



Do social interactions explain ethnic differences in psychological distress and the protective effect of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older age

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4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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10 **ABSTRACT**

11 **Background:** A frequently proposed, but under-researched hypothesis is that ethnic density benefits
12 mental health through increasing social interactions. We examined this hypothesis in 226,487 adults
13 from 19 ethnic groups aged 45 years and older in Australia.
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15 **Methods:** Multilevel logit regression was used to measure association with scores of 22+ on the
16 Kessler scale of psychological distress. Self-reported ancestry was used as a proxy for ethnicity.
17 Measures of social interactions included the number of times in the last week were: *i*) spent with
18 friends or family participants did not live with; *ii*) talked to someone on the telephone; *iii*) attended
19 meetings of social groups; and *iv*) how many people could be relied upon outside their home, but
20 within one hour of travel. Own-group ethnic density was measured as a percentage for Census
21 Collection Districts.
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24 **Results:** Psychological distress was reported by 11% of Australians born in Australia. The risk of
25 experiencing psychological distress varied among ethnic minorities and by country of birth (e.g. 33%
26 for the Lebanese born in Lebanon, compared to 4% for the Swiss born in Switzerland). These
27 differences remained after full adjustment. Social interactions varied between ethnic groups and
28 were associated with lower psychological distress and ethnic density. Ethnic density was associated
29 with reduced psychological distress for some groups. This association, however, was explained by
30 individual and neighbourhood characteristics and not by social interactions.
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33 **Conclusion:** Social interactions are important correlates of mental health, but do not explain ethnic
34 differences of psychological distress, nor the protective effect of own-group density.
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41 **WHAT IS ALREADY KNOWN ON THIS SUBJECT?**

42 Ethnic differences in mental health, and the reportedly protective influence of own group ethnic
43 density, are largely unexplained in previous studies. Social interactions are widely hypothesised as a
44 mechanism linking ethnic density with more favourable mental health, and may also explain ethnic
45 differences more generally. However, few studies have empirically tested these hypotheses.
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49 **WHAT THIS STUDY ADDS?**

50 In a large cohort of Australian adults in middle-to-older age, ethnic differences in mental health were
51 not explained by four measures of social interactions. Protective associations between ethnic
52 density and mental health were largely explained by individual-level socioeconomic characteristics,
53 not social interactions.
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10 **SUMMARY**

11 **Article Focus:**

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 - Ethnic differences in mental health, and the reportedly protective influence of own group ethnic density, are largely unexplained in previous studies.
 - Social interactions are widely hypothesised as a mechanism linking ethnic density with more favourable mental health, and may also explain ethnic differences more generally. However, few studies have empirically tested these hypotheses.
 - We examined this hypothesis in 226,713 adults from 19 ethnic groups aged 45 years and older in Australia.

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25 **Key Messages:**

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 - Ethnic differences in mental health persisted after full adjustment; they were not explained by four measures of social interactions, or other individual and neighbourhood characteristics.
 - Protective associations between ethnic density and mental health were largely explained by individual-level socioeconomic characteristics, not social interactions.

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36 **Strengths and Limitations:**

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 - Large samples allowed for stratification of ethnic groups to investigate differences in mental health, social interactions and ethnic density by country of birth
 - The use of a very small geographical scale than in previous work allowed for the ascertainment of local 'pockets' of ethnic density, which would otherwise have been hidden if the study had been dependent upon larger spatial units
 - Some of the remaining ethnic inequalities in mental health could be explained by systematic differences in the experience of racial discrimination which we were unable to control for

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INTRODUCTION

It has been suggested that living in areas of higher own group ethnic density reduces the risk of psychological distress, with increased social support hypothesised to be one of the primary drivers [1, 2]. Only two studies, however, have been identified that have examined this proposition, one in the UK and another in the US, with equivocal results [3, 4]. More broadly, studies of ethnic density and mental health have been mostly based upon adolescents and adults of child-bearing age in European and North American datasets [3-11]. Few studies have been conducted on adults in middle to older age, and no research has been conducted in Australia, which is surprising when one considers that, of the 22.6 million population, over one quarter were born outside Australia [12] and 50% of whom originated from non-English-speaking countries [13].

Australian cities are some of the most ethnically diverse in the world [14] and often contain substantial residential clustering of ethnic groups [15-17]. Contrasting migration histories and residential patterns of ethnic groups means that one cannot assume association between ethnic density and mental health reported in Europe and North America generalises to the Australian context. Therefore, more research is required not only to further understand the mechanisms underlying ethnic density effects, but also to identify the extent that ethnic density may be beneficial to mental health in other ethnically diverse countries like Australia. In this paper we attempt to achieve both through analysis of a large number of ethnic groups and four measures of social interactions in an Australian cohort of adults.

METHOD

Study population

The 45 and Up study [18] is a large scale cohort of 266,848 residents aged 45 and over in NSW (the most populous state in Australia). A baseline questionnaire including a range of health and social issues was distributed to a random sample of adults listed in the Medicare Australia database between 2006 and 2009. Response to the questionnaire was 18%. The University of New South Wales Human Research Ethics Committee approved The 45 and Up Study. Further details including the baseline questionnaire are available to download from www.45andUp.org.au

Ethnicity status was derived from first responses to a question on self-reported ancestry (*'What is your ancestry?'*). Secondary responses to this question were not used in the definition of ethnicity. We focused on the 19 largest groups: Australian, English, Scottish, Welsh, Irish, Danish, French, Swiss, German, Dutch, Spanish, Italian, Greek, Polish, Maltese, Lebanese, Croatian, Indian, and Chinese. Large sample sizes allowed for stratification of each group by country of birth (assessed by the question *'in which country were you born?'*) to address healthy-migrant effects. We retained all participants born in Australia (n=179,712), all participants of Australian ethnicity born outside Australia (n=1,336), and participants of non-Australian ethnic groups born in their ethnic-country of origin (n=33,739). Participants of non-Australian ethnic groups born elsewhere (i.e. not Australia or their ethnic-country of origin) were omitted from the sample (n=33,574) for substantive and practical reasons. Non-Australian ethnic groups born overseas and not in the ethnic-country of

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3 origin were heterogeneous by definition, which made it difficult to meaningfully interpret any results
4 for to these participants. Furthermore, in practical terms, the sample sizes of many of these groups
5 were small, which also reduced the potential to draw reliable statistical inference. We also omitted
6 all participants missing a postcode identifier (n=263) and those missing a valid outcome measure
7 (n=7,011). Missing data for independent variables was resolved via imputation, retaining an overall
8 sample size of n=226,487.
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11 12 13 **Psychological distress**

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15 We used the Kessler Psychological Distress Scale (K10) to evaluate mental health status [19, 20]. The
16 K10 measures symptoms of psychological distress experienced over the past four weeks, including
17 feeling tired for no reason, nervous, hopeless, restless, depressed, sad and worthless. Participants
18 had five choices for each of the ten questions (none of the time =1, a little of the time =2, some of
19 the time =3, most of the time =4, all of the time=5) and these were summed to give the overall score.
20 We constructed a binary variable wherein a score of 22 or more identified participants with a high
21 risk of psychological distress [21]. The K10 has been used in this binary manner, with 22 as the cut-
22 point, in previous published analyses of The 45 and Up Study [22-24].
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28 **Other individual-level measures**

