Your Title

YOUR NAME

2025-05-13

Abstract

**Background**: (Brief few sentences)

**Objectives**: 1. Estimate the causal effect of YOUR EXPOSURE on YOUR OUTCOMES measured one year later. 2. Evaluate whether these effects vary across the population. 3. Provide policy guidance on which individuals might benefit most.

**Method**: We conducted a three-wave retrospective cohort study (waves XX-XXX, October XXXX–October XXXX) using data from the New Zealand Attitudes and Values Study, a nationally representative panel. Participants were eligible if they participated in the NZAVS in the baseline wave (XXXX, were under the age of 62, and were employed > 20 hours per week. We defined the exposure as (XXXX > NUMBER on a 1-7 Likert Scale (1 = yes, 0 = no)). To address attrition, we applied inverse probability of censoring weights; to improve external validity, we applied weighted to the population distribution of Age, Ethnicity, and Gender. We computed expected mean outcomes for the population in each exposure condition (high XXXX/low XXXXX). Under standard causal assumptions of unconfoundedness, the contrast provides an unbiased average treatment effect. We then used causal forests to detect heterogeneity in these effects and employed policy tree algorithms to identify individuals (“strong responders”) likely to experience the greatest benefits.

**Results**: Increasing XXXXX leads to XXXXX. Heterogeneous responses to (e.g. *Forgiveness*, *Personal Well-Being*, and *Life-Satisfaction*…) reveal structural variability in subpopulations…

**Implications**: (Brief few sentences) **Keywords**: *Causal Inference*; *Cross-validation*; *Distress*; *Employment*; *Longitudinal*; *Machine Learning*; *Religion*; *Semi-parametric*; *Targeted Learning*.

## Method

### Sample

Data were collected as part of the New Zealand Attitudes and Values Study (NZAVS), an annual longitudinal national probability panel assessing New Zealand residents’ social attitudes, personality, ideology, and health outcomes. The panel began in 2009 and has since expanded to include over fifty researchers, with responses from 40,000 participants to date. The study operates independently of political or corporate funding and is based at a university. It employs prize draws to incentivise participation. The NZAVS tends to slightly under-sample males and individuals of Asian descent and to over-sample females and Māori (the Indigenous people of New Zealand). To enhance the representativeness of our sample population estimates for the target population of New Zealand, we apply census-based survey weights that adjust for age, gender, and ethnicity (New Zealand European, Asian, Māori, Pacific) (Sibley, 2021). For more information about the NZAVS, visit: [OSF.IO/75SNB](https://doi.org/10.17605/OSF.IO/75SNB). Refer to [Appendix {{appendix\_timeline}}](#appendix-timeline) for a histogram of daily responses for this cohort.

### Target Population

The target population for this study comprises New Zealand residents as represented in the NZAVS time 10, years 2018-2019 of the New Zealand Attitudes and Values Study (NZAVS) during the years NZAVS time 10, years 2018-2019 weighted by New Zealand Census weights for age, gender, and ethnicity (refer to Sibley (2021)). The NZAVS is a national probability study designed to reflect the broader New Zealand population accurately. Despite its comprehensive scope, the NZAVS has some limitations in its demographic representation. Notably, it tends to under-sample males and individuals of Asian descent while over-sampling females and Māori (the indigenous peoples of New Zealand). To address these disparities and enhance the accuracy of our findings, we apply New Zealand Census survey weights to the sample data.

### Eligibility Criteria

To be included in the analysis of this study, participants needed to participate in the NZAVS time 10, years 2018-2019 of the study and respond to the baseline measure of Extraversion.

Participants may have been lost to follow-up at the end of the study if they met eligibility criteria at NZAVS time 10, years 2018-2019. We adjusted for attrition and non-response using censoring weights, described below.

A total of 39,635 individuals met these criteria and were included in the study.

### Average Treatment Effect

Researchers often want to know what might happen if we could change (or “intervene on”) a particular variable for everyone in a study—much like testing a new treatment in a randomised trial. Because we cannot always run an actual trial, we imagine a **target trial** (Hernán et al., 2016), a hypothetical experiment that clarifies exactly which cause-and-effect question we are trying to answer.

Here, we ask:

“How would the outcomes of interest change if, for everyone in the population, we set the exposure to **{{value\_exposure}}**, compared with setting it to **{{value\_control}}**, given each individual’s characteristics?”

Thus we compare two scenarios:

1. **{{name\_exposure\_threshold}}**: Everyone receives exposure level {value\_exposure}.
2. **{{name\_control\_threshold}}**: Everyone receives exposure level {value\_control}.

The difference between the averages of these two scenarios is call the ‘Average Treatment Effect’ (ATE). By combining time series data with a rich set of covariates measured at baseline, we may, under the assumptions of no-measured confounding and other assumptions described below, isolate the effect of the intervening on the exposure from other variables that might distort the true causal relationship if not properly accounted for. By measuring a broad set of characteristics (such as demographics, personality traits, or other background factors) at baseline, we try to ensure that, once we adjust for them in our analysis, assignment to each of the exposure conditions is ‘as good as random.’ (Refer to Appendix [{{appendix\_assumptions\_grf}}](#appendix-assumptions_grf) for an explanation of assumptions for obtaining the ATE).

### Heterogeneous Treatment Effects and Treatment Policies

After estimating the overall average treatment effect (ATE) for the population, we turn to the question of whether different people respond differently. We investigate effect modifiers (or moderators)—factors that make the intervention more or less effective for certain subgroups—by estimating the Conditional Average Treatment Effect (CATE) using a causal forest approach. While the ATE reflects the overall impact, the CATE reveals how that impact can vary across individuals with different baseline characteristics. We denote the individual-level estimated treatment effect as , which represents the predicted benefit for an individual with covariates . A notable advantage of causal forests is that we do not have to specify potential moderators in advance; the algorithm uncovers them automatically. We can also apply search algorithms to derive priority treatment rules that target the intervention to those most likely to benefit.

First, we standardised effect directions by inverting outcomes where lower scores were preferable so that positive values always indicated improvement. Specifically, we inverted Anxiety, Depression, Rumination.

Next, to reduce overfitting and distinguish true heterogeneity from noise, we split the sample. We trained the causal forest on the first half and tested its predictions exclusively on the second half. In the held-out data, we checked calibration by comparing the mean of the predicted CATEs, , with the overall ATE. We also performed a differential prediction test (Tibshirani et al., 2024) to assess whether the predicted variation was genuine. As an additional check for heterogeneity, we computed the Rank-Weighted Average Treatment Effect (RATE), which quantifies the benefit of targeting individuals predicted to benefit most (Tibshirani et al., 2024; Wager & Athey, 2018).

