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The gender happiness paradox

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The gender happiness paradox

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Abstract

According to the gender happiness paradox women are significantly more likely to declare high levels of life satisfaction than men after controlling for all relevant socio-demographic factors, but also significantly more likely to declare they are depressed. We find that the paradox holds in the cross-country sample of the European Social Survey and is stable across age, education, self-assessed health, macroregion and survey round splits. We find support for the affect intensity rationale showing that women are relatively less resilient (less likely to revert to their standard levels of happiness after a shock) and affected relatively more in their life satisfaction by the good or bad events or achievements occurring during their lives. We as well discuss cultural factors that can explain our finding.

Keywords: gender happiness paradox, subjective wellbeing.

JEL Codes: I30, I31.

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1 Introduction

Empirical findings in the subjective wellbeing literature highlight a gender paradox. Women are more likely to declare higher levels of life satisfaction and, at the same time, to fall into depression. The topic is of great relevance not only from a psychological but also from a social and economic point of view. As is well known depression does not only impact on subjective wellbeing as it also has severe social and economic costs for the society. Sobocki et al. (2006) find that direct and indirect health costs of depression (without considering effects on labor productivity) amount to around 42 billion euros corresponding to a cost of 253 euros per inhabitant and to 1% of European GDP in the 28 European countries considered in their research. Evans-Lacko and Knapp (2016) investigate the impact of depression in the workplace in terms of absenteeism and pre-absenteeism and find that they have an impact in the range between 0.1 and 4.9 percent of country GDP according to different countries. Stewart et al. (2003) estimate the impact of depression on labor costs in the US workforce and find that workers with depression reported significantly more total health-related lost productive time than those without depression. In addition to it, the US workers with depression employed in the previous week costed employers an estimated \$44 billion per year in lost productive time, an excess of \$31 billion per year compared with peers without depression.

We aim to contribute to this literature in several respects. First, we want to see whether the paradox is robust when considering different geographical areas, sample periods, education, age and self-reported health levels. Second, we wonder whether the paradox implies an inversion of the gender effect at the two tails of the life satisfaction distribution, that is, whether higher likelihood of depression corresponds to higher likelihood of reporting the lowest levels of life satisfaction. This is not impossible in principle from a statistical point of view as it would correspond to women having thicker tails than men in a mean preserving spread-like “Stiglitz-Weiss (1981)” ordering of gender life satisfaction distributions. Third, we test whether the affect intensity hypothesis may be a good rationale for our findings by

checking whether there is a significantly different gendered reaction to positive and negative events and achievements during life. We go further in depth on this point with a specific focus testing whether there is a gender difference in resilience that is, capacity of reaction to negative shocks. Fourth, we evaluate whether the paradox is weaker or disappears in subsamples of women who are more educated, younger or living in Scandinavian countries where the cultural rationale of the paradox should matter less.

The gender happiness paradox has been extensively investigated in social sciences. Diener et al. (1985) find that women report higher emotional intensity. Fujita et al. (1991) observe that women experience more negative affect than men but the same level of happiness. Their experiment on a small sample of college students finds a rationale for the paradox in the different affect intensity since women report more intense positive emotions together with higher negative affect. Bryant, Yarnold and Grimm (1996) observe that women react more to negative than to positive stimuli, while Brody and Hall (2008) show that women express stronger emotionality and argue that this is the case because they are educated to do so.

Whenever a difference between sexes arises the debate on whether it is genetic or cultural also comes in parallel. In this respect the cultural interpretation theories of the socialization imprint on gender differences (e.g., Chodorow 1978; Gilligan 1982) argue that boys are trained to be competitive and to control their emotions, while women to be more emphatic and caring (e.g., Keller 1985; Merchant 1980) according to a traditional distinction of roles.

In their survey on behavioral economics experimental findings Croson and Gneezy (2009) argue that the three main differences between sexes are not related to altruism or social capital, with women being more inequity averse, risk averse and competition averse. Future research in behavioral economics should investigate whether evidence on gender differences in the experimental literature can be somewhat related to the gender happiness paradox, to its affect intensity rationale and to the socialization imprint.

Our paper provides an original contribution to this literature testing for the existence and the robustness of the gender happiness paradox in the large ESS cross-country sample and

investigating its potential rationales. Our empirical findings on the ESS sample show that the gender paradox is confirmed and relevant in magnitude since women have an almost 0.2 percent higher probability to declare the highest (10) life satisfaction level and an around 4 percent higher probability to declare a level of happiness higher than 7. At the same time they have a 2 higher probability to declare that they have been depressed most of times or all time in the last week.

These results support the hypothesis that the gender paradox is extremely stable across geographical areas, survey rounds, education, age and self-assessed health splits. We as well test whether the affect intensity hypothesis can explain the paradox and find that it is the case. The impact of standard (positive and negative) drivers of life satisfaction (related to events or achievements) is significantly higher for women than for men since gender interacted variables are all significant after controlling for the standard variable effect). In addition to it, we find that women are less resilient, that is, they take significantly more time to revert to their previous wellbeing levels after a negative shock. This gender resilience effect contributes to explain the negative side of the affect intensity rationale.

2 The database

The European Social Survey (ESS) has been used as unique source of data for our empirical analysis. We use the fourth, fifth, sixth, seventh and eight waves of ESS implemented in 2008, 2010, 2012, 2014 and 2016 respectively. The ESS collects information on social and political preferences and beliefs and socio-demographic variables of a large sample of respondents of Europeans aged 15 and over. The waves include representative samples from the following 34 countries: Albania, Austria, Germany, Sweden, Netherlands, Norway, Spain, Finland, Italy, France, Denmark, Greece, Switzerland, Belgium, Iceland, Israel, Bulgaria, Cyprus, United Kingdom, Czech Republic, Poland, Ireland, Ukraine, Turkey, Kosovo Hungary, Slovakia, Portugal, Slovenia, Estonia, Romania, Russian Federation, Lithuania, Latvia and Croatia.

3 Empirical findings

The variable legend is provided in Table 1 while descriptive findings of the variables used in the econometric analysis are presented in Table 2. The sample is well balanced, concerning the gender, since slightly less than half of the sample is composed of males (46.25 percent). The average number of members in the household is 2.71, and around 20.3 percent of the respondents find it difficult to live with the present income. With regard to marital status, 27.6 percent of the sample has never been married.

The estimated econometric specification is:

$$\begin{aligned}
 \textit{SubjectiveWellbeing}_{i,t} = & \\
 & \alpha_0 + \alpha_1 \textit{Male}_{i,t} + \sum_g \beta_g \textit{DIncomeDeciles}_{i,t} + \sum_j \gamma_j \textit{DAgeClass}_{i,t} \\
 & + \sum_k \delta_k \textit{DMaritalStatus}_{i,t} + \sum_l \zeta_l \textit{DEducationStatus}_{i,t} \\
 & + \sum_m \theta_m \textit{DSocialMeeting}_{i,t} + \sum_o \lambda_o \textit{DLeftRightScale}_{i,t} \\
 & + \sum_p \rho_p \textit{DSelfHealth}_{i,t} + \sum_q \phi_q \textit{DFeelingOnIncome}_{i,t} \\
 & + \sum_r \chi_r \textit{DCountry}_{i,t} + \sum_s \psi_s \textit{DWave}_{i,t} + \epsilon_{i,t}
 \end{aligned} \tag{1}$$

where the dependent variable (*SubjWellbeing*) is a discrete qualitative variable measuring life satisfaction levels in the standard 0-10 scale (Table 3, column 1), a 0/1 dummy taking unit value if the respondent answers that she/he has been depressed most of times or all time in the last week in the depression estimate (Table 3, column 1) and a 0/1 dummy taking unit value if the respondent declares low (0-3) levels of life satisfaction in the low life satisfaction estimate. Controls include a (0/1) dummy for male gender, dummies for income deciles and (five year) age classes. Marital status dummies include the following

conditions (In a civil partnership, Formerly in civil partnership, now dissolved, Formerly in civil partnership, partner died, Separated (still legally married), Separated (still in a civil partnership), Divorced, Widowed, Never married and Never in Civil Partnership) with the married status omitted benchmark. The estimate includes also dummies for Education based on the standard ISCED¹ classification (less than lower secondary, lower secondary, lower tier upper secondary, upper tier upper secondary, advanced vocational, sub-degree, lower tertiary education, higher tertiary education). The Upper Tertiary class in the ISCED classification is used as omitted benchmark. Controls about the political preferences and the frequency of social meeting are also added to the estimate. More specifically, for the political preferences, the estimate includes dummies for placement on a 0-10 left-right political scale, with the extreme left 0 class being the omitted benchmark. The control for social interactions introduces dummies for the frequency of social meetings (Less than once a month, Once a month, Several times a month, Once a week, Several times a week, Every day) with “never” being the omitted benchmark.

The estimate finally includes dummies for each country of origin (Austria, Germany, Sweden, Netherlands, Norway, Spain, Finland, Italy, France, Denmark, Greece, Switzerland, Belgium, Iceland, Israel, Bulgaria, Cyprus, United Kingdom, Czech Republic, Poland, Ireland, Ukraine, Turkey, Kosovo Hungary, Slovakia, Portugal, Slovenia, Estonia, Romania, Russian Federation, Lithuania, Latvia and Croatia), with Albania being the omitted benchmark. The depression and low life satisfaction equations are estimated with a probit specification, while the life satisfaction equation is estimated with an ordered probit specification. All models are estimated with country-clustered standard errors.

¹ISCED is the International Standard Classification of Education created by UNESCO to harmonize education levels of different countries into common categories (those corresponding to the education dummies introduced in our estimate). For details see <http://uis.unesco.org/en/topic/international-standard-classification-education-isced>

4 Discussion of empirical findings

In Table 3 we present estimates of drivers of life satisfaction (column 1), depression (column 2) and low life satisfaction (column 3) to check whether results from this estimate find correspondence with those of column 2. The hypothesis of the gender happiness paradox is not rejected since the male gender is significant and positive in both estimates (columns 1 and 2). This implies that women are more likely to be depressed but also more likely to be highly satisfied. In terms of economic significance they have a 0.2 percent higher probability of declaring the highest level of life satisfaction (that becomes a 4 percent higher probability of declaring a level above 7) and a 2 percent higher probability of declaring they have been depressed most of times in the last week. The depression effect does not imply that women are more likely to declare the lowest levels of life satisfaction so that the hypothesis of a mean preserving spread ordering of life satisfaction distributions across genders is rejected (column 3). Other controls have the standard sign and significance. Self-assessed health and frequency of social meetings contribute positively to life satisfaction and reduce the likelihood of depression. The same occurs for income and income satisfaction. Respondents with a partner are significantly more likely to declare high satisfaction and less likely to be depressed. Education affects the two dependent variable especially through the depressing (and life satisfaction decreasing) effect of not going beyond primary education. The effect of political orientation is less clear with respondents' moderate left or center orientation being less likely to be depressed or less likely to be highly satisfied than extreme left respondents.

The gender happiness paradox is a robust finding that persists when we split the sample based on age, education, self-assessed health and geographical areas (Table 4.14). It remains robust as well when we estimate the model wave by wave and separately for different seasons of the year in order to check whether the happiness paradox might depend from seasonal effects (Tables 4.2 and 4.3). For full details of subsample estimates see the Appendix.

In order to account simultaneously for transition into the high happiness and depression state we re-estimate the model as a two-equation probit system where the life satisfaction

variable is rescaled as a 0/1 variable with taking value one for individuals with life satisfaction above 7. We find that our main results are confirmed (Table 5).

In order to understand which factors explain the switch from the high (above 7) satisfaction to the depressed group among women we run a regression on the women sample only including those belonging to one of the two groups with depression being the dependent variable (Table 6). We find that the four main drivers explaining the difference between the two groups are that the depressed women are younger, have lower education, poorer self-assessed health and difficulty to cope with present income.

4.1 Testing rationales for the gender happiness paradox

In order to test whether affect intensity theory accounts for what we observe and comment in section 4 we re-estimate the model by interacting all regressors with gender variables. What we find is that the effect of bad/good news and bad/good states is higher when news and states are interacted with gender dummies. More specifically, states of self-assessed health, age, education, social meetings income have an impact that is stronger in magnitude when interacted with gender dummies (Figures 1-8).

A different way to test the affect intensity rationale is to use the ESS question on whether respondents revert to their previous wellbeing level after a shock. This information measures their resilience².

Resilience is related to one side of affect intensity, that is, the dynamics of convergence to the previous wellbeing state in case of negative shocks. Individuals with lower resilience suffer from the negative wellbeing effect of a negative shock for a longer period of time and therefore are more likely to declare a lower level of life satisfaction after a negative shock. Our estimate with resilience used as dependent variable shows that the male dummy is positive and significant thereby finding that women are less resilient (Table 7).

In order to check whether observable cultural variables can account for the paradox we

²According to the American Psychological Association (2014) the resilience is “the process of adapting well in the face of adversity, trauma, tragedy, threats or even significant sources of stress.”

re-estimate our two base equations for the subsample of Scandinavian countries where the cultural imprinting with the different education of the two sexes may be smaller (Table 4.3). We find that the paradox persists. This obviously does not imply that the paradox could not be explained by cultural factors but just that the observable cultural factors introduced in our empirical analysis do not account for it.

5 Conclusions

The empirical literature on subjective wellbeing has identified a gender happiness paradox: women are more likely than men to declare the highest level of life satisfaction and, at the same time, more likely than men to say that they have been depressed in the recent past.

Our empirical analysis aims to shed light on the paradox. First of all, we show that the puzzling gender effects on the right tail of the cognitive subjective wellbeing (life satisfaction) distribution and negative affect (depression) do not imply mean preserving spread ordering of the life satisfaction distribution, or that women have also thicker left tails of cognitive subjective wellbeing (declare in higher proportion the lowest levels of life satisfaction).

Second, we find evidence for the affect intensity rationale showing that (positive or negative) events or achievements impact relatively more on life satisfaction of women than men. Third, we more specifically observe that women are more resilient that is, they take more time to absorb negative shocks, even though their lower resilience does not explain all the paradox. Fourth, we wonder whether the gender paradox disappears when we test it in subsamples of women presumably having less traditional training in sex roles (younger, more educated, living in Scandinavian countries) and find that it is not the case.

Our findings suggest that policies to address depression need to take into account these gender differences and have interesting implications on at least three dimensions. First policymakers are interested in understanding the paradox in order to tackle depression with gender differentiated policies in order to avoid its health costs on the government budget and

its productivity costs on the economy. Second, companies are interested to understand the gender differentiated mechanisms to stimulate intrinsic motivations and avoid productivity losses of their workers. Third, marketing scientists are interested to them to develop gender differentiated policies to stimulate consumption.

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Tables

Table 1: Variable legend

| Variable | Description |
|---|--|
| | Dependent variables |
| Life satisfaction/Happiness | Self-assessed life satisfaction scores (0-10) |
| Depression | Dummy variable=1 if the respondent is depressed and 0 otherwise. |
| | Socio-demographic and other variables |
| Age class | 0/1dummies for the following age groups: Age 0-19; Age 20-29; Age 30-39; Age 40-49; Age 50-59; Age 60-69; Age 70-79; Age 80-89; Age 90+. |
| Education status | ISCED (International Standard Classification of Education) levels: Zero level of education meaning no education or unfinished first level of education. First level (primary education or first stage basic education), second level (lower secondary or second stage of basic education), third level (upper secondary education), fourth level (post-secondary non tertiary education), fifth level (first stage of tertiary education), sixth level (second stage of tertiary education). |
| Male | Dummy variable = 1 if the respondent's gender is male and 0 otherwise. |
| Income | Yearly household income after taxes and social insurance contributions. |
| Marital status | Marital status categorical variable: 1=Married, 2= Registered Partner; 3= Divorced 4= Separated; 5= Widowed |
| Household Size | Number of people leaving regularly as member of household |
| Self health | Subjective general health categorical variable: 1=Very good health, 2=Good health, 3= Fair health, 4=bad Health, 4=Very bad health. |
| Social meeting | Categorical variable that measures how often socially meet with friends, relatives or colleagues: 1=Never, 2=Less than once a month, 3=Once a month, 4=Several times a month, 5=Once a week, 6=Several times a week, 7=Every day. |
| Placement on the left right scale | Categorical variable that indicates political preferences based on a 0-10 scale. The 0 is associated with the extreme left political preference, while 10 is associated with the extreme right political preference. |
| Resilience | Categorical variable that indicates if things go wrong, the time to get back normale. 1=Very long time, 2=Long time, 3=Neither long nor short, 4=Short time, 5=Very short time |
| Proxy for the Wealth/Feeling about income | Categorical variable that indicates the feeling about the income nowadays, in this case is used as proxy for the Wealth. 1= Living comfortably on present income, 2=Copying on present income, 3=Difficult on present income, 4=Very difficult on present income. |
| Wave | 2008 wave, 2010 wave, 2012 wave, 2014 wave, 2016 wave. |
| Country | The countries where the surveys were realized: Albania, Austria, Germany, Sweden, Netherlands, Norway, Spain, Finland, Italy, France, Denmark, Greece, Switzerland, Belgium, Iceland, Israel, Bulgaria, Cyprus, United Kingdom, Czech Republic, Poland, Ireland, Ukraine, Turkey, Kosovo Hungary, Slovakia, Portugal, Slovenia, Estonia, Romania, Russian Federation, Lithuania, Latvia and Croatia |

Table 2: Descriptive statistics

| Variable | Obs | Density | Variable | Obs | Density |
|------------------------------|---------|---------|--|---------|---------|
| Depression | 94.269 | 0.076 | If things go wrong, time to get back to normal (Proxy for resilience) | 53.946 | |
| Life Satisfaction/Happiness | 253.117 | | Very long time | | 0.049 |
| 0 | | 0.008 | Long time | | 0.211 |
| 1 | | 0.007 | Neither long nor short | | 0.229 |
| 3 | | 0.030 | Short time | | 0.404 |
| 4 | | 0.038 | Very short time | | 0.104 |
| 5 | | 0.109 | | | |
| 6 | | 0.090 | | | |
| 7 | | 0.179 | | | |
| 8 | | 0.263 | | | |
| 9 | | 0.156 | Social meeting | 253.114 | |
| 10 | | 0.100 | Never | | 0.021 |
| Household's total net income | 197.985 | | Less than once a month | | 0.091 |
| 1 | | 0.102 | Once a month | | 0.099 |
| 2 | | 0.114 | Several times a month | | 0.196 |
| 3 | | 0.114 | Once a week | | 0.176 |
| 4 | | 0.112 | Several times a week | | 0.263 |
| 5 | | 0.108 | Every day | | 0.151 |
| 6 | | 0.102 | Self health | 254.563 | |
| 7 | | 0.099 | Very good | | 0.235 |
| 8 | | 0.093 | Good | | 0.407 |
| 9 | | 0.076 | Fair | | 0.272 |
| 10 | | 0.075 | Bad | | 0.074 |
| Male | 254.872 | 0.460 | Very bad | | 0.015 |
| Age class | 254.971 | | Feeling about Household's income nowadays | 191.608 | |
| 0-19 | | 0.056 | Living comfortably on present income | | 0.263 |
| 20-29 | | 0.138 | Copying on present income | | 0.443 |
| 30-39 | | 0.157 | Difficult on present income | | 0.203 |
| 40-49 | | 0.167 | Very difficult on present income | | 0.089 |
| 50-59 | | 0.169 | | | |
| 60-69 | | 0.156 | Placement on left right scale | 217.664 | |
| 70-79 | | 0.105 | 0 | | 0.036 |
| 80-89 | | 0.041 | 1 | | 0.024 |
| 90+ | | 0.006 | 2 | | 0.546 |
| Country | 254.971 | | 3 | | 0.096 |
| Albania | | 0.004 | 4 | | 0.097 |
| Austria | | 0.032 | 5 | | 0.328 |
| Belgium | | 0.034 | 6 | | 0.098 |
| Bulgaria | | 0.027 | 7 | | 0.106 |
| Switzerland | | 0.030 | 8 | | 0.084 |
| Cyprus | | 0.013 | 9 | | 0.029 |
| Czech Republic | | 0.042 | 10 | | 0.042 |
| Germany | | 0.057 | Education status | 254.971 | |
| Denmark | | 0.024 | No or unfinished | | 0.089 |
| Estonia | | 0.038 | Primary | | 0.097 |
| Spain | | 0.040 | Lower Secondary | | 0.158 |
| Finland | | 0.040 | Upper Secondary | | 0.148 |
| France | | 0.038 | Post-Secondary, non Tertiary | | 0.191 |
| United Kingdom | | 0.044 | First level Tertiary | | 0.155 |
| Greece | | 0.018 | Second level Tertiary | | 0.087 |
| Croatia | | 0.012 | Upper Tertiary | | 0.108 |
| Hungary | | 0.033 | | | |
| Ireland | | 0.047 | Marital Status | 254.971 | |
| Israel | | 0.048 | Married | | 0.136 |
| Iceland | | 0.006 | Registered partner | | 0.008 |
| Italy | | 0.014 | Separated | | 0.004 |
| Lithuania | | 0.039 | Never married | | 0.276 |
| Latvia | | 0.007 | Divorced | | 0.088 |
| Netherlands | | 0.035 | Widowed | | 0.096 |
| Norway | | 0.030 | | | |
| Poland | | 0.033 | Household size | 254.619 | 2.711 |
| Portugal | | 0.036 | | | |
| Romania | | 0.008 | | | |
| Russian Federation | | 0.039 | | | |
| Sweden | | 0.033 | ESS Round | 254.971 | |
| Slovenia | | 0.025 | 4 | | 0.239 |
| Slovakia | | 0.021 | 5 | | 0.214 |
| Turkey | | 0.009 | 6 | | 0.214 |
| Ukraine | | 0.023 | 7 | | 0.157 |
| Kosovo | | 0.005 | 8 | | 0.174 |

