# Social Capital, Environmental Justice, and Carcinogenic Waste Releases:

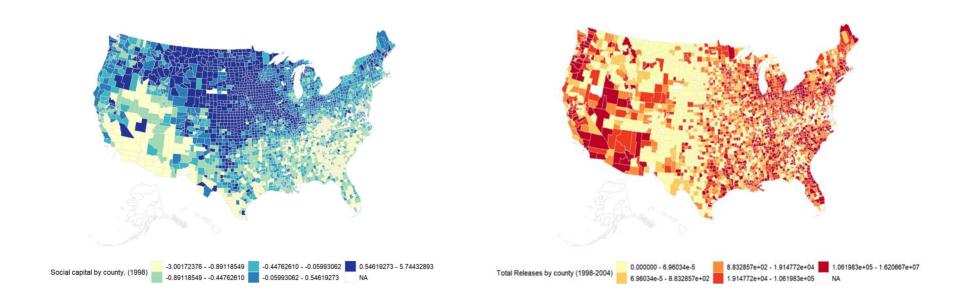
# **US County-level Evidence during 1998-2019**

# **Online Appendix**

Appendix A: Geographical Distribution of Carcinogenic Releases and Social Capital in the US

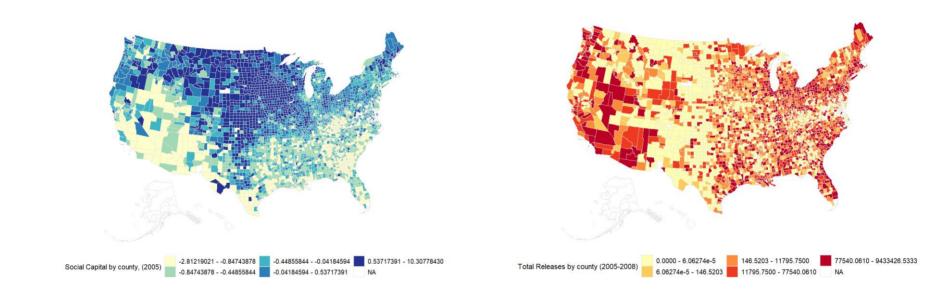
(a1) Social Capital (1998)

# (b1) Carcinogenic Releases (1998-2004)



# (a2) Social Capital (2005)

# (b2) Carcinogenic Releases (2005-2008)



# (a3) Social Capital (2009)

# (b3) Carcinogenic Releases (2009-2013)

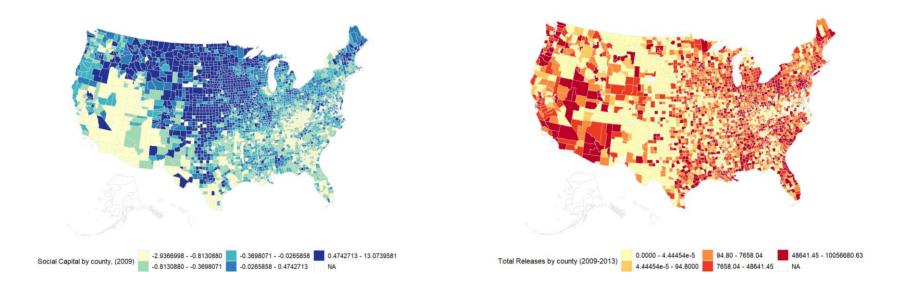


Figure A.1: Geographical Distribution of Carcinogenic Releases and Rupasingha et al.'s Social Capital Index in the US (1998-2019)

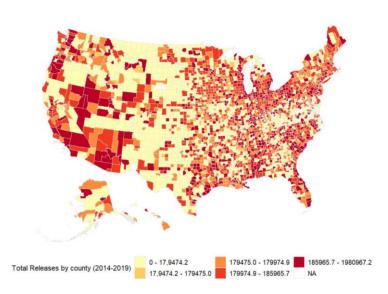
**Note:** The figures (b1), (b2), and (b3) use the annual average carcinogenic releases.

