Supplementary Materials
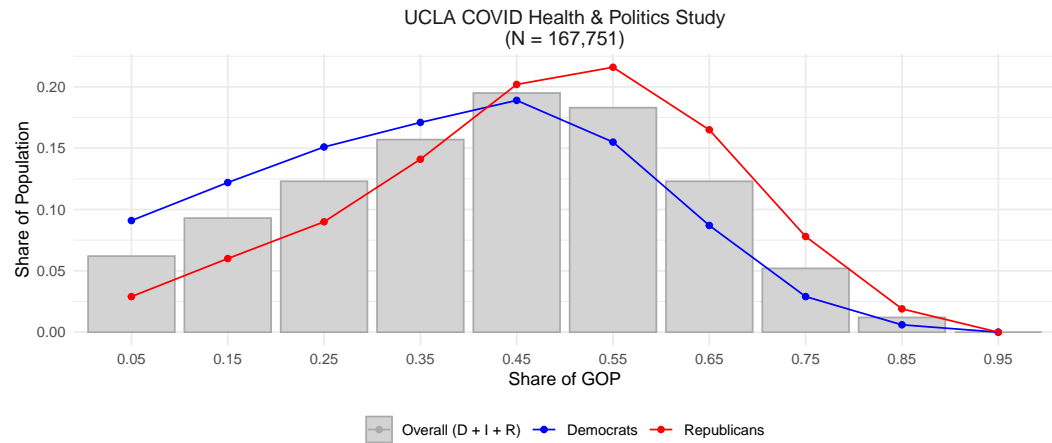
Contents

S1   Additional Figures

Figure S1: Distribution of percent GOP in the ZIP Code for all registered voters (left) and voters in survey sample (right).

Histograms plot the distribution of ZIP Code Share GOP across all ZIP Codes. Distributions are weighted by number of registered voters (left panel) and number of survey respondents (right panel). Blue lines show distribution for Democrats, red lines for Republicans, and grey for the entire samples.

Figure S2: Average Mental Health by Political Party
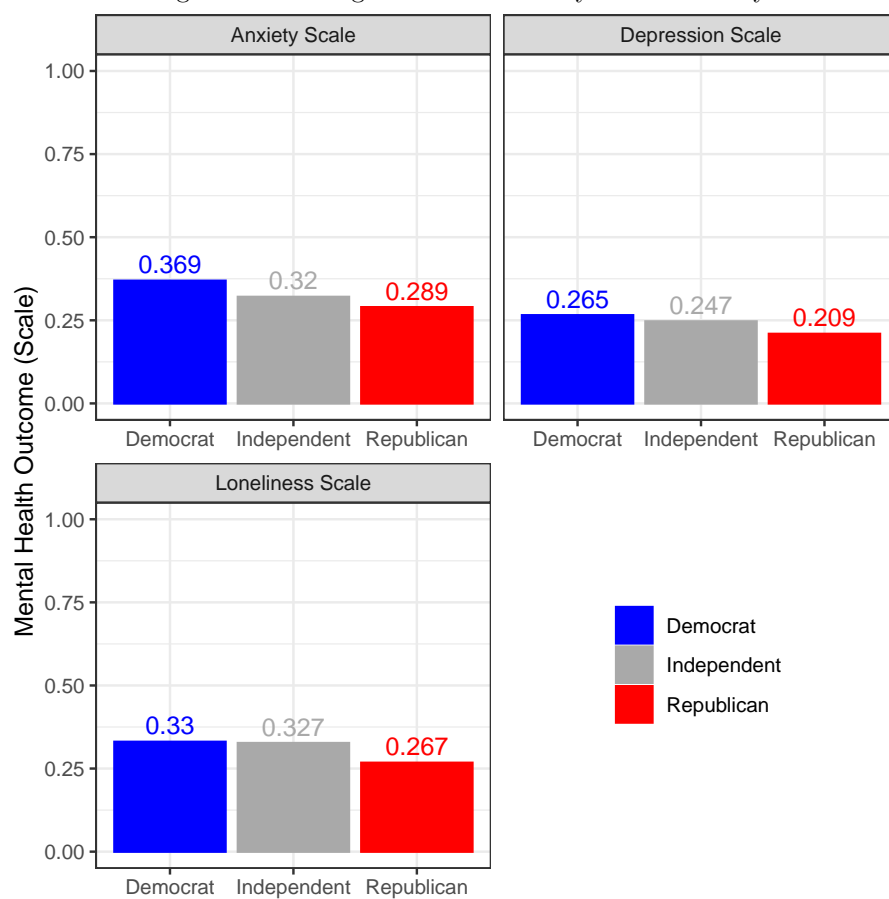
Averages use survey weights.

S2 Full Regression Tables

S2.1 Primary Within-County Model

Table S1: Within-County Models of Neighborhood Partisanship (All Coefficients)

	Anxiety Scale	Depression Scale	Loneliness Scale
Share GOP	-0.009 (0.020)	-0.018 (0.019)	0.014 (0.025)
Republican	-0.009 (0.009)	0.003 (0.009)	-0.006 (0.011)
Republican * Share GOP	-0.081 (0.020) ***	-0.066 (0.019) ***	-0.063 (0.024) **
Republican * Share White	0.005 (0.014)	-0.009 (0.013)	-0.017 (0.017)
Republican * Share College and Above	-0.004 (0.022)	0.008 (0.022)	0.033 (0.027)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.081 (0.030) **	0.075 (0.025) **	0.038 (0.031)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.081 (0.030) **	0.075 (0.025) **	0.038 (0.031)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.045 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.051 (0.005) ***	0.029 (0.006) ***
Asian or Pacific Islander	0.026 (0.007) ***	0.002 (0.006)	0.014 (0.008) +
Some other race	0.036 (0.008) ***	0.036 (0.008) ***	0.054 (0.010) ***
Some College	-0.003 (0.003)	-0.011 (0.003) ***	-0.011 (0.004) **
College and Above	0.008 (0.003) *	-0.012 (0.003) ***	-0.009 (0.004) *
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Share College and Above	0.027 (0.018)	-0.021 (0.017)	0.035 (0.022)
Median HH Income	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	0.035 (0.018) *	0.028 (0.018)	0.020 (0.021)
Share White	0.001 (0.015)	0.019 (0.014)	-0.003 (0.018)
Wave 2	0.007 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.014 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.004) ***	0.019 (0.006) ***
Wave 5	-0.034 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.007 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.009 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,800	135,348	135,768
R-Squared	0.225	0.235	0.167
Adj. R-Squared	0.208	0.218	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S2.2 Primary Within-ZIP Code Model

Table S2: Within-ZIP Code Models of Neighborhood Partisanship (All Coefficients)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.012 (0.009)	-0.001 (0.009)	-0.012 (0.011)
Republican * Share GOP	-0.080 (0.022) ***	-0.066 (0.021) **	-0.059 (0.027) *
Republican * Share White	0.004 (0.015)	-0.009 (0.014)	-0.013 (0.019)
Republican * Share College and Above	-0.006 (0.024)	0.009 (0.025)	0.049 (0.030)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.093 (0.030) **	0.080 (0.024) ***	0.042 (0.029)
Log(Deaths per 1K People)	0.009 (0.004) *	0.004 (0.003)	0.007 (0.004) +
Female	0.046 (0.002) ***	0.027 (0.002) ***	0.028 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.007) ***	-0.023 (0.007) ***	-0.018 (0.009) *
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.046 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.052 (0.005) ***	0.036 (0.007) ***
Asian or Pacific Islander	0.024 (0.007) ***	0.004 (0.007)	0.012 (0.009)
Some other race	0.037 (0.008) ***	0.034 (0.009) ***	0.053 (0.011) ***
Some College	-0.003 (0.003)	-0.010 (0.003) ***	-0.008 (0.004) *
College and Above	0.007 (0.003) *	-0.012 (0.003) ***	-0.008 (0.004) +
Health Diagnoses (0-6)	0.046 (0.001) ***	0.053 (0.001) ***	0.037 (0.002) ***
Wave 2	0.009 (0.005) +	0.010 (0.005) *	0.012 (0.006) *
Wave 3	-0.007 (0.005)	0.011 (0.005) *	0.006 (0.006)
Wave 4	0.006 (0.005)	0.017 (0.005) ***	0.020 (0.006) ***
Wave 5	-0.037 (0.005) ***	0.007 (0.005)	-0.005 (0.006)
Wave 6	-0.064 (0.004) ***	-0.011 (0.004) **	-0.021 (0.005) ***
Wave 7	-0.032 (0.004) ***	0.004 (0.004)	-0.009 (0.005) +
Wave 8	-0.039 (0.004) ***	0.006 (0.004)	0.004 (0.005)
ZIP Code Fixed Effect	✓	✓	✓
N	136,800	135,348	135,768
R-Squared	0.394	0.400	0.348
Adj. R-Squared	0.299	0.305	0.245

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S2.3 Other Contextual Factors

S2.3.1 Standard Interaction Terms: Tables

Table S3: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.057 (0.003) ***	-0.045 (0.003) ***	-0.052 (0.003) ***
Share GOP (Normed)	-0.002 (0.004)	-0.004 (0.004)	0.003 (0.005)
Republican * Share GOP Normed	-0.016 (0.004) ***	-0.013 (0.004) ***	-0.013 (0.005) **
Republican * Share White Normed ('18 Zip)	0.001 (0.004)	-0.002 (0.003)	-0.004 (0.004)
Republican * Share College and Above Normed ('18 ZIP)	-0.001 (0.004)	0.001 (0.004)	0.005 (0.005)
Republican * Median HH Income, Normed	-0.003 (0.003)	-0.003 (0.003)	-0.003 (0.004)
Republican * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.081 (0.030) **	0.075 (0.025) **	0.038 (0.031)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.045 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.051 (0.005) ***	0.029 (0.006) ***
Asian or Pacific Islander	0.026 (0.007) ***	0.002 (0.006)	0.014 (0.008) +
Some other race	0.036 (0.008) ***	0.036 (0.008) ***	0.054 (0.010) ***
Some College	-0.003 (0.003)	-0.011 (0.003) ***	-0.011 (0.004) **
College and Above	0.008 (0.003) *	-0.012 (0.003) ***	-0.009 (0.004) *
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Share College and Above Normed ('18 ZIP)	0.005 (0.003)	-0.003 (0.003)	0.006 (0.004)
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.035 (0.018) *	0.028 (0.018)	0.020 (0.021)
Share White Normed ('18 ZIP)	0.000 (0.004)	0.005 (0.004)	-0.001 (0.005)
Median HH Income, Normed	-0.002 (0.003)	0.001 (0.003)	-0.003 (0.003)
Wave 2	0.007 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.014 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.004) ***	0.019 (0.006) ***
Wave 5	-0.034 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.007 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.009 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,800	135,348	135,768
R-Squared	0.225	0.235	0.167
Adj. R-Squared	0.208	0.218	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S4: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.042 (0.006) ***	-0.031 (0.006) ***	-0.043 (0.007) ***
Black * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	-0.016 (0.032)	-0.014 (0.036)	0.003 (0.043)
Share GOP (Normed)	-0.011 (0.003) **	-0.009 (0.003) **	-0.003 (0.004)
Black * Share Black Normed ('18 ZIP)	-0.005 (0.003)	-0.004 (0.003)	0.002 (0.004)
Black * Share GOP Normed	0.010 (0.005) +	0.016 (0.005) **	0.011 (0.007)
Black * Median HH Income, Normed	0.001 (0.006)	-0.008 (0.006)	-0.012 (0.007)
Black * Share College and Above Normed ('18 ZIP)	-0.000 (0.006)	0.003 (0.005)	0.010 (0.007)
Log(Deaths per 1K People)	0.005 (0.003)	-0.001 (0.003)	0.005 (0.004)
Female	0.042 (0.002) ***	0.024 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.007) ***	-0.027 (0.007) ***	-0.019 (0.009) *
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	-0.004 (0.003)	-0.008 (0.003) **	-0.006 (0.004)
College and Above	0.013 (0.003) ***	-0.005 (0.003)	0.001 (0.004)
Health Diagnoses (0-6)	0.046 (0.001) ***	0.053 (0.001) ***	0.039 (0.002) ***
Republican	-0.049 (0.003) ***	-0.035 (0.002) ***	-0.043 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.003 (0.003)	-0.003 (0.002)	0.007 (0.003) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.084 (0.023) ***	0.081 (0.022) ***	0.056 (0.026) *
Share Black Normed ('18 ZIP)	0.002 (0.003)	0.002 (0.002)	0.001 (0.003)
Median HH Income, Normed	-0.005 (0.003) +	-0.000 (0.002)	-0.006 (0.003) +
Wave 2	0.005 (0.005)	0.007 (0.005)	0.006 (0.006)
Wave 3	-0.011 (0.005) *	0.008 (0.005) +	0.001 (0.006)
Wave 4	0.011 (0.005) *	0.020 (0.005) ***	0.019 (0.006) **
Wave 5	-0.038 (0.005) ***	0.003 (0.005)	-0.007 (0.006)
Wave 6	-0.074 (0.004) ***	-0.022 (0.004) ***	-0.033 (0.005) ***
Wave 7	-0.040 (0.004) ***	-0.002 (0.004)	-0.020 (0.005) ***
Wave 8	-0.043 (0.004) ***	0.003 (0.004)	0.001 (0.005)
County Fixed Effect	✓	✓	✓
N	108,624	107,523	107,883
R-Squared	0.240	0.244	0.178
Adj. R-Squared	0.219	0.224	0.155

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S5: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.005 (0.003) +	-0.011 (0.003) ***	-0.001 (0.004)
College and Above * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.086 (0.028) **	0.070 (0.024) **	0.075 (0.027) **
Share GOP (Normed)	-0.009 (0.004) *	-0.010 (0.004) *	-0.004 (0.005)
College and Above * Share College and Above Normed ('18 ZIP)	-0.008 (0.004) *	-0.006 (0.004) +	-0.005 (0.005)
College and Above * Share GOP Normed	-0.002 (0.004)	-0.003 (0.004)	0.002 (0.005)
College and Above * Share White Normed ('18 ZIP)	-0.005 (0.004)	-0.005 (0.003)	0.000 (0.004)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.028 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) **	-0.010 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.046 (0.004) ***	0.045 (0.005) ***
Hispanic	0.066 (0.005) ***	0.055 (0.005) ***	0.032 (0.006) ***
Asian or Pacific Islander	0.027 (0.007) ***	0.003 (0.006)	0.017 (0.008) *
Some other race	0.038 (0.008) ***	0.037 (0.008) ***	0.055 (0.010) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Republican	-0.047 (0.002) ***	-0.034 (0.002) ***	-0.039 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.007 (0.003) *	-0.000 (0.003)	0.010 (0.004) **
College and Above * Median HH Income, Normed	0.005 (0.003)	0.005 (0.003)	0.001 (0.004)
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.004 (0.023)	0.004 (0.022)	-0.016 (0.024)
Share White Normed ('18 ZIP)	0.003 (0.004)	0.007 (0.003) +	-0.002 (0.005)
Median HH Income, Normed	-0.006 (0.003) +	-0.002 (0.003)	-0.004 (0.003)
Wave 2	0.008 (0.005) +	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.005 (0.005)	0.014 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.004) ***	0.019 (0.006) ***
Wave 5	-0.035 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.007 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.009 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,800	135,348	135,768
R-Squared	0.224	0.234	0.166
Adj. R-Squared	0.207	0.217	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S6: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.021 (0.003) ***	-0.023 (0.003) ***	-0.051 (0.004) ***
High Income * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.062 (0.022) **	0.062 (0.019) **	0.020 (0.026)
Share GOP (Normed)	-0.007 (0.004) +	-0.012 (0.004) ***	-0.006 (0.005)
High Income * Share High Income Normed ('18 ZIP)	0.001 (0.004)	-0.001 (0.004)	0.003 (0.005)
High Income * Share GOP Normed	0.001 (0.004)	0.004 (0.004)	0.010 (0.005) *
High Income * Share White Normed ('18 ZIP)	-0.009 (0.003) *	-0.012 (0.003) ***	-0.009 (0.005) *
High Income * Share College and Above Normed ('18 ZIP)	-0.005 (0.004)	0.001 (0.004)	0.003 (0.005)
Log(Deaths per 1K People)	0.008 (0.003) **	0.003 (0.003)	0.003 (0.004)
Female	0.047 (0.002) ***	0.030 (0.002) ***	0.030 (0.003) ***
Household Income Missing	-0.034 (0.005) ***	-0.022 (0.005) ***	-0.007 (0.007)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.052 (0.004) ***	0.048 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.055 (0.004) ***	0.036 (0.006) ***
Asian or Pacific Islander	0.026 (0.006) ***	0.004 (0.005)	0.008 (0.007)
Some other race	0.037 (0.007) ***	0.041 (0.007) ***	0.059 (0.009) ***
Some College	-0.006 (0.003) *	-0.013 (0.003) ***	-0.014 (0.003) ***
College and Above	0.002 (0.003)	-0.018 (0.003) ***	-0.022 (0.004) ***
Health Diagnoses (0-6)	0.047 (0.001) ***	0.054 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.020 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.040 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.010 (0.003) ***	-0.001 (0.003)	0.008 (0.004) +
Share High Income, Normed ('18 ZIP)	-0.010 (0.003) **	-0.005 (0.003) +	-0.011 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.007 (0.021)	-0.008 (0.019)	0.013 (0.025)
Share White Normed ('18 ZIP)	0.004 (0.003)	0.011 (0.003) ***	0.003 (0.004)
Wave 2	0.008 (0.004) +	0.013 (0.004) **	0.010 (0.005) +
Wave 3	-0.005 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.009 (0.004) +	0.019 (0.004) ***	0.021 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) *	-0.001 (0.006)
Wave 6	-0.060 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) **	-0.004 (0.004)
Wave 8	-0.030 (0.004) ***	0.013 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,811	163,122	163,593
R-Squared	0.206	0.220	0.154
Adj. R-Squared	0.191	0.205	0.139

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S7: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.025 (0.003) ***	0.018 (0.003) ***	-0.006 (0.004)
Any Children * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.043 (0.018) *	0.071 (0.022) **	0.002 (0.026)
Share GOP (Normed)	-0.006 (0.004) +	-0.007 (0.003) *	-0.002 (0.005)
Any Children * Share Own Children Normed ('18 ZIP)	-0.009 (0.004) *	-0.006 (0.004)	-0.004 (0.004)
Any Children * Share GOP Normed	-0.002 (0.004)	-0.006 (0.004) +	-0.004 (0.004)
Any Children * Share College and Above Normed ('18 ZIP)	-0.000 (0.004)	-0.004 (0.003)	-0.002 (0.004)
Any Children * Share White Normed ('18 ZIP)	0.000 (0.003)	0.004 (0.003)	0.005 (0.004)
Any Children * Median HH Income, Normed	0.007 (0.003) *	0.005 (0.003)	0.002 (0.004)
Log(Deaths per 1K People)	0.008 (0.003) *	0.003 (0.003)	0.004 (0.004)
Female	0.047 (0.002) ***	0.030 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.032 (0.006) ***	-0.021 (0.006) ***	-0.012 (0.007) +
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.004) ***	0.050 (0.004) ***	0.046 (0.004) ***
Hispanic	0.059 (0.005) ***	0.052 (0.004) ***	0.035 (0.006) ***
Asian or Pacific Islander	0.028 (0.006) ***	0.005 (0.005)	0.007 (0.007)
Some other race	0.038 (0.007) ***	0.043 (0.007) ***	0.058 (0.009) ***
Some College	-0.006 (0.003) *	-0.012 (0.003) ***	-0.011 (0.003) ***
College and Above	0.003 (0.003)	-0.017 (0.003) ***	-0.014 (0.004) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.022 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.039 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.006 (0.003) *	0.001 (0.002)	0.008 (0.003) *
Median HH Income, Normed	-0.009 (0.003) ***	-0.006 (0.002) **	-0.007 (0.003) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.016 (0.017)	-0.014 (0.018)	0.024 (0.024)
Share White Normed ('18 ZIP)	0.001 (0.003)	0.004 (0.003)	-0.002 (0.004)
Share Own Children ('18 ZIP)	0.002 (0.003)	0.000 (0.002)	0.002 (0.003)
Share Own Children Normed ('18 ZIP)	0.002 (0.003)	0.000 (0.002)	0.002 (0.003)
Wave 2	0.007 (0.004)	0.012 (0.004) **	0.010 (0.005) *
Wave 3	-0.005 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.008 (0.004) +	0.018 (0.004) ***	0.021 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) *	-0.002 (0.006)
Wave 6	-0.060 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) *	-0.004 (0.004)
Wave 8	-0.029 (0.004) ***	0.014 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,454	162,783	163,245
R-Squared	0.208	0.221	0.158
Adj. R-Squared	0.193	0.207	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S2.3.2 Single Interaction Term: Figure and Tables
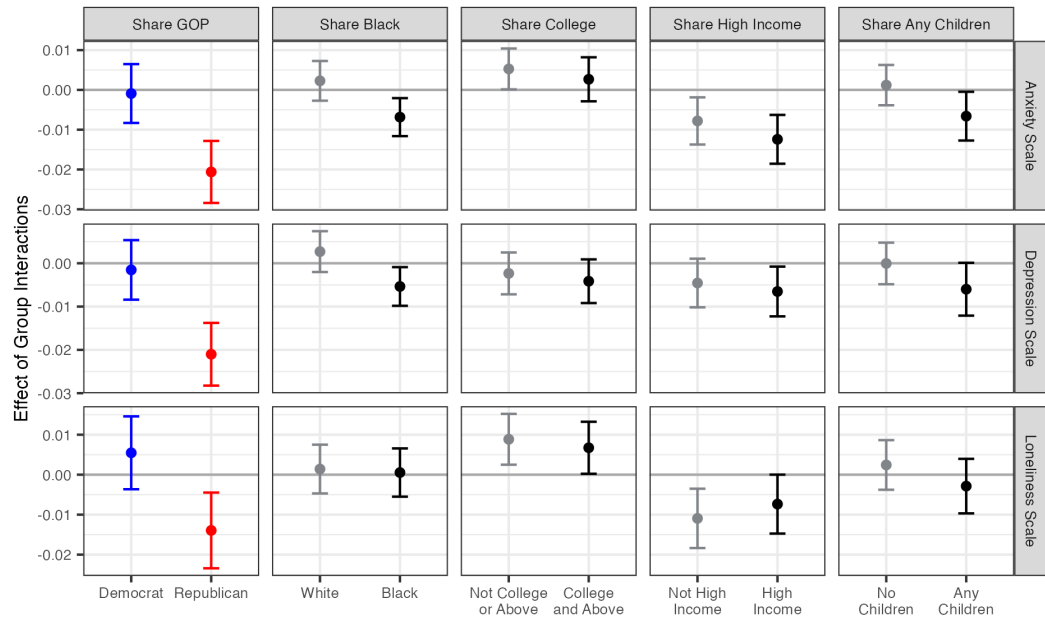
Figure S3: Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness without Interacting Demographic of Interest with All Contextual Factors

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals. Share GOP, Share Black, Share College, Share High Income, and Share Any Children are normalized for comparability.

Table S8: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.057 (0.003) ***	-0.043 (0.002) ***	-0.049 (0.003) ***
Share GOP (Normed)	-0.001 (0.004)	-0.002 (0.004)	0.005 (0.005)
Republican * Share GOP Normed	-0.020 (0.003) ***	-0.019 (0.003) ***	-0.019 (0.003) ***
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.052 (0.004) ***	0.045 (0.004) ***	0.044 (0.005) ***
Hispanic	0.062 (0.005) ***	0.051 (0.005) ***	0.029 (0.006) ***
Asian or Pacific Islander	0.026 (0.007) ***	0.002 (0.006)	0.014 (0.008) +
Some other race	0.036 (0.008) ***	0.036 (0.008) ***	0.053 (0.010) ***
Some College	-0.003 (0.003)	-0.011 (0.003) ***	-0.011 (0.004) **
College and Above	0.008 (0.003) **	-0.012 (0.003) ***	-0.009 (0.004) *
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Share College and Above Normed ('18 ZIP)	0.004 (0.002) +	-0.003 (0.002)	0.008 (0.003) **
Median HH Income ('18 ZIP)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.054 (0.017) **	0.046 (0.017) **	0.028 (0.020)
Share White Normed ('18 ZIP)	0.001 (0.003)	0.004 (0.003)	-0.003 (0.004)
Wave 2	0.007 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.013 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.005) ***	0.019 (0.006) ***
Wave 5	-0.035 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.007 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.008 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,800	135,348	135,768
R-Squared	0.225	0.235	0.167
Adj. R-Squared	0.208	0.218	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

13

Table S9: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.048 (0.005) ***	-0.042 (0.005) ***	-0.047 (0.006) ***
Share GOP (Normed)	-0.010 (0.003) **	-0.007 (0.003) *	-0.001 (0.004)
Black * Share Black Normed ('18 ZIP)	-0.009 (0.002) ***	-0.008 (0.002) **	-0.001 (0.003)
Log(Deaths per 1K People)	0.005 (0.003)	-0.001 (0.003)	0.004 (0.004)
Female	0.042 (0.002) ***	0.024 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.007) ***	-0.027 (0.007) ***	-0.019 (0.009) *
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	-0.004 (0.003)	-0.008 (0.003) **	-0.006 (0.004)
College and Above	0.013 (0.003) ***	-0.005 (0.003)	0.001 (0.004)
Health Diagnoses (0-6)	0.046 (0.001) ***	0.053 (0.001) ***	0.039 (0.002) ***
Republican	-0.049 (0.003) ***	-0.035 (0.002) ***	-0.043 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.003 (0.002)	-0.003 (0.002)	0.008 (0.003) **
Median HH Income ('18 ZIP)	-0.000 (0.000) +	-0.000 (0.000)	-0.000 (0.000) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.082 (0.023) ***	0.079 (0.022) ***	0.057 (0.025) *
Share Black Normed ('18 ZIP)	0.002 (0.003)	0.003 (0.002)	0.001 (0.003)
Wave 2	0.005 (0.005)	0.007 (0.005)	0.006 (0.006)
Wave 3	-0.011 (0.005) *	0.008 (0.005) +	0.001 (0.006)
Wave 4	0.011 (0.005) *	0.020 (0.005) ***	0.019 (0.006) **
Wave 5	-0.038 (0.005) ***	0.003 (0.005)	-0.007 (0.006)
Wave 6	-0.074 (0.004) ***	-0.022 (0.004) ***	-0.033 (0.005) ***
Wave 7	-0.040 (0.004) ***	-0.002 (0.004)	-0.020 (0.005) ***
Wave 8	-0.043 (0.004) ***	0.003 (0.004)	0.001 (0.005)
County Fixed Effect	✓	✓	✓
N	108,624	107,523	107,883
R-Squared	0.240	0.244	0.178
Adj. R-Squared	0.219	0.223	0.155

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S10: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.012 (0.003) ***	-0.003 (0.003)	-0.000 (0.003)
Share GOP (Normed)	-0.010 (0.004) **	-0.011 (0.003) **	-0.004 (0.004)
College and Above * Share College and Above Normed ('18 ZIP)	-0.003 (0.002)	-0.002 (0.002)	-0.002 (0.003)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.028 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.004) ***	0.047 (0.004) ***	0.045 (0.005) ***
Hispanic	0.065 (0.005) ***	0.054 (0.005) ***	0.032 (0.006) ***
Asian or Pacific Islander	0.028 (0.006) ***	0.004 (0.006)	0.016 (0.008) *
Some other race	0.038 (0.008) ***	0.037 (0.008) ***	0.055 (0.010) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Republican	-0.047 (0.002) ***	-0.033 (0.002) ***	-0.039 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.005 (0.003) *	-0.002 (0.002)	0.009 (0.003) **
Median HH Income ('18 ZIP)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.051 (0.017) **	0.043 (0.017) *	0.024 (0.020)
Share White Normed ('18 ZIP)	0.002 (0.003)	0.005 (0.003) +	-0.001 (0.004)
Wave 2	0.008 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.005 (0.005)	0.014 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.005) ***	0.019 (0.006) ***
Wave 5	-0.035 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.006 (0.004) +	-0.009 (0.005) +
Wave 8	-0.038 (0.004) ***	0.008 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,800	135,348	135,768
R-Squared	0.224	0.234	0.166
Adj. R-Squared	0.207	0.217	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S11: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.014 (0.003) ***	-0.014 (0.003) ***	-0.048 (0.003) ***
Share GOP (Normed)	-0.007 (0.003) +	-0.011 (0.003) **	-0.002 (0.004)
High Income * Share High Income Normed ('18 ZIP)	-0.005 (0.002) *	-0.002 (0.002)	0.004 (0.003)
Log(Deaths per 1K People)	0.008 (0.003) *	0.003 (0.003)	0.003 (0.004)
Female	0.047 (0.002) ***	0.030 (0.002) ***	0.030 (0.003) ***
Household Income Missing	-0.034 (0.005) ***	-0.022 (0.005) ***	-0.007 (0.007)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.049 (0.003) ***	0.044 (0.004) ***
Hispanic	0.062 (0.005) ***	0.054 (0.004) ***	0.035 (0.006) ***
Asian or Pacific Islander	0.027 (0.006) ***	0.005 (0.005)	0.008 (0.007)
Some other race	0.037 (0.007) ***	0.042 (0.007) ***	0.059 (0.009) ***
Some College	-0.006 (0.003) *	-0.013 (0.003) ***	-0.014 (0.003) ***
College and Above	0.003 (0.003)	-0.018 (0.003) ***	-0.022 (0.004) ***
Health Diagnoses (0-6)	0.047 (0.001) ***	0.055 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.020 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.040 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.008 (0.003) **	-0.000 (0.003)	0.009 (0.003) *
Share High Income, Normed ('18 ZIP)	-0.008 (0.003) **	-0.005 (0.003)	-0.011 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.038 (0.016) *	0.023 (0.017)	0.023 (0.020)
Share White Normed ('18 ZIP)	0.001 (0.003)	0.007 (0.003) *	-0.001 (0.004)
Wave 2	0.007 (0.004) +	0.012 (0.004) **	0.010 (0.005) +
Wave 3	-0.005 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.009 (0.004) +	0.019 (0.004) ***	0.021 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) *	-0.001 (0.006)
Wave 6	-0.061 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) *	-0.004 (0.004)
Wave 8	-0.030 (0.004) ***	0.013 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,811	163,122	163,593
R-Squared	0.205	0.219	0.154
Adj. R-Squared	0.191	0.205	0.139

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S12: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.030 (0.003) ***	0.022 (0.003) ***	-0.006 (0.003) *
Share GOP (Normed)	-0.007 (0.003) *	-0.010 (0.003) **	-0.003 (0.004)
Any Children * Share Own Children Normed ('18 ZIP)	-0.008 (0.003) *	-0.006 (0.003) +	-0.005 (0.004)
Log(Deaths per 1K People)	0.008 (0.003) *	0.003 (0.003)	0.004 (0.004)
Female	0.047 (0.002) ***	0.029 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.032 (0.006) ***	-0.021 (0.006) ***	-0.012 (0.007) +
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.004) ***	0.050 (0.004) ***	0.046 (0.004) ***
Hispanic	0.059 (0.005) ***	0.052 (0.004) ***	0.034 (0.006) ***
Asian or Pacific Islander	0.027 (0.006) ***	0.005 (0.005)	0.007 (0.007)
Some other race	0.038 (0.007) ***	0.043 (0.007) ***	0.058 (0.009) ***
Some College	-0.006 (0.003) *	-0.012 (0.003) ***	-0.011 (0.003) ***
College and Above	0.003 (0.003)	-0.017 (0.003) ***	-0.014 (0.004) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.022 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.039 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.006 (0.002) *	-0.001 (0.002)	0.008 (0.003) **
Median HH Income ('18 ZIP)	-0.000 (0.000) **	-0.000 (0.000) +	-0.000 (0.000) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.038 (0.016) *	0.022 (0.017)	0.025 (0.019)
Share White Normed ('18 ZIP)	0.001 (0.003)	0.006 (0.003) *	-0.000 (0.004)
Share Own Children ('18 ZIP)	0.001 (0.003)	-0.000 (0.002)	0.002 (0.003)
Share Own Children Normed ('18 ZIP)	0.001 (0.003)	-0.000 (0.002)	0.002 (0.003)
Wave 2	0.007 (0.004)	0.012 (0.004) **	0.010 (0.005) *
Wave 3	-0.005 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.008 (0.004) +	0.018 (0.004) ***	0.021 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) *	-0.002 (0.006)
Wave 6	-0.060 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) *	-0.004 (0.004)
Wave 8	-0.030 (0.004) ***	0.014 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,454	162,783	163,245
R-Squared	0.207	0.221	0.158
Adj. R-Squared	0.193	0.206	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S2.4 Within-County Results by Party Strength

S2.4.1 Figure: Independents Leaning Towards a Party

Figure S4: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Leaners Only)
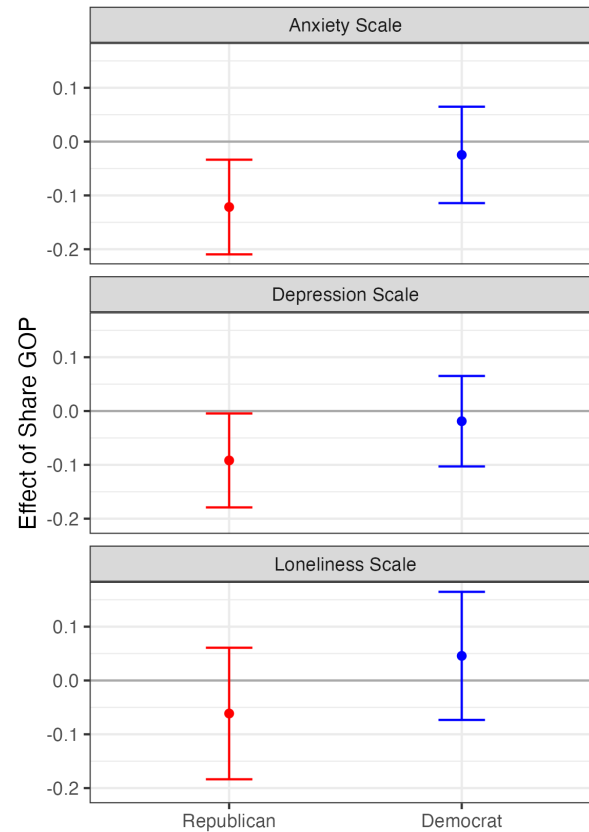
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

S2.4.2   Tables: Strong and Weak Partisans and Independent Leaners

Table S13: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Within-County, Strong and Weak Partisans and Independent Leaners)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean	Depression: Strong	Depression: Weak	Depression: Lean	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Share GOP	-0.009 (0.027)	0.031 (0.037)	-0.025 (0.046)	-0.030 (0.026)	0.026 (0.035)	-0.019 (0.043)	-0.004 (0.034)	0.053 (0.047)	0.046 (0.061)
Republican	-0.006 (0.012)	-0.012 (0.017)	-0.009 (0.019)	0.022 (0.012) +	0.000 (0.015)	-0.031 (0.019) +	0.016 (0.015)	-0.012 (0.022)	-0.049 (0.025) +
Republican * Share GOP	-0.124 (0.029) ***	-0.009 (0.036)	-0.097 (0.042) *	-0.108 (0.027) ***	-0.013 (0.034)	-0.073 (0.041) +	-0.119 (0.033) ***	0.029 (0.047)	-0.107 (0.059) +
Republican * Share White	-0.002 (0.020)	0.036 (0.025)	-0.020 (0.029)	-0.017 (0.019)	0.009 (0.022)	-0.005 (0.028)	-0.029 (0.024)	-0.011 (0.032)	0.034 (0.040)
Republican * Share College and Above	-0.012 (0.031)	-0.022 (0.041)	-0.009 (0.047)	0.007 (0.030)	-0.005 (0.038)	0.002 (0.046)	0.006 (0.035)	0.021 (0.053)	0.034 (0.065)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000) +	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000) +	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.065 (0.037) +	0.114 (0.060) +	0.037 (0.052)	0.062 (0.025) *	0.086 (0.060)	0.020 (0.058)	-0.026 (0.033)	0.134 (0.080) +	0.080 (0.085)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.065 (0.037) +	0.114 (0.060) +	0.037 (0.052)	0.062 (0.025) *	0.086 (0.060)	0.020 (0.058)	-0.026 (0.033)	0.134 (0.080) +	0.080 (0.085)
Log(Deaths per 1K People)	-0.002 (0.005)	0.018 (0.007) **	0.017 (0.008) *	-0.006 (0.004)	0.013 (0.006) *	0.003 (0.008)	0.001 (0.005)	0.011 (0.009)	0.008 (0.010)
Female	0.033 (0.003) ***	0.060 (0.004) ***	0.061 (0.005) ***	0.015 (0.003) ***	0.041 (0.004) ***	0.040 (0.005) ***	0.023 (0.004) ***	0.031 (0.005) ***	0.044 (0.007) ***
Household Income	-0.000 (0.000)	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) +	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.001 (0.000) ***	-0.001 (0.000) ***
Household Income Missing	-0.034 (0.010) ***	-0.029 (0.012) *	-0.028 (0.012) *	-0.019 (0.010) *	-0.010 (0.012)	-0.023 (0.012) +	0.005 (0.012)	-0.018 (0.015)	-0.019 (0.017)
Age	-0.006 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***
White	0.061 (0.005) ***	0.036 (0.008) ***	0.048 (0.009) ***	0.048 (0.005) ***	0.028 (0.008) ***	0.049 (0.009) ***	0.046 (0.007) ***	0.014 (0.010)	0.058 (0.012) ***
Hispanic	0.070 (0.007) ***	0.054 (0.010) ***	0.049 (0.012) ***	0.065 (0.007) ***	0.033 (0.009) ***	0.039 (0.012) ***	0.038 (0.008) ***	-0.002 (0.013)	0.031 (0.015) *
Asian or Pacific Islander	0.034 (0.011) **	0.021 (0.011) +	0.027 (0.014) *	0.009 (0.010)	-0.004 (0.010)	0.007 (0.014)	0.021 (0.013) +	-0.008 (0.014)	0.012 (0.019)
Some other race	0.036 (0.012) **	0.045 (0.016) **	0.035 (0.015) *	0.027 (0.012) *	0.043 (0.017) *	0.047 (0.016) **	0.062 (0.015) ***	0.020 (0.021)	0.060 (0.020) **
Some College	0.004 (0.004)	-0.010 (0.005) +	-0.010 (0.006)	-0.002 (0.004)	-0.016 (0.005) **	-0.026 (0.006) ***	-0.003 (0.005)	-0.021 (0.007) **	-0.023 (0.009) **
College and Above	0.027 (0.004) ***	-0.013 (0.006) *	-0.019 (0.007) **	0.011 (0.004) *	-0.031 (0.006) ***	-0.049 (0.007) ***	0.005 (0.005)	-0.033 (0.007) ***	-0.026 (0.010) **
Health Diagnoses (0-6)	0.049 (0.002) ***	0.040 (0.002) ***	0.037 (0.003) ***	0.056 (0.002) ***	0.049 (0.002) ***	0.047 (0.003) ***	0.037 (0.002) ***	0.035 (0.003) ***	0.035 (0.004) ***
Share College and Above	0.006 (0.024)	0.070 (0.035) *	0.035 (0.041)	-0.037 (0.023)	0.010 (0.031)	-0.013 (0.038)	0.038 (0.029)	0.065 (0.042)	0.052 (0.053)
Median HH Income	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	0.056 (0.023) *	0.027 (0.039)	-0.039 (0.047)	0.039 (0.023) +	0.009 (0.036)	0.017 (0.056)	0.038 (0.026)	0.016 (0.055)	-0.041 (0.075)
Share White	0.010 (0.020)	-0.037 (0.028)	0.027 (0.033)	0.032 (0.019) +	-0.017 (0.025)	0.035 (0.032)	0.008 (0.025)	-0.035 (0.034)	-0.022 (0.046)
Wave 2	0.003 (0.007)	0.006 (0.009)	0.017 (0.011)	0.012 (0.006) +	0.003 (0.008)	0.017 (0.011)	0.010 (0.008)	0.010 (0.011)	0.001 (0.014)
Wave 3	-0.007 (0.007)	-0.006 (0.009)	-0.016 (0.011)	0.018 (0.007) **	0.003 (0.008)	0.004 (0.011)	0.012 (0.008)	0.003 (0.011)	-0.008 (0.015)
Wave 4	0.001 (0.007)	0.004 (0.009)	0.015 (0.011)	0.019 (0.006) **	0.002 (0.008)	0.035 (0.011) ***	0.024 (0.008) **	0.018 (0.011)	0.011 (0.014)
Wave 5	-0.046 (0.007) ***	-0.035 (0.009) ***	-0.012 (0.011)	-0.012 (0.011)	-0.001 (0.009)	0.032 (0.011) **	0.013 (0.008)	0.013 (0.011)	0.013 (0.015)
Wave 6	-0.079 (0.006) ***	-0.060 (0.007) ***	-0.048 (0.009) ***	-0.023 (0.006) ***	-0.010 (0.007)	0.001 (0.009)	-0.025 (0.007) ***	-0.021 (0.009) *	-0.017 (0.012)
Wave 7	-0.047 (0.006) ***	-0.021 (0.007) **	-0.017 (0.009) +	-0.002 (0.005)	0.014 (0.007) *	0.018 (0.009) *	-0.013 (0.007) +	0.002 (0.009)	-0.013 (0.012)
Wave 8	-0.058 (0.006) ***	-0.022 (0.008) **	-0.014 (0.009)	-0.006 (0.006)	0.016 (0.007) *	0.031 (0.009) ***	-0.006 (0.007)	0.016 (0.010)	0.014 (0.013)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓	✓
N	73,758	37,269	25,770	72,837	36,990	25,521	73,050	37,089	25,629
R-Squared	0.259	0.264	0.344	0.266	0.274	0.365	0.190	0.224	0.287
Adj. R-Squared	0.230	0.212	0.279	0.237	0.222	0.302	0.158	0.168	0.216