Table 3: The gender happiness paradox (determinants of happiness and depression)

| VARIABLES | (1) | (2) | (3) | (4) | | |
|---------------------------|----------------------|----------------------|----------------------|----------------------|---------------------------------------|----------------------|
| | <i>Depression</i> | <i>Happiness</i> | <i>Unhappiness</i> | <i>Depression</i> | <i>Marginal Effects Happiness</i> | <i>Unhappiness</i> |
| Male | -0.176*** (0.031) | -0.118*** (0.011) | 0.081*** (0.018) | -0.020*** (0.003) | 0.002*** (0.000) | 0.004*** (0.001) |
| Age class | | | | | | |
| 0-19 | 0.298*** (0.055) | -0.066* (0.039) | -0.008 (0.055) | 0.033*** (0.006) | 0.001 (0.001) | -0.000 (0.003) |
| 20-29 | 0.274*** (0.040) | -0.104*** (0.033) | 0.119*** (0.030) | 0.030*** (0.004) | 0.001*** (0.001) | 0.006*** (0.001) |
| 30-39 | 0.238*** (0.039) | -0.165*** (0.028) | 0.182*** (0.033) | 0.026*** (0.004) | 0.002*** (0.000) | 0.008*** (0.002) |
| 40-49 | 0.200*** (0.033) | -0.246*** (0.027) | 0.251*** (0.028) | 0.022*** (0.004) | 0.003*** (0.001) | 0.012*** (0.001) |
| 50-59 | 0.144*** (0.027) | -0.208*** (0.018) | 0.197*** (0.021) | 0.016*** (0.003) | 0.003*** (0.000) | 0.009*** (0.001) |
| 60-69 | 0.015 (0.029) | -0.077*** (0.011) | 0.105*** (0.021) | 0.002 (0.003) | 0.001*** (0.000) | 0.005*** (0.001) |
| 80-89 | -0.048 (0.039) | 0.068*** (0.020) | -0.012 (0.045) | -0.005 (0.004) | -0.001*** (0.000) | -0.001 (0.002) |
| 90+ | -0.014 (0.091) | 0.054 (0.046) | -0.005 (0.102) | -0.002 (0.010) | -0.001 (0.001) | -0.000 (0.005) |
| Household's income | | | | | | |
| 2 | -0.019 (0.038) | 0.027* (0.014) | -0.096*** (0.028) | -0.002 (0.005) | -0.000** (0.000) | -0.005*** (0.002) |
| 3 | -0.046 (0.037) | 0.038** (0.017) | -0.146*** (0.028) | -0.005 (0.004) | -0.001** (0.000) | -0.007*** (0.001) |
| 4 | -0.051* (0.030) | 0.033* (0.018) | -0.105*** (0.023) | -0.006* (0.004) | -0.000* (0.000) | -0.006*** (0.001) |
| 5 | -0.074** (0.036) | 0.048** (0.021) | -0.133*** (0.038) | -0.009** (0.004) | -0.001** (0.000) | -0.007*** (0.002) |
| 6 | -0.089** (0.038) | 0.061*** (0.019) | -0.162*** (0.029) | -0.010** (0.005) | -0.001*** (0.000) | -0.008*** (0.001) |
| 7 | -0.079* (0.048) | 0.082*** (0.022) | -0.211*** (0.033) | -0.009* (0.006) | -0.001*** (0.000) | -0.010*** (0.002) |
| 8 | -0.101** (0.040) | 0.077*** (0.023) | -0.201*** (0.041) | -0.012** (0.005) | -0.001*** (0.000) | -0.010*** (0.002) |
| 9 | -0.103** (0.048) | 0.091*** (0.025) | -0.266*** (0.052) | -0.012** (0.006) | -0.001*** (0.000) | -0.012*** (0.002) |
| 10 | -0.216*** (0.064) | 0.102*** (0.025) | -0.221*** (0.054) | -0.023*** (0.007) | -0.001*** (0.000) | -0.011*** (0.002) |
| Household size | -0.007 (0.009) | 0.042*** (0.005) | -0.017*** (0.006) | -0.001 (0.001) | -0.001*** (0.000) | -0.001*** (0.000) |
| Education status | | | | | | |
| No or unfinished | 0.035 (0.056) | 0.086* (0.047) | 0.026 (0.053) | 0.004 (0.006) | -0.001* (0.001) | 0.001 (0.002) |
| Primary | 0.190*** (0.036) | 0.083*** (0.028) | 0.135*** (0.043) | 0.021*** (0.004) | -0.001*** (0.000) | 0.006*** (0.002) |
| Lower Secondary | 0.156*** (0.035) | 0.007 (0.027) | 0.151*** (0.037) | 0.017*** (0.004) | -0.000 (0.000) | 0.007*** (0.002) |
| Upper Secondary | 0.047* (0.028) | 0.017 (0.020) | 0.086* (0.045) | 0.005* (0.003) | -0.000 (0.000) | 0.004* (0.002) |
| Post-Secondary | 0.076** (0.030) | -0.002 (0.018) | 0.093** (0.037) | 0.008** (0.003) | 0.000 (0.000) | 0.004** (0.002) |
| First Level Tertiary | 0.029 (0.029) | 0.029* (0.016) | 0.053 (0.037) | 0.003 (0.003) | -0.000* (0.000) | 0.002 (0.002) |
| Second Level Tertiary | 0.027 (0.040) | 0.004 (0.011) | 0.034 (0.045) | 0.003 (0.004) | -0.000 (0.000) | 0.002 (0.002) |
| Marital Status | | | | | | |
| Registered partner | -0.120 (0.097) | -0.048 (0.032) | 0.234*** (0.068) | 0.012 (0.007) | 0.002*** (0.001) | 0.011*** (0.003) |
| Separated | 0.353*** (0.056) | -0.429*** (0.032) | 0.289*** (0.100) | 0.037*** (0.008) | 0.007*** (0.001) | 0.013*** (0.005) |
| Divorced | 0.122*** (0.025) | -0.258*** (0.015) | 0.240*** (0.027) | 0.013*** (0.003) | 0.004*** (0.000) | 0.011*** (0.001) |
| Widowed | 0.158*** (0.027) | -0.305*** (0.029) | 0.205*** (0.036) | 0.017*** (0.003) | 0.004*** (0.001) | 0.009*** (0.002) |
| Never Married | 0.054*** (0.020) | -0.277*** (0.017) | 0.159*** (0.027) | 0.006*** (0.002) | 0.004*** (0.000) | 0.007*** (0.001) |
| Self health | | | | | | |
| Good | 0.206*** (0.030) | -0.319*** (0.017) | 0.112*** (0.031) | 0.015*** (0.002) | 0.002*** (0.000) | 0.004*** (0.001) |
| Fair | 0.573*** (0.033) | -0.598*** (0.026) | 0.321*** (0.033) | 0.057*** (0.003) | 0.005*** (0.001) | 0.012*** (0.001) |
| Bad | 1.085*** (0.043) | -0.912*** (0.036) | 0.703*** (0.040) | 0.158*** (0.008) | 0.012*** (0.001) | 0.039*** (0.002) |
| Very Bad | 1.563*** (0.071) | -1.240*** (0.041) | 1.186*** (0.041) | 0.300*** (0.020) | 0.026*** (0.003) | 0.101*** (0.005) |

| | | | | | | |
|--|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| Social meeting | | | | | | |
| Less than once a month | -0.289*** (0.055) | 0.198*** (0.039) | -0.338*** (0.042) | -0.049*** (0.010) | -0.005*** (0.001) | -0.030*** (0.004) |
| Once a month | -0.410*** (0.060) | 0.356*** (0.041) | -0.592*** (0.046) | -0.065*** (0.011) | -0.009*** (0.001) | -0.045*** (0.004) |
| Several times a month | -0.564*** (0.049) | 0.457*** (0.038) | -0.704*** (0.044) | -0.082*** (0.009) | -0.010*** (0.001) | -0.050*** (0.004) |
| Once a week | -0.498*** (0.052) | 0.490*** (0.041) | -0.633*** (0.042) | -0.075*** (0.009) | -0.010*** (0.001) | -0.047*** (0.004) |
| Several times a week | -0.568*** (0.048) | 0.608*** (0.039) | -0.739*** (0.043) | -0.083*** (0.009) | -0.012*** (0.001) | -0.051*** (0.004) |
| Every day | -0.521*** (0.047) | 0.737*** (0.037) | -0.636*** (0.047) | -0.078*** (0.009) | -0.013*** (0.001) | -0.047*** (0.004) |
| Placement on left right scale | | | | | | |
| 1 | -0.095** (0.040) | -0.103*** (0.021) | -0.029 (0.040) | -0.011** (0.005) | 0.001*** (0.000) | -0.002 (0.003) |
| 2 | -0.076* (0.043) | -0.154*** (0.024) | -0.105** (0.050) | -0.009* (0.005) | 0.002*** (0.000) | -0.006** (0.003) |
| 3 | -0.077** (0.033) | -0.173*** (0.026) | -0.211*** (0.047) | -0.009** (0.004) | 0.002*** (0.000) | -0.012*** (0.003) |
| 4 | -0.046 (0.041) | -0.190*** (0.023) | -0.249*** (0.043) | -0.006 (0.005) | 0.003*** (0.000) | -0.014*** (0.003) |
| 5 | -0.114*** (0.029) | -0.078*** (0.027) | -0.252*** (0.041) | -0.013*** (0.004) | 0.001*** (0.000) | -0.014*** (0.003) |
| 6 | -0.100*** (0.037) | -0.126*** (0.030) | -0.331*** (0.043) | -0.012*** (0.004) | 0.002*** (0.000) | -0.017*** (0.003) |
| 7 | -0.137*** (0.039) | -0.105*** (0.029) | -0.266*** (0.041) | -0.016*** (0.005) | 0.001*** (0.000) | -0.014*** (0.002) |
| 8 | -0.051 (0.035) | 0.017 (0.032) | -0.309*** (0.048) | -0.006 (0.004) | -0.000 (0.000) | -0.016*** (0.003) |
| 9 | -0.117** (0.057) | 0.095*** (0.030) | -0.311*** (0.051) | -0.013** (0.006) | -0.001*** (0.000) | -0.016*** (0.003) |
| 10 | -0.051 (0.051) | 0.238*** (0.042) | -0.153*** (0.058) | -0.006 (0.006) | -0.002*** (0.000) | -0.009*** (0.003) |
| Feeling about Household's income nowadays | | | | | | |
| Copying on present income | 0.101*** (0.022) | -0.239*** (0.015) | 0.116*** (0.031) | 0.009*** (0.002) | 0.002*** (0.000) | 0.004*** (0.001) |
| Difficult on present income | 0.347*** (0.031) | -0.531*** (0.030) | 0.398*** (0.044) | 0.039*** (0.004) | 0.005*** (0.001) | 0.016*** (0.002) |
| Very difficult on present income | 0.656*** (0.040) | -0.832*** (0.037) | 0.805*** (0.045) | 0.090*** (0.006) | 0.012*** (0.001) | 0.049*** (0.003) |
| Wave dummies | Yes | Yes | Yes | Yes | Yes | Yes |
| Country dummies | Yes | Yes | Yes | Yes | Yes | Yes |
| Constant cut1 | | -3.050*** (0.063) | | | | |
| Constant cut2 | | -2.745*** (0.060) | | | | |
| Constant cut3 | | -2.392*** (0.057) | | | | |
| Constant cut4 | | -1.993*** (0.056) | | | | |
| Constant cut5 | | -1.669*** (0.058) | | | | |
| Constant cut6 | | -1.088*** (0.061) | | | | |
| Constant cut7 | | -0.725*** (0.062) | | | | |
| Constant cut8 | | -0.125** (0.057) | | | | |
| Constant cut9 | | 0.745*** (0.056) | | | | |
| Constant cut10 | | 1.483*** (0.073) | | | | |
| Constant | -1.350*** (0.072) | | -1.335*** (0.091) | | | |
| Observations | 92,582 | 197,882 | 198,643 | 92,582 | 197,882 | 198,643 |

Omitted benchmarks: age class between 70-79; first (lowest income) class of the household's net income; "Upper Tertiary" class for education status; "Married" class for marital status; "Very Good" class of self-assessed health; "Never" class of social meeting; the 0 (extreme left) class of placement in the political opinion left-right scale; "Living Comfortably on present income" in the Feeling about Household's income question, Albania for country dummies. Dependent variable is "depression" in (1), life satisfaction in (2), low (0-3) levels of life satisfaction in (3). The average marginal effects are shown in (4). Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Table 4: ‘Male’ coefficients across different subsamples

| | Age 0-59 | Age 60-90+ | Low Level Education | High Level Education | Good Self Health | Not Good Self Health | With East-ern | Without Easter |
|---------------------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| Dependent Variable: <i>Depression</i> | | | | | | | | |
| Male | -0.180*** (0.033) | -0.168*** (0.036) | -0.203*** (0.034) | -0.146*** (0.033) | -0.173*** (0.038) | -0.178*** (0.034) | -0.139*** (0.029) | -0.193*** (0.042) |
| Dependent Variable: <i>Happiness</i> | | | | | | | | |
| Male | -0.132*** (0.012) | -0.091*** (0.013) | -0.097*** (0.012) | -0.134*** (0.011) | -0.122*** (0.011) | -0.111*** (0.016) | -0.125*** (0.011) | -0.115*** (0.015) |

‘Male’ coefficients across different subsamples

| | Scandinavian Countries | No Scandinavian Countries | Waves 3-6-7 | Wave 3 | Wave 6 | Wave 7 |
|---------------------------------------|------------------------|---------------------------|----------------------|----------------------|----------------------|----------------------|
| Dependent Variable: <i>Depression</i> | | | | | | |
| Male | -0.167*** (0.052) | -0.178*** (0.035) | -0.177*** (0.031) | -0.184*** (0.050) | -0.180*** (0.030) | -0.170*** (0.040) |
| Dependent Variable: <i>Happiness</i> | | | | | | |
| Male | -0.157*** (0.036) | -0.111*** (0.011) | -0.115*** (0.011) | -0.117*** (0.016) | -0.134*** (0.016) | -0.085*** (0.014) |

‘Male’ coefficients across different seasons

| | Summer | Autumn | Spring | Winter |
|---------------------------------------|----------------------|----------------------|----------------------|----------------------|
| Dependent Variable: <i>Depression</i> | | | | |
| Male | -0.142** (0.064) | -0.177*** (0.034) | -0.181*** (0.039) | -0.198*** (0.067) |
| Dependent Variable: <i>Happiness</i> | | | | |
| Male | -0.113*** (0.016) | -0.116*** (0.014) | -0.121*** (0.012) | -0.115*** (0.028) |

Table 5: The determinants of depression and very happy using a multivariate probit two-equation system

| Variables | (1) Depression | (2) Very Happy |
|-----------|----------------------|----------------------|
| Male | -0.176*** (0.015) | -0.113*** (0.009) |

Table 6: The determinants of Depression with the sample of happy and depressed females

| VARIABLES | (1) Depression |
|---------------------------|----------------------|
| Age class | |
| 0-19 | 0.231** (0.115) |
| 20-29 | 0.359*** (0.061) |
| 30-39 | 0.207*** (0.054) |
| 40-49 | 0.133** (0.053) |
| 50-59 | 0.096** (0.041) |
| 60-69 | 0.082* (0.043) |
| 80-89 | 0.026 (0.048) |
| 90+ | 0.285** (0.114) |
| Household's income | |
| 2 | 0.032 (0.071) |
| 3 | 0.072 (0.056) |
| 4 | 0.038 (0.058) |
| 5 | 0.008 (0.059) |
| 6 | 0.099 (0.079) |
| 7 | 0.086 (0.076) |
| 8 | -0.026 (0.080) |
| 9 | 0.039 (0.082) |
| 10 | -0.037 (0.094) |
| Household size | 0.019 (0.015) |
| Education status | |
| No or unfinished | 0.167* (0.096) |
| Primary | 0.414*** (0.086) |
| Lower Secondary | 0.247*** (0.067) |
| Upper Secondary | 0.131** (0.064) |
| Post-Secondary | 0.156** (0.062) |
| First Level Tertiary | 0.119* (0.062) |
| Second Level Tertiary | 0.120 (0.083) |
| Marital Status | |
| Registered partner | -0.075 (0.111) |
| Separated | -0.017 (0.236) |
| Divorced | -0.102* (0.061) |
| Widowed | -0.034 (0.059) |
| Never Married | -0.094*** (0.047) |

| | |
|--|----------------------|
| Self health | |
| Good | 0.180*** (0.046) |
| Fair | 0.409*** (0.038) |
| Bad | 0.669*** (0.076) |
| Very Bad | 1.015*** (0.107) |
| Social meeting | |
| Less than once a month | -0.120 (0.111) |
| Once a month | -0.099 (0.100) |
| Several times a month | -0.157* (0.083) |
| Once a week | -0.090 (0.092) |
| Several times a week | -0.124 (0.082) |
| Every day | -0.051 (0.085) |
| Placement on left right scale | |
| 1 | -0.076 (0.102) |
| 2 | -0.134* (0.076) |
| 3 | -0.124 (0.078) |
| 4 | -0.076 (0.081) |
| 5 | -0.113* (0.064) |
| 6 | -0.065 (0.082) |
| 7 | -0.150*** (0.057) |
| 8 | -0.014 (0.072) |
| 9 | 0.025 (0.104) |
| 10 | 0.077 (0.071) |
| Feeling about Household's income nowadays | |
| Copying on present income | -0.006 (0.041) |
| Difficult on present income | 0.041 (0.054) |
| Very difficult on present income | 0.161** (0.074) |
| Waves | |
| 6 | -0.028 (0.057) |
| 7 | -0.100** (0.047) |
| Country dummies | Yes |
| Constant | -2.136*** (0.146) |
| Observations | 44,856 |

Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Table 7: Resilience and the gender effect

| VARIABLES | (2) Resilience |
|---------------------------|----------------------|
| Male | 0.121*** (0.013) |
| Age class | |
| 0-19 | -0.003 (0.041) |
| 20-29 | 0.010 (0.029) |
| 30-39 | -0.013 (0.024) |
| 40-49 | -0.011 (0.023) |
| 50-59 | 0.010 (0.021) |
| 60-69 | 0.027 (0.018) |
| 80-89 | 0.054* (0.029) |
| 90+ | -0.034 (0.074) |
| Household's income | |
| 2 | 0.019 (0.028) |
| 3 | 0.068*** (0.023) |
| 4 | 0.034 (0.025) |
| 5 | 0.047* (0.027) |
| 6 | 0.100*** (0.026) |
| 7 | 0.054** (0.027) |
| 8 | 0.108*** (0.027) |
| 9 | 0.140*** (0.030) |
| 10 | 0.187*** (0.031) |
| Household Size | 0.009* (0.005) |
| Education status | |
| No or unfinished | -0.092** (0.045) |
| Primary | -0.177*** (0.024) |
| Lower Secondary | -0.161*** (0.022) |
| Upper Secondary | -0.066** (0.028) |
| Post-Secondary | -0.056*** (0.020) |
| First Level Tertiary | -0.016 (0.023) |
| Second Level Tertiary | 0.013 (0.022) |
| Marital Status | |
| Registered partner | -0.036 (0.050) |
| Separated | -0.121* (0.072) |
| Divorced | -0.038 (0.025) |
| Widowed | -0.060*** (0.020) |
| Never Married | -0.067*** (0.011) |

| | | |
|--|-----------|---------|
| Self health | | |
| Good | -0.210*** | (0.019) |
| Fair | -0.407*** | (0.025) |
| Bad | -0.575*** | (0.037) |
| Very Bad | -0.772*** | (0.054) |
| Social meeting | | |
| Less than once a month | 0.070 | (0.053) |
| Once a month | 0.128** | (0.053) |
| Several times a month | 0.200*** | (0.052) |
| Once a week | 0.212*** | (0.053) |
| Several times a week | 0.313*** | (0.053) |
| Every day | 0.365*** | (0.056) |
| Placement on left right scale | | |
| 1 | 0.019 | (0.045) |
| 2 | -0.001 | (0.026) |
| 3 | 0.000 | (0.031) |
| 4 | 0.008 | (0.029) |
| 5 | 0.027 | (0.026) |
| 6 | 0.006 | (0.030) |
| 7 | 0.048* | (0.027) |
| 8 | 0.066** | (0.031) |
| 9 | 0.064 | (0.039) |
| 10 | 0.060 | (0.039) |
| Feeling about Household's income nowadays | | |
| Copying on present income | -0.091*** | (0.017) |
| Difficult on present income | -0.228*** | (0.027) |
| Very difficult on present income | -0.389*** | (0.029) |
| Waves | | |
| 6 | 0.157*** | (0.028) |
| Country Dummies | | Yes |
| Constant cut1 | -0.973*** | (0.083) |
| Constant cut2 | 0.144* | (0.076) |
| Constant cut3 | 0.805*** | (0.086) |
| Constant cut4 | 2.263*** | (0.107) |
| Observations | | 63,730 |

Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Gendered marginal effects

Figure 1: Gendered marginal effects: age classes

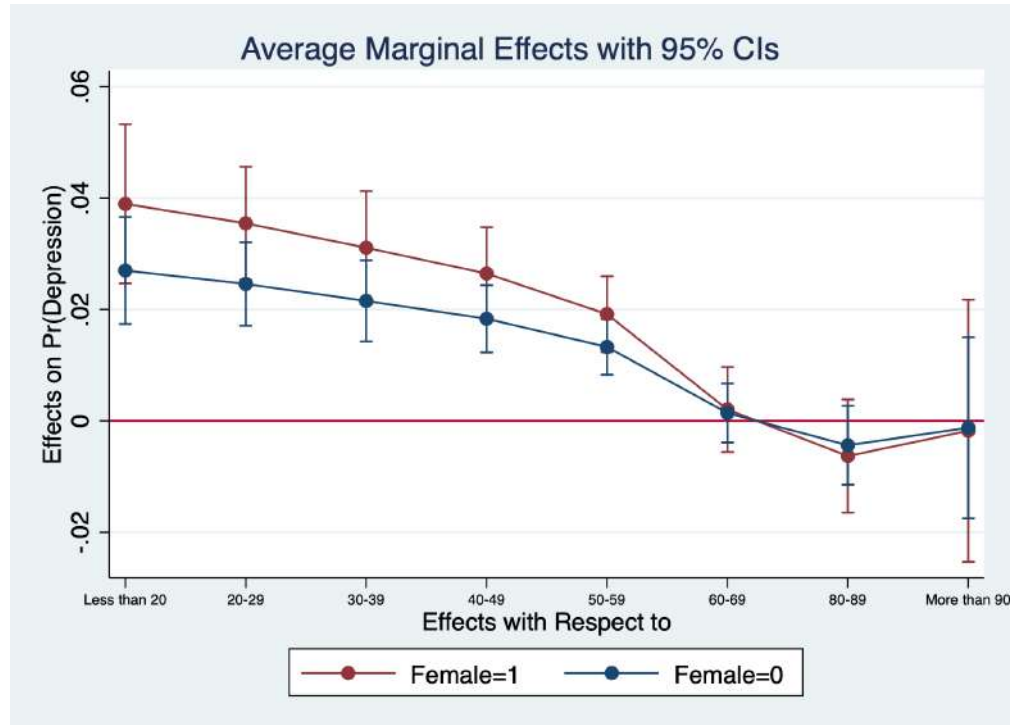


Table 3, Column (1) estimate. Average Marginal effect of age class on depression. The age class between 70-79 is the omitted benchmark.