Data Source: <a href="https://aese.psu.edu/nercrd/community/social-capital-resources">https://aese.psu.edu/nercrd/community/social-capital-resources</a> and the Toxic Release Inventory Program (TRI) Basic Data files of the US EPA

## (a) Social Capital (2018)

# JEC\_Social Capital by county, (2018) -4.2870160 --0.9555213 -0.9555213 -0.3080738 - 0.1554587 0.1554587 - 0.7551861 - 2.9518750 NA

## (b) Carcinogenic Releases (2014-2019)



**Figure A.2** Geographical Distribution of the US Congress Joint Economic Committee County-Level Social Capital Index (2018) and the Carcinogenic Toxic Release (2014-2019)

**Note:** The figure (a) uses the 2018 social capital index from the US Congress JEC. The figure (b) uses the annual average carcinogenic releases for the period 2014 to 2019.

**Data Source:** <a href="https://www.jec.senate.gov/public/index.cfm/republicans/socialcapitalproject">https://www.jec.senate.gov/public/index.cfm/republicans/socialcapitalproject</a> and the Toxic Release Inventory Program (TRI) Basic Data files of the US EPA

## **Appendix B: Data Definition, Source and Summary Statistics**

Name	Definition and Data Source
	US Environmental Protection Agency (EPA)
Carcinogen_Total	The total release (onsite and offsite) of chemicals classified as carcinogen by all facilities located in a county in a year listed in the
	Toxic Release Inventory database.
Carcinogen_Onsite	The onsite release of chemicals classified as carcinogen by all facilities located in a county in a year. This variable is the sum of fugitive air emissions, stack air emissions, surface water discharges, chemicals injected onsite to underground, and chemical released to onsite landfills,
	disposed and released onsite into surface impoundments.
Carcinogen_Offsite	The offsite release of chemicals classified as carcinogen by all facilities located in a county in a year. This variable is the sum of chemicals
F '1'' C '	transferred to off-site locations for release or disposal.
Facilities_Count	The number of facilities in a county in a year that meet all three EPA's reporting criteria: i) being in a covered industry sector; ii) employs ten or more employees; and iii) manufactures, processes or uses a TRI-listed chemical in the quantities above threshold levels in a given yearn impoundments; and report at least one carcinogenic chemical.
All_Chem_Total	The natural logarithm of the total release (onsite and offsite) of chemicals by all facilities located in a county in a year.
All_Chem_Onsite	The natural logarithm of the onsite release of chemicals by all facilities located in a county in a year.
All_Chem_Offsite	The natural logarithm of the offsite release of chemicals by all facilities located in a county in a year.
	Pennsylvania State University
a a	https://aese.psu.edu/nercrd/community/social-capital-resources
Social_Capital	Social capital index developed by Rupasingha et al. (2006). The

Social capital index developed by Rupasingha et al. (2006). The aggregate index is constructed using data on voter turnouts in presidential elections, response rates in US census surveys, the total numbers of ten types of social organisations (including bowling centers, physical fitness/recreational facilities, public golf courses, sports clubs, civic associations, business associations, political organisations, religious organisations and labour organisations, and non-profit organisations.

### US Congress Joint Economic Committee

 $\frac{https://www.jec.senate.gov/public/index.cfm/republicans/2018/4/the-geography-of-social-capital-in-america\#toc-006-backlink}$ 

Social capital index developed by the Social Capital Project of the US Congress Joint Economic Committee. The aggregate index is constructed using data on family unity (share of births that are to unwed mothers, percentage of children living in single-parent families, percentage of women ages 35-44 who are married), membership organizations, non-religious non-profits organisations, congregations, informal civil society, response rate in 2010 census, voter turnouts in presidential elections, confidence in institutions, and violent crimes rate.

## Economic Research Service of the USDA

https://www.ers.usda.gov/data-products/county-typology-codes/
An indicator variable that takes a value of 1 for a county with less than

65% of its residents aged 25-64 being employed, and 0 otherwise. We use the 2004 US County Typology Codes for the period 1998-2008 and the 2015 US County Typology Codes for the period 2009-2019.

