Edulev_cat2	Completed (compulsory) elementary education	0.1671 (0.3730)	0.2231 (0.4164)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.0689 (0.2533)	0.0585 (0.2347)
Edulev_cat4	Complete secondary school: technical/vocational	0.1425 (0.3496)	0.1346 (0.3413)
Edulev_cat5	Incomplete secondary: university-preparation	0.0657 (0.2478)	0.0669 (0.2498)
Edulev_cat6	Complete secondary: university-preparation	0.1740 (0.3791)	0.1625 (0.3689)
Edulev_cat7	Some university without degree/Higher education	0.0714 (0.2575)	0.0574 (0.2326)
Edulev_cat8	University with degree/Higher education	0.2273 (0.4191)	0.1690 (0.3748)
Married1	Married=1, not=0	0.7663 (0.4232)	0.7839 (0.4116)
Married2	Divorce/separated=1, not=0	0.0280 (0.1649)	0.0881 (0.2835)
Married3	Single/never married=1, not=0 (baseline)	0.2041 (0.4030)	0.1270 (0.3330)
Health_subj	Subjective (self-assessed) health	3.9978 (0.8220)	3.8378 (0.8518)

Note: Authors' analysis based on World Values Surveys, waves 4–6.

Table A16. Full regression results for Model A: Labour force vs not

Auxiliary equation 1: Level of social activity

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_actfreq	Doughnut instrumental variable	0.8382*** (0.0210)	0.8473*** (0.0199)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.0283*** (0.0036)	-0.0291*** (0.0039)
Townsize_cat2	Size of town: 5 000-20 000	0.0010 (0.0046)	0.0012 (0.0044)
Townsize_cat3	Size of town: 20 000-100 000	-0.0018 (0.0050)	0.0008 (0.0048)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0078* (0.0049)	-0.0033 (0.0049)
Age	Age in years	-0.0001 (0.0017)	0.0006 (0.0017)
Age_sq	Squared age in years	0.0000 (0.0000)	-3.73e-06 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	0.0034 (0.0133)	-0.0119* (0.0077)
Dregion2	Middle-income countries	-0.0017 (0.0121)	-0.0143** (0.0069)
Edulev_cat2	Completed (compulsory) elementary education	0.0140*** (0.0050)	0.0099** (0.0059)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.0270*** (0.0071)	0.0184*** (0.0069)
Edulev_cat4	Complete secondary school: technical/vocational	0.0297*** (0.0052)	0.0303*** (0.0058)
Edulev_cat5	Incomplete secondary: university-preparation	0.0255*** (0.0070)	0.0165** (0.0076)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	0.0480*** (0.0046)	0.0384*** (0.0050)
Health_subj	Subjective (self-assessed) health	0.0020 (0.0019)	0.0070*** (0.0019)
_cons	Constant term	0.1363*** (0.0425)	0.1421*** (0.0419)
Number of obs		6 329	6 760
F(15,6313); F(15,6744)		640.71	842.39
Prob>F		0.0000	0.0000
R-squared		0.6036	0.6595
Root MSE		0.1210	0.1209

Auxiliary equation 2: Quality of networks

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_network	Doughnut instrumental variable	0.7837*** (0.0309)	0.8389*** (0.0229)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	0.1566*** (0.0220)	0.1201*** (0.0169)
Townsize_cat2	Size of town: 5 000-20 000	0.0026 (0.0085)	0.0052 (0.0077)
Townsize_cat3	Size of town: 20 000-100 000	-0.0006 (0.0090)	0.0050 (0.0082)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0001 (0.0079)	0.0064 (0.0075)
Age	Age in years	0.0006 (0.0029)	0.0003 (0.0027)
Age_sq	Squared age in years	-1.46e-06 (0.0000)	-3.37e-06 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0559** (0.0247)	-0.0154 (0.0175)
Dregion2	Middle-income countries	-0.0437* (0.0234)	-0.0061 (0.0166)
Edulev_cat2	Completed (compulsory) elementary education	0.0070 (0.0088)	0.0010 (0.0094)
Edulev_cat3	Incomplete secondary school: technical/vocational	-0.0178 (0.0141)	0.0028 (0.0127)
Edulev_cat4	Complete secondary school: technical/vocational	0.0187** (0.0086)	0.0058 (0.0089)
Edulev_cat5	Incomplete secondary: university-preparation	0.0170 (0.0124)	-0.0049 (0.0128)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	0.0192** (0.0079)	0.0055 (0.0081)
Health_subj	Subjective (self-assessed) health	0.0091*** (0.0032)	0.0082*** (0.0030)
_cons	Constant term	-0.6509*** (0.1070)	-0.5215*** (0.0857)
Number of obs		6 329	6 760
F(15,6313); F(15,6744)		5,249.32	6,471.97
Prob>F		0.0000	0.0000
R-squared		0.9161	0.9252
Root MSE		0.1900	0.1867

Auxiliary equation 3: Trust level

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_trust	Doughnut instrumental variable	0.8040*** (0.0296)	0.8309*** (0.0265)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	0.0540*** (0.0085)	0.0470*** (0.0080)
Townsize_cat2	Size of town: 5 000-20 000	-0.0030 (0.0067)	0.0015 (0.0066)
Townsize_cat3	Size of town: 20 000-100 000	-0.0020 (0.0071)	0.0022 (0.0068)

Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0058 (0.0077)	-0.0034 (0.0074)
Age	Age in years	-0.0016 (0.0023)	-0.0014 (0.0022)
Age_sq	Squared age in years	0.0000 (0.0000)	0.0000 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	0.0308* (0.0171)	0.0064 (0.0113)
Dregion2	Middle-income countries	0.0285* (0.0165)	0.0085 (0.0110)
Edulev_cat2	Completed (compulsory) elementary education	-0.0115* (0.0075)	-0.0068 (0.0085)
Edulev_cat3	Incomplete secondary school: technical/vocational	-0.0240** (0.0109)	0.0050 (0.0101)
Edulev_cat4	Complete secondary school: technical/vocational	-0.0174*** (0.0068)	0.0012 (0.0074)
Edulev_cat5	Incomplete secondary: university-preparation	-0.0196** (0.0103)	0.0053 (0.0104)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	-0.0270*** (0.0066)	-0.0000 (0.0068)
Health_subj	Subjective (self-assessed) health	0.0106*** (0.0026)	0.0131*** (0.0026)
_cons	Constant term	-0.1938*** (0.0552)	-0.1969*** (0.0552)
Number of obs		6 329	6 760
F(15,6313); F(15,6744)		1,938.18	2,340.75
Prob>F		0.0000	0.0000
R-squared		0.7010	0.7204
Root MSE		0.1587	0.1573