Figure 2: Gendered marginal effects: education classes

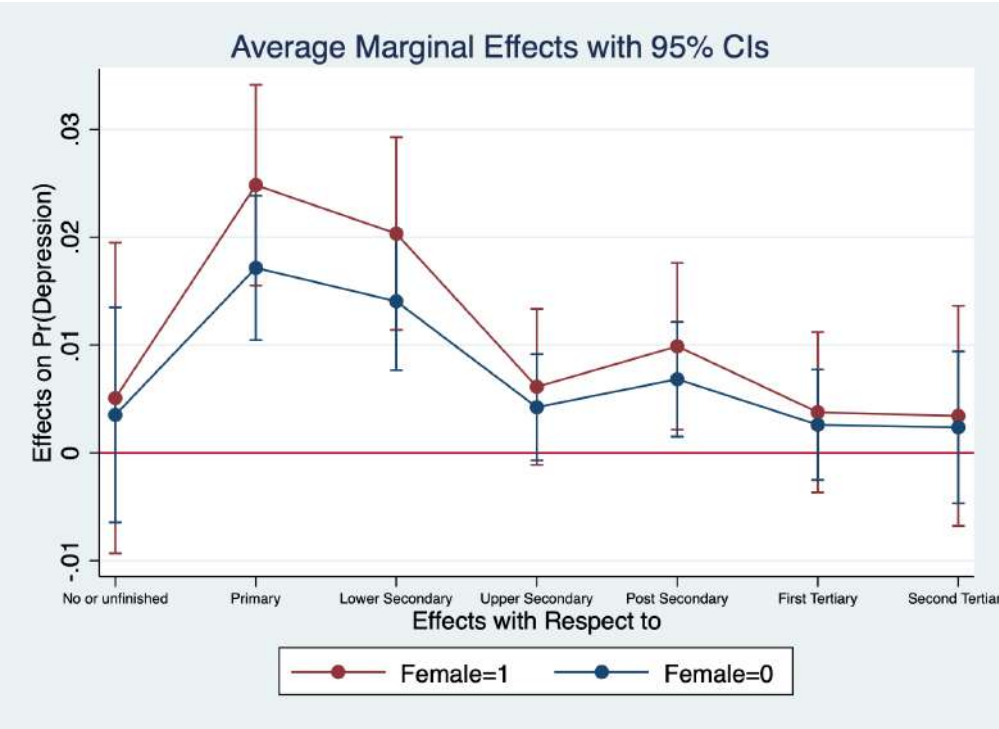


Table 3, Column (1) estimate. Average Marginal effect of education status on depression. The Upper Tertiary class of educational status is the omitted benchmark.

Figure 3: Gendered marginal effects: household income deciles

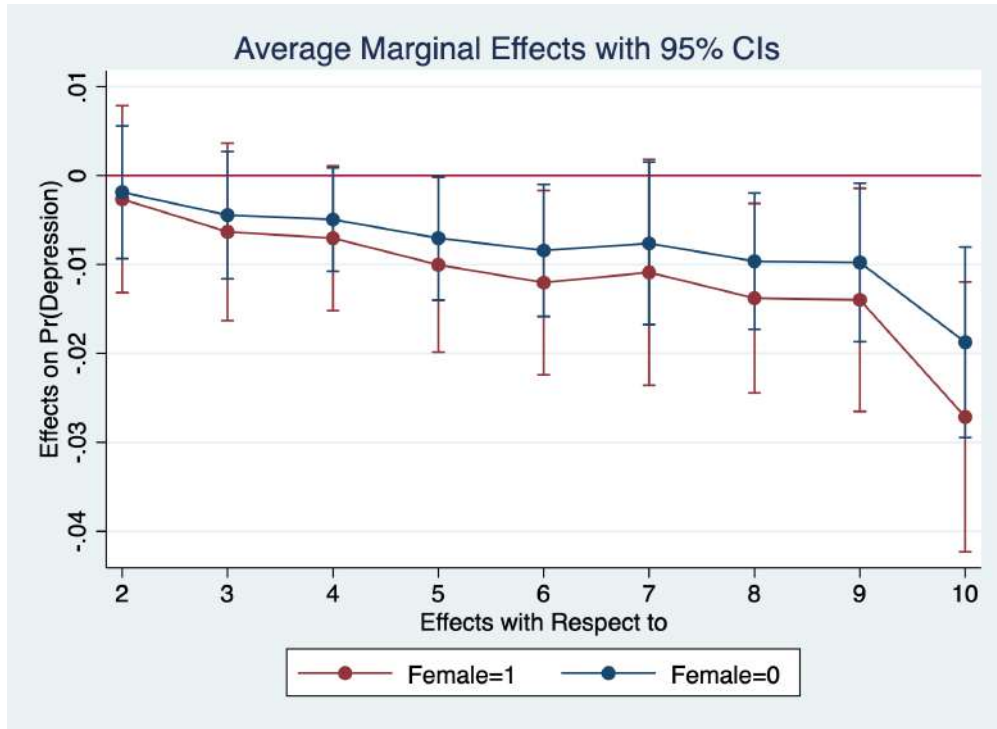


Table 3, Column (1) estimate. Average Marginal effect of household's net income on depression. The first (lowest income) class of the household's net income is the omitted benchmark.

Figure 4: Gendered marginal effects: marital status

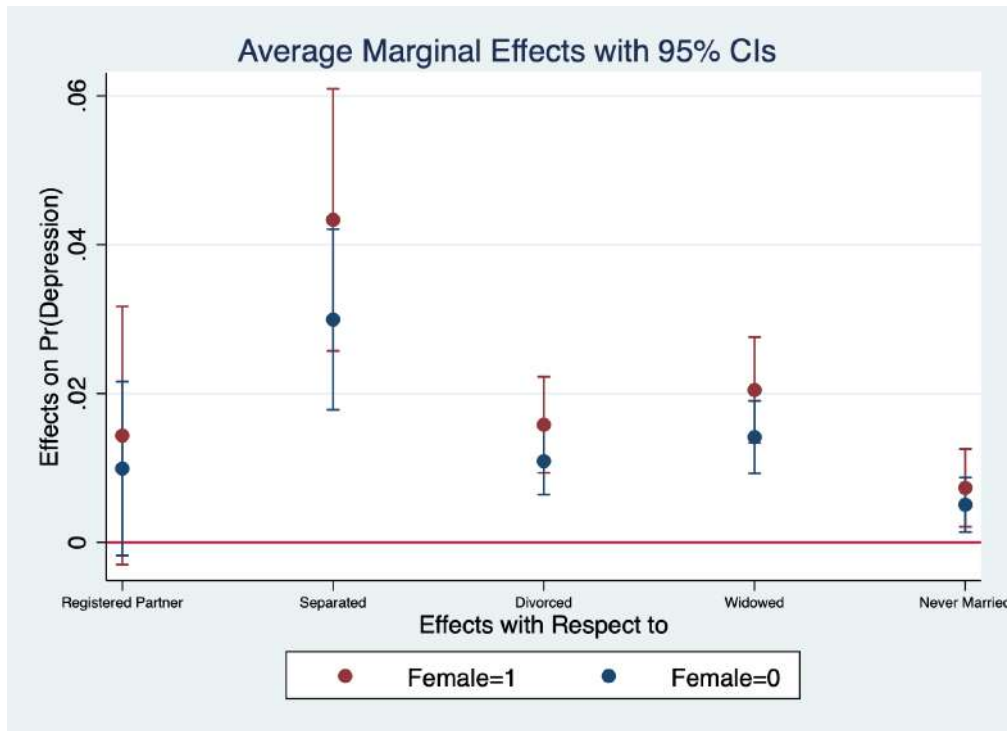


Table 3, Column (1) estimate. Average Marginal effect of marital status on depression. The “married” class of marital status is the omitted benchmark.

Figure 5: Gendered marginal effects: self-assessed health

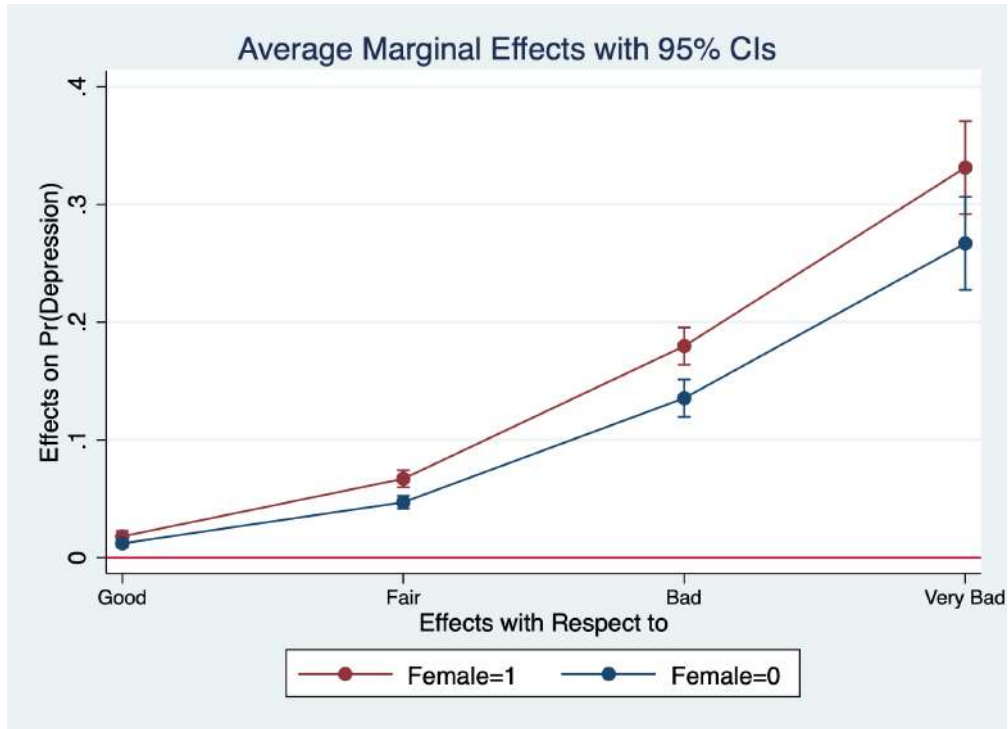


Table 3, Column (1) estimate. Average Marginal effect of self health on depression. The “Very Good” class of self.-assessed health is the omitted benchmark.

Figure 6: Gendered marginal effects: frequency of social meetings

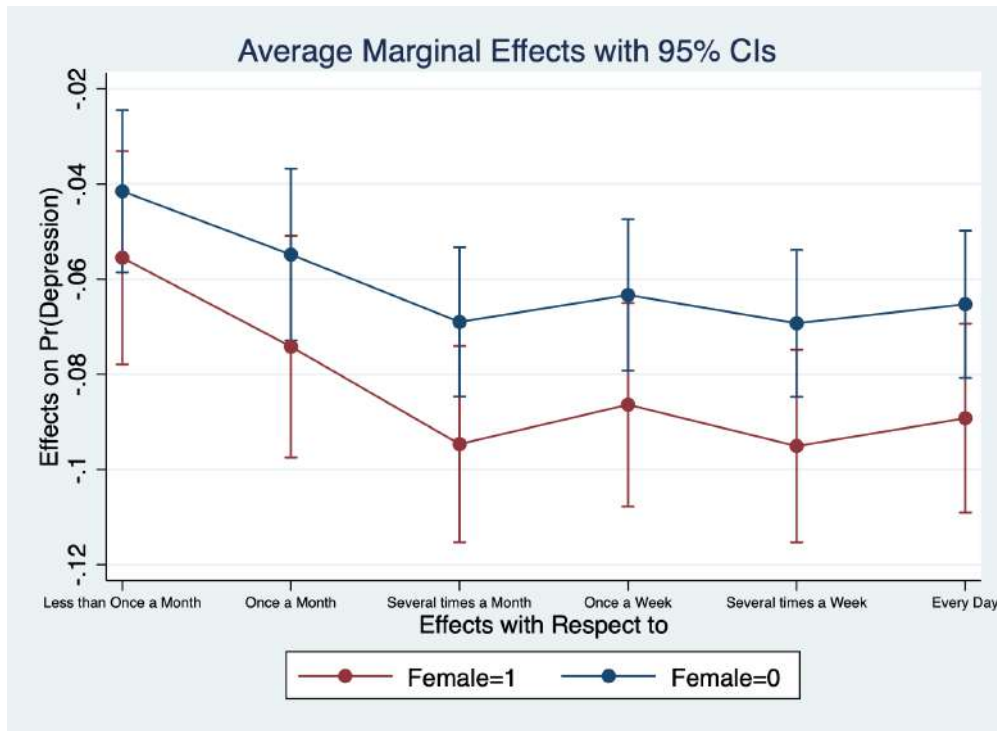


Table 3, Column (1) estimate. Average Marginal effect of social meeting on depression. The “Never” class of social meeting is the omitted benchmark.

Figure 7: Gendered marginal effects: political orientation

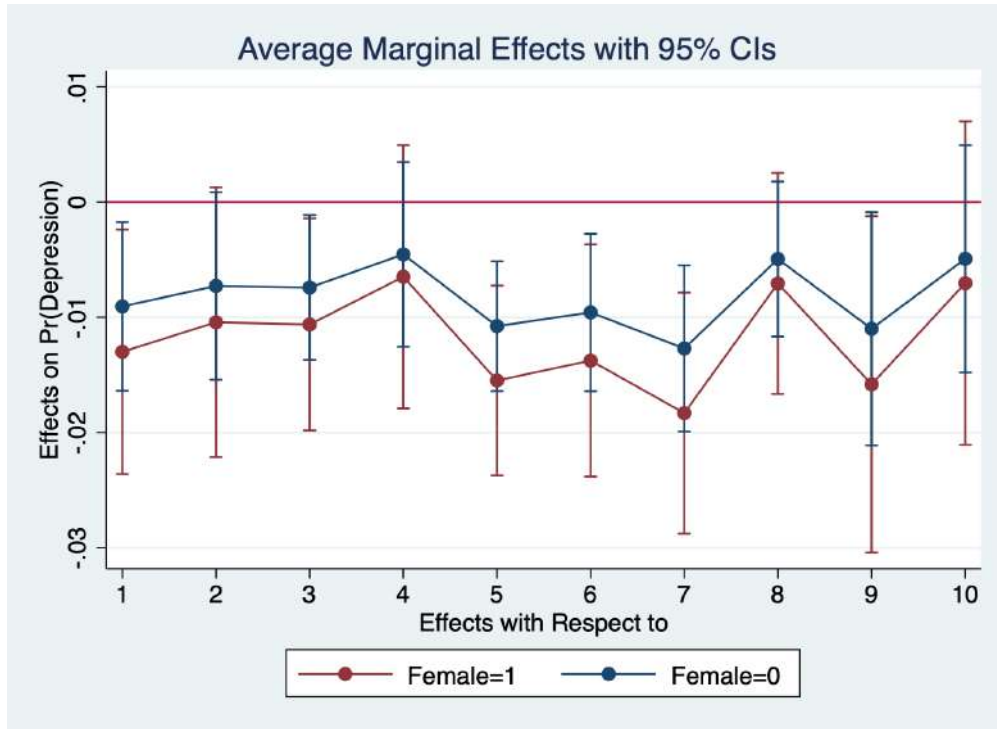


Table 3, Column (1) estimate. Average Marginal effect of Placement on the left right scale on depression. The 0 class (extreme left) is the omitted benchmark.

Figure 8: Gendered marginal effects: income satisfaction

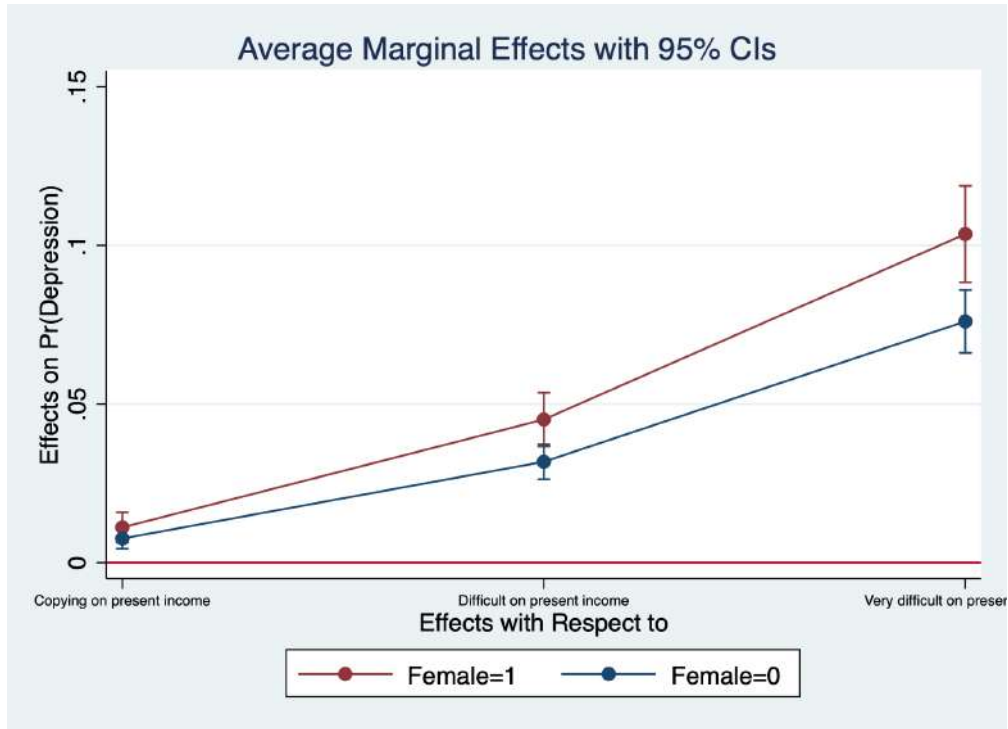


Table 3, Column (1) estimate. Average Marginal effect of feelings about income nowadays on depression. The “Living Comfortably on present income” is the omitted benchmark.

Online appendix

Table 1: Stability of the Gender paradox across Scandinavian Countries

| VARIABLES | Scandinavian Countries | | Not Scandinavian Countries | |
|---------------------------|------------------------|----------------------|----------------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness |
| Male | -0.167*** (0.052) | -0.157*** (0.036) | -0.178*** (0.035) | -0.111*** (0.011) |
| Age class | | | | |
| 0-19 | 0.538*** (0.109) | -0.275*** (0.036) | 0.260*** (0.059) | -0.017 (0.042) |
| 20-29 | 0.538*** (0.068) | -0.134*** (0.021) | 0.229*** (0.039) | -0.093** (0.039) |
| 30-39 | 0.357*** (0.047) | -0.201*** (0.020) | 0.218*** (0.043) | -0.154*** (0.034) |
| 40-49 | 0.438*** (0.028) | -0.308*** (0.031) | 0.168*** (0.032) | -0.232*** (0.032) |
| 50-59 | 0.285*** (0.045) | -0.246*** (0.021) | 0.127*** (0.027) | -0.199*** (0.022) |
| 60-69 | 0.084 (0.060) | -0.081*** (0.028) | 0.008 (0.032) | -0.077*** (0.012) |
| 80-89 | 0.188*** (0.051) | 0.109** (0.053) | -0.073* (0.042) | 0.060*** (0.022) |
| 90+ | 0.275 (0.278) | 0.310*** (0.070) | -0.045 (0.090) | 0.010 (0.048) |
| Household's income | | | | |
| 2 | 0.034 (0.043) | -0.013 (0.036) | -0.024 (0.042) | 0.033** (0.015) |
| 3 | 0.070 (0.067) | 0.050** (0.022) | -0.056 (0.040) | 0.038** (0.019) |
| 4 | 0.015 (0.066) | 0.024 (0.041) | -0.057* (0.032) | 0.035* (0.021) |
| 5 | -0.003 (0.086) | 0.061 (0.042) | -0.079** (0.040) | 0.046** (0.023) |
| 6 | 0.032 (0.104) | 0.069* (0.037) | -0.100** (0.041) | 0.060*** (0.022) |
| 7 | -0.007 (0.153) | 0.109* (0.059) | -0.085 (0.052) | 0.077*** (0.024) |
| 8 | -0.006 (0.110) | 0.090* (0.052) | -0.114** (0.044) | 0.074*** (0.025) |
| 9 | -0.009 (0.106) | 0.080 (0.053) | -0.109** (0.055) | 0.096*** (0.029) |
| 10 | -0.193 (0.176) | 0.100* (0.052) | -0.210*** (0.071) | 0.108*** (0.028) |
| Household size | -0.022 (0.021) | 0.063*** (0.005) | -0.006 (0.010) | 0.039*** (0.005) |
| Education status | | | | |
| No or unfinished | -0.049 (0.045) | 0.203*** (0.050) | 0.050 (0.066) | 0.052 (0.058) |
| Primary | -0.138 (0.110) | 0.218*** (0.054) | 0.219*** (0.036) | 0.058* (0.030) |
| Lower Secondary | 0.071 (0.130) | 0.203*** (0.024) | 0.166*** (0.037) | -0.027 (0.027) |
| Upper Secondary | -0.055 (0.085) | 0.194*** (0.039) | 0.061** (0.030) | -0.014 (0.015) |
| Post-Secondary | -0.082*** (0.025) | 0.133*** (0.027) | 0.092*** (0.033) | -0.027* (0.015) |
| First Level Tertiary | -0.123 (0.078) | 0.131*** (0.025) | 0.048 (0.030) | 0.011 (0.015) |
| Second Level Tertiary | -0.014 (0.132) | 0.031** (0.012) | 0.025 (0.042) | 0.009 (0.014) |
| Marital Status | | | | |
| Registered partner | -0.022 (0.245) | -0.189*** (0.035) | 0.124* (0.069) | -0.167*** (0.044) |
| Separated | 0.509*** (0.127) | -0.626*** (0.031) | 0.300*** (0.074) | -0.441*** (0.030) |
| Divorced | -0.004 (0.065) | -0.237*** (0.033) | 0.140*** (0.025) | -0.265*** (0.017) |
| Widowed | 0.105 (0.125) | -0.355*** (0.038) | 0.157*** (0.028) | -0.296*** (0.032) |
| Never Married | 0.018 (0.064) | -0.331*** (0.013) | 0.059*** (0.022) | -0.270*** (0.021) |