Social\_Capital\_JEC

Low\_Emp

**Farming** 

An indicator variable that takes a value of 1 for a county classified as farming-dependent, i.e. farming accounted for at 25% or more of the county's earnings or 16% or more of the employment, and 0 otherwise. We use the 2004 US County Typology Codes for the period 1998-2008 and the 2015 US County Typology Codes for the period 2009-2019.

Mining

An indicator variable that takes a value of 1 for a county classified as mining-dependent, i.e. mining accounted for at 13% or more of the county's earnings or 8% or more of the employment, and 0 otherwise. We use the 2004 US County Typology Codes for the period 1998-2008 and the 2015 US County Typology Codes for the period 2009-2019.

**Manufacturing** 

An indicator variable that takes a value of 1 for a county classified as manufacturing-dependent, i.e. manufacturing accounted for at 23% or more of the county's earnings or 16% or more of the employment, and 0 otherwise. We use the 2004 US County Typology Codes for the period 1998-2008 and the 2015 US County Typology Codes for the period 2009-2019.

Government

An indicator variable that takes a value of 1 for a county classified as government-dependent, i.e. government accounted for at 14% or more of the county's earnings or 9% or more of the employment, and 0 otherwise. We use the 2004 US County Typology Codes for the period 1998-2008 and the 2015 US County Typology Codes for the period 2009-2019.

Non Specialized

An indicator variable that takes a value of 1 for a county classified as non-specialised or service/recreational-dependent by the 2004/2015 Typology, and 0 otherwise. We use the 2004 US County Typology Codes for the period 1998-2008 and the 2015 US County Typology Codes for the period 2009-2019.

Metro

An indicator variable that takes a value of 1 for a county classified as metro (urban) and 0 for a county classified as non-metro (rural).

Retire\_Destination

An indicator variable that takes a value of 1 for a county with the number of residents aged 60 and older increased by 15% or more, and 0 otherwise. We use the 2004 US County Typology Codes for the period 1998-2008 and the 2015 US County Typology Codes for the period 2009-2019.

Poverty

An indicator variable that takes a value of 1 for a county with 20% or more of its residents being poor as measured by the decennial censuses and the American Community Survey estimates, and 0 otherwise.

# US Bureau of Economic Analysis

Emp Growth Income

Annual growth of county-level employment.

Income Growth

Natural logarithm of annual county-level per capita personal income in 2005 USD.

Agri\_pct

Annual growth of county-level per capita personal income.

Mining \_pct

Percentage of people employed in the agriculture sector in total county employment in a given year.

Manu \_pct

Percentage of people employed in the mining sector in total county employment in a given year.

Percentage of people employed in the manufacturing sector in total county employment in a given year.

Gov\_pct

Percentage of people employed in the government sector in total county employment in a given year.

PollutingInd\_Emp

County Business Patterns and EPA

PollutingInd\_Payroll

Percentage of employment of 2-digit NAICS industries that release carcinogenic toxics in the county total employment in a given year. Percentage of wages of 2-digit NAICS industries that release carcinogenic toxics in the county total wages in a given year.

> County Health Ranking and Roadmaps https://www.countyhealthrankings.org

Crash\_Deaths Natural logarithm of total number of annual motor vehicle crash deaths.

US Census

Tot\_Pop Total county population in a given year.

WhitePercentage of whites in the county population in a given year.BlackPercentage of blacks in the county population in a given year.Other\_RacesPercentage of other races in the county population in a given year.HispanicPercentage of Hispanics/Latinos in the county population in a given yearNon\_HispanicPercentage of non-Hispanics/Latinos in the county population in a given

year.

Age: 0-14 yearsPercentage of 0-14-year-olds in the county population in a given year.Age: 15-19 yearsPercentage of 15-19-year-olds in the county population in a given year.Age: 20-64 yearsPercentage of 20-64-year-olds in the county population in a given year.Age: 65+ yearsPercentage of 65 and above-year-olds in the county population in a given

year.