Having assessed preliminary evidence of heterogeneity using differential prediction and RATE estimation, we used Qini curves (Tibshirani et al., 2024) to illustrate how a targeted strategy might outperform a uniform one. Specifically, we compared:

1. **Uniform Allocation:** treating (or not treating) everyone based on the ATE;
2. **Targeted Allocation:** treating those with the highest predicted CATEs () first.

A positive Qini value suggests that a targeted strategy can achieve better outcomes. Here, we considered whether budgets limited to 20% or 50% of the population could yield greater improvements under targeted allocation than under the uniform approach.

Finally, when we found signs of genuine heterogeneity (via either RATE or Qini curves), we used policy trees (Athey & Wager, 2021a, 2021b; Sverdrup et al., 2024) to generate simple, rule-based treatment recommendations (e.g., “Treat if baseline score > X”). We implemented all heterogeneity analyses—calibration tests, RATE, Qini curves, and policy trees—in R using the grf (Tibshirani et al., 2024), policytree (Sverdrup et al., 2024), and margot (Bulbulia, 2024a) packages. This approach enabled us to identify individualised effects, confirm their robustness, estimate the potential value of targeting, and propose straightforward strategies for personalisation. (Refer to [Appendix {{appendix\_explain\_grf}}](#appendix-explain-grf) for a detailed explanation of our approach.)

### Exposure Indicator

The New Zealand Attitudes and Values Study assesses Extraversion using the following question:

Mini-IPIP6 Extraversion dimension: (i) I am the life of the party. (ii) I don’t talk a lot. (r) (iii) I keep in the background. (r) (iv) I talk to a lot of different people at parties.(Refer to [Appendix {{appendix\_measures}}](#appendix-measures)).

### Causal Identification Assumptions

This study relies on the following identification assumptions for estimating the causal effect of Extraversion:

1. **Consistency**: the observed outcome under the observed Extraversion is equal to the potential outcome under that exposure level. As part of consistency, we assume no interference: the potential outcomes for one individual are not affected by the Extraversion status of other individuals.
2. **No unmeasured confounding**: all variables that affect both Extraversion and the outcome have been measured and accounted for in the analysis.
3. **Positivity**: there is a non-zero probability of receiving each level of Extraversion for every combination of values of Extraversion and confounders in the population. Positivity is the only fundamental casual assumption that can be evaluated with data (refer to [Appendix {{appendix\_positivity}}](#appendix-positivity)).

### Confounding Control

To manage confounding in our analysis, we implement VanderWeele (2019)’s *modified disjunctive cause criterion* by following these steps:

1. **Identified all common causes** of both the treatment and outcomes.
2. **Excluded instrumental variables** that affect the exposure but not the outcome. Instrumental variables do not contribute to controlling confounding and can reduce the efficiency of the estimates.
3. **Included proxies for unmeasured confounders** affecting both exposure and outcome. According to the principles of d-separation Pearl (2009), using proxies allows us to control for their associated unmeasured confounders indirectly.
4. **Controlled for baseline exposure** and **baseline outcome**. Both are used as proxies for unmeasured common causes, enhancing the robustness of our causal estimates, refer to VanderWeele et al. (2020).

### Statistical Estimation

We estimate heterogeneous treatment effects with Generalized Random Forests (GRF) (Tibshirani et al., 2024). GRF extends random forests for causal inference by focusing on conditional average treatment effects (CATE). It handles complex interactions and non-linearities without explicit model specification, and it provides ‘honest’ estimates by splitting data between model-fitting and inference. GRF is doubly robust because it remains consistent if either the outcome model or the propensity model is correct. We evaluate policies with the policytree package (Athey & Wager, 2021b; Sverdrup et al., 2024) and visualise results with margot (Bulbulia, 2024a). (Refer to [Appendix {{appendix\_explain\_grf}}](#appendix-explain-grf) for a detailed explanation of our approach.)

### Missing Data

The GRF package accepts missing values at baseline. To obtain valid inference for missing responses we computed inverse probability of censoring weights for censoring of the exposure, given that systematic censoring following the baseline wave may lead to selection bias that limit generalistion to the baseline target population (Bulbulia, 2024b). See [Appendix {{appendix\_explain\_grf}}](#appendix-explain-grf).

### Sensitivity Analysis

We perform sensitivity analyses using the E-value metric (Linden et al., 2020; VanderWeele & Ding, 2017). The E-value represents the minimum association strength (on the risk ratio scale) that an unmeasured confounder would need to have with both the exposure and outcome—after adjusting for measured covariates—to explain away the observed exposure-outcome association (Linden et al., 2020; VanderWeele et al., 2020).

## Results

### Average Treatement Effects

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| Figure 1: Average Treatment Effects on Multi-dimensional Wellbeing |

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| Table 1: Average Treatment Effects on Multi-dimensional Wellbeing   |  | E[Y(1)]-E[Y(0)] | 2.5 % | 97.5 % | E\_Value | E\_Val\_bound | | --- | --- | --- | --- | --- | --- | | Social Belonging | 0.128 | 0.084 | 0.171 | 1.496 | 1.375 | | Neighbourhood Community | 0.117 | 0.071 | 0.164 | 1.466 | 1.331 | | Social Support | 0.101 | 0.052 | 0.150 | 1.421 | 1.274 | | Meaning: Purpose | 0.100 | 0.049 | 0.150 | 1.418 | 1.264 | | Self Esteem | 0.089 | 0.049 | 0.129 | 1.387 | 1.260 | | Meaning: Sense | 0.089 | 0.036 | 0.141 | 1.387 | 1.219 | | Anxiety | -0.070 | -0.118 | -0.022 | 1.331 | 1.160 | | Personal Well-being Index | 0.052 | 0.010 | 0.094 | 1.274 | 1.110 | | Depression | -0.058 | -0.108 | -0.007 | 1.293 | 1.088 | | Life Satisfaction | 0.045 | 0.000 | 0.089 | 1.250 | 1.003 | | Rumination | -0.047 | -0.101 | 0.006 | 1.257 | 1.000 | | Hours of Exercise (log) | -0.029 | -0.085 | 0.028 | 1.192 | 1.000 | |

The following outcomes showed reliable causal evidence (E-Value lower bound > 1.2): - Social Belonging: 0.128 (0.084, 0.171); On original scale, 0.14 (0.092, 0.187). E-Value bound = 1.375 - Neighbourhood Community: 0.117 (0.071, 0.164); On original scale, 0.184 (0.111, 0.257). E-Value bound = 1.331 - Social Support: 0.101 (0.052, 0.15); On original scale, 0.113 (0.058, 0.168). E-Value bound = 1.274 - Meaning: Purpose: 0.1 (0.049, 0.15); On original scale, 0.144 (0.071, 0.217). E-Value bound = 1.264 - Self Esteem: 0.089 (0.049, 0.129); On original scale, 0.113 (0.062, 0.164). E-Value bound = 1.26 - Meaning: Sense: 0.089 (0.036, 0.141); On original scale, 0.105 (0.043, 0.168). E-Value bound = 1.219

### Heterogeneous Treatment Effects

### Comparison of targeting operating characteristic (TOC) by rank average treatment effect (RATE): AUTOC vs Qini

We applied two TOC by RATE methods to the same causal-forest estimates:

* **AUTOC** intensifies focus on top responders via logarithmic weighting.
* **Qini** balances effect size and prevalence via linear weighting.