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S2.5 Within-ZIP Code Results by Party Strength

Table S14: Anxiety Models by PID Strength (Within-ZIP Code)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean
Republican	-0.002 (0.014)	-0.023 (0.021)	-0.020 (0.024)
Republican * Share GOP	-0.121 (0.033) ***	0.028 (0.044)	-0.060 (0.055)
Republican * Share White	-0.015 (0.022)	0.021 (0.029)	-0.036 (0.039)
Republican * Share College and Above	-0.020 (0.035)	0.033 (0.051)	-0.004 (0.064)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000) *	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.074 (0.037) *	0.061 (0.047)	0.047 (0.051)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	73,758	37,269	25,770
R-Squared	0.482	0.580	0.685
Adj. R-Squared	0.349	0.377	0.461

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S15: Depression Models by PID Strength (Within-ZIP Code)

	Depression: Strong	Depression: Weak	Depression: Lean
Republican	0.023 (0.013) +	-0.012 (0.018)	-0.047 (0.024) +
Republican * Share GOP	-0.109 (0.031) ***	-0.003 (0.043)	-0.052 (0.054)
Republican * Share White	-0.029 (0.021)	0.011 (0.027)	-0.006 (0.039)
Republican * Share College and Above	-0.008 (0.035)	0.067 (0.048)	-0.064 (0.064)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000) +	0.001 (0.000) +
Republican * Pop Density, 100,000 People per Sq. Mi.	0.053 (0.025) *	0.038 (0.046)	0.021 (0.057)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	72,837	36,990	25,521
R-Squared	0.487	0.590	0.694
Adj. R-Squared	0.353	0.390	0.474

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S16: Loneliness Models by PID Strength (Within-ZIP Code)

	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Republican	0.007 (0.016)	-0.030 (0.027)	-0.077 (0.035) *
Republican * Share GOP	-0.109 (0.037) **	0.082 (0.061)	-0.038 (0.076)
Republican * Share White	-0.037 (0.026)	-0.018 (0.040)	0.028 (0.052)
Republican * Share College and Above	0.009 (0.040)	0.135 (0.069) *	0.068 (0.089)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000) *	-0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	-0.005 (0.032)	0.048 (0.065)	0.042 (0.094)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	73,050	37,089	25,629
R-Squared	0.435	0.559	0.661
Adj. R-Squared	0.289	0.344	0.419

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S2.6 Effect of Poverty

Table S17: Within-County Models of Poverty Rate and Other ZIP Code Variables for Democratic Respondents

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.004 (0.003)	0.011 (0.004) **	0.001 (0.003)
Share GOP (Normed)	0.000 (0.004)	0.003 (0.005)	-0.005 (0.004)
Pop Density, 100,000 People per Sq. Mi.	0.011 (0.019)	0.001 (0.023)	0.028 (0.022)
Share White Normed	0.003 (0.003)	0.008 (0.004) +	0.005 (0.004)
Female	0.026 (0.003) ***	0.029 (0.004) ***	0.044 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.015 (0.009) +	-0.003 (0.011)	-0.018 (0.009) *
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.005) ***	0.057 (0.006) ***	0.065 (0.005) ***
Hispanic	0.049 (0.006) ***	0.031 (0.007) ***	0.071 (0.006) ***
Asian or Pacific Islander	0.007 (0.008)	0.021 (0.010) *	0.029 (0.008) ***
Some other race	0.048 (0.011) ***	0.062 (0.013) ***	0.045 (0.011) ***
Some College	-0.006 (0.004)	-0.010 (0.005) *	0.008 (0.004) +
College and Above	-0.019 (0.004) ***	-0.014 (0.006) **	0.014 (0.005) **
Health Diagnoses (0-6)	0.055 (0.002) ***	0.037 (0.002) ***	0.046 (0.002) ***
Log(Deaths per 1K People)	0.003 (0.005)	0.006 (0.006)	0.006 (0.005)
Wave 2	0.004 (0.006)	0.011 (0.008)	-0.001 (0.006)
Wave 3	0.006 (0.007)	0.000 (0.009)	-0.017 (0.007) *
Wave 4	0.021 (0.006) ***	0.012 (0.008)	0.001 (0.006)
Wave 5	0.012 (0.007) +	-0.003 (0.009)	-0.045 (0.007) ***
Wave 6	-0.016 (0.006) **	-0.020 (0.007) **	-0.080 (0.006) ***
Wave 7	0.004 (0.005)	-0.002 (0.007)	-0.041 (0.006) ***
Wave 8	0.004 (0.006)	0.006 (0.008)	-0.060 (0.006) ***
County Fixed Effect	✓	✓	✓
N	73,884	74,010	74,691
R-Squared	0.249	0.180	0.228
Adj. R-Squared	0.222	0.150	0.200

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S18: Within-County Models of Poverty Rate and Other ZIP Code Variables for Republican Respondents

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.010 (0.004) **	0.003 (0.005)	0.012 (0.004) **
Share GOP (Normed)	-0.011 (0.005) *	-0.015 (0.006) *	-0.017 (0.005) **
Pop Density, 100,000 People per Sq. Mi.	0.124 (0.031) ***	0.102 (0.039) **	0.126 (0.034) ***
Share White Normed	0.001 (0.004)	0.005 (0.005)	0.005 (0.004)
Female	0.028 (0.003) ***	0.029 (0.004) ***	0.054 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.032 (0.009) ***	-0.022 (0.012) +	-0.053 (0.010) ***
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***
White	0.014 (0.009)	0.012 (0.011)	0.020 (0.010) *
Hispanic	0.031 (0.010) **	0.008 (0.013)	0.044 (0.011) ***
Asian or Pacific Islander	-0.028 (0.011) *	-0.004 (0.016)	0.005 (0.013)
Some other race	-0.001 (0.013)	0.019 (0.018)	-0.001 (0.014)
Some College	-0.017 (0.004) ***	-0.011 (0.005) *	-0.007 (0.004) +
College and Above	-0.005 (0.004)	-0.002 (0.006)	0.012 (0.005) **
Health Diagnoses (0-6)	0.052 (0.002) ***	0.036 (0.002) ***	0.044 (0.002) ***
Log(Deaths per 1K People)	0.002 (0.004)	0.006 (0.005)	0.012 (0.005) *
Wave 2	0.019 (0.006) **	0.004 (0.008)	0.016 (0.007) *
Wave 3	0.019 (0.006) **	0.004 (0.008)	-0.001 (0.007)
Wave 4	0.015 (0.006) *	0.026 (0.009) **	0.006 (0.007)
Wave 5	-0.001 (0.006)	-0.015 (0.008) +	-0.044 (0.007) ***
Wave 6	-0.015 (0.005) **	-0.031 (0.007) ***	-0.069 (0.006) ***
Wave 7	0.003 (0.005)	-0.024 (0.007) ***	-0.040 (0.006) ***
Wave 8	0.011 (0.005) *	-0.002 (0.007)	-0.034 (0.006) ***
County Fixed Effect	✓	✓	✓
N	61,461	61,758	62,106
R-Squared	0.266	0.202	0.258
Adj. R-Squared	0.231	0.164	0.223

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S3   Neighborhood Questions

S3.1   Figures

Figure S5: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions
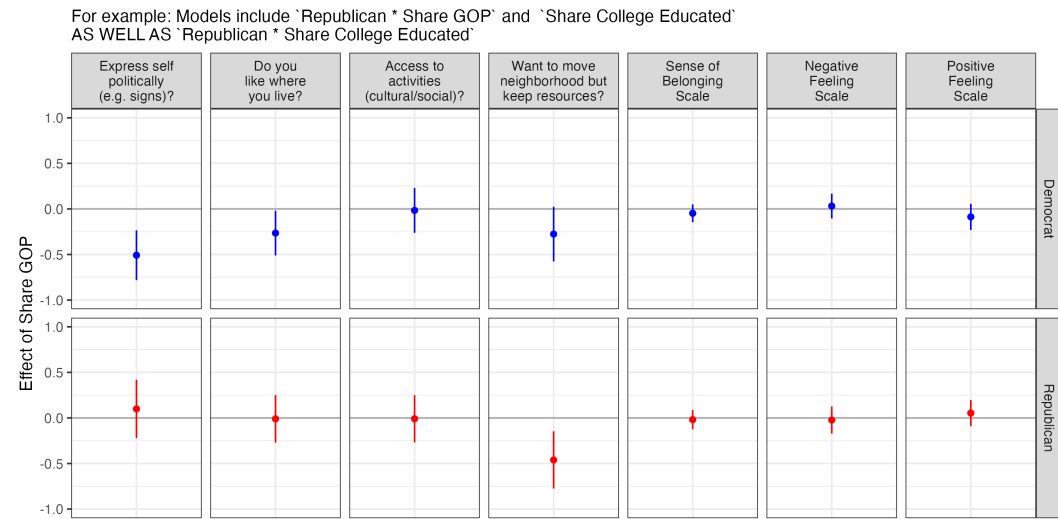
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S6: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions

For example: Models include `Republican * Share GOP` and `Share College Educated` but NOT `Republican * Share College Educated`

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S7: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics

For example: Models include `Republican * Share GOP` but NOT `Share College Educated` OR `Republican * Share College Educated`

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

S3.2   Tables

Table S19: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions

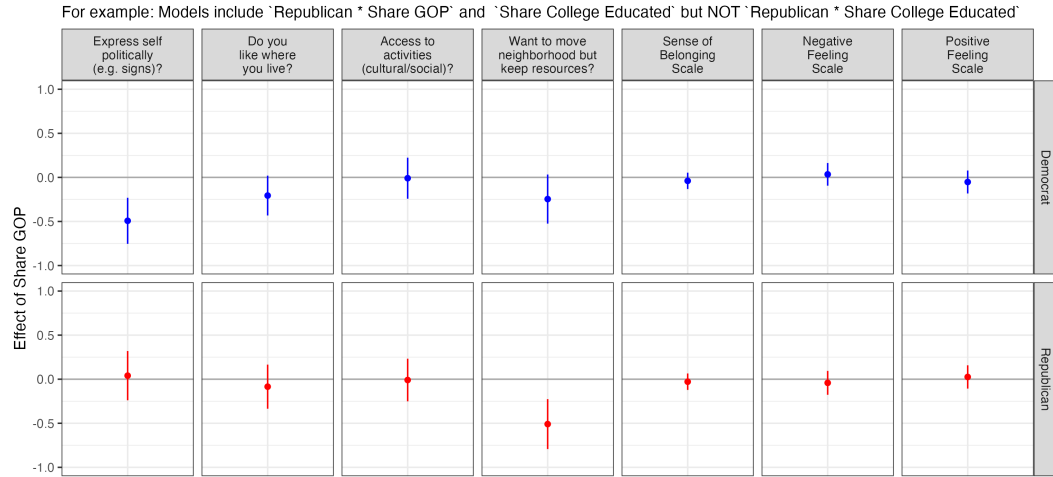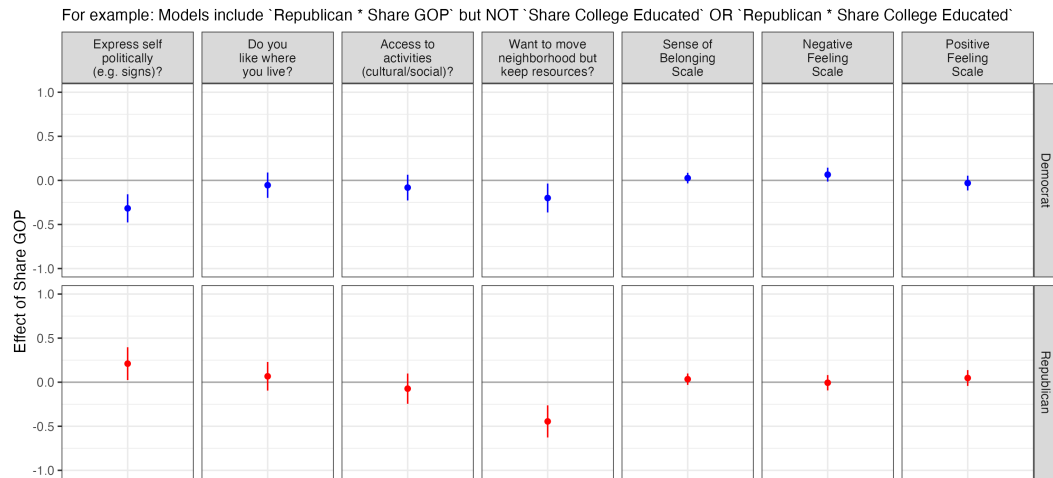|	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.508 (0.139) ***	-0.265 (0.125) *	-0.016 (0.125)	-0.276 (0.153) +	-0.048 (0.050)	0.032 (0.070)	-0.087 (0.073)
Republican	-0.187 (0.062) **	-0.101 (0.055) +	-0.010 (0.059)	0.080 (0.063)	-0.025 (0.023)	-0.003 (0.030)	0.037 (0.032)
Republican * Share GOP	0.608 (0.151) ***	0.255 (0.114) *	0.007 (0.124)	-0.185 (0.156)	0.029 (0.052)	-0.054 (0.070)	0.141 (0.077) +
Republican * Share White	0.014 (0.102)	-0.104 (0.079)	0.000 (0.083)	-0.060 (0.105)	-0.008 (0.035)	0.016 (0.050)	-0.065 (0.053)
Republican * Share College and Above	-0.044 (0.171)	0.110 (0.141)	0.079 (0.135)	0.046 (0.181)	0.041 (0.060)	-0.030 (0.079)	0.163 (0.084) +
Republican * Median HH Income, Thousands	-0.001 (0.001)	-0.000 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.000 (0.000)	-0.000 (0.000)	-0.001 (0.000) *
Republican * Median HH Income, Thousands	-0.001 (0.001)	-0.000 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.000 (0.000)	-0.000 (0.000)	-0.001 (0.000) *
Republican * Pop Density, 100,000 People per Sq. Mi.	0.214 (0.147)	0.061 (0.122)	-0.025 (0.124)	0.007 (0.149)	0.019 (0.066)	0.171 (0.092) +	-0.149 (0.102)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.214 (0.147)	0.061 (0.122)	-0.025 (0.124)	0.007 (0.149)	0.019 (0.066)	0.171 (0.092) +	-0.149 (0.102)
Log(Deaths per 1K People)	0.015 (0.065)	-0.016 (0.057)	0.001 (0.052)	-0.004 (0.066)	-0.009 (0.020)	-0.004 (0.022)	-0.010 (0.023)
Female	-0.033 (0.016) *	-0.014 (0.014)	0.022 (0.014)	-0.026 (0.017)	0.014 (0.006) *	0.078 (0.008) ***	-0.024 (0.009) **
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.006 (0.044)	0.010 (0.038)	0.047 (0.037)	-0.099 (0.042) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.000) ***	0.005 (0.000) ***	0.006 (0.000) ***	-0.004 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***
White	0.039 (0.031)	0.115 (0.027) ***	0.126 (0.028) ***	0.025 (0.030)	-0.004 (0.011)	0.045 (0.014) **	-0.047 (0.015) **
Hispanic	0.048 (0.039)	0.080 (0.036) *	0.078 (0.036) *	0.107 (0.038) **	-0.005 (0.013)	0.061 (0.018) ***	-0.026 (0.018)
Asian or Pacific Islander	-0.017 (0.045)	0.102 (0.044) *	0.139 (0.040) ***	0.106 (0.047) *	-0.014 (0.018)	0.020 (0.022)	-0.037 (0.024)
Some other race	0.104 (0.060) +	0.135 (0.051) **	0.137 (0.051) **	-0.093 (0.054) +	0.001 (0.024)	0.094 (0.034) **	-0.041 (0.031)
Some College	0.010 (0.022)	0.005 (0.019)	0.059 (0.019) **	-0.033 (0.022)	0.018 (0.007) *	0.005 (0.010)	0.010 (0.010)
College and Above	0.020 (0.023)	0.052 (0.020) **	0.032 (0.019) +	0.010 (0.024)	0.044 (0.009) ***	-0.027 (0.011) *	0.027 (0.011) *
Health Diagnoses (0-6)	-0.007 (0.008)	0.001 (0.006)	-0.017 (0.007) *	0.011 (0.009)	0.000 (0.003)	0.063 (0.005) ***	-0.036 (0.005) ***
Share College and Above	-0.105 (0.129)	-0.032 (0.117)	0.196 (0.109) +	-0.177 (0.138)	0.011 (0.050)	-0.075 (0.064)	-0.074 (0.068)
Median HH Income	0.002 (0.001) *	0.000 (0.001)	-0.000 (0.001)	0.001 (0.001)	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	-0.057 (0.119)	0.056 (0.078)	0.247 (0.083) **	0.075 (0.118)	0.056 (0.066)	0.064 (0.084)	0.077 (0.082)
Share White	0.078 (0.106)	0.164 (0.093) +	-0.057 (0.088)	0.082 (0.111)	0.065 (0.035) +	0.018 (0.051)	0.066 (0.055)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	11,880	11,889	11,889	11,850	23,706	23,691	23,742
R-Squared	0.292	0.342	0.344	0.285	0.187	0.293	0.169
Adj. R-Squared	0.166	0.225	0.227	0.157	0.099	0.216	0.079

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S20: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.492 (0.133) ***	-0.206 (0.115) +	-0.009 (0.119)	-0.246 (0.142) +	-0.039 (0.047)	0.035 (0.066)	-0.052 (0.066)
Republican	-0.248 (0.045) ***	-0.070 (0.038) +	-0.015 (0.041)	0.053 (0.045)	-0.020 (0.016)	0.012 (0.021)	-0.008 (0.022)
Republican * Share GOP	0.533 (0.094) ***	0.121 (0.079)	0.000 (0.083)	-0.263 (0.094) **	0.011 (0.033)	-0.076 (0.043) +	0.078 (0.047) +
Log(Deaths per 1K People)	0.020 (0.065)	-0.019 (0.057)	0.001 (0.051)	-0.004 (0.067)	-0.009 (0.020)	-0.004 (0.022)	-0.010 (0.023)
Female	-0.033 (0.016) *	-0.014 (0.014)	0.022 (0.014)	-0.026 (0.017)	0.014 (0.006) *	0.078 (0.008) ***	-0.024 (0.009) **
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000) ***	-0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.004 (0.044)	0.010 (0.038)	0.048 (0.037)	-0.099 (0.042) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.000) ***	0.006 (0.000) ***	-0.004 (0.000) ***	0.001 (0.000) ***	-0.008 (0.000) ***	0.001 (0.000) ***
White	0.043 (0.031)	0.114 (0.027) ***	0.126 (0.028) ***	0.027 (0.030)	-0.004 (0.011)	0.044 (0.014) **	-0.044 (0.015) **
Hispanic	0.050 (0.039)	0.079 (0.036) *	0.078 (0.036) *	0.108 (0.038) **	-0.005 (0.013)	0.060 (0.018) ***	-0.023 (0.018)
Asian or Pacific Islander	-0.016 (0.045)	0.100 (0.044) *	0.139 (0.040) ***	0.107 (0.047) *	-0.014 (0.018)	0.020 (0.022)	-0.035 (0.024)
Some other race	0.107 (0.060) +	0.134 (0.052) **	0.137 (0.051) **	-0.091 (0.054) +	0.001 (0.024)	0.095 (0.034) **	-0.042 (0.030)
Some College	0.008 (0.022)	0.006 (0.019)	0.059 (0.019) **	-0.034 (0.022)	0.018 (0.007) *	0.005 (0.010)	0.010 (0.010)
College and Above	0.017 (0.023)	0.052 (0.020) **	0.032 (0.019) +	0.010 (0.024)	0.044 (0.009) ***	-0.027 (0.011) *	0.027 (0.011) *
Health Diagnoses (0-6)	-0.007 (0.008)	0.001 (0.006)	-0.017 (0.007) *	0.011 (0.009)	0.000 (0.003)	0.063 (0.005) ***	-0.036 (0.005) ***
Share College and Above	-0.126 (0.109)	0.022 (0.097)	0.229 (0.094) *	-0.155 (0.109)	0.029 (0.039)	-0.087 (0.054)	-0.003 (0.053)
Median HH Income	0.001 (0.001) +	0.000 (0.001)	-0.000 (0.001)	0.001 (0.001)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	-0.000 (0.119)	0.068 (0.075)	0.241 (0.083) **	0.079 (0.112)	0.059 (0.066)	0.096 (0.078)	0.047 (0.078)
Share White	0.094 (0.098)	0.115 (0.085)	-0.060 (0.083)	0.059 (0.102)	0.060 (0.033) +	0.029 (0.047)	0.034 (0.049)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	11,880	11,889	11,889	11,850	23,706	23,691	23,742
R-Squared	0.290	0.342	0.344	0.285	0.187	0.292	0.168
Adj. R-Squared	0.164	0.224	0.227	0.157	0.099	0.216	0.078

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S21: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.317 (0.081) ***	-0.054 (0.073)	-0.082 (0.074)	-0.200 (0.084) *	0.026 (0.031)	0.065 (0.040)	-0.030 (0.043)
Republican	-0.246 (0.045) ***	-0.071 (0.039) +	-0.020 (0.040)	0.045 (0.045)	-0.019 (0.016)	0.011 (0.021)	-0.009 (0.022)
Republican * Share GOP	0.527 (0.094) ***	0.121 (0.079)	0.009 (0.083)	-0.245 (0.094) **	0.008 (0.033)	-0.071 (0.043) +	0.078 (0.046) +
Log(Deaths per 1K People)	0.022 (0.065)	-0.018 (0.057)	-0.001 (0.051)	-0.002 (0.067)	-0.008 (0.020)	-0.004 (0.022)	-0.010 (0.023)
Female	-0.032 (0.016) *	-0.013 (0.014)	0.022 (0.014)	-0.025 (0.017)	0.014 (0.006) *	0.078 (0.008) ***	-0.024 (0.009) **
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000) ***	-0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.001 (0.044)	0.008 (0.038)	0.045 (0.038)	-0.099 (0.041) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.000) ***	0.006 (0.000) ***	-0.004 (0.000) ***	0.001 (0.000) ***	-0.008 (0.000) ***	0.001 (0.000) ***
White	0.045 (0.030)	0.124 (0.026) ***	0.134 (0.028) ***	0.028 (0.030)	0.000 (0.011)	0.045 (0.014) **	-0.042 (0.014) **
Hispanic	0.049 (0.039)	0.083 (0.035) *	0.084 (0.036) *	0.110 (0.038) **	-0.004 (0.013)	0.061 (0.018) ***	-0.022 (0.018)
Asian or Pacific Islander	-0.024 (0.045)	0.105 (0.044) *	0.153 (0.040) ***	0.106 (0.047) *	-0.011 (0.018)	0.018 (0.022)	-0.033 (0.024)
Some other race	0.104 (0.060) +	0.136 (0.052) **	0.139 (0.050) **	-0.091 (0.054) +	0.004 (0.024)	0.096 (0.034) **	-0.040 (0.030)
Some College	0.006 (0.022)	0.005 (0.019)	0.059 (0.019) **	-0.035 (0.022)	0.018 (0.007) *	0.005 (0.010)	0.010 (0.010)
College and Above	0.018 (0.023)	0.056 (0.020) **	0.039 (0.019) *	0.006 (0.024)	0.046 (0.009) ***	-0.028 (0.011) *	0.027 (0.011) *
Health Diagnoses (0-6)	-0.006 (0.008)	0.001 (0.006)	-0.019 (0.007) **	0.012 (0.009)	-0.000 (0.003)	0.063 (0.005) ***	-0.036 (0.005) ***
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	11,922	11,931	11,931	11,889	23,757	23,742	23,790
R-Squared	0.289	0.339	0.339	0.284	0.185	0.292	0.167
Adj. R-Squared	0.163	0.222	0.221	0.157	0.097	0.215	0.078

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S4   Survey Timing

S4.1   Figures

Figure S8: Effect of Republican Share of Neighborhood by Survey Wave (Within ZIP Code)
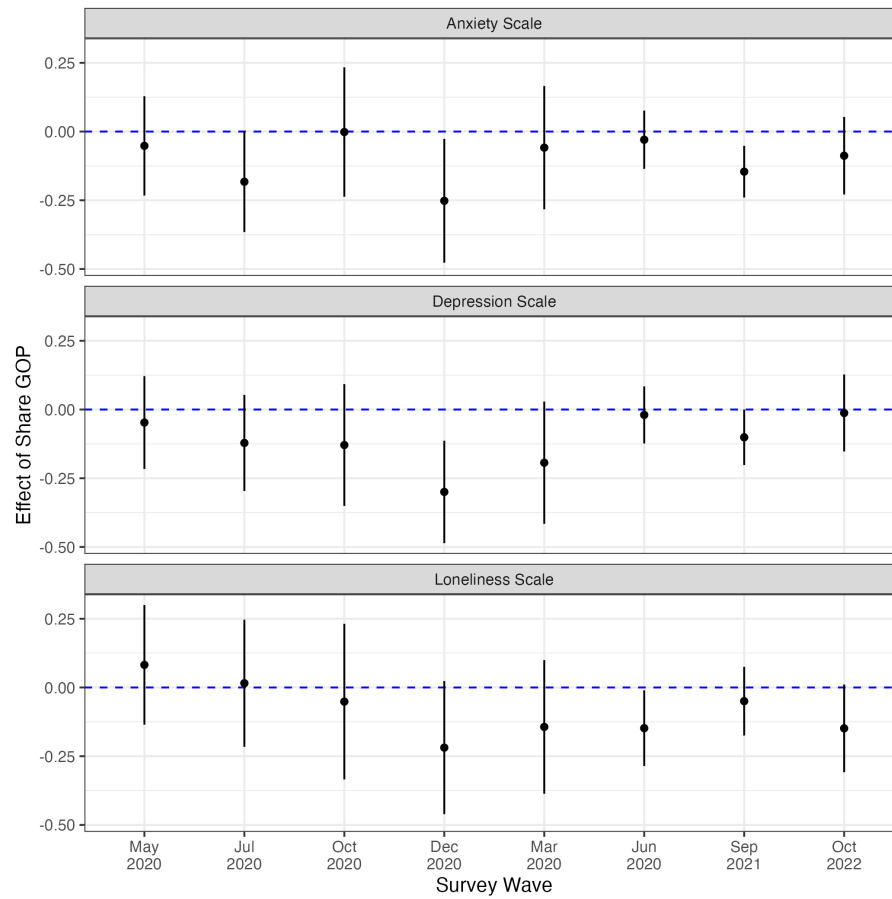
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

S4.2 Tables

Table S22: Anxiety Models by Survey Wave (Within-ZIP Code)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.028 (0.039)	0.066 (0.044)	0.053 (0.040)	0.037 (0.047)	-0.042 (0.044)	-0.007 (0.022)	-0.012 (0.022)	-0.019 (0.027)
Republican * Share GOP	-0.052 (0.092)	-0.183 (0.093) +	-0.002 (0.120)	-0.252 (0.115) *	-0.059 (0.114)	-0.030 (0.054)	-0.146 (0.048) **	-0.088 (0.072)
Republican * Share White	-0.019 (0.060)	0.014 (0.060)	-0.122 (0.079)	0.043 (0.076)	0.096 (0.076)	-0.035 (0.037)	0.016 (0.034)	0.046 (0.054)
Republican * Share College and Above	0.070 (0.096)	0.023 (0.114)	-0.202 (0.139)	-0.012 (0.117)	0.086 (0.128)	-0.016 (0.059)	-0.011 (0.059)	0.006 (0.077)
Republican * Median HH Income, Thousands	-0.000 (0.001)	-0.001 (0.001)	0.001 (0.001)	0.000 (0.001)	-0.001 (0.001) +	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.052 (0.065)	0.062 (0.056)	0.113 (0.070)	-0.044 (0.077)	0.110 (0.118)	0.045 (0.052)	0.033 (0.073)	0.086 (0.066)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	12,072	12,222	12,441	12,588	11,871	24,909	26,727	23,973
R-Squared	0.742	0.751	0.773	0.739	0.792	0.652	0.646	0.682
Adj. R-Squared	0.373	0.401	0.456	0.383	0.513	0.394	0.399	0.442

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S23: Depression Models by Survey Wave (Within-ZIP Code)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.018 (0.035)	0.047 (0.036)	0.044 (0.044)	0.062 (0.043)	0.009 (0.035)	-0.016 (0.022)	0.020 (0.022)	-0.045 (0.026) +
Republican * Share GOP	-0.047 (0.086)	-0.122 (0.089)	-0.129 (0.113)	-0.300 (0.095) **	-0.194 (0.113) +	-0.020 (0.053)	-0.101 (0.052) *	-0.013 (0.071)
Republican * Share White	-0.043 (0.059)	-0.015 (0.060)	0.023 (0.069)	0.056 (0.066)	0.106 (0.077)	-0.030 (0.037)	-0.024 (0.034)	-0.014 (0.054)
Republican * Share College and Above	0.005 (0.091)	0.118 (0.107)	-0.188 (0.170)	-0.088 (0.110)	0.065 (0.110)	0.051 (0.058)	0.001 (0.059)	0.157 (0.075) *
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.001)	0.000 (0.001)	0.000 (0.001)	-0.001 (0.001)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.046 (0.050)	0.001 (0.043)	0.106 (0.069)	-0.035 (0.087)	0.035 (0.072)	0.068 (0.053)	-0.023 (0.067)	0.018 (0.074)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	12,003	12,087	12,270	12,456	11,703	24,639	26,424	23,766
R-Squared	0.750	0.756	0.783	0.749	0.817	0.660	0.648	0.685
Adj. R-Squared	0.389	0.407	0.474	0.400	0.566	0.405	0.399	0.444

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S24: Loneliness Models by PID Strength (Within-ZIP Code)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.039 (0.039)	0.017 (0.047)	0.024 (0.054)	0.022 (0.051)	0.054 (0.055)	-0.008 (0.028)	0.013 (0.026)	-0.048 (0.034)
Republican * Share GOP	0.082 (0.111)	0.015 (0.118)	-0.051 (0.144)	-0.219 (0.124) +	-0.144 (0.124)	-0.148 (0.070) *	-0.050 (0.064)	-0.149 (0.081) +
Republican * Share White	-0.099 (0.072)	-0.041 (0.078)	-0.103 (0.087)	0.137 (0.084)	-0.039 (0.080)	0.003 (0.047)	-0.041 (0.046)	0.066 (0.061)
Republican * Share College and Above	0.120 (0.112)	0.149 (0.136)	0.093 (0.150)	0.118 (0.133)	0.343 (0.136) *	0.013 (0.074)	0.092 (0.073)	0.018 (0.096)
Republican * Median HH Income, Thousands	-0.000 (0.001)	-0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.002 (0.001) *	0.000 (0.000)	-0.001 (0.000)	0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.085 (0.069)	-0.011 (0.063)	-0.082 (0.103)	0.059 (0.075)	-0.056 (0.098)	-0.007 (0.061)	-0.042 (0.072)	0.051 (0.082)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	12,054	12,171	12,393	12,528	11,637	24,663	26,403	23,916
R-Squared	0.736	0.741	0.776	0.728	0.796	0.630	0.623	0.653
Adj. R-Squared	0.358	0.375	0.462	0.354	0.515	0.352	0.356	0.391

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S5 Question Wording

S5.1 Anxiety (PROMIS4)

Procedure:

- Sum question responses for a range of $4 - 20$

- Convert to T-scores using PROMIS4 conversion

- Rescaled to 0-1 range

Questions Involved:

- Common Stem:

    - "In the past 7 days, ..."

- Questions:

    - Q33: "I felt fearful"
    - Q34: "I found it hard to focus on anything other than my anxiety"
    - Q35: "My worries overwhelmed me"
    - Q36: "I felt uneasy"

- Response Options:

    - Never
    - Rarely
    - Sometimes
    - Often
    - Always

S5.2 Depression (PHQ-8)

Procedure

- Sum question responses for a range of 0 to 24

- Rescaled to 0-1 range

Questions Involved

- Common Stem: "The next questions ask about depression. Please rate how frequently the following describe you over the past two weeks."

- Questions:

    - Q46: "Little pleasure or interest in doing things."

- Q47: "Feeling down, depressed, or hopeless."
- Q48: "Trouble falling or staying asleep, or sleeping too much."
- Q49: "Feeling tired or having little energy."
- Q50: "Poor appetite or overeating."
- Q51: "Feeling bad about yourself – or that you are a failure or have let yourself or your family down."
- Q52: "Trouble concentrating on things, such as reading the newspaper or watching television."
- Q53: "Moving or speaking so slowly that other people could have noticed. Or the opposite – being so fidgety or restless that you have been moving around a lot more than usual."

- Response Options:
  - Not at all
  - Several days
  - More than half the days
  - Nearly every day

S5.3 Loneliness

Procedure:

- Sum question responses for a range of 3 – 9
- Rescale to 0-1 range

Questions Involved:

- Questions
  - Q56: How often do you feel you lack companionship?
  - Q57: How often do you feel left out?
  - Q58: How often do you feel isolated from others?

- Response Options:
  - Hardly ever
  - Some of the time
  - Often

S5.4 Neighborhood Questions (Collected During March - April 2021 Wave

Q256 Now we'd like you to think about the neighborhood where you live.

Do you like where you live?

– Yes

– No

– Not sure

In normal times, can you do the kinds of things you want to do socially and culturally where you live? (Like go shopping, eat at restaurants, see a movie, exercise)

– Yes

– No

– Not sure

Can you comfortably express yourself politically (like putting a campaign sign in your yard) where you live?

– Yes

– No

– Not sure

If you could move to a different neighborhood but keep your same house, schools, and commuting times, would you?

– Yes

– No

– Not sure

S6 Alternative Measures of Partisan Context: Replicating Tables and Figures from Main Text and Appendix

Here, we present results using alternative measures of partisan context. For these alternative measures, we use a different voter file data vendor: TargetSmart. From the TargetSmart data, we compute the share of registered voters who are Republicans across Zip codes in 2018. We also calculate the share of Democratic and Republican registrants (i.e. not including non-partisans in the denominator) who are Republicans. Both of these metrics use only partisan registration information, without any imputation of partisanship, and are thus limited to the 30 states and D.C. that record partisanship in their voter data.[1] We also compute the average of TargetSmart's modeled partisanshp scores, calculating the mean of their predicted probability that each voter in a Zip Code is Republican (using partisan registration, primary voting, and demographic information) for all U.S. states. In the following subsections we report tables and figures of all analyses in the manuscript using these alternative metrics.

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[1]The states that record party are: Alaska, Arizona, California, Colorado, Connecticut, Washington D.C., Delaware, Florida, Iowa, Idaho, Kansas, Kentucky, Louisiana, Massachusetts, Maryland, Maine, North Carolina, Nebraska, New Hampshire, New Jersey, New Mexico, Nevada, New York, Oklahoma, Oregon, Pennsylvania, Rhode Island, South Dakota, Utah, West Virginia, and Wyoming.

S6.1   Distribution of Zip Code partisanship

Figure S9: Distribution of non-imputed partisanship (share of registered voters who are republican) in the ZIP Code for all registered voters (left) and voters in survey sample (right).
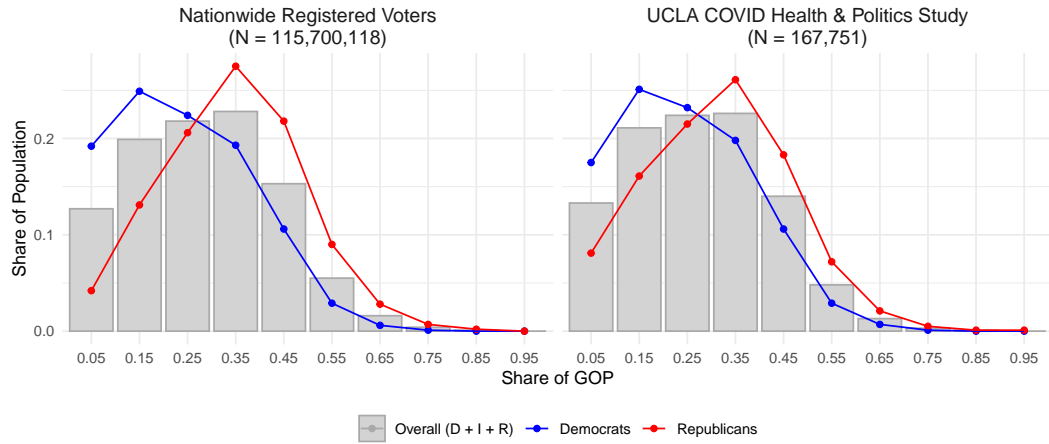
Histograms plot the distribution of ZIP Code non-imputed partisanship across all ZIP Codes. Distributions are weighted by number of registered voters (left panel) and number of survey respondents (right panel). Blue lines show distribution for Democrats, red lines for Republicans, and grey for the entire samples. For the left panel, N = 115,700,118 is the number of registered voters in the TargetSmart data in states where party is recorded.