NoHighSchool Percentage of county population with no high school diploma. We use

the 2000 education attainment for the period 1998-2010 and the 2015 for

the period 2011-2019.

HighSchool+ Percentage of county population with high school diploma or some

college education. We use the 2000 education attainment for the period

1998-2010 and the 2015 for the period 2011-2019.

Bachelor+ Percentage of county population with bachelor degree or above. We use

the 2000 education attainment for the period 1998-2010 and the 2015 for

the period 2011-2019.

**Table B.2** Summary Statistics

	<i>N</i>	Mean	St. Dev.	Min	<i>Pctl</i> (25)	<i>Pctl</i> (75)	Max
Carcinogen_Total	67,197	78,741.11	529,283.30	0	0	29,766.40	51,681,622.00
Carcinogen_Onsite	67,197	67,309.30	505,339.90	0	0	22,284.20	51,681,622.00
Carcinogen_Offsite	67,197	11,431.81	108,854.30	0	0	398.6	12,322,780
Facilities_Count	67,197	4.004	10.229	0	0	4	295
All_Chem_Total	67,197	1,321,133	11,986,497	0	0	451,562.70	1,124,385,651
All_Chem_Onsite	67,197	1,148,412	11,868,721	0	0	313,261	1,124,385,632
All_Chem_Offsite	67,197	172,721	1,172,560	0	0	26,828	53,538,731
Social_Capital	67,197	-0.0018	1.3559	-4.3107	-0.864	0.612	21.809
Social_Capital_JEC	2,992	0.004	1.004	-4.315	-0.652	0.670	2.971
Low_Emp	67,197	0.218	0.413	0	0	0	1
Farming	67,197	0.155	0.362	0	0	0	1
Mining	67,197	0.062	0.24	0	0	0	1
Manufacturing	67,197	0.226	0.419	0	0	0	1
Government	67,197	0.128	0.334	0	0	0	1
Metro	67,197	0.354	0.478	0	0	1	1
Retire_Destination	67,197	0.141	0.349	0	0	0	1
Poverty	67,197	0.119	0.324	0	0	0	1
Emp_Growth	67,197	0.006	0.033	-0.458	-0.01	0.022	0.995
Income	67,197	10.291	0.242	9.194	10.131	10.423	12.107
Income_Growth	67,197	0.016	0.054	-0.589	-0.005	0.033	1.387
Agri_pct	57,935	0.028	0.055	0	0	0.033	0.539
Mining _pct	57,935	0.09	0.077	0	0.031	0.129	0.719
Manu _pct	57,935	0.013	0.039	0	0	0.006	0.835
Gov_pct	57,935	0.166	0.07	0.014	0.121	0.193	0.908
PollutingInd_Emp	67,197	0.099	0.133	0	0	0.179	0.93
PollutingInd_Payroll	67,197	0.125	0.164	0	0	0.232	0.967
Crash_Deaths	43,954	2.075	0.959	0	1.372	2.596	6.772
Tot_Pop	67,197	97,070.46	313,705.00	55	11,103	65,322	10,105,708
White	67,197	0.866	0.157	0.08	0.823	0.969	1
Black	67,197	0.089	0.144	0	0.006	0.101	0.869
Other_Races	67,197	0.045	0.077	0	0.016	0.044	0.914
Hispanic	67,197	0.08	0.131	0	0.015	0.076	0.978
Age: 0-14 years	67,197	0.194	0.03	0	0.176	0.21	0.38
Age: 15-19 years	67,197	0.07	0.012	0	0.063	0.076	0.251
Age: 20-64 years	67,196	0.572	0.035	0.341	0.551	0.593	0.814
Age: 65+ years	67,197	0.164	0.045	0	0.133	0.19	0.582

NoHighSchool	67,197	17.846	8.982	1.1	11	22.7	73.6
HighSchool+	67,197	63.062	7.521	19	58.5	68.6	86
Bachelor+	67,197	19.093	8.951	0	12.8	22.9	75.3