When Qini and AUTOC disagree on positive RATE (only AUTOC yields a positive RATE for **Hours of Exercise (log)**; only Qini yields a positive RATE for Meaning: Sense), choose **Qini** to maximise overall benefit or **AUTOC** to focus on top responders.

Refer to [Appendix F](#appendix-cate-validation) for details.

### RATE AUTOC Results

### Evidence for heterogeneous treatment effects (policy = treat best responders) using AUTOC

AUTOC uses logarithmic weighting to focus treatment on top responders.

Positive RATE estimates for: **Hours of Exercise (log)**.

Estimates (**Hours of Exercise (log)**: 0.065 (95% CI 0.014, 0.116)) show robust heterogeneity.

For outcomes with 95%% CI crossing zero (Meaning: Sense, Rumination, Anxiety, Personal Well-being Index, Self Esteem, Social Belonging, Social Support, Life Satisfaction, Meaning: Purpose, Depression, Neighbourhood Community), evidence is inconclusive.

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| Figure 2: RATE AUTOC Graphs |

### QINI Curve Results

### Evidence for heterogeneous treatment effects (policy = treat best responders) using Qini

Qini uses linear weighting to balance effect size and prevalence for aggregate gain.

Positive RATE estimates for: **Meaning: Sense**.

Estimates (**Meaning: Sense**: 0.020 (95% CI 0.004, 0.036)) show robust heterogeneity.

Negative RATE estimates for: **Neighbourhood Community**.

Estimates (**Neighbourhood Community**: -0.026 (95% CI -0.042, -0.010)) caution against CATE prioritisation.

For outcomes with 95%% CI crossing zero (Hours of Exercise (log), Personal Well-being Index, Anxiety, Self Esteem, Social Support, Life Satisfaction, Social Belonging, Rumination, Meaning: Purpose, Depression), evidence is inconclusive.

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| Table 2: Qini Curve Results   | Model | Spend 20% | Spend 50% | | --- | --- | --- | | Meaning: Sense | **0.04 [0.01, 0.07]** | -0.00 [-0.06, 0.05] | |

We computed the cumulative benefits as we increase the treated fraction by prioritising conditional average treatment effects (CATE) at two different spend levels: 20% of a total budget and 50% of a total budget, where the contrast is no priority assignment. **Meaning: Sense** At 20% spend: CATE prioritisation is beneficial (diff: 0.04 [95% CI: 0.01, 0.07]). At 50 % spend: No reliable benefits from CATE prioritisation.

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| Figure 3: RATE AUTOC Graphs |

### Policy Trees

### Policy Tree Interpretations (depth 2)

A shallow policy tree recommends actions based on two splits for depth=2, or one split for depth=1. We trained on 50% of the data and evaluated on the rest.

**Findings for log Hours Exercise:**

Split 1: Short Form Health ≤ -0.333. Within that subgroup, split 2a: Belong ≤ -0.441, → **Control**; Belong > -0.441 → **Treated**.

Split 2: Short Form Health > -0.333. Within that subgroup, split 2b: Lifesat ≤ -0.268, → **Control**; Lifesat > -0.268 → **Treated**.

**Findings for Meaning Sense:**

Split 1: Alcohol Intensity ≤ -0.313. Within that subgroup, split 2a: log Hours Commute ≤ -0.496, → **Control**; log Hours Commute > -0.496 → **Treated**.

Split 2: Alcohol Intensity > -0.313. Within that subgroup, split 2b: Age ≤ 0.612, → **Treated**; Age > 0.612 → **Control**.

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| Figure 4: Decision Tree: Exercise |

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| Figure 5: Decision Tree: Meaning Sense |

## Discussion

### Ethics

The University of Auckland Human Participants Ethics Committee reviews the NZAVS every three years. Our most recent ethics approval statement is as follows: The New Zealand Attitudes and Values Study was approved by the University of Auckland Human Participants Ethics Committee on 26/05/2021 for six years until 26/05/2027, Reference Number UAHPEC22576.

### Author Statement

### Acknowledgements

The New Zealand Attitudes and Values Study is supported by a grant from the Templeton Religious Trust (TRT0196; TRT0418). JB received support from the Max Plank Institute for the Science of Human History. The funders had no role in preparing the manuscript or deciding to publish it.

### Data Availability

The data described in the paper are part of the New Zealand Attitudes and Values Study. Members of the NZAVS management team and research group hold full copies of the NZAVS data. A de-identified dataset containing only the variables analysed in this manuscript is available upon request from the corresponding author or any member of the NZAVS advisory board for replication or checking of any published study using NZAVS data. The code for the analysis can be found at [OSF link](https://osf.io/ab7cx/).

## Appendix A: Measures

### Measures

#### Covariate Measures

### Baseline Covariates

#### Age

*What is your date of birth?*

We asked participants’ ages in an open-ended question (“What is your age?” or “What is your date of birth”). (**string\_is?** Developed for the NZAVS.)

#### Agreeableness

*I sympathize with others’ feelings.* *I am not interested in other people’s problems.* *I feel others’ emotions.* *I am not really interested in others (reversed).*

Mini-IPIP6 Agreeableness dimension: (i) I sympathize with others’ feelings. (ii) I am not interested in other people’s problems. (r) (iii) I feel others’ emotions. (iv) I am not really interested in others. (r) (Sibley et al., 2011)

#### Alcohol Frequency

*“How often do you have a drink containing alcohol?”*

Participants could chose between the following responses: ‘(1 = Never - I don’t drink, 2 = Monthly or less, 3 = Up to 4 times a month, 4 = Up to 3 times a week, 5 = 4 or more times a week, 6 = Don’t know)’ (Health, 2013)

#### Alcohol Intensity

*“How many drinks containing alcohol do you have on a typical day when drinking alcohol? (number of drinks on a typical day when drinking)”*

Participants responded using an open-ended box. (Health, 2013)

#### Social Belonging

*Know that people in my life accept and value me.* *Feel like an outsider (reversed).* *Know that people around me share my attitudes and beliefs.*

We assessed felt belongingness with three items adapted from the Sense of Belonging Instrument (Hagerty & Patusky, 1995): (1) “Know that people in my life accept and value me”; (2) “Feel like an outsider”; (3) “Know that people around me share my attitudes and beliefs”. Participants responded on a scale from 1 (Very Inaccurate) to 7 (Very Accurate). The second item was reversely coded. (Hagerty & Patusky, 1995)

#### Born in Nz

*Where were you born? (please be specific, e.g., which town/city?)*

Coded binary (1 = New Zealand; 0 = elsewhere.) (**string\_is?** Developed for the NZAVS.)