Main equation: 1 = full-time/part-time/self-employed; 0 = unemployed/housewife

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Actfreqhat	Predicted level of social activity	3.0637*** (0.3376)	-0.8716*** (0.4053)
Networkhat	Predicted quality of networks	0.0436 (0.3612)	-0.2225 (0.2610)
Trusthat	Predicted trust level	3.4086*** (0.3715)	1.4159*** (0.4020)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.3946 (0.2662)	-0.5083*** (0.2015)
Townsize_cat2	Size of town: 5 000-20 000	0.1080* (0.0588)	-0.0113 (0.0693)
Townsize_cat3	Size of town: 20 000-100 000	0.1507*** (0.0616)	0.0903 (0.0771)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.1531*** (0.0625)	0.1896*** (0.0769)
Age	Age in years	0.0928*** (0.0204)	0.0644** (0.0270)
Age_sq	Squared age in years	-0.0010*** (0.0003)	-0.0006* (0.00003)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.1846 (0.1616)	0.3320 (0.1270)
Dregion2	Middle-income countries	-0.0737 (0.1483)	0.1779* (0.1151)
Edulev_cat2	Completed (compulsory) elementary education	0.0030 (0.0666)	0.0531 (0.0841)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.2816*** (0.0855)	0.2876*** (0.1045)
Edulev_cat4	Complete secondary school: technical/vocational	0.4907*** (0.0670)	0.3381*** (0.0884)
Edulev_cat5	Incomplete secondary: university-preparation	0.6323*** (0.0826)	0.3794*** (0.1086)
Edulev_cat6	Complete secondary: university-preparation	0.4582*** (0.0698)	0.5280*** (0.0955)
Edulev_cat7	Some university without degree/Higher education	0.6782*** (0.0796)	0.4890*** (0.1071)
Edulev_cat8	University with degree/Higher education	1.2554*** (0.0697)	0.4976*** (0.0859)
Married1	Married=1, not=0	-0.7566*** (0.0498)	0.5333*** (0.0584)
Married2	Divorce/separated=1, not=0	-0.2961*** (0.0762)	-0.0056 (0.1154)
Health_subj	Subjective (self-assessed) health	-0.0446** (0.0226)	0.2264*** (0.0292)
_cons	Constant term	-2.4712** (1.1411)	0.4131 (1.0695)
Log pseudolikelihood		-3,565.8311	-1,834.9853
Number of obs		6 329	6 760
Wald chi2(21)		1,007.95	400.17
Prob>chi2		0.0000	0.0000
Pseudo R2		0.1480	0.1074

Table A17. Full regression results for Model B: full-time vs not (part-time/self-employed)

Auxiliary equation 1: Level of social activity

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_actfreq	Doughnut instrumental variable	0.6002*** (0.0375)	0.8339*** (0.0199)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.0618*** (0.0062)	-0.0320*** (0.0038)
Townsize_cat2	Size of town: 5 000-20 000	0.0080 (0.0092)	0.0015 (0.0046)
Townsize_cat3	Size of town: 20 000-100 000	0.0114 (0.0100)	0.0011 (0.0050)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0057 (0.0098)	-0.0028 (0.0051)
Age	Age in years	0.0007 (0.0031)	0.0003 (0.0018)
Age_sq	Squared age in years	-1.16e-06 (0.0000)	-6.20e-07 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	0.0078 (0.0314)	-0.0145* (0.0083)
Dregion2	Middle-income countries	-0.0078 (0.0305)	-0.0171** (0.0075)
Edulev_cat2	Completed (compulsory) elementary education	0.0209* (0.0118)	0.0156*** (0.0063)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.0468*** (0.0152)	0.0219*** (0.0073)
Edulev_cat4	Complete secondary school: technical/vocational	0.0225** (0.0106)	0.0338*** (0.0060)
Edulev_cat5	Incomplete secondary: university-preparation	0.0129 (0.0126)	0.0237*** (0.0081)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	0.0492*** (0.0091)	0.0428*** (0.0053)
Health_subj	Subjective (self-assessed) health	0.0044 (0.0035)	0.0070*** (0.0020)
_cons	Constant term	0.3504*** (0.0786)	0.1650*** (0.0428)
Number of obs		2 346	6 146
F(15,2330); F(15,6130)		157.41	766.09
Prob>F		0.0000	0.0000
R-squared		0.5005	0.6596
Root MSE		0.1317	0.1208

Auxiliary equation 2: Quality of networks

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_network	Doughnut instrumental variable	0.4057*** (0.0649)	0.8280*** (0.0238)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	0.4305*** (0.0469)	0.1285*** (0.0176)
Townsize_cat2	Size of town: 5 000-20 000	0.0342** (0.0163)	0.0079 (0.0081)
Townsize_cat3	Size of town: 20 000-100 000	0.0298* (0.166)	0.0072 (0.0087)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.0365*** (0.0162)	0.0086 (0.0080)
Age	Age in years	-0.0007 (0.0053)	0.0008 (0.0028)
Age_sq	Squared age in years	0.0000 (0.0001)	-9.20e-06 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0434 (0.0521)	-0.0158 (0.0189)
Dregion2	Middle-income countries	-0.0184 (0.0506)	-0.0062 (0.0180)
Edulev_cat2	Completed (compulsory) elementary education	-0.0016 (0.0218)	-0.0050 (0.0098)
Edulev_cat3	Incomplete secondary school: technical/vocational	-0.0313 (0.0297)	-0.0041 (0.0135)
Edulev_cat4	Complete secondary school: technical/vocational	0.0349* (0.0184)	0.0007 (0.0093)
Edulev_cat5	Incomplete secondary: university-preparation	0.0101 (0.0218)	-0.0097 (0.0132)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	0.0203 (0.0162)	0.0005 (0.0084)
Health_subj	Subjective (self-assessed) health	0.0140*** (0.0056)	0.0102*** (0.0032)
_cons	Constant term	-1.7992*** (0.2267)	-0.5695*** (0.0908)
Number of obs		2 346	6 146
F(15,2330); F(15,6130)		1,938.89	5,822.70
Prob>F		0.0000	0.0000
R-squared		0.9036	0.9273
Root MSE		0.2075	0.1849

Auxiliary equation 3: Trust level

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_trust	Doughnut instrumental variable	0.6856*** (0.0461)	0.8232*** (0.0277)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	0.0860*** (0.0138)	0.0491*** (0.0084)
Townsize_cat2	Size of town: 5 000-20 000	-0.0080 (0.0120)	0.0042 (0.0069)