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30 Social interactions were measured using four questions from the shortened version of the Duke
31 Social Support Index [25]. Three of the questions tested the number of times in the past week a
32 participant: i) spent time with friends or family they did not live with; ii) talked to someone (friends,
33 relatives or others) on the telephone; iii) attended meetings at social clubs or religious groups. The
34 final question asked participants how many people outside their home, but within one hour travel-
35 time, did they feel close to or could rely on. Previous work has constructed a composite indicator of
36 social support from responses to these questions [26, 27], though we analysed each one separately
37 in line with recent studies which have demonstrated that some are more important than others [28].
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41 We also accounted for other individual-level variables (self-reported) which are known to correlate
42 with mental health. These included: age, gender, physical activity, smoking status, Body Mass Index
43 (BMI), highest educational qualifications, economic status, annual household income, couple status,
44 and whether language(s) other than English were spoken at home.
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49 **Neighbourhood-level measures**

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51 This study used Census Collection Districts (CCD) to define neighbourhoods. With a mean of 225
52 residents [29], CCDs were the smallest geographical scale for which 2006 Census data was made
53 available [30]. However, 9% of participants in The 45 and Up Study were missing a valid CCD. As
54 nearly 100% had a postcode identifier, we assigned those missing a CCD with a pseudo-CCD
55 according to the location of the population-weighted postcode centroid. Therefore, 100% of the
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3 sample could be assigned neighbourhood measures and clustering within regression models could
4 be operationalized at the CCD level.
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6 We constructed the measure of own-group ethnic density from 2006 Census data. The number of
7 people within a CCD pertaining to each participant's ethnic group was divided the total usual
8 resident population. For example, Chinese participants (regardless of their country of birth) were
9 assigned the percentage of the population in their CCD who self-identified as Chinese.
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11 Other neighbourhood measures included local affluence and geographical remoteness. We used the
12 Socio-Economic Index for Areas (SEIFA) 'Index of Relative Socio-Economic Advantage/Disadvantage'
13 [31] to measure local affluence. This variable was expressed in percentiles; higher percentiles
14 indicate more affluent areas. Geographical remoteness was measured using the
15 'Accessibility/Remoteness Index of Australia' (ARIA) [32]. ARIA is a score ranging from 0 to 15, with
16 scores of 2.4 and over used to distinguish between urban and inner regions (<2.4) and rural or
17 remote (≥ 2.4).
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22 23 24 **Statistical analysis**

25 The study population was first assessed using descriptive statistics. Measures of ethnic density were
26 mapped across NSW. To investigate ethnic differences in psychological distress, multilevel logistic
27 regression was used to account for the clustering of participants within CCDs [33]. The sample was
28 clustered within 11,621 CCDs (20 participants per CCD on average). CCDs accounted for 3.3% of the
29 variation in psychological distress within a 'null' two-level multilevel model. A categorical variable
30 identifying ethnic groups stratified by country of birth was fitted in this model, which was then
31 adjusted for age and gender. We proceeded to test whether any ethnic differences in psychological
32 distress remained significant after controlling for social interactions, other individual-level variables,
33 local affluence and geographical remoteness. Multilevel logit regression was fitted to ethnic and
34 country of birth-specific groups to investigate association between psychological distress and own-
35 group ethnic density. To assess whether these associations could be explained by social interactions,
36 we first tested the extent of correlation between each measure and own-group ethnic density using
37 negative-binomial regression (to account for the skewed distribution of the social interaction
38 variables). Social interactions were then fitted into the logit models, followed by individual-level
39 variables, local affluence and geographical remoteness. Interaction terms were fitted to test for
40 potential synergistic effects between ethnic density and other neighbourhood variables. Statistically
41 significant associations were identified using the log-likelihood ratio test ($p < 0.05$). All analyses
42 were conducted in STATA 12.
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51 **RESULTS**

52 Figure 1 reports differences in the age- and gender-adjusted prevalence of psychological distress by
53 ethnicity and country of birth. The rate of high psychological distress was 11% for Australians born in
54 Australia. In comparison, this risk was far higher for some groups, for example, 33% for the Lebanese
55 born in Lebanon, but much lower for others, such as the Swiss born in Switzerland at 4%. There was
56 no consistent effect of migrant status on the risk of psychological distress. For example, the
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prevalence of psychological distress among Croatians born in Croatia was 14.3% higher than their Australian born Croatian peers. In contrast, no substantive difference in the prevalence of psychological distress was reported among the Chinese, whether born in Australia (12.8%) or China (12.9%), and the Danish born in Australia had twice the risk of their Danish born contemporaries (10% to 5% respectively).

<Figure 1 here>

Table 1 reports the percentage of each ethnic and country of birth group within the lowest quartile of the four social interactions measures. Compared to their Australian-born peers, those born within their ethnic country of origin tended to be more prevalent in the lowest quartile of every measure of social interactions. For the variable denoting how many people a person felt they could rely on, within group differences were notably wide between the Australian-born and those born in the ethnic country of origin for the French (34.1%, 52%), Polish (37.8%, 51%), Lebanese (26.2%, 45.7%) and Chinese (32.8%, 56.7%).

Table 1: Ethnic and country of birth differences in social interactions; percentage in the lowest quartile for each measure of social interactions