#### Conscientiousness

*I get chores done right away.* *I like order.* *I make a mess of things.* *I often forget to put things back in their proper place.*

Mini-IPIP6 Conscientiousness dimension: (i) I get chores done right away. (ii) I like order. (iii) I make a mess of things. (r) (iv) I often forget to put things back in their proper place. (r) (Sibley et al., 2011)

#### Education Level

*What is your highest level of qualification?*

We asked participants, “What is your highest level of qualification?”. We coded participans highest finished degree according to the New Zealand Qualifications Authority. Ordinal-Rank 0-10 NZREG codes (with overseas school qualifications coded as Level 3, and all other ancillary categories coded as missing) (**string\_is?** Developed for the NZAVS.)

#### Employed

*Are you currently employed (This includes self-employed of casual work)?*

Binary response: (0 = No, 1 = Yes) (**string\_is?** Stats NZ Census Question)

#### Ethnicity

*Which ethnic group(s) do you belong to?*

Coded string: (1 = New Zealand European; 2 = Māori; 3 = Pacific; 4 = Asian) (**string\_is?** NZ Census coding.)

#### Disability Status

*Do you have a health condition or disability that limits you and that has lasted for 6+ months?*

We assessed disability with a one-item indicator adapted from Verbrugge (1997). It asks, “Do you have a health condition or disability that limits you and that has lasted for 6+ months?” (1 = Yes, 0 = No). (Verbrugge, 1997)

#### Log Hours with Children

*Hours spent…looking after children.*

We took the natural log of the response + 1. (Sibley et al., 2011)

#### Log Hours Commuting

*Hours spent…travelling/commuting.*

We took the natural log of the response + 1. (**string\_is?** Developed for the NZAVS.)

#### Log Hours of Exercise

*Hours spent…exercising/physical activity.*

We took the natural log of the response + 1. (Sibley et al., 2011)

#### Log Hours on Housework

*Hours spent…housework/cooking.*

We took the natural log of the response + 1. (Sibley et al., 2011)

#### Log Household Income

*Please estimate your total household income (before tax) for the year XXXX.*

We took the natural log of the response + 1. (**string\_is?** Developed for the NZAVS.)

#### Male

*We asked participants’ gender in an open-ended question: “what is your gender?”*

Here, we coded all those who responded as Male as 1, and those who did not as 0. (Fraser et al., 2020)

#### Neuroticism

*I have frequent mood swings.* *I am relaxed most of the time (reversed).* *I get upset easily.* *I seldom feel blue (reversed).*

Mini-IPIP6 Neuroticism dimension: (i) I have frequent mood swings. (ii) I am relaxed most of the time. (r) (iii) I get upset easily. (iv) I seldom feel blue. (r) (Sibley et al., 2011)

#### Non Heterosexual

*How would you describe your sexual orientation? (e.g., heterosexual, homosexual, straight, gay, lesbian, bisexual, etc.)*

Open-ended question, coded as binary (not heterosexual = 1). (Greaves et al., 2017)

#### Nz Deprivation Index

*New Zealand Deprivation - Decile Index - Using 2018 Census Data*

Numerical: (1-10) (Atkinson et al., 2019)

#### Occupational Prestige Index

*We assessed occupational prestige and status using the New Zealand Socio-economic Index 13 (NZSEI-13).*

This index uses the income, age, and education of a reference group, in this case, the 2013 New Zealand census, to calculate a score for each occupational group. Scores range from 10 (Lowest) to 90 (Highest). This list of index scores for occupational groups was used to assign each participant a NZSEI-13 score based on their occupation. (Fahy et al., 2017)

#### Openness

*I have a vivid imagination.* *I have difficulty understanding abstract ideas (reversed).* *I do not have a good imagination (reversed).* *I am not interested in abstract ideas (reversed).*

Mini-IPIP6 Openness to Experience dimension: (i) I have a vivid imagination. (ii) I have difficulty understanding abstract ideas. (r) (iii) I do not have a good imagination. (r) (iv) I am not interested in abstract ideas. (r) (Sibley et al., 2011)

#### Parent

*If you are a parent, in which year was your eldest child born?*

Parents were coded as 1, while the others were coded as 0. (**Developed?** for the NZAVS.)

#### Has Partner

*What is your relationship status? (e.g., single, married, de-facto, civil union, widowed, living together, etc.)*

Coded as binary (has partner = 1). (**string\_is?** Developed for the NZAVS.)

#### Political Conservatism

*Please rate how politically liberal versus conservative you see yourself as being.*

Ordinal response: (1 = Extremely Liberal, 7 = Extremely Conservative) (Jost, 2006)

#### Religious Identification

*How important is your religion to how you see yourself?*

Ordinal response: (1 = Not Important, 7 = Very Important) (**string\_is?** Developed for the NZAVS.)

#### Rural Classification

*High Urban Accessibility = 1, Medium Urban Accessibility = 2, Low Urban Accessibility = 3, Remote = 4, Very Remote = 5.*

“Participants residence locations were coded according to a five-level ordinal categorisation ranging from Urban to Rural.” (Whitehead et al., 2023)

#### Sample Frame Opt in

*Participant was not randomly sampled from the New Zealand Electoral Roll.*

Code string (Binary): (0 = No, 1 = Yes) (**string\_is?** Developed for the NZAVS.)

#### Short Form Health

*In general, would you say your health is…*

Ordinal response: (1 = Poor, 7 = Excellent) (Instrument Ware Jr & Sherbourne, 1992)

#### Smoker

*Do you currently smoke tobacco cigarettes?*

Binary smoking indicator (0 = No, 1 = Yes). (**string\_is?** Developed for NZAVS.)