Townsize_cat3	Size of town: 20 000-100 000	-0.0105 (0.0126)	0.0032 (0.0071)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0156 (0.0130)	-0.0021 (0.0077)
Age	Age in years	7.96e-06 (0.0034)	-0.0001 (0.0023)
Age_sq	Squared age in years	-3.18e-06 (0.0000)	0.0000 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	0.0306 (0.0256)	0.0099 (0.0121)
Dregion2	Middle-income countries	0.0251 (0.0254)	0.0125 (0.0119)
Edulev_cat2	Completed (compulsory) elementary education	-0.0167 (0.0148)	-0.0123 (0.0089)
Edulev_cat3	Incomplete secondary school: technical/vocational	-0.0126 (0.0186)	0.0062 (0.0107)
Edulev_cat4	Complete secondary school: technical/vocational	-0.0122 (0.0133)	0.0013 (0.0076)
Edulev_cat5	Incomplete secondary: university-preparation	-0.0293* (0.0158)	0.0068 (0.0106)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	-0.0165 (0.0122)	-0.0010 (0.0070)
Health_subj	Subjective (self-assessed) health	0.0106*** (0.0040)	0.0122*** (0.0028)
_cons	Constant term	-0.3220*** (0.0859)	-0.2132*** (0.057)
Number of obs		2 346	6 146
F(15,2330); F(15,6130)		813.52	2,187.12
Prob>F		0.0000	0.0000
R-squared		0.7487	0.7278
Root MSE		0.1479	0.1555

Main equation: 1 = full-time; 0 = part-time/self-employed

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Actfreqhat	Predicted level of social activity	-2.1769*** (0.6418)	-1.9649*** (0.2950)
Networkhat	Predicted quality of networks	-0.36016 (0.6820)	0.4843** (0.2077)
Trusthat	Predicted trust level	3.6302*** (0.5130)	1.2734*** (0.3255)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-1.0050** (0.4952)	-1.4115*** (0.1582)
Townsize_cat2	Size of town: 5 000-20 000	0.2078** (0.1040)	-0.0403 (0.0544)
Townsize_cat3	Size of town: 20 000-100 000	0.4020*** (0.1089)	-0.0681 (0.0584)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.5730*** (0.1109)	-0.1854*** (0.0574)
Age	Age in years	-0.0106 (0.0326)	0.0335* (0.0203)
Age_sq	Squared age in years	0.0001 (0.0004)	-0.0003 (0.0003)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.3454 (0.2818)	-0.0512 (0.1034)
Dregion2	Middle-income countries	-0.3629 (0.2672)	-0.1731* (0.0979)
Edulev_cat2	Completed (compulsory) elementary education	0.0874 (0.1332)	0.1899*** (0.0720)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.2477 (0.1618)	0.1441* (0.0857)
Edulev_cat4	Complete secondary school: technical/vocational	0.7055*** (0.1282)	0.4924*** (0.0700)
Edulev_cat5	Incomplete secondary: university-preparation	0.8248*** (0.1474)	0.4180*** (0.0887)
Edulev_cat6	Complete secondary: university-preparation	0.5948*** (0.1276)	0.5753*** (0.0730)
Edulev_cat7	Some university without degree/Higher education	0.8188*** (0.1369)	0.6535*** (0.0814)
Edulev_cat8	University with degree/Higher education	0.8568*** (0.1218)	0.8131*** (0.0693)
Married1	Married=1, not=0	0.1651** (0.0681)	0.0081 (0.0473)
Married2	Divorce/separated=1, not=0	-0.0354 (0.1041)	-0.0714 (0.0993)
Health_subj	Subjective (self-assessed) health	-0.0303 (0.0367)	0.0516** (0.0225)
_cons	Constant term	4.3351** (2.1817)	5.9292*** (0.8248)
Log pseudolikelihood		-1,451.2165	-3,769.6024
Number of obs		2 346	6 146
Wald chi2(21)		221.36	562.02
Prob>chi2		0.0000	0.0000
Pseudo R2		0.0812	0.0734

Table A18. First-stage regression results for Models C, D and E

Auxiliary equation 1: Level of social activity

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_actfreq	Doughnut instrumental variable	0.5051*** (0.0488)	0.7634*** (0.0245)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.0756*** (0.0082)	-0.0471*** (0.0050)
Townsize_cat2	Size of town: 5 000-20 000	0.0144 (0.0143)	0.0032 (0.0060)
Townsize_cat3	Size of town: 20 000-100 000	0.0168 (0.0144)	0.0045 (0.0068)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0003 (0.0140)	-0.0029 (0.0068)
Age	Age in years	0.0025 (0.0042)	0.0013 (0.0023)
Age_sq	Squared age in years	-0.0000 (0.0001)	-0.0000 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0219 (0.0496)	-0.0135 (0.0114)
Dregion2	Middle-income countries	-0.0368 (0.0490)	-0.0228** (0.0105)
Edulev_cat2	Completed (compulsory) elementary education	0.0147 (0.0190)	0.0222* (0.0089)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.0412* (0.0222)	0.0036*** (0.0116)
Edulev_cat4	Complete secondary school: technical/vocational	0.0328** (0.0156)	0.0421*** (0.0082)
Edulev_cat5	Incomplete secondary: university-preparation	0.0254* (0.01722)	0.0372*** (0.0016)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	0.0545*** (0.0134)	0.0489*** (0.0087)
Health_subj	Subjective (self-assessed) health	0.0061 (0.0047)	0.0065*** (0.0026)
_cons	Constant term	0.4204*** (0.1108)	0.2381*** (0.0562)
	Number of obs	1 376	3 818
	F(15,1360); F(15,3802)	96.67	521.95
	Prob>F	0.0000	0.0000
	R-squared	0.5133	0.6778
	Root MSE	0.1329	0.1222

Auxiliary equation 2: Quality of networks

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_network	Doughnut instrumental variable	0.1031 (0.0836)	0.6594*** (0.0425)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	0.6489*** (0.0608)	0.2565*** (0.0318)
Townsize_cat2	Size of town: 5 000-20 000	0.0142 (0.0224)	0.0118 (0.0100)
Townsize_cat3	Size of town: 20 000-100 000	0.0083 (0.0220)	0.0142 (0.0105)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.0247 (0.0215)	0.0142 (0.0098)
Age	Age in years	-0.0100* (0.0063)	0.0011 (0.0033)
Age_sq	Squared age in years	0.0001* (0.0001)	-0.0000 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0354 (0.0767)	-0.0207 (0.0258)
Dregion2	Middle-income countries	-0.0400 (0.0754)	-0.0115 (0.0247)
Edulev_cat2	Completed (compulsory) elementary education	0.0167 (0.0263)	0.0012 (0.0127)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.0255 (0.0360)	-0.0109 (0.0177)
Edulev_cat4	Complete secondary school: technical/vocational	0.0629*** (0.0226)	0.0085 (0.0114)
Edulev_cat5	Incomplete secondary: university-preparation	0.0181 (0.0282)	-0.0083 (0.0177)
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	0.0345* (0.0203)	-0.0044 (0.0106)
Health_subj	Subjective (self-assessed) health	0.0183*** (0.0065)	0.0133*** (0.0040)
_cons	Constant term	-2.5153*** (0.2809)	-1.1017*** (0.1544)
	Number of obs	1 376	3 818
	F(15,1360); F(15,3802)	1,102.42	3,259.38
	Prob>F	0.0000	0.0000
	R-squared	0.9193	0.9383
	Root MSE	0.1906	0.1694