Figure S10: Distribution of Zip code party registration (share of registered Democrats and Republicans who are Republican) in the ZIP Code for all registered voters (left) and voters in survey sample (right).
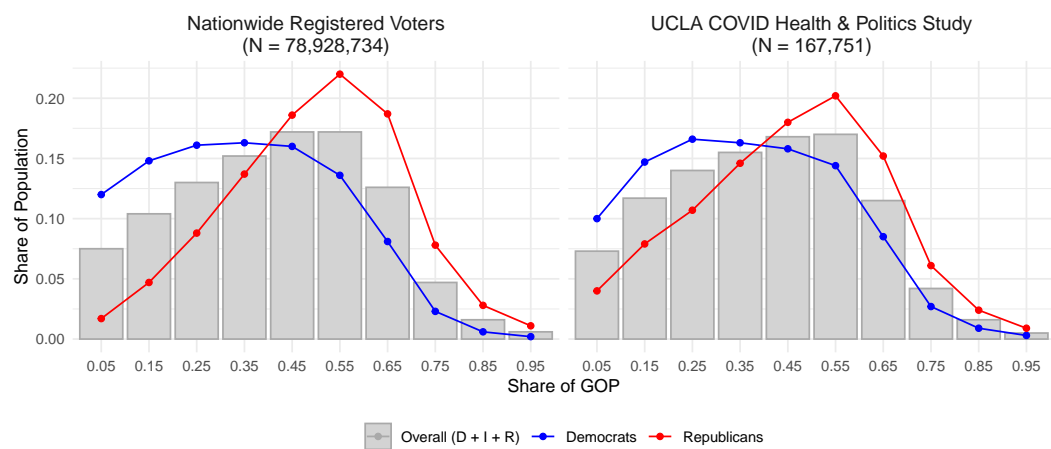
Histograms plot the distribution of ZIP Code party registration across ZIP Codes. Distributions are weighted by number of registered voters (left panel) and number of survey respondents (right panel). Blue lines show distribution for Democrats, red lines for Republicans, and grey for the entire samples. For the left panel, N = 78,928,734 is the number of registered Republicans and Democrats in the TargetSmart data in states where party is recorded.

Figure S11: Distribution of Zip Code partisanship (TargetSmart Average Predicted Probability of Republican Partisanship) in the ZIP Code for all registered voters (left) and voters in survey sample (right).
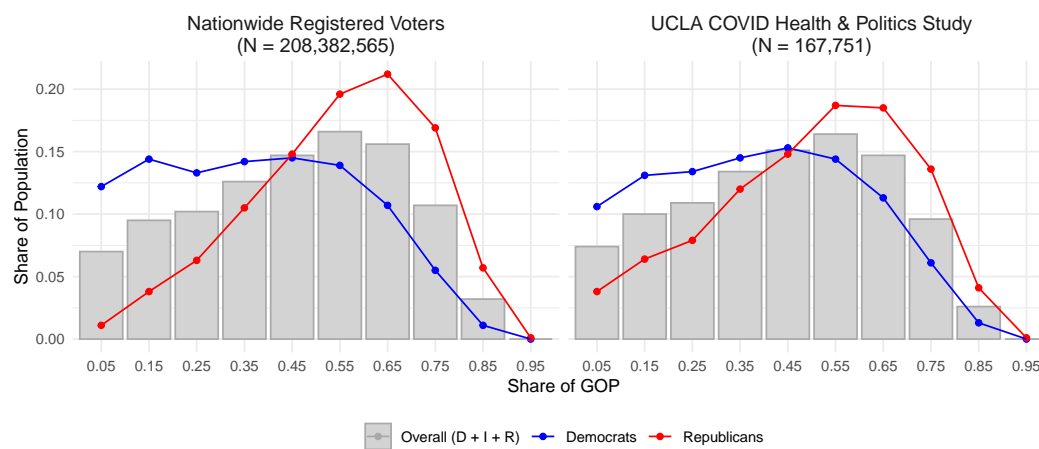
Histograms plot the distribution of ZIP Code imputed partisanship across all ZIP Codes. Distributions are weighted by number of registered voters (left panel) and number of survey respondents (right panel). Blue lines show distribution for Democrats, red lines for Republicans, and grey for the entire samples. For the left panel, N = 208,382,565 is the number of registered voters in all U.S. states in the TargetSmart data.

S6.2 Within-County Models (Tables)

Table S25: Within-County Models Using Non-Imputed Neighborhood Partisanship (Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Share GOP	-0.016 (0.030)	-0.019 (0.028)	-0.006 (0.036)
Republican	-0.023 (0.011) *	-0.009 (0.010)	-0.016 (0.013)
Republican * Share GOP	-0.088 (0.028) **	-0.063 (0.026) *	-0.040 (0.034)
Republican * Share White	-0.001 (0.015)	-0.016 (0.014)	-0.034 (0.019) +
Republican * Share College and Above	0.003 (0.028)	0.007 (0.028)	0.012 (0.033)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.082 (0.031) **	0.080 (0.025) **	0.045 (0.032)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.082 (0.031) **	0.080 (0.025) **	0.045 (0.032)
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.006 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.010 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.059 (0.005) ***	0.052 (0.005) ***	0.049 (0.007) ***
Hispanic	0.072 (0.007) ***	0.057 (0.006) ***	0.036 (0.008) ***
Asian or Pacific Islander	0.027 (0.008) **	0.007 (0.008)	0.017 (0.010) +
Some other race	0.035 (0.010) ***	0.037 (0.011) ***	0.058 (0.014) ***
Some College	-0.000 (0.004)	-0.010 (0.004) **	-0.007 (0.005)
College and Above	0.013 (0.004) **	-0.009 (0.004) *	-0.002 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Share College and Above	0.031 (0.022)	-0.009 (0.021)	0.060 (0.027) *
Median HH Income	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000) +
Pop Density, 100,000 People per Sq. Mi.	0.031 (0.018) +	0.023 (0.018)	0.011 (0.021)
Share White	0.001 (0.016)	0.014 (0.015)	0.003 (0.020)
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.002 (0.006)	0.019 (0.006) **	0.019 (0.008) **
Wave 5	-0.042 (0.007) ***	0.003 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.049 (0.006) ***	0.002 (0.005)	0.007 (0.007)
County Fixed Effect	✓	✓	✓
N	77,718	76,896	77,112
R-Squared	0.213	0.226	0.157
Adj. R-Squared	0.200	0.213	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S26: Within-County Models Using Non-Imputed Neighborhood Partisanship (Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Share GOP	0.000 (0.021)	-0.005 (0.020)	0.007 (0.026)
Republican	-0.018 (0.011)	-0.004 (0.010)	-0.013 (0.013)
Republican * Share GOP	-0.080 (0.021) ***	-0.064 (0.019) ***	-0.038 (0.026)
Republican * Share White	0.006 (0.016)	-0.009 (0.014)	-0.032 (0.019) +
Republican * Share College and Above	-0.002 (0.028)	0.001 (0.028)	0.008 (0.033)
Republican * Median HH Income, Thousands	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Republican * Median HH Income, Thousands	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.074 (0.031) *	0.071 (0.025) **	0.040 (0.032)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.074 (0.031) *	0.071 (0.025) **	0.040 (0.032)
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.005 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.010 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.058 (0.005) ***	0.051 (0.005) ***	0.048 (0.007) ***
Hispanic	0.072 (0.007) ***	0.057 (0.006) ***	0.036 (0.008) ***
Asian or Pacific Islander	0.026 (0.008) **	0.007 (0.008)	0.017 (0.010) +
Some other race	0.034 (0.010) **	0.037 (0.011) ***	0.058 (0.014) ***
Some College	-0.000 (0.004)	-0.010 (0.004) **	-0.006 (0.005)
College and Above	0.013 (0.004) **	-0.009 (0.004) *	-0.002 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Share College and Above	0.035 (0.022)	-0.007 (0.021)	0.063 (0.027) *
Median HH Income	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000) +
Pop Density, 100,000 People per Sq. Mi.	0.034 (0.018) +	0.026 (0.018)	0.013 (0.021)
Share White	-0.003 (0.016)	0.011 (0.015)	-0.001 (0.020)
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.002 (0.006)	0.019 (0.006) **	0.019 (0.008) *
Wave 5	-0.042 (0.007) ***	0.003 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.049 (0.006) ***	0.001 (0.005)	0.006 (0.007)
County Fixed Effect	✓	✓	✓
N	77,640	76,818	77,031
R-Squared	0.214	0.226	0.157
Adj. R-Squared	0.200	0.213	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S27: Within-County Models Using Imputed Neighborhood Partisanship (TargetSmart Average Predicted Probability of Republican Partisanship)

	Anxiety Scale	Depression Scale	Loneliness Scale
Share GOP	-0.010 (0.017)	-0.012 (0.016)	0.015 (0.021)
Republican	-0.010 (0.009)	0.002 (0.008)	-0.006 (0.011)
Republican * Share GOP	-0.087 (0.017) ***	-0.070 (0.016) ***	-0.072 (0.021) ***
Republican * Share White	0.012 (0.013)	-0.004 (0.013)	-0.010 (0.016)
Republican * Share College and Above	-0.005 (0.021)	0.007 (0.021)	0.030 (0.026)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.073 (0.030) *	0.069 (0.025) **	0.030 (0.031)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.073 (0.030) *	0.069 (0.025) **	0.030 (0.031)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.045 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.051 (0.005) ***	0.029 (0.006) ***
Asian or Pacific Islander	0.026 (0.007) ***	0.002 (0.006)	0.015 (0.008) +
Some other race	0.037 (0.008) ***	0.036 (0.008) ***	0.054 (0.010) ***
Some College	-0.003 (0.003)	-0.011 (0.003) ***	-0.010 (0.004) **
College and Above	0.008 (0.003) *	-0.012 (0.003) ***	-0.009 (0.004) *
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Share College and Above	0.027 (0.017)	-0.017 (0.016)	0.036 (0.021) +
Median HH Income	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	0.036 (0.018) *	0.030 (0.018) +	0.021 (0.021)
Share White	0.000 (0.013)	0.015 (0.013)	-0.004 (0.017)
Wave 2	0.008 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.013 (0.005) **	0.004 (0.006)
Wave 4	0.008 (0.005)	0.020 (0.004) ***	0.020 (0.006) ***
Wave 5	-0.034 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.007 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.009 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,803	135,351	135,774
R-Squared	0.225	0.235	0.167
Adj. R-Squared	0.208	0.218	0.149

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.3   Within-ZIP Code Models (Tables)

Table S28: Within-ZIP Code Models Using Non-Imputed Neighborhood Partisanship (Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.023 (0.011) *	-0.010 (0.011)	-0.015 (0.014)
Republican * Share GOP	-0.085 (0.030) **	-0.049 (0.029) +	-0.021 (0.039)
Republican * Share White	-0.010 (0.016)	-0.031 (0.015) *	-0.043 (0.021) *
Republican * Share College and Above	-0.010 (0.031)	-0.002 (0.031)	0.014 (0.037)
Republican * Median HH Income, Thousands	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.097 (0.031) **	0.088 (0.024) ***	0.054 (0.030) +
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.007 (0.005)
Female	0.047 (0.003) ***	0.027 (0.003) ***	0.028 (0.004) ***
Household Income	-0.000 (0.000) **	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.024 (0.009) **	-0.015 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.060 (0.006) ***	0.054 (0.006) ***	0.051 (0.007) ***
Hispanic	0.071 (0.007) ***	0.058 (0.007) ***	0.044 (0.009) ***
Asian or Pacific Islander	0.026 (0.009) **	0.011 (0.008)	0.016 (0.011)
Some other race	0.032 (0.011) **	0.033 (0.012) **	0.055 (0.015) ***
Some College	-0.000 (0.004)	-0.010 (0.004) *	-0.005 (0.005)
College and Above	0.013 (0.005) **	-0.009 (0.004) *	-0.003 (0.005)
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.002) ***	0.037 (0.002) ***
Wave 2	-0.001 (0.006)	0.007 (0.006)	0.014 (0.008) +
Wave 3	-0.012 (0.007) +	0.007 (0.006)	0.015 (0.008) +
Wave 4	0.001 (0.007)	0.015 (0.006) *	0.023 (0.008) **
Wave 5	-0.046 (0.007) ***	-0.001 (0.006)	-0.004 (0.008)
Wave 6	-0.070 (0.006) ***	-0.015 (0.005) **	-0.017 (0.007) *
Wave 7	-0.038 (0.006) ***	-0.000 (0.005)	-0.006 (0.007)
Wave 8	-0.048 (0.006) ***	0.000 (0.005)	0.009 (0.007)
ZIP Code Fixed Effect	✓	✓	✓
N	77,718	76,896	77,112
R-Squared	0.384	0.393	0.339
Adj. R-Squared	0.294	0.303	0.242

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S29: Within-County Models Using Non-Imputed Neighborhood Partisanship (Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.019 (0.011) +	-0.006 (0.011)	-0.012 (0.014)
Republican * Share GOP	-0.077 (0.022) ***	-0.054 (0.021) *	-0.025 (0.028)
Republican * Share White	-0.004 (0.016)	-0.024 (0.015)	-0.040 (0.021) +
Republican * Share College and Above	-0.016 (0.031)	-0.009 (0.031)	0.009 (0.037)
Republican * Median HH Income, Thousands	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.089 (0.031) **	0.080 (0.024) **	0.049 (0.030)
Log(Deaths per 1K People)	0.007 (0.004)	0.003 (0.004)	0.006 (0.005)
Female	0.047 (0.003) ***	0.027 (0.003) ***	0.028 (0.004) ***
Household Income	-0.000 (0.000) **	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.024 (0.009) **	-0.015 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.060 (0.006) ***	0.054 (0.006) ***	0.050 (0.007) ***
Hispanic	0.071 (0.007) ***	0.058 (0.007) ***	0.044 (0.009) ***
Asian or Pacific Islander	0.026 (0.009) **	0.011 (0.008)	0.016 (0.011)
Some other race	0.032 (0.011) **	0.033 (0.012) **	0.055 (0.015) ***
Some College	-0.000 (0.004)	-0.010 (0.004) *	-0.005 (0.005)
College and Above	0.013 (0.005) **	-0.009 (0.004) *	-0.003 (0.005)
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.002) ***	0.036 (0.002) ***
Wave 2	-0.001 (0.006)	0.006 (0.006)	0.014 (0.008) +
Wave 3	-0.012 (0.007) +	0.007 (0.006)	0.014 (0.008) +
Wave 4	0.001 (0.007)	0.015 (0.006) *	0.023 (0.008) **
Wave 5	-0.046 (0.007) ***	-0.001 (0.006)	-0.004 (0.008)
Wave 6	-0.070 (0.006) ***	-0.015 (0.005) **	-0.017 (0.007) *
Wave 7	-0.039 (0.006) ***	-0.001 (0.005)	-0.006 (0.007)
Wave 8	-0.048 (0.006) ***	0.000 (0.005)	0.009 (0.007)
ZIP Code Fixed Effect	✓	✓	✓
N	77,640	76,818	77,031
R-Squared	0.384	0.393	0.339
Adj. R-Squared	0.294	0.303	0.241

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S30: Within-ZIP Code Models Using Imputed Neighborhood Partisanship (TargetSmart Average Predicted Probability of Republican Partisanship)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.013 (0.009)	-0.003 (0.009)	-0.013 (0.011)
Republican * Share GOP	-0.086 (0.018) ***	-0.063 (0.018) ***	-0.065 (0.023) **
Republican * Share White	0.010 (0.014)	-0.009 (0.014)	-0.008 (0.018)
Republican * Share College and Above	-0.008 (0.024)	0.012 (0.024)	0.047 (0.029)
Republican * Median HH Income, Thousands	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.086 (0.030) **	0.076 (0.024) **	0.036 (0.029)
Log(Deaths per 1K People)	0.009 (0.004) *	0.004 (0.003)	0.007 (0.004) +
Female	0.046 (0.002) ***	0.027 (0.002) ***	0.028 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.007) ***	-0.023 (0.007) ***	-0.018 (0.009) *
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.004) ***	0.046 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.053 (0.005) ***	0.036 (0.007) ***
Asian or Pacific Islander	0.024 (0.007) ***	0.004 (0.007)	0.012 (0.009)
Some other race	0.037 (0.008) ***	0.035 (0.009) ***	0.053 (0.011) ***
Some College	-0.003 (0.003)	-0.010 (0.003) ***	-0.008 (0.004) *
College and Above	0.007 (0.003) *	-0.012 (0.003) ***	-0.008 (0.004) +
Health Diagnoses (0-6)	0.046 (0.001) ***	0.053 (0.001) ***	0.037 (0.002) ***
Wave 2	0.009 (0.005) +	0.011 (0.005) *	0.012 (0.006) *
Wave 3	-0.007 (0.005)	0.011 (0.005) *	0.006 (0.006)
Wave 4	0.006 (0.005)	0.017 (0.005) ***	0.020 (0.006) ***
Wave 5	-0.037 (0.005) ***	0.007 (0.005)	-0.005 (0.006)
Wave 6	-0.064 (0.004) ***	-0.011 (0.004) **	-0.021 (0.005) ***
Wave 7	-0.032 (0.004) ***	0.004 (0.004)	-0.009 (0.005) +
Wave 8	-0.039 (0.004) ***	0.006 (0.004)	0.004 (0.005)
ZIP Code Fixed Effect	✓	✓	✓
N	136,803	135,351	135,774
R-Squared	0.394	0.400	0.348
Adj. R-Squared	0.300	0.305	0.245

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.4 Within-County Results by Party Strength

S6.4.1 Figures: Strong and Weak Partisans

Figure S12: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Within-County, Share of Registered Voters Who Are Republican)
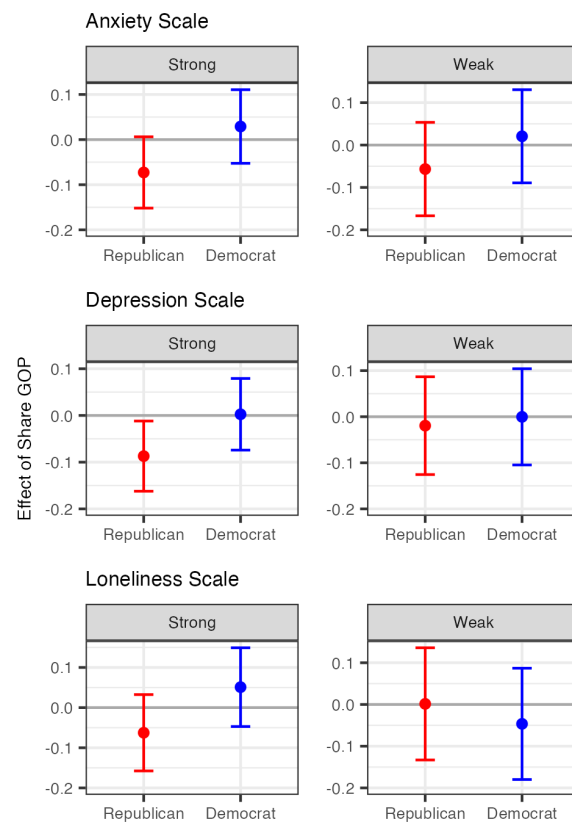
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S13: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Within-County, Share of Registered Democrats and Republicans Who Are Republican)
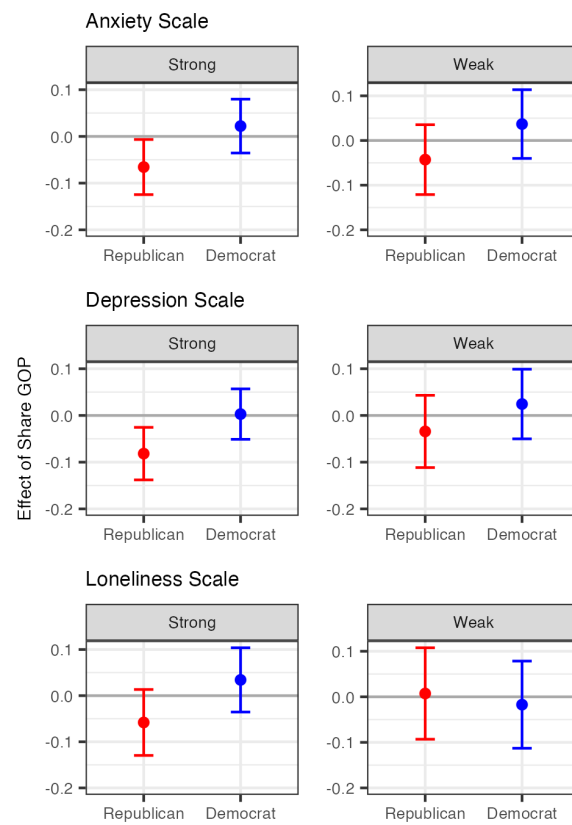
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S14: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Within-County, TargetSmart Average Predicted Probability of Republican Partisanship)
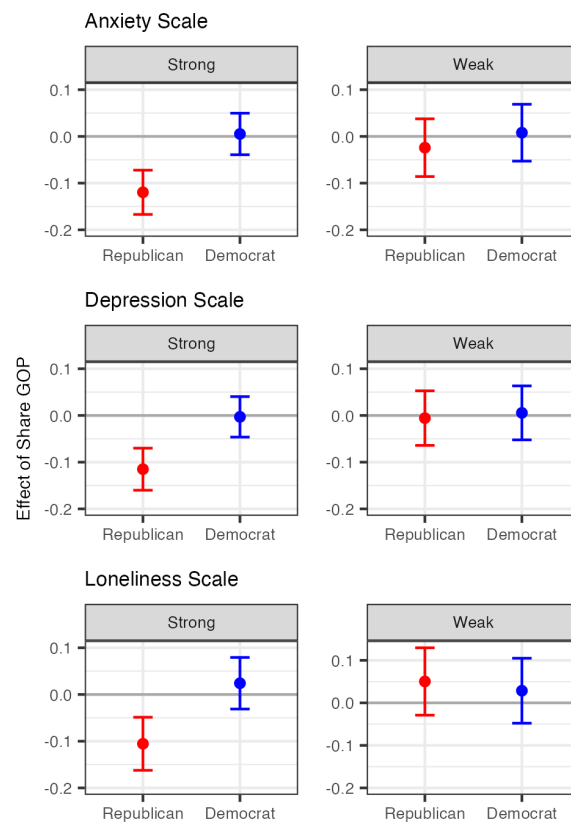
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

S6.4.2 Figures: Independents Leaning Towards a Party

Figure S15: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Leaners Only, Share of Registered Voters Who Are Republican)

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S16: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Leaners Only, Share of Registered Democrats and Republicans Who Are Republican)
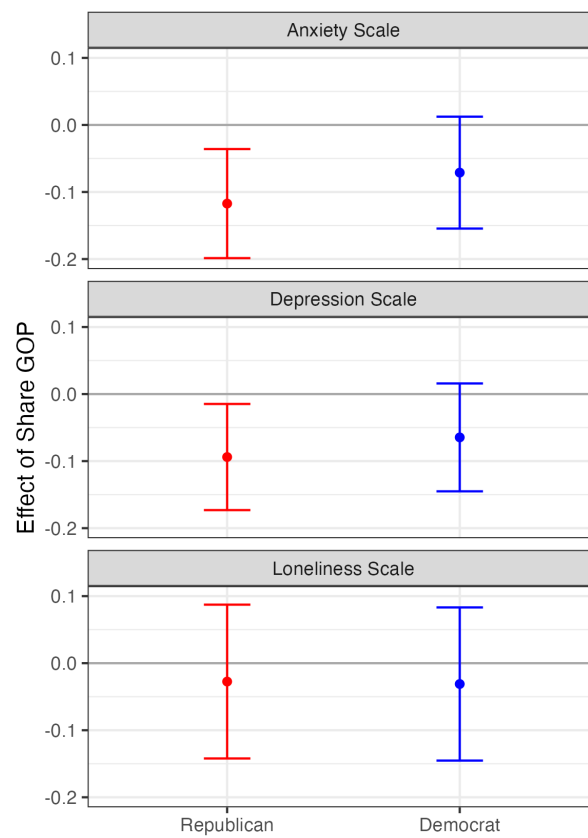
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S17: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Leaners Only, TargetSmart Average Predicted Probability of Republican Partisanship)
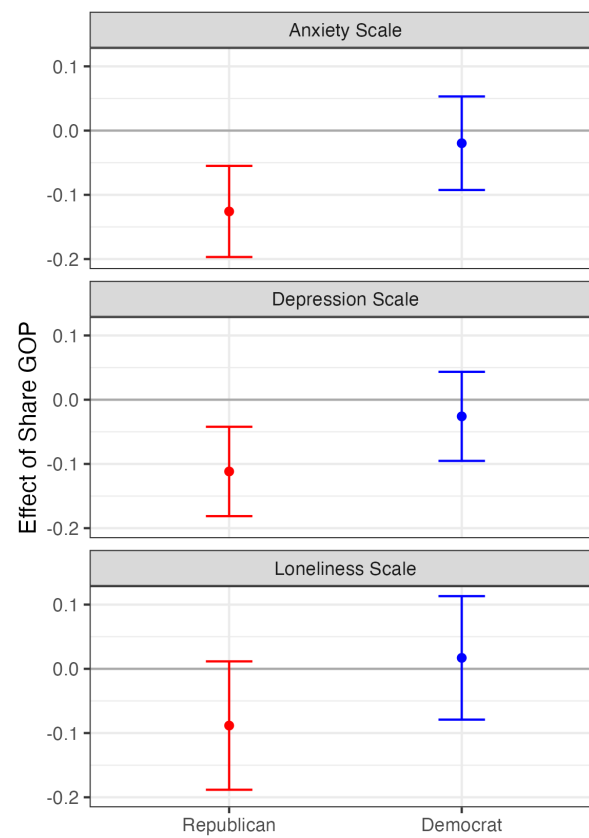
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Table S31: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Within-County, Strong and Weak Partisans and Independent Leaners, Share of Registered Voters Who Are Republican)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean	Depression: Strong	Depression: Weak	Depression: Lean	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Share GOP	0.029 (0.042)	0.021 (0.056)	-0.116 (0.061) +	0.002 (0.039)	-0.000 (0.053)	-0.091 (0.060)	0.051 (0.050)	-0.046 (0.068)	-0.070 (0.085)
Republican	-0.018 (0.015)	-0.014 (0.021)	-0.040 (0.023) +	0.009 (0.015)	-0.009 (0.019)	-0.050 (0.024) *	-0.001 (0.018)	-0.009 (0.026)	-0.065 (0.032) *
Republican * Share GOP	-0.102 (0.041) *	-0.077 (0.049)	-0.049 (0.054)	-0.090 (0.038) *	-0.019 (0.049)	-0.051 (0.054)	-0.114 (0.046) *	0.048 (0.064)	0.004 (0.077)
Republican * Share White	-0.040 (0.023) +	0.079 (0.027) **	-0.024 (0.029)	-0.046 (0.022) *	0.025 (0.025)	0.003 (0.029)	-0.051 (0.026) +	-0.007 (0.035)	-0.020 (0.043)
Republican * Share College and Above	0.016 (0.040)	-0.047 (0.050)	-0.013 (0.057)	0.039 (0.039)	-0.022 (0.049)	-0.050 (0.057)	0.009 (0.044)	-0.039 (0.064)	0.069 (0.080)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.060 (0.039)	0.098 (0.060) +	0.081 (0.054)	0.059 (0.026) *	0.086 (0.059)	0.072 (0.060)	-0.013 (0.034)	0.115 (0.079)	0.109 (0.088)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.060 (0.039)	0.098 (0.060) +	0.081 (0.054)	0.059 (0.026) *	0.086 (0.059)	0.072 (0.060)	-0.013 (0.034)	0.115 (0.079)	0.109 (0.088)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Controls	✓	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓	✓
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓	✓
N	41,886	21,366	14,469	41,361	21,207	14,328	41,475	21,249	14,388
R-Squared	0.249	0.236	0.316	0.258	0.246	0.333	0.178	0.198	0.255
Adj. R-Squared	0.226	0.194	0.263	0.235	0.205	0.281	0.152	0.154	0.197

Full model: See Table S7 for individual controls and wave fixed effects
P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

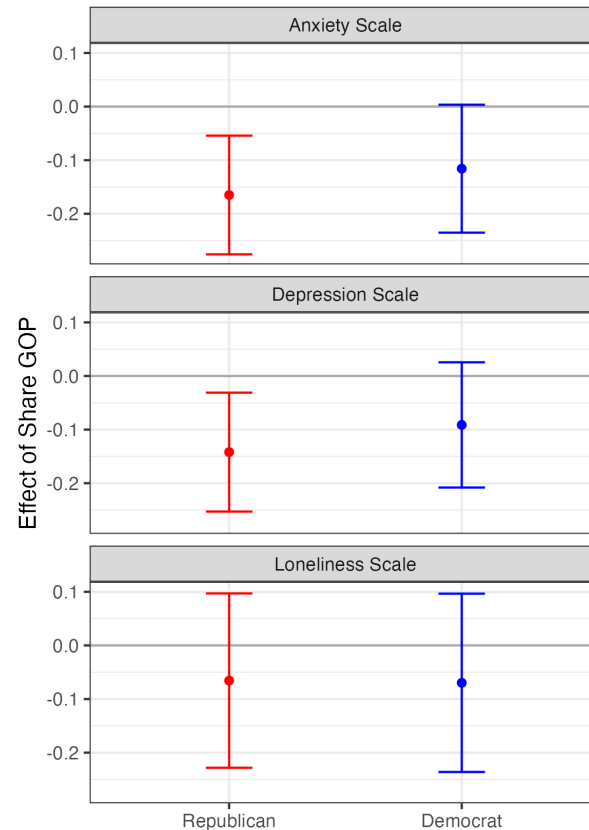Table S32: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Within-County, Strong and Weak Partisans and Independent Leaners, share of registered Democrats and Republicans who are Republican)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean	Depression: Strong	Depression: Weak	Depression: Lean	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Share GOP	0.022 (0.029)	0.037 (0.039)	-0.071 (0.043) +	0.003 (0.028)	0.024 (0.038)	-0.065 (0.041)	0.034 (0.036)	-0.017 (0.049)	-0.031 (0.058)
Republican	-0.014 (0.015)	-0.009 (0.021)	-0.037 (0.023)	0.014 (0.015)	-0.000 (0.019)	-0.051 (0.024) *	0.002 (0.018)	-0.007 (0.027)	-0.064 (0.032) *
Republican * Share GOP	-0.088 (0.031) **	-0.080 (0.037) *	-0.046 (0.042)	-0.085 (0.028) **	-0.059 (0.037)	-0.029 (0.040)	-0.092 (0.034) **	0.024 (0.050)	0.004 (0.058)
Republican * Share White	-0.035 (0.023)	0.088 (0.027) ***	-0.019 (0.031)	-0.037 (0.022) +	0.043 (0.025) +	0.000 (0.030)	-0.047 (0.026) +	-0.002 (0.035)	-0.022 (0.044)
Republican * Share College and Above	0.012 (0.040)	-0.052 (0.049)	-0.017 (0.058)	0.034 (0.039)	-0.034 (0.048)	-0.047 (0.057)	0.007 (0.044)	-0.043 (0.064)	0.069 (0.081)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.052 (0.040)	0.087 (0.059)	0.076 (0.055)	0.049 (0.027) +	0.070 (0.059)	0.072 (0.061)	-0.020 (0.035)	0.114 (0.079)	0.110 (0.088)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.052 (0.040)	0.087 (0.059)	0.076 (0.055)	0.049 (0.027) +	0.070 (0.059)	0.072 (0.061)	-0.020 (0.035)	0.114 (0.079)	0.110 (0.088)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Controls	✓	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓	✓
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓	✓
N	41,853	21,339	14,448	41,328	21,183	14,307	41,442	21,222	14,367
R-Squared	0.249	0.236	0.316	0.258	0.246	0.331	0.177	0.198	0.252
Adj. R-Squared	0.226	0.194	0.263	0.236	0.205	0.279	0.152	0.154	0.194

Full model: See Table S7 for individual controls and wave fixed effects

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S33: Effect of Republican Share of Neighborhood for Anxiety, Depression, and Loneliness by Strength of Party Identification (Within-County, Strong and Weak Partisans and Independent Leaners, TargetSmart Average Predicted Probability of Republican Partisanship)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean	Depression: Strong	Depression: Weak	Depression: Lean	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Share GOP	0.005 (0.023)	0.008 (0.031)	-0.020 (0.037)	-0.003 (0.022)	0.006 (0.029)	-0.026 (0.035)	0.024 (0.028)	0.029 (0.039)	0.017 (0.049)
Republican	-0.008 (0.012)	-0.009 (0.016)	-0.009 (0.018)	0.021 (0.012) +	-0.001 (0.015)	-0.030 (0.018) +	0.016 (0.015)	-0.011 (0.021)	-0.051 (0.025) *
Republican * Share GOP	-0.125 (0.024) ***	-0.032 (0.030)	-0.106 (0.036) **	-0.112 (0.023) ***	-0.011 (0.029)	-0.086 (0.035) *	-0.130 (0.028) ***	0.022 (0.040)	-0.105 (0.049) *
Republican * Share White	0.003 (0.019)	0.049 (0.023) *	-0.012 (0.028)	-0.011 (0.018)	0.009 (0.022)	0.004 (0.026)	-0.018 (0.023)	-0.009 (0.030)	0.037 (0.037)
Republican * Share College and Above	-0.012 (0.030)	-0.030 (0.039)	-0.006 (0.046)	0.005 (0.030)	-0.004 (0.037)	0.001 (0.045)	0.001 (0.034)	0.019 (0.051)	0.042 (0.063)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000) +	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000) +	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.057 (0.037)	0.103 (0.060) +	0.025 (0.052)	0.055 (0.025) *	0.085 (0.060)	0.006 (0.058)	-0.036 (0.033)	0.133 (0.080) +	0.070 (0.086)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.057 (0.037)	0.103 (0.060) +	0.025 (0.052)	0.055 (0.025) *	0.085 (0.060)	0.006 (0.058)	-0.036 (0.033)	0.133 (0.080) +	0.070 (0.086)
Log(Deaths per 1K People)	-0.002 (0.005)	0.018 (0.007) **	0.017 (0.008) *	-0.006 (0.004)	0.012 (0.006) *	0.003 (0.008)	0.001 (0.005)	0.011 (0.009)	0.007 (0.010)
Female	0.033 (0.003) ***	0.060 (0.004) ***	0.062 (0.005) ***	0.015 (0.003) ***	0.041 (0.004) ***	0.040 (0.005) ***	0.023 (0.004) ***	0.031 (0.005) ***	0.043 (0.007) ***
Household Income	-0.000 (0.000)	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) +	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.001 (0.000) ***	-0.001 (0.000) ***
Household Income Missing	-0.034 (0.010) ***	-0.029 (0.012) *	-0.028 (0.012) *	-0.019 (0.010) *	-0.010 (0.012)	-0.023 (0.012) +	0.005 (0.012)	-0.018 (0.015)	-0.019 (0.017)
Age	-0.006 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***
White	0.061 (0.005) ***	0.037 (0.008) ***	0.048 (0.009) ***	0.048 (0.005) ***	0.028 (0.008) ***	0.050 (0.009) ***	0.046 (0.007) ***	0.014 (0.010)	0.059 (0.012) ***
Hispanic	0.071 (0.007) ***	0.054 (0.010) ***	0.050 (0.012) ***	0.065 (0.007) ***	0.034 (0.009) ***	0.039 (0.012) ***	0.038 (0.008) ***	-0.002 (0.013)	0.032 (0.015) *
Asian or Pacific Islander	0.034 (0.011) **	0.022 (0.011) *	0.028 (0.014) *	0.008 (0.010)	-0.003 (0.010)	0.008 (0.014)	0.021 (0.013)	-0.007 (0.014)	0.013 (0.019)
Some other race	0.037 (0.012) **	0.046 (0.016) **	0.035 (0.015) *	0.027 (0.012) *	0.044 (0.017) **	0.047 (0.016) **	0.063 (0.015) ***	0.020 (0.021)	0.061 (0.020) **
Some College	0.004 (0.004)	-0.010 (0.005) +	-0.009 (0.006)	-0.005 (0.004)	-0.016 (0.005) **	-0.026 (0.006) ***	-0.003 (0.005)	-0.020 (0.007) **	-0.022 (0.009) **
College and Above	0.027 (0.004) ***	-0.013 (0.006) *	-0.019 (0.007) **	0.011 (0.004) *	-0.031 (0.006) ***	-0.049 (0.007) ***	0.005 (0.005)	-0.032 (0.007) ***	-0.026 (0.010) **
Health Diagnoses (0-6)	0.049 (0.002) ***	0.039 (0.002) ***	0.037 (0.003) ***	0.056 (0.002) ***	0.049 (0.002) ***	0.047 (0.003) ***	0.037 (0.002) ***	0.035 (0.003) ***	0.035 (0.004) ***
Share College and Above	0.014 (0.023)	0.062 (0.033) +	0.033 (0.039)	-0.023 (0.022)	0.002 (0.030)	-0.017 (0.036)	0.052 (0.027) +	0.055 (0.040)	0.035 (0.050)
Median HH Income	-0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000) +	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	0.059 (0.023) *	0.024 (0.039)	-0.037 (0.047)	0.044 (0.023) +	0.006 (0.036)	0.018 (0.055)	0.043 (0.026) +	0.012 (0.055)	-0.043 (0.075)
Share White	-0.000 (0.018)	-0.025 (0.025)	0.023 (0.030)	0.015 (0.017)	-0.007 (0.023)	0.039 (0.029)	-0.009 (0.023)	-0.022 (0.031)	-0.007 (0.041)
Wave 2	0.003 (0.007)	0.006 (0.009)	0.017 (0.011)	0.012 (0.006) +	0.003 (0.008)	0.017 (0.011)	0.010 (0.008)	0.010 (0.011)	0.002 (0.014)
Wave 3	-0.007 (0.007)	-0.006 (0.009)	-0.017 (0.011)	0.018 (0.007) **	0.003 (0.008)	0.004 (0.011)	0.012 (0.008)	0.003 (0.011)	-0.008 (0.015)
Wave 4	0.001 (0.007)	0.004 (0.009)	0.015 (0.011)	0.019 (0.006) **	0.002 (0.008)	0.035 (0.011) ***	0.024 (0.008) **	0.018 (0.011)	0.012 (0.014)
Wave 5	-0.046 (0.007) ***	-0.035 (0.009) ***	-0.013 (0.011)	0.005 (0.007)	-0.001 (0.009)	0.032 (0.011) **	-0.013 (0.008)	0.003 (0.011)	0.013 (0.015)
Wave 6	-0.079 (0.006) ***	-0.060 (0.007) ***	-0.048 (0.009) ***	-0.023 (0.006) ***	-0.010 (0.007)	0.001 (0.009)	-0.025 (0.007) ***	-0.021 (0.009) *	-0.017 (0.012)
Wave 7	-0.047 (0.006) ***	-0.021 (0.007) **	-0.017 (0.009) +	-0.002 (0.005)	0.014 (0.007) *	0.018 (0.009) *	-0.013 (0.007) +	0.002 (0.009)	-0.013 (0.012)
Wave 8	-0.058 (0.006) ***	-0.022 (0.008) **	-0.013 (0.009)	-0.006 (0.006)	0.016 (0.007) *	0.031 (0.009) ***	-0.006 (0.007)	0.016 (0.010)	0.014 (0.013)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓	✓
N	73,758	37,275	25,770	72,837	36,996	25,521	73,050	37,095	25,629
R-Squared	0.259	0.264	0.344	0.266	0.274	0.366	0.190	0.224	0.287
Adj. R-Squared	0.231	0.212	0.279	0.237	0.222	0.302	0.158	0.168	0.216