#### Exposure Measures

### Exposure Variable

#### Extraversion

*I am the life of the party.* *I don’t talk a lot (reversed).* *I keep in the background (reversed).* *I talk to a lot of different people at parties.*

Mini-IPIP6 Extraversion dimension: (i) I am the life of the party. (ii) I don’t talk a lot. (r) (iii) I keep in the background. (r) (iv) I talk to a lot of different people at parties. (Sibley et al., 2011)

#### Outcome Measures

### Outcome Variables

#### Social Belonging

*Know that people in my life accept and value me.* *Feel like an outsider (reversed).* *Know that people around me share my attitudes and beliefs.*

We assessed felt belongingness with three items adapted from the Sense of Belonging Instrument (Hagerty & Patusky, 1995): (1) “Know that people in my life accept and value me”; (2) “Feel like an outsider”; (3) “Know that people around me share my attitudes and beliefs”. Participants responded on a scale from 1 (Very Inaccurate) to 7 (Very Accurate). The second item was reversely coded. (Hagerty & Patusky, 1995)

#### Anxiety

*During the past 30 days, how often did…you feel restless or fidgety?* *During the past 30 days, how often did…you feel that everything was an effort?* *During the past 30 days, how often did…you feel nervous?*

Ordinal response: (0 = None Of The Time; 1 = A Little Of The Time; 2= Some Of The Time; 3 = Most Of The Time; 4 = All Of The Time) (Kessler et al., 2002)

#### Depression

*During the past 30 days, how often did…you feel hopeless?* *During the past 30 days, how often did…you feel so depressed that nothing could cheer you up?* *During the past 30 days, how often did…you feel you feel restless or fidgety?*

Ordinal response: (0 = None Of The Time; 1 = A Little Of The Time; 2= Some Of The Time; 3 = Most Of The Time; 4 = All Of The Time) (Kessler et al., 2002)

#### Life Satisfaction

*I am satisfied with my life.* *In most ways my life is close to ideal.*

Ordinal response (1 = Strongly Disagree to 7 = Strongly Agree). (Diener et al., 1985)

#### Log Hours of Exercise

*Hours spent…exercising/physical activity.*

We took the natural log of the response + 1. (Sibley et al., 2011)

#### Meaning Purpose

*My life has a clear sense of purpose*

Ordinal response (1 = Strongly Disagree to 7 = Strongly Agree). (Steger et al., 2006)

#### Meaning Sense

*I have a good sense of what makes my life meaningful.*

Ordinal response (1 = Strongly Disagree to 7 = Strongly Agree). (Steger et al., 2006)

#### Neighbourhood Community

*I feel a sense of community with others in my local neighbourhood.*

Ordinal response (1 = Strongly Disagree to 7 = Strongly Agree). (Sengupta et al., 2013)

#### Personal Well Being Index

no information available for this variable.

#### Rumination

*During the last 30 days, how often did…you have negative thoughts that repeated over and over?*

Ordinal responses: 0 = None of The Time, 1 = A little of The Time, 2 = Some of The Time, 3 = Most of The Time, 4 = All of The Time. (Nolen-hoeksema & Morrow, 1993)

#### Self Esteem

*On the whole am satisfied with myself.* *Take a positive attitude toward myself.* *Am inclined to feel that I am a failure (reversed).*

Ordinal response (1 = Very inaccurate to 7 = Very accurate). (Rosenberg, 1965)

#### Social Support

*There are people I can depend on to help me if I really need it.* *There is no one I can turn to for guidance in times of stress (reversed).* *I know there are people I can turn to when I need help.*

Ordinal response: (1 = Strongly Disagree, 7 = Strongly Agree) (Cutrona & Russell, 1987)

## Appendix B: Sample

[Table 3](#tbl-appendix-baseline) presents sample demographic statistics.

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Table 3: Demographic statistics for New Zealand Attitudes and Values Cohort wave 2018.   |  | 2018 | | --- | --- | |  | (N=39635) | | **Age** |  | | Mean (SD) | 48.5 (13.9) | | Median [Min, Max] | 51.0 [18.0, 99.0] | | **Agreeableness** |  | | Mean (SD) | 5.35 (0.988) | | Median [Min, Max] | 5.47 [1.00, 7.00] | | Missing | 9 (0.0%) | | **Alcohol Frequency** |  | | Mean (SD) | 2.16 (1.34) | | Median [Min, Max] | 2.00 [0, 5.00] | | Missing | 1342 (3.4%) | | **Alcohol Intensity** |  | | Mean (SD) | 2.15 (2.09) | | Median [Min, Max] | 2.00 [0, 15.0] | | Missing | 2348 (5.9%) | | **Belong** |  | | Mean (SD) | 5.14 (1.07) | | Median [Min, Max] | 5.31 [1.00, 7.00] | | Missing | 7 (0.0%) | | **Born in NZ** |  | | 0 | 8510 (21.5%) | | 1 | 30670 (77.4%) | | Missing | 455 (1.1%) | | **Conscientiousness** |  | | Mean (SD) | 5.10 (1.06) | | Median [Min, Max] | 5.23 [1.00, 7.00] | | **Education Level** |  | | no\_qualification | 1003 (2.5%) | | cert\_1\_to\_4 | 13801 (34.8%) | | cert\_5\_to\_6 | 4953 (12.5%) | | university | 10400 (26.2%) | | post\_grad | 4220 (10.6%) | | masters | 3297 (8.3%) | | doctorate | 930 (2.3%) | | Missing | 1031 (2.6%) | | **Employed** |  | | 0 | 8111 (20.5%) | | 1 | 31475 (79.4%) | | Missing | 49 (0.1%) | | **Ethnicity** |  | | euro | 31454 (79.4%) | | maori | 4561 (11.5%) | | pacific | 971 (2.4%) | | asian | 2124 (5.4%) | | Missing | 525 (1.3%) | | **Disability Status** |  | | Mean (SD) | 0.223 (0.416) | | Median [Min, Max] | 0 [0, 1.00] | | Missing | 745 (1.9%) | | **Log Hours with Children** |  | | Mean (SD) | 1.18 (1.61) | | Median [Min, Max] | 0.0341 [0, 5.13] | | Missing | 1242 (3.1%) | | **Log Hours Commuting** |  | | Mean (SD) | 1.50 (0.832) | | Median [Min, Max] | 1.61 [0, 4.40] | | Missing | 1242 (3.1%) | | **Log Hours Exercising** |  | | Mean (SD) | 1.55 (0.846) | | Median [Min, Max] | 1.61 [0, 4.40] | | Missing | 1242 (3.1%) | | **Log Hours on Housework** |  | | Mean (SD) | 2.14 (0.782) | | Median [Min, Max] | 2.20 [0, 5.13] | | Missing | 1242 (3.1%) | | **Log Household Income** |  | | Mean (SD) | 11.4 (0.765) | | Median [Min, Max] | 11.5 [0.685, 14.9] | | Missing | 3067 (7.7%) | | **Male** |  | | 0 | 24766 (62.5%) | | 1 | 14767 (37.3%) | | Missing | 102 (0.3%) | | **Neuroticism** |  | | Mean (SD) | 3.49 (1.15) | | Median [Min, Max] | 3.48 [1.00, 7.00] | | Missing | 10 (0.0%) | | **Non-heterosexual** |  | | 0 | 35100 (88.6%) | | 1 | 2562 (6.5%) | | Missing | 1973 (5.0%) | | **NZ Deprivation Index** |  | | Mean (SD) | 4.77 (2.73) | | Median [Min, Max] | 4.05 [1.00, 10.0] | | Missing | 255 (0.6%) | | **Occupational Prestige Index** |  | | Mean (SD) | 54.1 (16.5) | | Median [Min, Max] | 54.0 [10.0, 90.0] | | Missing | 536 (1.4%) | | **Openness** |  | | Mean (SD) | 4.96 (1.12) | | Median [Min, Max] | 5.00 [1.00, 7.00] | | Missing | 3 (0.0%) | | **Parent** |  | | 0 | 11539 (29.1%) | | 1 | 27776 (70.1%) | | Missing | 320 (0.8%) | | **Has Partner** |  | | Mean (SD) | 0.752 (0.432) | | Median [Min, Max] | 1.00 [0, 1.00] | | Missing | 1244 (3.1%) | | **Political Conservatism** |  | | Mean (SD) | 3.59 (1.38) | | Median [Min, Max] | 3.97 [1.00, 7.00] | | Missing | 2682 (6.8%) | | **Religious Identification** |  | | Mean (SD) | 2.36 (2.18) | | Median [Min, Max] | 1.00 [1.00, 7.00] | | Missing | 1050 (2.6%) | | **Rural Classification** |  | | High Urban Accessibility | 24406 (61.6%) | | Medium Urban Accessibility | 7431 (18.7%) | | Low Urban Accessibility | 4818 (12.2%) | | Remote | 2241 (5.7%) | | Very Remote | 486 (1.2%) | | Missing | 253 (0.6%) | | **Sample Frame Opt-In** |  | | 0 | 38485 (97.1%) | | 1 | 1150 (2.9%) | | **Short Form Health** |  | | Mean (SD) | 5.05 (1.17) | | Median [Min, Max] | 5.04 [1.00, 7.00] | | Missing | 6 (0.0%) | | **Smoker** |  | | 0 | 35771 (90.3%) | | 1 | 2880 (7.3%) | | Missing | 984 (2.5%) | |