Auxiliary equation 3: Trust level

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Iv_trust	Doughnut instrumental variable	0.6246*** (0.0674)	0.7105*** (0.0408)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	0.1045*** (0.0199)	0.0809*** (0.0121)
Townsize_cat2	Size of town: 5 000-20 000	-0.0199 (0.0151)	0.0014 (0.0078)
Townsize_cat3	Size of town: 20 000-100 000	-0.0236	-0.0007

Townsize_cat4	Size of town: 100 000-500 000 and more	(0.0158) -0.0268*	(0.0081) -0.0084
Age	Age in years	(0.0150) 0.0037	(0.0089) -0.0011
Age_sq	Squared age in years	(0.0044) -0.0001	(0.0027) 0.0000
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	(0.0001) 0.0491	(0.0000) 0.0173
Dregion2	Middle-income countries	(0.0408) 0.0509	(0.0174) 0.0253*
Edulev_cat2	Completed (compulsory) elementary education	(0.0409) -0.0291	(0.0177) 0.0007
Edulev_cat3	Incomplete secondary school: technical/vocational	(0.0223) -0.0134	(0.0104) 0.0028
Edulev_cat4	Complete secondary school: technical/vocational	(0.0300) -0.0112*	(0.0144) 0.0097
Edulev_cat5	Incomplete secondary: university-preparation	(0.0193) -0.0364	(0.0089) 0.0186
Edulev_cat678	Complete secondary: university-preparation; Some university without degree/Higher education; University with degree/Higher education	(0.0221) -0.0182	(0.0132) 0.0019
Health_subj	Subjective (self-assessed) health	(0.0186) 0.0158***	(0.0085) 0.0102***
_cons	Constant term	(0.0052) -0.4787***	(0.0033) -0.3205***
		(0.1218) 0.1376	(0.0738) 3 818
	Number of obs	1 376	3 818
	F(15,1360); F(15,3802)	496.19	1,395.70
	Prob>F	0.0000	0.0000
	R-squared	0.7636	0.7579
	Root MSE	0.1440	0.1436

Table A19. Full regression results for Model C: main equation (1 = dependent at maximum vs 10 = independent at maximum)

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Actfreqhat	Predicted level of social activity	0.3659 (0.8747)	1.3315** (0.5800)
Networkhat	Predicted quality of networks	1.8110 (2.8330)	1.0767*** (0.3008)
Trusthat	Predicted trust level	-0.9139* (0.5920)	-0.5790* (0.4031)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.8449 (2.0208)	-0.5364** (0.2321)
Townsize_cat2	Size of town: 5 000-20 000	-0.0439 (0.1256)	-0.0328 (0.0617)
Townsize_cat3	Size of town: 20 000-100 000	0.0290 (0.1281)	-0.1854*** (0.0694)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.0605 (0.1388)	-0.0497 (0.0961)
Age	Age in years	-0.0122 (0.0505)	-0.0050 (0.0261)
Age_sq	Squared age in years	0.0003 (0.0007)	0.0002 (0.0003)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	0.5958* (0.3505)	0.2854** (0.1267)
Dregion2	Middle-income countries	0.3108 (0.3616)	0.1791* (0.1199)
Edulev_cat2	Completed (compulsory) elementary education	-0.0089 (0.1964)	-0.2309 (0.1156)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.3139 (0.2482)	-0.0880** (0.1265)
Edulev_cat4	Complete secondary school: technical/vocational	0.0876 (0.2514)	-0.1998* (0.1109)
Edulev_cat5	Incomplete secondary: university-preparation	0.0928 (0.2002)	-0.0698 (0.1276)
Edulev_cat6	Complete secondary: university-preparation	0.2809 (0.2013)	-0.0414 (0.1060)
Edulev_cat7	Some university without degree/Higher education	0.0837 (0.2051)	0.0375 (0.1154)
Edulev_cat8	University with degree/Higher education	0.4029** (0.2002)	0.1107 (0.1033)
Married1	Married=1, not=0	0.1664* (0.0876)	0.0286 (0.0592)
Married2	Divorce/separated=1, not=0	0.2918** (0.01412)	-0.1601* (0.1123)
Health_subj	Subjective (self-assessed) health	0.0531 (0.0692)	0.0682** (0.0303)
/cut1		-3.5606 (7.8185)	-2.7686 (1.1253)
/cut2		-3.3446 (7.7179)	-2.5179 (1.1251)
/cut3		-3.1339 (7.8189)	-2.2541 (1.1250)
/cut4		-2.8482 (7.8185)	-2.0329 (1.1247)
/cut5		-2.4629 (7.8173)	-1.6196 (1.1245)
/cut6		-2.1846 (7.8163)	-1.3582 (1.1245)
/cut7		-1.9167 (7.8152)	-1.0685 (1.1242)
/cut8		-1.5968 (7.8139)	-0.7243 (1.1239)
/cut9		-1.3569 (7.8143)	-0.4376 (1.1253)
	Log pseudolikelihood	-1,930.1931	-5,066.0332
	Number of obs	893	2 285
	Wald chi2(21)	102.04	82.33
	Prob>chi2	0.0000	0.0000
	Pseudo R2	0.0241	0.0084

Table A20. Full regression results for Model D: main equation (1 = manual at maximum vs 10 = cognitive at maximum)

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Actfreqhat	Predicted level of social activity	-0.1166 (0.8857)	2.3556*** (0.5772)
Networkhat	Predicted quality of networks	-4.1489* (2.9080)	-0.2233 (0.3095)
Trusthat	Predicted trust level	-0.0127 (0.5595)	-0.9637** (0.4095)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	3.6771* (2.0737)	1.0347*** (0.2414)
Townsize_cat2	Size of town: 5 000-20 000	0.0300 (0.1225)	-0.1071* (0.0624)
Townsize_cat3	Size of town: 20 000-100 000	0.0574 (0.01270)	0.0724 (0.0705)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.2215* (0.1377)	0.1091* (0.0672)
Age	Age in years	-0.0149 (0.0487)	0.0371 (0.0272)
Age_sq	Squared age in years	0.0004 (0.0007)	-0.0004 (0.0003)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	0.0944 (0.3294)	0.3280*** (0.1271)
Dregion2	Middle-income countries	-0.1624 (0.3392)	0.3215*** (0.1209)
Edulev_cat2	Completed (compulsory) elementary education	0.4961*** (0.1967)	0.2734*** (0.1095)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.7868*** (0.2339)	0.5276*** (0.1191)
Edulev_cat4	Complete secondary school: technical/vocational	1.0769*** (0.2542)	0.4842*** (0.1027)
Edulev_cat5	Incomplete secondary: university-preparation	0.9361*** (0.2000)	0.8217*** (0.1229)
Edulev_cat6	Complete secondary: university-preparation	1.1026*** (0.2043)	0.6655*** (0.1024)
Edulev_cat7	Some university without degree/higher education	1.0349*** (0.1990)	0.7740*** (0.1078)
Edulev_cat8	University with degree/higher education	1.5780*** (0.1960)	1.0129*** (0.0979)
Married1	Married=1, not=0	0.0954 (0.0862)	-0.0629 (0.0611)
Married2	Divorce/separated=1, not=0	0.0169 (0.1377)	-0.0861 (0.1205)
Health_subj	Subjective (self-assessed) health	0.1347** (0.0696)	0.0509* (0.0309)
/cut1		16.3575 (8.0371)	6.4283 (1.2032)
/cut2		16.5830 (8.0369)	6.6888 (1.2031)
/cut3		16.8530 (8.0373)	6.9213 (1.2034)
/cut4		17.0565 (8.0378)	7.0809 (1.2038)
/cut5		17.4617 (8.0401)	7.4427 (1.2045)
/cut6		17.6811 (8.0407)	7.6842 (1.2048)
/cut7		17.9249 (8.0420)	7.9523 (1.2056)
/cut8		18.2589 (8.0427)	8.2884 (1.2064)
/cut9		18.4637 (8.0436)	8.6040 (1.2069)
	Log pseudolikelihood	-1,833.9588	-4,889.4186
	Number of obs	896	2 297
	Wald chi2(21)	242.68	430.93
	Prob>chi2	0.0000	0.0000
	Pseudo R2	0.0649	0.0408