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.5   Within-ZIP Code Results by Party Strength: Tables

Table S34: Anxiety Models by PID Strength (Within-ZIP Code, Share of Registered Voters Who Are Republican)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean
Republican	-0.008 (0.016)	-0.006 (0.025)	-0.060 (0.031) +
Republican * Share GOP	-0.107 (0.047) *	-0.042 (0.059)	-0.057 (0.076)
Republican * Share White	-0.062 (0.025) *	0.059 (0.033) +	-0.032 (0.041)
Republican * Share College and Above	-0.023 (0.045)	0.034 (0.060)	0.028 (0.075)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000) *	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.078 (0.040) +	0.036 (0.049)	0.040 (0.053)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	41,886	21,366	14,469
R-Squared	0.475	0.571	0.670
Adj. R-Squared	0.348	0.375	0.444

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S35: Depression Models by PID Strength (Within-ZIP Code, Share of Registered Voters Who Are Republican)

	Depression: Strong	Depression: Weak	Depression: Lean
Republican	0.012 (0.016)	-0.009 (0.022)	-0.059 (0.032) +
Republican * Share GOP	-0.060 (0.046)	-0.002 (0.061)	-0.057 (0.076)
Republican * Share White	-0.078 (0.024) **	0.007 (0.030)	-0.000 (0.041)
Republican * Share College and Above	-0.005 (0.045)	0.058 (0.057)	-0.032 (0.078)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000)	0.001 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.069 (0.027) **	0.026 (0.048)	0.021 (0.061)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	41,361	21,207	14,328
R-Squared	0.478	0.580	0.684
Adj. R-Squared	0.350	0.387	0.465

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S36: Loneliness Models by PID Strength (Within-ZIP Code, Share of Registered Voters Who Are Republican)

	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Republican	0.001 (0.019)	-0.003 (0.033)	-0.091 (0.044) *
Republican * Share GOP	-0.114 (0.055) *	0.093 (0.084)	0.073 (0.108)
Republican * Share White	-0.061 (0.030) *	-0.001 (0.046)	-0.012 (0.060)
Republican * Share College and Above	-0.002 (0.051)	0.051 (0.083)	0.137 (0.111)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000)	-0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.006 (0.035)	0.037 (0.068)	0.042 (0.098)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	41,475	21,249	14,388
R-Squared	0.425	0.549	0.657
Adj. R-Squared	0.285	0.341	0.420

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S37: Anxiety Models by PID Strength (Within-ZIP Code, Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean
Republican	-0.004 (0.016)	-0.005 (0.026)	-0.060 (0.031) +
Republican * Share GOP	-0.098 (0.034) **	-0.036 (0.046)	-0.040 (0.058)
Republican * Share White	-0.053 (0.025) *	0.061 (0.033) +	-0.031 (0.043)
Republican * Share College and Above	-0.030 (0.045)	0.033 (0.060)	0.027 (0.076)
Republican * Median HH Income, Thousands	0.000 (0.000) +	-0.001 (0.000) *	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.068 (0.041) +	0.032 (0.050)	0.038 (0.054)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	41,853	21,339	14,448
R-Squared	0.475	0.571	0.670
Adj. R-Squared	0.348	0.375	0.444

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S38: Depression Models by PID Strength (Within-ZIP Code, Share of Registered Democrats and Republicans Who Are Republican)

	Depression: Strong	Depression: Weak	Depression: Lean
Republican	0.017 (0.017)	-0.004 (0.023)	-0.061 (0.031) +
Republican * Share GOP	-0.070 (0.033) *	-0.028 (0.045)	-0.028 (0.054)
Republican * Share White	-0.067 (0.024) **	0.018 (0.030)	-0.005 (0.041)
Republican * Share College and Above	-0.014 (0.045)	0.051 (0.057)	-0.029 (0.079)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.000)	0.001 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.059 (0.027) *	0.017 (0.049)	0.023 (0.061)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	41,328	21,183	14,307
R-Squared	0.478	0.580	0.684
Adj. R-Squared	0.350	0.386	0.464

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S39: Loneliness Models by PID Strength (Within-ZIP Code, Share of Registered Democrats and Republicans Who Are Republican)

	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Republican	0.002 (0.019)	-0.010 (0.034)	-0.086 (0.044) +
Republican * Share GOP	-0.086 (0.039) *	0.093 (0.065)	0.032 (0.075)
Republican * Share White	-0.061 (0.030) *	-0.010 (0.046)	-0.006 (0.059)
Republican * Share College and Above	-0.002 (0.051)	0.056 (0.082)	0.130 (0.111)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000)	-0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.001 (0.035)	0.049 (0.069)	0.039 (0.098)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	41,442	21,222	14,367
R-Squared	0.424	0.549	0.656
Adj. R-Squared	0.284	0.341	0.418

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S40: Anxiety Models by PID Strength (Within-ZIP Code, TargetSmart Average Predicted Probability of Republican Partisanship)

	Anxiety: Strong	Anxiety: Weak	Anxiety: Lean
Republican	-0.002 (0.013)	-0.016 (0.020)	-0.018 (0.024)
Republican * Share GOP	-0.135 (0.028) ***	-0.012 (0.036)	-0.077 (0.046) +
Republican * Share White	-0.003 (0.021)	0.039 (0.029)	-0.026 (0.037)
Republican * Share College and Above	-0.027 (0.035)	0.017 (0.049)	-0.010 (0.060)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000) +	0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.061 (0.038)	0.048 (0.047)	0.036 (0.051)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	73,758	37,275	25,770
R-Squared	0.482	0.580	0.685
Adj. R-Squared	0.349	0.377	0.461

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S41: Depression Models by PID Strength (Within-ZIP Code, TargetSmart Average Predicted Probability of Republican Partisanship)

	Depression: Strong	Depression: Weak	Depression: Lean
Republican	0.020 (0.013)	-0.012 (0.017)	-0.050 (0.024) *
Republican * Share GOP	-0.108 (0.027) ***	0.001 (0.036)	-0.039 (0.045)
Republican * Share White	-0.025 (0.020)	0.009 (0.026)	-0.010 (0.036)
Republican * Share College and Above	-0.008 (0.035)	0.069 (0.047)	-0.058 (0.061)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000) +	0.001 (0.000) +
Republican * Pop Density, 100,000 People per Sq. Mi.	0.046 (0.025) +	0.040 (0.046)	0.021 (0.058)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	72,837	36,996	25,521
R-Squared	0.487	0.590	0.694
Adj. R-Squared	0.353	0.390	0.474

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S42: Loneliness Models by PID Strength (Within-ZIP Code, TargetSmart Average Predicted Probability of Republican Partisanship)

	Loneliness: Strong	Loneliness: Weak	Loneliness: Lean
Republican	0.006 (0.015)	-0.024 (0.026)	-0.080 (0.034) *
Republican * Share GOP	-0.119 (0.031) ***	0.060 (0.052)	-0.027 (0.063)
Republican * Share White	-0.027 (0.025)	-0.011 (0.039)	0.024 (0.049)
Republican * Share College and Above	0.004 (0.039)	0.125 (0.067) +	0.074 (0.085)
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.001 (0.000) *	-0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	-0.015 (0.032)	0.046 (0.065)	0.043 (0.094)
Individual Controls	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓
N	73,050	37,095	25,629
R-Squared	0.435	0.559	0.661
Adj. R-Squared	0.289	0.344	0.419

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.6 Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness

S6.6.1 Share of Registered Voters Who Are Republican: Figure and Tables

Figure S18: Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness (Share of Registered Voters Who Are Republican)
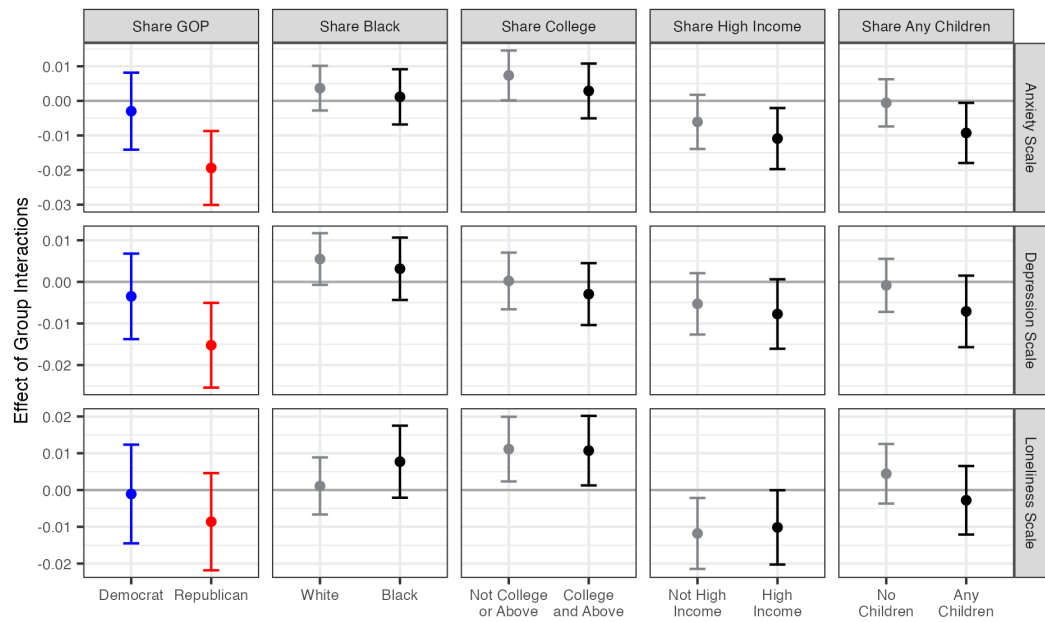
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Table S43: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.056 (0.004) ***	-0.043 (0.004) ***	-0.049 (0.005) ***
Republican * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.082 (0.031) **	0.080 (0.025) **	0.045 (0.032)
Share GOP (Normed)	-0.003 (0.006)	-0.003 (0.005)	-0.001 (0.007)
Republican * Share GOP Normed	-0.016 (0.005) **	-0.012 (0.005) *	-0.008 (0.006)
Republican * Share White Normed ('18 Zip)	-0.000 (0.004)	-0.004 (0.004)	-0.009 (0.005) +
Republican * Share College and Above Normed ('18 ZIP)	0.000 (0.005)	0.001 (0.005)	0.002 (0.006)
Republican * Median HH Income, Normed	-0.001 (0.004)	-0.000 (0.004)	0.002 (0.005)
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.006 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.010 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.059 (0.005) ***	0.052 (0.005) ***	0.049 (0.007) ***
Hispanic	0.072 (0.007) ***	0.057 (0.006) ***	0.036 (0.008) ***
Asian or Pacific Islander	0.027 (0.008) **	0.007 (0.008)	0.017 (0.010) +
Some other race	0.035 (0.010) ***	0.037 (0.011) ***	0.058 (0.014) ***
Some College	-0.000 (0.004)	-0.010 (0.004) **	-0.007 (0.005)
College and Above	0.013 (0.004) **	-0.009 (0.004) *	-0.002 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Share College and Above Normed ('18 ZIP)	0.005 (0.004)	-0.002 (0.004)	0.010 (0.004) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.031 (0.018) +	0.023 (0.018)	0.011 (0.021)
Share White Normed ('18 ZIP)	0.000 (0.004)	0.004 (0.004)	0.001 (0.005)
Median HH Income, Normed	-0.003 (0.004)	-0.001 (0.003)	-0.007 (0.004) +
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.002 (0.006)	0.019 (0.006) **	0.019 (0.008) **
Wave 5	-0.042 (0.007) ***	0.003 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.049 (0.006) ***	0.002 (0.005)	0.007 (0.007)
County Fixed Effect	✓	✓	✓
N	77,718	76,896	77,112
R-Squared	0.213	0.226	0.157
Adj. R-Squared	0.200	0.213	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S44: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.045 (0.008) ***	-0.036 (0.008) ***	-0.049 (0.010) ***
Black * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.011 (0.034)	-0.007 (0.038)	0.005 (0.045)
Share GOP (Normed)	-0.011 (0.005) *	-0.008 (0.004) +	-0.002 (0.006)
Black * Share Black Normed ('18 ZIP)	-0.003 (0.005)	-0.002 (0.004)	0.007 (0.006)
Black * Share GOP Normed	0.024 (0.009) *	0.026 (0.009) **	0.016 (0.012)
Black * Share College and Above Normed ('18 ZIP)	-0.000 (0.008)	0.009 (0.007)	0.013 (0.010)
Black * Median HH Income, Normed	-0.000 (0.008)	-0.011 (0.007)	-0.013 (0.009)
Log(Deaths per 1K People)	0.007 (0.004)	0.001 (0.004)	0.005 (0.005)
Female	0.042 (0.003) ***	0.022 (0.003) ***	0.028 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.039 (0.009) ***	-0.038 (0.009) ***	-0.019 (0.012)
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	0.000 (0.004)	-0.006 (0.004)	-0.000 (0.005)
College and Above	0.020 (0.005) ***	-0.000 (0.004)	0.010 (0.006) +
Health Diagnoses (0-6)	0.045 (0.002) ***	0.052 (0.002) ***	0.037 (0.002) ***
Republican	-0.044 (0.003) ***	-0.031 (0.003) ***	-0.040 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.005 (0.003)	-0.002 (0.003)	0.009 (0.004) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.084 (0.023) ***	0.080 (0.023) ***	0.051 (0.026) +
Share Black Normed ('18 ZIP)	0.004 (0.003)	0.005 (0.003) +	0.001 (0.004)
Median HH Income, Normed	-0.006 (0.003) +	-0.000 (0.003)	-0.007 (0.004) +
Wave 2	-0.004 (0.007)	0.003 (0.006)	0.004 (0.008)
Wave 3	-0.014 (0.007) +	0.005 (0.007)	0.003 (0.009)
Wave 4	0.007 (0.007)	0.019 (0.006) **	0.017 (0.008) *
Wave 5	-0.048 (0.007) ***	-0.005 (0.007)	-0.009 (0.008)
Wave 6	-0.079 (0.006) ***	-0.025 (0.005) ***	-0.034 (0.007) ***
Wave 7	-0.047 (0.006) ***	-0.009 (0.005)	-0.026 (0.007) ***
Wave 8	-0.052 (0.006) ***	-0.003 (0.006)	-0.002 (0.007)
County Fixed Effect	✓	✓	✓
N	59,928	59,307	59,502
R-Squared	0.231	0.237	0.169
Adj. R-Squared	0.214	0.221	0.151

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S45: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.007 (0.004)	-0.010 (0.004) *	0.001 (0.005)
College and Above * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.076 (0.030) *	0.060 (0.025) *	0.052 (0.028) +
Share GOP (Normed)	-0.013 (0.005) *	-0.010 (0.005) +	-0.006 (0.007)
College and Above * Share College and Above Normed ('18 ZIP)	-0.004 (0.005)	-0.003 (0.005)	-0.000 (0.006)
College and Above * Share GOP Normed	0.000 (0.005)	-0.003 (0.005)	0.001 (0.006)
College and Above * Share White Normed ('18 ZIP)	-0.009 (0.004) *	-0.006 (0.004)	-0.001 (0.005)
College and Above * Median HH Income, Normed	-0.000 (0.004)	0.002 (0.004)	-0.003 (0.005)
Log(Deaths per 1K People)	0.010 (0.004) *	0.003 (0.004)	0.006 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.011 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.058 (0.005) ***	0.051 (0.005) ***	0.049 (0.007) ***
Hispanic	0.075 (0.007) ***	0.060 (0.006) ***	0.039 (0.008) ***
Asian or Pacific Islander	0.027 (0.008) **	0.007 (0.008)	0.018 (0.010) +
Some other race	0.035 (0.010) ***	0.037 (0.011) ***	0.059 (0.014) ***
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Republican	-0.045 (0.003) ***	-0.030 (0.003) ***	-0.036 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.007 (0.004) *	0.000 (0.003)	0.011 (0.004) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.006 (0.024)	0.007 (0.023)	-0.009 (0.025)
Share White Normed ('18 ZIP)	0.004 (0.004)	0.005 (0.004)	-0.002 (0.005)
Median HH Income, Normed	-0.003 (0.004)	-0.002 (0.003)	-0.005 (0.004)
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.011 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.002 (0.006)	0.019 (0.006) **	0.020 (0.008) **
Wave 5	-0.042 (0.007) ***	0.003 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.048 (0.006) ***	0.002 (0.005)	0.007 (0.007)
County Fixed Effect	✓	✓	✓
N	77,718	76,896	77,112
R-Squared	0.213	0.225	0.157
Adj. R-Squared	0.199	0.212	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S46: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.017 (0.004) ***	-0.017 (0.004) ***	-0.047 (0.005) ***
High Income * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.060 (0.024) *	0.064 (0.020) **	0.026 (0.027)
Share GOP (Normed)	-0.007 (0.005)	-0.008 (0.005) +	-0.008 (0.006)
High Income * Share High Income Normed ('18 ZIP)	-0.005 (0.005)	-0.002 (0.005)	0.002 (0.006)
High Income * Share GOP Normed	0.002 (0.005)	0.005 (0.005)	0.013 (0.006) *
High Income * Share White Normed ('18 ZIP)	-0.005 (0.004)	-0.005 (0.004)	-0.002 (0.005)
High Income * Share College and Above Normed ('18 ZIP)	-0.004 (0.005)	-0.001 (0.005)	0.003 (0.006)
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.003 (0.005)
Female	0.047 (0.003) ***	0.028 (0.003) ***	0.031 (0.003) ***
Household Income Missing	-0.041 (0.007) ***	-0.032 (0.007) ***	-0.009 (0.009)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.005) ***	0.049 (0.005) ***	0.042 (0.006) ***
Hispanic	0.065 (0.006) ***	0.053 (0.006) ***	0.035 (0.007) ***
Asian or Pacific Islander	0.024 (0.008) **	0.004 (0.007)	0.008 (0.009)
Some other race	0.038 (0.009) ***	0.041 (0.009) ***	0.064 (0.012) ***
Some College	-0.005 (0.004)	-0.014 (0.003) ***	-0.011 (0.004) *
College and Above	0.008 (0.004) *	-0.014 (0.004) ***	-0.014 (0.005) **
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.001) ***	0.038 (0.002) ***
Independent	-0.042 (0.004) ***	-0.028 (0.004) ***	-0.017 (0.005) ***
Republican	-0.046 (0.003) ***	-0.032 (0.003) ***	-0.037 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.008 (0.004) *	0.002 (0.003)	0.009 (0.005) +
Share High Income, Normed ('18 ZIP)	-0.006 (0.004)	-0.005 (0.004)	-0.012 (0.005) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.010 (0.022)	-0.007 (0.020)	0.009 (0.025)
Share White Normed ('18 ZIP)	0.003 (0.004)	0.005 (0.003)	0.000 (0.004)
Wave 2	-0.003 (0.006)	0.008 (0.005)	0.011 (0.007)
Wave 3	-0.012 (0.006) +	0.006 (0.006)	0.010 (0.007)
Wave 4	0.002 (0.006)	0.017 (0.005) **	0.024 (0.007) ***
Wave 5	-0.037 (0.006) ***	0.006 (0.006)	0.003 (0.007)
Wave 6	-0.067 (0.005) ***	-0.015 (0.005) **	-0.017 (0.006) **
Wave 7	-0.036 (0.005) ***	0.002 (0.005)	-0.004 (0.006)
Wave 8	-0.043 (0.005) ***	0.006 (0.005)	0.012 (0.006) +
County Fixed Effect	✓	✓	✓
N	93,135	92,175	92,439
R-Squared	0.196	0.212	0.146
Adj. R-Squared	0.184	0.200	0.133

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S47: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.027 (0.004) ***	0.018 (0.004) ***	-0.005 (0.005)
Any Children * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.035 (0.019) +	0.064 (0.023) **	0.015 (0.027)
Share GOP (Normed)	-0.005 (0.005)	-0.003 (0.005)	-0.003 (0.006)
Any Children * Share Own Children Normed ('18 ZIP)	-0.009 (0.005) +	-0.006 (0.005)	-0.007 (0.006)
Any Children * Share GOP Normed	-0.005 (0.005)	-0.009 (0.005) *	-0.005 (0.006)
Any Children * Share College and Above Normed ('18 ZIP)	-0.003 (0.004)	-0.005 (0.004)	-0.008 (0.006)
Any Children * Share White Normed ('18 ZIP)	-0.000 (0.004)	0.003 (0.004)	0.005 (0.005)
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.004 (0.005)
Female	0.047 (0.003) ***	0.028 (0.003) ***	0.030 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.038 (0.007) ***	-0.031 (0.007) ***	-0.014 (0.009)
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***
White	0.055 (0.005) ***	0.050 (0.005) ***	0.044 (0.006) ***
Hispanic	0.062 (0.006) ***	0.051 (0.006) ***	0.034 (0.007) ***
Asian or Pacific Islander	0.026 (0.007) ***	0.006 (0.007)	0.006 (0.009)
Some other race	0.039 (0.009) ***	0.042 (0.009) ***	0.063 (0.012) ***
Some College	-0.004 (0.004)	-0.013 (0.003) ***	-0.007 (0.004) +
College and Above	0.007 (0.004) +	-0.014 (0.004) ***	-0.006 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.054 (0.001) ***	0.038 (0.002) ***
Independent	-0.041 (0.004) ***	-0.028 (0.004) ***	-0.019 (0.005) ***
Republican	-0.046 (0.003) ***	-0.032 (0.003) ***	-0.036 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.007 (0.003) *	0.003 (0.003)	0.012 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.020 (0.017)	-0.009 (0.018)	0.016 (0.024)
Share White Normed ('18 ZIP)	0.001 (0.004)	0.002 (0.004)	-0.001 (0.005)
Share Own Children ('18 ZIP)	-0.001 (0.003)	-0.001 (0.003)	0.004 (0.004)
Share Own Children Normed ('18 ZIP)	-0.001 (0.003)	-0.001 (0.003)	0.004 (0.004)
Wave 2	-0.004 (0.006)	0.007 (0.005)	0.012 (0.007) +
Wave 3	-0.012 (0.006) *	0.005 (0.006)	0.010 (0.007)
Wave 4	0.001 (0.006)	0.016 (0.005) **	0.024 (0.007) ***
Wave 5	-0.036 (0.006) ***	0.006 (0.006)	0.002 (0.007)
Wave 6	-0.067 (0.005) ***	-0.015 (0.005) **	-0.017 (0.006) **
Wave 7	-0.036 (0.005) ***	0.002 (0.005)	-0.003 (0.006)
Wave 8	-0.043 (0.005) ***	0.006 (0.005)	0.013 (0.006) *
$Children_{any_binary} * MedianHHIncome, Normed$	0.010 (0.004) *	0.008 (0.004) *	0.009 (0.005) +
Median HH Income, Normed	-0.010 (0.003) **	-0.009 (0.003) **	-0.012 (0.004) **
County Fixed Effect	✓	✓	✓
N	92,931	91,983	92,238
R-Squared	0.199	0.214	0.149
Adj. R-Squared	0.187	0.202	0.136

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.6.2 Share of Registered Democrats and Republicans Who Are Republican: Figure and Tables

Figure S19: Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness (Share of Registered Democrats and Republicans Who Are Republican)

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals. Imputed respondents and respondents not registered as Democrats or Republicans are dropped.
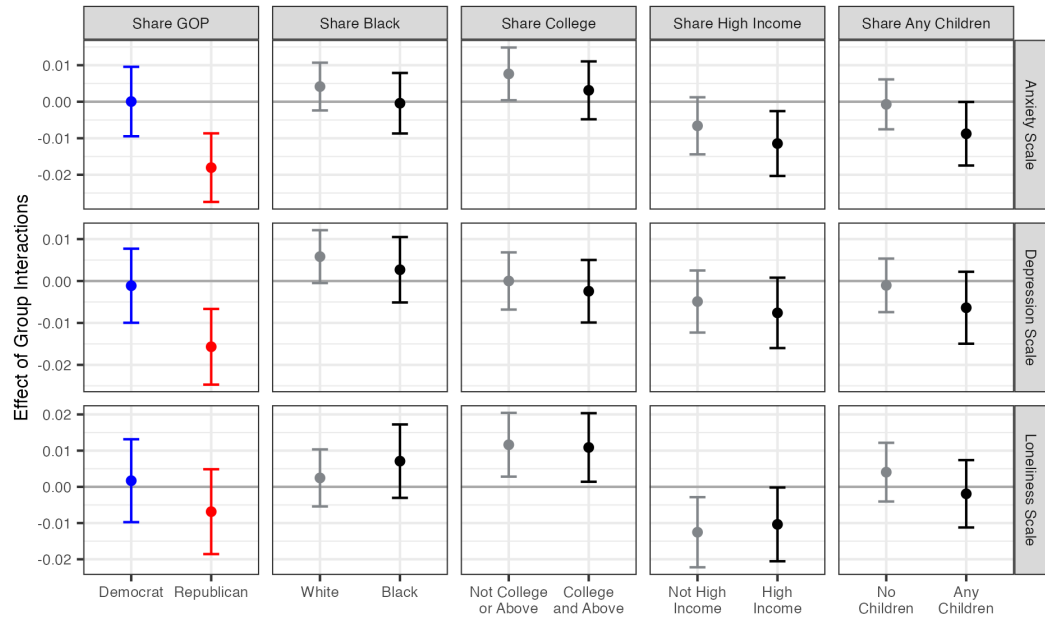
Table S48: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.055 (0.004) ***	-0.042 (0.004) ***	-0.049 (0.005) ***
Republican * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.074 (0.031) *	0.071 (0.025) **	0.040 (0.032)
Share GOP (Normed)	0.000 (0.005)	-0.001 (0.005)	0.002 (0.006)
Republican * Share GOP Normed	-0.018 (0.005) ***	-0.015 (0.004) ***	-0.009 (0.006)
Republican * Share White Normed ('18 Zip)	0.001 (0.004)	-0.002 (0.004)	-0.008 (0.005) +
Republican * Median HH Income, Normed	-0.000 (0.004)	0.001 (0.004)	0.003 (0.005)
Republican * Share College and Above Normed ('18 ZIP)	-0.000 (0.005)	0.000 (0.005)	0.001 (0.006)
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.005 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.010 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.058 (0.005) ***	0.051 (0.005) ***	0.048 (0.007) ***
Hispanic	0.072 (0.007) ***	0.057 (0.006) ***	0.036 (0.008) ***
Asian or Pacific Islander	0.026 (0.008) **	0.007 (0.008)	0.017 (0.010) +
Some other race	0.034 (0.010) **	0.037 (0.011) ***	0.058 (0.014) ***
Some College	-0.000 (0.004)	-0.010 (0.004) **	-0.006 (0.005)
College and Above	0.013 (0.004) **	-0.009 (0.004) *	-0.002 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Share College and Above Normed ('18 ZIP)	0.006 (0.004)	-0.001 (0.004)	0.011 (0.004) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.034 (0.018) +	0.026 (0.018)	0.013 (0.021)
Share White Normed ('18 ZIP)	-0.001 (0.004)	0.003 (0.004)	-0.000 (0.005)
Median HH Income, Normed	-0.004 (0.004)	-0.001 (0.003)	-0.008 (0.004) +
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.002 (0.006)	0.019 (0.006) **	0.019 (0.008) *
Wave 5	-0.042 (0.007) ***	0.003 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.049 (0.006) ***	0.001 (0.005)	0.006 (0.007)
County Fixed Effect	✓	✓	✓
N	77,640	76,818	77,031
R-Squared	0.214	0.226	0.157
Adj. R-Squared	0.200	0.213	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S49: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.050 (0.008) ***	-0.039 (0.008) ***	-0.052 (0.010) ***
Black * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	-0.002 (0.034)	-0.014 (0.038)	-0.007 (0.045)
Share GOP (Normed)	-0.008 (0.004) +	-0.006 (0.004)	0.002 (0.005)
Black * Share Black Normed ('18 ZIP)	-0.005 (0.005)	-0.003 (0.005)	0.005 (0.006)
Black * Share GOP Normed	0.012 (0.008)	0.018 (0.008) *	0.007 (0.010)
Black * Share College and Above Normed ('18 ZIP)	-0.001 (0.008)	0.009 (0.008)	0.013 (0.010)
Black * Median HH Income, Normed	-0.000 (0.008)	-0.011 (0.007)	-0.013 (0.009)
Log(Deaths per 1K People)	0.007 (0.004)	0.001 (0.004)	0.005 (0.005)
Female	0.042 (0.003) ***	0.022 (0.003) ***	0.028 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.039 (0.009) ***	-0.038 (0.009) ***	-0.019 (0.012)
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	0.000 (0.004)	-0.006 (0.004)	0.000 (0.005)
College and Above	0.020 (0.005) ***	-0.000 (0.004)	0.010 (0.006) +
Health Diagnoses (0-6)	0.045 (0.002) ***	0.052 (0.002) ***	0.037 (0.002) ***
Republican	-0.044 (0.003) ***	-0.031 (0.003) ***	-0.041 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.005 (0.003) +	-0.002 (0.003)	0.009 (0.004) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.086 (0.023) ***	0.081 (0.023) ***	0.055 (0.026) *
Share Black Normed ('18 ZIP)	0.004 (0.003)	0.006 (0.003) +	0.002 (0.004)
Median HH Income, Normed	-0.006 (0.003) +	-0.001 (0.003)	-0.008 (0.004) *
Wave 2	-0.004 (0.007)	0.003 (0.006)	0.004 (0.008)
Wave 3	-0.014 (0.007) +	0.005 (0.007)	0.003 (0.009)
Wave 4	0.007 (0.007)	0.019 (0.006) **	0.017 (0.008) *
Wave 5	-0.048 (0.007) ***	-0.005 (0.007)	-0.009 (0.008)
Wave 6	-0.079 (0.006) ***	-0.025 (0.005) ***	-0.034 (0.007) ***
Wave 7	-0.047 (0.006) ***	-0.009 (0.005)	-0.026 (0.007) ***
Wave 8	-0.052 (0.006) ***	-0.003 (0.006)	-0.002 (0.007)
County Fixed Effect	✓	✓	✓
N	59,868	59,244	59,439
R-Squared	0.231	0.237	0.168
Adj. R-Squared	0.214	0.220	0.150

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S50: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.006 (0.004)	-0.010 (0.004) *	0.001 (0.005)
College and Above * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.075 (0.030) *	0.061 (0.025) *	0.051 (0.028) +
Share GOP (Normed)	-0.009 (0.005) *	-0.009 (0.004) +	-0.003 (0.006)
College and Above * Share College and Above Normed ('18 ZIP)	-0.005 (0.005)	-0.002 (0.005)	-0.001 (0.006)
College and Above * Share GOP Normed	-0.000 (0.005)	-0.001 (0.004)	-0.000 (0.006)
College and Above * Share White Normed ('18 ZIP)	-0.009 (0.004) *	-0.007 (0.004) +	-0.000 (0.005)
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.006 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.011 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.058 (0.005) ***	0.051 (0.005) ***	0.049 (0.007) ***
Hispanic	0.075 (0.007) ***	0.061 (0.006) ***	0.039 (0.008) ***
Asian or Pacific Islander	0.027 (0.008) **	0.007 (0.008)	0.019 (0.010) +
Some other race	0.035 (0.010) ***	0.037 (0.011) ***	0.059 (0.014) ***
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Republican	-0.045 (0.003) ***	-0.030 (0.003) ***	-0.036 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.008 (0.004) *	0.000 (0.003)	0.012 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.007 (0.024)	0.006 (0.023)	-0.007 (0.025)
Share White Normed ('18 ZIP)	0.003 (0.004)	0.005 (0.004)	-0.003 (0.005)
College and Above * Median HH Income, Normed	-0.000 (0.004)	0.001 (0.004)	-0.002 (0.005)
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.008)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.002 (0.006)	0.019 (0.006) **	0.020 (0.008) **
Wave 5	-0.042 (0.007) ***	0.003 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.048 (0.006) ***	0.002 (0.005)	0.006 (0.007)
Median HH Income, Normed	-0.004 (0.004)	-0.001 (0.003)	-0.005 (0.004)
County Fixed Effect	✓	✓	✓
N	77,640	76,818	77,031
R-Squared	0.213	0.225	0.156
Adj. R-Squared	0.199	0.212	0.141

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S51: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.017 (0.004) ***	-0.017 (0.004) ***	-0.048 (0.005) ***
High Income * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.061 (0.024) *	0.067 (0.020) ***	0.025 (0.028)
Share GOP (Normed)	-0.005 (0.004)	-0.008 (0.004) *	-0.005 (0.005)
High Income * Share High Income Normed ('18 ZIP)	-0.005 (0.005)	-0.003 (0.005)	0.002 (0.006)
High Income * Share GOP Normed	0.003 (0.004)	0.006 (0.004)	0.009 (0.006)
High Income * Share White Normed ('18 ZIP)	-0.006 (0.004)	-0.006 (0.004) +	-0.001 (0.005)
High Income * Share College and Above Normed ('18 ZIP)	-0.003 (0.005)	-0.001 (0.005)	0.001 (0.006)
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.003 (0.005)
Female	0.047 (0.003) ***	0.028 (0.003) ***	0.031 (0.003) ***
Household Income Missing	-0.041 (0.007) ***	-0.032 (0.007) ***	-0.009 (0.009)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.005) ***	0.049 (0.005) ***	0.042 (0.006) ***
Hispanic	0.065 (0.006) ***	0.054 (0.006) ***	0.035 (0.007) ***
Asian or Pacific Islander	0.024 (0.008) **	0.004 (0.007)	0.007 (0.009)
Some other race	0.038 (0.009) ***	0.042 (0.009) ***	0.064 (0.012) ***
Some College	-0.004 (0.004)	-0.013 (0.003) ***	-0.010 (0.004) *
College and Above	0.008 (0.004) *	-0.014 (0.004) ***	-0.014 (0.005) **
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.001) ***	0.038 (0.002) ***
Independent	-0.042 (0.004) ***	-0.028 (0.004) ***	-0.017 (0.005) ***
Republican	-0.046 (0.003) ***	-0.031 (0.003) ***	-0.036 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.008 (0.004) *	0.002 (0.003)	0.010 (0.005) *
Share High Income, Normed ('18 ZIP)	-0.007 (0.004) +	-0.005 (0.004)	-0.013 (0.005) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.009 (0.022)	-0.008 (0.020)	0.010 (0.025)
Share White Normed ('18 ZIP)	0.003 (0.004)	0.006 (0.003) +	-0.001 (0.005)
Wave 2	-0.003 (0.006)	0.008 (0.005)	0.011 (0.007)
Wave 3	-0.012 (0.006) +	0.006 (0.006)	0.009 (0.007)
Wave 4	0.002 (0.006)	0.017 (0.005) **	0.024 (0.007) ***
Wave 5	-0.037 (0.006) ***	0.006 (0.006)	0.002 (0.007)
Wave 6	-0.067 (0.005) ***	-0.015 (0.005) **	-0.017 (0.006) **
Wave 7	-0.036 (0.005) ***	0.002 (0.005)	-0.004 (0.006)
Wave 8	-0.043 (0.005) ***	0.005 (0.005)	0.012 (0.006) +
County Fixed Effect	✓	✓	✓
N	93,036	92,076	92,337
R-Squared	0.196	0.212	0.145
Adj. R-Squared	0.184	0.200	0.132

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S52: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.027 (0.004) ***	0.018 (0.004) ***	-0.004 (0.005)
Any Children * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.031 (0.020)	0.059 (0.023) *	0.005 (0.028)
Share GOP (Normed)	-0.001 (0.004)	-0.002 (0.004)	0.001 (0.005)
Any Children * Share Own Children Normed ('18 ZIP)	-0.008 (0.005)	-0.005 (0.005)	-0.006 (0.006)
Any Children * Share GOP Normed	-0.007 (0.004) +	-0.012 (0.004) **	-0.012 (0.005) *
Any Children * Share College and Above Normed ('18 ZIP)	-0.003 (0.004)	-0.006 (0.004)	-0.010 (0.005) +
Any Children * Share White Normed ('18 ZIP)	0.001 (0.004)	0.005 (0.004)	0.009 (0.005) +
Any Children * Median HH Income, Normed	0.011 (0.004) *	0.009 (0.004) *	0.010 (0.005) *
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.003 (0.005)
Female	0.047 (0.003) ***	0.028 (0.003) ***	0.030 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.038 (0.007) ***	-0.030 (0.007) ***	-0.013 (0.009)
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***
White	0.055 (0.005) ***	0.050 (0.005) ***	0.043 (0.006) ***
Hispanic	0.062 (0.006) ***	0.051 (0.006) ***	0.035 (0.007) ***
Asian or Pacific Islander	0.025 (0.008) ***	0.006 (0.007)	0.006 (0.009)
Some other race	0.039 (0.009) ***	0.043 (0.009) ***	0.063 (0.012) ***
Some College	-0.004 (0.004)	-0.013 (0.003) ***	-0.007 (0.004)
College and Above	0.007 (0.004) +	-0.014 (0.004) ***	-0.006 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.001) ***	0.038 (0.002) ***
Independent	-0.041 (0.004) ***	-0.028 (0.004) ***	-0.019 (0.005) ***
Republican	-0.046 (0.003) ***	-0.032 (0.003) ***	-0.036 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.007 (0.003) *	0.003 (0.003)	0.013 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.022 (0.017)	-0.007 (0.018)	0.021 (0.025)
Share White Normed ('18 ZIP)	-0.001 (0.004)	0.002 (0.004)	-0.003 (0.005)
Share Own Children ('18 ZIP)	-0.001 (0.003)	-0.001 (0.003)	0.004 (0.004)
Median HH Income, Normed	-0.011 (0.003) ***	-0.009 (0.003) **	-0.013 (0.004) **
Share Own Children Normed ('18 ZIP)	-0.001 (0.003)	-0.001 (0.003)	0.004 (0.004)
Wave 2	-0.004 (0.006)	0.007 (0.005)	0.011 (0.007)
Wave 3	-0.013 (0.006) *	0.005 (0.006)	0.010 (0.007)
Wave 4	0.001 (0.006)	0.016 (0.005) **	0.024 (0.007) ***
Wave 5	-0.036 (0.006) ***	0.006 (0.006)	0.002 (0.007)
Wave 6	-0.067 (0.005) ***	-0.015 (0.005) **	-0.017 (0.006) **
Wave 7	-0.036 (0.005) ***	0.002 (0.005)	-0.003 (0.006)
Wave 8	-0.043 (0.005) ***	0.005 (0.005)	0.013 (0.006) *
County Fixed Effect	✓	✓	✓
N	92,832	91,884	92,139
R-Squared	0.199	0.214	0.148
Adj. R-Squared	0.187	0.202	0.136

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

74

S6.6.3   TargetSmart Average Predicted Probability of Republican Partisanship: Figure and Tables

Figure S20: Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness (Share of Registered Voters Who Are Republican)

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals. Imputed respondents are included.