# **Appendix C: Results for Quantile Comparison (1998-2019)**

**Table C.1** Results for Quantile Comparison (1998-2019)

Quantiles	1	1998		1999	ı	2000		2001	200	)2
	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value
0.10	967.59	0.672	1301.07	0.722	-562.13	0.876	3121.91	0.238	6172.11	0.006
0.25	8,982.88	0.232	8948.16	0.126	10753.65	0.046	14742.57	0	17300.91	0
0.50	43,143.68	0	53393.40	0	50813.42	0.002	54121.55	0	55061.99	0
0.75	187,773.82	0.002	182566.78	0	124834.58	0.018	122373.08	0	133483.20	0
0.90	989,859.94	0.002	603504.17	0	514666.35	0	443613.83	0	382351.79	0
N (Q1- Counties)	286		289		286		290		282	
N (Q4- Counties)	135		133		132		142		151	
Quantiles		2003		2004		2005		2006	200	)7
	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value
0.10	6,558.41	0.002	2322.38	0.238	7250.97	0	7253.87	0.006	5627.60	0
0.25	15,267.06	0.002	16319.31	0.002	22889.26	0	16247.01	0	18688.98	0
0.50	53,692.98	0	47600.78	0	52144.19	0	45514.56	0	40619.28	0
0.75	125,447.25	0	125166.48	0	97422.23	0	95580.83	0	108646.32	0
0.90	442,260.50	0	362641.09	0	442032.34	0	474793.33	0.002	345571.38	0
N (Q1- Counties)	283		290		267		269		264	
N (Q4- Counties)	143		142		159		154		161	
Quantiles	1	2008		2009	1	2010		2011	201	12
	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value
0.10	2,579.15	0.014	2372.35	0.004	1962.45	0.016	2344.04	0.002	3063.92	0.002
0.25	11,350.98	0	5352.87	0.002	4899.90	0.01	6441.77	0.002	6827.81	0
0.50	27,890.52	0	19846.37	0	19176.58	0.008	21191.58	0.002	17886.47	0.008
0.75	92,321.19	0	62258.39	0	64490.76	0	84638.14	0	98408.99	0
0.90	256,429.13	0	156571.37	0.002	191788.11	0.022	237296.94	0.004	299386.55	0.002
N (Q1- Counties)	266		268		266		260		255	
N (Q4- Counties)	168		148		138		139		138	

Quantiles		2013	•	2014	•	2015	•	2016	201	7
	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value	Low-High	p-value
0.10	3,115.30	0.002	1801.46	0.134	3288.92	0	3118.93	0.002	2214.10	0.048
0.25	6,695.77	0.002	4922.01	0.014	5982.11	0.002	6883.97	0.004	7661.08	0
0.50	23,069.67	0	30962.31	0.002	23829.52	0	20940.65	0	24838.28	0.004
0.75	102,152.18	0	113086.71	0	89570.83	0	109760.16	0	111187.43	0
0.90	286,697.10	0	312618.89	0	317038.14	0	397920.68	0.002	393331.77	0
N (Q1- Counties)	250		258		252		245		249	
N (Q4- Counties)	142		150		145		141		141	

Quantiles	ı	2018		2019
	Low-High	p-value	Low-High	p-value
0.10	2699.25	0.002	3,459.12	0.002
0.25	7999.82	0.002	6,713.36	0.002
0.50	26258.73	0.002	22,800.73	0
0.75	104257.44	0	102,908.45	0
0.90	411588.20	0	426,370.66	0
N (Q1- Counties)	235		234	
N (Q4- Counties)	142		144	

*Notes:* Low-High is the difference between the  $q^{th}$  quantile of carcinogenic releases in counties in the  $1^{st}$  quartile of social capital and releases and the corresponding quantiles of carcinogenic releases in counties in the  $4^{th}$  quartile of social capital.