| Ethnic group, country of birth | N (%) | Social interactions | | | |
|--------------------------------|---------------|--|---------------------------------------|--|---------------------------------|
| | | <i>Less likely to spend time with friends/family</i> | <i>Less likely to talk to someone</i> | <i>Less likely to go to social clubs</i> | <i>Few people can depend on</i> |
| Australia, Australia | 61,848 (27.3) | 35.9 (35.51, 36.30) | 26.1 (25.72, 26.45) | 42.1 (41.68, 42.51) | 30.5 (30.10, 30.88) |
| Australian, Not Australia | 1,383 (0.6) | 37.9 (35.37, 40.54) | 30.2 (27.85, 32.73)*** | 37.9 (35.37, 40.59)*** | 36.7 (34.15, 39.28)*** |
| English, Australia | 50,480 (22.3) | 35.6 (35.16, 36.03) | 25.5 (25.06, 25.86)* | 41.3 (40.89, 41.80)* | 30.1 (29.64, 30.49) |
| English, UK | 16,356 (7.2) | 41.4 (40.66, 42.21)*** | 28.5 (27.82, 29.24)*** | 43.9 (43.15, 44.73)*** | 37.9 (37.17, 38.71)*** |
| Scottish, Australia | 21,745 (9.6) | 35.1 (34.47, 35.78)* | 24.6 (24.06, 25.24)*** | 40.5 (39.86, 41.21)*** | 29.2 (28.57, 29.81)*** |
| Scottish, UK | 3,759 (1.7) | 37.8 (36.28, 39.43)* | 27.8 (26.32, 29.23)* | 42.9 (41.28, 44.53) | 35.8 (34.26, 37.37)*** |
| Welsh, Australia | 1,265 (0.6) | 36.6 (33.99, 39.38) | 25.0 (22.67, 27.51) | 40.3 (37.58, 43.11) | 30.0 (27.48, 32.58) |
| Welsh, UK | 835 (0.4) | 42.4 (39.06, 45.87)*** | 28.9 (25.89, 32.12) | 44.6 (41.14, 48.05) | 38.0 (34.68, 41.35)*** |
| Irish, Australia | 33,360 (14.7) | 35.0 (34.52, 35.58)** | 24.1 (23.58, 24.53)*** | 39.7 (39.20, 40.30)*** | 30.4 (29.91, 30.94) |
| Irish, Ireland | 1,048 (0.5) | 40.9 (37.89, 43.92)*** | 27.5 (24.90, 30.34) | 36.7 (33.71, 39.69)*** | 36.3 (33.37, 39.25)*** |
| Danish, Australia | 695 (0.3) | 36.4 (32.84, 40.09) | 24.7 (21.58, 28.11) | 37.7 (34.11, 41.46)* | 30.2 (26.88, 33.74) |
| Danish, Denmark | 178 (0.1) | 49.0 (41.63, 56.43)*** | 34.2 (27.55, 41.57)* | 55.3 (47.76, 62.56)*** | 42.3 (35.15, 49.78)*** |
| French, Australia | 1,195 (0.5) | 37.9 (35.18, 40.77) | 26.3 (23.78, 28.92) | 44.1 (41.20, 46.95) | 34.1 (31.46, 36.87)** |
| French, France | 237 (0.1) | 47.1 (40.76, 53.58)*** | 29.9 (24.30, 36.10) | 53.4 (46.92, 59.85)*** | 52.0 (45.51, 58.36)*** |
| Swiss, Australia | 163 (0.1) | 40.9 (33.48, 48.67) | 23.5 (17.62, 30.70) | 49.7 (41.86, 57.48) | 34.5 (27.59, 42.20) |
| Swiss, Switzerland | 224 (0.1) | 49.6 (43.01, 56.23)*** | 35.8 (29.66, 42.36)*** | 51.1 (44.46, 57.77)*** | 45.1 (38.62, 51.76)*** |
| German, Australia | 9,894 (4.4) | 36.1 (35.18, 37.11) | 26.4 (25.49, 27.27) | 41.4 (40.41, 42.41) | 31.0 (30.12, 31.97) |
| German, Germany | 2,073 (0.9) | 48.0 (45.82, 50.19)*** | 35.4 (33.33, 37.54)*** | 50.6 (48.38, 52.79)*** | 45.8 (43.63, 47.99)*** |
| Dutch, Australia | 1,487 (0.7) | 35.0 (32.61, 37.43) | 27.8 (25.57, 30.11) | 41.6 (39.09, 44.15) | 31.2 (28.93, 33.65) |
| Dutch, Netherlands | 2,451 (1.1) | 40.8 (38.88, 42.85)*** | 30.7 (28.87, 32.57)*** | 42.4 (40.39, 44.43) | 37.7 (35.78, 39.68)*** |
| Spanish, Australia | 316 (0.1) | 40.8 (35.42, 46.36) | 28.6 (23.72, 33.93) | 46.6 (41.05, 52.22) | 30.0 (25.15, 35.25) |
| Spanish, Spain | 158 (0.1) | 45.5 (37.82, 53.48)* | 31.4 (24.55, 39.12) | 53.9 (45.89, 61.72)** | 47.3 (39.57, 55.25)*** |
| Italian, Australia | 3,259 (1.4) | 35.5 (33.88, 37.18) | 25.8 (24.33, 27.34) | 41.2 (39.49, 42.93) | 32.0 (30.42, 33.66) |
| Italian, Italy | 1,922 (0.9) | 37.4 (35.21, 39.62) | 29.5 (27.48, 31.58)*** | 48.1 (45.84, 50.43)*** | 36.5 (34.36, 38.75)*** |
| Greek, Australia | 1,072 (0.5) | 34.1 (31.36, 37.03) | 21.2 (18.92, 23.75)*** | 44.0 (40.98, 47.03) | 30.1 (27.44, 32.96) |

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| Greek, Greece | 696 (0.3) | 38.6 (35.02, 42.39) | 30.5 (27.14, 34.09)** | 45.8 (42.01, 49.61) | 44.4 (40.63, 48.14)*** |
| Polish, Australia | 1,111 (0.5) | 39.0 (36.14, 41.91)* | 28.7 (26.05, 31.41) | 41.8 (38.86, 44.72) | 37.8 (34.94, 40.70)*** |
| Polish, Poland | 471 (0.2) | 47.5 (42.98, 52.12)*** | 38.7 (34.31, 43.27)*** | 46.4 (41.80, 51.06) | 51.0 (46.37, 55.52)*** |
| Maltese, Australia | 675 (0.3) | 35.0 (31.53, 38.66) | 28.8 (25.49, 32.29) | 41.1 (37.47, 44.93) | 29.2 (25.94, 32.79) |
| Maltese, Malta | 715 (0.3) | 38.7 (35.19, 42.43) | 30.1 (26.78, 33.57)* | 38.9 (35.29, 42.59) | 38.9 (35.31, 42.57)*** |
| Lebanese, Australia | 461 (0.2) | 34.0 (29.83, 38.49) | 23.5 (19.81, 27.54) | 37.5 (33.16, 42.06)* | 26.2 (22.35, 30.39)* |
| Lebanese, Lebanon | 567 (0.3) | 30.9 (27.24, 34.78)* | 29.6 (25.99, 33.43) | 41.4 (37.34, 45.56) | 45.7 (41.56, 49.89)*** |
| Croatian, Australia | 218 (0.1) | 37.3 (31.12, 43.93) | 22.9 (17.83, 28.92) | 44.9 (38.34, 51.74) | 34.3 (28.32, 40.93) |
| Croatian, Croatia | 349 (0.2) | 43.4 (38.20, 48.74)** | 40.8 (35.63, 46.14)*** | 47.3 (42.00, 52.68) | 48.0 (42.75, 53.36)*** |
| Indian, Australia | 213 (0.1) | 39.0 (32.60, 45.72) | 20.8 (15.90, 26.69) | 43.6 (36.97, 50.42) | 32.3 (26.38, 38.90) |
| Indian, India | 668 (0.3) | 47.7 (43.91, 51.61)*** | 26.3 (23.12, 29.66) | 26.5 (23.29, 29.88)*** | 39.4 (35.66, 43.18)*** |
| Chinese, Australia | 690 (0.3) | 39.3 (35.68, 43.03) | 28.7 (25.41, 32.24) | 40.5 (36.80, 44.23) | 32.8 (29.36, 36.41) |
| Chinese, China | 2,250 (1.0) | 53.5 (51.40, 55.62)*** | 40.5 (38.42, 42.57)*** | 42.5 (40.42, 44.59) | 56.7 (54.62, 58.82)*** |

*** p < 0.001; ** p < 0.01; * p < 0.05

Table 2 reports results from multilevel logit regression. Model 1 reports ethnic and country of birth differences in psychological distress, adjusted for age and gender (sensu Figure 1). We adjusted this Model for each social interaction variable individually, and then simultaneously (Model 2). Higher quartiles of each social interaction variable were associated with a lower risk of psychological distress; especially that denoting the number of people that can be relied on (highest quartile odds ratio: 0.36, 95% confidence interval: 0.34, 0.38). However, social interactions only explained the higher risk of psychological distress experienced by the Chinese born in China. Adjusting for all other individual-level characteristics, neighbourhood affluence and geographical remoteness (Model 3) had a more substantive effect on the ethnic differences (e.g. OR=3.67 to 2.11 for the Lebanese born in Lebanon).