Table S53: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Average Predicted Probability of Republican Partisanship, Using Registration When Available)

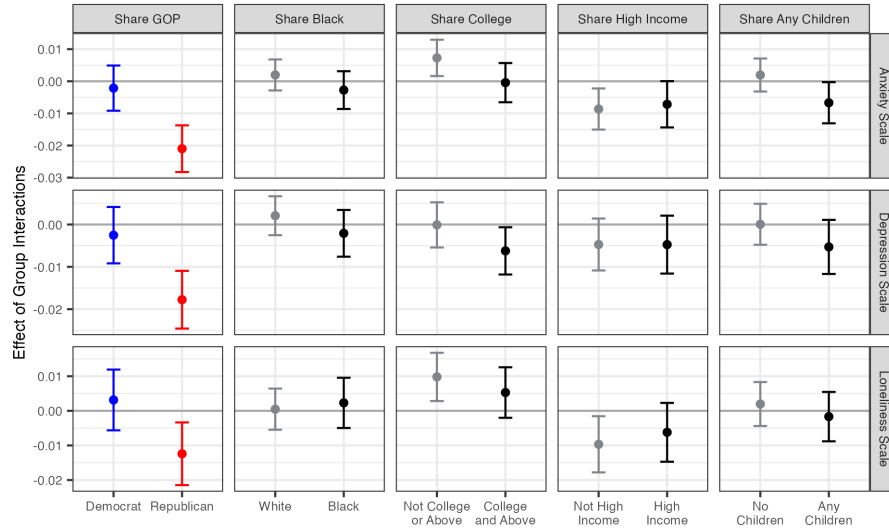|	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.057 (0.003) ***	-0.044 (0.003) ***	-0.052 (0.003) ***
Republican * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.073 (0.030) *	0.069 (0.025) **	0.030 (0.031)
Share GOP (Normed)	-0.002 (0.004)	-0.003 (0.003)	0.003 (0.004)
Republican * Share GOP Normed	-0.019 (0.004) ***	-0.015 (0.003) ***	-0.016 (0.004) ***
Republican * Share White Normed ('18 Zip)	0.003 (0.003)	-0.001 (0.003)	-0.003 (0.004)
Republican * Median HH Income, Normed	-0.003 (0.003)	-0.003 (0.003)	-0.002 (0.004)
Republican * Share College and Above Normed ('18 ZIP)	-0.001 (0.004)	0.001 (0.004)	0.005 (0.004)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.045 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.051 (0.005) ***	0.029 (0.006) ***
Asian or Pacific Islander	0.026 (0.007) ***	0.002 (0.006)	0.015 (0.008) +
Some other race	0.037 (0.008) ***	0.036 (0.008) ***	0.054 (0.010) ***
Some College	-0.003 (0.003)	-0.011 (0.003) ***	-0.010 (0.004) **
College and Above	0.008 (0.003) *	-0.012 (0.003) ***	-0.009 (0.004) *
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Share College and Above Normed ('18 ZIP)	0.005 (0.003)	-0.003 (0.003)	0.006 (0.003) +
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.036 (0.018) *	0.030 (0.018) +	0.021 (0.021)
Median HH Income, Normed	-0.002 (0.003)	0.001 (0.003)	-0.003 (0.003)
Share White Normed ('18 ZIP)	0.000 (0.003)	0.004 (0.003)	-0.001 (0.004)
Wave 2	0.008 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.013 (0.005) **	0.004 (0.006)
Wave 4	0.008 (0.005)	0.020 (0.004) ***	0.020 (0.006) ***
Wave 5	-0.034 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.007 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.009 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,803	135,351	135,774
R-Squared	0.225	0.235	0.167
Adj. R-Squared	0.208	0.218	0.149

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S54: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.042 (0.006) ***	-0.032 (0.006) ***	-0.044 (0.007) ***
Black * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	-0.009 (0.032)	-0.012 (0.037)	0.004 (0.043)
Share GOP (Normed)	-0.011 (0.003) ***	-0.011 (0.003) ***	-0.004 (0.004)
Black * Share Black Normed ('18 ZIP)	-0.005 (0.003)	-0.004 (0.003)	0.002 (0.004)
Black * Share GOP Normed	0.012 (0.005) *	0.015 (0.005) **	0.010 (0.006)
Black * Share College and Above Normed ('18 ZIP)	-0.000 (0.006)	0.003 (0.005)	0.010 (0.007)
Black * Median HH Income, Normed	0.000 (0.006)	-0.008 (0.006)	-0.012 (0.007) +
Log(Deaths per 1K People)	0.004 (0.003)	-0.001 (0.003)	0.004 (0.004)
Female	0.042 (0.002) ***	0.024 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.035 (0.007) ***	-0.027 (0.007) ***	-0.019 (0.009) *
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	-0.003 (0.003)	-0.008 (0.003) **	-0.006 (0.004)
College and Above	0.013 (0.003) ***	-0.005 (0.003)	0.001 (0.004)
Health Diagnoses (0-6)	0.046 (0.001) ***	0.053 (0.001) ***	0.039 (0.002) ***
Republican	-0.048 (0.003) ***	-0.035 (0.002) ***	-0.043 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.003 (0.002)	-0.003 (0.002)	0.006 (0.003) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.083 (0.023) ***	0.078 (0.022) ***	0.054 (0.025) *
Share Black Normed ('18 ZIP)	0.002 (0.002)	0.002 (0.002)	0.000 (0.003)
Median HH Income, Normed	-0.004 (0.003)	0.000 (0.002)	-0.005 (0.003)
Wave 2	0.005 (0.005)	0.007 (0.005)	0.006 (0.006)
Wave 3	-0.011 (0.005) *	0.008 (0.005) +	0.001 (0.006)
Wave 4	0.011 (0.005) *	0.020 (0.005) ***	0.020 (0.006) **
Wave 5	-0.038 (0.005) ***	0.003 (0.005)	-0.007 (0.006)
Wave 6	-0.074 (0.004) ***	-0.023 (0.004) ***	-0.033 (0.005) ***
Wave 7	-0.040 (0.004) ***	-0.002 (0.004)	-0.020 (0.005) ***
Wave 8	-0.043 (0.004) ***	0.003 (0.004)	0.001 (0.005)
County Fixed Effect	✓	✓	✓
N	108,627	107,526	107,886
R-Squared	0.240	0.245	0.178
Adj. R-Squared	0.219	0.224	0.156

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S55: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.005 (0.003) +	-0.011 (0.003) ***	-0.001 (0.004)
College and Above * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.085 (0.029) **	0.069 (0.024) **	0.077 (0.027) **
Share GOP (Normed)	-0.011 (0.004) **	-0.009 (0.003) **	-0.005 (0.004)
College and Above * Share College and Above Normed ('18 ZIP)	-0.008 (0.004) *	-0.006 (0.004) +	-0.005 (0.005)
College and Above * Share GOP Normed	-0.001 (0.004)	-0.002 (0.003)	0.003 (0.004)
College and Above * Share White Normed ('18 ZIP)	-0.006 (0.003)	-0.005 (0.003) +	-0.000 (0.004)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.028 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) **	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.046 (0.004) ***	0.045 (0.005) ***
Hispanic	0.066 (0.005) ***	0.055 (0.005) ***	0.032 (0.006) ***
Asian or Pacific Islander	0.027 (0.007) ***	0.003 (0.006)	0.017 (0.008) *
Some other race	0.038 (0.008) ***	0.037 (0.008) ***	0.055 (0.010) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Republican	-0.047 (0.002) ***	-0.034 (0.002) ***	-0.039 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.007 (0.003) *	-0.000 (0.003)	0.010 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.003 (0.023)	0.005 (0.022)	-0.017 (0.024)
Share White Normed ('18 ZIP)	0.004 (0.003)	0.006 (0.003) +	-0.001 (0.004)
Wave 2	0.008 (0.005) +	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.013 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.004) ***	0.019 (0.006) ***
Wave 5	-0.035 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.006 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.009 (0.004) *	0.005 (0.005)
College and Above * Median HH Income, Normed	0.005 (0.003)	0.004 (0.003)	0.001 (0.004)
Median HH Income, Normed	-0.005 (0.003)	-0.001 (0.003)	-0.004 (0.003)
County Fixed Effect	✓	✓	✓
N	136,803	135,351	135,774
R-Squared	0.224	0.234	0.166
Adj. R-Squared	0.207	0.217	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S56: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.020 (0.003) ***	-0.023 (0.003) ***	-0.050 (0.004) ***
High Income * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.058 (0.022) **	0.057 (0.019) **	0.016 (0.027)
Share GOP (Normed)	-0.008 (0.003) *	-0.010 (0.003) **	-0.007 (0.004) +
High Income * Share High Income Normed ('18 ZIP)	0.001 (0.004)	-0.000 (0.004)	0.003 (0.005)
High Income * Share GOP Normed	-0.001 (0.003)	0.001 (0.003)	0.007 (0.004)
High Income * Share White Normed ('18 ZIP)	-0.007 (0.003) *	-0.010 (0.003) **	-0.007 (0.004) +
High Income * Share College and Above Normed ('18 ZIP)	-0.006 (0.004) +	-0.001 (0.004)	0.001 (0.005)
Log(Deaths per 1K People)	0.008 (0.003) *	0.003 (0.003)	0.003 (0.004)
Female	0.047 (0.002) ***	0.030 (0.002) ***	0.030 (0.003) ***
Household Income Missing	-0.034 (0.005) ***	-0.022 (0.005) ***	-0.007 (0.007)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.052 (0.004) ***	0.048 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.055 (0.004) ***	0.036 (0.006) ***
Asian or Pacific Islander	0.027 (0.006) ***	0.004 (0.005)	0.008 (0.007)
Some other race	0.037 (0.007) ***	0.041 (0.007) ***	0.059 (0.009) ***
Some College	-0.006 (0.003) *	-0.013 (0.003) ***	-0.014 (0.003) ***
College and Above	0.002 (0.003)	-0.018 (0.003) ***	-0.022 (0.004) ***
Health Diagnoses (0-6)	0.047 (0.001) ***	0.054 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.020 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.040 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.009 (0.003) **	0.000 (0.003)	0.007 (0.004) +
Share High Income, Normed ('18 ZIP)	-0.009 (0.003) **	-0.005 (0.003)	-0.010 (0.004) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.008 (0.021)	-0.006 (0.019)	0.014 (0.025)
Share White Normed ('18 ZIP)	0.004 (0.003)	0.009 (0.003) **	0.004 (0.004)
Wave 2	0.008 (0.004) +	0.013 (0.004) **	0.010 (0.005) *
Wave 3	-0.005 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.009 (0.004) +	0.019 (0.004) ***	0.022 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) *	-0.001 (0.006)
Wave 6	-0.060 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) **	-0.004 (0.004)
Wave 8	-0.030 (0.004) ***	0.014 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,814	163,128	163,599
R-Squared	0.206	0.220	0.154
Adj. R-Squared	0.191	0.205	0.139

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

79

Table S57: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.025 (0.003) ***	0.018 (0.003) ***	-0.006 (0.004)
Any Children * Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.040 (0.019) *	0.071 (0.022) **	0.001 (0.026)
Share GOP (Normed)	-0.007 (0.003) *	-0.008 (0.003) *	-0.004 (0.004)
Any Children * Share Own Children Normed ('18 ZIP)	-0.009 (0.004) *	-0.005 (0.004)	-0.004 (0.004)
Any Children * Share GOP Normed	-0.004 (0.003)	-0.005 (0.003) +	-0.004 (0.004)
Any Children * Share College and Above Normed ('18 ZIP)	-0.001 (0.003)	-0.004 (0.003)	-0.002 (0.004)
Any Children * Share White Normed ('18 ZIP)	0.002 (0.003)	0.004 (0.003)	0.005 (0.004)
Any Children * Median HH Income, Normed	0.007 (0.003) *	0.005 (0.003)	0.002 (0.004)
Log(Deaths per 1K People)	0.008 (0.003) *	0.003 (0.003)	0.004 (0.004)
Female	0.047 (0.002) ***	0.030 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.032 (0.006) ***	-0.021 (0.006) ***	-0.012 (0.007) +
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.004) ***	0.050 (0.004) ***	0.046 (0.004) ***
Hispanic	0.059 (0.005) ***	0.052 (0.004) ***	0.035 (0.006) ***
Asian or Pacific Islander	0.028 (0.006) ***	0.005 (0.005)	0.007 (0.007)
Some other race	0.038 (0.007) ***	0.043 (0.007) ***	0.059 (0.009) ***
Some College	-0.006 (0.003) *	-0.012 (0.003) ***	-0.011 (0.003) ***
College and Above	0.003 (0.003)	-0.017 (0.003) ***	-0.014 (0.004) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.022 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.039 (0.003) ***
Share College and Above Normed ('18 ZIP)	0.006 (0.003) *	0.001 (0.002)	0.008 (0.003) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.015 (0.017)	-0.015 (0.018)	0.022 (0.024)
Share White Normed ('18 ZIP)	0.002 (0.003)	0.004 (0.003)	-0.001 (0.004)
Share Own Children ('18 ZIP)	0.002 (0.003)	0.000 (0.002)	0.002 (0.003)
Share Own Children Normed ('18 ZIP)	0.002 (0.003)	0.000 (0.002)	0.002 (0.003)
Median HH Income, Normed	-0.009 (0.003) ***	-0.006 (0.002) *	-0.007 (0.003) *
Wave 2	0.007 (0.004)	0.012 (0.004) **	0.011 (0.005) *
Wave 3	-0.005 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.008 (0.004) +	0.018 (0.004) ***	0.022 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) *	-0.002 (0.006)
Wave 6	-0.060 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) *	-0.004 (0.004)
Wave 8	-0.030 (0.004) ***	0.014 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,454	162,783	163,248
R-Squared	0.208	0.221	0.158
Adj. R-Squared	0.193	0.207	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.7 Single Interactions

S6.7.1 Share of Registered Voters Who Are Republican: Figure and Tables

Figure S21: Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness (Single Interaction Term, Share of Registered Voters Who Are Republican)
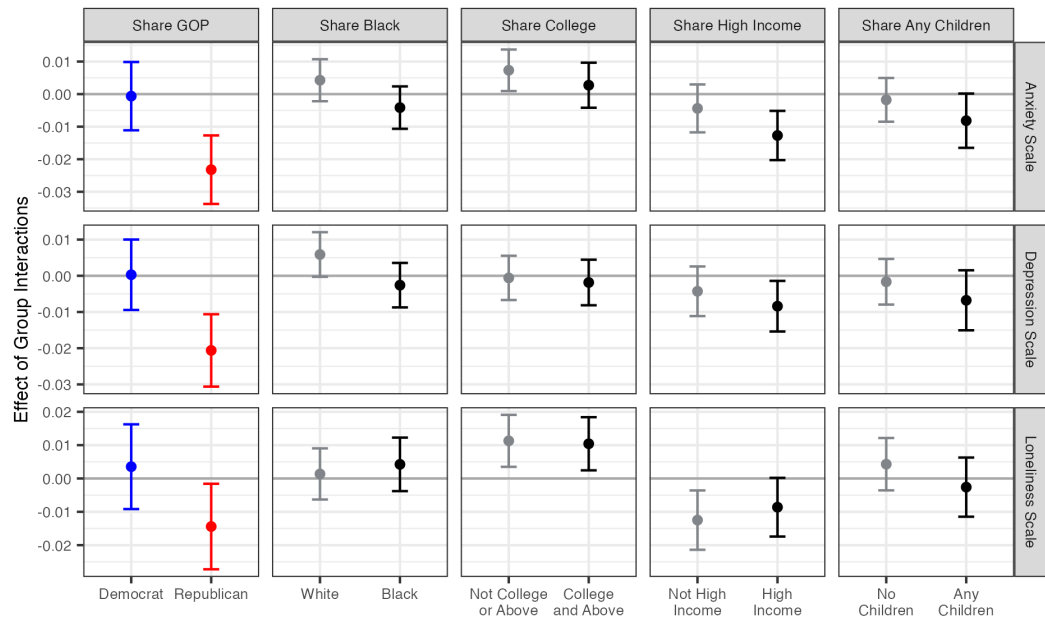
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Table S58: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Single Interaction, Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.054 (0.003) ***	-0.039 (0.003) ***	-0.043 (0.004) ***
Share GOP (Normed)	-0.001 (0.005)	0.000 (0.005)	0.004 (0.006)
Republican * Share GOP Normed	-0.023 (0.004) ***	-0.021 (0.004) ***	-0.018 (0.005) ***
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.006 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.010 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.058 (0.005) ***	0.051 (0.005) ***	0.049 (0.007) ***
Hispanic	0.072 (0.007) ***	0.057 (0.006) ***	0.036 (0.008) ***
Asian or Pacific Islander	0.026 (0.008) **	0.007 (0.008)	0.017 (0.010) +
Some other race	0.034 (0.010) **	0.037 (0.011) ***	0.059 (0.014) ***
Some College	-0.000 (0.004)	-0.010 (0.004) **	-0.007 (0.005)
College and Above	0.013 (0.004) **	-0.009 (0.004) *	-0.002 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Share College and Above Normed ('18 ZIP)	0.006 (0.003) +	-0.001 (0.003)	0.011 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.050 (0.017) **	0.042 (0.018) *	0.021 (0.020)
Share White Normed ('18 ZIP)	0.000 (0.004)	0.002 (0.003)	-0.003 (0.005)
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.001 (0.006)	0.019 (0.006) **	0.019 (0.008) *
Wave 5	-0.042 (0.007) ***	0.002 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.049 (0.006) ***	0.001 (0.005)	0.007 (0.007)
Median HH Income, Normed	-0.004 (0.003)	-0.001 (0.003)	-0.006 (0.003) *
County Fixed Effect	✓	✓	✓
N	77,718	76,896	77,112
R-Squared	0.213	0.226	0.157
Adj. R-Squared	0.199	0.212	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S59: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.057 (0.006) ***	-0.049 (0.006) ***	-0.054 (0.008) ***
Share GOP (Normed)	-0.009 (0.005) *	-0.006 (0.004)	-0.001 (0.006)
Black * Share Black Normed ('18 ZIP)	-0.008 (0.004) *	-0.008 (0.004) *	0.003 (0.005)
Log(Deaths per 1K People)	0.007 (0.004)	0.001 (0.004)	0.005 (0.005)
Female	0.042 (0.003) ***	0.022 (0.003) ***	0.028 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.039 (0.009) ***	-0.038 (0.009) ***	-0.019 (0.012)
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	0.000 (0.004)	-0.006 (0.004)	-0.000 (0.005)
College and Above	0.020 (0.005) ***	-0.000 (0.004)	0.010 (0.006) +
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.037 (0.002) ***
Republican	-0.044 (0.003) ***	-0.031 (0.003) ***	-0.041 (0.004) ***
Median HH Income ('18 ZIP)	-0.000 (0.000) +	-0.000 (0.000)	-0.000 (0.000) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.084 (0.023) ***	0.078 (0.022) ***	0.052 (0.025) *
Share Black, Norm	0.004 (0.003)	0.006 (0.003) +	0.001 (0.004)
Share College and Above, Norm	0.005 (0.003) +	-0.001 (0.003)	0.010 (0.004) **
Wave 2	-0.004 (0.007)	0.003 (0.006)	0.004 (0.008)
Wave 3	-0.014 (0.007) +	0.005 (0.007)	0.003 (0.009)
Wave 4	0.007 (0.007)	0.019 (0.006) **	0.017 (0.008) *
Wave 5	-0.048 (0.007) ***	-0.005 (0.007)	-0.009 (0.008)
Wave 6	-0.079 (0.006) ***	-0.025 (0.005) ***	-0.034 (0.007) ***
Wave 7	-0.047 (0.006) ***	-0.009 (0.005)	-0.026 (0.007) ***
Wave 8	-0.052 (0.006) ***	-0.003 (0.006)	-0.001 (0.007)
County Fixed Effect	✓	✓	✓
N	59,928	59,307	59,502
R-Squared	0.230	0.237	0.169
Adj. R-Squared	0.214	0.220	0.151

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S60: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.017 (0.004) ***	-0.001 (0.004)	0.003 (0.005)
Share GOP (Normed)	-0.013 (0.005) *	-0.011 (0.005) *	-0.006 (0.006)
College and Above * Share College and Above Normed ('18 ZIP)	-0.005 (0.003)	-0.001 (0.003)	-0.001 (0.004)
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.006 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.037 (0.009) ***	-0.026 (0.008) **	-0.011 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.060 (0.005) ***	0.053 (0.005) ***	0.050 (0.007) ***
Hispanic	0.074 (0.007) ***	0.060 (0.006) ***	0.039 (0.008) ***
Asian or Pacific Islander	0.028 (0.008) ***	0.009 (0.008)	0.019 (0.010) +
Some other race	0.036 (0.010) ***	0.037 (0.011) ***	0.059 (0.014) ***
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Republican	-0.045 (0.003) ***	-0.030 (0.003) ***	-0.036 (0.004) ***
Median HH Income ('18 ZIP)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000) +
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.047 (0.017) **	0.040 (0.018) *	0.019 (0.020)
Share White Normed ('18 ZIP)	0.002 (0.004)	0.003 (0.003)	-0.002 (0.005)
Share College and Above, Norm	0.007 (0.003) *	-0.001 (0.003)	0.011 (0.004) **
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.011 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.001 (0.006)	0.019 (0.006) **	0.019 (0.008) **
Wave 5	-0.042 (0.007) ***	0.002 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.019 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	-0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.049 (0.006) ***	0.001 (0.005)	0.006 (0.007)
County Fixed Effect	✓	✓	✓
N	77,718	76,896	77,112
R-Squared	0.212	0.225	0.156
Adj. R-Squared	0.199	0.211	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S61: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.010 (0.004) **	-0.011 (0.003) **	-0.050 (0.004) ***
Share GOP (Normed)	-0.007 (0.005)	-0.007 (0.004)	-0.003 (0.006)
High Income * Share High Income Normed ('18 ZIP)	-0.008 (0.003) **	-0.004 (0.003)	0.004 (0.003)
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.003 (0.005)
Female	0.046 (0.003) ***	0.028 (0.003) ***	0.031 (0.004) ***
Household Income Missing	-0.041 (0.007) ***	-0.032 (0.007) ***	-0.009 (0.009)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.005) ***	0.049 (0.005) ***	0.041 (0.006) ***
Hispanic	0.064 (0.006) ***	0.053 (0.006) ***	0.034 (0.007) ***
Asian or Pacific Islander	0.024 (0.008) **	0.005 (0.007)	0.007 (0.009)
Some other race	0.038 (0.009) ***	0.041 (0.009) ***	0.063 (0.012) ***
Some College	-0.004 (0.004)	-0.013 (0.003) ***	-0.011 (0.004) *
College and Above	0.009 (0.004) *	-0.014 (0.004) ***	-0.014 (0.005) **
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.001) ***	0.038 (0.002) ***
Independent	-0.042 (0.004) ***	-0.028 (0.004) ***	-0.016 (0.005) ***
Republican	-0.046 (0.003) ***	-0.032 (0.003) ***	-0.037 (0.004) ***
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.040 (0.016) *	0.027 (0.017)	0.022 (0.020)
Share White Normed ('18 ZIP)	0.002 (0.003)	0.004 (0.003)	-0.000 (0.004)
Share College and Above	0.007 (0.003) *	0.001 (0.003)	0.010 (0.004) *
Share High Income	-0.004 (0.004)	-0.004 (0.003)	-0.012 (0.005) **
Wave 2	-0.003 (0.006)	0.008 (0.005)	0.011 (0.007)
Wave 3	-0.012 (0.006) +	0.006 (0.006)	0.009 (0.007)
Wave 4	0.002 (0.006)	0.017 (0.005) **	0.024 (0.007) ***
Wave 5	-0.037 (0.006) ***	0.006 (0.006)	0.003 (0.007)
Wave 6	-0.067 (0.005) ***	-0.016 (0.005) ***	-0.017 (0.006) **
Wave 7	-0.037 (0.005) ***	0.002 (0.005)	-0.004 (0.006)
Wave 8	-0.044 (0.005) ***	0.005 (0.005)	0.012 (0.006) +
County Fixed Effect	✓	✓	✓
N	93,135	92,175	92,439
R-Squared	0.195	0.211	0.145
Adj. R-Squared	0.184	0.200	0.133

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S62: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Share of Registered Voters Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.033 (0.003) ***	0.025 (0.003) ***	-0.006 (0.004)
Share GOP (Normed)	-0.007 (0.005)	-0.007 (0.004) +	-0.005 (0.006)
Any Children * Share Own Children Normed ('18 ZIP)	-0.006 (0.005)	-0.005 (0.004)	-0.007 (0.005)
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.004 (0.005)
Female	0.046 (0.003) ***	0.028 (0.003) ***	0.030 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.038 (0.007) ***	-0.031 (0.007) ***	-0.014 (0.009)
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***
White	0.055 (0.005) ***	0.051 (0.005) ***	0.044 (0.006) ***
Hispanic	0.062 (0.006) ***	0.051 (0.006) ***	0.034 (0.007) ***
Asian or Pacific Islander	0.026 (0.008) ***	0.005 (0.007)	0.006 (0.009)
Some other race	0.039 (0.009) ***	0.042 (0.009) ***	0.063 (0.012) ***
Some College	-0.004 (0.004)	-0.013 (0.003) ***	-0.007 (0.004) +
College and Above	0.007 (0.004) +	-0.014 (0.004) ***	-0.006 (0.005)
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.001) ***	0.038 (0.002) ***
Independent	-0.041 (0.004) ***	-0.028 (0.004) ***	-0.019 (0.005) ***
Republican	-0.046 (0.003) ***	-0.031 (0.003) ***	-0.036 (0.004) ***
Median HH Income ('18 ZIP)	-0.000 (0.000) *	-0.000 (0.000) *	-0.000 (0.000) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.038 (0.016) *	0.024 (0.017)	0.024 (0.019)
Share White Normed ('18 ZIP)	0.001 (0.004)	0.003 (0.003)	0.000 (0.004)
Share Own Children, Norm	-0.002 (0.003)	-0.002 (0.003)	0.004 (0.004)
Share College and Above, Norm	0.005 (0.003) +	0.001 (0.003)	0.009 (0.003) **
Wave 2	-0.004 (0.006)	0.008 (0.005)	0.012 (0.007) +
Wave 3	-0.013 (0.006) *	0.005 (0.006)	0.010 (0.007)
Wave 4	0.001 (0.006)	0.016 (0.005) **	0.024 (0.007) ***
Wave 5	-0.036 (0.006) ***	0.006 (0.006)	0.002 (0.007)
Wave 6	-0.067 (0.005) ***	-0.015 (0.005) **	-0.017 (0.006) **
Wave 7	-0.037 (0.005) ***	0.002 (0.005)	-0.003 (0.006)
Wave 8	-0.043 (0.005) ***	0.005 (0.005)	0.013 (0.006) *
County Fixed Effect	✓	✓	✓
N	92,931	91,983	92,238
R-Squared	0.198	0.214	0.149
Adj. R-Squared	0.186	0.202	0.136

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.7.2   Share of Registered Democrats and Republicans Who Are Republican: Figure and Tables

Figure S22: Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness (Single Interaction Term, Share of Registered Democrats and Republicans Who Are Republican)
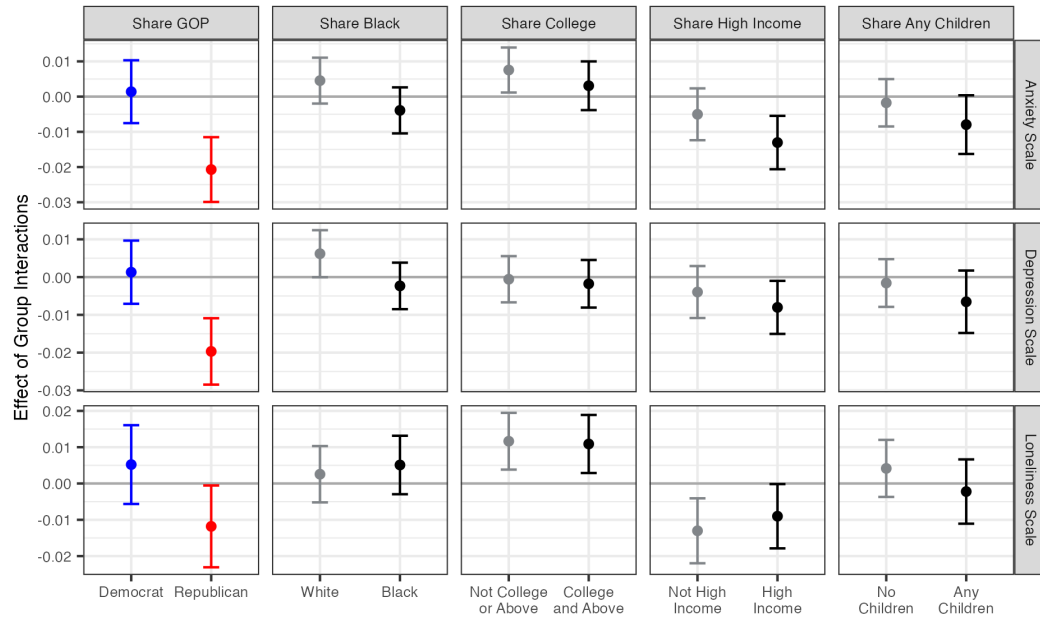
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals. Imputed respondents and respondents not registered as Democrats or Republicans are dropped.

Table S63: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Single Interaction, Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.054 (0.003) ***	-0.038 (0.003) ***	-0.043 (0.004) ***
Share GOP (Normed)	0.001 (0.005)	0.001 (0.004)	0.005 (0.006)
Republican * Share GOP Normed	-0.022 (0.004) ***	-0.021 (0.004) ***	-0.017 (0.005) ***
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.005 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.009) ***	-0.026 (0.008) **	-0.010 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.058 (0.005) ***	0.051 (0.005) ***	0.048 (0.007) ***
Hispanic	0.072 (0.007) ***	0.056 (0.006) ***	0.036 (0.008) ***
Asian or Pacific Islander	0.026 (0.008) **	0.006 (0.008)	0.017 (0.010) +
Some other race	0.034 (0.010) **	0.036 (0.011) ***	0.058 (0.014) ***
Some College	-0.000 (0.004)	-0.010 (0.004) **	-0.006 (0.005)
College and Above	0.013 (0.004) **	-0.009 (0.004) *	-0.002 (0.005)
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Share College and Above Normed ('18 ZIP)	0.006 (0.003) +	-0.001 (0.003)	0.012 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.050 (0.017) **	0.042 (0.018) *	0.022 (0.020)
Share White Normed ('18 ZIP)	-0.000 (0.004)	0.002 (0.003)	-0.004 (0.005)
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.011 (0.008)
Wave 4	0.001 (0.006)	0.019 (0.006) **	0.019 (0.008) *
Wave 5	-0.042 (0.007) ***	0.002 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.018 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	0.000 (0.005)	-0.009 (0.006)
Wave 8	-0.049 (0.006) ***	0.001 (0.005)	0.006 (0.007)
Median HH Income, Normed	-0.004 (0.003)	-0.001 (0.003)	-0.007 (0.003) *
County Fixed Effect	✓	✓	✓
N	77,640	76,818	77,031
R-Squared	0.213	0.226	0.156
Adj. R-Squared	0.200	0.213	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S64: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Single Interaction, Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.057 (0.006) ***	-0.048 (0.006) ***	-0.053 (0.008) ***
Share GOP (Normed)	-0.007 (0.004) +	-0.004 (0.004)	0.003 (0.005)
Black * Share Black Normed ('18 ZIP)	-0.008 (0.004) *	-0.009 (0.004) *	0.003 (0.005)
Log(Deaths per 1K People)	0.007 (0.004)	0.001 (0.004)	0.005 (0.005)
Female	0.042 (0.003) ***	0.022 (0.003) ***	0.028 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.039 (0.009) ***	-0.038 (0.009) ***	-0.019 (0.012)
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	0.000 (0.004)	-0.006 (0.004)	0.000 (0.005)
College and Above	0.020 (0.005) ***	-0.000 (0.004)	0.010 (0.006) +
Health Diagnoses (0-6)	0.045 (0.002) ***	0.052 (0.002) ***	0.037 (0.002) ***
Republican	-0.044 (0.003) ***	-0.031 (0.003) ***	-0.041 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.005 (0.003) +	-0.001 (0.003)	0.011 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.085 (0.023) ***	0.080 (0.022) ***	0.055 (0.025) *
Share Black Normed ('18 ZIP)	0.005 (0.003)	0.006 (0.003) +	0.003 (0.004)
Wave 2	-0.004 (0.007)	0.003 (0.006)	0.004 (0.008)
Wave 3	-0.014 (0.007) +	0.005 (0.007)	0.003 (0.009)
Wave 4	0.007 (0.007)	0.019 (0.006) **	0.017 (0.008) *
Wave 5	-0.048 (0.007) ***	-0.005 (0.007)	-0.009 (0.008)
Wave 6	-0.079 (0.006) ***	-0.025 (0.005) ***	-0.034 (0.007) ***
Wave 7	-0.047 (0.006) ***	-0.009 (0.005)	-0.026 (0.007) ***
Wave 8	-0.052 (0.006) ***	-0.003 (0.006)	-0.002 (0.007)
Median HH Income, Normed	-0.006 (0.003) +	-0.001 (0.003)	-0.009 (0.004) **
County Fixed Effect	✓	✓	✓
N	59,868	59,244	59,439
R-Squared	0.230	0.237	0.168
Adj. R-Squared	0.214	0.220	0.150

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S65: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Single Interaction, Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.017 (0.004) ***	-0.001 (0.004)	0.003 (0.005)
Share GOP (Normed)	-0.009 (0.004) *	-0.009 (0.004) *	-0.003 (0.005)
College and Above * Share College and Above Normed ('18 ZIP)	-0.004 (0.003)	-0.001 (0.003)	-0.001 (0.004)
Log(Deaths per 1K People)	0.009 (0.004) *	0.003 (0.004)	0.006 (0.005)
Female	0.045 (0.003) ***	0.026 (0.003) ***	0.029 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.037 (0.009) ***	-0.026 (0.008) **	-0.011 (0.011)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.060 (0.005) ***	0.053 (0.005) ***	0.050 (0.007) ***
Hispanic	0.074 (0.007) ***	0.060 (0.006) ***	0.039 (0.008) ***
Asian or Pacific Islander	0.028 (0.008) ***	0.009 (0.008)	0.019 (0.010) +
Some other race	0.036 (0.010) ***	0.038 (0.011) ***	0.059 (0.014) ***
Health Diagnoses (0-6)	0.045 (0.002) ***	0.053 (0.002) ***	0.036 (0.002) ***
Republican	-0.045 (0.003) ***	-0.030 (0.003) ***	-0.036 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.008 (0.003) *	-0.001 (0.003)	0.012 (0.004) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.048 (0.017) **	0.040 (0.018) *	0.020 (0.020)
Share White Normed ('18 ZIP)	0.001 (0.004)	0.003 (0.003)	-0.003 (0.005)
Wave 2	-0.003 (0.006)	0.007 (0.006)	0.010 (0.007)
Wave 3	-0.010 (0.007)	0.009 (0.006)	0.012 (0.008)
Wave 4	0.001 (0.006)	0.019 (0.006) **	0.019 (0.008) *
Wave 5	-0.042 (0.007) ***	0.002 (0.007)	-0.002 (0.008)
Wave 6	-0.072 (0.006) ***	-0.019 (0.005) ***	-0.022 (0.007) ***
Wave 7	-0.040 (0.005) ***	-0.000 (0.005)	-0.010 (0.006)
Wave 8	-0.049 (0.006) ***	0.001 (0.005)	0.006 (0.007)
Median HH Income, Normed	-0.004 (0.003)	-0.001 (0.003)	-0.006 (0.003) *
County Fixed Effect	✓	✓	✓
N	77,640	76,818	77,031
R-Squared	0.212	0.225	0.156
Adj. R-Squared	0.199	0.211	0.141

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S66: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Single Interaction, Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.010 (0.004) **	-0.011 (0.003) **	-0.050 (0.004) ***
Share GOP (Normed)	-0.004 (0.004)	-0.007 (0.004) +	-0.001 (0.005)
High Income * Share High Income Normed ('18 ZIP)	-0.008 (0.003) **	-0.004 (0.003)	0.004 (0.003)
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.003 (0.005)
Female	0.046 (0.003) ***	0.028 (0.003) ***	0.031 (0.003) ***
Household Income Missing	-0.041 (0.007) ***	-0.032 (0.007) ***	-0.009 (0.009)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.005) ***	0.049 (0.005) ***	0.041 (0.006) ***
Hispanic	0.064 (0.006) ***	0.053 (0.006) ***	0.035 (0.007) ***
Asian or Pacific Islander	0.024 (0.008) **	0.004 (0.007)	0.007 (0.009)
Some other race	0.038 (0.009) ***	0.042 (0.009) ***	0.063 (0.012) ***
Some College	-0.004 (0.004)	-0.013 (0.003) ***	-0.010 (0.004) *
College and Above	0.009 (0.004) *	-0.014 (0.004) ***	-0.014 (0.005) **
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.001) ***	0.037 (0.002) ***
Independent	-0.042 (0.004) ***	-0.028 (0.004) ***	-0.017 (0.005) ***
Republican	-0.046 (0.003) ***	-0.031 (0.003) ***	-0.036 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.007 (0.003) *	0.001 (0.003)	0.010 (0.004) *
Share High Income, Normed ('18 ZIP)	-0.005 (0.004)	-0.004 (0.004)	-0.013 (0.005) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.041 (0.017) *	0.026 (0.017)	0.023 (0.020)
Share White Normed ('18 ZIP)	0.001 (0.003)	0.004 (0.003)	-0.001 (0.004)
Wave 2	-0.003 (0.006)	0.008 (0.005)	0.011 (0.007)
Wave 3	-0.012 (0.006) *	0.005 (0.006)	0.009 (0.007)
Wave 4	0.002 (0.006)	0.017 (0.005) **	0.024 (0.007) ***
Wave 5	-0.037 (0.006) ***	0.006 (0.006)	0.002 (0.007)
Wave 6	-0.067 (0.005) ***	-0.016 (0.005) ***	-0.017 (0.006) **
Wave 7	-0.037 (0.005) ***	0.002 (0.005)	-0.004 (0.006)
Wave 8	-0.044 (0.005) ***	0.005 (0.005)	0.012 (0.006) +
County Fixed Effect	✓	✓	✓
N	93,036	92,076	92,337
R-Squared	0.195	0.211	0.145
Adj. R-Squared	0.184	0.200	0.132

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S67: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness, with Contextual Factors Normalized (Single Interaction, Share of Registered Democrats and Republicans Who Are Republican)

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.033 (0.003) ***	0.025 (0.003) ***	-0.006 (0.004)
Share GOP (Normed)	-0.004 (0.004)	-0.007 (0.004) +	-0.003 (0.005)
Any Children * Share Own Children Normed ('18 ZIP)	-0.006 (0.005)	-0.005 (0.004)	-0.006 (0.005)
Log(Deaths per 1K People)	0.007 (0.004) +	0.003 (0.004)	0.004 (0.005)
Female	0.046 (0.003) ***	0.028 (0.003) ***	0.030 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.038 (0.007) ***	-0.031 (0.007) ***	-0.014 (0.009)
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.006 (0.000) ***
White	0.055 (0.005) ***	0.051 (0.005) ***	0.043 (0.006) ***
Hispanic	0.062 (0.006) ***	0.051 (0.006) ***	0.035 (0.007) ***
Asian or Pacific Islander	0.025 (0.008) ***	0.005 (0.007)	0.006 (0.009)
Some other race	0.039 (0.009) ***	0.042 (0.009) ***	0.063 (0.012) ***
Some College	-0.004 (0.004)	-0.013 (0.003) ***	-0.007 (0.004)
College and Above	0.007 (0.004) +	-0.013 (0.004) ***	-0.006 (0.005)
Health Diagnoses (0-6)	0.046 (0.002) ***	0.054 (0.001) ***	0.038 (0.002) ***
Independent	-0.041 (0.004) ***	-0.028 (0.004) ***	-0.019 (0.005) ***
Republican	-0.046 (0.003) ***	-0.031 (0.003) ***	-0.035 (0.004) ***
Share College and Above Normed ('18 ZIP)	0.006 (0.003) *	0.001 (0.003)	0.009 (0.003) **
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.039 (0.017) *	0.024 (0.017)	0.025 (0.019)
Share White Normed ('18 ZIP)	-0.000 (0.004)	0.004 (0.003)	-0.000 (0.004)
Share Own Children ('18 ZIP)	-0.002 (0.003)	-0.002 (0.003)	0.004 (0.004)
Share Own Children Normed ('18 ZIP)	-0.002 (0.003)	-0.002 (0.003)	0.004 (0.004)
Wave 2	-0.004 (0.006)	0.008 (0.005)	0.011 (0.007)
Wave 3	-0.013 (0.006) *	0.005 (0.006)	0.010 (0.007)
Wave 4	0.001 (0.006)	0.016 (0.005) **	0.024 (0.007) ***
Wave 5	-0.036 (0.006) ***	0.006 (0.006)	0.002 (0.007)
Wave 6	-0.067 (0.005) ***	-0.015 (0.005) **	-0.017 (0.006) **
Wave 7	-0.037 (0.005) ***	0.002 (0.005)	-0.004 (0.006)
Wave 8	-0.043 (0.005) ***	0.005 (0.005)	0.013 (0.006) *
Median HH Income, Normed	-0.006 (0.003) *	-0.005 (0.003) +	-0.008 (0.003) **
County Fixed Effect	✓	✓	✓
N	92,832	91,884	92,139
R-Squared	0.198	0.213	0.148
Adj. R-Squared	0.186	0.202	0.135

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.7.3 TargetSmart Average Predicted Probability of Republican Partisanship: Figure and Tables

Figure S23: Effect of Republican Share of Neighborhood and Other Contextual Factors for Anxiety, Depression, and Loneliness (Single Interaction Term, TargetSmart Average Predicted Probability of Republican Partisanship)
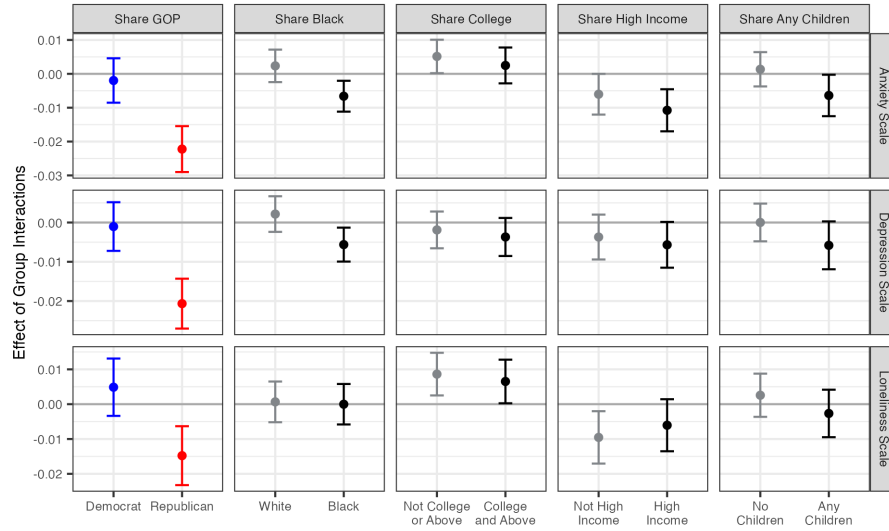
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals. Imputed respondents are included.