# **Appendix D: Additional Analysis**

**Table D.1** Social Capital and Carcinogenic Toxic Release – *Share of Polluting Industries in Total County Employment* 

	Employmen	t Share of Polluting Indu	ıstries < 10%	Employment Share of Polluting Industries >= 10%			
Dep. Var.	Carcinogen_Total	Carcinogen_Onsite	CarcinogenOffsite	Carcinogen_Total	Carcinogen_Onsite	CarcinogenOffsite	
	(1)	(2)	(3)	(4)	(5)	(6)	
Social_Capital	-0.362***	-0.470***	0.001	-0.175***	-0.219***	-0.127***	
•	(0.041)	(0.041)	(0.040)	(0.013)	(0.032)	(0.044)	
Low_Emp	-0.426***	-0.318***	0.070	$0.490^{***}$	0.619***	0.561***	
•	(0.064)	(0.065)	(0.062)	(0.059)	(0.061)	(0.084)	
Emp_Growth	0.918**	1.140**	-0.549	1.137**	1.150**	0.048	
•	(0.449)	(0.457)	(0.440)	(0.471)	(0.485)	(0.670)	
Income	3.132***	3.418***	1.402***	0.936***	0.464***	0.964***	
	(0.196)	(0.199)	(0.192)	(0.171)	(0.176)	(0.244)	
Income_Growth	-1.279***	-1.622***	-0.824***	0.018	-0.032	-0.491	
_	(0.323)	(0.329)	(0.317)	(0.301)	(0.310)	(0.428)	
Economic Dependence Indicators	Yes	Yes	Yes	Yes	Yes	Yes	
Other County Typology Variables	Yes	Yes	Yes	Yes	Yes	Yes	
Race/Origin Variables	Yes	Yes	Yes	Yes	Yes	Yes	
Age Variables	Yes	Yes	Yes	Yes	Yes	Yes	
Education Attainment Variables	Yes	Yes	Yes	Yes	Yes	Yes	
County FE	Yes	Yes	Yes	Yes	Yes	Yes	
Year FE	Yes	Yes	Yes	Yes	Yes	Yes	
N	37,862	37,862	37,862	29,335	29,335	29,335	
R- $sq$ .	0.005	0.007	0.0004	0.008	0.009	0.004	

Notes: \*p < 0.1; \*\*p < 0.05; \*\*\*p < 0.01. Standard errors in parentheses. All specifications are weighted with county population. County and year fixed effects are included.

Table D.2 Social Capital and Carcinogenic Toxic Release – Share of Polluting Industries in County Total Wages

	Wage Sh	are of Polluting Industri	es < 10%	Wage Share of Polluting Industries >= 10%			
Dep. Var.	Carcinogen_Total	Carcinogen_Onsite	CarcinogenOffsite	Carcinogen_Total	Carcinogen_Onsite	CarcinogenOffsite	
	(1)	(2)	(3)	(4)	(5)	(6)	
Social_Capital	-0.382***	-0.460***	-0.095**	-0.188***	-0.237***	-0.104**	
	(0.0428)	(0.043)	(0.041)	(0.030)	(0.031)	(0.043)	
Low_Emp	-0.492***	-0.347***	0.055	0.485***	$0.590^{***}$	0.547***	
_	(0.065)	(0.067)	(0.063)	(0.058)	(0.059)	(0.081)	
Emp_Growth	0.234	0.375	-0.767*	1.397***	1.493***	0.080	
* -	(0.457)	(0.468)	(0.442)	(0.460)	(0.473)	(0.648)	
Income	2.724***	3.165***	0.396**	1.153***	0.553***	1.458***	
	(0.195)	(0.199)	(0.188)	(0.170)	(0.174)	(0.239)	
Income_Growth	-1.349***	-1.638***	-0.623**	0.005	-0.019	-0.719*	
	(0.325)	(0.333)	(0.314)	(0.297)	(0.305)	(0.418)	
Economic Dependence Indicators	Yes	Yes	Yes	Yes	Yes	Yes	
Other County Typology Variables	Yes	Yes	Yes	Yes	Yes	Yes	
Race/Origin Variables	Yes	Yes	Yes	Yes	Yes	Yes	
Age Variables	Yes	Yes	Yes	Yes	Yes	Yes	
Education Attainment Variables	Yes	Yes	Yes	Yes	Yes	Yes	
County FE	Yes	Yes	Yes	Yes	Yes	Yes	
Year FE	Yes	Yes	Yes	Yes	Yes	Yes	
N	35,980	35,980	35,980	31,217	31,217	31,217	
R-sq.	0.004	0.006	0.000	0.010	0.011	0.005	