Table 2: Ethnic and country of birth group differences in the risk of psychological distress, adjusted for social interactions variables and other individual and neighbourhood characteristics

| Ethnicity, country of birth | Model 1 | Model 2 | Model 3 |
|-----------------------------|--------------------------------------|----------------------|----------------------|
| | Odds Ratio (95% Confidence Interval) | | |
| Australian, Australia | 1 | 1 | 1 |
| Australian, Not Australia | 1.83 (1.59, 2.10)*** | 1.73 (1.50, 1.99)*** | 1.57 (1.36, 1.82)*** |
| English, Australia | 0.93 (0.90, 0.97)*** | 0.94 (0.90, 0.98)*** | 0.96 (0.92, 1.00)* |
| English, UK | 0.83 (0.78, 0.88)*** | 0.75 (0.71, 0.80)*** | 0.82 (0.77, 0.87)*** |
| Scottish, Australia | 0.89 (0.84, 0.93)*** | 0.90 (0.86, 0.95)*** | 0.96 (0.91, 1.01) |
| Scottish, UK | 0.81 (0.72, 0.90)*** | 0.76 (0.68, 0.85)*** | 0.82 (0.73, 0.92)*** |
| Welsh, Australia | 1.10 (0.93, 1.31) | 1.12 (0.94, 1.33) | 1.19 (1.00, 1.42) |
| Welsh, UK | 0.82 (0.65, 1.04) | 0.75 (0.60, 0.95)* | 0.84 (0.66, 1.07) |
| Irish, Australia | 0.95 (0.91, 0.99)* | 0.96 (0.92, 1.01) | 0.99 (0.95, 1.04) |
| Irish, Ireland | 0.93 (0.76, 1.13) | 0.87 (0.71, 1.06) | 0.92 (0.75, 1.12) |
| Danish, Australia | 0.90 (0.70, 1.15) | 0.91 (0.71, 1.17) | 0.94 (0.73, 1.21) |
| Danish, Denmark | 0.43 (0.22, 0.84)* | 0.36 (0.18, 0.71)** | 0.38 (0.19, 0.77)** |
| French, Australia | 1.04 (0.87, 1.24) | 1.01 (0.84, 1.21) | 0.99 (0.83, 1.19) |
| French, France | 1.08 (0.73, 1.60) | 0.87 (0.58, 1.29) | 1.00 (0.67, 1.51) |
| Swiss, Australia | 1.01 (0.62, 1.65) | 1.00 (0.61, 1.63) | 1.14 (0.69, 1.88) |
| Swiss, Switzerland | 0.33 (0.17, 0.65)*** | 0.27 (0.14, 0.53)*** | 0.33 (0.17, 0.65)*** |
| German, Australia | 1.12 (1.05, 1.19)*** | 1.11 (1.04, 1.19)*** | 1.10 (1.02, 1.17)** |
| German, Germany | 0.98 (0.86, 1.13) | 0.82 (0.71, 0.94)** | 0.87 (0.75, 1.00)* |
| Dutch, Australia | 1.03 (0.88, 1.22) | 1.02 (0.87, 1.20) | 1.07 (0.90, 1.27) |
| Dutch, Netherlands | 0.96 (0.85, 1.09) | 0.88 (0.78, 1.01) | 0.91 (0.80, 1.04) |
| Spanish, Australia | 1.08 (0.77, 1.52) | 1.08 (0.76, 1.52) | 0.92 (0.64, 1.33) |
| Spanish, Spain | 1.35 (0.87, 2.11) | 1.14 (0.73, 1.79) | 1.06 (0.67, 1.67) |

| | | | | |
|----|---------------------|----------------------|----------------------|----------------------|
| 1 | | | | |
| 2 | | | | |
| 3 | Italian, Australia | 1.05 (0.94, 1.18) | 1.04 (0.93, 1.17) | 1.07 (0.96, 1.21) |
| 4 | Italian, Italy | 1.79 (1.59, 2.02)*** | 1.68 (1.49, 1.89)*** | 1.46 (1.29, 1.65)** |
| 5 | Greek, Australia | 1.07 (0.88, 1.29) | 1.08 (0.89, 1.30) | 1.11 (0.91, 1.35) |
| 6 | Greek, Greece | 2.04 (1.69, 2.46)*** | 1.81 (1.50, 2.19)*** | 1.33 (1.10, 1.62)** |
| 7 | Polish, Australia | 1.17 (0.98, 1.40) | 1.10 (0.92, 1.32) | 1.15 (0.95, 1.39) |
| 8 | Polish, Poland | 1.89 (1.51, 2.37)*** | 1.54 (1.22, 1.94)*** | 1.64 (1.30, 2.08)*** |
| 9 | Maltese, Australia | 1.26 (1.01, 1.57)* | 1.27 (1.01, 1.59)* | 1.11 (0.88, 1.41) |
| 10 | Maltese, Malta | 1.71 (1.41, 2.09)*** | 1.59 (1.30, 1.94)*** | 1.19 (0.97, 1.46) |
| 11 | Lebanese, Australia | 1.13 (0.85, 1.50) | 1.22 (0.92, 1.62) | 1.31 (0.98, 1.75) |
| 12 | Lebanese, Lebanon | 3.97 (3.30, 4.76)*** | 3.67 (3.04, 4.42)*** | 2.11 (1.73, 2.57)*** |
| 13 | Croatian, Australia | 0.97 (0.63, 1.49) | 0.94 (0.61, 1.46) | 1.00 (0.64, 1.56) |
| 14 | Croatian, Croatia | 2.70 (2.11, 3.46)*** | 2.30 (1.78, 2.96)*** | 1.84 (1.42, 2.39)*** |
| 15 | Indian, Australia | 1.86 (1.31, 2.63)*** | 1.88 (1.33, 2.68)*** | 1.64 (1.14, 2.35)** |
| 16 | Indian, India | 1.13 (0.89, 1.43) | 1.07 (0.84, 1.36) | 1.43 (1.12, 1.83)** |
| 17 | Chinese, Australia | 1.18 (0.94, 1.48) | 1.16 (0.92, 1.45) | 1.18 (0.93, 1.50) |
| 18 | Chinese, China | 1.19 (1.05, 1.35)** | 0.90 (0.79, 1.02) | 1.05 (0.92, 1.20) |