Table S68: Effect of GOP Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
Republican	-0.057 (0.002) ***	-0.043 (0.002) ***	-0.049 (0.003) ***
Share GOP (Normed)	-0.002 (0.003)	-0.001 (0.003)	0.005 (0.004)
Republican * Share GOP Normed	-0.020 (0.003) ***	-0.020 (0.002) ***	-0.020 (0.003) ***
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.045 (0.004) ***	0.044 (0.005) ***
Hispanic	0.063 (0.005) ***	0.051 (0.005) ***	0.029 (0.006) ***
Asian or Pacific Islander	0.026 (0.007) ***	0.002 (0.006)	0.014 (0.008) +
Some other race	0.036 (0.008) ***	0.036 (0.008) ***	0.054 (0.010) ***
Some College	-0.003 (0.003)	-0.011 (0.003) ***	-0.010 (0.004) **
College and Above	0.008 (0.003) **	-0.012 (0.003) ***	-0.009 (0.004) *
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Median HH Income ('18 ZIP)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.053 (0.017) **	0.046 (0.017) **	0.027 (0.020)
Share White Normed ('18 ZIP)	0.001 (0.003)	0.004 (0.003)	-0.002 (0.004)
Share College and Above, Norm	0.004 (0.002) +	-0.002 (0.002)	0.008 (0.003) **
Wave 2	0.008 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.013 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.005) ***	0.020 (0.006) ***
Wave 5	-0.035 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.066 (0.004) ***	-0.014 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.007 (0.004) +	-0.009 (0.005) +
Wave 8	-0.037 (0.004) ***	0.009 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,803	135,351	135,774
R-Squared	0.225	0.235	0.167
Adj. R-Squared	0.208	0.218	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S69: Effect of Black Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
Black	-0.049 (0.005) ***	-0.042 (0.005) ***	-0.048 (0.006) ***
Share GOP (Normed)	-0.010 (0.003) ***	-0.009 (0.003) ***	-0.003 (0.004)
Black * Share Black Normed ('18 ZIP)	-0.009 (0.002) ***	-0.008 (0.002) **	-0.001 (0.003)
Log(Deaths per 1K People)	0.005 (0.003)	-0.001 (0.003)	0.004 (0.004)
Female	0.042 (0.002) ***	0.024 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.036 (0.007) ***	-0.027 (0.007) ***	-0.019 (0.009) *
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
Some College	-0.003 (0.003)	-0.008 (0.003) **	-0.006 (0.004)
College and Above	0.013 (0.003) ***	-0.005 (0.003)	0.001 (0.004)
Health Diagnoses (0-6)	0.046 (0.001) ***	0.053 (0.001) ***	0.039 (0.002) ***
Republican	-0.049 (0.003) ***	-0.035 (0.002) ***	-0.043 (0.003) ***
Median HH Income ('18 ZIP)	-0.000 (0.000)	-0.000 (0.000)	-0.000 (0.000) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.081 (0.023) ***	0.077 (0.022) ***	0.055 (0.025) *
Share Black, Norm	0.002 (0.002)	0.002 (0.002)	0.001 (0.003)
Share College and Above, Norm	0.003 (0.002)	-0.003 (0.002)	0.008 (0.003) **
Wave 2	0.005 (0.005)	0.007 (0.005)	0.006 (0.006)
Wave 3	-0.011 (0.005) *	0.008 (0.005) +	0.001 (0.006)
Wave 4	0.011 (0.005) *	0.020 (0.005) ***	0.020 (0.006) **
Wave 5	-0.038 (0.005) ***	0.003 (0.005)	-0.007 (0.006)
Wave 6	-0.074 (0.004) ***	-0.022 (0.004) ***	-0.033 (0.005) ***
Wave 7	-0.040 (0.004) ***	-0.002 (0.004)	-0.020 (0.005) ***
Wave 8	-0.043 (0.004) ***	0.003 (0.004)	0.001 (0.005)
County Fixed Effect	✓	✓	✓
N	108,627	107,526	107,886
R-Squared	0.240	0.244	0.178
Adj. R-Squared	0.219	0.224	0.155

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S70: Effect of College Educated Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
College and Above	0.012 (0.003) ***	-0.003 (0.003)	-0.000 (0.003)
Share GOP (Normed)	-0.012 (0.003) ***	-0.011 (0.003) ***	-0.005 (0.004)
College and Above * Share College and Above Normed ('18 ZIP)	-0.003 (0.002)	-0.002 (0.002)	-0.002 (0.003)
Log(Deaths per 1K People)	0.008 (0.003) *	0.002 (0.003)	0.005 (0.004)
Female	0.045 (0.002) ***	0.026 (0.002) ***	0.028 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.034 (0.006) ***	-0.021 (0.006) ***	-0.011 (0.008)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.004) ***	0.047 (0.004) ***	0.045 (0.005) ***
Hispanic	0.065 (0.005) ***	0.054 (0.005) ***	0.032 (0.006) ***
Asian or Pacific Islander	0.028 (0.006) ***	0.004 (0.006)	0.017 (0.008) *
Some other race	0.038 (0.008) ***	0.037 (0.008) ***	0.055 (0.010) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.037 (0.001) ***
Republican	-0.047 (0.002) ***	-0.033 (0.002) ***	-0.039 (0.003) ***
Median HH Income ('18 ZIP)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.049 (0.017) **	0.042 (0.017) *	0.023 (0.020)
Share White Normed ('18 ZIP)	0.003 (0.003)	0.005 (0.003) +	-0.001 (0.004)
Share College and Above, Norm	0.005 (0.003) *	-0.002 (0.002)	0.009 (0.003) **
Wave 2	0.008 (0.005)	0.012 (0.004) **	0.010 (0.006) +
Wave 3	-0.006 (0.005)	0.013 (0.005) **	0.004 (0.006)
Wave 4	0.007 (0.005)	0.020 (0.005) ***	0.019 (0.006) ***
Wave 5	-0.035 (0.005) ***	0.009 (0.005) +	-0.005 (0.006)
Wave 6	-0.067 (0.004) ***	-0.015 (0.004) ***	-0.024 (0.005) ***
Wave 7	-0.033 (0.004) ***	0.006 (0.004) +	-0.009 (0.005) +
Wave 8	-0.038 (0.004) ***	0.008 (0.004) *	0.005 (0.005)
County Fixed Effect	✓	✓	✓
N	136,803	135,351	135,774
R-Squared	0.224	0.234	0.166
Adj. R-Squared	0.207	0.217	0.148

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S71: Effect of High Income Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
High Income	-0.014 (0.003) ***	-0.014 (0.003) ***	-0.048 (0.003) ***
Share GOP (Normed)	-0.009 (0.003) **	-0.011 (0.003) ***	-0.005 (0.004)
High Income * Share High Income Normed ('18 ZIP)	-0.005 (0.002) *	-0.002 (0.002)	0.003 (0.003)
Log(Deaths per 1K People)	0.008 (0.003) *	0.003 (0.003)	0.003 (0.004)
Female	0.047 (0.002) ***	0.030 (0.002) ***	0.030 (0.003) ***
Household Income Missing	-0.034 (0.005) ***	-0.022 (0.005) ***	-0.007 (0.007)
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.053 (0.004) ***	0.049 (0.003) ***	0.044 (0.004) ***
Hispanic	0.062 (0.005) ***	0.054 (0.004) ***	0.035 (0.006) ***
Asian or Pacific Islander	0.027 (0.006) ***	0.005 (0.005)	0.008 (0.007)
Some other race	0.037 (0.007) ***	0.042 (0.007) ***	0.059 (0.009) ***
Some College	-0.006 (0.003) *	-0.013 (0.003) ***	-0.014 (0.003) ***
College and Above	0.003 (0.003)	-0.018 (0.003) ***	-0.022 (0.004) ***
Health Diagnoses (0-6)	0.047 (0.001) ***	0.055 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.020 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.040 (0.003) ***
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.037 (0.016) *	0.024 (0.017)	0.022 (0.020)
Share White Normed ('18 ZIP)	0.003 (0.003)	0.006 (0.003) *	0.001 (0.004)
Share College and Above, Normed	0.007 (0.003) **	-0.000 (0.002)	0.007 (0.003) *
Share High Income, Normed	-0.006 (0.003) *	-0.004 (0.003)	-0.010 (0.004) *
Wave 2	0.007 (0.004) +	0.013 (0.004) **	0.010 (0.005) *
Wave 3	-0.005 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.009 (0.004) +	0.019 (0.004) ***	0.022 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) *	-0.001 (0.006)
Wave 6	-0.061 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) *	-0.004 (0.004)
Wave 8	-0.030 (0.004) ***	0.013 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,814	163,128	163,599
R-Squared	0.205	0.219	0.154
Adj. R-Squared	0.191	0.205	0.139

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S72: Effect of Households With Children Share of Neighborhood for Anxiety, Depression, and Loneliness (Single Interaction, Average Predicted Probability of Republican Partisanship, Using Registration When Available)

	Anxiety Scale	Depression Scale	Loneliness Scale
Any Children	0.030 (0.003) ***	0.022 (0.003) ***	-0.006 (0.003) *
Share GOP (Normed)	-0.009 (0.003) **	-0.010 (0.003) ***	-0.006 (0.004)
Any Children * Share Own Children Normed ('18 ZIP)	-0.008 (0.003) *	-0.006 (0.003) +	-0.005 (0.004)
Log(Deaths per 1K People)	0.008 (0.003) *	0.003 (0.003)	0.004 (0.004)
Female	0.047 (0.002) ***	0.029 (0.002) ***	0.029 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.032 (0.006) ***	-0.021 (0.006) ***	-0.012 (0.007) +
Age	-0.005 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.004) ***	0.050 (0.004) ***	0.046 (0.004) ***
Hispanic	0.059 (0.005) ***	0.052 (0.004) ***	0.035 (0.006) ***
Asian or Pacific Islander	0.028 (0.006) ***	0.005 (0.005)	0.007 (0.007)
Some other race	0.038 (0.007) ***	0.043 (0.007) ***	0.058 (0.009) ***
Some College	-0.006 (0.003) *	-0.012 (0.003) ***	-0.011 (0.003) ***
College and Above	0.003 (0.003)	-0.017 (0.003) ***	-0.014 (0.004) ***
Health Diagnoses (0-6)	0.046 (0.001) ***	0.054 (0.001) ***	0.039 (0.001) ***
Independent	-0.046 (0.003) ***	-0.028 (0.003) ***	-0.022 (0.004) ***
Republican	-0.048 (0.002) ***	-0.035 (0.002) ***	-0.039 (0.003) ***
Median HH Income ('18 ZIP)	-0.000 (0.000) *	-0.000 (0.000) +	-0.000 (0.000) *
Pop Density, 100,000 People per Sq. Mi. ('18 ZIP)	0.036 (0.016) *	0.022 (0.017)	0.023 (0.019)
Share White Normed ('18 ZIP)	0.002 (0.003)	0.006 (0.003) *	0.001 (0.004)
Share Own Children, Normed	0.001 (0.003)	0.000 (0.002)	0.003 (0.003)
Share College and Above, Normed	0.005 (0.002) *	-0.000 (0.002)	0.007 (0.003) *
Wave 2	0.007 (0.004) +	0.012 (0.004) **	0.011 (0.005) *
Wave 3	-0.006 (0.005)	0.013 (0.004) **	0.005 (0.006)
Wave 4	0.008 (0.004) +	0.018 (0.004) ***	0.022 (0.005) ***
Wave 5	-0.031 (0.005) ***	0.011 (0.004) **	-0.002 (0.006)
Wave 6	-0.060 (0.004) ***	-0.011 (0.004) **	-0.022 (0.005) ***
Wave 7	-0.027 (0.004) ***	0.009 (0.003) *	-0.004 (0.004)
Wave 8	-0.030 (0.004) ***	0.014 (0.004) ***	0.011 (0.005) *
County Fixed Effect	✓	✓	✓
N	164,454	162,783	163,248
R-Squared	0.208	0.221	0.158
Adj. R-Squared	0.193	0.206	0.142

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.8 Effect of Republican Share and Share in Poverty of Neighborhood and ZIP code Poverty for Anxiety, Depression, and Loneliness

S6.8.1 Figures
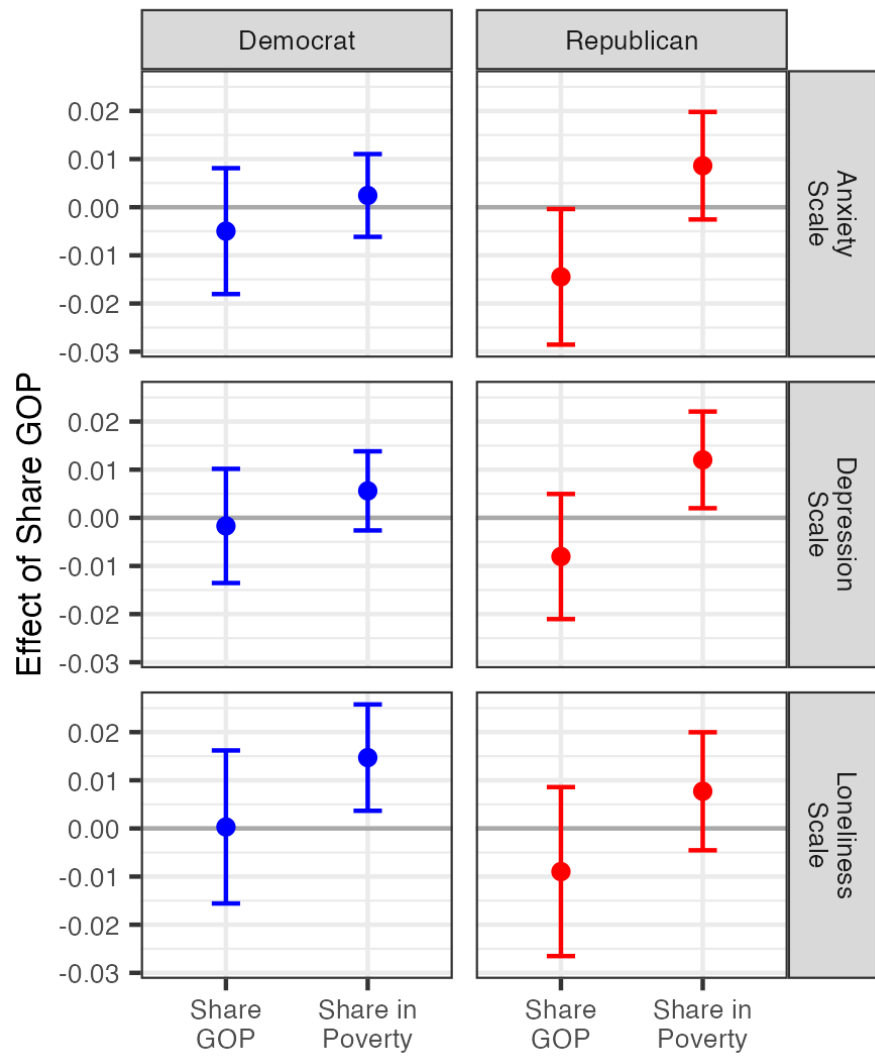
Points represent the marginal effect for each subgroup. Bars represent 95%
confidence intervals.

Figure S24: Effect on Mental Health of Poverty and Neighborhood Partisanship (Share of Registered Democrats and Republicans Who Are Republican)
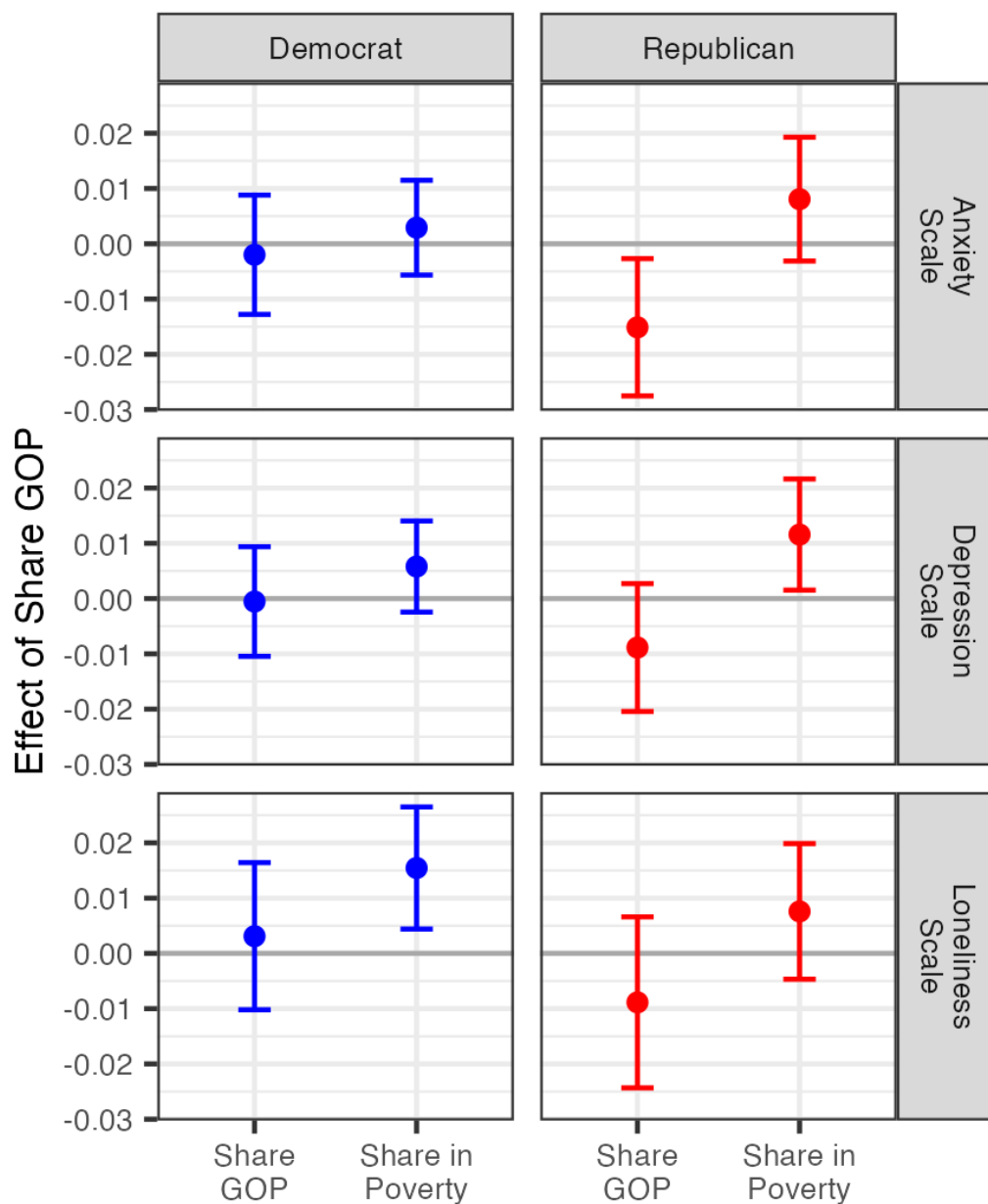
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals. Imputed respondents and respondents not registered as Democrats or Republicans are dropped.

Figure S25: Effect on Mental Health of Poverty and Neighborhood Partisanship (TargetSmart Average Predicted Probability of Republican Partisanship)
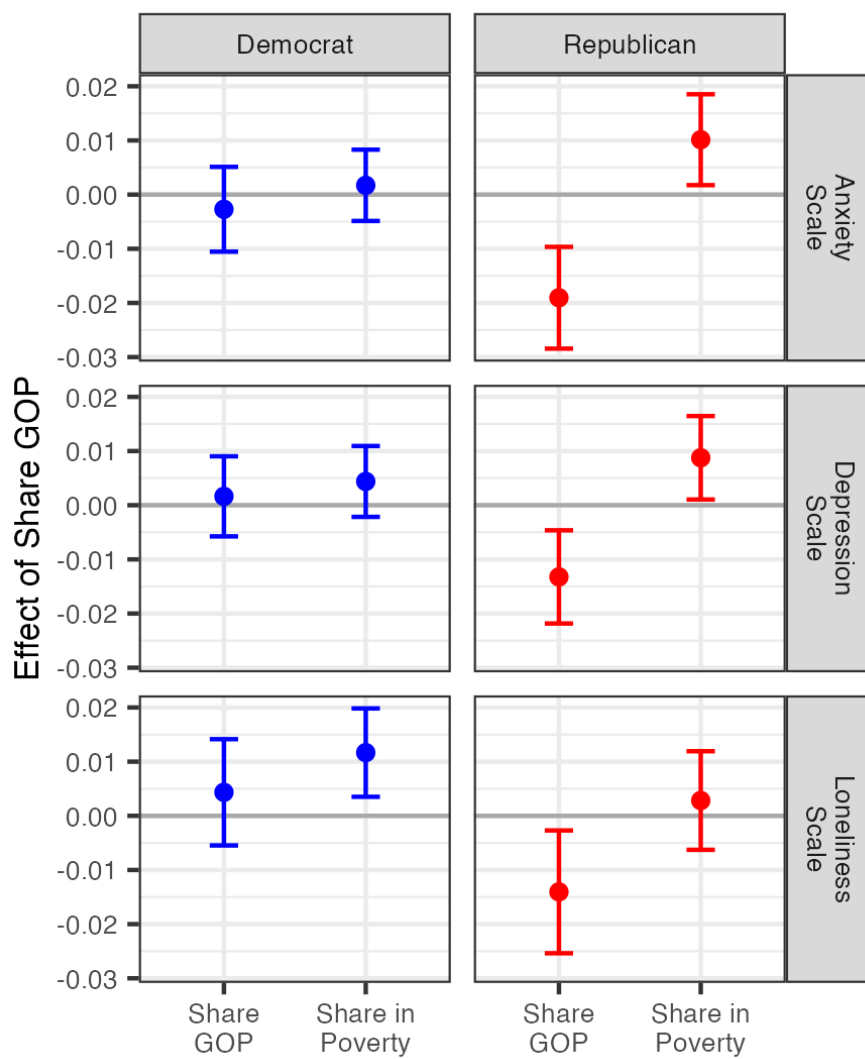
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals. Imputed respondents are included.

S6.8.2 Tables

Table S73: Within-County Models of Poverty Rate and Other ZIP Code Variables for Democratic Respondents (Share of Registered Voters Who Are Republican)

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.006 (0.004)	0.015 (0.006) **	0.002 (0.004)
Share GOP (Normed)	-0.002 (0.006)	0.000 (0.008)	-0.005 (0.007)
Pop Density, 100,000 People per Sq. Mi.	0.008 (0.020)	-0.002 (0.023)	0.026 (0.022)
Share White Normed	0.004 (0.004)	0.010 (0.005) *	0.005 (0.004)
Female	0.026 (0.004) ***	0.028 (0.005) ***	0.045 (0.004) ***
Household Income	-0.000 (0.000) *	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.022 (0.011) *	-0.009 (0.014)	-0.021 (0.011) +
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.005 (0.000) ***
White	0.057 (0.006) ***	0.057 (0.008) ***	0.067 (0.007) ***
Hispanic	0.056 (0.007) ***	0.037 (0.010) ***	0.080 (0.008) ***
Asian or Pacific Islander	0.016 (0.009) +	0.023 (0.012) +	0.032 (0.010) **
Some other race	0.045 (0.015) **	0.058 (0.017) ***	0.041 (0.014) **
Some College	-0.002 (0.005)	-0.005 (0.007)	0.015 (0.006) **
College and Above	-0.013 (0.006) *	-0.003 (0.007)	0.025 (0.006) ***
Health Diagnoses (0-6)	0.055 (0.002) ***	0.037 (0.003) ***	0.046 (0.002) ***
Log(Deaths per 1K People)	0.001 (0.006)	0.004 (0.007)	0.006 (0.006)
Wave 2	0.003 (0.008)	0.010 (0.010)	-0.012 (0.008)
Wave 3	0.011 (0.009)	0.017 (0.011)	-0.015 (0.009) +
Wave 4	0.026 (0.008) **	0.008 (0.010)	-0.002 (0.008)
Wave 5	0.008 (0.009)	0.001 (0.011)	-0.049 (0.009) ***
Wave 6	-0.018 (0.007) *	-0.019 (0.009) *	-0.084 (0.008) ***
Wave 7	0.001 (0.007)	-0.006 (0.009)	-0.050 (0.007) ***
Wave 8	0.000 (0.007)	0.007 (0.010)	-0.071 (0.008) ***
County Fixed Effect	✓	✓	✓
N	43,404	43,473	43,893
R-Squared	0.233	0.164	0.211
Adj. R-Squared	0.212	0.141	0.189

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S74: Within-County Models of Poverty Rate and Other ZIP Code Variables for Republican Respondents Respondents (Share of Registered Voters Who Are Republican)

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.012 (0.005) *	0.008 (0.006)	0.009 (0.006)
Share GOP (Normed)	-0.008 (0.007)	-0.009 (0.009)	-0.014 (0.007) *
Pop Density, 100,000 People per Sq. Mi.	0.118 (0.031) ***	0.100 (0.038) **	0.122 (0.034) ***
Share White Normed	0.000 (0.004)	0.004 (0.006)	0.002 (0.005)
Female	0.028 (0.004) ***	0.030 (0.005) ***	0.052 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) *
Household Income Missing	-0.032 (0.012) **	-0.015 (0.015)	-0.054 (0.013) ***
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***
White	0.031 (0.011) **	0.033 (0.015) *	0.044 (0.013) **
Hispanic	0.047 (0.013) ***	0.034 (0.017) *	0.066 (0.015) ***
Asian or Pacific Islander	-0.022 (0.015)	0.005 (0.020)	0.012 (0.017)
Some other race	0.014 (0.017)	0.046 (0.025) +	0.019 (0.019)
Some College	-0.021 (0.005) ***	-0.007 (0.007)	-0.010 (0.006) +
College and Above	-0.005 (0.006)	0.003 (0.008)	0.012 (0.006) *
Health Diagnoses (0-6)	0.051 (0.002) ***	0.033 (0.003) ***	0.042 (0.002) ***
Log(Deaths per 1K People)	0.006 (0.005)	0.009 (0.007)	0.017 (0.006) **
Wave 2	0.011 (0.008)	0.005 (0.010)	0.007 (0.009)
Wave 3	0.004 (0.009)	-0.001 (0.011)	-0.011 (0.009)
Wave 4	0.007 (0.009)	0.030 (0.012) **	-0.005 (0.009)
Wave 5	-0.010 (0.009)	-0.015 (0.011)	-0.054 (0.009) ***
Wave 6	-0.018 (0.007) **	-0.029 (0.009) **	-0.072 (0.008) ***
Wave 7	-0.004 (0.007)	-0.020 (0.009) *	-0.040 (0.007) ***
Wave 8	0.002 (0.007)	-0.003 (0.009)	-0.042 (0.008) ***
County Fixed Effect	✓	✓	✓
N	33,489	33,633	33,822
R-Squared	0.256	0.190	0.246
Adj. R-Squared	0.227	0.159	0.216

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S75: Within-County Models of Poverty Rate and Other ZIP Code Variables for Democratic Respondents (Share of Registered Democrats and Republicans Who Are Republican)

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.006 (0.004)	0.015 (0.006) **	0.003 (0.004)
Share GOP (Normed)	-0.001 (0.005)	0.003 (0.007)	-0.002 (0.006)
Pop Density, 100,000 People per Sq. Mi.	0.009 (0.020)	-0.000 (0.023)	0.028 (0.022)
Share White Normed	0.004 (0.004)	0.010 (0.005) +	0.004 (0.004)
Female	0.026 (0.004) ***	0.027 (0.005) ***	0.045 (0.004) ***
Household Income	-0.000 (0.000) *	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.022 (0.011) *	-0.009 (0.014)	-0.021 (0.011) +
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.005 (0.000) ***
White	0.057 (0.006) ***	0.057 (0.008) ***	0.067 (0.007) ***
Hispanic	0.055 (0.007) ***	0.037 (0.010) ***	0.080 (0.008) ***
Asian or Pacific Islander	0.016 (0.009) +	0.023 (0.012) +	0.032 (0.010) **
Some other race	0.044 (0.015) **	0.058 (0.017) ***	0.041 (0.014) **
Some College	-0.002 (0.005)	-0.005 (0.007)	0.015 (0.006) **
College and Above	-0.012 (0.006) *	-0.003 (0.007)	0.025 (0.006) ***
Health Diagnoses (0-6)	0.055 (0.002) ***	0.037 (0.003) ***	0.046 (0.002) ***
Log(Deaths per 1K People)	0.001 (0.006)	0.004 (0.007)	0.006 (0.006)
Wave 2	0.003 (0.008)	0.010 (0.010)	-0.012 (0.008)
Wave 3	0.011 (0.009)	0.017 (0.011)	-0.015 (0.009) +
Wave 4	0.026 (0.008) **	0.008 (0.010)	-0.002 (0.008)
Wave 5	0.008 (0.009)	0.001 (0.011)	-0.049 (0.009) ***
Wave 6	-0.018 (0.007) *	-0.019 (0.009) *	-0.084 (0.008) ***
Wave 7	0.001 (0.007)	-0.006 (0.009)	-0.050 (0.007) ***
Wave 8	0.000 (0.007)	0.007 (0.010)	-0.071 (0.008) ***
County Fixed Effect	✓	✓	✓
N	43,359	43,428	43,848
R-Squared	0.233	0.163	0.210
Adj. R-Squared	0.212	0.140	0.189

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S76: Within-County Models of Poverty Rate and Other ZIP Code Variables for Republican Respondents Respondents (Share of Registered Democrats and Republicans Who Are Republican)

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.012 (0.005) *	0.008 (0.006)	0.008 (0.006)
Share GOP (Normed)	-0.009 (0.006)	-0.009 (0.008)	-0.015 (0.006) *
Pop Density, 100,000 People per Sq. Mi.	0.116 (0.031) ***	0.099 (0.039) *	0.120 (0.034) ***
Share White Normed	0.001 (0.005)	0.004 (0.006)	0.003 (0.005)
Female	0.028 (0.004) ***	0.030 (0.005) ***	0.052 (0.004) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) *
Household Income Missing	-0.032 (0.012) **	-0.016 (0.015)	-0.054 (0.013) ***
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***
White	0.032 (0.011) **	0.033 (0.015) *	0.044 (0.013) **
Hispanic	0.047 (0.013) ***	0.034 (0.017) *	0.067 (0.015) ***
Asian or Pacific Islander	-0.021 (0.015)	0.005 (0.020)	0.013 (0.017)
Some other race	0.015 (0.017)	0.047 (0.025) +	0.019 (0.019)
Some College	-0.021 (0.005) ***	-0.006 (0.007)	-0.010 (0.006) +
College and Above	-0.005 (0.006)	0.003 (0.008)	0.012 (0.006) +
Health Diagnoses (0-6)	0.051 (0.002) ***	0.033 (0.003) ***	0.042 (0.002) ***
Log(Deaths per 1K People)	0.006 (0.005)	0.009 (0.007)	0.016 (0.006) **
Wave 2	0.011 (0.008)	0.005 (0.010)	0.007 (0.009)
Wave 3	0.004 (0.009)	-0.001 (0.011)	-0.011 (0.009)
Wave 4	0.007 (0.009)	0.030 (0.012) *	-0.005 (0.009)
Wave 5	-0.010 (0.009)	-0.015 (0.011)	-0.053 (0.009) ***
Wave 6	-0.019 (0.007) **	-0.030 (0.009) ***	-0.072 (0.008) ***
Wave 7	-0.004 (0.007)	-0.021 (0.009) *	-0.040 (0.007) ***
Wave 8	0.002 (0.007)	-0.003 (0.009)	-0.042 (0.008) ***
County Fixed Effect	✓	✓	✓
N	33,453	33,597	33,786
R-Squared	0.256	0.190	0.246
Adj. R-Squared	0.227	0.159	0.217

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

106

Table S77: Within-County Models of Poverty Rate and Other ZIP Code Variables for Democratic Respondents (TargetSmart Average Predicted Probability of Republican Partisanship)

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.004 (0.003)	0.012 (0.004) **	0.002 (0.003)
Share GOP (Normed)	0.002 (0.004)	0.004 (0.005)	-0.003 (0.004)
Pop Density, 100,000 People per Sq. Mi.	0.012 (0.019)	0.001 (0.023)	0.030 (0.022)
Share White Normed	0.003 (0.003)	0.007 (0.004) +	0.004 (0.004)
Female	0.026 (0.003) ***	0.029 (0.004) ***	0.044 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.015 (0.009) +	-0.003 (0.011)	-0.018 (0.009) *
Age	-0.006 (0.000) ***	-0.006 (0.000) ***	-0.006 (0.000) ***
White	0.054 (0.005) ***	0.057 (0.006) ***	0.065 (0.005) ***
Hispanic	0.049 (0.006) ***	0.031 (0.007) ***	0.071 (0.006) ***
Asian or Pacific Islander	0.007 (0.008)	0.021 (0.010) *	0.029 (0.008) ***
Some other race	0.048 (0.011) ***	0.062 (0.013) ***	0.044 (0.010) ***
Some College	-0.006 (0.004)	-0.010 (0.005) *	0.008 (0.004) +
College and Above	-0.019 (0.004) ***	-0.014 (0.006) **	0.015 (0.005) **
Health Diagnoses (0-6)	0.055 (0.002) ***	0.037 (0.002) ***	0.046 (0.002) ***
Log(Deaths per 1K People)	0.003 (0.005)	0.005 (0.006)	0.006 (0.005)
Wave 2	0.004 (0.006)	0.011 (0.008)	-0.001 (0.006)
Wave 3	0.006 (0.007)	0.000 (0.009)	-0.017 (0.007) *
Wave 4	0.022 (0.006) ***	0.013 (0.008)	0.001 (0.006)
Wave 5	0.012 (0.007) +	-0.003 (0.009)	-0.045 (0.007) ***
Wave 6	-0.016 (0.006) **	-0.020 (0.007) **	-0.080 (0.006) ***
Wave 7	0.004 (0.005)	-0.002 (0.007)	-0.041 (0.006) ***
Wave 8	0.003 (0.006)	0.006 (0.008)	-0.061 (0.006) ***
County Fixed Effect	✓	✓	✓
N	73,878	74,004	74,685
R-Squared	0.249	0.180	0.228
Adj. R-Squared	0.222	0.150	0.200

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

107

Table S78: Within-County Models of Poverty Rate and Other ZIP Code Variables for Republican Respondents Respondents (TargetSmart Average Predicted Probability of Republican Partisanship)

