

The Welfare State and the Role of Social Capital in Subjective Well-Being: The Crowding-Out and Crowding-In Arguments Revisited

Appendix

Appendix A1. Results of the two-way fixed-effects regressions of SWB (including interactions of country dummies and public social expenditures)

	Coeff.		S.E.		Coeff.		S.E.				
Intercept	5.628		5.423		4.839		5.222		5.900		5.396
Individual characteristics											
Gender (Male as ref.)											
Female	.136	***	.014		.137	***	.014		.140	***	.014
Age	-.002		.001		-.002		.001		-.002		.001
Age squared	.001	***	.000		.001	***	.000		.001	***	.000
Education (Primary as ref.)											
Secondary	.034		.024		.032		.023		.031		.023
Tertiary	.072	†	.040		.069	†	.039		.068	†	.039
Employment status (Employed as ref.)											
Unemployed	-.710	***	.043		-.709	***	.043		-.714	***	.043
Retired	.088	**	.027		.088	**	.027		.089	**	.027
Other	-.038	*	.016		-.037	*	.016		-.038	*	.016
Household income (Z-score)	.219	***	.016		.220	***	.016		.219	***	.016
Marital status (Other marital status as ref.)											
Married	.407	***	.031		.409	***	.031		.410	***	.031
Household size (Two or more as ref.)											
Single household	-.163	***	.037		-.162	***	.037		-.156	***	.037
Religious attendance (Less than once a month as ref.)											
Once a month or more	.118	***	.021		.119	***	.021		.120	***	.021
Self-rated health (Very good, good, or fair as ref.)											
Poor health	-1.261	***	.034		-1.262	***	.034		-1.256	***	.034
Political orientation	.066	***	.006		.066	***	.006		.066	***	.006
Social trust	.008		.054		.123	***	.004		.123	***	.004

Formal social contact	.026	**	.008	-.095		.057	.028	**	.008
Informal social contact	.170	***	.007	.170	***	.007	.014		.084
Country characteristics									
Public social expenditures (PSE)	.014		.053	.029		.052	-.005		.058
GDP per capita	-.007		.431	.019		.423	-.001		.424
Gini coefficient	-.011		.033	-.009		.032	-.008		.032
Unemployment rate	-.052	***	.008	-.051	***	.008	-.052	***	.008
Inflation rate	-.019		.012	-.018		.012	-.019		.012
Cross-level interaction									
PSE x Social trust	.004	*	.002						
PSE x Formal social contact				.005	*	.002			
PSE x Informal social contact							.006	*	.003
Country fixed effects		yes			yes			yes	
Year fixed effects		yes			yes			yes	
Interactions of Countries and Social trust		yes			no			no	
Interactions of Countries and Formal social contact		no			yes			no	
Interactions of Countries and Informal social contact		no			no			yes	
Interactions of Countries and PSE		yes			yes			yes	
R-squared	.289				.288			.289	
N_{country}	29				29			29	
N_{year}	18				18			18	
$N_{\text{country-year}}$	180				180			180	
$N_{\text{individual}}$	274,313				274,313			274,313	

Note: S.E. are the cluster robust standard errors.

† $p < 0.1$; * $p < 0.05$; ** $p < 0.01$; *** $p < 0.001$ (two-tailed tests)

Appendix A2. Results of the two-way fixed-effects regressions of SWB (with formal social contact including an additional item)