Number of occasions spent with friends or family

| | | | | |
|----|-------------------------------|--|----------------------|----------------------|
| 19 | Quartile 1 (Low) | | 1 | 1 |
| 20 | Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.81)*** | 0.78 (0.75, 0.82)*** |
| 21 | Quartile 3 (Moderate to High) | | 0.80 (0.77, 0.83)*** | 0.78 (0.75, 0.81)*** |
| 22 | Quartile 4 (High) | | 1.00 (0.97, 1.04) | 0.89 (0.85, 0.92)*** |

Number of telephone conversations

| | | | | |
|----|-------------------------------|--|----------------------|----------------------|
| 23 | Quartile 1 (Low) | | 1 | 1 |
| 24 | Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.80)*** | 0.82 (0.79, 0.85)*** |
| 25 | Quartile 3 (Moderate to High) | | 0.79 (0.76, 0.82)*** | 0.83 (0.80, 0.87)*** |
| 26 | Quartile 4 (High) | | 0.78 (0.75, 0.81)*** | 0.85 (0.82, 0.88)*** |

Number of visits to social clubs

| | | | | |
|----|-------------------------------|--|----------------------|----------------------|
| 27 | Quartile 1 (Low) | | 1 | 1 |
| 28 | Quartile 2 (Low to Moderate) | | 0.75 (0.72, 0.78)*** | 0.86 (0.83, 0.90)*** |
| 29 | Quartile 3 (Moderate to High) | | 0.77 (0.74, 0.80)*** | 0.88 (0.84, 0.91)*** |
| 30 | Quartile 4 (High) | | 0.95 (0.92, 0.98)** | 1.01 (0.97, 1.04) |

Number of people that can be relied on

| | | | | |
|----|-------------------------------|--|----------------------|----------------------|
| 31 | Quartile 1 (Low) | | 1 | 1 |
| 32 | Quartile 2 (Low to Moderate) | | 0.58 (0.56, 0.61)*** | 0.66 (0.63, 0.68)*** |
| 33 | Quartile 3 (Moderate to High) | | 0.48 (0.47, 0.50)*** | 0.56 (0.54, 0.58)*** |
| 34 | Quartile 4 (High) | | 0.36 (0.34, 0.38)*** | 0.44 (0.42, 0.46)*** |

* p < 0.05; ** p < 0.01; *** p < 0.001

Model 1: Multilevel logit regression, adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + other individual-level variables, neighbourhood affluence and geographical remoteness

Figure 2 illustrates the ethnic and country of birth group differences in own-group ethnic density. Regardless of whether participants were born in Australia or the UK, those identifying as Australian (32.6%) or English (35.1%) ethnicities lived in the most ethnically dense neighbourhoods. Compared to the Australians and the English, the clustering of other ethnic groups in NSW was much lower. The highest mean ethnic density for non-Australian and non-English groups was for the Chinese born in China at 14.9%, whereas the lowest was for Australian born Swiss at 0.1%. There was evidence of heterogeneity of mean ethnic density within some groups. For example, Italians born in Australia had a mean of ethnic density of 4.9% but Italian-born Italians had 7.7%. Similar patterns were observed for Greeks, the Chinese and the Lebanese.

<Figure 2 here>

For the next stage of analysis we investigated the level of association between psychological distress and own-group ethnic density. This necessitated stratification of the sample by ethnic and country of birth group to match each individual with the relevant ethnic density measure. For example, Chinese ethnic density was matched to Chinese individuals (irrespective of whether they were born in China or Australia). We conducted these analyses for all groups, but due to space constraints, we focus our report on groups that have a mean ethnic density of 2% or more: Australians, English, Scottish, Irish, German, Italian, Greek, Lebanese, and Chinese.

Table 3 reports the results of these ethnic and county of birth group specific models. Model 1 adjusted ethnic density for age and gender. Ethnic density appeared protective against psychological distress for the English born in UK, and Australian-born Scottish, Irish and Chinese. Unexpectedly, increasing ethnic density was associated with a higher risk of psychological distress among Australians born in Australia. This model was adjusted by the social interactions variables (Model 2), but the associations between ethnic density and psychological distress persisted. Further adjustment for other individual-level variables, local affluence and geographical remoteness (Model 3) had a much more substantive effect, with all ethnic density effects explained, except that for the English born in the UK and the overseas-born Australians. We did not find any evidence of interactions between ethnic density and any other independent variables in our models.

Table 3: Association between own-group ethnic density and psychological distress by ethnic group, adjusting for social interactions and other individual and neighbourhood characteristics: Odds Ratios (95% Confidence Intervals)

| | Model 1 | Model 2 | Model 3 |
|---------------------------|----------------------|----------------------|---------------------|
| | OR (95% CI) | | |
| Australian, Australia | 1.01 (1.01, 1.01)*** | 1.01 (1.01, 1.01)*** | 1.00 (1.00, 1.00) |
| Australian, not Australia | 0.97 (0.96, 0.99)*** | 0.98 (0.96, 0.99)** | 0.97 (0.95, 0.99)** |
| English, Australia | 1.00 (1.00, 1.00) | 1.00 (1.00, 1.00) | 1.00 (0.99, 1.00) |
| English, UK | 0.99 (0.99, 1.00)* | 0.99 (0.99, 1.00)* | 0.99 (0.99, 1.00)* |
| Scottish, Australia | 0.97 (0.94, 1.00)* | 0.98 (0.95, 1.01) | 0.99 (0.96, 1.01) |
| Scottish, UK | 0.98 (0.91, 1.06) | 0.99 (0.92, 1.07) | 1.00 (0.93, 1.08) |
| Irish, Australia | 0.98 (0.96, 0.99)** | 0.98 (0.97, 1.00)** | 1.00 (0.98, 1.01) |
| Irish, Ireland | 0.94 (0.86, 1.03) | 0.95 (0.86, 1.04) | 0.97 (0.87, 1.07) |
| German, Australia | 0.99 (0.95, 1.03) | 0.99 (0.95, 1.04) | 1.00 (0.96, 1.04) |
| German, Germany | 1.00 (0.90, 1.11) | 1.00 (0.90, 1.12) | 1.00 (0.89, 1.12) |
| Italian, Australia | 0.99 (0.97, 1.01) | 0.99 (0.98, 1.01) | 1.01 (0.99, 1.03) |
| Italian, Italy | 1.00 (0.98, 1.01) | 1.00 (0.99, 1.02) | 1.00 (0.99, 1.02) |
| Greek, Australia | 0.98 (0.94, 1.02) | 0.99 (0.95, 1.04) | 1.01 (0.96, 1.05) |
| Greek, Greece | 1.01 (0.99, 1.03) | 1.01 (0.99, 1.03) | 1.01 (0.98, 1.03) |
| Lebanese, Australia | 1.01 (0.95, 1.07) | 1.04 (0.98, 1.10) | 0.98 (0.91, 1.06) |

| | | | |
|--------------------|--------------------|--------------------|-------------------|
| Lebanese, Lebanon | 1.02 (1.00, 1.05) | 1.02 (1.00, 1.05) | 1.01 (0.98, 1.04) |
| Chinese, Australia | 0.90 (0.81, 0.99)* | 0.86 (0.76, 0.97)* | 0.88 (0.70, 1.12) |
| Chinese, China | 1.00 (0.99, 1.01) | 1.00 (0.99, 1.01) | 1.00 (0.99, 1.01) |