### Exposure Variable

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Table 4: Demographic statistics for New Zealand Attitudes and Values Cohort waves 2018.   |  | 2018 | 2019 | | --- | --- | --- | |  | (N=39635) | (N=39635) | | **Extraversion** |  |  | | Mean (SD) | 3.91 (1.20) | 3.86 (1.19) | | Median [Min, Max] | 3.96 [1.00, 7.00] | 3.79 [1.00, 7.00] | | Missing | 0 (0%) | 11117 (28.0%) | | **Extraversion (binary)** |  |  | | [1.0,4.0] | 21138 (53.3%) | 15637 (39.5%) | | (4.0,7.0] | 18497 (46.7%) | 12881 (32.5%) | | Missing | 0 (0%) | 11117 (28.0%) | |

### Outcome Variables

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Table 5: Outcome variables measured at baseline (NZAVS time 10, years 2018-2019, and time 15, years 2023-2024).   |  | 2018 | 2020 | Overall | | --- | --- | --- | --- | |  | (N=39635) | (N=39635) | (N=79270) | | **Social Belonging** |  |  |  | | Mean (SD) | 5.14 (1.07) | 5.06 (1.09) | 5.11 (1.08) | | Median [Min, Max] | 5.31 [1.00, 7.00] | 5.05 [1.00, 7.00] | 5.30 [1.00, 7.00] | | Missing | 7 (0.0%) | 13278 (33.5%) | 13285 (16.8%) | | **Anxiety** |  |  |  | | Mean (SD) | 1.21 (0.774) | 1.17 (0.756) | 1.19 (0.767) | | Median [Min, Max] | 1.00 [0, 4.00] | 1.00 [0, 4.00] | 1.00 [0, 4.00] | | Missing | 51 (0.1%) | 13275 (33.5%) | 13326 (16.8%) | | **Depression** |  |  |  | | Mean (SD) | 0.584 (0.751) | 0.550 (0.723) | 0.571 (0.740) | | Median [Min, Max] | 0.333 [0, 4.00] | 0.333 [0, 4.00] | 0.333 [0, 4.00] | | Missing | 54 (0.1%) | 13273 (33.5%) | 13327 (16.8%) | | **Life Satisfaction** |  |  |  | | Mean (SD) | 5.30 (1.20) | 5.25 (1.23) | 5.28 (1.21) | | Median [Min, Max] | 5.50 [1.00, 7.00] | 5.50 [1.00, 7.00] | 5.50 [1.00, 7.00] | | Missing | 260 (0.7%) | 13560 (34.2%) | 13820 (17.4%) | | **Hours of Exercise (log)** |  |  |  | | Mean (SD) | 1.55 (0.846) | 1.63 (0.839) | 1.58 (0.844) | | Median [Min, Max] | 1.61 [0, 4.40] | 1.78 [0, 4.40] | 1.61 [0, 4.40] | | Missing | 1242 (3.1%) | 13770 (34.7%) | 15012 (18.9%) | | Meaning: Purpose |  |  |  | | Mean (SD) | 5.20 (1.41) | 5.15 (1.44) | 5.18 (1.42) | | Median [Min, Max] | 5.05 [1.00, 7.00] | 5.04 [1.00, 7.00] | 5.04 [1.00, 7.00] | | Missing | 1010 (2.5%) | 13650 (34.4%) | 14660 (18.5%) | | Meaning: Sense |  |  |  | | Mean (SD) | 5.71 (1.22) | 5.71 (1.19) | 5.71 (1.20) | | Median [Min, Max] | 5.99 [1.00, 7.00] | 5.99 [1.00, 7.00] | 5.99 [1.00, 7.00] | | Missing | 128 (0.3%) | 13162 (33.2%) | 13290 (16.8%) | | **Neighbourhood Community** |  |  |  | | Mean (SD) | 4.19 (1.66) | 4.38 (1.57) | 4.27 (1.63) | | Median [Min, Max] | 4.03 [1.00, 7.00] | 4.95 [1.00, 7.00] | 4.04 [1.00, 7.00] | | Missing | 212 (0.5%) | 13202 (33.3%) | 13414 (16.9%) | | **Pwi** |  |  |  | | Mean (SD) | 7.09 (1.66) | 7.18 (1.63) | 7.12 (1.65) | | Median [Min, Max] | 7.29 [0, 10.0] | 7.47 [0, 10.0] | 7.46 [0, 10.0] | | Missing | 41 (0.1%) | 13120 (33.1%) | 13161 (16.6%) | | **Rumination** |  |  |  | | Mean (SD) | 0.853 (1.00) | 0.797 (0.959) | 0.831 (0.987) | | Median [Min, Max] | 0.955 [0, 4.00] | 0.0495 [0, 4.00] | 0.953 [0, 4.00] | | Missing | 135 (0.3%) | 13335 (33.6%) | 13470 (17.0%) | | **Self Esteem** |  |  |  | | Mean (SD) | 5.14 (1.28) | 5.13 (1.27) | 5.14 (1.28) | | Median [Min, Max] | 5.34 [1.00, 7.00] | 5.34 [1.00, 7.00] | 5.34 [1.00, 7.00] | | Missing | 11 (0.0%) | 13280 (33.5%) | 13291 (16.8%) | | **Social Support** |  |  |  | | Mean (SD) | 5.95 (1.12) | 5.94 (1.12) | 5.95 (1.12) | | Median [Min, Max] | 6.30 [1.00, 7.00] | 6.29 [1.00, 7.00] | 6.30 [1.00, 7.00] | | Missing | 30 (0.1%) | 13112 (33.1%) | 13142 (16.6%) | |