	Coeff.		S.E.	Coeff.		S.E.	Coeff.		S.E.	Coeff.		S.E.
Intercept	5.218	***	.129	3.721		5.256	3.587		5.177	4.991		5.256
Individual characteristics												
Gender (Male as ref.)												
Female	.138	***	.014	.138	***	.014	.138	***	.014	.137	***	.014
Age	-.002		.001	-.002		.001	-.002		.001	-.002		.001
Age squared	.001	***	.000	.001	***	.000	.001	***	.000	.001	***	.000
Education (Primary as ref.)												
Secondary	.022		.025	.031		.024	.032		.024	.033		.024
Tertiary	.064		.040	.070	†	.040	.070	†	.040	.071	†	.040
Employment status (Employed as ref.)												
Unemployed	-.735	***	.046	-.712	***	.044	-.711	***	.044	-.713	***	.043
Retired	.079	**	.027	.087	**	.026	.088	**	.026	.088	**	.027
Other	-.047	**	.016	-.042	*	.017	-.042	*	.017	-.040	*	.016
Household income (Z-score)	.216	***	.015	.217	***	.015	.217	***	.015	.216	***	.015
Marital status (Other marital statuses as ref.)												
Married	.410	***	.032	.409	***	.032	.409	***	.032	.410	***	.032
Household size (Two or more as ref.)												
Single household	-.164	***	.038	-.164	***	.037	-.164	***	.037	-.164	***	.037
Religious attendance (Less than once a month as ref.)												
Once a month or more	.116	***	.021	.116	***	.021	.116	***	.021	.118	***	.021
Self-rated health (Very good, good, or fair as ref.)												
Poor health	-1.265	***	.034	-1.262	***	.034	-1.261	***	.034	-1.260	***	.034
Political orientation	.067	***	.006	.067	***	.006	.067	***	.006	.066	***	.006
Social trust	.124	***	.004	.124	***	.004	.124	***	.004	.123	***	.004

Formal social contact (Including an additional item)	.023	**	.007	.024	**	.006	-.107		.072	-.083	†	.048
Informal social contact	.170	***	.007	.170	***	.007	.170	***	.006	.170	***	.006
Country characteristics												
Public social expenditures (PSE)				-.004		.013	-.007		.012	.030		.052
GDP per capita				.177		.445	.194		.441	.004		.427
Gini coefficient				.003		.031	.004		.030	-.009		.032
Unemployment rate				-.033	**	.012	-.033	*	.012	-.051		.008
Inflation rate				-.017		.012	-.017		.012	-.018		.012
Cross-level interaction												
PSE x Formal social contact							.005	†	.003	.004	*	.002
Country fixed effects		yes			yes			yes			yes	
Year fixed effects		yes			yes			yes			yes	
Interactions of Countries and Formal social contact		no			no			yes			yes	
Interactions of Countries and PSE		no			no			no			yes	
R-squared		.284			.286			.287			.288	
N_{country}		29			29			29			29	
N_{year}		18			18			18			18	
$N_{\text{country-year}}$		180			180			180			180	
$N_{\text{individual}}$		274,313			274,313			274,313			274,313	

Note: S.E. are the cluster robust standard errors.

† $p < 0.1$; * $p < 0.05$; ** $p < 0.01$; *** $p < 0.001$ (two-tailed tests)

Appendix A3. Results of the two-way fixed-effects regressions of SWB (with social activities as an indicator of formal social contact)

	Coeff.		S.E.	Coeff.		S.E.	Coeff.		S.E.	Coeff.		S.E.
Intercept	4.930	***	.132	3.569		5.209	4.123		5.277	6.007		5.448
Individual characteristics												
Gender (Male as ref.)												
Female	.139	***	.014	.138	***	.014	.140	***	.014	.139	***	.014
Age	-.002		.001	-.002		.001	-.002		.001	-.002		.001
Age squared	.001	***	.000	.001	***	.000	.001	***	.000	.001	***	.000
Education (Primary as ref.)												
Secondary	.004		.025	.013		.024	.015		.024	.016		.024
Tertiary	.040		.041	.046		.041	.049		.041	.050		.041
Employment status (Employed as ref.)												
Unemployed	-.724	***	.046	-.701	***	.043	-.702	***	.043	-.703	***	.042
Retired	.078	**	.027	.086	**	.026	.087	**	.026	.088	**	.026
Other	-.036	*	.016	-.030	†	.017	-.030	†	.017	-.028		.017
Household income (Z-score)	.204	***	.015	.205	***	.015	.204	***	.015	.204	***	.015
Marital status (Other marital statuses as ref.)												
Married	.404	***	.031	.403	***	.031	.402	***	.031	.402	***	.031
Household size (Two or more as ref.)												
Single household	-.166	***	.038	-.168	***	.037	-.168	***	.037	-.168	***	.036
Religious attendance (Less than once a month as ref.)												
Once a month or more	.099	***	.021	.099	***	.022	.101	***	.021	.103	***	.021
Self-rated health (Very good, good, or fair as ref.)												
Poor health	-1.200	***	.033	-1.197	***	.033	-1.189	***	.032	-1.188	***	.032
Political orientation	.066	***	.005	.066	***	.006	.066	***	.005	.066	***	.005
Social trust	.120	***	.004	.119	***	.004	.119	***	.004	.119	***	.004