Table A21. Full regression results for Model E: main equation (1 = routine at maximum vs 10 = creative at maximum)

Variable (in codes)	Full definition	Coefficient (Robust Std. Err.)	
		Women	Men
Actfreqhat	Predicted level of social activity	2.5990*** (0.8976)	2.2284*** (0.5801)
Networkhat	Predicted quality of networks	-5.5070* (3.1769)	-1.1943*** (0.3138)
Trusthat	Predicted trust level	-0.7173 (0.5325)	-0.2880 (0.3903)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	4.4774** (2.2766)	1.1192*** (0.2428)
Townsize_cat2	Size of town: 5 000-20 000	0.0451 (0.1225)	-0.0861 (0.0658)
Townsize_cat3	Size of town: 20 000-100 000	-0.2163* (0.1312)	-0.0152 (0.0731)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.1043 (0.1435)	-0.1400** (0.0700)
Age	Age in years	-0.1134** (0.0531)	0.0162 (0.0266)
Age_sq	Squared age in years	0.0015** (0.0007)	-0.0002 (0.0003)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0850 (0.3307)	0.4886*** (0.1275)
Dregion2	Middle-income countries	-0.0855 (0.3423)	0.4114*** (0.1213)
Edulev_cat2	Completed (compulsory) elementary education	-0.0202 (0.1949)	0.0762 (0.1082)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.1995 (0.2368)	0.1742* (0.1177)
Edulev_cat4	Complete secondary school: technical/vocational	0.4323* (0.2661)	0.1495* (0.1046)
Edulev_cat5	Incomplete secondary: university-preparation	0.2942* (0.2046)	0.1494 (0.1208)
Edulev_cat6	Complete secondary: university-preparation	0.2871 (0.2077)	0.1578* (0.1001)
Edulev_cat7	Some university without degree/higher education	0.1728 (0.2067)	0.3274*** (0.1090)
Edulev_cat8	University with degree/higher education	0.3475* (0.2023)	0.4695*** (0.0989)
Married1	Married=1, not=0	0.0603 (0.0853)	-0.0396 (0.0618)
Married2	Divorce/separated=1, not=0	0.1224 (0.1354)	0.0778 (0.1119)
Health_subj	Subjective (self-assessed) health	0.1523** (0.0735)	0.0285 (0.0306)
/cut1		16.8297 (8.7809)	5.3671 (1.1887)
/cut2		17.0479 (8.7812)	5.6353 (1.1892)
/cut3		17.2803 (8.7822)	5.8993 (1.1900)
/cut4		17.4538 (8.7829)	6.1118 (1.1904)
/cut5		17.7867 (8.7833)	6.4547 (1.1917)
/cut6		18.0004 (8.7840)	6.6747 (1.1924)
/cut7		18.3161 (8.7848)	6.9577 (1.1931)
/cut8		18.6246 (8.7863)	7.2846 (1.1942)
/cut9		18.8741 (8.7911)	7.6028 (1.1962)
	Log pseudolikelihood	-1,903.9009	-5,003.053
	Number of obs	896	2 295
	Wald chi2(21)	48.09	135.37
	Prob>chi2	0.0007	0.0000
	Pseudo R2	0.0101	0.0122

(*: significant at level 10~15%, **: significant at level 5%, ***: significant at level 1%)

Table A22. Average marginal probability impacts in Model A: labour force vs not

Variable (in codes)	Full definition	dy/dx (average marginal probability) (Delta-method Robust Std. Err.)	
		Women	Men
Actfreqhat	Predicted level of social activity	0.9796*** (0.1056)	-0.1277** (0.0594)
Networkhat	Predicted quality of networks	0.0139 (0.1155)	-0.0326 (0.0382)
Trusthat	Predicted trust level	1.0899*** (0.1156)	0.2074*** (0.0588)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.1262* (0.0850)	-0.0744*** (0.0295)
Townsize_cat2	Size of town: 5 000-20 000	0.0345* (0.0188)	-0.0016 (0.0102)
Townsize_cat3	Size of town: 20 000-100 000	0.0482*** (0.0197)	0.0132 (0.0113)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.0490*** (0.0200)	0.0278*** (0.0039)
Age	Age in years	0.0297*** (0.0065)	0.0094** (0.0001)
Age_sq	Squared age in years	-0.0003*** (0.0001)	-0.0001* (0.0186)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0590 (0.0517)	0.0486*** (0.0186)
Dregion2	Middle-income countries	-0.0236 (0.0474)	0.0261* (0.0168)
Edulev_cat2	Completed (compulsory) elementary education	0.0010 (0.0213)	0.0078 (0.0123)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.0900*** (0.0273)	0.0421*** (0.153)
Edulev_cat4	Complete secondary school: technical/vocational	0.1569*** (0.0212)	0.0495*** (0.0130)
Edulev_cat5	Incomplete secondary: university- preparation	0.2022*** (0.0261)	0.0556*** (0.0159)
Edulev_cat6	Complete secondary: university- preparation	0.1465*** (0.0221)	0.0773*** (0.0140)
Edulev_cat7	Some university without degree/higher education	0.2168*** (0.0251)	0.0716*** (0.0157)
Edulev_cat8	University with degree/higher education	0.4014*** (0.0206)	0.0729*** (0.127)
Married1	Married=1, not=0	-0.2419*** (0.0150)	0.0781*** (0.0086)
Married2	Divorce/separated=1, not=0	-0.0947*** (0.0243)	-0.0008 (0.0169)
Health_subj	Subjective (self-assessed) health	-0.0143** (0.0072)	0.0332*** (0.0043)
Number of obs		6 329	6 760