	Depression Scale	Loneliness Scale	Anxiety Scale
Share in Poverty Normed ('16 - '20 ZIP)	0.009 (0.004) *	0.003 (0.005)	0.010 (0.004) *
Share GOP (Normed)	-0.013 (0.004) **	-0.014 (0.006) *	-0.019 (0.005) ***
Pop Density, 100,000 People per Sq. Mi.	0.120 (0.031) ***	0.104 (0.039) **	0.123 (0.033) ***
Share White Normed	0.002 (0.004)	0.004 (0.005)	0.006 (0.004)
Female	0.028 (0.003) ***	0.029 (0.004) ***	0.054 (0.003) ***
Household Income	-0.000 (0.000) ***	-0.000 (0.000) ***	-0.000 (0.000) ***
Household Income Missing	-0.032 (0.009) ***	-0.022 (0.012) +	-0.053 (0.010) ***
Age	-0.005 (0.000) ***	-0.005 (0.000) ***	-0.005 (0.000) ***
White	0.014 (0.009)	0.011 (0.011)	0.020 (0.010) *
Hispanic	0.031 (0.010) **	0.008 (0.013)	0.045 (0.011) ***
Asian or Pacific Islander	-0.028 (0.011) *	-0.004 (0.016)	0.005 (0.013)
Some other race	-0.000 (0.013)	0.019 (0.018)	-0.000 (0.014)
Some College	-0.017 (0.004) ***	-0.011 (0.005) *	-0.007 (0.004) +
College and Above	-0.005 (0.004)	-0.002 (0.006)	0.012 (0.005) **
Health Diagnoses (0-6)	0.052 (0.002) ***	0.035 (0.002) ***	0.044 (0.002) ***
Log(Deaths per 1K People)	0.002 (0.004)	0.006 (0.005)	0.012 (0.005) *
Wave 2	0.019 (0.006) **	0.004 (0.008)	0.016 (0.007) *
Wave 3	0.019 (0.006) **	0.004 (0.008)	-0.001 (0.007)
Wave 4	0.015 (0.006) *	0.026 (0.009) **	0.006 (0.007)
Wave 5	-0.001 (0.006)	-0.015 (0.008) +	-0.044 (0.007) ***
Wave 6	-0.015 (0.005) **	-0.031 (0.007) ***	-0.069 (0.006) ***
Wave 7	0.003 (0.005)	-0.024 (0.007) ***	-0.040 (0.006) ***
Wave 8	0.011 (0.005) *	-0.002 (0.007)	-0.034 (0.006) ***
County Fixed Effect	✓	✓	✓
N	61,467	61,764	62,112
R-Squared	0.266	0.202	0.259
Adj. R-Squared	0.231	0.164	0.224

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.9   Neighborhood Questions

S6.9.1   Figures

Figure S26: Effect of Republican Share of Neighborhood by Party on sNeighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions (Share of Registered Voters Who Are Republican)
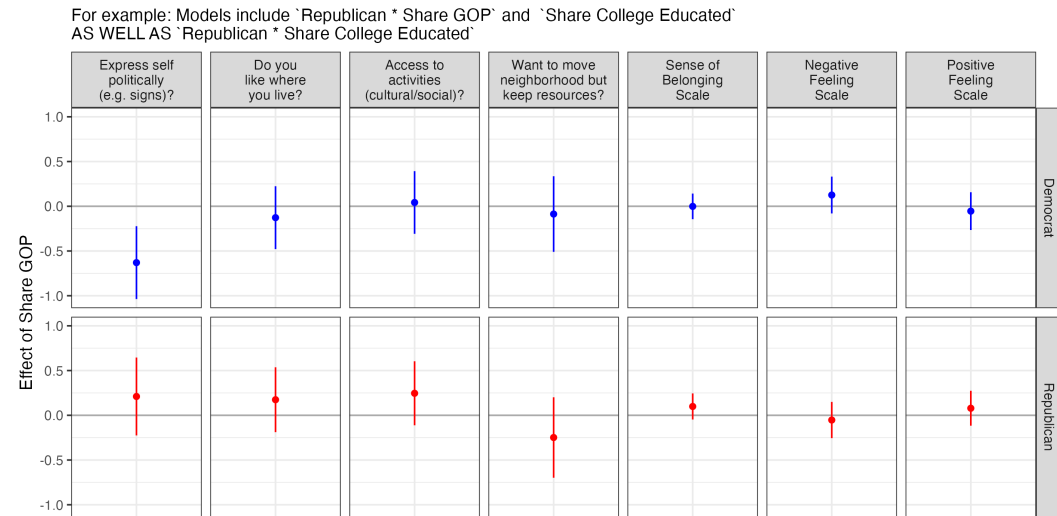
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S27: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions (Share of Registered Voters Who Are Republican)

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S28: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics (Share of Registered Voters Who Are Republican)

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S29: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions (Share of Registered Democrats and Republicans Who Are Republican)
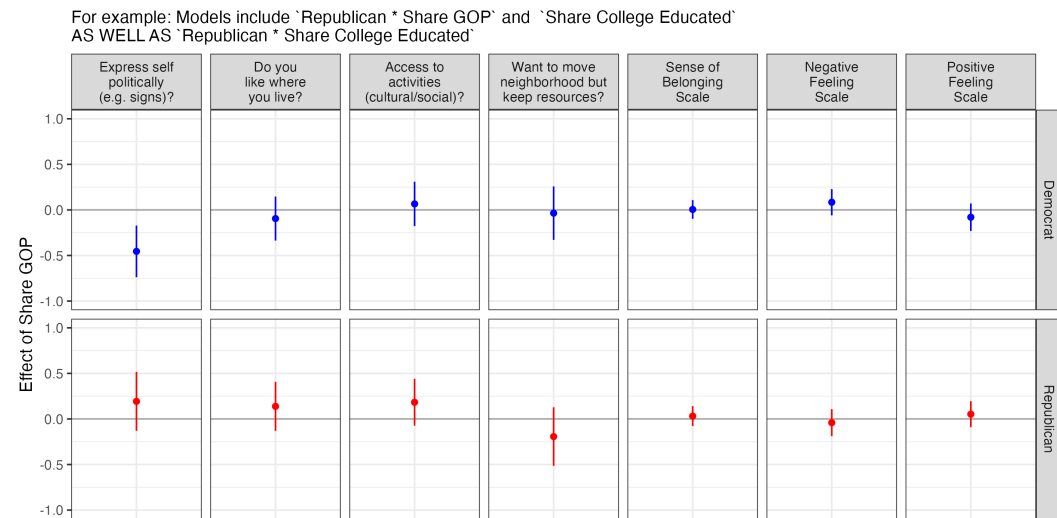
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S30: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions (Share of Registered Democrats and Republicans Who Are Republican)
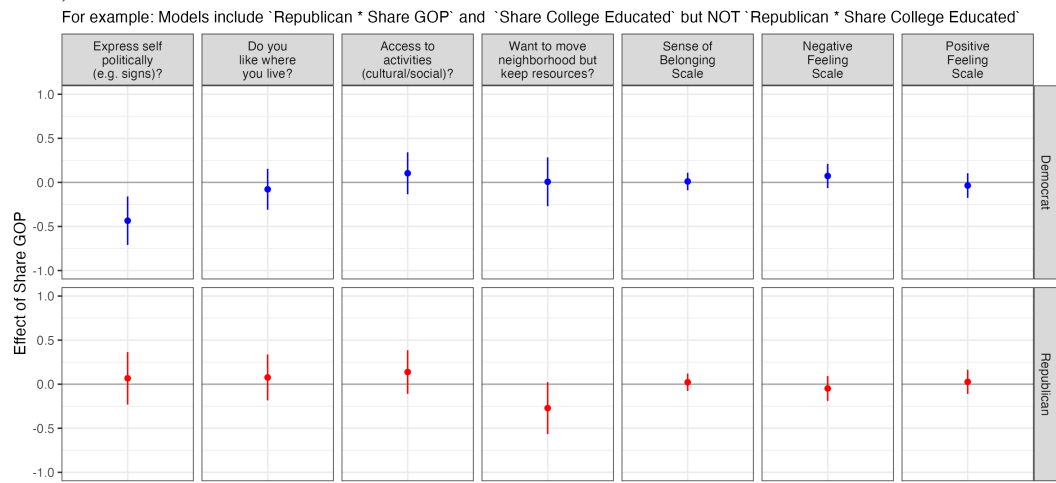
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S31: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics (Share of Registered Democrats and Republicans Who Are Republican)
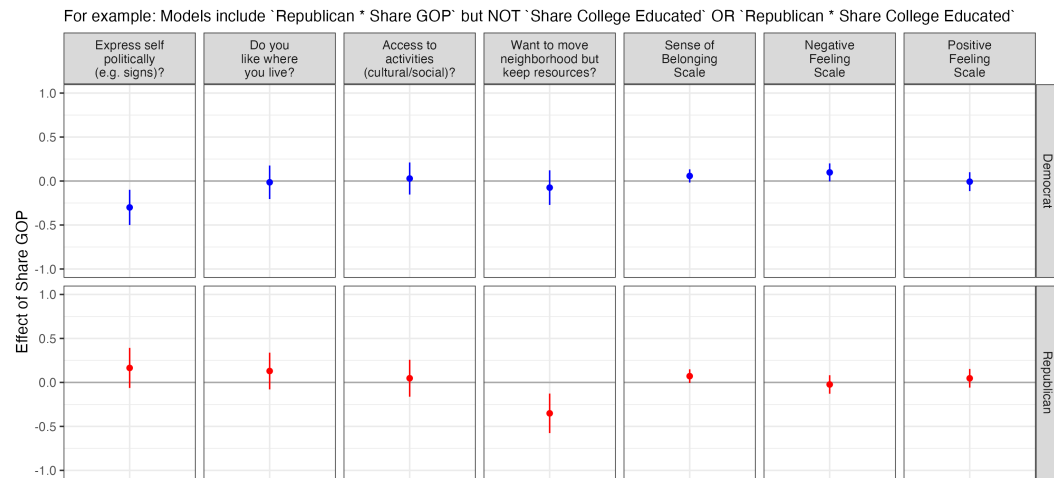
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S32: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions (TargetSmart Average Predicted Probability of Republican Partisanship)

Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

114
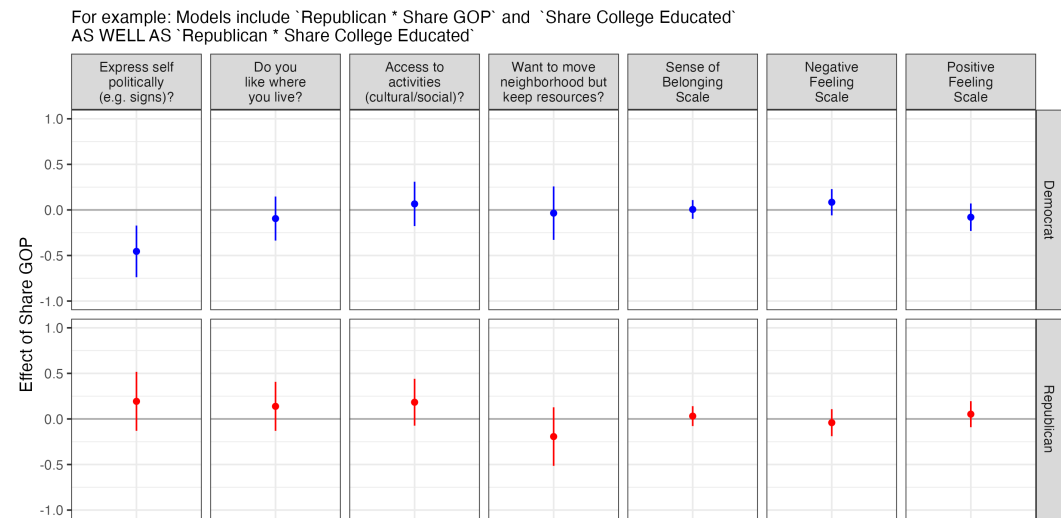
Figure S33: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions (TargetSmart Average Predicted Probability of Republican Partisanship)
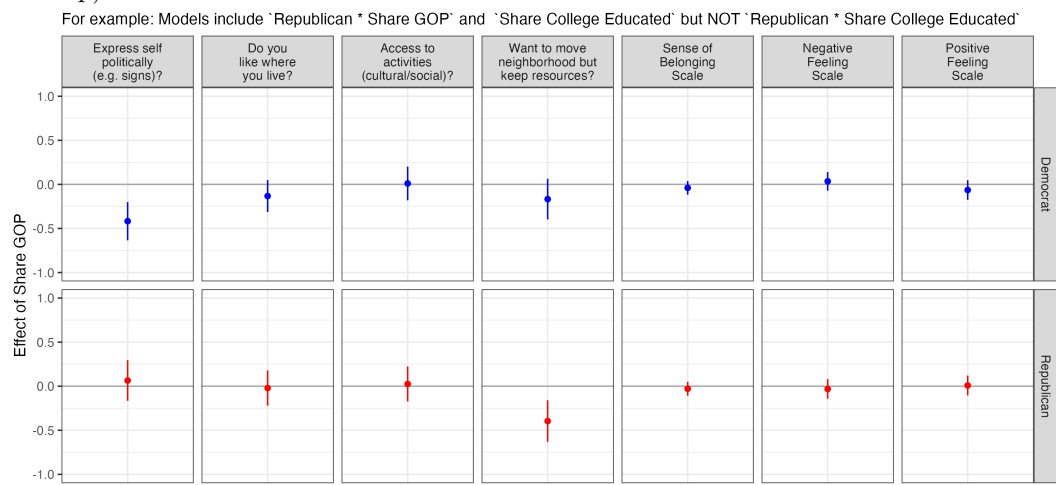
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S34: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics (TargetSmart Average Predicted Probability of Republican Partisanship)
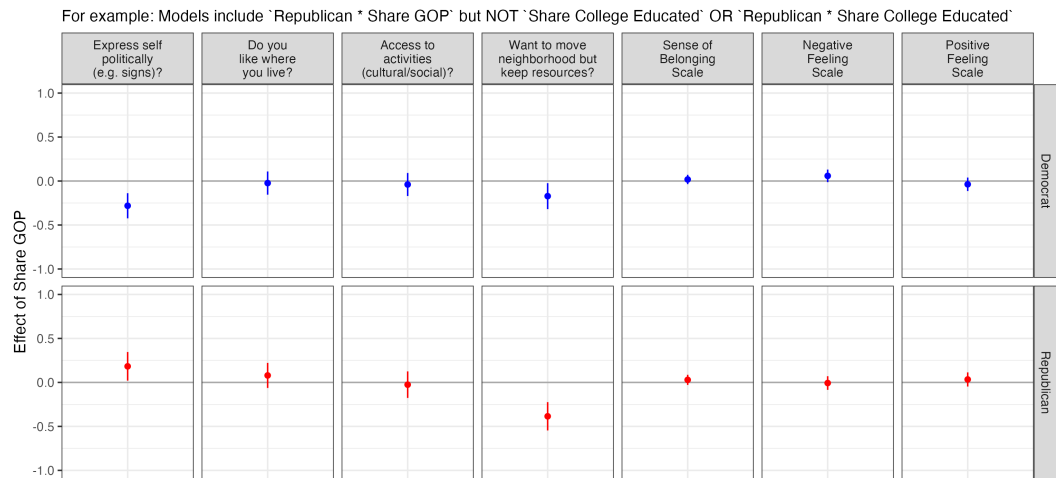
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

S6.9.2   Tables

Table S79: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions (Share of Registered Voters Who Are Republican)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.630 (0.208) **	-0.127 (0.179)	0.042 (0.179)	-0.087 (0.216)	-0.001 (0.073)	0.126 (0.105)	-0.054 (0.108)
Republican	-0.135 (0.075) +	-0.057 (0.068)	-0.033 (0.072)	0.052 (0.082)	-0.022 (0.027)	-0.003 (0.036)	0.092 (0.039) *
Republican * Share GOP	0.840 (0.208) ***	0.301 (0.148) *	0.204 (0.159)	-0.161 (0.222)	0.100 (0.070)	-0.179 (0.096) +	0.133 (0.098)
Republican * Share White	0.030 (0.110)	-0.044 (0.080)	-0.095 (0.088)	-0.117 (0.111)	-0.019 (0.040)	0.071 (0.052)	-0.095 (0.055) +
Republican * Share College and Above	-0.390 (0.218) +	-0.199 (0.168)	0.153 (0.165)	0.053 (0.231)	0.004 (0.077)	-0.094 (0.099)	0.174 (0.099) +
Republican * Median HH Income, Thousands	-0.000 (0.001)	0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.000 (0.000)	0.000 (0.001)	-0.001 (0.001) **
Republican * Median HH Income, Thousands	-0.000 (0.001)	0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.000 (0.000)	0.000 (0.001)	-0.001 (0.001) **
Republican * Pop Density, 100,000 People per Sq. Mi.	0.306 (0.157) +	0.098 (0.128)	0.001 (0.124)	0.072 (0.158)	0.052 (0.070)	0.193 (0.095) *	-0.196 (0.103) +
Republican * Pop Density, 100,000 People per Sq. Mi.	0.306 (0.157) +	0.098 (0.128)	0.001 (0.124)	0.072 (0.158)	0.052 (0.070)	0.193 (0.095) *	-0.196 (0.103) +
Log(Deaths per 1K People)	0.008 (0.075)	-0.020 (0.064)	-0.024 (0.057)	-0.031 (0.079)	0.005 (0.026)	0.011 (0.027)	-0.018 (0.030)
Female	-0.021 (0.021)	-0.027 (0.018)	0.022 (0.018)	-0.021 (0.022)	0.009 (0.008)	0.071 (0.011) ***	-0.027 (0.011) *
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.010 (0.059)	0.016 (0.054)	-0.007 (0.049)	-0.127 (0.054) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.001) ***	0.005 (0.001) ***	-0.004 (0.001) ***	0.001 (0.000) ***	-0.007 (0.000) ***	0.001 (0.000) +
White	-0.013 (0.042)	0.090 (0.035) *	0.110 (0.037) **	0.021 (0.040)	-0.013 (0.016)	0.058 (0.019) **	-0.048 (0.020) *
Hispanic	0.024 (0.051)	0.070 (0.045)	0.114 (0.045) *	0.094 (0.048) +	-0.014 (0.018)	0.091 (0.022) ***	-0.033 (0.023)
Asian or Pacific Islander	-0.027 (0.060)	0.086 (0.053)	0.165 (0.051) **	0.159 (0.062) **	-0.019 (0.023)	0.018 (0.027)	-0.034 (0.029)
Some other race	0.025 (0.073)	0.109 (0.058) +	0.111 (0.057) +	-0.123 (0.064) +	-0.003 (0.034)	0.069 (0.047)	-0.010 (0.042)
Some College	-0.005 (0.029)	0.021 (0.025)	0.077 (0.025) **	-0.045 (0.030)	0.008 (0.009)	0.016 (0.013)	-0.005 (0.013)
College and Above	0.026 (0.030)	0.055 (0.025) *	0.050 (0.025) *	-0.021 (0.031)	0.030 (0.012) *	-0.023 (0.015)	0.009 (0.015)
Health Diagnoses (0-6)	-0.014 (0.011)	0.005 (0.008)	-0.015 (0.009) +	0.004 (0.011)	0.001 (0.004)	0.060 (0.006) ***	-0.032 (0.006) ***
Share College and Above	0.202 (0.149)	0.290 (0.118) *	0.186 (0.125)	0.127 (0.161)	0.028 (0.066)	0.001 (0.079)	-0.076 (0.084)
Median HH Income	0.001 (0.001)	-0.001 (0.001)	-0.000 (0.001)	0.001 (0.001)	0.000 (0.000)	0.000 (0.000)	0.001 (0.000)
Pop Density, 100,000 People per Sq. Mi.	-0.099 (0.121)	0.068 (0.076)	0.257 (0.082) **	0.091 (0.114)	0.054 (0.068)	0.044 (0.085)	0.076 (0.082)
Share White	-0.054 (0.114)	0.004 (0.090)	-0.048 (0.085)	-0.119 (0.114)	0.056 (0.038)	-0.014 (0.054)	0.052 (0.059)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	6,801	6,813	6,813	6,786	13,299	13,290	13,332
R-Squared	0.251	0.319	0.294	0.251	0.169	0.264	0.147
Adj. R-Squared	0.144	0.221	0.193	0.144	0.100	0.203	0.076

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

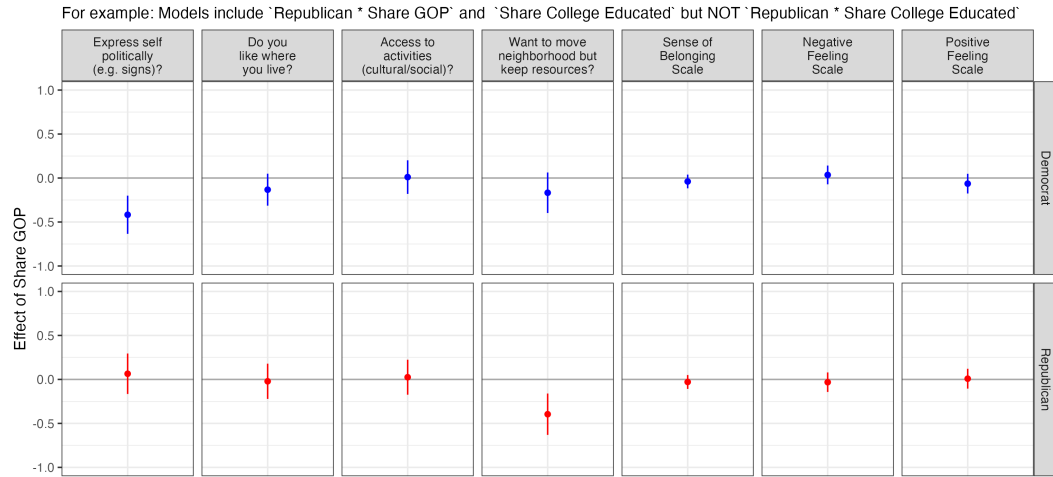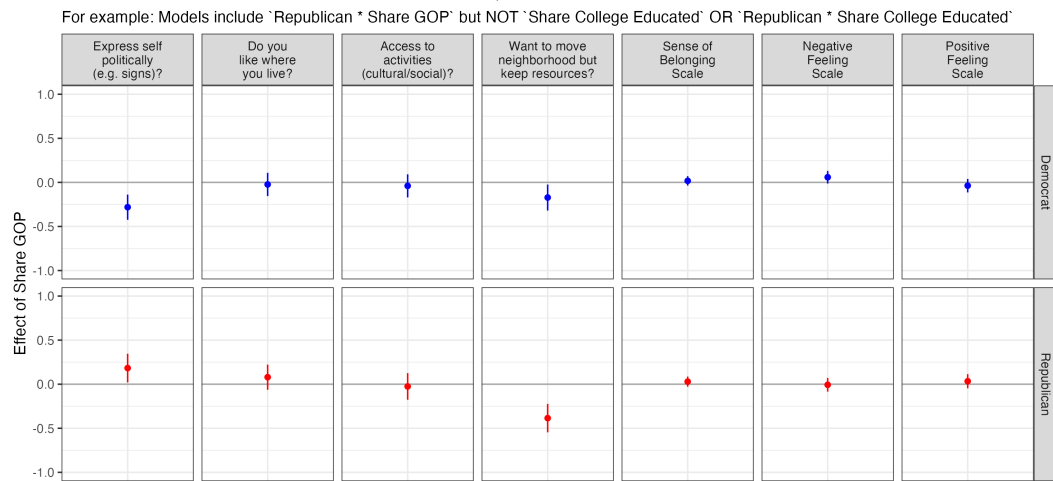Table S80: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions (Share of Registered Voters Who Are Republican)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.632 (0.199) **	-0.114 (0.172)	0.105 (0.177)	-0.013 (0.205)	0.017 (0.072)	0.105 (0.100)	-0.009 (0.101)
Republican	-0.227 (0.052) ***	-0.075 (0.045) +	-0.034 (0.046)	0.019 (0.054)	-0.031 (0.018) +	0.020 (0.024)	-0.001 (0.025)
Republican * Share GOP	0.720 (0.161) ***	0.218 (0.136)	0.075 (0.138)	-0.354 (0.170) *	0.056 (0.054)	-0.163 (0.073) *	0.067 (0.075)
Log(Deaths per 1K People)	0.013 (0.076)	-0.020 (0.064)	-0.026 (0.057)	-0.032 (0.080)	0.005 (0.026)	0.010 (0.027)	-0.017 (0.031)
Female	-0.022 (0.021)	-0.027 (0.018)	0.022 (0.018)	-0.021 (0.021)	0.009 (0.008)	0.071 (0.011) ***	-0.027 (0.011) *
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.010 (0.060)	0.015 (0.054)	-0.006 (0.050)	-0.126 (0.055) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.001) ***	0.005 (0.001) ***	-0.004 (0.001) ***	0.001 (0.000) ***	-0.007 (0.000) ***	0.001 (0.000) +
White	-0.005 (0.044)	0.093 (0.035) **	0.109 (0.037) **	0.024 (0.040)	-0.012 (0.016)	0.057 (0.019) **	-0.044 (0.019) *
Hispanic	0.029 (0.051)	0.072 (0.045)	0.114 (0.046) *	0.096 (0.048) *	-0.013 (0.018)	0.090 (0.023) ***	-0.029 (0.023)
Asian or Pacific Islander	-0.022 (0.061)	0.088 (0.053) +	0.165 (0.051) **	0.160 (0.061) **	-0.018 (0.023)	0.018 (0.027)	-0.030 (0.029)
Some other race	0.037 (0.074)	0.115 (0.058) *	0.111 (0.058) +	-0.118 (0.063) +	-0.002 (0.034)	0.070 (0.048)	-0.011 (0.042)
Some College	-0.010 (0.029)	0.019 (0.025)	0.076 (0.025) **	-0.047 (0.030)	0.008 (0.009)	0.016 (0.013)	-0.004 (0.013)
College and Above	0.021 (0.030)	0.053 (0.025) *	0.049 (0.025) *	-0.023 (0.031)	0.030 (0.012) *	-0.023 (0.015)	0.010 (0.015)
Health Diagnoses (0-6)	-0.016 (0.011)	0.004 (0.008)	-0.015 (0.008) +	0.003 (0.011)	0.001 (0.004)	0.060 (0.006) ***	-0.032 (0.006) ***
Share College and Above	0.038 (0.128)	0.208 (0.106) *	0.259 (0.106) *	0.160 (0.126)	0.034 (0.051)	-0.039 (0.067)	0.003 (0.066)
Median HH Income	0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	0.000 (0.001)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	-0.017 (0.120)	0.094 (0.073)	0.254 (0.082) **	0.109 (0.108)	0.065 (0.068)	0.080 (0.080)	0.040 (0.078)
Share White	-0.012 (0.103)	-0.001 (0.082)	-0.094 (0.082)	-0.166 (0.105)	0.049 (0.035)	0.020 (0.049)	0.012 (0.053)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	6,801	6,813	6,813	6,786	13,299	13,290	13,332
R-Squared	0.246	0.318	0.293	0.251	0.169	0.263	0.144
Adj. R-Squared	0.139	0.221	0.193	0.144	0.100	0.202	0.073

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S81: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics (Share of Registered Voters Who Are Republican)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.445 (0.147) **	-0.026 (0.141)	0.011 (0.134)	-0.134 (0.147)	0.077 (0.054)	0.139 (0.075) +	0.015 (0.077)
Republican	-0.213 (0.051) ***	-0.068 (0.045)	-0.025 (0.045)	0.020 (0.053)	-0.033 (0.018) +	0.021 (0.024)	-0.000 (0.025)
Republican * Share GOP	0.678 (0.159) ***	0.198 (0.136)	0.053 (0.137)	-0.359 (0.169) *	0.058 (0.054)	-0.165 (0.073) *	0.059 (0.075)
Log(Deaths per 1K People)	0.025 (0.075)	-0.007 (0.063)	-0.020 (0.056)	-0.017 (0.080)	0.006 (0.025)	0.010 (0.027)	-0.017 (0.031)
Female	-0.024 (0.021)	-0.029 (0.018)	0.021 (0.018)	-0.022 (0.021)	0.010 (0.008)	0.071 (0.011) ***	-0.028 (0.011) *
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.010 (0.060)	0.008 (0.054)	-0.011 (0.049)	-0.126 (0.054) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.001) ***	0.006 (0.001) ***	-0.004 (0.001) ***	0.001 (0.000) ***	-0.007 (0.000) ***	0.001 (0.000) +
White	-0.002 (0.042)	0.094 (0.035) **	0.102 (0.038) **	0.016 (0.039)	-0.006 (0.015)	0.056 (0.018) **	-0.039 (0.019) *
Hispanic	0.022 (0.051)	0.070 (0.046)	0.113 (0.046) *	0.094 (0.048) *	-0.012 (0.017)	0.089 (0.022) ***	-0.026 (0.023)
Asian or Pacific Islander	-0.020 (0.061)	0.086 (0.053)	0.158 (0.052) **	0.158 (0.062) *	-0.014 (0.023)	0.018 (0.027)	-0.027 (0.029)
Some other race	0.027 (0.073)	0.109 (0.057) +	0.105 (0.058) +	-0.127 (0.063) *	0.002 (0.034)	0.069 (0.048)	-0.006 (0.042)
Some College	-0.011 (0.029)	0.018 (0.025)	0.073 (0.025) **	-0.049 (0.030) +	0.007 (0.009)	0.015 (0.013)	-0.004 (0.013)
College and Above	0.022 (0.030)	0.064 (0.025) *	0.057 (0.024) *	-0.018 (0.031)	0.032 (0.011) **	-0.023 (0.015)	0.011 (0.014)
Health Diagnoses (0-6)	-0.014 (0.011)	0.005 (0.008)	-0.016 (0.008) *	0.005 (0.011)	0.001 (0.004)	0.060 (0.006) ***	-0.032 (0.006) ***
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	6,945	6,957	6,957	6,927	13,389	13,374	13,419
R-Squared	0.240	0.311	0.284	0.246	0.167	0.261	0.144
Adj. R-Squared	0.135	0.215	0.185	0.142	0.099	0.201	0.073

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S82: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions (Share of Registered Democrats and Republicans Who Are Republican)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.455 (0.145) **	-0.095 (0.123)	0.066 (0.124)	-0.035 (0.150)	0.005 (0.052)	0.084 (0.074)	-0.080 (0.077)
Republican	-0.147 (0.075) +	-0.061 (0.069)	-0.028 (0.073)	0.060 (0.082)	-0.013 (0.028)	0.002 (0.036)	0.084 (0.040) *
Republican * Share GOP	0.648 (0.156) ***	0.233 (0.117) *	0.117 (0.126)	-0.158 (0.162)	0.026 (0.055)	-0.125 (0.071) +	0.132 (0.077) +
Republican * Share White	0.008 (0.112)	-0.052 (0.082)	-0.083 (0.090)	-0.098 (0.113)	-0.001 (0.041)	0.065 (0.053)	-0.112 (0.055) *
Republican * Share College and Above	-0.376 (0.215) +	-0.194 (0.167)	0.144 (0.164)	0.037 (0.231)	-0.009 (0.077)	-0.102 (0.098)	0.188 (0.099) +
Republican * Median HH Income, Thousands	-0.001 (0.001)	0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.000 (0.000)	0.000 (0.001)	-0.002 (0.001) **
Republican * Median HH Income, Thousands	-0.001 (0.001)	0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.000 (0.000)	0.000 (0.001)	-0.002 (0.001) **
Republican * Pop Density, 100,000 People per Sq. Mi.	0.346 (0.160) *	0.112 (0.132)	-0.001 (0.125)	0.055 (0.158)	0.039 (0.070)	0.186 (0.095) +	-0.182 (0.104) +
Republican * Pop Density, 100,000 People per Sq. Mi.	0.346 (0.160) *	0.112 (0.132)	-0.001 (0.125)	0.055 (0.158)	0.039 (0.070)	0.186 (0.095) +	-0.182 (0.104) +
Log(Deaths per 1K People)	0.008 (0.075)	-0.020 (0.064)	-0.025 (0.057)	-0.029 (0.079)	0.006 (0.026)	0.009 (0.027)	-0.017 (0.030)
Female	-0.020 (0.021)	-0.026 (0.018)	0.022 (0.018)	-0.022 (0.022)	0.010 (0.008)	0.070 (0.011) ***	-0.026 (0.011) *
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) **	0.001 (0.000) ***
Household Income Missing	-0.011 (0.059)	0.016 (0.054)	-0.006 (0.049)	-0.126 (0.054) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.001) ***	0.005 (0.001) ***	-0.004 (0.001) ***	0.001 (0.000) ***	-0.007 (0.000) ***	0.001 (0.000) +
White	-0.011 (0.042)	0.091 (0.035) *	0.109 (0.037) **	0.021 (0.040)	-0.013 (0.016)	0.055 (0.018) **	-0.047 (0.020) *
Hispanic	0.028 (0.051)	0.071 (0.045)	0.114 (0.046) *	0.093 (0.048) +	-0.013 (0.018)	0.093 (0.022) ***	-0.032 (0.023)
Asian or Pacific Islander	-0.024 (0.060)	0.086 (0.053)	0.163 (0.051) **	0.158 (0.062) *	-0.021 (0.023)	0.016 (0.027)	-0.035 (0.029)
Some other race	0.027 (0.073)	0.110 (0.058) +	0.110 (0.058) +	-0.123 (0.064) +	-0.004 (0.034)	0.068 (0.047)	-0.010 (0.042)
Some College	-0.005 (0.029)	0.020 (0.025)	0.076 (0.025) **	-0.045 (0.030)	0.007 (0.009)	0.017 (0.013)	-0.006 (0.013)
College and Above	0.027 (0.030)	0.055 (0.025) *	0.049 (0.025) *	-0.022 (0.031)	0.030 (0.012) *	-0.023 (0.015)	0.009 (0.015)
Health Diagnoses (0-6)	-0.015 (0.011)	0.004 (0.008)	-0.015 (0.009) +	0.004 (0.011)	0.001 (0.004)	0.060 (0.006) ***	-0.032 (0.006) ***
Share College and Above	0.193 (0.151)	0.287 (0.119) *	0.198 (0.125)	0.141 (0.162)	0.031 (0.067)	0.003 (0.079)	-0.090 (0.084)
Median HH Income	0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	0.000 (0.001)	0.000 (0.000)	0.000 (0.000)	0.001 (0.000) +
Pop Density, 100,000 People per Sq. Mi.	-0.111 (0.121)	0.064 (0.076)	0.260 (0.083) **	0.096 (0.114)	0.054 (0.068)	0.045 (0.085)	0.069 (0.083)
Share White	-0.046 (0.115)	0.007 (0.091)	-0.064 (0.085)	-0.132 (0.114)	0.056 (0.038)	-0.011 (0.054)	0.072 (0.059)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	6,795	6,807	6,807	6,780	13,284	13,272	13,314
R-Squared	0.251	0.319	0.294	0.251	0.166	0.261	0.142
Adj. R-Squared	0.145	0.222	0.193	0.144	0.096	0.200	0.071

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S83: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions (Share of Registered Democrats and Republicans Who Are Republican)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.435 (0.140) **	-0.078 (0.118)	0.104 (0.121)	0.007 (0.141)	0.011 (0.051)	0.073 (0.070)	-0.036 (0.071)
Republican	-0.234 (0.055) ***	-0.078 (0.048)	-0.027 (0.049)	0.034 (0.056)	-0.019 (0.020)	0.026 (0.025)	-0.008 (0.027)
Republican * Share GOP	0.502 (0.116) ***	0.155 (0.100)	0.034 (0.103)	-0.278 (0.120) *	0.011 (0.041)	-0.121 (0.052) *	0.062 (0.057)
Log(Deaths per 1K People)	0.013 (0.076)	-0.020 (0.064)	-0.026 (0.057)	-0.030 (0.080)	0.005 (0.026)	0.008 (0.027)	-0.016 (0.031)
Female	-0.023 (0.021)	-0.027 (0.018)	0.022 (0.018)	-0.022 (0.022)	0.010 (0.008)	0.070 (0.011) ***	-0.026 (0.011) *
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.011 (0.060)	0.015 (0.054)	-0.005 (0.050)	-0.124 (0.054) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.001) ***	0.005 (0.001) ***	-0.004 (0.001) ***	0.001 (0.000) ***	-0.007 (0.000) ***	0.001 (0.000) +
White	-0.004 (0.044)	0.093 (0.035) **	0.109 (0.038) **	0.022 (0.040)	-0.013 (0.016)	0.054 (0.018) **	-0.043 (0.020) *
Hispanic	0.032 (0.051)	0.073 (0.045)	0.114 (0.046) *	0.094 (0.048) *	-0.013 (0.018)	0.092 (0.022) ***	-0.029 (0.023)
Asian or Pacific Islander	-0.020 (0.061)	0.088 (0.053) +	0.162 (0.051) **	0.159 (0.062) **	-0.020 (0.023)	0.016 (0.027)	-0.031 (0.029)
Some other race	0.039 (0.074)	0.116 (0.058) *	0.109 (0.058) +	-0.119 (0.063) +	-0.004 (0.034)	0.069 (0.048)	-0.011 (0.042)
Some College	-0.011 (0.030)	0.018 (0.025)	0.075 (0.025) **	-0.047 (0.030)	0.007 (0.009)	0.016 (0.013)	-0.004 (0.013)
College and Above	0.021 (0.030)	0.053 (0.025) *	0.049 (0.025) *	-0.024 (0.031)	0.030 (0.012) *	-0.023 (0.015)	0.010 (0.015)
Health Diagnoses (0-6)	-0.017 (0.011)	0.004 (0.008)	-0.015 (0.008) +	0.004 (0.011)	0.001 (0.004)	0.060 (0.006) ***	-0.032 (0.006) ***
Share College and Above	0.038 (0.130)	0.209 (0.107) +	0.266 (0.106) *	0.165 (0.125)	0.029 (0.051)	-0.040 (0.067)	-0.003 (0.066)
Median HH Income	0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	0.000 (0.001)	-0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	-0.019 (0.120)	0.093 (0.073)	0.257 (0.082) **	0.110 (0.108)	0.063 (0.068)	0.081 (0.080)	0.036 (0.078)
Share White	-0.012 (0.105)	-0.002 (0.083)	-0.104 (0.082)	-0.169 (0.105)	0.057 (0.035)	0.021 (0.049)	0.024 (0.053)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	6,795	6,807	6,807	6,780	13,284	13,272	13,314
R-Squared	0.246	0.318	0.293	0.251	0.166	0.260	0.140
Adj. R-Squared	0.139	0.221	0.193	0.144	0.096	0.199	0.068