Formal social contact (Social activities)	.191	***	.011	.190	***	.011	-.028	.087	-.029	.087		
Informal social contact	.132	***	.006	.132	***	.006	.129	***	.006	.129	***	.006
Country characteristics												
Public social expenditures (PSE)				-.004		.012	-.024	.016	.007	.057		
GDP per capita				.157		.441	.163	.439	-.058	.437		
Gini coefficient				.006		.031	.006	.031	-.008	.033		
Unemployment rate				-.034	**	.012	-.034	**	.012	-.051	***	.008
Inflation rate				-.016		.011	-.016	.011	-.017	.012		
Cross-level interaction												
PSE x Formal social contact							.007	*	.003	.007	*	.003
Country fixed effects		yes			yes			yes			yes	
Year fixed effects		yes			yes			yes			yes	
Interactions of Countries and Formal social contact		no			no			yes			yes	
Interactions of Countries and PSE		no			no			no			yes	
R-squared		.291			.294			.295			.296	
N_{country}		29			29			29			29	
N_{year}		18			18			18			18	
$N_{\text{country-year}}$		180			180			180			180	
$N_{\text{individual}}$		274,313			274,313			274,313			274,313	

Note: S.E. are the cluster robust standard errors.

† $p < 0.1$; * $p < 0.05$; ** $p < 0.01$; *** $p < 0.001$ (two-tailed tests)

Appendix A4. Results of the two-way fixed-effects regressions of life satisfaction (without interactions of country dummies and public social expenditures)

	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.			
Intercept	3.681	5.684	2.858	5.527	4.347	5.636	3.042	5.566	3.673	5.688					
Individual characteristics															
Gender (Male as ref.)															
Female	.128	***	.015	.129	***	.015	.130	***	.016	.129	***	.015	.131	***	.015
Age	-.001		.001	-.001		.001	-.001		.001	-.001		.002	-.001		.002
Age squared	.001	***	.000	.001	***	.000	.001	***	.000	.001	***	.000	.001	***	.000
Education (Primary as ref.)															
Secondary	.041		.026	.039		.026	.038		.026	.041		.026	.023		.027
Tertiary	.091	†	.045	.090	†	.045	.088	†	.045	.093	†	.046	.070		.047
Employment status (Employed as ref.)															
Unemployed	-.857	***	.054	-.857	***	.054	-.861	***	.053	-.862	***	.054	-.851	***	.053
Retired	.120	***	.028	.121	***	.028	.121	***	.028	.121	***	.028	.119	***	.027
Other	-.048	*	.018	-.047	*	.018	-.048	*	.018	-.050	**	.018	-.039	*	.018
Household income (Z-score)	.258	***	.020	.259	***	.020	.258	***	.020	.254	***	.019	.242	***	.019
Marital status (Other marital statuses as ref.)															
Married	.359	***	.033	.360	***	.033	.362	***	.033	.362	***	.033	.355	***	.032
Household size (Two or more as ref.)															
Single household	-.080	*	.037	-.079	*	.037	-.075	*	.037	-.082	*	.037	-.086	*	.037
Religious attendance (Less than once a month as ref.)															
Once a month or more	.139	***	.023	.139	***	.023	.140	***	.023	.140	***	.023	.123	***	.023
Self-rated health (Very good, good, or fair as ref.)															