Notes:  $^*p < 0.1$ ;  $^{**}p < 0.05$ ;  $^{***}p < 0.01$ . Standard errors in parentheses. All specifications are weighted with county population. County and year fixed effects are included.

Table D.3 Social Capital and Carcinogenic Toxic Release – Robustness check using sectoral employment share

Dep. Var.	Carcinogen_Total	Carcinogen_Onsite	Carcinogen_Offsite
	(1)	(2)	(3)
Social_Capital	-0.220***	-0.266***	-0.096***
•	(0.024)	(0.024)	(0.030)
Low_Emp	0.205***	0.348***	0.243***
•	(0.043)	(0.044)	(0.054)
Emp_Growth	1.874***	2.281***	-0.073
<b>,</b> –	(0.326)	(0.334)	(0.411)
Income	0.974***	0.624***	1.126***
	(0.131)	(0.134)	(0.165)
Income_Growth	-0.302	-0.524**	-0.804***
	(0.206)	(0.211)	(0.260)
Sectoral Employment Shares	Yes	Yes	Yes
Other County Typology Variables	Yes	Yes	Yes
Race/Origin Variables	Yes	Yes	Yes
Age Variables	Yes	Yes	Yes
Education Attainment Variables	Yes	Yes	Yes
County FE	Yes	Yes	Yes
Year FE	Yes	Yes	Yes
N	57,935	57,935	57,935
R-sq.	0.009	0.009	0.004

Notes: \*p < 0.1; \*\*p < 0.05; \*\*\*p < 0.01. Standard errors in parentheses. All specifications are weighted with county population. County and year fixed effects are included.

# **Appendix E: Additional Results for Hurdle Model**

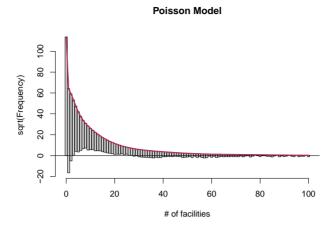
**Table E.1** Tests for Overdispersion in the Hurdle Models

*Vuong Non-Nested Hypothesis Test-Statistic*: test-statistic is asymptotically distributed N(0,1) under the null that the models are indistinguishable.

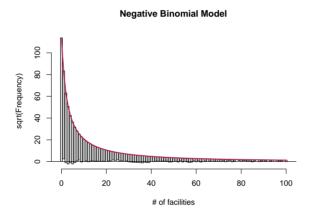
	Vuong z-statistic	$H_A$	p-value
Raw	25.1175	model1 > model2	0.000
AIC-corrected	25.1175	model1 > model2	0.000
<b>BIC-corrected</b>	25.1175	model1 > model2	0.000

No Zero Hurdle Test Hypothesis Test-Statistic:

	No Zero Hurdle Test -Statistic	p-value	
Chi-sq.	2,892.5	0.000	



**Figure E.1** Poisson Distribution of Number of Carcinogenic Releasing Facilities at County Level in the US (1998-2019)



**Figure E.2** Negative Binomial Distribution of Number of Carcinogenic Releasing Facilities at County Level in the US (1998-2019)

Using Poisson distribution for the hurdle model could lead to very high under fitting. This is evident in the rootograms below in which the x-axis shows the number of facilities. The Poisson model does not predict counts very well compared to the Negative Binomial model, which indicates over-dispersion in data. Therefore, in the results presented in the main paper, we use the negative binomial model.