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S84: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics (Share of Registered Democrats and Republicans Who Are Republican)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.300 (0.102) **	-0.014 (0.097)	0.029 (0.093)	-0.075 (0.100)	0.058 (0.038)	0.098 (0.052) +	-0.007 (0.055)
Republican	-0.216 (0.054) ***	-0.071 (0.048)	-0.019 (0.048)	0.033 (0.055)	-0.022 (0.020)	0.027 (0.025)	-0.006 (0.027)
Republican * Share GOP	0.465 (0.115) ***	0.144 (0.099)	0.019 (0.102)	-0.276 (0.119) *	0.013 (0.041)	-0.121 (0.052) *	0.054 (0.057)
Log(Deaths per 1K People)	0.025 (0.075)	-0.007 (0.063)	-0.019 (0.056)	-0.014 (0.080)	0.006 (0.025)	0.008 (0.027)	-0.016 (0.031)
Female	-0.024 (0.021)	-0.029 (0.018)	0.021 (0.018)	-0.022 (0.021)	0.010 (0.008)	0.070 (0.011) ***	-0.027 (0.011) *
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.010 (0.060)	0.009 (0.054)	-0.011 (0.049)	-0.125 (0.054) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.001) ***	0.006 (0.001) ***	-0.004 (0.001) ***	0.001 (0.000) ***	-0.007 (0.000) ***	0.001 (0.000) +
White	-0.002 (0.042)	0.094 (0.035) **	0.101 (0.038) **	0.014 (0.039)	-0.006 (0.015)	0.054 (0.018) **	-0.037 (0.019) +
Hispanic	0.024 (0.051)	0.070 (0.046)	0.112 (0.046) *	0.092 (0.048) +	-0.012 (0.017)	0.091 (0.022) ***	-0.025 (0.023)
Asian or Pacific Islander	-0.019 (0.061)	0.085 (0.053)	0.156 (0.052) **	0.157 (0.062) *	-0.017 (0.023)	0.016 (0.027)	-0.028 (0.029)
Some other race	0.028 (0.073)	0.109 (0.057) +	0.104 (0.058) +	-0.128 (0.063) *	0.001 (0.034)	0.068 (0.048)	-0.005 (0.042)
Some College	-0.013 (0.029)	0.017 (0.025)	0.073 (0.025) **	-0.049 (0.030) +	0.007 (0.009)	0.015 (0.013)	-0.004 (0.013)
College and Above	0.022 (0.030)	0.064 (0.025) *	0.057 (0.024) *	-0.018 (0.031)	0.032 (0.011) **	-0.023 (0.015)	0.010 (0.014)
Health Diagnoses (0-6)	-0.015 (0.011)	0.005 (0.008)	-0.017 (0.008) *	0.005 (0.011)	0.002 (0.004)	0.059 (0.006) ***	-0.032 (0.006) ***
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	6,939	6,951	6,951	6,921	13,371	13,356	13,401
R-Squared	0.239	0.311	0.284	0.246	0.164	0.259	0.139
Adj. R-Squared	0.134	0.216	0.185	0.141	0.096	0.198	0.068

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S85: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics and Interactions (TargetSmart Average Predicted Probability of Republican Partisanship)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.437 (0.117) ***	-0.177 (0.099) +	-0.003 (0.102)	-0.201 (0.125)	-0.045 (0.042)	0.030 (0.058)	-0.092 (0.061)
Republican	-0.167 (0.060) **	-0.088 (0.054) +	-0.015 (0.057)	0.069 (0.061)	-0.023 (0.022)	-0.007 (0.030)	0.043 (0.032)
Republican * Share GOP	0.566 (0.123) ***	0.211 (0.097) *	0.041 (0.101)	-0.144 (0.129)	0.022 (0.044)	-0.042 (0.060)	0.120 (0.066) +
Republican * Share White	0.011 (0.096)	-0.092 (0.075)	-0.018 (0.078)	-0.074 (0.098)	-0.005 (0.034)	0.012 (0.047)	-0.059 (0.051)
Republican * Share College and Above	-0.071 (0.165)	0.084 (0.136)	0.091 (0.129)	0.066 (0.173)	0.037 (0.059)	-0.026 (0.076)	0.152 (0.081) +
Republican * Median HH Income, Thousands	-0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.000 (0.000)	-0.000 (0.000)	-0.001 (0.000) *
Republican * Median HH Income, Thousands	-0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.000 (0.000)	-0.000 (0.000)	-0.001 (0.000) *
Republican * Pop Density, 100,000 People per Sq. Mi.	0.234 (0.149)	0.064 (0.124)	-0.013 (0.124)	0.011 (0.150)	0.019 (0.067)	0.172 (0.093) +	-0.147 (0.102)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.234 (0.149)	0.064 (0.124)	-0.013 (0.124)	0.011 (0.150)	0.019 (0.067)	0.172 (0.093) +	-0.147 (0.102)
Log(Deaths per 1K People)	0.014 (0.064)	-0.016 (0.057)	0.001 (0.052)	-0.004 (0.066)	-0.008 (0.020)	-0.004 (0.022)	-0.010 (0.023)
Female	-0.031 (0.016) +	-0.014 (0.014)	0.022 (0.014)	-0.025 (0.017)	0.014 (0.006) *	0.079 (0.008) ***	-0.024 (0.009) **
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.008 (0.044)	0.010 (0.038)	0.047 (0.037)	-0.101 (0.041) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.000) ***	0.005 (0.000) ***	0.006 (0.000) ***	-0.004 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***	0.001 (0.000) ***
White	0.039 (0.031)	0.114 (0.027) ***	0.126 (0.028) ***	0.024 (0.030)	-0.004 (0.011)	0.045 (0.014) **	-0.047 (0.015) **
Hispanic	0.047 (0.039)	0.079 (0.036) *	0.077 (0.036) *	0.106 (0.038) **	-0.005 (0.013)	0.061 (0.018) ***	-0.026 (0.018)
Asian or Pacific Islander	-0.020 (0.045)	0.099 (0.044) *	0.139 (0.040) ***	0.103 (0.047) *	-0.014 (0.018)	0.020 (0.022)	-0.037 (0.024)
Some other race	0.102 (0.060) +	0.133 (0.052) **	0.137 (0.051) **	-0.092 (0.054) +	0.001 (0.024)	0.095 (0.034) **	-0.042 (0.031)
Some College	0.009 (0.022)	0.005 (0.019)	0.059 (0.019) **	-0.034 (0.022)	0.018 (0.007) *	0.005 (0.010)	0.010 (0.010)
College and Above	0.020 (0.023)	0.052 (0.020) **	0.032 (0.019) +	0.010 (0.024)	0.044 (0.009) ***	-0.027 (0.011) *	0.027 (0.011) *
Health Diagnoses (0-6)	-0.006 (0.008)	0.001 (0.006)	-0.017 (0.007) *	0.011 (0.009)	0.000 (0.003)	0.062 (0.005) ***	-0.036 (0.005) ***
Share College and Above	-0.068 (0.123)	0.010 (0.107)	0.200 (0.102) +	-0.141 (0.130)	0.016 (0.048)	-0.075 (0.061)	-0.073 (0.065)
Median HH Income	0.002 (0.001) *	0.000 (0.001)	-0.000 (0.001)	0.001 (0.001)	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	-0.062 (0.120)	0.062 (0.079)	0.248 (0.083) **	0.080 (0.118)	0.055 (0.066)	0.064 (0.084)	0.073 (0.082)
Share White	0.045 (0.097)	0.119 (0.081)	-0.063 (0.079)	0.036 (0.098)	0.062 (0.033) +	0.019 (0.046)	0.070 (0.050)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	11,883	11,892	11,892	11,850	23,709	23,694	23,742
R-Squared	0.293	0.342	0.344	0.285	0.187	0.292	0.169
Adj. R-Squared	0.167	0.224	0.227	0.157	0.099	0.216	0.079

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S86: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Including ZIP Code Demographics but without Interactions (TargetSmart Average Predicted Probability of Republican Partisanship)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.417 (0.111) ***	-0.133 (0.093)	0.011 (0.097)	-0.167 (0.118)	-0.039 (0.040)	0.035 (0.054)	-0.064 (0.057)
Republican	-0.238 (0.043) ***	-0.069 (0.037) +	-0.022 (0.038)	0.043 (0.042)	-0.019 (0.015)	0.010 (0.020)	-0.007 (0.021)
Republican * Share GOP	0.482 (0.083) ***	0.111 (0.071)	0.014 (0.073)	-0.228 (0.084) **	0.010 (0.029)	-0.067 (0.039) +	0.072 (0.042) +
Log(Deaths per 1K People)	0.020 (0.064)	-0.019 (0.057)	0.001 (0.051)	-0.005 (0.067)	-0.008 (0.020)	-0.004 (0.022)	-0.009 (0.023)
Female	-0.032 (0.016) +	-0.014 (0.014)	0.022 (0.014)	-0.026 (0.017)	0.014 (0.006) *	0.079 (0.008) ***	-0.024 (0.009) **
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000) ***	-0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.006 (0.044)	0.009 (0.038)	0.048 (0.038)	-0.100 (0.041) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.001) ***	0.005 (0.000) ***	0.006 (0.000) ***	-0.004 (0.000) ***	0.001 (0.000) ***	-0.008 (0.000) ***	0.001 (0.000) ***
White	0.044 (0.031)	0.114 (0.027) ***	0.126 (0.028) ***	0.026 (0.030)	-0.004 (0.011)	0.044 (0.014) **	-0.044 (0.015) **
Hispanic	0.049 (0.039)	0.078 (0.036) *	0.078 (0.036) *	0.107 (0.038) **	-0.005 (0.013)	0.060 (0.018) ***	-0.023 (0.018)
Asian or Pacific Islander	-0.018 (0.045)	0.098 (0.044) *	0.138 (0.040) ***	0.104 (0.047) *	-0.014 (0.018)	0.020 (0.022)	-0.034 (0.024)
Some other race	0.106 (0.060) +	0.134 (0.052) **	0.136 (0.051) **	-0.089 (0.054)	0.001 (0.024)	0.096 (0.034) **	-0.042 (0.030)
Some College	0.007 (0.022)	0.005 (0.019)	0.059 (0.019) **	-0.034 (0.022)	0.018 (0.007) *	0.005 (0.010)	0.010 (0.010)
College and Above	0.017 (0.023)	0.052 (0.020) **	0.032 (0.019) +	0.010 (0.024)	0.044 (0.009) ***	-0.027 (0.011) *	0.027 (0.011) *
Health Diagnoses (0-6)	-0.006 (0.008)	0.001 (0.006)	-0.017 (0.007) *	0.011 (0.009)	-0.000 (0.003)	0.062 (0.005) ***	-0.036 (0.005) ***
Share College and Above	-0.099 (0.103)	0.052 (0.090)	0.239 (0.088) **	-0.109 (0.103)	0.032 (0.037)	-0.084 (0.051) +	-0.006 (0.051)
Median HH Income	0.001 (0.001) +	0.000 (0.001)	-0.000 (0.001)	0.000 (0.001)	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Pop Density, 100,000 People per Sq. Mi.	0.002 (0.120)	0.075 (0.075)	0.244 (0.083) **	0.085 (0.112)	0.057 (0.067)	0.096 (0.078)	0.044 (0.078)
Share White	0.061 (0.089)	0.076 (0.074)	-0.074 (0.074)	0.007 (0.091)	0.059 (0.030) +	0.026 (0.042)	0.042 (0.044)
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	11,883	11,892	11,892	11,850	23,709	23,694	23,742
R-Squared	0.291	0.342	0.344	0.284	0.187	0.292	0.168
Adj. R-Squared	0.164	0.224	0.227	0.157	0.099	0.216	0.078

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S87: Effect of Republican Share of Neighborhood by Party on Neighborhood and Belonging Outcomes, Not Including ZIP Code Demographics (TargetSmart Average Predicted Probability of Republican Partisanship)

	Express self politically (e.g. signs)?	Do you like where you live?	Access to activities (cultural/social)?	Want to move neighborhood but keep resources?	Sense of Belonging Scale	Negative Feeling Scale	Positive Feeling Scale
Share GOP	-0.281 (0.073) ***	-0.023 (0.067)	-0.039 (0.067)	-0.172 (0.075) *	0.018 (0.027)	0.059 (0.037)	-0.037 (0.039)
Republican	-0.226 (0.042) ***	-0.064 (0.037) +	-0.022 (0.038)	0.037 (0.042)	-0.022 (0.015)	0.010 (0.020)	-0.008 (0.021)
Republican * Share GOP	0.464 (0.082) ***	0.103 (0.071)	0.014 (0.073)	-0.213 (0.083) *	0.011 (0.029)	-0.066 (0.039) +	0.071 (0.042) +
Log(Deaths per 1K People)	0.033 (0.064)	-0.008 (0.056)	0.005 (0.051)	0.007 (0.066)	-0.008 (0.020)	-0.005 (0.022)	-0.010 (0.023)
Female	-0.031 (0.016) +	-0.016 (0.014)	0.021 (0.014)	-0.025 (0.017)	0.014 (0.006) *	0.079 (0.008) ***	-0.024 (0.009) **
Household Income	0.001 (0.000) ***	0.001 (0.000) ***	0.000 (0.000) ***	0.000 (0.000)	0.000 (0.000) ***	-0.000 (0.000) ***	0.001 (0.000) ***
Household Income Missing	-0.002 (0.044)	0.007 (0.038)	0.045 (0.037)	-0.098 (0.041) *	NaN (0.000)	NaN (0.000)	NaN (0.000)
Age	0.003 (0.000) ***	0.005 (0.000) ***	0.006 (0.000) ***	-0.004 (0.000) ***	0.001 (0.000) ***	-0.008 (0.000) ***	0.001 (0.000) ***
White	0.046 (0.030)	0.122 (0.026) ***	0.128 (0.028) ***	0.030 (0.029)	0.001 (0.011)	0.045 (0.014) **	-0.039 (0.014) **
Hispanic	0.042 (0.038)	0.084 (0.035) *	0.082 (0.036) *	0.115 (0.037) **	-0.003 (0.013)	0.061 (0.018) ***	-0.020 (0.018)
Asian or Pacific Islander	-0.022 (0.045)	0.102 (0.044) *	0.146 (0.040) ***	0.107 (0.047) *	-0.010 (0.018)	0.017 (0.022)	-0.032 (0.024)
Some other race	0.099 (0.060) +	0.136 (0.052) **	0.134 (0.051) **	-0.087 (0.055)	0.004 (0.024)	0.096 (0.034) **	-0.038 (0.030)
Some College	0.006 (0.022)	0.006 (0.019)	0.058 (0.019) **	-0.033 (0.022)	0.018 (0.007) *	0.005 (0.010)	0.010 (0.010)
College and Above	0.017 (0.023)	0.061 (0.020) **	0.041 (0.019) *	0.011 (0.023)	0.046 (0.009) ***	-0.029 (0.011) *	0.028 (0.011) *
Health Diagnoses (0-6)	-0.006 (0.008)	0.002 (0.006)	-0.017 (0.007) *	0.012 (0.008)	0.000 (0.003)	0.062 (0.005) ***	-0.036 (0.005) ***
County Fixed Effect	✓	✓	✓	✓	✓	✓	✓
N	12,084	12,093	12,093	12,051	23,838	23,820	23,871
R-Squared	0.287	0.338	0.336	0.282	0.185	0.291	0.167
Adj. R-Squared	0.162	0.222	0.220	0.156	0.098	0.215	0.078

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

S6.10 Survey Timing

S6.10.1 Figures

Z

Figure S35: Effect of Republican Share of Neighborhood by Survey Wave (Within-ZIP Code, Share of Registered Voters Who Are Republican)
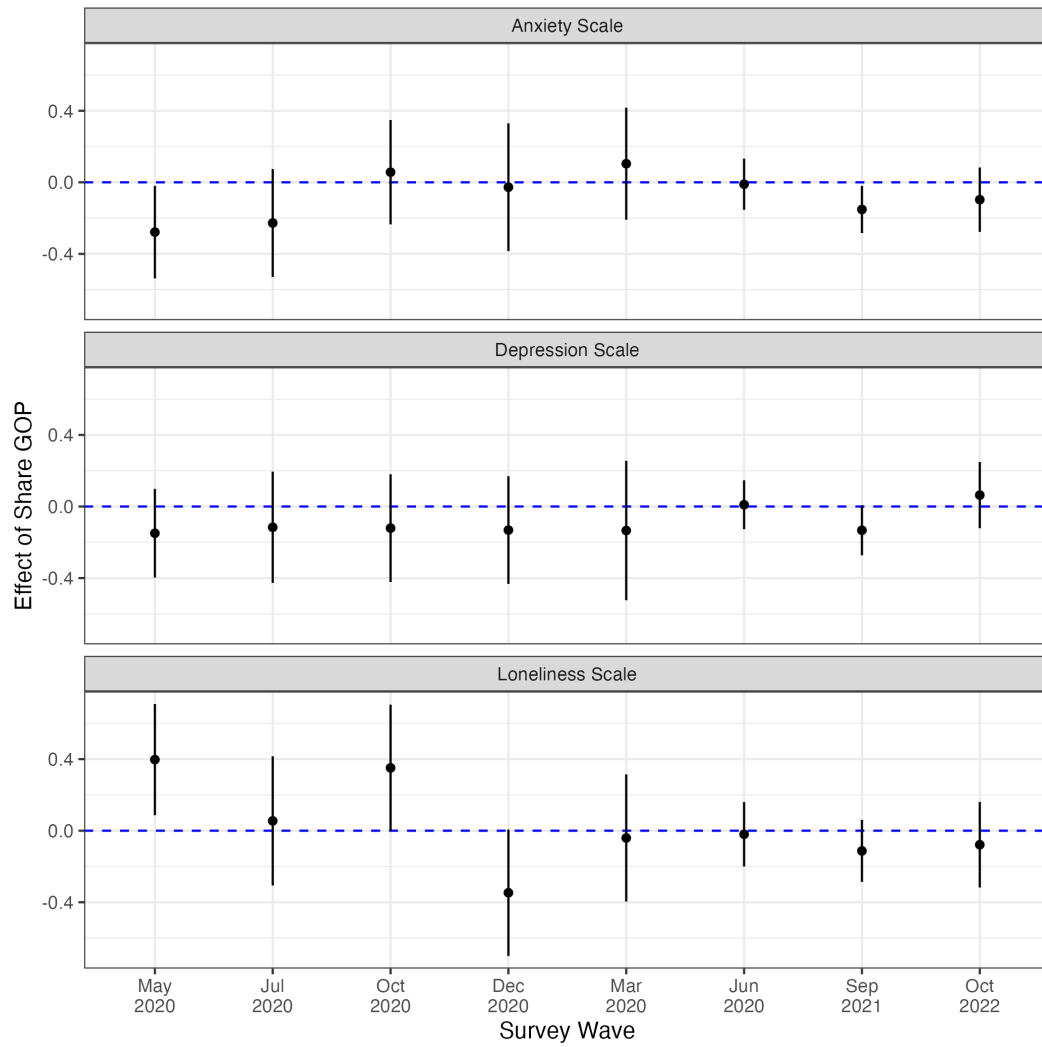
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S36: Effect of Republican Share of Neighborhood by Survey Wave (Within-ZIP Code, Share of Registered Democrats and Republicans Who Are Republican)
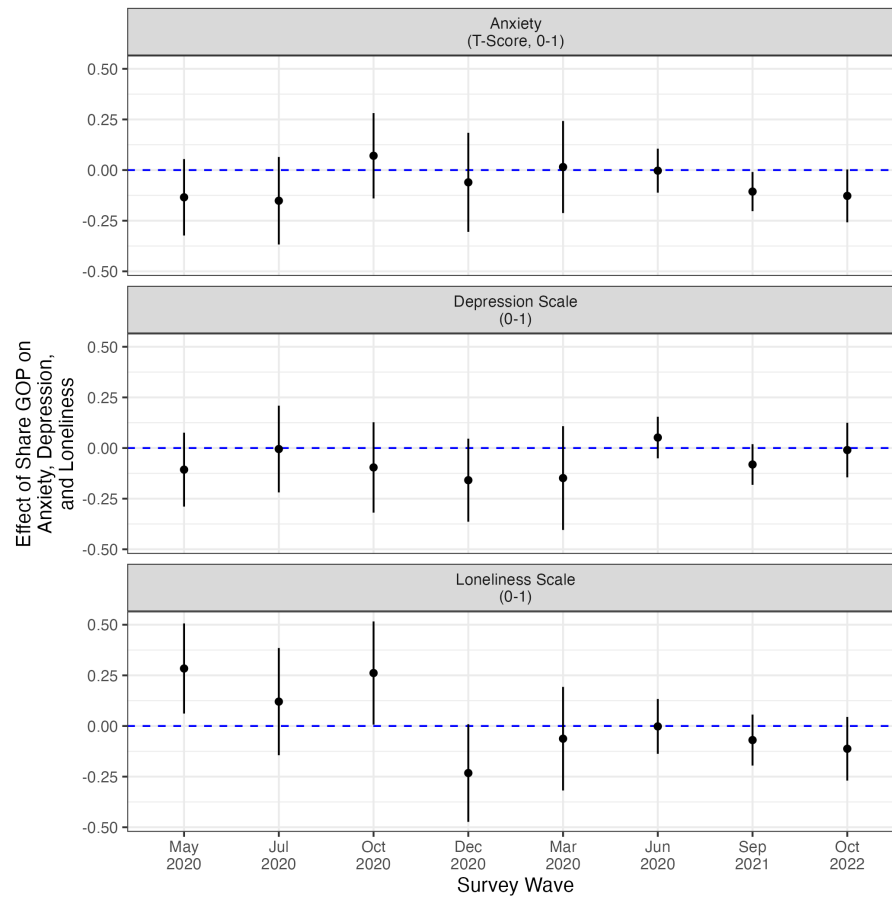
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

Figure S37: Effect of Republican Share of Neighborhood by Survey Wave (Within-ZIP Code, TargetSmart Average Predicted Probability of Republican Partisanship)
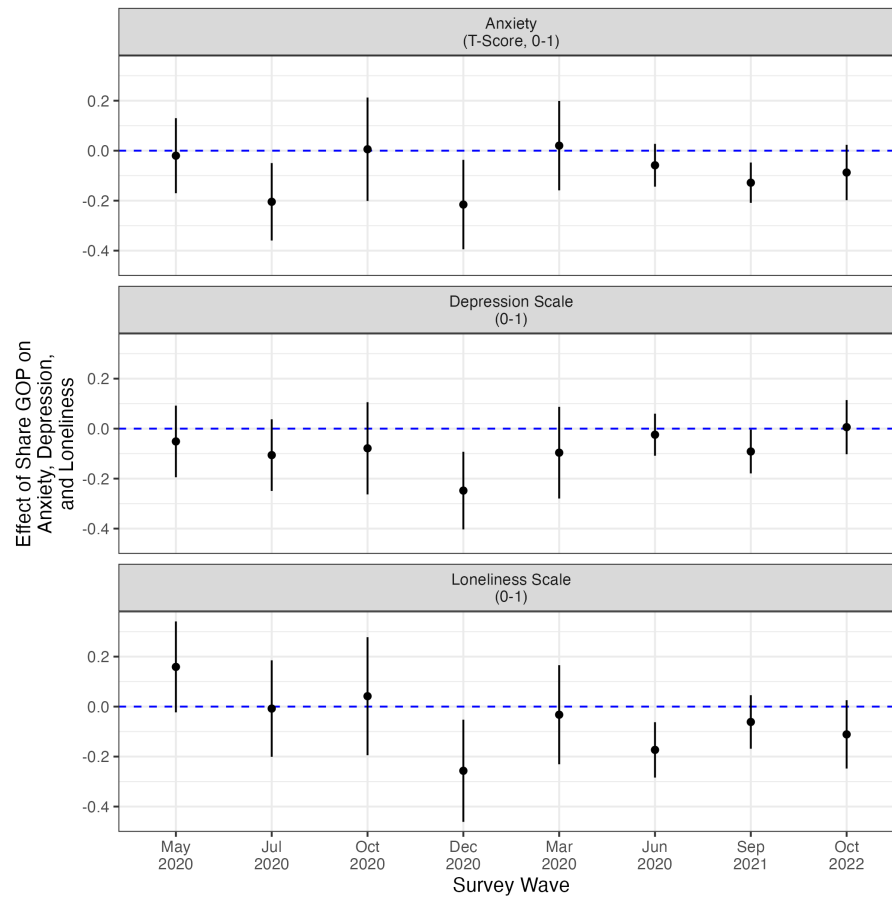
Points represent the marginal effect for each subgroup. Bars represent 95% confidence intervals.

S6.10.2 Tables

Table S88: Anxiety Models by Survey Wave (Within-ZIP Code, Share of Registered Voters Who Are Republican)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.008 (0.047)	0.065 (0.052)	0.071 (0.047)	-0.077 (0.047)	-0.055 (0.054)	-0.026 (0.027)	-0.037 (0.027)	-0.037 (0.031)
Republican * Share GOP	-0.278 (0.132) *	-0.227 (0.154)	0.057 (0.149)	-0.027 (0.182)	0.104 (0.160)	-0.010 (0.073)	-0.152 (0.067) *	-0.097 (0.092)
Republican * Share White	0.067 (0.067)	-0.017 (0.075)	-0.244 (0.078) **	0.004 (0.097)	0.046 (0.081)	-0.052 (0.041)	0.009 (0.039)	0.088 (0.052) +
Republican * Share College and Above	-0.114 (0.122)	-0.035 (0.134)	-0.142 (0.192)	0.096 (0.129)	0.116 (0.173)	-0.043 (0.072)	-0.001 (0.075)	0.012 (0.091)
Republican * Median HH Income, Thousands	0.000 (0.001)	-0.000 (0.001)	0.001 (0.001)	-0.000 (0.001)	-0.002 (0.001) *	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.079 (0.074)	0.049 (0.063)	0.100 (0.080)	0.043 (0.075)	0.191 (0.130)	0.069 (0.056)	0.054 (0.076)	0.125 (0.064) *
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	7,026	7,065	7,128	7,203	6,798	13,893	15,150	13,455
R-Squared	0.726	0.743	0.760	0.726	0.784	0.652	0.639	0.684
Adj. R-Squared	0.362	0.413	0.453	0.385	0.508	0.401	0.399	0.456

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S89: Depression Models by Survey Wave (Within-ZIP Code, Share of Registered Voters Who Are Republican)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.009 (0.041)	0.027 (0.043)	0.026 (0.053)	-0.005 (0.049)	-0.004 (0.049)	-0.019 (0.025)	0.009 (0.027)	-0.067 (0.032) *
Republican * Share GOP	-0.150 (0.126)	-0.116 (0.159)	-0.121 (0.154)	-0.132 (0.154)	-0.134 (0.199)	0.010 (0.070)	-0.133 (0.071) +	0.064 (0.094)
Republican * Share White	-0.024 (0.067)	-0.076 (0.078)	-0.030 (0.076)	-0.014 (0.082)	0.009 (0.079)	-0.080 (0.042) +	-0.025 (0.038)	0.008 (0.053)
Republican * Share College and Above	-0.075 (0.115)	0.056 (0.134)	-0.188 (0.244)	0.033 (0.131)	0.123 (0.139)	0.032 (0.072)	0.013 (0.071)	0.130 (0.091)
Republican * Median HH Income, Thousands	0.001 (0.001)	0.000 (0.001)	0.000 (0.001)	-0.000 (0.001)	-0.001 (0.001)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.037 (0.057)	0.012 (0.049)	0.122 (0.085)	0.037 (0.084)	0.078 (0.087)	0.082 (0.057)	-0.030 (0.067)	0.075 (0.074)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	6,996	6,990	7,020	7,122	6,696	13,755	14,979	13,341
R-Squared	0.733	0.745	0.768	0.737	0.809	0.659	0.639	0.682
Adj. R-Squared	0.377	0.414	0.466	0.407	0.559	0.411	0.395	0.450

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S90: Loneliness Models by PID Strength (Within-ZIP Code, Share of Registered Voters Who Are Republican)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.070 (0.047)	0.069 (0.054)	-0.063 (0.060)	-0.000 (0.057)	0.060 (0.064)	-0.047 (0.033)	0.033 (0.032)	-0.079 (0.042) +
Republican * Share GOP	0.397 (0.158) *	0.055 (0.184)	0.351 (0.180) +	-0.347 (0.180) +	-0.041 (0.181)	-0.020 (0.092)	-0.113 (0.088)	-0.078 (0.122)
Republican * Share White	-0.167 (0.080) *	-0.146 (0.100)	-0.204 (0.086) *	0.142 (0.101)	-0.125 (0.084)	-0.068 (0.053)	-0.050 (0.051)	0.116 (0.061) +
Republican * Share College and Above	-0.082 (0.134)	0.071 (0.157)	0.095 (0.160)	0.183 (0.161)	0.354 (0.168) *	-0.023 (0.090)	0.100 (0.086)	0.032 (0.119)
Republican * Median HH Income, Thousands	0.001 (0.001)	-0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.002 (0.001) *	0.001 (0.001) +	-0.000 (0.000)	-0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.220 (0.074) **	-0.013 (0.074)	0.028 (0.113)	0.021 (0.075)	0.003 (0.105)	0.065 (0.064)	-0.082 (0.066)	0.133 (0.082)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	7,017	7,035	7,098	7,152	6,654	13,761	14,973	13,422
R-Squared	0.723	0.737	0.763	0.718	0.787	0.633	0.612	0.648
Adj. R-Squared	0.355	0.399	0.459	0.364	0.507	0.365	0.350	0.393

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S91: Anxiety Models by Survey Wave (Within-ZIP Code, Share of Registered Democrats and Republicans Who Are Republican)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.010 (0.048)	0.065 (0.053)	0.064 (0.048)	-0.069 (0.048)	-0.045 (0.055)	-0.027 (0.028)	-0.037 (0.027)	-0.023 (0.030)
Republican * Share GOP	-0.134 (0.096)	-0.151 (0.110)	0.071 (0.107)	-0.061 (0.125)	0.015 (0.116)	-0.003 (0.055)	-0.106 (0.049) *	-0.127 (0.067) +
Republican * Share White	0.036 (0.068)	-0.026 (0.074)	-0.256 (0.076) ***	0.022 (0.092)	0.071 (0.079)	-0.055 (0.042)	0.009 (0.039)	0.107 (0.053) *
Republican * Share College and Above	-0.090 (0.122)	-0.030 (0.132)	-0.133 (0.191)	0.081 (0.125)	0.102 (0.175)	-0.041 (0.073)	-0.000 (0.075)	-0.015 (0.091)
Republican * Median HH Income, Thousands	0.000 (0.001)	-0.000 (0.001)	0.001 (0.001)	-0.000 (0.001)	-0.002 (0.001) +	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.095 (0.076)	0.046 (0.064)	0.108 (0.081)	0.030 (0.078)	0.175 (0.132)	0.069 (0.056)	0.050 (0.077)	0.101 (0.063)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	7,020	7,062	7,125	7,197	6,792	13,875	15,135	13,437
R-Squared	0.726	0.743	0.760	0.726	0.784	0.652	0.639	0.684
Adj. R-Squared	0.362	0.413	0.453	0.386	0.507	0.401	0.399	0.456

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S92: Depression Models by Survey Wave (Within-ZIP Code, Share of Registered Democrats and Republicans Who Are Republican)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.009 (0.042)	0.013 (0.043)	0.030 (0.054)	0.009 (0.050)	0.007 (0.048)	-0.027 (0.025)	0.006 (0.026)	-0.054 (0.032) +
Republican * Share GOP	-0.107 (0.093)	-0.005 (0.109)	-0.096 (0.114)	-0.159 (0.105)	-0.148 (0.131)	0.052 (0.052)	-0.081 (0.051)	-0.010 (0.069)
Republican * Share White	-0.026 (0.069)	-0.116 (0.077)	-0.027 (0.075)	0.011 (0.079)	0.030 (0.076)	-0.101 (0.042) *	-0.031 (0.039)	0.028 (0.054)
Republican * Share College and Above	-0.075 (0.118)	0.087 (0.130)	-0.188 (0.244)	0.012 (0.129)	0.116 (0.142)	0.048 (0.072)	0.018 (0.072)	0.104 (0.091)
Republican * Median HH Income, Thousands	0.001 (0.001)	0.000 (0.001)	0.000 (0.001)	0.000 (0.001)	-0.001 (0.001)	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.032 (0.059)	0.029 (0.053)	0.117 (0.084)	0.013 (0.086)	0.056 (0.088)	0.095 (0.058)	-0.032 (0.067)	0.057 (0.074)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	6,987	6,987	7,017	7,116	6,690	13,737	14,961	13,323
R-Squared	0.733	0.745	0.768	0.737	0.809	0.659	0.639	0.682
Adj. R-Squared	0.377	0.414	0.466	0.408	0.559	0.411	0.396	0.450

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S93: Loneliness Models by PID Strength (Within-ZIP Code, Share of Registered Democrats and Republicans Who Are Republican)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.073 (0.047)	0.053 (0.056)	-0.071 (0.062)	0.002 (0.057)	0.067 (0.064)	-0.050 (0.033)	0.031 (0.032)	-0.062 (0.040)
Republican * Share GOP	0.284 (0.113) *	0.120 (0.135)	0.261 (0.130) *	-0.232 (0.123) +	-0.063 (0.130)	-0.002 (0.069)	-0.069 (0.064)	-0.112 (0.080)
Republican * Share White	-0.162 (0.079) *	-0.185 (0.100) +	-0.204 (0.085) *	0.132 (0.096)	-0.112 (0.083)	-0.074 (0.052)	-0.055 (0.051)	0.129 (0.061) *
Republican * Share College and Above	-0.085 (0.133)	0.103 (0.155)	0.090 (0.159)	0.203 (0.158)	0.348 (0.168) *	-0.019 (0.089)	0.103 (0.086)	-0.004 (0.116)
Republican * Median HH Income, Thousands	0.001 (0.001)	-0.001 (0.001)	-0.000 (0.001)	-0.001 (0.001)	-0.002 (0.001) *	0.001 (0.001) +	-0.000 (0.000)	-0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.231 (0.077) **	0.008 (0.077)	0.039 (0.116)	0.012 (0.076)	-0.010 (0.108)	0.067 (0.065)	-0.083 (0.066)	0.106 (0.081)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	7,011	7,029	7,095	7,143	6,648	13,743	14,958	13,404
R-Squared	0.723	0.737	0.763	0.717	0.787	0.633	0.612	0.648
Adj. R-Squared	0.355	0.399	0.459	0.364	0.507	0.365	0.350	0.393

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S94: Anxiety Models by Survey Wave (Within-ZIP Code, TargetSmart Average Predicted Probability of Republican Partisanship)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.034 (0.037)	0.065 (0.042)	0.052 (0.039)	0.026 (0.044)	-0.055 (0.042)	-0.004 (0.021)	-0.019 (0.021)	-0.021 (0.028)
Republican * Share GOP	-0.020 (0.077)	-0.204 (0.079) **	0.006 (0.106)	-0.216 (0.091) *	0.020 (0.091)	-0.058 (0.044)	-0.128 (0.041) **	-0.087 (0.057)
Republican * Share White	-0.034 (0.057)	0.033 (0.058)	-0.126 (0.077)	0.032 (0.071)	0.056 (0.068)	-0.019 (0.034)	0.013 (0.033)	0.049 (0.048)
Republican * Share College and Above	0.084 (0.090)	0.013 (0.110)	-0.199 (0.135)	0.004 (0.114)	0.113 (0.120)	-0.027 (0.057)	-0.002 (0.057)	0.009 (0.074)
Republican * Median HH Income, Thousands	-0.000 (0.001)	-0.001 (0.001)	0.000 (0.001)	0.000 (0.001)	-0.001 (0.001) +	0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.059 (0.067)	0.044 (0.057)	0.115 (0.071)	-0.052 (0.078)	0.131 (0.118)	0.032 (0.052)	0.029 (0.073)	0.079 (0.067)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	12,072	12,219	12,441	12,585	11,871	24,912	26,727	23,976
R-Squared	0.742	0.751	0.773	0.739	0.792	0.653	0.646	0.682
Adj. R-Squared	0.373	0.402	0.456	0.383	0.513	0.394	0.399	0.442

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S95: Depression Models by Survey Wave (Within-ZIP Code, TargetSmart Average Predicted Probability of Republican Partisanship)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.019 (0.033)	0.042 (0.034)	0.034 (0.043)	0.048 (0.041)	-0.010 (0.034)	-0.016 (0.021)	0.016 (0.021)	-0.048 (0.027) +
Republican * Share GOP	-0.051 (0.073)	-0.106 (0.073)	-0.079 (0.094)	-0.248 (0.079) **	-0.096 (0.094)	-0.024 (0.043)	-0.091 (0.045) *	0.006 (0.055)
Republican * Share White	-0.039 (0.056)	-0.019 (0.056)	0.003 (0.066)	0.039 (0.062)	0.063 (0.069)	-0.027 (0.035)	-0.025 (0.033)	-0.023 (0.047)
Republican * Share College and Above	0.005 (0.087)	0.126 (0.103)	-0.163 (0.165)	-0.065 (0.106)	0.101 (0.105)	0.050 (0.056)	0.005 (0.058)	0.165 (0.072) *
Republican * Median HH Income, Thousands	0.000 (0.000)	-0.000 (0.001)	0.000 (0.001)	0.000 (0.001)	-0.001 (0.001) +	-0.000 (0.000)	0.000 (0.000)	-0.000 (0.000)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.041 (0.051)	-0.002 (0.044)	0.113 (0.069)	-0.043 (0.089)	0.057 (0.073)	0.065 (0.054)	-0.026 (0.067)	0.024 (0.075)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	12,003	12,084	12,270	12,453	11,706	24,642	26,424	23,769
R-Squared	0.750	0.756	0.783	0.749	0.816	0.660	0.648	0.685
Adj. R-Squared	0.389	0.407	0.474	0.400	0.566	0.405	0.398	0.444

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***

Table S96: Loneliness Models by PID Strength (Within-ZIP Code, TargetSmart Average Predicted Probability of Republican Partisanship)

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7	Wave 8
Republican	-0.048 (0.037)	0.022 (0.045)	0.009 (0.051)	0.023 (0.049)	0.034 (0.053)	-0.008 (0.026)	0.013 (0.025)	-0.056 (0.035)
Republican * Share GOP	0.159 (0.093) +	-0.008 (0.098)	0.042 (0.120)	-0.257 (0.104) *	-0.032 (0.101)	-0.173 (0.057) **	-0.061 (0.055)	-0.111 (0.070)
Republican * Share White	-0.145 (0.069) *	-0.029 (0.074)	-0.149 (0.080) +	0.161 (0.079) *	-0.091 (0.076)	0.022 (0.043)	-0.033 (0.043)	0.052 (0.058)
Republican * Share College and Above	0.146 (0.107)	0.138 (0.132)	0.138 (0.141)	0.095 (0.129)	0.382 (0.132) **	0.006 (0.071)	0.086 (0.071)	0.037 (0.093)
Republican * Median HH Income, Thousands	-0.000 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.002 (0.001) **	0.001 (0.000)	-0.000 (0.000)	0.000 (0.001)
Republican * Pop Density, 100,000 People per Sq. Mi.	0.119 (0.069) +	-0.017 (0.063)	-0.058 (0.104)	0.026 (0.076)	-0.028 (0.097)	-0.027 (0.062)	-0.049 (0.072)	0.053 (0.082)
Individual Controls	✓	✓	✓	✓	✓	✓	✓	✓
Survey Wave Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
ZIP Code Fixed Effect	✓	✓	✓	✓	✓	✓	✓	✓
N	12,054	12,168	12,396	12,528	11,640	24,666	26,403	23,919
R-Squared	0.736	0.741	0.776	0.728	0.795	0.631	0.623	0.653
Adj. R-Squared	0.358	0.375	0.462	0.355	0.515	0.353	0.356	0.391

P-Value thresholds: 0.1 + 0.05 * 0.01 ** 0.001 ***