| | | | | |
|--|----------------------|----------------------|----------------------|----------------------|
| Self health | | | | |
| Good | 0.212** (0.089) | -0.331*** (0.035) | 0.200*** (0.033) | -0.318*** (0.020) |
| Fair | 0.695*** (0.035) | -0.676*** (0.064) | 0.551*** (0.037) | -0.585*** (0.028) |
| Bad | 1.168*** (0.097) | -1.024*** (0.098) | 1.065*** (0.048) | -0.893*** (0.038) |
| Very Bad | 1.747*** (0.073) | -1.248*** (0.191) | 1.534*** (0.079) | -1.233*** (0.040) |
| Social meeting | | | | |
| Less than once a month | -0.223 (0.543) | 0.395 (0.255) | -0.293*** (0.054) | 0.189*** (0.039) |
| Once a month | -0.389 (0.519) | 0.531** (0.255) | -0.414*** (0.061) | 0.346*** (0.041) |
| Several times a month | -0.616 (0.512) | 0.657*** (0.255) | -0.561*** (0.048) | 0.441*** (0.038) |
| Once a week | -0.583 (0.482) | 0.673*** (0.245) | -0.491*** (0.053) | 0.477*** (0.041) |
| Several times a week | -0.656 (0.461) | 0.802*** (0.247) | -0.557*** (0.048) | 0.593*** (0.039) |
| Every day | -0.597 (0.450) | 0.899*** (0.239) | -0.513*** (0.048) | 0.733*** (0.038) |
| Placement on left right scale | | | | |
| 1 | -0.057 (0.226) | -0.094* (0.056) | -0.103*** (0.037) | -0.102*** (0.022) |
| 2 | -0.140 (0.153) | -0.173*** (0.039) | -0.071 (0.046) | -0.150*** (0.026) |
| 3 | -0.121 (0.134) | -0.233*** (0.036) | -0.074** (0.034) | -0.161*** (0.029) |
| 4 | -0.082 (0.174) | -0.262*** (0.042) | -0.045 (0.041) | -0.175*** (0.023) |
| 5 | -0.167 (0.104) | -0.107** (0.047) | -0.109*** (0.031) | -0.073** (0.029) |
| 6 | -0.105 (0.118) | -0.179*** (0.036) | -0.104*** (0.039) | -0.113*** (0.034) |
| 7 | -0.346*** (0.115) | -0.148*** (0.046) | -0.105** (0.042) | -0.094*** (0.032) |
| 8 | -0.084 (0.124) | -0.026 (0.028) | -0.050 (0.037) | 0.029 (0.037) |
| 9 | -0.317 (0.240) | 0.063** (0.030) | -0.094 (0.059) | 0.105*** (0.034) |
| 10 | -0.289*** (0.079) | 0.233*** (0.060) | -0.032 (0.054) | 0.235*** (0.047) |
| Feeling about Household's income nowadays | | | | |
| Copying on present income | 0.119* (0.068) | -0.244*** (0.024) | 0.098*** (0.024) | -0.239*** (0.018) |
| Difficult on present income | 0.330*** (0.068) | -0.529*** (0.039) | 0.347*** (0.035) | -0.526*** (0.035) |
| Very difficult on present income | 0.636*** (0.098) | -0.777*** (0.045) | 0.654*** (0.043) | -0.830*** (0.043) |
| Waves | | | | |
| 4 | | 0.006 (0.032) | | 0.003 (0.024) |
| 5 | | 0.006 (0.044) | | 0.051* (0.030) |
| 6 | -0.004 (0.020) | 0.125** (0.058) | -0.074* (0.043) | 0.081** (0.034) |
| 7 | -0.022 (0.059) | 0.056 (0.062) | -0.131*** (0.041) | 0.084*** (0.032) |
| 8 | | 0.119 (0.079) | | 0.160*** (0.033) |

| | | | | |
|---------------------|----------------------|----------------------|----------------------|----------------------|
| Constant cut1 | | -3.476*** (0.263) | | -3.066*** (0.066) |
| Constant cut2 | | -3.199*** (0.267) | | -2.760*** (0.062) |
| Constant cut3 | | -2.878*** (0.254) | | -2.405*** (0.060) |
| Constant cut4 | | -2.515*** (0.223) | | -2.003*** (0.060) |
| Constant cut5 | | -2.222*** (0.204) | | -1.676*** (0.063) |
| Constant cut6 | | -1.758*** (0.184) | | -1.084*** (0.066) |
| Constant cut7 | | -1.398*** (0.177) | | -0.718*** (0.069) |
| Constant cut8 | | -0.736*** (0.165) | | -0.125** (0.063) |
| Constant cut9 | | 0.251 (0.180) | | 0.720*** (0.061) |
| Constant cut10 | | 1.199*** (0.246) | | 1.393*** (0.067) |
| Constant | -1.748*** (0.308) | | -1.342*** (0.079) | |
| Observations | 19,079 | 36,614 | 73,503 | 161,268 |

Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample with Scandinavian countries. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample without Scandinavian countries. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Country effects across Scandinavian countries

| VARIABLES | Scandinavian Countries | | Not Scandinavian Countries | |
|----------------|------------------------|----------------------|----------------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness |
| Country | | | | |
| Austria | | | -0.341*** (0.035) | 0.244*** (0.036) |
| Belgium | | | -0.133*** (0.034) | 0.389*** (0.022) |
| Bulgaria | | | -0.328*** (0.024) | -0.369*** (0.027) |
| Switzerland | | | -0.238*** (0.039) | 0.530*** (0.025) |
| Cyprus | | | -0.271*** (0.028) | 0.342*** (0.030) |
| Czech Republic | | | 0.156*** (0.030) | 0.031 (0.021) |
| Germany | | | -0.188*** (0.035) | 0.383*** (0.020) |
| Estonia | | | -0.287*** (0.024) | 0.236*** (0.019) |
| Spain | | | -0.175*** (0.029) | 0.422*** (0.020) |
| Finland | -0.329*** (0.013) | -0.056*** (0.019) | | |
| France | | | -0.095*** (0.033) | 0.107*** (0.022) |
| United Kingdom | | | -0.215*** (0.031) | 0.315*** (0.034) |
| Greece | | | | -0.215*** (0.040) |
| Croatia | | | | -0.064** (0.026) |
| Hungary | | | 0.023 (0.026) | 0.031 (0.020) |
| Ireland | | | -0.325*** (0.028) | 0.171*** (0.030) |
| Israel | | | -0.172*** (0.022) | 0.302*** (0.028) |
| Iceland | 0.121** (0.062) | -0.161*** (0.039) | | |
| Italy | | | -0.245*** (0.017) | 0.120*** (0.017) |
| Lithuania | | | -0.352*** (0.029) | -0.030 (0.027) |
| Latvia | | | -0.240*** (0.052) | 0.029 (0.036) |
| Netherlands | | | -0.361*** (0.036) | 0.391*** (0.022) |
| Norway | -0.205*** (0.014) | -0.193*** (0.016) | | |
| Poland | | | -0.015 (0.032) | 0.363*** (0.019) |
| Portugal | | | -0.273*** (0.027) | -0.013 (0.027) |

| | | | | |
|--------------------|---------------------|----------------------|----------------------|----------------------|
| Romania | | | | -0.015 (0.033) |
| Russian Federation | | | -0.158*** (0.036) | 0.027 (0.024) |
| Sweden | 0.113*** (0.032) | -0.371*** (0.019) | | |
| Slovenia | | | -0.476*** (0.029) | 0.239*** (0.020) |
| Slovakia | | | -0.195*** (0.034) | 0.077*** (0.020) |
| Turkey | | | | -0.612*** (0.060) |
| Ukraine | | | -0.130*** (0.026) | -0.091*** (0.024) |
| Kosovo | | | -0.059*** (0.017) | -0.223*** (0.010) |

| | | | | |
|---------------------|--------|--------|--------|---------|
| Observations | 19,079 | 36,614 | 73,503 | 161,268 |
|---------------------|--------|--------|--------|---------|

Country coefficients are those of the corresponding table 1. Denmark is the omitted benchmark. Note that: (1) the dependent variable is “Depression”, (2) the dependent variable is “Happiness” by considering the sample with Scandinavian countries. (3) the dependent variable is “Depression”, (4) the dependent variable is “Happiness” by considering the sample without Scandinavian countries. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Table 2: The determinants of depression and very happy using a multivariate probit two-equation system

| VARIABLES | Sample with Male | | Sample without Male | |
|---------------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Veryhappy | (3) Depression | (4) Veryhappy |
| Male | -0.176*** (0.015) | -0.113*** (0.009) | | |
| Age class | | | | |
| 0-19 | 0.294*** (0.048) | -0.016 (0.031) | 0.359*** (0.063) | -0.035 (0.044) |
| 20-29 | 0.271*** (0.033) | -0.080*** (0.021) | 0.369*** (0.043) | -0.026 (0.030) |
| 30-39 | 0.235*** (0.029) | -0.142*** (0.019) | 0.265*** (0.038) | -0.100*** (0.027) |
| 40-49 | 0.200*** (0.027) | -0.239*** (0.018) | 0.247*** (0.036) | -0.209*** (0.025) |
| 50-59 | 0.147*** (0.025) | -0.200*** (0.017) | 0.180*** (0.033) | -0.153*** (0.024) |
| 60-69 | 0.014 (0.025) | -0.046*** (0.017) | 0.078** (0.033) | -0.050** (0.024) |
| 80-89 | -0.056 (0.037) | 0.046* (0.026) | -0.073 (0.048) | 0.063* (0.035) |
| 90+ | -0.006 (0.091) | 0.059 (0.063) | 0.024 (0.115) | 0.164** (0.083) |
| Household's income | | | | |
| 2 | -0.016 (0.028) | -0.051** (0.022) | -0.024 (0.035) | -0.070** (0.029) |
| 3 | -0.044 (0.029) | -0.011 (0.022) | -0.026 (0.037) | -0.023 (0.029) |
| 4 | -0.050* (0.030) | -0.040* (0.022) | -0.038 (0.038) | -0.050* (0.029) |
| 5 | -0.071** (0.031) | -0.016 (0.023) | -0.091** (0.041) | -0.021 (0.030) |
| 6 | -0.087*** (0.033) | 0.004 (0.023) | -0.091** (0.043) | 0.008 (0.031) |
| 7 | -0.075** (0.035) | 0.025 (0.024) | -0.053 (0.045) | 0.014 (0.032) |
| 8 | -0.106*** (0.037) | 0.032 (0.025) | -0.088* (0.047) | 0.003 (0.033) |
| 9 | -0.104*** (0.038) | 0.079*** (0.025) | -0.058 (0.049) | 0.034 (0.034) |
| 10 | -0.221*** (0.044) | 0.087*** (0.027) | -0.233*** (0.060) | 0.073* (0.038) |
| Household size | -0.007 (0.006) | 0.051*** (0.004) | -0.003 (0.008) | 0.045*** (0.006) |
| Education status | | | | |
| No or unfinished | 0.034 (0.043) | 0.061** (0.026) | 0.130** (0.056) | 0.059 (0.036) |
| Primary | 0.189*** (0.035) | 0.084*** (0.023) | 0.281*** (0.045) | 0.061* (0.032) |
| Lower Secondary | 0.150*** (0.031) | -0.020 (0.019) | 0.227*** (0.040) | -0.028 (0.027) |
| Upper Secondary | 0.044 (0.031) | -0.019 (0.018) | 0.104** (0.041) | -0.016 (0.026) |
| Post-Secondary | 0.073** (0.030) | -0.042** (0.018) | 0.117*** (0.038) | -0.044* (0.025) |
| First Level Tertiary | 0.027 (0.032) | 0.021 (0.019) | 0.085** (0.041) | 0.011 (0.026) |
| Second Level Tertiary | 0.023 (0.036) | 0.026 (0.020) | 0.078* (0.046) | 0.014 (0.027) |
| Marital Status | | | | |
| Registered partner | 0.102 (0.063) | -0.207*** (0.041) | 0.147* (0.082) | -0.236*** (0.058) |
| Separated | 0.331*** (0.093) | -0.471*** (0.070) | 0.271** (0.125) | -0.386*** (0.094) |
| Divorced | 0.120*** (0.024) | -0.282*** (0.017) | 0.092*** (0.031) | -0.255*** (0.022) |
| Widowed | 0.158*** (0.026) | -0.333*** (0.019) | 0.155*** (0.031) | -0.313*** (0.024) |
| Never Married | 0.058*** (0.022) | -0.348*** (0.014) | 0.051* (0.029) | -0.317*** (0.020) |

| | | | | |
|--|----------------------|----------------------|----------------------|----------------------|
| Self health | | | | |
| Good | 0.207*** (0.024) | -0.335*** (0.012) | 0.233*** (0.032) | -0.312*** (0.018) |
| Fair | 0.574*** (0.025) | -0.641*** (0.014) | 0.616*** (0.033) | -0.618*** (0.020) |
| Bad | 1.085*** (0.030) | -0.887*** (0.022) | 1.108*** (0.039) | -0.880*** (0.030) |
| Very Bad | 1.564*** (0.045) | -1.048*** (0.046) | 1.602*** (0.059) | -1.011*** (0.061) |
| Social meeting | | | | |
| Less than once a month | -0.286*** (0.042) | 0.056 (0.041) | -0.319*** (0.054) | 0.030 (0.055) |
| Once a month | -0.402*** (0.043) | 0.196*** (0.040) | -0.466*** (0.055) | 0.194*** (0.054) |
| Several times a month | -0.560*** (0.042) | 0.319*** (0.039) | -0.632*** (0.053) | 0.331*** (0.052) |
| Once a week | -0.497*** (0.042) | 0.369*** (0.039) | -0.575*** (0.053) | 0.390*** (0.052) |
| Several times a week | -0.563*** (0.041) | 0.487*** (0.039) | -0.634*** (0.052) | 0.530*** (0.052) |
| Every day | -0.516*** (0.043) | 0.615*** (0.040) | -0.590*** (0.055) | 0.636*** (0.053) |
| Placement on left right scale | | | | |
| 1 | -0.095* (0.052) | -0.113*** (0.036) | -0.047 (0.067) | -0.114** (0.050) |
| 2 | -0.082* (0.042) | -0.160*** (0.029) | -0.047 (0.055) | -0.144*** (0.041) |
| 3 | -0.076** (0.038) | -0.187*** (0.027) | -0.044 (0.050) | -0.174*** (0.037) |
| 4 | -0.051 (0.038) | -0.221*** (0.027) | -0.006 (0.050) | -0.205*** (0.038) |
| 5 | -0.116*** (0.033) | -0.109*** (0.024) | -0.079* (0.044) | -0.099*** (0.034) |
| 6 | -0.099** (0.039) | -0.162*** (0.027) | -0.039 (0.052) | -0.116*** (0.038) |
| 7 | -0.142*** (0.039) | -0.108*** (0.027) | -0.097* (0.052) | -0.096** (0.038) |
| 8 | -0.057 (0.040) | 0.019 (0.028) | 0.015 (0.053) | 0.053 (0.039) |
| 9 | -0.113** (0.054) | 0.078** (0.036) | -0.079 (0.071) | 0.065 (0.051) |
| 10 | -0.058 (0.044) | 0.198*** (0.032) | -0.013 (0.059) | 0.222*** (0.046) |
| Feeling about Household's income nowadays | | | | |
| Copying on present income | 0.102*** (0.021) | -0.321*** (0.012) | 0.105*** (0.029) | -0.301*** (0.017) |
| Difficult on present income | 0.349*** (0.025) | -0.640*** (0.016) | 0.319*** (0.033) | -0.613*** (0.022) |
| Very difficult on present income | 0.655*** (0.031) | -0.880*** (0.024) | 0.601*** (0.040) | -0.833*** (0.031) |
| Waves | | | | |
| 6 | -0.075*** (0.022) | 0.101*** (0.015) | -0.051* (0.029) | 0.103*** (0.020) |
| 7 | -0.125*** (0.024) | 0.100*** (0.015) | -0.109*** (0.032) | 0.094*** (0.021) |
| Country dummies | | | | |
| Yes | Yes | Yes | Yes | Yes |
| Constant | -1.347*** (0.087) | 0.440*** (0.069) | -1.470*** (0.114) | 0.472*** (0.094) |

Observations 92,274 92,274 47,885 47,885

Note that: (1) the dependent variable is “depression”, (2) the dependent variable is “Very Happy” by considering the entire sample (with Male). (3) the dependent variable is “depression”, (4) the dependent variable is “Very Happy” by considering the small sample (without Male). Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

The country effects on depression and very happy using a multivariate probit two-equation system

| VARIABLES | Sample with Male | | Sample without Male | |
|---------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Veryhappy | (3) Depression | (4) Veryhappy |
| Country | | | | |
| Austria | -0.364*** (0.076) | 0.127** (0.052) | -0.431*** (0.101) | 0.044 (0.072) |
| Belgium | -0.144** (0.063) | 0.422*** (0.048) | -0.053 (0.081) | 0.296*** (0.066) |
| Bulgaria | -0.324*** (0.065) | -0.406*** (0.053) | -0.301*** (0.083) | -0.550*** (0.072) |
| Switzerland | -0.244*** (0.069) | 0.595*** (0.050) | -0.233*** (0.090) | 0.511*** (0.069) |
| Cyprus | -0.264*** (0.079) | 0.318*** (0.056) | -0.175* (0.099) | 0.260*** (0.077) |
| Czech Republic | 0.146** (0.064) | -0.092* (0.051) | 0.151* (0.083) | -0.242*** (0.069) |
| Germany | -0.208*** (0.061) | 0.376*** (0.047) | -0.220*** (0.080) | 0.261*** (0.065) |
| Denmark | -0.341*** (0.070) | 0.732*** (0.051) | -0.406*** (0.094) | 0.605*** (0.070) |
| Estonia | -0.296*** (0.072) | 0.213*** (0.055) | -0.353*** (0.093) | 0.182** (0.073) |
| Spain | -0.181*** (0.063) | 0.307*** (0.049) | -0.137* (0.081) | 0.155** (0.067) |
| Finland | -0.678*** (0.069) | 0.839*** (0.048) | -0.646*** (0.089) | 0.785*** (0.066) |
| France | -0.101 (0.061) | 0.051 (0.048) | -0.000 (0.079) | -0.061 (0.065) |
| United Kingdom | -0.221*** (0.064) | 0.314*** (0.048) | -0.270*** (0.083) | 0.189*** (0.066) |
| Hungary | 0.018 (0.064) | -0.144*** (0.053) | -0.008 (0.084) | -0.197*** (0.071) |
| Ireland | -0.335*** (0.065) | 0.135*** (0.048) | -0.455*** (0.086) | 0.021 (0.065) |
| Israel | -0.176*** (0.065) | 0.265*** (0.050) | -0.164* (0.084) | 0.158** (0.067) |
| Iceland | -0.228** (0.107) | 0.778*** (0.075) | -0.175 (0.139) | 0.750*** (0.109) |
| Italy | -0.255** (0.106) | 0.008 (0.071) | -0.174 (0.136) | -0.167 (0.101) |
| Lithuania | -0.365*** (0.068) | -0.112** (0.052) | -0.412*** (0.087) | -0.263*** (0.070) |
| Latvia | -0.251*** (0.078) | -0.147** (0.062) | -0.354*** (0.101) | -0.213*** (0.082) |
| Netherlands | -0.371*** (0.066) | 0.493*** (0.049) | -0.462*** (0.087) | 0.387*** (0.066) |
| Norway | -0.532*** (0.072) | 0.479*** (0.049) | -0.573*** (0.095) | 0.340*** (0.068) |
| Poland | -0.031 (0.062) | 0.317*** (0.049) | -0.022 (0.080) | 0.231*** (0.067) |
| Portugal | -0.279*** (0.067) | -0.215*** (0.051) | -0.188** (0.084) | -0.362*** (0.069) |
| Russian Federation | -0.163** (0.064) | -0.031 (0.052) | -0.152* (0.082) | -0.140** (0.069) |
| Sweden | -0.245*** (0.066) | 0.318*** (0.049) | -0.255*** (0.086) | 0.172*** (0.067) |
| Slovenia | -0.497*** (0.073) | 0.172*** (0.051) | -0.572*** (0.097) | 0.083 (0.070) |
| Slovakia | -0.201*** (0.067) | -0.097* (0.052) | -0.239*** (0.087) | -0.174** (0.071) |
| Ukraine | -0.147** (0.073) | -0.093 (0.061) | -0.143 (0.093) | -0.170** (0.080) |
| Kosovo | -0.053 (0.085) | -0.356*** (0.065) | -0.248** (0.124) | -0.360*** (0.095) |
| Observations | 105,319 | 105,319 | 104,506 | 92,582 |