Table A23. Average marginal probability impacts in Model B: full-time vs not

Variable (in codes)	Full definition	dy/dx (average marginal probability) (Delta-method Robust Std. Err.)	
		Women	Men
Actfreqhat	Predicted level of social activity	-0.7691*** (0.2250)	-0.6866*** (0.1022)
Networkkhat	Predicted quality of networks	-0.2125 (0.2408)	0.1692** (0.0725)
Trustthat	Predicted trust level	1.2825*** (0.1743)	0.4450*** (0.1133)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.3551** (0.1745)	-0.4932*** (0.0542)
Townsize_cat2	Size of town: 5 000-20 000	0.0734** (0.0367)	-0.0140 (0.0190)
Townsize_cat3	Size of town: 20 000-100 000	0.1420*** (0.0381)	-0.0238 (0.0204)
Townsize_cat4	Size of town: 100 000-500 000 and more	0.2024*** (0.0385)	-0.0648*** (0.0200)
Age	Age in years	-0.0038 (0.0115)	0.0117* (0.0071)
Age_sq	Squared age in years	0.0000 (0.0001)	-0.0001 (0.0001)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.1220 (0.0994)	-0.0179 (0.0361)
Dregion2	Middle-income countries	-0.1282 (0.0943)	-0.0605* (0.0342)
Edulev_cat2	Completed (compulsory) elementary education	0.0309 (0.0471)	0.0663*** (0.0251)
Edulev_cat3	Incomplete secondary school: technical/vocational	0.0875* (0.0571)	0.0504* (0.0299)
Edulev_cat4	Complete secondary school: technical/vocational	0.2492*** (0.0444)	0.1721*** (0.0242)
Edulev_cat5	Incomplete secondary: university- preparation	0.2914*** (0.0509)	0.1461*** (0.0308)
Edulev_cat6	Complete secondary: university- preparation	0.2101*** (0.0444)	0.2010*** (0.0251)
Edulev_cat7	Some university without degree/higher education	0.2893*** (0.0472)	0.2284*** (0.0280)
Edulev_cat8	University with degree/higher education	0.3027*** (0.0416)	0.2841*** (0.0234)
Married1	Married=1, not=0	0.0583** (0.0240)	0.0028 (0.0165)
Married2	Divorce/separated=1, not=0	-0.0125 (0.0368)	-0.0249 (0.0347)
Health_subj	Subjective (self-assessed) health	-0.0107 (0.0130)	0.0180** (0.0079)
Number of obs		2 346	6 146

Table A24. Average marginal probability impacts in Model C: dependent vs independent

Variable (in codes)	Full definition\Degree of the level	dy/dx (average marginal probability) (Delta-method Robust Std. Err.)					
		Women			Men		
		3	5	7	3	5	7
Actfreqhat	Predicted level of social activity	-0.0165 (0.0394)	-0.0181 (0.0432)	0.0059 (0.0142)	-0.0811** (0.0360)	-0.0785** (0.0345)	0.0270** (0.0125)
Networkkhat	Predicted quality of networks	-0.0816 (0.1277)	-0.0896 (0.1416)	0.0292 (0.0455)	-0.0656*** (0.0191)	-0.0635*** (0.0185)	0.0218*** (0.0065)
Trustthat	Predicted trust level	0.0412* (0.0260)	0.0452* (0.0286)	-0.0147* (0.0094)	0.0353* (0.0247)	0.0342* (0.0240)	-0.0117 (0.0083)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	0.0381 (0.0910)	0.0418 (0.1006)	-0.0136 (0.0325)	0.0327** (0.0144)	0.0316** (0.0140)	-0.0109** (0.0048)
Townsize_cat2	Size of town: 5 000-20 000	0.0020 (0.0056)	0.0022 (0.0062)	-0.0007 (0.0020)	0.0020 (0.0038)	0.0019 (0.0036)	-0.0007 (0.0013)
Townsize_cat3	Size of town: 20 000-100 000	-0.0013 (0.0058)	-0.0014 (0.0063)	0.0005 (0.0021)	0.0113*** (0.0043)	0.0109*** (0.0041)	-0.0038*** (0.0015)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0027 (0.0063)	-0.0030 (0.0068)	0.0010 (0.0022)	0.0030 (0.0042)	0.0029 (0.0041)	-0.0010 (0.0014)
Age	Age in year	0.0005 (0.0023)	0.0006 (0.0025)	-0.0002 (0.0008)	0.0003 (0.0016)	0.0003 (0.0015)	-0.0001 (0.0005)
Age_sq	Squared age in year	-0.0000 (0.0000)	-0.0000 (0.0000)	4.31e-06 (0.0000)	-9.36e-06 (0.0000)	-9.07e-06 (0.0000)	3.11e-06 (6.70e-06)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0268* (0.0161)	-0.0295* (0.0179)	0.0096* (0.0060)	-0.0174** (0.0078)	-0.0168** (0.0076)	0.0058** (0.0027)
Dregion2	Middle-income countries	-0.0140 (0.0164)	-0.0154 (0.0182)	0.0050 (0.0060)	-0.0109* (0.0074)	-0.0106* (0.0071)	0.0036* (0.0025)
Edulev_cat2	Completed (compulsory) elementary education	0.0004 (0.0088)	0.0004 (0.0097)	-0.0001 (0.0032)	0.0141** (0.0071)	0.0136** (0.0069)	-0.0047*** (0.0024)
Edulev_cat3	Incomplete secondary school: technical/vocational	-0.0141 (0.0114)	-0.0155 (0.0123)	0.0051 (0.0042)	0.0054 (0.0078)	0.0052 (0.0075)	-0.0018 (0.0026)
Edulev_cat4	Complete secondary school: technical/vocational	-0.0039 (0.0114)	-0.0043 (0.0124)	0.0014 (0.0041)	0.0122* (0.0068)	0.0118* (0.0066)	-0.0040* (0.0023)
Edulev_cat5	Incomplete secondary: university- preparation	-0.0042 (0.0091)	-0.0046 (0.0099)	0.0015 (0.0033)	0.0042 (0.0078)	0.0041 (0.0075)	-0.0014 (0.0026)
Edulev_cat6	Complete secondary: university- preparation	-0.0127 (0.0094)	-0.0139 (0.100)	0.0045 (0.0035)	0.0025 (0.0065)	0.0024 (0.0063)	-0.0008 (0.0021)
Edulev_cat7	Some university without degree/higher education	-0.0038 (0.0093)	-0.0041 (0.0101)	0.0014 (0.0034)	-0.0023 (0.0070)	-0.0022 (0.0068)	0.0008 (0.0023)
Edulev_cat8	University with degree/higher education	-0.0182* (0.0095)	-0.0199** (0.0100)	0.0065* (0.0038)	-0.0067 (0.0063)	-0.0065 (0.0061)	0.0022 (0.0021)
Married1	Married=1, not=0	-0.0075* (0.0040)	-0.0082* (0.0044)	0.0027* (0.0015)	-0.0017 (0.0036)	-0.0017 (0.0035)	0.0006 (0.0012)
Married2	Divorce/separated=1, not=0	-0.0131** (0.0066)	-0.0144** (0.0072)	0.0047* (0.0026)	0.0097 (0.0069)	0.0094 (0.0067)	-0.0032 (0.0023)
Health_subj	Subjective (self-assessed) health	-0.0024 (0.0032)	-0.0026 (0.0034)	0.0009 (0.0011)	-0.0042** (0.0019)	-0.0040** (0.0018)	0.0014** (0.0006)
Number of obs		893			2 285		