*** p < 0.05; ** p < 0.01; * p < 0.05

Model 1: Adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + individual characteristics, neighbourhood affluence and geographical remoteness

DISCUSSION

This paper examined the relationship between ethnic density and psychological distress in one of the most ethnic diverse areas of Australia. We found substantive heterogeneity in the risk of psychological distress between and within ethnic groups. Ethnic differences in social interactions, individual and neighbourhood characteristics did not explain the ethnic differences in the risk of psychological distress. More social interactions were associated with lower risk of psychological distress, especially the number of people study participants felt they could rely on. Increasing own-group ethnic density was associated with less psychological distress for some ethnic groups, but not all. Social interactions were often more common in ethnically dense neighbourhoods. However, individual and neighbourhood characteristics, not social interactions, explained the ethnic density effects on psychological distress. Only the English born in the UK and the overseas-born Australians appeared to benefit from ethnic density after controlling for all other characteristics.

Although there are many studies on ethnic density and mental health [1-11], only two others have tested whether this relationship is explained by social interactions. A UK study [3] found a lower risk of common mental disorders for the Irish and for the Bangladeshi groups they studied in more ethnically dense neighbourhoods. This was not fully explained by measures of practical and emotional social support. Contrary to the ethnic density hypothesis, this study also reported significantly higher risk of common mental disorders among white British in ethnically dense neighbourhoods. A study in the US [4] also showed the benefits of living in a higher own-ethnic group density neighbourhoods for the emotional well-being of Black and Hispanic groups. Measures of personal and neighbourhood social support partially explained the relationship for Blacks but not among Hispanics. Therefore, despite using contrasting measures of mental health and social interactions for different ethnic groups in the UK, US and Australia, our findings are consistent wherein social interactions only played a weak role in explaining the ethnic density effect on mental health.

A particular strength of our study includes the large sample sizes for many different ethnic groups; more than has been possible to analyse in previous studies [1]. This allowed stratification by country of birth, which afforded new insights into the heterogeneity of mental health, social interactions and ethnic density within ethnic groups. Our measures of psychological distress and social interactions have been widely validated. The small geographical scale (CCD) used to construct ethnic density provided a more accurate description of local circumstances than previous work which has relied upon larger spatial scales, helping to identify small 'pockets' of ethnic density and affluence that would otherwise have been hidden [34]. A limitation was that The 45 and Up Study was sampled

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3 from the Medicare Australia database in which only includes Australian citizens and migrants on
4 permanent residency visas. Migrants on temporary visas who are, by definition, ethnic minorities,
5 were not represented in our study. Many studies have suggested that spatial variation in the
6 experiences of racism could help to explain the ethnic density effect [7, 9]. Although we had no
7 measure of racism in our study, virtually all benefits of ethnic density were already explained by
8 other individual characteristics. Finally, our study represents only people 45 years and older, so it
9 cannot discount the possibility of different patterns for younger age groups.
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11

12 13 14 15 **CONCLUSION**

16 Ethnic groups in New South Wales, Australia, experience substantively different risks of
17 psychological distress. These differences also align by country of birth, though there is no consistent
18 pattern. Increasing social interactions, particularly those which help people to develop relationships
19 with others they can depend on in times of need, are beneficial for mental health regardless of
20 ethnicity and country of birth. In comparison, the ethnic density of where people live was protective
21 only for the UK-born English and the overseas-born Australians.
22
23

24 25 26 27 **ACKNOWLEDGEMENTS, COMPETING INTERESTS & FUNDING**

28 We thank all of the men and women who participated in the 45 and Up Study. The 45 and Up Study
29 is managed by the Sax Institute in collaboration with major partner Cancer Council New South Wales;
30 and partners the Heart Foundation (NSW Division); NSW Ministry of Health; *beyondblue: the*
31 *national depression initiative*; Ageing, Disability and Home Care, NSW Family and Community
32 Services; and the Australian Red Cross Blood Service. We acknowledge the use of 2006 census and
33 boundary data provided by the Australian Bureau of Statistics. To preserve the anonymity of
34 participants in The 45 and Up Study, some parameters of the Census Collector District (CCD) level
35 data cannot be reported. This location-indexing data from the 45 and up Study is highly restricted
36 access and will be made available only through SURE (<https://www.sure.org.au/>).
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39 The authors have no competing interests.
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41 No funding was sought for this study.
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49 50 **LIST OF FIGURES**

51 **Figure 1: Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over),**
52 **adjusted for age and gender**

53
54 **Figure 2: Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection**
55 **District (CCD) scale, with minimum and maximum: sorted highest to lowest**
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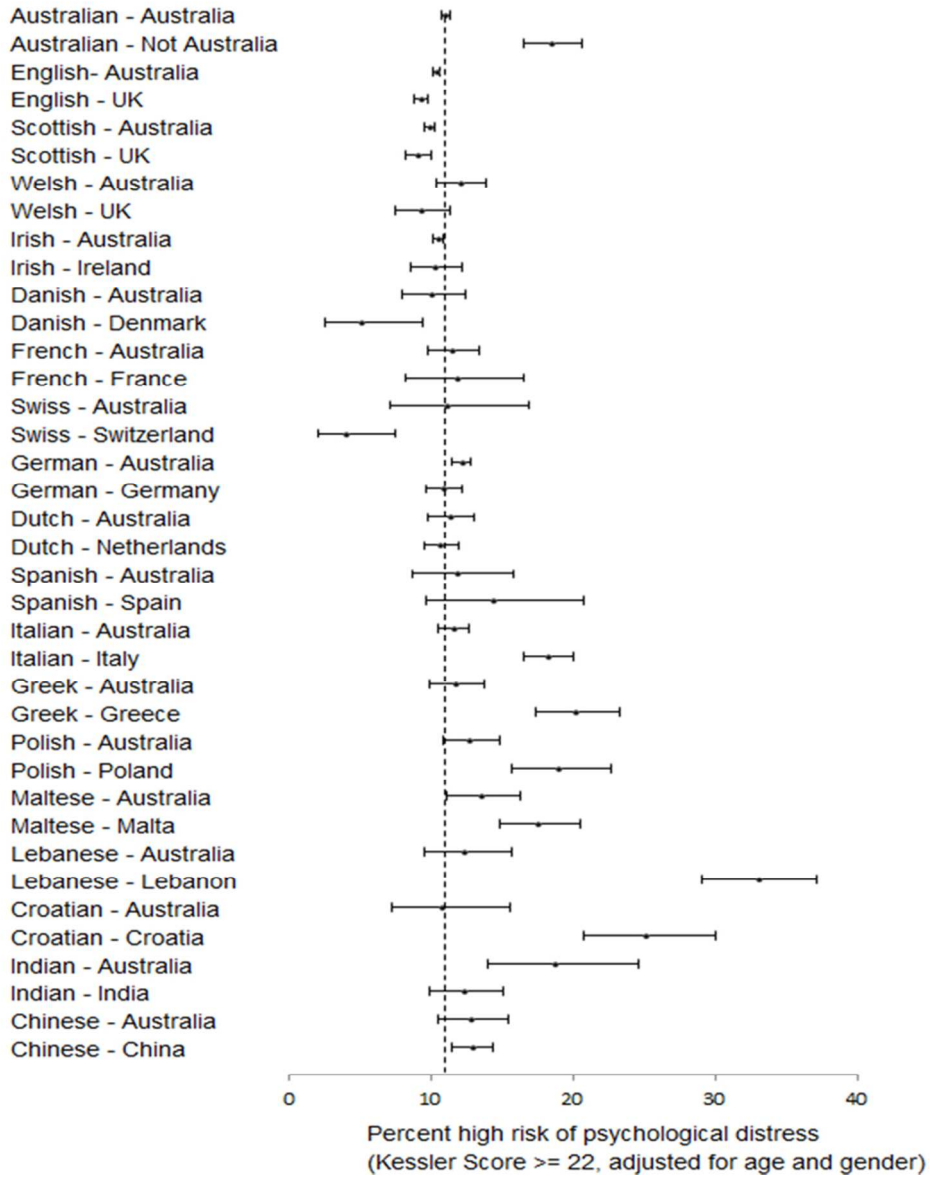