Poor health	-1.363	***	.047	-1.364	***	.047	-1.360	***	.047	-1.362	***	.047	-1.288	***	.045
Political orientation	.086	***	.006	.086	***	.006	.085	***	.006	.086	***	.006	.085	***	.006
Social trust	.030	***	.054	.140	***	.004	.140	***	.004	.140	***	.004	.135	***	.004
Formal social contact	.023	*	.010	-.056		.077	.026	*	.010						
Informal social contact	.162	***	.006	.162	***	.006	-.082		.086	.162	***	.006	.120	***	.006
Formal social contact (Including an additional item)										-.069		.072			
Formal social contact (Social activities)													-.050		.106
Country characteristics															
Public social expenditures (PSE)	-.022		.016	-.004		.015	-.046	*	.021	-.005		.015	-.025		.019
GDP per capita	.225		.477	.240		.473	.210		.468	.225		.478	.194		.480
Gini coefficient	-.000		.035	.002		.034	.002		.034	.002		.034	.004		.034
Unemployment rate	-.039	**	.013	-.039	**	.013	-.040	**	.013	-.039	**	.013	-.040	**	.013
Inflation rate	-.019		.013	-.017		.014	-.019		.013	-.017		.014	-.016		.014
Cross-level interaction															
PSE x Social trust	.003	†	.002												
PSE x Formal social contact				.004		.003									
PSE x Informal social contact							.009	**	.003						
PSE x Formal social contact (Including an additional item)										.004		.003			
PSE x Formal social contact (Social activities)													.008	*	.004
Country fixed effects		yes			yes			yes			yes			yes	
Year fixed effects		yes			yes			yes			yes			yes	
Interactions of Countries and Social trust		yes			no			no			no			no	
Interactions of Countries and Formal social		no			yes			no			no			no	

contact					
Interactions of Countries and Informal social contact	no	no	yes	no	no
Interactions of Countries and Formal social contact (Including an additional item)	no	no	no	yes	no
Interactions of Countries and Formal social contact (Social activities)	no	no	no	no	yes
Interactions of Countries and PSE	no	no	no	no	no
R-squared	.268	.267	.268	.267	.274
N_{country}	29	29	29	29	29
N_{year}	18	18	18	18	18
$N_{\text{country-year}}$	180	180	180	180	180
$N_{\text{individual}}$	274,313	274,313	274,313	274,313	274,313

Note: S.E. are the cluster robust standard errors.

† $p < 0.1$; * $p < 0.05$; ** $p < 0.01$; *** $p < 0.001$ (two-tailed tests)

Appendix A5. Results of the two-way fixed-effects regressions of life satisfaction (including interactions of country dummies and public social expenditures)

	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.			
Intercept	3.901	6.052	3.055	5.881	4.258	6.064	3.241	5.905	4.334	6.123					
Individual characteristics															
Gender (Male as ref.)															
Female	.127	***	.015	.128	***	.015	.130	***	.016	.129	***	.015	.131	***	.015
Age	-.001		.001	-.001		.001	-.001		.001	-.001		.002	-.001		.002
Age squared	.001	***	.000	.001	***	.000	.001	***	.000	.001	***	.000	.001	***	.000
Education (Primary as ref.)															
Secondary	.042		.027	.040		.026	.039		.026	.042		.026	.024		.030
Tertiary	.092	†	.046	.091	†	.045	.089	†	.045	.095	†	.046	.071		.048
Employment status (Employed as ref.)															
Unemployed	-.858	***	.053	-.858	***	.053	-.862	***	.053	-.863	***	.053	-.852	***	.052
Retired	.120	***	.028	.121	***	.029	.121	***	.028	.121	***	.028	.119	***	.027
Other	-.045	*	.018	-.044	*	.017	-.045	*	.018	-.047	**	.017	-.035	†	.018
Household income (Z-score)	.259	***	.020	.259	***	.020	.258	***	.020	.255	***	.019	.242	***	.019
Marital status (Other marital statuses as ref.)															
Married	.359	***	.033	.361	***	.033	.363	***	.033	.363	***	.033	.355	***	.032
Household size (Two or more as ref.)															
Single household	-.080	*	.037	-.079	*	.037	-.074	*	.037	-.082	*	.037	-.085	*	.037
Religious attendance (Less than once a month as ref.)															
Once a month or more	.140	***	.023	.141	***	.023	.141	***	.023	.141	***	.023	.124	***	.023
Self-rated health (Very good, good, or fair as ref.)															