Country coefficients are those of the corresponding table 2. Albania is the omitted benchmark. Note that: (1) the dependent variable is “Depression”, (2) the dependent variable is “Very Happy” by considering the entire sample (with Male). (3) the dependent variable is “depression”, (4) the dependent variable is “Very Happy” by considering the small sample (without Male). Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Table 3: Stability of the Gender paradox across Age classes and Educational levels

| VARIABLES | Age between 0-59 | | Age between 60-90+ | | Low level of Educ | | High level of Educ | |
|---------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness | (5) Depression | (6) Happiness | (7) Depression | (8) Happiness |
| Male | -0.180*** (0.033) | -0.132*** (0.012) | -0.168*** (0.036) | -0.091*** (0.013) | -0.203*** (0.034) | -0.097*** (0.012) | -0.146*** (0.033) | -0.134*** (0.011) |
| Age class | | | | | | | | |
| 0-19 | 0.021 (0.086) | 0.098*** (0.032) | | | 0.216*** (0.060) | -0.101** (0.050) | 0.339*** (0.114) | -0.042 (0.050) |
| 20-29 | -0.023 (0.067) | 0.070*** (0.024) | | | 0.275*** (0.066) | -0.152*** (0.050) | 0.285*** (0.058) | -0.074*** (0.027) |
| 30-39 | -0.059 (0.062) | 0.009 (0.023) | | | 0.222*** (0.051) | -0.205*** (0.038) | 0.259*** (0.053) | -0.141*** (0.026) |
| 40-49 | -0.107* (0.061) | -0.072*** (0.020) | | | 0.166*** (0.051) | -0.258*** (0.041) | 0.228*** (0.050) | -0.239*** (0.020) |
| 50-59 | -0.185*** (0.057) | -0.030 (0.026) | -0.080 (0.084) | -0.075 (0.047) | 0.132*** (0.038) | -0.201*** (0.024) | 0.132** (0.053) | -0.217*** (0.017) |
| 60-69 | -0.250*** (0.087) | 0.080 (0.056) | 0.058* (0.032) | -0.085*** (0.047) | -0.012 (0.011) | -0.084*** (0.014) | 0.065 (0.052) | -0.091*** (0.017) |
| 80-89 | | | -0.001 (0.043) | 0.047** (0.019) | -0.092** (0.044) | 0.056** (0.024) | 0.022 (0.101) | 0.128*** (0.031) |
| 90+ | | | 0.036 (0.088) | 0.020 (0.046) | -0.204 (0.146) | 0.118** (0.055) | 0.320* (0.186) | -0.089 (0.066) |
| Household's income | | | | | | | | |
| 2 | -0.033 (0.037) | 0.034* (0.020) | 0.001 (0.057) | 0.012 (0.018) | -0.031 (0.044) | 0.003 (0.016) | -0.035 (0.043) | 0.060*** (0.019) |
| 3 | -0.095** (0.048) | 0.059*** (0.020) | 0.024 (0.055) | 0.015 (0.021) | -0.070 (0.045) | 0.023 (0.021) | -0.044 (0.053) | 0.053** (0.024) |
| 4 | -0.041 (0.040) | 0.062*** (0.022) | -0.082* (0.043) | -0.008 (0.026) | -0.072* (0.040) | 0.020 (0.021) | -0.034 (0.044) | 0.047** (0.023) |
| 5 | -0.098* (0.051) | 0.063*** (0.022) | -0.028 (0.050) | 0.032 (0.027) | -0.132*** (0.044) | 0.035 (0.023) | -0.032 (0.069) | 0.067*** (0.020) |
| 6 | -0.123*** (0.048) | 0.087*** (0.022) | -0.042 (0.066) | 0.031 (0.027) | -0.154*** (0.051) | 0.062*** (0.024) | -0.041 (0.049) | 0.067*** (0.025) |
| 7 | -0.143** (0.058) | 0.110*** (0.024) | 0.040 (0.073) | 0.047 (0.030) | -0.046 (0.051) | 0.051** (0.026) | -0.082 (0.067) | 0.106*** (0.024) |
| 8 | -0.158*** (0.051) | 0.115*** (0.025) | 0.019 (0.077) | 0.012 (0.030) | -0.061 (0.042) | 0.056 (0.037) | -0.081 (0.060) | 0.099*** (0.024) |
| 9 | -0.160*** (0.060) | 0.128*** (0.025) | 0.026 (0.100) | 0.047 (0.041) | -0.089 (0.069) | 0.055* (0.033) | -0.084 (0.070) | 0.127*** (0.025) |
| 10 | -0.249*** (0.077) | 0.147*** (0.026) | -0.188 (0.118) | 0.020 (0.033) | -0.159* (0.082) | 0.050 (0.038) | -0.223** (0.089) | 0.155*** (0.025) |
| Household size | -0.011 (0.009) | 0.045*** (0.004) | -0.019 (0.019) | 0.036*** (0.010) | -0.009 (0.012) | 0.051*** (0.007) | -0.004 (0.010) | 0.042*** (0.005) |
| Education status | | | | | | | | |
| No or unfinished | 0.044 (0.060) | 0.079* (0.043) | 0.015 (0.080) | 0.104 (0.064) | | | | |
| Primary | 0.251*** (0.047) | 0.115** (0.046) | 0.131* (0.068) | 0.066** (0.030) | 0.157*** (0.048) | 0.041** (0.020) | | |
| Lower Secondary | 0.176*** (0.047) | 0.010 (0.033) | 0.091 (0.084) | 0.010 (0.028) | 0.111*** (0.033) | -0.008 (0.012) | | |
| Upper Secondary | 0.077** (0.035) | 0.010 (0.022) | -0.034 (0.074) | 0.029 (0.029) | | | | |
| Post-Secondary | 0.105*** (0.035) | -0.005 (0.019) | -0.025 (0.086) | 0.009 (0.025) | | | 0.075*** (0.028) | -0.010 (0.020) |
| First Level Tertiary | 0.033 (0.031) | 0.033** (0.017) | 0.001 (0.066) | 0.023 (0.020) | | | 0.028 (0.028) | 0.031* (0.016) |
| Second Level Tertiary | 0.022 (0.039) | 0.006 (0.012) | 0.041 (0.071) | -0.012 (0.024) | | | 0.032 (0.039) | 0.011 (0.010) |
| Marital Status | | | | | | | | |
| Registered partner | 0.103* (0.058) | -0.167*** (0.036) | 0.103 (0.209) | -0.169*** (0.061) | 0.095 (0.099) | -0.159*** (0.055) | 0.109 (0.080) | -0.116*** (0.034) |
| Separated | 0.345*** (0.078) | -0.468*** (0.038) | 0.235 (0.166) | -0.464*** (0.055) | 0.449*** (0.093) | -0.467*** (0.071) | 0.076 (0.165) | -0.445*** (0.041) |
| Divorced | 0.110*** (0.028) | -0.259*** (0.017) | 0.128** (0.051) | -0.254*** (0.021) | 0.148*** (0.030) | -0.274*** (0.020) | 0.126*** (0.030) | -0.260*** (0.019) |
| Widowed | 0.230*** (0.045) | -0.368*** (0.034) | 0.162*** (0.032) | -0.288*** (0.030) | 0.150*** (0.034) | -0.299*** (0.033) | 0.161*** (0.051) | -0.311*** (0.029) |
| Never Married | 0.040 (0.026) | -0.273*** (0.019) | 0.020 (0.042) | -0.279*** (0.026) | 0.084*** (0.028) | -0.273*** (0.024) | 0.050* (0.029) | -0.291*** (0.019) |
| Self health | | | | | | | | |
| Good | 0.200*** (0.032) | -0.337*** (0.018) | 0.194*** (0.049) | -0.283*** (0.023) | 0.152*** (0.034) | -0.305*** (0.020) | 0.252*** (0.042) | -0.329*** (0.017) |
| Fair | 0.608*** (0.038) | -0.616*** (0.027) | 0.475*** (0.059) | -0.544*** (0.030) | 0.492*** (0.040) | -0.550*** (0.028) | 0.629*** (0.044) | -0.636*** (0.026) |
| Bad | 1.118*** (0.052) | -0.922*** (0.042) | 1.016*** (0.054) | -0.853*** (0.036) | 1.023*** (0.044) | -0.868*** (0.037) | 1.113*** (0.065) | -0.937*** (0.032) |
| Very Bad | 1.551*** (0.088) | -1.240*** (0.057) | 1.540*** (0.073) | -1.190*** (0.050) | 1.624*** (0.079) | -1.241*** (0.043) | 1.364*** (0.097) | -1.217*** (0.063) |

| | | | | | | | | |
|--|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| Social meeting | | | | | | | | |
| Less than once a month | -0.261*** (0.067) | 0.190*** (0.047) | -0.327*** (0.065) | 0.217*** (0.046) | -0.216*** (0.071) | 0.172*** (0.040) | -0.393*** (0.066) | 0.279*** (0.068) |
| Once a month | -0.446*** (0.072) | 0.360*** (0.053) | -0.346*** (0.079) | 0.353*** (0.046) | -0.339*** (0.081) | 0.311*** (0.035) | -0.511*** (0.067) | 0.441*** (0.078) |
| Several times a month | -0.585*** (0.066) | 0.461*** (0.049) | -0.527*** (0.062) | 0.452*** (0.045) | -0.458*** (0.065) | 0.410*** (0.037) | -0.698*** (0.060) | 0.546*** (0.073) |
| Once a week | -0.543*** (0.069) | 0.502*** (0.049) | -0.415*** (0.052) | 0.461*** (0.048) | -0.394*** (0.059) | 0.439*** (0.041) | -0.636*** (0.070) | 0.587*** (0.075) |
| Several times a week | -0.607*** (0.062) | 0.620*** (0.050) | -0.505*** (0.057) | 0.580*** (0.043) | -0.449*** (0.061) | 0.559*** (0.037) | -0.697*** (0.063) | 0.699*** (0.075) |
| Every day | -0.566*** (0.060) | 0.751*** (0.052) | -0.449*** (0.059) | 0.713*** (0.040) | -0.405*** (0.064) | 0.684*** (0.037) | -0.662*** (0.067) | 0.837*** (0.072) |
| Placement on left right scale | | | | | | | | |
| 1 | -0.095 (0.059) | -0.086*** (0.031) | -0.093* (0.050) | -0.125*** (0.032) | -0.000 (0.053) | -0.094*** (0.032) | -0.247*** (0.083) | -0.095*** (0.030) |
| 2 | -0.089* (0.047) | -0.136*** (0.031) | -0.060 (0.071) | -0.182*** (0.038) | -0.119** (0.059) | -0.167*** (0.036) | -0.066 (0.058) | -0.122*** (0.028) |
| 3 | -0.086** (0.041) | -0.153*** (0.033) | -0.073 (0.059) | -0.202*** (0.040) | -0.111*** (0.033) | -0.165*** (0.033) | -0.060 (0.053) | -0.160*** (0.035) |
| 4 | -0.086* (0.050) | -0.170*** (0.030) | 0.031 (0.059) | -0.220*** (0.038) | -0.113*** (0.043) | -0.170*** (0.034) | -0.026 (0.052) | -0.174*** (0.028) |
| 5 | -0.121*** (0.038) | -0.062* (0.033) | -0.112** (0.053) | -0.109*** (0.037) | -0.147*** (0.036) | -0.065** (0.033) | -0.113*** (0.037) | -0.070** (0.034) |
| 6 | -0.106*** (0.036) | -0.116*** (0.034) | -0.088 (0.074) | -0.142*** (0.041) | -0.142*** (0.051) | -0.103*** (0.038) | -0.081** (0.034) | -0.109*** (0.035) |
| 7 | -0.158*** (0.052) | -0.095*** (0.036) | -0.101* (0.059) | -0.119*** (0.045) | -0.183*** (0.053) | -0.078** (0.035) | -0.117*** (0.041) | -0.088** (0.039) |
| 8 | -0.069 (0.045) | 0.038 (0.039) | -0.011 (0.067) | -0.021 (0.044) | -0.120*** (0.045) | 0.012 (0.037) | -0.033 (0.042) | 0.047 (0.038) |
| 9 | -0.156** (0.071) | 0.117*** (0.043) | -0.049 (0.098) | 0.059 (0.051) | -0.132 (0.097) | 0.089** (0.038) | -0.135 (0.083) | 0.113*** (0.039) |
| 10 | -0.097 (0.063) | 0.213*** (0.057) | 0.003 (0.066) | 0.270*** (0.044) | -0.094 (0.060) | 0.245*** (0.048) | -0.077 (0.063) | 0.230*** (0.056) |
| Feeling about Household's income nowadays | | | | | | | | |
| Copying on present income | 0.096*** (0.028) | -0.232*** (0.013) | 0.106*** (0.038) | -0.246*** (0.020) | 0.084** (0.043) | -0.245*** (0.016) | 0.128*** (0.025) | -0.240*** (0.016) |
| Difficult on present income | 0.334*** (0.034) | -0.517*** (0.028) | 0.343*** (0.058) | -0.536*** (0.035) | 0.356*** (0.050) | -0.538*** (0.035) | 0.338*** (0.030) | -0.526*** (0.029) |
| Very difficult on present income | 0.652*** (0.051) | -0.837*** (0.040) | 0.628*** (0.054) | -0.791*** (0.041) | 0.644*** (0.050) | -0.842*** (0.046) | 0.662*** (0.056) | -0.822*** (0.041) |
| Waves | | | | | | | | |
| 4 | | 0.025 (0.022) | | -0.007 (0.029) | | -0.004 (0.032) | | 0.001 (0.021) |
| 5 | | 0.064** (0.029) | | 0.049 (0.030) | | 0.052 (0.042) | | 0.040* (0.021) |
| 6 | -0.104** (0.044) | 0.103*** (0.033) | -0.054 (0.043) | 0.103*** (0.031) | -0.067 (0.056) | 0.100** (0.050) | -0.076** (0.037) | 0.081*** (0.022) |
| 7 | -0.151*** (0.043) | 0.109*** (0.032) | -0.126*** (0.034) | 0.061* (0.032) | -0.144** (0.062) | 0.068 (0.042) | -0.098*** (0.037) | 0.081*** (0.020) |
| 8 | | 0.175*** (0.035) | | 0.152*** (0.031) | | 0.150*** (0.044) | | 0.150*** (0.027) |
| Country dummies | | | | | | | | |
| Constant cut1 | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| | | -2.781*** (0.089) | | -3.167*** (0.083) | | -3.104*** (0.076) | | -2.968*** (0.098) |
| Constant cut2 | | -2.490*** (0.085) | | -2.839*** (0.075) | | -2.821*** (0.069) | | -2.632*** (0.095) |
| Constant cut3 | | -2.146*** (0.081) | | -2.470*** (0.074) | | -2.463*** (0.066) | | -2.265*** (0.090) |
| Constant cut4 | | -1.745*** (0.078) | | -2.073*** (0.072) | | -2.063*** (0.067) | | -1.846*** (0.085) |
| Constant cut5 | | -1.421*** (0.078) | | -1.748*** (0.074) | | -1.746*** (0.069) | | -1.514*** (0.087) |
| Constant cut6 | | -0.863*** (0.075) | | -1.121*** (0.075) | | -1.143*** (0.072) | | -0.933*** (0.088) |
| Constant cut7 | | -0.498*** (0.075) | | -0.759*** (0.075) | | -0.788*** (0.071) | | -0.555*** (0.088) |
| Constant cut8 | | 0.130* (0.070) | | -0.215*** (0.071) | | -0.224*** (0.065) | | 0.086 (0.079) |
| Constant cut9 | | 1.011*** (0.072) | | 0.636*** (0.071) | | 0.591*** (0.061) | | 1.006*** (0.076) |
| Constant cut10 | | 1.793*** (0.092) | | 1.284*** (0.081) | | 1.213*** (0.069) | | 1.838*** (0.095) |
| Constant | -0.934*** (0.081) | | -1.395*** (0.125) | | -1.367*** (0.132) | | -1.211*** (0.101) | |
| Observations | 63,420 | 135,803 | 29,597 | 62,515 | 36,479 | 75,448 | 46,706 | 99,401 |

Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample with persons aged between 0-59. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample with persons aged between 60-90+. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample with persons with a low level of education. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample with persons with a high level of education. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Country effects across Age classes and Educational levels

| VARIABLES | Age between 0-59 | | Age between 60-90+ | | Low level of Educ | | High level of Educ | |
|--------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) |
| | Depression | Happiness | Depression | Happiness | Depression | Happiness | Depression | Happiness |
| Country | | | | | | | | |
| Austria | -0.358*** (0.044) | 0.286*** (0.029) | -0.301*** (0.043) | 0.149*** (0.043) | -0.214*** (0.042) | 0.191*** (0.031) | -0.473*** (0.045) | 0.515*** (0.025) |
| Belgium | -0.125*** (0.038) | 0.399*** (0.019) | -0.150*** (0.045) | 0.387*** (0.034) | -0.050 (0.037) | 0.360*** (0.026) | -0.255*** (0.040) | 0.494*** (0.020) |
| Bulgaria | -0.264*** (0.027) | -0.277*** (0.022) | -0.335*** (0.025) | -0.560*** (0.032) | -0.321*** (0.032) | -0.607*** (0.032) | -0.438*** (0.030) | -0.224*** (0.019) |
| Switzerland | -0.227*** (0.040) | 0.531*** (0.022) | -0.299*** (0.054) | 0.565*** (0.038) | -0.131*** (0.043) | 0.441*** (0.029) | -0.403*** (0.046) | 0.688*** (0.024) |
| Cyprus | -0.221*** (0.032) | 0.325*** (0.025) | -0.350*** (0.030) | 0.348*** (0.031) | -0.245*** (0.022) | 0.340*** (0.029) | -0.202*** (0.018) | 0.322*** (0.016) |
| Czech Republic | 0.143*** (0.036) | 0.009 (0.020) | 0.216*** (0.034) | 0.039 (0.031) | 0.270*** (0.032) | -0.037 (0.028) | 0.013 (0.036) | 0.141*** (0.018) |
| Germany | -0.179*** (0.039) | 0.405*** (0.019) | -0.246*** (0.044) | 0.344*** (0.034) | -0.109*** (0.039) | 0.271*** (0.025) | -0.302*** (0.025) | 0.559*** (0.020) |
| Denmark | -0.285*** (0.038) | 0.664*** (0.025) | -0.491*** (0.053) | 0.708*** (0.040) | -0.233*** (0.042) | 0.615*** (0.030) | -0.462*** (0.042) | 0.777*** (0.030) |
| Estonia | -0.316*** (0.029) | 0.307*** (0.017) | -0.231*** (0.034) | 0.085** (0.035) | -0.131*** (0.027) | 0.025 (0.023) | -0.446*** (0.033) | 0.412*** (0.017) |
| Spain | -0.229*** (0.033) | 0.479*** (0.019) | -0.058 (0.042) | 0.305*** (0.027) | -0.057* (0.032) | 0.392*** (0.025) | -0.360*** (0.038) | 0.471*** (0.020) |
| Finland | -0.618*** (0.037) | 0.689*** (0.027) | -0.733*** (0.038) | 0.531*** (0.045) | -0.658*** (0.033) | 0.482*** (0.032) | -0.741*** (0.033) | 0.805*** (0.023) |
| France | -0.106*** (0.037) | 0.173*** (0.020) | -0.078* (0.042) | -0.036 (0.032) | 0.026 (0.036) | 0.020 (0.027) | -0.250*** (0.039) | 0.238*** (0.020) |
| United Kingdom | -0.195*** (0.039) | 0.275*** (0.025) | -0.267*** (0.045) | 0.380*** (0.044) | -0.176*** (0.034) | 0.266*** (0.030) | -0.309*** (0.034) | 0.441*** (0.021) |
| Greece | | -0.209*** (0.032) | | -0.301*** (0.044) | | -0.373*** (0.042) | | -0.180*** (0.030) |
| Croatia | | -0.017 (0.024) | | -0.188*** (0.033) | | -0.194*** (0.033) | | 0.094*** (0.024) |
| Hungary | -0.085*** (0.030) | 0.071*** (0.017) | 0.197*** (0.040) | -0.078** (0.034) | 0.186*** (0.030) | -0.093*** (0.025) | -0.196*** (0.037) | 0.190*** (0.018) |
| Ireland | -0.363*** (0.030) | 0.134*** (0.024) | -0.255*** (0.046) | 0.238*** (0.041) | -0.111*** (0.032) | -0.011 (0.029) | -0.526*** (0.026) | 0.282*** (0.018) |
| Israel | -0.170*** (0.030) | 0.327*** (0.023) | -0.156*** (0.040) | 0.258*** (0.034) | -0.043 (0.026) | 0.270*** (0.025) | -0.315*** (0.030) | 0.470*** (0.018) |
| Iceland | -0.240*** (0.024) | 0.550*** (0.021) | -0.168*** (0.039) | 0.513*** (0.037) | -0.174*** (0.028) | 0.457*** (0.028) | -0.282*** (0.026) | 0.661*** (0.024) |
| Italy | -0.254*** (0.019) | 0.166*** (0.017) | -0.234*** (0.027) | 0.009 (0.029) | -0.106*** (0.018) | 0.041** (0.021) | -0.422*** (0.025) | 0.242*** (0.019) |
| Lithuania | -0.320*** (0.036) | 0.032 (0.022) | -0.351*** (0.035) | -0.178*** (0.038) | -0.207*** (0.032) | -0.241*** (0.027) | -0.512*** (0.038) | 0.100*** (0.017) |
| Latvia | -0.285*** (0.054) | 0.066* (0.035) | -0.091* (0.050) | -0.088** (0.038) | -0.066 (0.063) | -0.066 (0.042) | -0.476*** (0.045) | 0.166*** (0.030) |
| Netherlands | -0.387*** (0.038) | 0.438*** (0.019) | -0.333*** (0.049) | 0.309*** (0.036) | -0.254*** (0.038) | 0.321*** (0.027) | -0.513*** (0.043) | 0.510*** (0.024) |
| Norway | -0.475*** (0.036) | 0.503*** (0.023) | -0.740*** (0.051) | 0.475*** (0.037) | -0.367*** (0.038) | 0.468*** (0.028) | -0.704*** (0.041) | 0.578*** (0.025) |
| Poland | -0.138*** (0.031) | 0.404*** (0.017) | 0.227*** (0.036) | 0.260*** (0.029) | 0.103*** (0.038) | 0.243*** (0.021) | -0.159*** (0.035) | 0.521*** (0.019) |
| Portugal | -0.331*** (0.039) | 0.047** (0.024) | -0.187*** (0.030) | -0.134*** (0.029) | -0.167*** (0.026) | -0.015 (0.029) | -0.619*** (0.038) | 0.123*** (0.020) |
| Romania | | -0.008 (0.032) | | -0.069** (0.035) | | -0.055 (0.035) | | 0.043 (0.032) |
| Russian Federation | -0.195*** (0.040) | 0.052*** (0.020) | -0.096** (0.039) | -0.033 (0.035) | -0.164*** (0.041) | -0.008 (0.034) | -0.259*** (0.034) | 0.132*** (0.019) |
| Sweden | -0.202*** (0.041) | 0.340*** (0.029) | -0.291*** (0.045) | 0.338*** (0.044) | -0.307*** (0.037) | 0.305*** (0.033) | -0.296*** (0.037) | 0.423*** (0.022) |
| Slovenia | -0.512*** (0.031) | 0.334*** (0.018) | -0.406*** (0.039) | 0.039 (0.028) | -0.389*** (0.037) | 0.072*** (0.023) | -0.591*** (0.036) | 0.424*** (0.019) |
| Slovakia | -0.139*** (0.035) | 0.074*** (0.019) | -0.316*** (0.034) | 0.039 (0.028) | -0.165*** (0.043) | -0.008 (0.025) | -0.254*** (0.035) | 0.179*** (0.017) |
| Turkey | | -0.626*** (0.040) | | -0.493*** (0.070) | | | | |
| Ukraine | -0.142*** (0.032) | -0.011 (0.021) | -0.091** (0.038) | -0.272*** (0.033) | 0.014 (0.023) | -0.257*** (0.034) | -0.256*** (0.031) | 0.030 (0.023) |
| Kosovo | -0.113*** (0.016) | -0.170*** (0.009) | 0.179*** (0.039) | -0.472*** (0.022) | 0.031 (0.025) | -0.244*** (0.015) | -0.148*** (0.018) | -0.205*** (0.009) |
| Observations | 63,420 | 135,803 | 29,597 | 62,515 | 36,479 | 75,448 | 46,706 | 99,401 |