Figure 1: Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over), adjusted for age and gender
154x212mm (150 x 129 DPI)

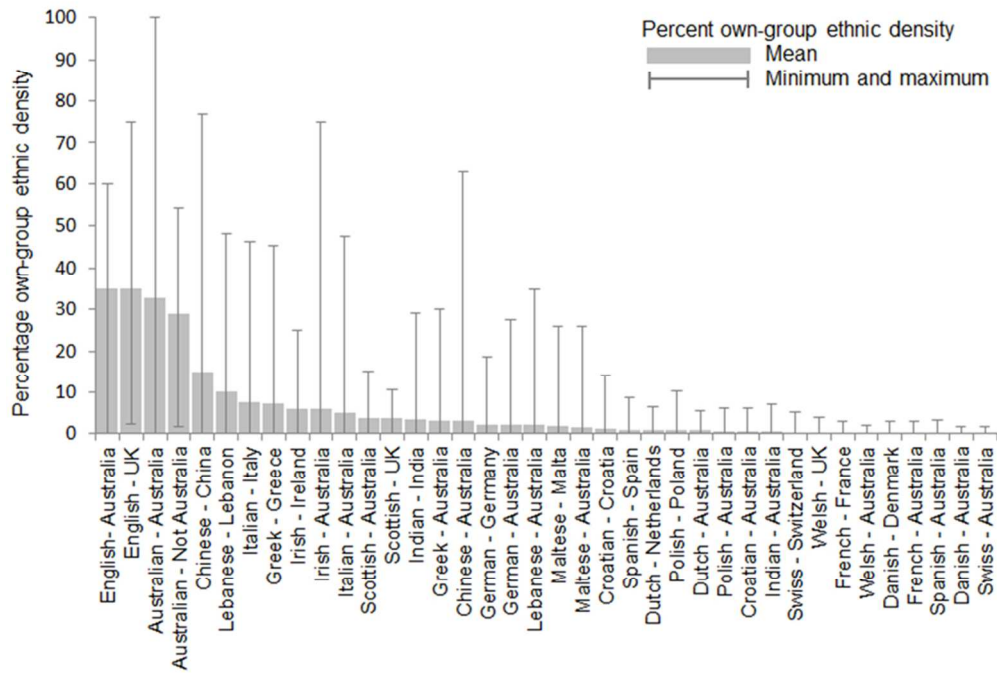


Figure 2: Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection District (CCD) scale, with minimum and maximum: sorted highest to lowest 254x179mm (96 x 96 DPI)

Review only

STROBE Statement—Checklist of items that should be included in reports of *cross-sectional studies*

| | Item No | Recommendation | Author comment and page number |
|---------------------------|---------|---|---|
| Title and abstract | 1 | (a) Indicate the study's design with a commonly used term in the title or the abstract | We have indicated in the title that this is a cross-sectional study. (see page 1) |
| | | (b) Provide in the abstract an informative and balanced summary of what was done and what was found | We have provided a structured abstract in line with JECH recommendations. (see page 1) |
| Introduction | | | |
| Background/rationale | 2 | Explain the scientific background and rationale for the investigation being reported | We have explained the scientific background and rationale for the study in a two-paragraph introduction. (see page2) |
| Objectives | 3 | State specific objectives, including any prespecified hypotheses | We outline the objective of the study in the second paragraph of the introduction, see page2. |
| Methods | | | |
| Study design | 4 | Present key elements of study design early in the paper | The study design is outlined in the first paragraph of the methods section, see page 2. |
| Setting | 5 | Describe the setting, locations, and relevant dates, including periods of recruitment, exposure, follow-up, and data collection | The setting is outlined in the second paragraph of the introduction and the first paragraph of the methods section, see page 2. |
| Participants | 6 | (a) Give the eligibility criteria, and the sources and methods of selection of participants | Eligibility criteria and the selection of participant is discussed in paragraph 1 and 2 |

| | | | |
|------------------------------|----|--|--|
| | | | of the method section, see page 2 and 3 |
| Variables | 7 | Clearly define all outcomes, exposures, predictors, potential confounders, and effect modifiers. Give diagnostic criteria, if applicable | All variables are discussed in paragraphs 2-8 of the method section, see page 2-4 |
| Data sources/ measurement | 8* | For each variable of interest, give sources of data and details of methods of assessment (measurement). Describe comparability of assessment methods if there is more than one group | The primary source of data is the 45 and Up Study and this outlined in the first paragraph of the method section, see page 2. Details of measurement are provided separately for the outcome variable (psychological distress), other individual variables and neighbourhood level measures, see page 3. |
| Bias | 9 | Describe any efforts to address potential sources of bias | Sources of bias were discussed in the paragraph headed 'statistical analysis', see page 4. This focuses on adjustment for confounders and for the hierarchical data structure through the use of multilevel models. |
| Study size | 10 | Explain how the study size was arrived at | Study size has been explained in paragraph 1 and 2 of the method section, see page 2 & 3 |
| Quantitative variables | 11 | Explain how quantitative variables were handled in the analyses. If applicable, describe which groupings were chosen and why | All variables have been outlined in the method section, see page 3 & 4 for details. |
| Statistical methods | 12 | (a) Describe all statistical methods, including those used to | All methods have |

