

1 IV proposal

Y can be:

1. employment status (can only be done on a smaller portion of the dataset, pre-retirement: 50-66ish y.o.)
2. social network quality and quantity (convincing?)
 - (a) in this case having a regressor pandemic=1 or similar is crucial to avoid conflating the effects of pandemic and MH worsening
3. health outcomes
 - (a) decline in cognitive ability + memory tasks performance
 - (b) self-reliance in everyday activities
 - (c) physical activity
 - (d) grip strenght (not sure what it could measure)
 - (e) needing external care (from family and professionals)
 - (f) prevalence/worsening of medical conditions (heart disease, dementia...)

Identification issues:

1. Reverse causality for all possible Y
2. Measurement error in MH (measured through questionnaires and self-reports)
3. ???

IV strategy:

1. Instruments often used in the literature:
 - (a) number of psychiatric disorders before 18 (available in SHARE? to check)
 - (b) religious attendance to handle problems (used in Chatterji et al 2007, not convincing)
 - (c) number of parents' psychiatric disorders
 - (d) recent friends' death (not family to avoid correlation with model error, very good)
2. My other instruments proposals:
 - (a) Number of days spent under strict lockdown measures:
 - i. DATASET: Oxford COVID19 Government Response Tracker (n of deaths per 100000 and n of days with stringent control measures).

- A. BEST: OxCGRt daily STRINGENCY INDEX.
Link: <https://ourworldindata.org/covid-stringency-index> . File-name: covid-containment-and-health-index .
- B. Stringency Index metrics: school closures; workplace closures; cancellation of public events; restrictions on public gatherings; closures of public transport; stay-at-home requirements; public information campaigns; restrictions on internal movements; and international travel controls.
- C. Containment and Health Index metrics: school closures; workplace closures; cancellation of public events; restrictions on public gatherings; closures of public transport; stay-at-home requirements; public information campaigns; restrictions on internal movements; international travel controls; testing policy; extent of contact tracing; face coverings; and vaccine policy. BETTER ONE.
- D. Both indexes between 0 and 100 (strictest).
I could take the past 30 days average of strictness of covid measures.
- ii. Travel restrictions implemented to control the spread of COVID-19 are lifted in the EU.
Link: <https://reopen.europa.eu/en> .
- (b) Number of deaths. OxCGRt tracker data. Include STRICTNESS + DEATHS because strictness itself may reflect country specific risk aversion but not actual impact. Both impact MH.
- (c) Severity of childhood conditions (abuse, neglect - should check the detail of this info in SHARE)
- (d) recent death in social network

Covariates in the model:

1. Individual characteristics (age, gender, educ, living conditions, income...)
2. Country or region FE
3. Having vaccine available or not (OxGRT data)
4. Others: ...
5. Age, gender, marital status (dn014_), spouse alive, spouse in good health, divorced (dn018_). Check coverscreen for all of these and more.
6. Number of children
7. Number of grandchildren
8. Number of siblings

9. Amount spent on food at home (co002e) and amount spent on food outside the home (co003e) as proxy for going out.
10. Is household able to make ends meet (co007_) for financial stress.
11. Consume home produced food (co010_).
12. Household size
13. Immigrant (dn004_)
14. Education level (dn010_) and years of educ (dn041_)
15. Natural parent still alive (dn026_1 mother and dn026_2 father)
16. Health of parent (dn033_1 mother, and dn033_2 father)
17. Employment and pensions (ep coded vars)
18. adl variable measures limitations with daily activities
- 19.

Predicting MH:

1. EURO-D depression scale
2. UCLA loneliness scale
3. SN size and quality
4. "mh" coded vars
5. "te" vars for time expenditure information
6. conversation vars (from ch_q10a to ch_q10e)
- 7.

Notes:

1. (firstwave) variable identifies first time individual appeared in SHARE!
Use to find longitudinal sample.
2. "ex" coded vars measure EXPECTATIONS about the future, good for MH prediction?
3. "cv_" coded vars give better named vars on children information
4. NUTS level 1 information on individuals location (REGIONAL, very good).
5. SOCIAL NETWORK has been tracked across waves 6 - 7 - 8, meaning we know how and if the networks changed. How can I use this information?