### Appendix C: Transition Matrix to Check The Positivity Assumption

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Table 6: Transition Matrix Showing Change   | From / To | State 0 | State 1 | Total | | --- | --- | --- | --- | | State 0 | 17572 | 2271 | 19843 | | State 1 | 2400 | 6275 | 8675 | |

These transition matrices capture shifts in states between consecutive waves. Each cell shows the count of individuals transitioning from one state to another. Rows are the initial state (From), columns the subsequent state (To). **Diagonal entries** (in **bold**) mark those who stayed in the same state.

## Appendix D: Evidence of Heterogeneity

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Table 7   | Outcome | Mean Est. (SE) | Mean p-value | Mean Status | Diff. Est. (SE) | Diff. p-value | Heterogeneity | | --- | --- | --- | --- | --- | --- | --- | | Social Belonging | 0.98 (0.21) | 0.00e+00 | Calibrated | -1.26 (0.59) | 0.984 | No heterogeneity | | Anxiety | 0.9 (0.47) | 0.027 | Calibrated | -1.11 (0.55) | 0.978 | No heterogeneity | | Depression | 1.13 (0.96) | 0.118 | Not calibrated | 0.2 (0.63) | 0.374 | No heterogeneity | | Life Satisfaction | 0.97 (0.44) | 0.015 | Calibrated | -0.63 (0.55) | 0.874 | No heterogeneity | | Hours of Exercise (log) | 0.59 (1.88) | 0.377 | Not calibrated | 0.56 (0.48) | 0.121 | No heterogeneity | | Meaning: Purpose | 0.92 (0.27) | 0.00e+00 | Calibrated | -0.35 (0.58) | 0.727 | No heterogeneity | | Meaning: Sense | 0.95 (0.32) | 0.002 | Calibrated | 0.6 (0.42) | 0.080 | No heterogeneity | | Neighbourhood Community | 1 (0.2) | 0.00e+00 | Calibrated | -1.69 (0.58) | 0.998 | No heterogeneity | | Personal Well-being Index | 0.92 (0.36) | 0.005 | Calibrated | 0.65 (0.45) | 0.076 | No heterogeneity | | Rumination | 0.9 (0.69) | 0.095 | Not calibrated | -0.2 (0.53) | 0.647 | No heterogeneity | | Self Esteem | 1.01 (0.26) | 0.00e+00 | Calibrated | 0.05 (0.52) | 0.462 | No heterogeneity | | Social Support | 0.94 (0.29) | 0.001 | Calibrated | -0.1 (0.48) | 0.581 | No heterogeneity | |

# Omnibus Heterogeneity Test Results

## Explanation

Test calibration of the forest computes the best linear fit using: 1. Forest predictions on held-out data 2. The mean forest prediction as regressors

Testing uses heteroskedasticity-robust (HC3) standard errors. A coefficient of 1 for: - Mean forest prediction: indicates the mean prediction is accurate for held-out data - Differential forest prediction: indicates heterogeneity estimates are well calibrated

The p-value of the differential forest prediction coefficient acts as an omnibus test for heterogeneity.

## Results by Outcome

**Social Belonging**: - Mean prediction: 0.98 (SE=0.21), t=4.71, p=0.00e+00, calibrated. - Differential prediction: -1.26 (SE=0.59), t=-2.15, p=0.984, no heterogeneity.

**Anxiety**: - Mean prediction: 0.9 (SE=0.47), t=1.93, p=0.027, calibrated. - Differential prediction: -1.11 (SE=0.55), t=-2.02, p=0.978, no heterogeneity.

**Depression**: - Mean prediction: 1.13 (SE=0.96), t=1.18, p=0.118, not calibrated. - Differential prediction: 0.2 (SE=0.63), t=0.32, p=0.374, no heterogeneity.

**Life Satisfaction**: - Mean prediction: 0.97 (SE=0.44), t=2.17, p=0.015, calibrated. - Differential prediction: -0.63 (SE=0.55), t=-1.15, p=0.874, no heterogeneity.

**Hours of Exercise (log)**: - Mean prediction: 0.59 (SE=1.88), t=0.31, p=0.377, not calibrated. - Differential prediction: 0.56 (SE=0.48), t=1.17, p=0.121, no heterogeneity.

**Meaning: Purpose**: - Mean prediction: 0.92 (SE=0.27), t=3.43, p=0.00e+00, calibrated. - Differential prediction: -0.35 (SE=0.58), t=-0.6, p=0.727, no heterogeneity.

**Meaning: Sense**: - Mean prediction: 0.95 (SE=0.32), t=2.93, p=0.002, calibrated. - Differential prediction: 0.6 (SE=0.42), t=1.41, p=0.080, no heterogeneity.

**Neighbourhood Community**: - Mean prediction: 1 (SE=0.2), t=4.91, p=0.00e+00, calibrated. - Differential prediction: -1.69 (SE=0.58), t=-2.9, p=0.998, no heterogeneity.

**Personal Well-being Index**: - Mean prediction: 0.92 (SE=0.36), t=2.57, p=0.005, calibrated. - Differential prediction: 0.65 (SE=0.45), t=1.43, p=0.076, no heterogeneity.