Country coefficients are those of the corresponding table 3. Albania is the omitted benchmark. Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample with persons aged between 0-59. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample with persons aged between 60-90+. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample with persons with a low level of education. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample with persons with a high level of education. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Table 4: Stability of the Gender paradox across Self Health and Geographical Area

| VARIABLES | Good Self Health | | Not Good Self Health | | With Eastern | | Without Eastern | |
|---------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness | (5) Depression | (6) Happiness | (7) Depression | (8) Happiness |
| Male | -0.173*** (0.038) | -0.122*** (0.011) | -0.178*** (0.034) | -0.111*** (0.016) | -0.139*** (0.029) | -0.125*** (0.011) | -0.193*** (0.042) | -0.115*** (0.015) |
| Age class | | | | | | | | |
| 0-19 | 0.208*** (0.073) | -0.088** (0.042) | 0.405*** (0.085) | -0.082 (0.054) | 0.251** (0.120) | -0.007 (0.053) | 0.326*** (0.057) | -0.091* (0.048) |
| 20-29 | 0.178*** (0.057) | -0.124*** (0.037) | 0.381*** (0.058) | -0.132*** (0.034) | 0.324*** (0.082) | -0.068 (0.050) | 0.247*** (0.045) | -0.118*** (0.039) |
| 30-39 | 0.135** (0.054) | -0.190*** (0.030) | 0.341*** (0.043) | -0.157*** (0.031) | 0.199** (0.091) | -0.149*** (0.040) | 0.253*** (0.041) | -0.173*** (0.035) |
| 40-49 | 0.143** (0.056) | -0.278*** (0.029) | 0.228*** (0.042) | -0.225*** (0.027) | 0.162** (0.065) | -0.249*** (0.039) | 0.219*** (0.036) | -0.248*** (0.033) |
| 50-59 | 0.090* (0.049) | -0.250*** (0.023) | 0.165*** (0.033) | -0.170*** (0.018) | 0.113** (0.048) | -0.213*** (0.024) | 0.159*** (0.031) | -0.207*** (0.024) |
| 60-69 | -0.008 (0.044) | -0.101*** (0.015) | 0.018 (0.034) | -0.061*** (0.014) | -0.005 (0.064) | -0.075*** (0.021) | 0.023 (0.033) | -0.079*** (0.013) |
| 80-89 | -0.019 (0.069) | 0.120*** (0.029) | -0.051 (0.045) | 0.042** (0.019) | -0.092* (0.052) | 0.141*** (0.031) | -0.034 (0.049) | 0.049** (0.023) |
| 90+ | 0.063 (0.149) | 0.062 (0.063) | -0.055 (0.099) | 0.033 (0.046) | 0.156 (0.190) | -0.062 (0.095) | -0.091 (0.102) | 0.098* (0.055) |
| Household's income | | | | | | | | |
| 2 | -0.009 (0.055) | 0.017 (0.020) | -0.027 (0.044) | 0.028 (0.018) | -0.080 (0.061) | 0.016 (0.029) | 0.010 (0.046) | 0.027* (0.015) |
| 3 | -0.061 (0.063) | 0.037 (0.023) | -0.042 (0.036) | 0.032 (0.023) | -0.028 (0.045) | 0.032 (0.028) | -0.054 (0.049) | 0.041** (0.021) |
| 4 | -0.011 (0.053) | 0.024 (0.025) | -0.087*** (0.032) | 0.030 (0.020) | -0.026 (0.047) | 0.021 (0.026) | -0.063* (0.034) | 0.039* (0.023) |
| 5 | -0.072 (0.059) | 0.031 (0.023) | -0.075* (0.041) | 0.055*** (0.028) | -0.065 (0.069) | 0.071* (0.036) | -0.072* (0.043) | 0.041* (0.024) |
| 6 | -0.019 (0.059) | 0.033 (0.022) | -0.166*** (0.047) | 0.091*** (0.026) | -0.060 (0.051) | 0.093** (0.038) | -0.093* (0.048) | 0.050** (0.021) |
| 7 | -0.078 (0.070) | 0.057** (0.025) | -0.074 (0.064) | 0.113*** (0.029) | -0.063 (0.068) | 0.102** (0.041) | -0.078 (0.060) | 0.076*** (0.025) |
| 8 | -0.112* (0.068) | 0.057** (0.025) | -0.075 (0.048) | 0.102*** (0.030) | -0.001 (0.046) | 0.100* (0.051) | -0.135*** (0.051) | 0.071*** (0.024) |
| 9 | -0.068 (0.077) | 0.076*** (0.026) | -0.134** (0.059) | 0.108*** (0.033) | -0.006 (0.087) | 0.101** (0.051) | -0.133** (0.053) | 0.090*** (0.028) |
| 10 | -0.200** (0.079) | 0.096*** (0.027) | -0.216** (0.086) | 0.092** (0.036) | -0.194*** (0.071) | 0.118** (0.049) | -0.219*** (0.082) | 0.099*** (0.027) |
| Household size | -0.008 (0.011) | 0.041*** (0.004) | -0.009 (0.008) | 0.049*** (0.007) | -0.003 (0.017) | 0.031*** (0.010) | -0.012 (0.010) | 0.047*** (0.004) |
| Education status | | | | | | | | |
| No or unfinished | -0.010 (0.071) | 0.094* (0.048) | 0.084 (0.073) | 0.041 (0.049) | -0.017 (0.065) | 0.034 (0.030) | 0.061 (0.072) | 0.097* (0.056) |
| Primary | 0.233*** (0.055) | 0.091*** (0.033) | 0.165*** (0.055) | 0.034 (0.026) | 0.203* (0.111) | -0.013 (0.071) | 0.181*** (0.040) | 0.107*** (0.030) |
| Lower Secondary | 0.171*** (0.046) | 0.014 (0.029) | 0.137** (0.056) | -0.017 (0.029) | 0.144* (0.082) | -0.042 (0.044) | 0.162*** (0.037) | 0.027 (0.032) |
| Upper Secondary | 0.096** (0.044) | 0.024 (0.021) | 0.002 (0.046) | -0.007 (0.022) | 0.047 (0.048) | -0.044 (0.030) | 0.048 (0.032) | 0.042* (0.024) |
| Post-Secondary | 0.071 (0.044) | 0.011 (0.019) | 0.075 (0.052) | -0.035* (0.019) | 0.091* (0.051) | -0.055* (0.033) | 0.066* (0.039) | 0.020 (0.019) |
| First Level Tertiary | 0.056 (0.058) | 0.035** (0.015) | -0.002 (0.049) | 0.012 (0.019) | 0.083* (0.048) | -0.031* (0.016) | 0.009 (0.034) | 0.053*** (0.019) |
| Second Level Tertiary | 0.062 (0.054) | 0.012 (0.010) | -0.037 (0.057) | -0.014 (0.023) | -0.009 (0.067) | 0.012 (0.026) | 0.037 (0.047) | 0.007 (0.011) |
| Marital Status | | | | | | | | |
| Registered partner | 0.074 (0.089) | -0.161*** (0.033) | 0.125 (0.095) | -0.199*** (0.058) | -0.065 (0.098) | -0.146 (0.093) | 0.166** (0.077) | -0.174*** (0.035) |
| Separated | 0.306** (0.131) | -0.498*** (0.050) | 0.353*** (0.134) | -0.448*** (0.058) | 0.149 (0.149) | -0.396*** (0.140) | 0.358*** (0.072) | -0.481*** (0.031) |
| Divorced | 0.080** (0.038) | -0.255*** (0.017) | 0.141*** (0.034) | -0.259*** (0.018) | 0.103** (0.049) | -0.272*** (0.037) | 0.128*** (0.029) | -0.253*** (0.016) |
| Widowed | 0.246*** (0.045) | -0.331*** (0.035) | 0.129*** (0.028) | -0.264*** (0.028) | 0.097** (0.048) | -0.237*** (0.042) | 0.186*** (0.029) | -0.333*** (0.035) |
| Never Married | 0.059* (0.030) | -0.284*** (0.018) | 0.044 (0.027) | -0.277*** (0.024) | 0.028 (0.056) | -0.305*** (0.039) | 0.066*** (0.019) | -0.270*** (0.018) |
| Self health | | | | | | | | |
| Good | 0.188*** (0.031) | -0.344*** (0.015) | | | 0.189*** (0.068) | -0.332*** (0.023) | 0.213*** (0.033) | -0.315*** (0.021) |
| Fair | | | | | 0.625*** (0.060) | -0.662*** (0.041) | 0.553*** (0.037) | -0.577*** (0.030) |
| Bad | | | 0.531*** (0.030) | -0.300*** (0.014) | 1.203*** (0.100) | -1.008*** (0.056) | 1.042*** (0.040) | -0.880*** (0.041) |
| Very Bad | | | 1.011*** (0.059) | -0.627*** (0.026) | 1.698*** (0.089) | -1.305*** (0.067) | 1.517*** (0.089) | -1.221*** (0.048) |

| | | | | | | | | |
|--|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| Social meeting | | | | | | | | |
| Less than once a month | -0.292*** (0.084) | 0.153** (0.069) | -0.290*** (0.062) | 0.231*** (0.040) | -0.257* (0.133) | 0.223*** (0.066) | -0.300*** (0.056) | 0.191*** (0.047) |
| Once a month | -0.364*** (0.091) | 0.329*** (0.071) | -0.444*** (0.073) | 0.362*** (0.035) | -0.361** (0.146) | 0.391*** (0.078) | -0.426*** (0.061) | 0.342*** (0.046) |
| Several times a month | -0.542*** (0.072) | 0.418*** (0.066) | -0.582*** (0.058) | 0.477*** (0.035) | -0.482*** (0.110) | 0.488*** (0.064) | -0.598*** (0.053) | 0.445*** (0.046) |
| Once a week | -0.496*** (0.066) | 0.458*** (0.066) | -0.495*** (0.059) | 0.494*** (0.040) | -0.455*** (0.110) | 0.544*** (0.069) | -0.511*** (0.059) | 0.468*** (0.047) |
| Several times a week | -0.566*** (0.064) | 0.576*** (0.065) | -0.561*** (0.056) | 0.612*** (0.035) | -0.505*** (0.104) | 0.630*** (0.057) | -0.588*** (0.053) | 0.599*** (0.048) |
| Every day | -0.497*** (0.070) | 0.718*** (0.065) | -0.544*** (0.060) | 0.716*** (0.036) | -0.553*** (0.090) | 0.731*** (0.056) | -0.508*** (0.055) | 0.736*** (0.046) |
| Placement on left right scale | | | | | | | | |
| 1 | -0.118 (0.092) | -0.112*** (0.031) | -0.068 (0.044) | -0.087*** (0.032) | -0.092 (0.083) | -0.047 (0.040) | -0.088* (0.046) | -0.129*** (0.023) |
| 2 | -0.008 (0.075) | -0.162*** (0.032) | -0.126* (0.069) | -0.145*** (0.035) | -0.015 (0.074) | -0.091** (0.039) | -0.094* (0.052) | -0.181*** (0.028) |
| 3 | -0.038 (0.063) | -0.192*** (0.036) | -0.107** (0.045) | -0.145*** (0.026) | -0.049 (0.062) | -0.116** (0.054) | -0.084** (0.039) | -0.196*** (0.030) |
| 4 | -0.061 (0.077) | -0.206*** (0.029) | -0.022 (0.043) | -0.164*** (0.028) | -0.057 (0.062) | -0.123** (0.056) | -0.036 (0.052) | -0.217*** (0.022) |
| 5 | -0.102 (0.064) | -0.098*** (0.034) | -0.120*** (0.038) | -0.052* (0.030) | -0.071 (0.051) | -0.028 (0.050) | -0.126*** (0.035) | -0.102*** (0.031) |
| 6 | -0.063 (0.067) | -0.159*** (0.035) | -0.135*** (0.048) | -0.063* (0.035) | -0.037 (0.046) | -0.047 (0.064) | -0.122*** (0.046) | -0.158*** (0.032) |
| 7 | -0.166** (0.080) | -0.137*** (0.033) | -0.104** (0.048) | -0.045 (0.034) | -0.072 (0.075) | -0.048 (0.055) | -0.158*** (0.046) | -0.131*** (0.033) |
| 8 | -0.099 (0.072) | 0.007 (0.035) | 0.001 (0.047) | 0.030 (0.039) | -0.007 (0.060) | 0.087 (0.054) | -0.065 (0.040) | -0.014 (0.038) |
| 9 | -0.065 (0.075) | 0.088** (0.037) | -0.159** (0.075) | 0.101*** (0.038) | -0.163** (0.069) | 0.160*** (0.061) | -0.080 (0.073) | 0.065** (0.032) |
| 10 | -0.103 (0.069) | 0.250*** (0.051) | -0.016 (0.061) | 0.213*** (0.047) | -0.088 (0.084) | 0.226*** (0.056) | -0.019 (0.069) | 0.248*** (0.055) |
| Feeling about Household's income nowadays | | | | | | | | |
| Copying on present income | 0.071** (0.033) | -0.251*** (0.014) | 0.151*** (0.035) | -0.226*** (0.019) | 0.045 (0.046) | -0.227*** (0.022) | 0.121*** (0.024) | -0.245*** (0.017) |
| Difficult on present income | 0.320*** (0.044) | -0.538*** (0.030) | 0.388*** (0.033) | -0.518*** (0.033) | 0.330*** (0.063) | -0.482*** (0.034) | 0.353*** (0.035) | -0.552*** (0.037) |
| Very difficult on present income | 0.672*** (0.071) | -0.819*** (0.043) | 0.681*** (0.042) | -0.834*** (0.038) | 0.586*** (0.058) | -0.768*** (0.034) | 0.689*** (0.047) | -0.861*** (0.048) |
| Waves | | | | | | | | |
| 4 | | 0.010 (0.019) | | -0.015 (0.028) | | 0.019 (0.036) | | -0.008 (0.023) |
| 5 | | 0.036 (0.028) | | 0.052 (0.035) | | 0.053** (0.022) | | 0.036 (0.035) |
| 6 | -0.069 (0.050) | 0.074** (0.030) | -0.069* (0.037) | 0.103*** (0.038) | -0.157*** (0.029) | 0.036 (0.036) | -0.037 (0.050) | 0.103*** (0.037) |
| 7 | -0.161*** (0.038) | 0.081*** (0.025) | -0.086** (0.043) | 0.066 (0.042) | -0.183*** (0.043) | 0.043* (0.026) | -0.094* (0.049) | 0.085** (0.038) |
| 8 | | 0.150*** (0.029) | | 0.151*** (0.040) | | 0.068** (0.034) | | 0.175*** (0.037) |
| Country dummies | | | | | | | | |
| Constant cut1 | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| Constant cut2 | | -3.076*** (0.091) | | -2.386*** (0.068) | | -3.186*** (0.141) | | -3.284*** (0.059) |
| Constant cut3 | | -2.805*** (0.095) | | -2.064*** (0.061) | | -2.880*** (0.115) | | -2.980*** (0.065) |
| Constant cut4 | | -2.497*** (0.094) | | -1.685*** (0.058) | | -2.521*** (0.106) | | -2.629*** (0.060) |
| Constant cut5 | | -2.149*** (0.086) | | -1.253*** (0.059) | | -2.104*** (0.108) | | -2.237*** (0.062) |
| Constant cut6 | | -1.840*** (0.087) | | -0.917*** (0.060) | | -1.759*** (0.112) | | -1.922*** (0.065) |
| Constant cut7 | | -1.303*** (0.088) | | -0.290*** (0.057) | | -1.127*** (0.114) | | -1.364*** (0.071) |
| Constant cut8 | | -0.935*** (0.089) | | 0.075 (0.058) | | -0.754*** (0.113) | | -1.004*** (0.072) |
| Constant cut9 | | -0.290*** (0.083) | | 0.618*** (0.059) | | -0.165 (0.101) | | -0.390*** (0.065) |
| Constant cut10 | | 0.633*** (0.076) | | 1.373*** (0.072) | | 0.660*** (0.086) | | 0.488*** (0.063) |
| Constant | -1.289*** (0.120) | | -0.820*** (0.094) | | -1.310*** (0.144) | | -1.699*** (0.092) | |
| Observations | 60,952 | 128,640 | 31,630 | 69,242 | 24,739 | 53,579 | 67,843 | 144,303 |

Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample with persons with a good health. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample with persons with not a good health. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample with Eastern persons. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample with not Eastern persons. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Country effects across Self Health and Geographical Area

| VARIABLES | Good Self Health | | Not Good Self Health | | With Eastern | | Without Eastern | |
|---------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness | (5) Depression | (6) Happiness | (7) Depression | (8) Happiness |
| Country | | | | | | | | |
| Austria | -0.437*** (0.051) | 0.281*** (0.029) | -0.243*** (0.038) | 0.162*** (0.033) | | | | |
| Belgium | -0.151*** (0.042) | 0.356*** (0.020) | -0.130*** (0.037) | 0.531*** (0.021) | | | 0.219*** (0.025) | 0.148*** (0.019) |
| Bulgaria | -0.237*** (0.038) | -0.377*** (0.023) | -0.375*** (0.021) | -0.352*** (0.028) | | | -0.002 (0.030) | -0.613*** (0.024) |
| Switzerland | -0.359*** (0.050) | 0.549*** (0.022) | -0.064 (0.040) | 0.528*** (0.023) | -0.338*** (0.030) | 0.480*** (0.033) | | |
| Cyprus | -0.337*** (0.035) | 0.268*** (0.026) | -0.170*** (0.026) | 0.548*** (0.026) | | | 0.066*** (0.023) | 0.091*** (0.012) |
| Czech Republic | 0.113*** (0.043) | -0.031 (0.020) | 0.217*** (0.031) | 0.146*** (0.023) | 0.097*** (0.026) | -0.017 (0.032) | | |
| Germany | -0.184*** (0.047) | 0.398*** (0.019) | -0.209*** (0.037) | 0.408*** (0.022) | | | 0.162*** (0.025) | 0.134*** (0.025) |
| Denmark | -0.359*** (0.047) | 0.651*** (0.027) | -0.322*** (0.036) | 0.784*** (0.027) | | | 0.024 (0.023) | 0.437*** (0.025) |
| Estonia | -0.309*** (0.037) | 0.295*** (0.019) | -0.276*** (0.027) | 0.239*** (0.022) | | | 0.051** (0.025) | -0.013 (0.023) |
| Spain | -0.140*** (0.037) | 0.393*** (0.020) | -0.217*** (0.031) | 0.517*** (0.021) | | | 0.170*** (0.022) | 0.174*** (0.025) |
| Finland | -0.710*** (0.044) | 0.663*** (0.030) | -0.633*** (0.032) | 0.640*** (0.034) | | | -0.317*** (0.011) | 0.393*** (0.013) |
| France | -0.078* (0.042) | 0.062*** (0.020) | -0.120*** (0.034) | 0.206*** (0.022) | | | 0.257*** (0.024) | -0.152*** (0.022) |
| United Kingdom | -0.222*** (0.043) | 0.290*** (0.028) | -0.231*** (0.032) | 0.403*** (0.033) | | | 0.128*** (0.009) | 0.074*** (0.006) |
| Greece | | -0.308*** (0.035) | | -0.029 (0.034) | | | | -0.454*** (0.019) |
| Croatia | | -0.125*** (0.025) | | 0.039* (0.023) | | -0.132*** (0.039) | | |
| Hungary | -0.069* (0.040) | 0.046** (0.019) | 0.085*** (0.030) | 0.044** (0.021) | | | 0.356*** (0.024) | -0.225*** (0.028) |
| Ireland | -0.337*** (0.039) | 0.144*** (0.024) | -0.335*** (0.031) | 0.253*** (0.030) | | | 0.007 (0.014) | -0.074*** (0.008) |
| Israel | -0.106*** (0.029) | 0.237*** (0.022) | -0.254*** (0.028) | 0.462*** (0.027) | | | 0.166*** (0.024) | 0.058*** (0.012) |
| Iceland | -0.198*** (0.032) | 0.551*** (0.022) | -0.305*** (0.023) | 0.538*** (0.023) | | | 0.107*** (0.030) | 0.273*** (0.026) |
| Italy | -0.267*** (0.026) | 0.076*** (0.016) | -0.227*** (0.019) | 0.230*** (0.020) | | | 0.083*** (0.028) | -0.153*** (0.021) |
| Lithuania | -0.277*** (0.042) | 0.010 (0.022) | -0.387*** (0.030) | -0.017 (0.030) | -0.423*** (0.033) | -0.081** (0.037) | | |
| Latvia | -0.289*** (0.059) | -0.025 (0.032) | -0.207*** (0.047) | 0.116*** (0.035) | -0.368*** (0.031) | -0.057 (0.047) | | |
| Netherlands | -0.378*** (0.047) | 0.367*** (0.020) | -0.359*** (0.035) | 0.496*** (0.023) | | | -0.014 (0.025) | 0.146*** (0.020) |
| Norway | -0.511*** (0.044) | 0.468*** (0.024) | -0.567*** (0.034) | 0.576*** (0.024) | | | -0.170*** (0.025) | 0.242*** (0.022) |
| Poland | -0.146*** (0.035) | 0.408*** (0.019) | 0.072** (0.030) | 0.335*** (0.018) | -0.099** (0.042) | 0.319*** (0.033) | | |
| Portugal | -0.395*** (0.045) | -0.062*** (0.023) | -0.229*** (0.024) | 0.091*** (0.025) | | | 0.062*** (0.018) | -0.275*** (0.019) |
| Romania | | -0.113*** (0.031) | | 0.118*** (0.031) | | -0.113** (0.051) | | |
| Russian Federation | -0.046 (0.041) | 0.025 (0.022) | -0.198*** (0.038) | 0.086*** (0.026) | | | 0.198*** (0.039) | -0.214*** (0.034) |
| Sweden | -0.318*** (0.046) | 0.347*** (0.030) | -0.143*** (0.036) | 0.352*** (0.035) | -0.325*** (0.030) | 0.298*** (0.030) | | |
| Slovenia | -0.386*** (0.035) | 0.305*** (0.018) | -0.547*** (0.029) | 0.195*** (0.020) | -0.575*** (0.038) | 0.210*** (0.032) | | |
| Slovakia | -0.050 (0.039) | -0.025 (0.020) | -0.316*** (0.031) | 0.212*** (0.018) | -0.276*** (0.023) | 0.019 (0.023) | | |
| Turkey | | -0.736*** (0.049) | | -0.410*** (0.050) | | | | -0.858*** (0.032) |
| Ukraine | -0.202*** (0.040) | -0.013 (0.021) | -0.104*** (0.029) | -0.074*** (0.025) | -0.198*** (0.032) | -0.164*** (0.040) | | |
| Kosovo | -0.001 (0.019) | -0.298*** (0.010) | -0.130*** (0.017) | -0.122*** (0.013) | | | 0.275*** (0.042) | -0.519*** (0.032) |
| Observations | 63,420 | 135,803 | 29,597 | 62,515 | 36,479 | 75,448 | 46,706 | 99,401 |