Poor health	-1.362	***	.048	-1.363	***	.048	-1.359	***	.048	-1.361	***	.047	-1.288	***	.045
Political orientation	.085	***	.006	.085	***	.006	.085	***	.006	.085	***	.006	.085	***	.006
Social trust	.010		.050	.140	***	.004	.140	***	.004	.140	***	.004	.135	***	.004
Formal social contact	.023	*	.010	-.054		.065	.025	*	.010						
Informal social contact	.162	***	.006	.162	***	.006	-.010		.091	.162	***	.006	.120	***	.006
Formal social contact (Including an additional item)										-.061		.053			
Formal social contact (Social activities)													-.050		.104
Country characteristics															
Public social expenditures (PSE)	.042		.069	.057		.069	.020		.075	.057		.069	.032		.075
GDP per capita	.057		.477	.083		.470	.059		.471	.066		.474	.003		.484
Gini coefficient	-.005		.033	-.004		.032	-.002		.032	-.004		.032	-.002		.033
Unemployment rate	-.060	***	.009	-.059	***	.009	-.060	***	.009	-.059	***	.009	-.060	***	.009
Inflation rate	-.022		.013	-.021		.013	-.022		.013	-.021		.013	-.020		.013
Cross-level interaction															
PSE x Social trust	.004	*	.002												
PSE x Formal social contact				.004		.002									
PSE x Informal social contact							.007	†	.003						
PSE x Formal social contact (Including an additional item)										.003	†	.002			
PSE x Formal social contact (Social activities)													.008	*	.004
Country fixed effects		yes			yes			yes			yes			yes	
Year fixed effects		yes			yes			yes			yes			yes	
Interactions of Countries and Social trust		yes			no			no			no			no	
Interactions of Countries and Formal social		no			yes			no			no			no	

contact					
Interactions of Countries and Informal social contact	no	no	yes	no	no
Interactions of Countries and Formal social contact (Including an additional item)	no	no	no	yes	no
Interactions of Countries and Formal social contact (Social activities)	no	no	no	no	yes
Interactions of Countries and PSE	yes	yes	yes	yes	yes
R-squared	.270	.269	.270	.269	.275
N_{country}	29	29	29	29	29
N_{year}	18	18	18	18	18
$N_{\text{country-year}}$	180	180	180	180	180
$N_{\text{individual}}$	274,313	274,313	274,313	274,313	274,313

Note: S.E. are the cluster robust standard errors.

† $p < 0.1$; * $p < 0.05$; ** $p < 0.01$; *** $p < 0.001$ (two-tailed tests)

Appendix A6. Results of the two-way fixed-effects regressions of happiness (without interactions of country dummies and public social expenditures)

	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.	Coeff.	S.E.			
Intercept	4.782	5.250	4.028	5.032	5.238	5.034	4.132	5.054	4.573	5.122					
Individual characteristics															
Gender (Male as ref.)															
Female	.146	***	.015	.147	***	.015	.151	***	.015	.147	***	.015	.149	***	.015
Age	-.003	*	.001	-.003	*	.001	-.003	*	.001	-.003	*	.001	-.003	*	.001
Age squared	.001	***	.000	.000	***	.000	.000	***	.000	.000	***	.000	.000	***	.000
Education (Primary as ref.)															
Secondary	.025		.023	.022		.023	.021		.023	.022		.023	.007		.023
Tertiary	.050		.036	.045		.036	.045		.035	.046		.036	.028		.037
Employment status (Employed as ref.)															
Unemployed	-.559	***	.040	-.559	***	.040	-.564	***	.040	-.561	***	.040	-.552	***	.039
Retired	.055	†	.028	.054	†	.028	.056	†	.028	.055	†	.028	.055	†	.028
Other	-.033	†	.016	-.032	†	.016	-.033	†	.017	-.034	†	.017	-.022		.017
Household income (Z-score)	.180	***	.012	.180	***	.013	.179	***	.012	.179	***	.012	.167	***	.012
Marital status (Other marital statuses as ref.)															
Married	.453	***	.032	.455	***	.032	.457	***	.032	.456	***	.033	.449	***	.032
Household size (Two or more as ref.)															
Single household	-.246	***	.040	-.245	***	.040	-.240	***	.040	-.246	***	.039	-.250	***	.039
Religious attendance (Less than once a month as ref.)															
Once a month or more	.093	***	.021	.093	***	.021	.096	***	.021	.093	***	.021	.079	**	.021
Self-rated health (Very good, good, or fair as ref.)															