**Rumination**: - Mean prediction: 0.9 (SE=0.69), t=1.31, p=0.095, not calibrated. - Differential prediction: -0.2 (SE=0.53), t=-0.38, p=0.647, no heterogeneity.

**Self Esteem**: - Mean prediction: 1.01 (SE=0.26), t=3.84, p=0.00e+00, calibrated. - Differential prediction: 0.05 (SE=0.52), t=0.1, p=0.462, no heterogeneity.

**Social Support**: - Mean prediction: 0.94 (SE=0.29), t=3.25, p=0.001, calibrated. - Differential prediction: -0.1 (SE=0.48), t=-0.2, p=0.581, no heterogeneity.

## Summary

9 of 12 models have reliably calibrated mean predictions on held-out data. None of the models show evidence of heterogeneity on held-out data.

#### Rate Test

The RATE tells us how much better we could do by offering treatment first to those who are predicted to benefit most, rather than treating everyone the same. A higher RATE suggests that targeting people according to their CATE indicators can lead to ‘better’ overall results (where ‘higher’ always means better, recall we flipped Anxiety, Depression, Rumination).

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Table 8   | model | outcome | policy | target | RATE Estimate | Std Error | 2.5% | 97.5% | | --- | --- | --- | --- | --- | --- | --- | --- | | model\_t2\_log\_hours\_exercise\_z | **Hours of Exercise (log)** | treat\_best | AUTOC | 0.065 | 0.026 | 0.014 | 0.116 | | model\_t2\_meaning\_sense\_z | Meaning: Sense | treat\_best | AUTOC | 0.061 | 0.032 | -0.002 | 0.124 | | model\_t2\_rumination\_z | Rumination | treat\_best | AUTOC | 0.025 | 0.042 | -0.057 | 0.107 | | model\_t2\_kessler\_latent\_anxiety\_z | Anxiety | treat\_best | AUTOC | 0.018 | 0.023 | -0.027 | 0.063 | | model\_t2\_pwi\_z | Personal Well-being Index | treat\_best | AUTOC | 0.018 | 0.028 | -0.037 | 0.073 | | model\_t2\_self\_esteem\_z | Self Esteem | treat\_best | AUTOC | 0.016 | 0.021 | -0.025 | 0.057 | | model\_t2\_belong\_z | Social Belonging | treat\_best | AUTOC | -0.001 | 0.022 | -0.044 | 0.042 | | model\_t2\_support\_z | Social Support | treat\_best | AUTOC | -0.001 | 0.038 | -0.075 | 0.073 | | model\_t2\_lifesat\_z | Life Satisfaction | treat\_best | AUTOC | -0.013 | 0.022 | -0.056 | 0.030 | | model\_t2\_meaning\_purpose\_z | Meaning: Purpose | treat\_best | AUTOC | -0.031 | 0.038 | -0.105 | 0.043 | | model\_t2\_kessler\_latent\_depression\_z | Depression | treat\_best | AUTOC | -0.033 | 0.033 | -0.098 | 0.032 | | model\_t2\_neighbourhood\_community\_z | Neighbourhood Community | treat\_best | AUTOC | -0.061 | 0.039 | -0.137 | 0.015 | |

### Evidence for heterogeneous treatment effects (policy = treat best responders) using AUTOC

AUTOC uses logarithmic weighting to focus treatment on top responders.

Positive RATE estimates for: **Hours of Exercise (log)**.

Estimates (**Hours of Exercise (log)**: 0.065 (95% CI 0.014, 0.116)) show robust heterogeneity.

For outcomes with 95%% CI crossing zero (Meaning: Sense, Rumination, Anxiety, Personal Well-being Index, Self Esteem, Social Belonging, Social Support, Life Satisfaction, Meaning: Purpose, Depression, Neighbourhood Community), evidence is inconclusive.

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| Table 9   | model | outcome | policy | target | RATE Estimate | Std Error | 2.5% | 97.5% | | --- | --- | --- | --- | --- | --- | --- | --- | | model\_t2\_meaning\_sense\_z | **Meaning: Sense** | treat\_best | QINI | 0.020 | 0.008 | 0.004 | 0.036 | | model\_t2\_log\_hours\_exercise\_z | Hours of Exercise (log) | treat\_best | QINI | 0.014 | 0.008 | -0.002 | 0.030 | | model\_t2\_pwi\_z | Personal Well-being Index | treat\_best | QINI | 0.010 | 0.007 | -0.004 | 0.024 | | model\_t2\_kessler\_latent\_anxiety\_z | Anxiety | treat\_best | QINI | 0.009 | 0.006 | -0.003 | 0.021 | | model\_t2\_self\_esteem\_z | Self Esteem | treat\_best | QINI | 0.006 | 0.007 | -0.008 | 0.020 | | model\_t2\_support\_z | Social Support | treat\_best | QINI | 0.006 | 0.008 | -0.010 | 0.022 | | model\_t2\_lifesat\_z | Life Satisfaction | treat\_best | QINI | -0.002 | 0.006 | -0.014 | 0.010 | | model\_t2\_belong\_z | Social Belonging | treat\_best | QINI | -0.003 | 0.007 | -0.017 | 0.011 | | model\_t2\_rumination\_z | Rumination | treat\_best | QINI | -0.003 | 0.008 | -0.019 | 0.013 | | model\_t2\_meaning\_purpose\_z | Meaning: Purpose | treat\_best | QINI | -0.004 | 0.009 | -0.022 | 0.014 | | model\_t2\_kessler\_latent\_depression\_z | Depression | treat\_best | QINI | -0.008 | 0.007 | -0.022 | 0.006 | | model\_t2\_neighbourhood\_community\_z | **Neighbourhood Community** | treat\_best | QINI | -0.026 | 0.008 | -0.042 | -0.010 | |

### Evidence for heterogeneous treatment effects (policy = treat best responders) using Qini

Qini uses linear weighting to balance effect size and prevalence for aggregate gain.

Positive RATE estimates for: **Meaning: Sense**.

Estimates (**Meaning: Sense**: 0.020 (95% CI 0.004, 0.036)) show robust heterogeneity.

Negative RATE estimates for: **Neighbourhood Community**.

Estimates (**Neighbourhood Community**: -0.026 (95% CI -0.042, -0.010)) caution against CATE prioritisation.

For outcomes with 95%% CI crossing zero (Hours of Exercise (log), Personal Well-being Index, Anxiety, Self Esteem, Social Support, Life Satisfaction, Social Belonging, Rumination, Meaning: Purpose, Depression), evidence is inconclusive.

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