Table A25. Average marginal probability impacts in Model C: manual vs cognitive

Variable (in codes)	Full definition\Degree of the level	dy/dx (average marginal probability) (Delta-method Robust Std. Err.)					
		Women			Men		
		3	5	7	3	5	7
Actfreqhat	Predicted level of social activity	0.0050 (0.0379)	0.0036 (0.0272)	-0.0016 (0.0119)	-0.0740*** (0.0190)	-0.0160** (0.0073)	0.0831*** (0.0215)
Networkhat	Predicted quality of networks	0.1777 (0.1231)	0.1272 (0.0896)	-0.0558 (0.0431)	0.0070 (0.0097)	0.0015 (0.0021)	-0.0079 (0.0110)
Trusthat	Predicted trust level	0.0005 (0.0240)	0.0004 (0.0172)	-0.0002 (0.0075)	0.0303** (0.0132)	0.0065* (0.0040)	-0.0340** (0.0145)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.1575* (0.0907)	-0.1128* (0.0647)	0.0495* (0.0317)	-0.0325*** (0.0080)	-0.0070** (0.0032)	0.0365*** (0.0092)
Townsize_cat2	Size of town: 5 000-20 000	-0.0013 (0.0052)	-0.0009 (0.0038)	0.0004 (0.0017)	0.0034* (0.0020)	0.0007* (0.0005)	-0.0038* (0.0022)
Townsize_cat3	Size of town: 20 000-100 000	-0.0025 (0.0054)	-0.0018 (0.0039)	0.0008 (0.0017)	-0.0023 (0.0022)	-0.0005 (0.0005)	0.0026 (0.0025)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0095 (0.0059)	-0.0068* (0.0043)	0.0030* (0.0020)	-0.0034* (0.0021)	-0.0007 (0.0005)	0.0038* (0.0024)
Age	Age in years	0.0006 (0.0021)	0.0005 (0.0015)	-0.0002 (0.0007)	-0.0012 (0.0009)	-0.0003 (0.0002)	0.0013 (0.0010)
Age_sq	Squared age in years	-0.0000 (0.0000)	-0.0000 (0.0000)	5.48e-06 (9.20e-06)	0.0000 (0.0000)	2.75e-06 (2.55e-06)	-0.0000 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	-0.0040 (0.0141)	-0.0029 (0.0101)	0.0013 (0.0044)	-0.0103*** (0.0041)	-0.0022* (0.0012)	0.0116*** (0.0046)
Dregion2	Middle-income countries	0.0070 (0.0145)	0.0050 (0.0104)	-0.0022 (0.0046)	-0.0101*** (0.0039)	-0.0022* (0.0012)	0.0113*** (0.0043)
Edulev_cat2	Completed (compulsory) elementary education	-0.0212** (0.0089)	-0.0152** (0.0065)	0.0067** (0.0031)	-0.0086** (0.0035)	-0.0019* (0.0011)	0.0096*** (0.0039)
Edulev_cat3	Incomplete secondary school: technical/vocational	-0.0337*** (0.0110)	-0.0241*** (0.0082)	0.0106*** (0.0040)	-0.0166*** (0.0040)	-0.0036** (0.0017)	0.0186*** (0.0044)
Edulev_cat4	Complete secondary school: technical/vocational	-0.0461*** (0.0124)	-0.0330*** (0.0093)	0.0145*** (0.0049)	-0.0152*** (0.0035)	-0.0033** (0.0016)	0.0171*** (0.0038)
Edulev_cat5	Incomplete secondary: university- preparation	-0.0401*** (0.0099)	-0.0287*** (0.0077)	0.0126*** (0.0039)	-0.0258*** (0.0045)	-0.0056** (0.0025)	0.0290*** (0.0047)
Edulev_cat6	Complete secondary: university- preparation	-0.0472*** (0.0107)	-0.0338*** (0.0083)	0.0148*** (0.0043)	-0.0209*** (0.0037)	-0.0045** (0.0020)	0.0235*** (0.0040)
Edulev_cat7	Some university without degree/higher education	-0.0443*** (0.0102)	-0.0317*** (0.0078)	0.0139*** (0.0042)	-0.0243*** (0.0040)	-0.0052** (0.0023)	0.0273*** (0.0043)
Edulev_cat8	University with degree/higher education	-0.0676*** (0.0117)	-0.0484*** (0.0093)	0.0212*** (0.0056)	-0.0318*** (0.0041)	-0.0069** (0.0029)	0.0357*** (0.0042)
Married1	Married=1, not=0	-0.0041 (0.0037)	-0.0029 (0.0027)	0.0013 (0.0012)	0.0020 (0.0019)	0.0004 (0.0004)	-0.0022 (0.0022)
Married2	Divorce/separated=1, not=0	-0.0007 (0.0059)	-0.0005 (0.0042)	0.0002 (0.0019)	0.0027 (0.0038)	0.0006 (0.0008)	-0.0030 (0.0043)
Health_subj	Subjective (self-assessed) health	-0.0058* (0.0031)	-0.0041* (0.0022)	0.0018* (0.0010)	-0.0016* (0.0010)	-0.0003 (0.0003)	0.0018* (0.0011)
Number of obs		896			2 297		