Country coefficients are those of the corresponding table 4. Albania is the omitted benchmark. Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample with persons with a good health. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample with persons with not a good health. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample with Eastern persons. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample with not Eastern persons. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Table 5: Stability of the Gender paradox across Waves

| VARIABLES | Wave 3-6-7 | | Wave 3 | | Wave 6 | | Wave 7 | |
|---------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness | (5) Depression | (6) Happiness | (7) Depression | (8) Happiness |
| Male | -0.177*** (0.031) | -0.115*** (0.011) | -0.184*** (0.050) | -0.117*** (0.016) | -0.180*** (0.030) | -0.134*** (0.016) | -0.170*** (0.040) | -0.085*** (0.014) |
| Age class | | | | | | | | |
| 0-19 | 0.296*** (0.055) | -0.016 (0.044) | 0.250*** (0.095) | 0.054 (0.050) | 0.320*** (0.073) | -0.041 (0.062) | 0.426*** (0.160) | -0.111 (0.075) |
| 20-29 | 0.269*** (0.040) | -0.064** (0.031) | 0.156*** (0.057) | 0.001 (0.034) | 0.315*** (0.066) | -0.122*** (0.035) | 0.428*** (0.112) | -0.098 (0.060) |
| 30-39 | 0.236*** (0.040) | -0.146*** (0.028) | 0.162*** (0.060) | -0.119*** (0.029) | 0.300*** (0.060) | -0.153*** (0.035) | 0.316*** (0.098) | -0.203*** (0.050) |
| 40-49 | 0.201*** (0.033) | -0.232*** (0.027) | 0.127** (0.051) | -0.194*** (0.027) | 0.259*** (0.050) | -0.247*** (0.034) | 0.265*** (0.081) | -0.283*** (0.049) |
| 50-59 | 0.146*** (0.027) | -0.198*** (0.017) | 0.141*** (0.034) | -0.165*** (0.012) | 0.164*** (0.054) | -0.226*** (0.024) | 0.188*** (0.065) | -0.227*** (0.037) |
| 60-69 | 0.016 (0.030) | -0.073*** (0.012) | -0.079* (0.047) | -0.016 (0.021) | 0.062 (0.052) | -0.099*** (0.020) | 0.091** (0.038) | -0.112*** (0.031) |
| 80-89 | -0.048 (0.039) | 0.059** (0.025) | -0.126* (0.071) | 0.083 (0.051) | -0.001 (0.060) | 0.083** (0.042) | -0.013 (0.061) | 0.017 (0.035) |
| 90+ | -0.014 (0.091) | 0.072 (0.078) | 0.130 (0.181) | -0.070 (0.115) | -0.147 (0.178) | 0.152 (0.164) | 0.029 (0.173) | 0.100 (0.123) |
| Household's income | | | | | | | | |
| 2 | -0.019 (0.038) | -0.026 (0.024) | 0.068 (0.052) | -0.068 (0.052) | -0.024 (0.049) | -0.004 (0.030) | -0.044 (0.070) | -0.036 (0.033) |
| 3 | -0.046 (0.037) | 0.017 (0.026) | 0.051 (0.070) | 0.004 (0.060) | -0.075 (0.052) | 0.068** (0.033) | -0.041 (0.058) | -0.036 (0.033) |
| 4 | -0.051* (0.030) | -0.006 (0.021) | 0.041 (0.080) | -0.003 (0.061) | -0.054 (0.053) | 0.007 (0.035) | -0.080 (0.049) | -0.031 (0.029) |
| 5 | -0.074** (0.036) | 0.026 (0.021) | 0.008 (0.071) | 0.013 (0.065) | -0.050 (0.057) | 0.022 (0.025) | -0.112** (0.056) | 0.026 (0.040) |
| 6 | -0.089** (0.039) | 0.032 (0.023) | -0.008 (0.085) | 0.021 (0.063) | -0.057 (0.051) | 0.070** (0.034) | -0.142** (0.062) | -0.020 (0.039) |
| 7 | -0.080* (0.048) | 0.036 (0.025) | -0.010 (0.085) | 0.011 (0.062) | -0.046 (0.060) | 0.060* (0.033) | -0.119 (0.073) | 0.007 (0.036) |
| 8 | -0.103** (0.040) | 0.031 (0.022) | -0.100 (0.089) | 0.003 (0.065) | -0.076 (0.058) | 0.040 (0.031) | -0.070 (0.070) | 0.015 (0.039) |
| 9 | -0.104** (0.048) | 0.046 (0.031) | -0.014 (0.093) | -0.010 (0.071) | -0.019 (0.072) | 0.069* (0.037) | -0.258*** (0.070) | 0.046 (0.040) |
| 10 | -0.217*** (0.064) | 0.056** (0.027) | -0.200* (0.120) | -0.046 (0.073) | -0.189** (0.092) | 0.116*** (0.030) | -0.204** (0.097) | 0.036 (0.049) |
| Household size | -0.008 (0.009) | 0.042*** (0.006) | -0.021 (0.015) | 0.046*** (0.009) | -0.010 (0.011) | 0.032*** (0.006) | -0.001 (0.020) | 0.055*** (0.007) |
| Education status | | | | | | | | |
| No or unfinished | 0.039 (0.056) | 0.089 (0.054) | -0.241*** (0.080) | 0.176*** (0.056) | | | | |
| Primary | 0.189*** (0.037) | 0.125*** (0.031) | 0.141 (0.100) | 0.069 (0.082) | 0.261*** (0.056) | 0.151*** (0.044) | 0.166* (0.092) | 0.098*** (0.036) |
| Lower Secondary | 0.155*** (0.035) | 0.019 (0.029) | 0.129 (0.090) | 0.003 (0.055) | 0.211*** (0.042) | 0.026 (0.036) | 0.104 (0.068) | 0.023 (0.037) |
| Upper Secondary | 0.047* (0.028) | 0.032 (0.023) | 0.021 (0.092) | -0.029 (0.055) | 0.104** (0.044) | 0.081** (0.036) | 0.003 (0.055) | 0.025 (0.027) |
| Post-Secondary | 0.075** (0.030) | -0.003 (0.021) | 0.038 (0.074) | -0.042 (0.046) | 0.117*** (0.039) | 0.029 (0.025) | 0.046 (0.071) | -0.011 (0.029) |
| First Level Tertiary | 0.029 (0.029) | 0.037** (0.019) | -0.002 (0.086) | 0.023 (0.044) | 0.074* (0.044) | 0.032 (0.022) | -0.016 (0.058) | 0.072*** (0.024) |
| Second Level Tertiary | 0.026 (0.040) | 0.020 (0.014) | 0.028 (0.102) | -0.050 (0.033) | 0.057 (0.053) | 0.043** (0.022) | -0.044 (0.057) | 0.041** (0.021) |
| Marital Status | | | | | | | | |
| Registered partner | 0.109 (0.067) | -0.238*** (0.043) | 0.130* (0.073) | -0.267*** (0.044) | -0.411 (0.322) | -0.101 (0.083) | 0.165 (0.244) | -0.250** (0.107) |
| Separated | 0.330*** (0.068) | -0.460*** (0.045) | | | 0.265** (0.119) | -0.405*** (0.065) | 0.379*** (0.113) | -0.491*** (0.109) |
| Divorced | 0.120*** (0.025) | -0.259*** (0.018) | 0.051 (0.067) | -0.250*** (0.032) | 0.168*** (0.035) | -0.282*** (0.024) | 0.112** (0.047) | -0.244*** (0.025) |
| Widowed | 0.156*** (0.027) | -0.330*** (0.027) | 0.174*** (0.047) | -0.303*** (0.042) | 0.148*** (0.039) | -0.373*** (0.034) | 0.178*** (0.058) | -0.310*** (0.025) |
| Never Married | 0.056*** (0.020) | -0.306*** (0.017) | 0.079 (0.057) | -0.326*** (0.031) | -0.014 (0.031) | -0.303*** (0.020) | 0.107** (0.048) | -0.288*** (0.026) |
| Self health | | | | | | | | |
| Good | 0.206*** (0.029) | -0.308*** (0.016) | 0.168*** (0.038) | -0.307*** (0.022) | 0.190*** (0.047) | -0.279*** (0.021) | 0.275*** (0.063) | -0.359*** (0.020) |
| Fair | 0.572*** (0.033) | -0.576*** (0.025) | 0.545*** (0.053) | -0.582*** (0.033) | 0.511*** (0.044) | -0.542*** (0.028) | 0.713*** (0.067) | -0.638*** (0.033) |
| Bad | 1.084*** (0.043) | -0.883*** (0.036) | 1.025*** (0.058) | -0.897*** (0.049) | 1.040*** (0.049) | -0.822*** (0.043) | 1.256*** (0.095) | -0.984*** (0.053) |
| Very Bad | 1.563*** (0.071) | -1.250*** (0.042) | 1.570*** (0.086) | -1.266*** (0.074) | 1.498*** (0.077) | -1.214*** (0.055) | 1.717*** (0.154) | -1.334*** (0.082) |

| | | | | | | | | |
|--|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| Social meeting | | | | | | | | |
| Less than once a month | -0.289*** (0.055) | 0.180*** (0.043) | -0.359*** (0.075) | 0.214*** (0.083) | -0.246*** (0.085) | 0.162** (0.065) | -0.321*** (0.079) | 0.199*** (0.065) |
| Once a month | -0.409*** (0.061) | 0.350*** (0.042) | -0.475*** (0.110) | 0.349*** (0.073) | -0.387*** (0.080) | 0.345*** (0.061) | -0.403*** (0.097) | 0.372*** (0.065) |
| Several times a month | -0.563*** (0.050) | 0.439*** (0.040) | -0.612*** (0.087) | 0.479*** (0.064) | -0.559*** (0.073) | 0.410*** (0.063) | -0.537*** (0.073) | 0.464*** (0.061) |
| Once a week | -0.497*** (0.052) | 0.481*** (0.045) | -0.547*** (0.085) | 0.499*** (0.065) | -0.507*** (0.076) | 0.475*** (0.070) | -0.449*** (0.075) | 0.495*** (0.061) |
| Several times a week | -0.566*** (0.048) | 0.582*** (0.046) | -0.637*** (0.084) | 0.612*** (0.061) | -0.552*** (0.074) | 0.543*** (0.069) | -0.531*** (0.062) | 0.629*** (0.062) |
| Every day | -0.519*** (0.048) | 0.711*** (0.047) | -0.545*** (0.081) | 0.736*** (0.069) | -0.520*** (0.082) | 0.685*** (0.072) | -0.518*** (0.058) | 0.748*** (0.063) |
| Placement on left right scale | | | | | | | | |
| 1 | -0.094** (0.040) | -0.133*** (0.040) | 0.022 (0.100) | -0.177*** (0.068) | -0.140* (0.080) | -0.070 (0.051) | -0.123 (0.089) | -0.174*** (0.066) |
| 2 | -0.075* (0.043) | -0.168*** (0.042) | -0.110 (0.108) | -0.255*** (0.076) | -0.118** (0.060) | -0.103** (0.046) | 0.031 (0.072) | -0.177*** (0.060) |
| 3 | -0.076** (0.033) | -0.169*** (0.042) | -0.123 (0.081) | -0.239*** (0.072) | -0.082* (0.047) | -0.136*** (0.052) | -0.003 (0.050) | -0.153** (0.067) |
| 4 | -0.046 (0.041) | -0.191*** (0.034) | -0.069 (0.094) | -0.240*** (0.067) | -0.012 (0.045) | -0.165*** (0.038) | -0.055 (0.068) | -0.179*** (0.062) |
| 5 | -0.114*** (0.029) | -0.083** (0.038) | -0.091 (0.086) | -0.162** (0.067) | -0.122*** (0.030) | -0.032 (0.044) | -0.121** (0.052) | -0.084 (0.056) |
| 6 | -0.100*** (0.036) | -0.114*** (0.040) | -0.102 (0.091) | -0.190*** (0.062) | -0.088** (0.039) | -0.042 (0.049) | -0.104* (0.063) | -0.142** (0.062) |
| 7 | -0.136*** (0.039) | -0.101** (0.041) | -0.180** (0.083) | -0.197*** (0.066) | -0.137*** (0.045) | -0.015 (0.053) | -0.071 (0.067) | -0.127** (0.053) |
| 8 | -0.050 (0.034) | 0.006 (0.040) | -0.052 (0.081) | -0.051 (0.067) | -0.097** (0.046) | 0.065 (0.052) | 0.032 (0.070) | -0.022 (0.046) |
| 9 | -0.116** (0.057) | 0.090** (0.039) | -0.149 (0.094) | -0.102 (0.069) | -0.168* (0.090) | 0.215*** (0.049) | 0.001 (0.087) | 0.068 (0.063) |
| 10 | -0.050 (0.052) | 0.244*** (0.052) | 0.181* (0.101) | 0.104 (0.078) | -0.132** (0.056) | 0.281*** (0.058) | -0.109 (0.081) | 0.306*** (0.088) |
| Feeling about Household's income nowadays | | | | | | | | |
| Copying on present income | 0.102*** (0.023) | -0.257*** (0.017) | 0.120*** (0.038) | -0.259*** (0.017) | 0.129*** (0.038) | -0.236*** (0.018) | 0.055 (0.034) | -0.276*** (0.025) |
| Difficult on present income | 0.348*** (0.031) | -0.565*** (0.038) | 0.347*** (0.047) | -0.585*** (0.040) | 0.384*** (0.055) | -0.541*** (0.041) | 0.299*** (0.053) | -0.558*** (0.047) |
| Very difficult on present income | 0.658*** (0.040) | -0.924*** (0.043) | 0.667*** (0.063) | -0.908*** (0.064) | 0.697*** (0.061) | -0.919*** (0.042) | 0.574*** (0.068) | -0.880*** (0.070) |
| Waves | | | | | | | | |
| 6 | -0.069* (0.039) | 0.079** (0.034) | | | | | | |
| 7 | -0.119*** (0.037) | 0.072** (0.033) | | | | | | |
| Country dummies | | | | | | | | |
| Constant cut1 | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| Constant cut2 | | -3.098*** (0.091) | | -3.235*** (0.119) | | -3.140*** (0.147) | | -3.444*** (0.122) |
| Constant cut3 | | -2.796*** (0.074) | | -2.896*** (0.125) | | -2.826*** (0.113) | | -3.212*** (0.111) |
| Constant cut4 | | -2.449*** (0.065) | | -2.548*** (0.126) | | -2.494*** (0.096) | | -2.832*** (0.105) |
| Constant cut5 | | -2.056*** (0.060) | | -2.175*** (0.129) | | -2.100*** (0.085) | | -2.415*** (0.097) |
| Constant cut6 | | -1.748*** (0.059) | | -1.881*** (0.131) | | -1.782*** (0.080) | | -2.107*** (0.100) |
| Constant cut7 | | -1.164*** (0.061) | | -1.276*** (0.134) | | -1.192*** (0.080) | | -1.548*** (0.106) |
| Constant cut8 | | -0.795*** (0.061) | | -0.899*** (0.132) | | -0.822*** (0.078) | | -1.182*** (0.109) |
| Constant cut9 | | -0.190*** (0.057) | | -0.267** (0.132) | | -0.243*** (0.073) | | -0.562*** (0.101) |
| Constant cut10 | | 0.686*** (0.059) | | 0.622*** (0.130) | | 0.606*** (0.071) | | 0.345*** (0.097) |
| Constant | -1.358*** (0.071) | | -1.341*** (0.152) | | -1.473*** (0.103) | | -1.951*** (0.126) | |
| Observations | 92,582 | 92,542 | 26,030 | 26,040 | 37,969 | 37,910 | 28,583 | 28,592 |

Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample with all waves. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample with persons with the third wave. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample with the sixth wave. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample with seventh wave. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Country effects across Waves

| VARIABLES | Wave 3-6-7 | | Wave 3 | | Wave 6 | | Wave 7 | |
|---------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness | (5) Depression | (6) Happiness | (7) Depression | (8) Happiness |
| Country | | | | | | | | |
| Austria | -0.343*** (0.032) | 0.203*** (0.036) | | | | | | |
| Belgium | -0.133*** (0.031) | 0.398*** (0.023) | 0.018 (0.035) | 0.417*** (0.034) | -0.188*** (0.032) | 0.348*** (0.024) | 0.194*** (0.016) | 0.133*** (0.011) |
| Bulgaria | -0.327*** (0.021) | -0.369*** (0.025) | 0.092 (0.064) | -0.536*** (0.044) | -0.374*** (0.029) | -0.397*** (0.024) | | |
| Switzerland | -0.235*** (0.036) | 0.551*** (0.027) | -0.056 (0.044) | 0.628*** (0.039) | -0.333*** (0.036) | 0.472*** (0.030) | 0.088*** (0.010) | 0.278*** (0.015) |
| Cyprus | -0.269*** (0.023) | 0.346*** (0.031) | -0.045*** (0.017) | 0.318*** (0.016) | -0.207*** (0.021) | 0.208*** (0.017) | | |
| Czech Republic | 0.154*** (0.028) | -0.016 (0.022) | | | 0.159*** (0.039) | -0.143*** (0.021) | 0.452*** (0.018) | -0.187*** (0.015) |
| Germany | -0.195*** (0.033) | 0.381*** (0.023) | -0.150*** (0.032) | 0.224*** (0.022) | -0.208*** (0.035) | 0.429*** (0.024) | 0.167*** (0.013) | 0.156*** (0.014) |
| Denmark | -0.330*** (0.032) | 0.660*** (0.032) | -0.259*** (0.035) | 0.718*** (0.044) | -0.446*** (0.033) | 0.666*** (0.036) | 0.102*** (0.015) | 0.310*** (0.019) |
| Estonia | -0.291*** (0.022) | 0.261*** (0.019) | | | -0.311*** (0.035) | 0.219*** (0.022) | | |
| Spain | -0.176*** (0.027) | 0.423*** (0.022) | -0.299*** (0.041) | 0.479*** (0.036) | -0.069*** (0.023) | 0.426*** (0.023) | 0.144*** (0.021) | 0.074*** (0.014) |
| Finland | -0.662*** (0.028) | 0.660*** (0.034) | -0.337*** (0.015) | 0.506*** (0.012) | -0.663*** (0.032) | 0.631*** (0.031) | -0.338*** (0.018) | 0.425*** (0.015) |
| France | -0.092*** (0.030) | 0.114*** (0.022) | 0.095*** (0.034) | 0.113*** (0.028) | -0.147*** (0.028) | 0.076*** (0.021) | 0.163*** (0.014) | -0.152*** (0.011) |
| United Kingdom | -0.214*** (0.028) | 0.326*** (0.031) | 0.161*** (0.015) | 0.156*** (0.007) | -0.209*** (0.029) | 0.308*** (0.025) | 0.071*** (0.015) | 0.091*** (0.010) |
| Hungary | 0.017 (0.025) | -0.016 (0.020) | | | 0.030 (0.031) | -0.065*** (0.017) | 0.288*** (0.027) | -0.249*** (0.026) |
| Ireland | -0.326*** (0.025) | 0.174*** (0.026) | -0.083*** (0.018) | 0.205*** (0.009) | -0.333*** (0.029) | 0.054*** (0.018) | 0.063*** (0.012) | -0.087*** (0.013) |
| Israel | -0.171*** (0.021) | 0.345*** (0.020) | | | -0.164*** (0.025) | 0.379*** (0.022) | 0.142*** (0.029) | 0.009 (0.016) |
| Iceland | -0.219*** (0.019) | 0.654*** (0.026) | | | -0.231*** (0.028) | 0.627*** (0.029) | | |
| Italy | -0.248*** (0.016) | 0.121*** (0.015) | | | -0.247*** (0.017) | 0.098*** (0.017) | | |
| Lithuania | -0.358*** (0.027) | -0.047** (0.023) | | | -0.390*** (0.035) | -0.075*** (0.022) | -0.006 (0.032) | -0.309*** (0.024) |
| Latvia | -0.241*** (0.047) | -0.060 (0.039) | -0.133*** (0.017) | -0.094*** (0.009) | | | | |
| Netherlands | -0.361*** (0.033) | 0.403*** (0.025) | -0.277*** (0.035) | 0.402*** (0.033) | -0.416*** (0.033) | 0.368*** (0.028) | 0.018 (0.014) | 0.141*** (0.012) |
| Norway | -0.521*** (0.030) | 0.492*** (0.028) | -0.429*** (0.040) | 0.483*** (0.042) | -0.468*** (0.032) | 0.512*** (0.032) | -0.273*** (0.016) | 0.188*** (0.017) |
| Poland | -0.020 (0.030) | 0.344*** (0.020) | 0.087*** (0.013) | 0.299*** (0.011) | -0.066** (0.027) | 0.324*** (0.021) | 0.324*** (0.029) | 0.094*** (0.018) |
| Portugal | -0.270*** (0.025) | -0.072** (0.029) | 0.126*** (0.034) | -0.365*** (0.027) | -0.318*** (0.033) | -0.209*** (0.024) | 0.029 (0.033) | -0.118*** (0.021) |
| Russian Federation | -0.161*** (0.033) | 0.045* (0.024) | -0.029 (0.026) | 0.019 (0.024) | -0.196*** (0.043) | -0.007 (0.022) | | |
| Sweden | -0.235*** (0.031) | 0.355*** (0.033) | 0.159*** (0.017) | 0.278*** (0.012) | -0.265*** (0.035) | 0.288*** (0.029) | 0.059*** (0.016) | 0.072*** (0.018) |
| Slovenia | -0.481*** (0.027) | 0.210*** (0.021) | -0.399*** (0.021) | 0.267*** (0.023) | -0.644*** (0.025) | 0.175*** (0.021) | -0.041 (0.026) | -0.143*** (0.013) |
| Slovakia | -0.197*** (0.031) | 0.054** (0.022) | | | -0.319*** (0.029) | 0.034 (0.021) | | |
| Ukraine | -0.134*** (0.024) | -0.026 (0.017) | | | -0.145*** (0.037) | -0.041** (0.019) | | |
| Kosovo | -0.053*** (0.016) | -0.237*** (0.011) | | | -0.052*** (0.019) | -0.236*** (0.014) | | |
| Observations | 92,582 | 92,542 | 26,030 | 26,040 | 37,969 | 37,910 | 28,583 | 28,592 |