Poor health	-1.160	***	.033	-1.161	***	.033	-1.154	***	.032	-1.160	***	.033	-1.089	***	.033
Political orientation	.047	***	.006	.048	***	.006	.048	***	.006	.048	***	.006	.047	***	.005
Social trust	.001		.054	.107	***	.004	.107	***	.004	.107	***	.004	.103	***	.004
Formal social contact	.031	***	.008	-.176	*	.085	.033	***	.008						
Informal social contact	.178	***	.008	.178	***	.008	-.030		.080	.178	***	.008	.137	***	.006
Formal social contact (Including an additional item)										-.145	†	.080			
Formal social contact (Social activities)													-.006		.072
Country characteristics															
Public social expenditures (PSE)	-.029	†	.016	-.008		.011	-.045	**	.016	-.009		.011	-.024		.013
GDP per capita	.155		.434	.171		.430	.145		.424	.163		.433	.132		.429
Gini coefficient	.004		.029	.007		.028	.006		.028	.007		.028	.008		.028
Unemployment rate	-.026	*	.012	-.027	*	.012	-.028	*	.012	-.026	*	.012	-.027	*	.012
Inflation rate	-.019	†	.011	-.017		.011	-.019	†	.010	-.017		.011	-.016		.010
Cross-level interaction															
PSE x Social trust	.004	*	.002												
PSE x Formal social contact				.008	*	.003									
PSE x Informal social contact							.008	**	.003						
PSE x Formal social contact (Including an additional item)										.006	*	.003			
PSE x Formal social contact (Social activities)													.007	**	.002
Country fixed effects		yes			yes			yes			yes			yes	
Year fixed effects		yes			yes			yes			yes			yes	
Interactions of Countries and Social trust		yes			no			no			no			no	
Interactions of Countries and Formal social		no			yes			no			no			no	

contact					
Interactions of Countries and Informal social contact	no	no	yes	no	no
Interactions of Countries and Formal social contact (Including an additional item)	no	no	no	yes	no
Interactions of Countries and Formal social contact (Social activities)	no	no	no	no	yes
Interactions of Countries and PSE	no	no	no	no	no
R-squared	.228	.227	.228	.227	.234
N_{country}	29	29	29	29	29
N_{year}	18	18	18	18	18
$N_{\text{country-year}}$	180	180	180	180	180
$N_{\text{individual}}$	274,313	274,313	274,313	274,313	274,313

Note: S.E. are the cluster robust standard errors.

† $p < 0.1$; * $p < 0.05$; ** $p < 0.01$; *** $p < 0.001$ (two-tailed tests)

Appendix A7. Results of the two-way fixed-effects regressions of happiness (including interactions of country dummies and public social expenditures)