Table A26. Average marginal probability impacts in Model E: routine vs creative

Variable (in codes)	Full definition\Degree of the level	dy/dx (average marginal probability) (Delta-method Robust Std. Err.)					
		Women			Men		
		3	5	7	3	5	7
Actfreqhat	Predicted level of social activity	-0.0559*** (0.0208)	0.0620** (0.0259)	0.1721*** (0.0627)	-0.0694*** (0.0189)	0.0469*** (0.0144)	0.1275*** (0.0343)
Networkhat	Predicted quality of networks	0.1184* (0.0706)	-0.1314* (0.0832)	-0.3647* (0.2146)	0.0372*** (0.0101)	-0.0251*** (0.0080)	-0.0683*** (0.0187)
Trusthat	Predicted trust level	0.0154 (0.0118)	-0.0171 (0.0131)	-0.0475 (0.0355)	0.0090 (0.0122)	-0.0061 (0.0082)	-0.0165 (0.0223)
Wave	Trend (year 1999-2004; 2005-2009; 2010-2014)	-0.0962* (0.0512)	0.1069* (0.0608)	0.2965* (0.1545)	-0.0348*** (0.0080)	0.0236*** (0.0065)	0.0640*** (0.0147)
Townsize_cat2	Size of town: 5 000-20 000	-0.0010 (0.0026)	0.0011 (0.0029)	0.0030 (0.0081)	0.0027 (0.0021)	-0.0018 (0.0014)	-0.0049 (0.0038)
Townsize_cat3	Size of town: 20 000-100 000	0.0046* (0.0029)	-0.0052* (0.0033)	-0.0143* (0.0088)	0.0005 (0.0023)	-0.0003 (0.0015)	-0.0009 (0.0042)
Townsize_cat4	Size of town: 100 000-500 000 and more	-0.0022 (0.0031)	0.0025 (0.0035)	0.0069 (0.0095)	0.0044** (0.0022)	-0.0029** (0.0015)	-0.0080** (0.0040)
Age	Age in years	0.0024** (0.0012)	-0.0027* (0.0014)	-0.0075** (0.0036)	-0.0005 (0.0008)	0.0003 (0.0006)	0.0009 (0.0015)
Age_sq	Squared age in years	-0.0000** (0.0000)	0.0000* (0.0000)	0.0001** (0.0000)	5.32e-06 (0.0000)	-3.60e-06 (7.05e-06)	-9.7e-06 (0.0000)
Dregion1	Gulf Cooperation Council: Bahrain, Kuwait, Qatar, Saudi Arabia	0.0018 (0.0071)	-0.0020 (0.0080)	-0.0056 (0.0219)	-0.0152*** (0.0042)	0.0103*** (0.0031)	0.0280*** (0.0075)
Dregion2	Middle-income countries	0.0018 (0.0074)	-0.0020 (0.0082)	-0.0057 (0.0227)	-0.0128*** (0.0040)	0.0087*** (0.0028)	0.0235*** (0.0071)
Edulev_cat2	Completed (compulsory) elementary education	0.0004 (0.0042)	-0.0005 (0.0046)	-0.0013 (0.0129)	-0.0024 (0.0034)	0.0016 (0.0023)	0.0044 (0.0062)
Edulev_cat3	Incomplete secondary school: technical/vocational	-0.0043 (0.0051)	0.0048 (0.0058)	0.0132 (0.0157)	-0.0054* (0.0037)	0.0037* (0.0025)	0.0100* (0.0068)
Edulev_cat4	Complete secondary school: technical/vocational	-0.0093* (0.0059)	0.0103* (0.0068)	0.0286* (0.0179)	-0.0047 (0.0033)	0.0031 (0.0022)	0.0086 (0.0060)
Edulev_cat5	Incomplete secondary: university-preparation	-0.0063 (0.0045)	0.0070 (0.0052)	0.0195 (0.0137)	-0.0047 (0.0038)	0.0031 (0.0026)	0.0085 (0.0069)
Edulev_cat6	Complete secondary: university-preparation	-0.0062 (0.0046)	0.0069 (0.0052)	0.0190 (0.0139)	-0.0049* (0.0032)	0.0033* (0.0022)	0.0090* (0.0058)
Edulev_cat7	Some university without degree/higher education	-0.0037 (0.0045)	0.0041 (0.0051)	0.0114 (0.0138)	-0.0102*** (0.0035)	0.0069*** (0.0025)	0.0187*** (0.0064)
Edulev_cat8	University with degree/higher education	-0.0075* (0.0046)	0.0083* (0.0052)	0.0230* (0.0136)	-0.0146*** (0.0034)	0.0099*** (0.0025)	0.0269*** (0.0059)
Married1	Married=1, not=0	-0.0013 (0.0018)	0.0014 (0.0020)	0.0040 (0.0056)	0.0012 (0.0019)	-0.0008 (0.0013)	-0.0023 (0.0035)
Married2	Divorce/separated=1, not=0	-0.0026 (0.0029)	0.0029 (0.0033)	0.0081 (0.0090)	-0.0024 (0.0035)	0.0016 (0.0024)	0.0045 (0.0064)
Health_subj	Subjective (self-assessed) health	-0.0033** (0.0017)	0.0036* (0.0019)	0.0101** (0.0049)	-0.0009 (0.0010)	0.0006 (0.0006)	0.0016 (0.0018)
Number of obs		896			2 295		

(*: significant at level 10~15%, **: significant at level 5%, ***: significant at level 1%)

Table A27. Results of the Brant tests of the proportional-odds assumption

	Model C		Model D		Model E	
	Chi2 (Df)	p-value	Chi2 (Df)	p-value	Chi2 (Df)	p-value
All	285.64 (168)	0.000	217.52 (168)	0.006	5,387.76 (168)	0.000
actfreqhat	7.88 (8)	0.445	11.07 (8)	0.198	10.99 (8)	0.203
Networkhat	22.67 (8)	0.004	27.81 (8)	0.001	20.61 (8)	0.008
Trusthat	16.69 (8)	0.034	20.66 (8)	0.008	47.32 (8)	0.000
Wave	21.51 (8)	0.006	25.81 (8)	0.001	17.90 (8)	0.022
Townsize_cat2	13.08 (8)	0.109	5.64 (8)	0.688	3.57 (8)	0.894
Townsize_cat3	11.80 (8)	0.160	3.27 (8)	0.916	5.36 (8)	0.719
Townsize_cat4	20.11 (8)	0.010	2.32 (8)	0.969	9.23 (8)	0.323
age	20.00 (8)	0.010	32.45 (8)	0.000	9.35 (8)	0.314
Age_sq	19.90 (8)	0.011	31.97 (8)	0.000	9.51 (8)	0.301
Dregion1	13.98 (8)	0.082	7.69 (8)	0.464	20.71 (8)	0.008
Dregion2	12.33 (8)	0.137	5.14 (8)	0.742	19.55 (8)	0.012
Edulev_cat2	12.24 (8)	0.141	6.48 (8)	0.594	11.72 (8)	0.164
Edulev_cat3	10.72 (8)	0.218	3.91 (8)	0.865	6.71 (8)	0.568
Edulev_cat4	17.54 (8)	0.025	7.58 (8)	0.476	17.34 (8)	0.027
Edulev_cat5	19.50 (8)	0.012	7.14 (8)	0.521	11.90 (8)	0.156
Edulev_cat6	28.21 (8)	0.000	7.25 (8)	0.510	23.53 (8)	0.003
Edulev_cat7	21.54 (8)	0.006	13.55 (8)	0.094	22.74 (8)	0.004
Edulev_cat8	25.36 (8)	0.001	6.47 (8)	0.595	20.92 (8)	0.007
Married1	4.71 (8)	0.788	26.91 (8)	0.001	11.75 (8)	0.163
Married2	2.17 (8)	0.975	9.08 (8)	0.336	11.23 (8)	0.189
Health_subj	13.69 (8)	0.090	8.46 (8)	0.390	5.59 (8)	0.693

Note: Authors' analysis based on World Values Survey, waves 4-6.