Country coefficients are those of the corresponding table 5. Albania is the omitted benchmark. Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample with all waves. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample with persons with the third wave. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample with the sixth wave. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample with seventh wave. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Table 6: Stability of the Gender paradox across different seasons

| VARIABLES | Summer | | Autumn | | Winter | | Spring | |
|---------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| | (1) Depression | (2) Happiness | (3) Depression | (4) Happiness | (5) Depression | (6) Happiness | (7) Depression | (8) Happiness |
| Male | -0.142** (0.064) | -0.113*** (0.016) | -0.177*** (0.034) | -0.116*** (0.014) | -0.181*** (0.039) | -0.121*** (0.012) | -0.198*** (0.067) | -0.115*** (0.028) |
| Age class | | | | | | | | |
| 0-19 | 0.408** (0.185) | 0.013 (0.077) | 0.318*** (0.070) | -0.094** (0.046) | 0.291*** (0.092) | -0.040 (0.054) | -0.077 (0.253) | 0.027 (0.078) |
| 20-29 | 0.327*** (0.071) | -0.040 (0.040) | 0.300*** (0.071) | -0.131*** (0.037) | 0.230*** (0.047) | -0.079* (0.041) | 0.124 (0.197) | -0.025 (0.063) |
| 30-39 | 0.193 (0.143) | -0.085 (0.055) | 0.244*** (0.054) | -0.195*** (0.031) | 0.242*** (0.055) | -0.137*** (0.035) | 0.128 (0.156) | -0.111* (0.060) |
| 40-49 | 0.228*** (0.074) | -0.191*** (0.060) | 0.178*** (0.051) | -0.284*** (0.029) | 0.239*** (0.046) | -0.212*** (0.036) | 0.105 (0.133) | -0.175*** (0.045) |
| 50-59 | 0.087 (0.083) | -0.164*** (0.041) | 0.119*** (0.043) | -0.239*** (0.021) | 0.190*** (0.037) | -0.182*** (0.025) | 0.136 (0.130) | -0.165*** (0.029) |
| 60-69 | -0.007 (0.115) | -0.077* (0.044) | -0.012 (0.046) | -0.097*** (0.017) | 0.037 (0.035) | -0.043** (0.020) | 0.083 (0.080) | -0.077** (0.036) |
| 80-89 | -0.067 (0.108) | 0.054 (0.055) | -0.032 (0.064) | 0.072*** (0.019) | -0.136** (0.063) | 0.074** (0.034) | 0.092 (0.099) | 0.031 (0.061) |
| 90+ | 0.214 (0.317) | 0.046 (0.147) | 0.090 (0.122) | 0.110** (0.050) | -0.326 (0.199) | 0.002 (0.093) | -0.125 (0.341) | 0.026 (0.092) |
| Household's income | | | | | | | | |
| 2 | -0.095 (0.073) | 0.055 (0.073) | -0.008 (0.039) | 0.013 (0.018) | -0.026 (0.064) | 0.006 (0.020) | 0.021 (0.101) | 0.098*** (0.037) |
| 3 | -0.014 (0.060) | 0.029 (0.074) | -0.036 (0.053) | 0.019 (0.018) | -0.112* (0.058) | 0.063** (0.029) | 0.055 (0.089) | 0.047 (0.059) |
| 4 | -0.170** (0.072) | 0.081 (0.067) | -0.050 (0.044) | 0.020 (0.025) | -0.037 (0.046) | 0.036 (0.029) | -0.031 (0.090) | 0.023 (0.042) |
| 5 | -0.226* (0.118) | 0.121 (0.081) | 0.014 (0.040) | 0.041 (0.026) | -0.183*** (0.046) | 0.035 (0.027) | 0.016 (0.135) | 0.052 (0.042) |
| 6 | -0.229*** (0.069) | 0.206*** (0.079) | -0.035 (0.045) | 0.049** (0.024) | -0.120** (0.059) | 0.050* (0.030) | -0.108 (0.113) | 0.032 (0.051) |
| 7 | -0.260*** (0.096) | 0.130 (0.094) | -0.028 (0.059) | 0.068** (0.028) | -0.136* (0.073) | 0.090*** (0.030) | 0.010 (0.104) | 0.090* (0.052) |
| 8 | -0.034 (0.083) | 0.156 (0.099) | -0.085* (0.050) | 0.069** (0.028) | -0.153** (0.065) | 0.061* (0.034) | -0.031 (0.092) | 0.107** (0.047) |
| 9 | -0.091 (0.088) | 0.181* (0.102) | -0.049 (0.066) | 0.075** (0.033) | -0.196** (0.084) | 0.091*** (0.029) | -0.034 (0.118) | 0.099* (0.051) |
| 10 | -0.306** (0.141) | 0.231** (0.116) | -0.103 (0.068) | 0.066** (0.031) | -0.359*** (0.082) | 0.131*** (0.035) | -0.256 (0.218) | 0.126** (0.056) |
| Household size | -0.021 (0.029) | 0.033*** (0.007) | -0.016* (0.009) | 0.048*** (0.007) | 0.002 (0.014) | 0.035*** (0.005) | 0.009 (0.025) | 0.044*** (0.011) |
| Education status | | | | | | | | |
| No or unfinished | 0.364*** (0.140) | 0.038 (0.071) | -0.008 (0.062) | 0.115** (0.046) | 0.122 (0.101) | 0.074 (0.054) | -0.250 (0.189) | 0.109 (0.097) |
| Primary | 0.293** (0.119) | -0.089* (0.048) | 0.164*** (0.058) | 0.087** (0.036) | 0.201*** (0.058) | 0.134*** (0.039) | 0.135 (0.116) | 0.090** (0.040) |
| Lower Secondary | 0.247* (0.132) | -0.102* (0.057) | 0.184*** (0.047) | 0.030 (0.032) | 0.133** (0.051) | 0.014 (0.035) | 0.019 (0.067) | -0.014 (0.045) |
| Upper Secondary | 0.197** (0.086) | -0.116*** (0.042) | 0.017 (0.047) | 0.048* (0.027) | 0.060 (0.049) | 0.023 (0.022) | 0.077 (0.073) | -0.043 (0.036) |
| Post-Secondary | 0.138* (0.082) | -0.071** (0.031) | 0.071* (0.041) | 0.019 (0.026) | 0.099* (0.055) | -0.008 (0.018) | -0.016 (0.068) | -0.047 (0.033) |
| First Level Tertiary | 0.153 (0.097) | -0.072*** (0.027) | 0.051 (0.051) | 0.055*** (0.020) | -0.037 (0.035) | 0.040* (0.023) | 0.051 (0.144) | -0.022 (0.029) |
| Second Level Tertiary | 0.132* (0.074) | 0.004 (0.055) | 0.077 (0.048) | 0.014 (0.013) | -0.060 (0.069) | 0.003 (0.016) | -0.070 (0.100) | -0.009 (0.033) |
| Marital Status | | | | | | | | |
| Registered partner | -0.162 (0.158) | -0.197* (0.113) | 0.124 (0.090) | -0.142*** (0.046) | 0.121 (0.104) | -0.205*** (0.049) | -0.252 (0.392) | -0.246*** (0.087) |
| Separated | 0.058 (0.452) | -0.443** (0.202) | 0.442*** (0.116) | -0.530*** (0.041) | 0.272* (0.156) | -0.506*** (0.047) | 0.174 (0.288) | -0.153 (0.126) |
| Divorced | 0.070 (0.067) | -0.269*** (0.046) | 0.126*** (0.037) | -0.266*** (0.020) | 0.091** (0.046) | -0.234*** (0.019) | 0.246*** (0.071) | -0.282*** (0.032) |
| Widowed | -0.044 (0.110) | -0.193*** (0.042) | 0.220*** (0.037) | -0.344*** (0.033) | 0.143*** (0.045) | -0.296*** (0.042) | 0.144** (0.061) | -0.258*** (0.038) |
| Never Married | -0.084 (0.100) | -0.241*** (0.033) | 0.058** (0.029) | -0.316*** (0.019) | 0.065* (0.038) | -0.248*** (0.024) | 0.136** (0.069) | -0.230*** (0.030) |
| Self health | | | | | | | | |
| Good | 0.192 (0.131) | -0.267*** (0.043) | 0.197*** (0.039) | -0.335*** (0.018) | 0.220*** (0.060) | -0.315*** (0.024) | 0.172** (0.074) | -0.278*** (0.035) |
| Fair | 0.613*** (0.188) | -0.585*** (0.064) | 0.592*** (0.035) | -0.630*** (0.025) | 0.556*** (0.058) | -0.567*** (0.034) | 0.515*** (0.073) | -0.530*** (0.044) |
| Bad | 1.105*** (0.155) | -0.919*** (0.098) | 1.119*** (0.037) | -0.950*** (0.037) | 1.075*** (0.107) | -0.862*** (0.046) | 1.045*** (0.082) | -0.871*** (0.051) |
| Very Bad | 1.565*** (0.206) | -1.190*** (0.085) | 1.595*** (0.084) | -1.255*** (0.046) | 1.550*** (0.103) | -1.184*** (0.063) | 1.532*** (0.166) | -1.347*** (0.123) |

| | | | | | | | | |
|--|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| Social meeting | | | | | | | | |
| Less than once a month | -0.488*** (0.160) | 0.463*** (0.070) | -0.233*** (0.072) | 0.192*** (0.053) | -0.233*** (0.078) | 0.123*** (0.047) | -0.505*** (0.088) | 0.182** (0.081) |
| Once a month | -0.567*** (0.161) | 0.645*** (0.086) | -0.387*** (0.080) | 0.328*** (0.049) | -0.347*** (0.082) | 0.302*** (0.058) | -0.595*** (0.160) | 0.346*** (0.080) |
| Several times a month | -0.710*** (0.161) | 0.700*** (0.073) | -0.527*** (0.067) | 0.460*** (0.047) | -0.540*** (0.077) | 0.381*** (0.053) | -0.682*** (0.135) | 0.411*** (0.070) |
| Once a week | -0.608*** (0.126) | 0.730*** (0.082) | -0.417*** (0.073) | 0.481*** (0.050) | -0.515*** (0.074) | 0.421*** (0.056) | -0.705*** (0.172) | 0.476*** (0.078) |
| Several times a week | -0.695*** (0.149) | 0.808*** (0.086) | -0.492*** (0.067) | 0.615*** (0.046) | -0.570*** (0.069) | 0.532*** (0.055) | -0.803*** (0.137) | 0.573*** (0.077) |
| Every day | -0.687*** (0.134) | 0.906*** (0.102) | -0.466*** (0.063) | 0.742*** (0.046) | -0.483*** (0.073) | 0.671*** (0.057) | -0.782*** (0.188) | 0.710*** (0.081) |
| Placement on left right scale | | | | | | | | |
| 1 | -0.249 (0.175) | -0.159* (0.095) | -0.130* (0.071) | -0.118*** (0.036) | -0.042 (0.074) | -0.087** (0.039) | -0.041 (0.144) | -0.037 (0.058) |
| 2 | -0.137 (0.256) | -0.089 (0.094) | -0.050 (0.056) | -0.218*** (0.030) | -0.129** (0.062) | -0.116*** (0.041) | 0.054 (0.089) | -0.056 (0.052) |
| 3 | -0.086 (0.216) | -0.176 (0.117) | -0.052 (0.042) | -0.246*** (0.030) | -0.140** (0.062) | -0.097** (0.038) | 0.053 (0.079) | -0.096* (0.050) |
| 4 | -0.152 (0.151) | -0.124 (0.080) | 0.027 (0.056) | -0.252*** (0.028) | -0.162*** (0.053) | -0.141*** (0.031) | 0.042 (0.089) | -0.120** (0.058) |
| 5 | -0.097 (0.131) | -0.078 (0.096) | -0.103** (0.042) | -0.141*** (0.028) | -0.145*** (0.042) | -0.021 (0.043) | -0.057 (0.069) | -0.009 (0.047) |
| 6 | -0.148 (0.162) | -0.068 (0.105) | -0.077* (0.040) | -0.199*** (0.030) | -0.130** (0.065) | -0.064 (0.043) | -0.002 (0.067) | -0.042 (0.069) |
| 7 | -0.102 (0.139) | -0.089 (0.083) | -0.179*** (0.045) | -0.172*** (0.028) | -0.140** (0.069) | -0.037 (0.046) | 0.061 (0.089) | -0.058 (0.060) |
| 8 | -0.080 (0.156) | 0.064 (0.102) | -0.053 (0.049) | -0.061** (0.030) | -0.073 (0.057) | 0.094* (0.053) | 0.114 (0.126) | 0.055 (0.065) |
| 9 | -0.383** (0.163) | 0.150 (0.112) | -0.027 (0.076) | 0.004 (0.035) | -0.198 (0.126) | 0.182*** (0.042) | 0.026 (0.113) | 0.163** (0.071) |
| 10 | -0.220 (0.183) | 0.287*** (0.107) | -0.046 (0.053) | 0.179*** (0.048) | -0.045 (0.089) | 0.262*** (0.059) | 0.013 (0.108) | 0.314*** (0.082) |
| Feeling about Household's income nowadays | | | | | | | | |
| Copying on present income | 0.076 (0.097) | -0.161*** (0.034) | 0.110*** (0.025) | -0.254*** (0.018) | 0.077 (0.053) | -0.233*** (0.021) | 0.167** (0.073) | -0.216*** (0.031) |
| Difficult on present income | 0.303* (0.173) | -0.360*** (0.045) | 0.364*** (0.032) | -0.569*** (0.036) | 0.323*** (0.057) | -0.512*** (0.033) | 0.407*** (0.084) | -0.509*** (0.050) |
| Very difficult on present income | 0.672*** (0.152) | -0.606*** (0.062) | 0.660*** (0.054) | -0.874*** (0.044) | 0.639*** (0.069) | -0.831*** (0.044) | 0.681*** (0.085) | -0.835*** (0.051) |
| Waves | | | | | | | | |
| 4 | | 0.305*** (0.029) | | 0.010 (0.018) | | -0.019 (0.036) | | -0.156** (0.068) |
| 5 | | 0.233*** (0.057) | | 0.024 (0.027) | | 0.051 (0.040) | | 0.023 (0.072) |
| 6 | 0.584*** (0.071) | 0.244*** (0.053) | -0.095*** (0.024) | 0.101*** (0.034) | -0.045 (0.068) | 0.069* (0.038) | -0.297** (0.136) | -0.005 (0.067) |
| 7 | 0.581*** (0.057) | -0.022 (0.065) | -0.135*** (0.036) | 0.081*** (0.028) | -0.065 (0.059) | 0.082 (0.054) | -0.370** (0.174) | 0.044 (0.075) |
| 8 | | 0.358*** (0.105) | | 0.137*** (0.034) | | 0.190*** (0.045) | | 0.186** (0.076) |
| Constant cut1 | | -3.038*** (0.237) | | -3.420*** (0.081) | | -2.989*** (0.094) | | -3.376*** (0.114) |
| Constant cut2 | | -2.637*** (0.200) | | -3.133*** (0.083) | | -2.707*** (0.080) | | -3.024*** (0.110) |
| Constant cut3 | | -2.245*** (0.194) | | -2.769*** (0.079) | | -2.380*** (0.070) | | -2.646*** (0.111) |
| Constant cut4 | | -1.822*** (0.170) | | -2.365*** (0.082) | | -2.006*** (0.068) | | -2.207*** (0.121) |
| Constant cut5 | | -1.474*** (0.170) | | -2.052*** (0.083) | | -1.675*** (0.066) | | -1.889*** (0.123) |
| Constant cut6 | | -0.867*** (0.170) | | -1.496*** (0.090) | | -1.082*** (0.064) | | -1.270*** (0.128) |
| Constant cut7 | | -0.466*** (0.173) | | -1.142*** (0.089) | | -0.715*** (0.066) | | -0.896*** (0.128) |
| Constant cut8 | | 0.106 (0.174) | | -0.527*** (0.082) | | -0.124* (0.065) | | -0.299** (0.121) |
| Constant cut9 | | 0.849*** (0.187) | | 0.394*** (0.078) | | 0.713*** (0.073) | | 0.499*** (0.123) |
| Constant cut10 | | 1.538*** (0.224) | | 1.180*** (0.094) | | 1.410*** (0.093) | | 1.113*** (0.141) |
| Constant | -1.877*** (0.383) | | -1.711*** (0.119) | | -1.384*** (0.090) | | -1.529*** (0.265) | |
| Observations | 6,514 | 13,962 | 49,935 | 102,828 | 27,893 | 61,591 | 8,187 | 18,158 |

Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample of people interviewed during the Summer. (3) the dependent variable is "Depression". (4) the dependent variable is "Happiness" by considering the sample of people interviewed during the Autumn. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample of people interviewed during the Winter. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample of people interviewed during the Spring. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$

Country effects across different seasons

| VARIABLES | Summer (1) Depression | (2) Happiness | Autumn (3) Depression | (4) Happiness | Winter (5) Depression | (6) Happiness | Spring (7) Depression | (8) Happiness |
|---------------------|-----------------------------|----------------------|-----------------------------|----------------------|-----------------------------|----------------------|-----------------------------|----------------------|
| Country | | | | | | | | |
| Austria | | | | | -0.240*** (0.056) | 0.112** (0.056) | | |
| Belgium | | | 0.112*** (0.038) | 0.144*** (0.015) | -0.015 (0.064) | 0.366*** (0.031) | | 0.095*** (0.031) |
| Bulgaria | | | -0.312*** (0.054) | -0.764*** (0.039) | -0.366*** (0.041) | -0.381*** (0.036) | 0.217 (0.132) | -0.652*** (0.082) |
| Switzerland | 0.736*** (0.094) | 0.511*** (0.067) | -0.046 (0.039) | 0.297*** (0.017) | 0.074 (0.060) | 0.471*** (0.030) | 0.322** (0.148) | 0.317*** (0.043) |
| Cyprus | | 0.060** (0.030) | 0.042** (0.021) | 0.079*** (0.014) | -0.301*** (0.030) | 0.270*** (0.026) | | 0.003 (0.037) |
| Czech Republic | | -0.328*** (0.075) | 0.160*** (0.052) | -0.276*** (0.019) | 0.184*** (0.046) | -0.014 (0.030) | 0.863*** (0.130) | -0.312*** (0.050) |
| Germany | -0.648*** (0.080) | 0.234*** (0.077) | 0.064 (0.044) | 0.144*** (0.018) | -0.112* (0.063) | 0.333*** (0.027) | | 0.049 (0.041) |
| Denmark | | | -0.066 (0.041) | 0.443*** (0.024) | -0.280*** (0.045) | 0.627*** (0.031) | 0.140 (0.120) | 0.399*** (0.068) |
| Estonia | | | -0.071 (0.047) | 0.046** (0.019) | 0.049 (0.043) | 0.129*** (0.031) | | -0.314*** (0.054) |
| Spain | | 0.046*** (0.016) | -0.256*** (0.043) | 0.192*** (0.032) | -0.121*** (0.042) | 0.383*** (0.023) | 0.517*** (0.082) | 0.047 (0.035) |
| Finland | | | -0.421*** (0.025) | 0.396*** (0.012) | -0.513*** (0.042) | 0.608*** (0.045) | | -0.224*** (0.070) |
| France | 0.270*** (0.089) | -0.184** (0.077) | 0.155*** (0.040) | -0.155*** (0.024) | -0.011 (0.051) | 0.053* (0.028) | 0.298*** (0.114) | -0.129* (0.072) |
| United Kingdom | | -0.582*** (0.050) | 0.046** (0.019) | 0.077*** (0.008) | -0.108*** (0.038) | 0.216*** (0.034) | | 0.096* (0.054) |
| Greece | | -0.686*** (0.030) | | -0.457*** (0.028) | | | | -0.606*** (0.038) |
| Croatia | | | | -0.343*** (0.028) | | -0.040 (0.038) | | -7.009*** (0.253) |
| Hungary | -0.215*** (0.069) | -0.325*** (0.121) | 0.349*** (0.050) | -0.101*** (0.028) | 0.128*** (0.035) | -0.087*** (0.020) | 0.406*** (0.063) | -0.243*** (0.032) |
| Ireland | -0.039 (0.041) | 0.338*** (0.040) | 0.036 (0.024) | -0.084*** (0.012) | -0.336*** (0.037) | 0.136*** (0.032) | | -0.222*** (0.040) |
| Israel | -0.291*** (0.094) | 0.196** (0.083) | 0.190*** (0.038) | 0.101*** (0.015) | -0.094*** (0.034) | 0.253*** (0.039) | 0.329*** (0.078) | -0.071** (0.030) |
| Iceland | | 0.006 (0.136) | -0.047 (0.043) | 0.406*** (0.026) | -0.015 (0.037) | 0.454*** (0.036) | | -0.046 (0.033) |
| Italy | -0.135*** (0.046) | -0.203*** (0.077) | 0.031 (0.040) | -0.119*** (0.018) | | -0.421*** (0.036) | | |
| Lithuania | -0.220*** (0.048) | -0.389*** (0.032) | | -0.320*** (0.014) | | 0.004 (0.053) | 0.118** (0.050) | -0.371*** (0.015) |
| Latvia | 0.523*** (0.096) | -0.267*** (0.063) | | 0.783*** (0.033) | | | | -0.218*** (0.059) |
| Netherlands | | -0.020 (0.078) | -0.134*** (0.041) | 0.155*** (0.017) | -0.236*** (0.054) | 0.312*** (0.028) | -0.004 (0.127) | 0.181*** (0.036) |
| Norway | -0.295*** (0.069) | 0.190*** (0.071) | -0.296*** (0.041) | 0.254*** (0.020) | -0.295*** (0.045) | 0.407*** (0.030) | | |
| Poland | 0.071 (0.050) | 0.287*** (0.077) | 0.244*** (0.050) | 0.139*** (0.023) | 0.350*** (0.047) | 0.280*** (0.032) | 0.490*** (0.050) | -0.017 (0.017) |
| Portugal | -0.098 (0.068) | -0.090 (0.071) | -0.008 (0.026) | -0.200*** (0.020) | -0.264*** (0.038) | -0.137*** (0.035) | 0.297*** (0.074) | -0.269*** (0.042) |
| Romania | | | | | | -0.032 (0.037) | | |
| Russian Federation | | | 0.058 (0.049) | -0.183*** (0.033) | 0.183** (0.072) | -0.046 (0.030) | | -0.363*** (0.044) |
| Sweden | -0.402*** (0.098) | 0.355*** (0.076) | 0.032 (0.022) | 0.098*** (0.011) | -0.098** (0.048) | 0.283*** (0.039) | -0.042 (0.118) | 0.006 (0.071) |
| Slovenia | | | -0.215*** (0.043) | -0.017 (0.020) | -0.461*** (0.039) | 0.230*** (0.029) | | |
| Slovakia | | | -0.052 (0.048) | -0.178*** (0.025) | -0.101* (0.057) | 0.040* (0.023) | | 0.217*** (0.076) |
| Turkey | | | | -0.856*** (0.030) | | -0.604*** (0.060) | | -1.034*** (0.078) |
| Ukraine | | -0.511*** (0.038) | | | | | | -0.329*** (0.058) |
| Kosovo | | | | | -0.074*** (0.028) | -0.282*** (0.012) | 0.466*** (0.135) | -0.420*** (0.084) |
| Observations | 6,514 | 13,962 | 49,935 | 102,828 | 27,893 | 61,591 | 8,187 | 18,158 |

Country coefficients are those of the corresponding table 6. Albania is the omitted benchmark. Note that: (1) the dependent variable is "Depression", (2) the dependent variable is "Happiness" by considering the sample of people interviewed during the Summer. (3) the dependent variable is "Depression", (4) the dependent variable is "Happiness" by considering the sample of people interviewed during the Autumn. (5) the dependent variable is "Depression", (6) the dependent variable is "Happiness" by considering the sample of people interviewed during the Winter. (7) the dependent variable is "Depression", (8) the dependent variable is "Happiness" by considering the sample of people interviewed during the Spring. Sample survival indicates the marginal effects of the covariates on the survival across waves. Clustered (for country) standard errors in parentheses.

*** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$