	Coeff.		S.E.	Coeff.		S.E.	Coeff.		S.E.	Coeff.		S.E.	Coeff.		S.E.
Intercept	7.354		5.293	6.622		5.068	7.542		5.204	6.741		5.106	7.680		5.248
Individual characteristics															
Gender (Male as ref.)															
Female	.145	***	.015	.146	***	.015	.150	***	.015	.146	***	.015	.148	***	.015
Age	-.003	*	.001	-.003	*	.001	-.003	*	.001	-.003	*	.001	-.003	*	.001
Age squared	.000	***	.000	.000	***	.000	.000	***	.000	.000	***	.000	.000	***	.000
Education (Primary as ref.)															
Secondary	.027		.023	.024		.023	.023		.023	.024		.023	.009		.023
Tertiary	.051		.037	.046		.036	.046		.036	.047		.037	.029		.037
Employment status (Employed as ref.)															
Unemployed	-.561	***	.040	-.561	***	.040	-.566	***	.040	-.563	***	.040	-.554	***	.039
Retired	.056	†	.028	.056	†	.028	.056	†	.028	.056	†	.028	.056	†	.028
Other	-.031	†	.016	-.031	†	.016	-.032	†	.016	-.032	†	.016	-.021		.017
Household income (Z-score)	.180	***	.012	.180	***	.012	.179	***	.012	.178	***	.012	.167	***	.012
Marital status (Other marital statuses as ref.)															
Married	.454	***	.033	.456	***	.033	.457	***	.032	.457	***	.033	.449	***	.032
Household size (Two or more as ref.)															
Single household	-.246	***	.039	-.245	***	.039	-.239	***	.039	-.246	***	.039	-.250	***	.039
Religious attendance (Less than once a month as ref.)															
Once a month or more	.096	***	.021	.096	***	.021	.099	***	.020	.096	***	.021	.081	**	.021
Self-rated health (Very good, good, or fair as ref.)															

Poor health	-1.160	***	.033	-1.161	***	.033	-1.154	***	.032	-1.160	***	.033	-1.089	***	.033
Political orientation	.047	***	.006	.047	***	.006	.047	***	.006	.047	***	.006	.046	***	.005
Social trust	.006		.060	.107	***	.004	.107	***	.004	.107	***	.004	.103	***	.004
Formal social contact	.030	**	.008	-.137	*	.060	.031	***	.007						
Informal social contact	.178	***	.007	.178	***	.007	.038		.085	.178	***	.007	.138	***	.006
Formal social contact (Including an additional item)										-.105	†	.054			
Formal social contact (Social activities)													-.007		.073
Country characteristics															
Public social expenditures (PSE)	-.014		.041	.002		.039	-.030		.045	.003		.039	-.019		.042
GDP per capita	-.071		.425	-.045		.416	-.062		.418	-.057		.420	-.118		.428
Gini coefficient	-.016		.034	-.014		.033	-.013		.033	-.014		.033	-.013		.034
Unemployment rate	-.043	***	.008	-.043	**	.008	-.043	***	.007	.043	***	.008	-.043	***	.008
Inflation rate	-.015	†	.013	-.015		.013	-.015		.012	-.015		.013	-.014		.012
Cross-level interaction															
PSE x Social trust	.004	†	.002												
PSE x Formal social contact				.007	**	.002									
PSE x Informal social contact							.006	†	.003						
PSE x Formal social contact (Including an additional item)										.005	*	.002			
PSE x Formal social contact (Social activities)													.007	**	.002
Country fixed effects		yes			yes			yes			yes			yes	
Year fixed effects		yes			yes			yes			yes			yes	
Interactions of Countries and Social trust		yes			no			no			no			no	
Interactions of Countries and Formal social		no			yes			no			no			no	

contact						
Interactions of Countries and Informal social contact	no	no	yes	no	no	
Interactions of Countries and Formal social contact (Including an additional item)	no	no	no	yes	no	
Interactions of Countries and Formal social contact (Social activities)	no	no	no	no	yes	
Interactions of Countries and PSE	yes	yes	yes	yes	yes	
R-squared	.229	.228	.230	.228	.236	
N_{country}	29	29	29	29	29	
N_{year}	18	18	18	18	18	
$N_{\text{country-year}}$	180	180	180	180	180	
$N_{\text{individual}}$	274,313	274,313	274,313	274,313	274,313	

Note: S.E. are the cluster robust standard errors.

† $p < 0.1$; * $p < 0.05$; ** $p < 0.01$; *** $p < 0.001$ (two-tailed tests)