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|-------------------|-----|--|--|
| | | control for confounding | been described in |
| | | (b) Describe any methods used to examine subgroups and interactions | the section headed ‘statistical |
| | | (c) Explain how missing data were addressed | analysis’, see page |
| | | (d) If applicable, describe analytical methods taking account of sampling strategy | 4. Explanation on how missing data |
| | | (e) Describe any sensitivity analyses | were addressed in paragraph 2 of the method section, see page 3. |
| Results | | | |
| Participants | 13* | (a) Report numbers of individuals at each stage of study—eg numbers potentially eligible, examined for eligibility, confirmed eligible, included in the study, completing follow-up, and analysed | Sample selection was described in paragraph 2 of the method section, see page 2 & 3. |
| | | (b) Give reasons for non-participation at each stage | |
| | | (c) Consider use of a flow diagram | |
| Descriptive data | 14* | (a) Give characteristics of study participants (eg demographic, clinical, social) and information on exposures and potential confounders | Characteristics of the study participants including sample sizes and prevalence of key |
| | | (b) Indicate number of participants with missing data for each variable of interest | outcome and explanatory variables are reported in paragraph 1-4 of the result section, see page 4 & 5, figure 1&2 and table 1 & 2. |
| Outcome data | 15* | Report numbers of outcome events or summary measures | |
| Main results | 16 | (a) Give unadjusted estimates and, if applicable, confounder-adjusted estimates and their precision (eg, 95% confidence interval). Make clear which confounders were adjusted for and why they were included | |
| | | (b) Report category boundaries when continuous variables were categorized | |
| | | (c) If relevant, consider translating estimates of relative risk into absolute risk for a meaningful time period | |
| Other analyses | 17 | Report other analyses done—eg analyses of subgroups and interactions, and sensitivity analyses | Sub-group analysis is reported in paragraph 5 & 6 in the result section, see page 5 and table 3. |
| Discussion | | | |
| Key results | 18 | Summarise key results with reference to study objectives | Key results are outlined briefly in paragraph 1 of the discussion section on page 6. |
| Limitations | 19 | Discuss limitations of the study, taking into account sources of potential bias or imprecision. Discuss both direction and | Strengths and limitations of the |

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|--------------------------|----|--|--|
| | | magnitude of any potential bias | study are discussed in paragraph 3 of the discussion section, see page 6 & 7. |
| Interpretation | 20 | Give a cautious overall interpretation of results considering objectives, limitations, multiplicity of analyses, results from similar studies, and other relevant evidence | Interpretation of the findings within the context of the previous literature is reported in paragraph 2 of the discussion, see page 6. |
| Generalisability | 21 | Discuss the generalisability (external validity) of the study results | |
| Other information | | | |
| Funding | 22 | Give the source of funding and the role of the funders for the present study and, if applicable, for the original study on which the present article is based | No funding was sought for this study. |

*Give information separately for exposed and unexposed groups.

Note: An Explanation and Elaboration article discusses each checklist item and gives methodological background and published examples of transparent reporting. The STROBE checklist is best used in conjunction with this article (freely available on the Web sites of PLoS Medicine at <http://www.plosmedicine.org/>, Annals of Internal Medicine at <http://www.annals.org/>, and Epidemiology at <http://www.epidem.com/>). Information on the STROBE Initiative is available at www.strobe-statement.org.



Do social interactions explain ethnic differences in psychological distress and the protective effect of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older age

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3 **Do social interactions explain ethnic differences in psychological distress and the protective effect**
4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
5 **age**
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4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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10 **ABSTRACT**

11 **Background:** A frequently proposed, but under-researched hypothesis is that ethnic density benefits
12 mental health through increasing social interactions. We examined this hypothesis in 226,487 adults
13 from 19 ethnic groups aged 45 years and older in Australia.
14

15 **Methods:** Multilevel logit regression was used to measure association **between ethnicity, social**
16 **interactions, own-group ethnic density and** scores of 22+ on the Kessler scale of psychological
17 distress. Self-reported ancestry was used as a proxy for ethnicity. Measures of social interactions
18 included the number of times in the last week were: *i)* spent with friends or family participants did
19 not live with; *ii)* talked to someone on the telephone; *iii)* attended meetings of social groups; and *iv)*
20 how many people could be relied upon outside their home, but within one hour of travel. **Per cent**
21 **own-group ethnic density was measured at the Census Collection District scale.**
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25 **Results:** Psychological distress was reported by 11% of Australians born in Australia. The risk of
26 experiencing psychological distress varied among ethnic minorities and by country of birth (e.g. 33%
27 for the Lebanese born in Lebanon, compared to 4% for the Swiss born in Switzerland). These
28 differences remained after full adjustment. Social interactions varied between ethnic groups and
29 were associated with lower psychological distress and ethnic density. Ethnic density was associated
30 with reduced psychological distress for some groups. This association, however, was explained by
31 individual and neighbourhood characteristics and not by social interactions.
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35 **Conclusion:** Social interactions are important correlates of mental health, but do not **fully** explain
36 ethnic differences in psychological distress, nor the protective effect of own-group density.
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41 **WHAT IS ALREADY KNOWN ON THIS SUBJECT?**

42 Ethnic differences in mental health, and the reportedly protective influence of own group ethnic
43 density, are largely unexplained in previous studies. Social interactions are widely hypothesised as a
44 mechanism linking ethnic density with more favourable mental health, and may also explain ethnic
45 differences more generally. However, few studies have empirically tested these hypotheses.
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49 **WHAT THIS STUDY ADDS?**

50 In a large cohort of Australian adults in middle-to-older age, ethnic differences in mental health were
51 not explained by four measures of social interactions. Protective associations between ethnic
52 density and mental health were largely explained by individual-level socioeconomic characteristics,
53 not social interactions.
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3 **Do social interactions explain ethnic differences in psychological distress and the protective effect**
4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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10 **SUMMARY**

11 **Article Focus:**

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 - Ethnic differences in mental health, and the reportedly protective influence of own group ethnic density, are largely unexplained in previous studies.
 - Social interactions are widely hypothesised as a mechanism linking ethnic density with more favourable mental health, and may also explain ethnic differences more generally. However, few studies have empirically tested these hypotheses.
 - We examined this hypothesis in 226,713 adults from 19 ethnic groups aged 45 years and older in Australia.

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25 **Key Messages:**

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 - Ethnic differences in mental health persisted after full adjustment; they were not explained by four measures of social interactions, or other individual and neighbourhood characteristics.
 - Protective associations between ethnic density and mental health were largely explained by individual-level socioeconomic characteristics, not social interactions.

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36 **Strengths and Limitations:**

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 - Large samples allowed for stratification of ethnic groups to investigate differences in mental health, social interactions and ethnic density by country of birth
 - The use of a very small geographical scale than in previous work allowed for the ascertainment of local 'pockets' of ethnic density, which would otherwise have been hidden if the study had been dependent upon larger spatial units
 - Some of the remaining ethnic inequalities in mental health could be explained by systematic differences in the experience of racial discrimination which we were unable to control for

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INTRODUCTION

The existence of ethnic differences in mental health have long been reported, though not fully explained¹⁻³. It has been suggested that living in areas of higher own group ethnic density reduces the risk of psychological distress, with increased social support hypothesised to be one of the primary drivers⁴. Social norms and support networks that promote resilience to material disadvantage and sources of psychosocial stress (e.g. racism⁵) are thought to be encouraged and maintained by this geographical clustering of ethnic groups⁶; even in deprived communities⁷⁻⁹. However, there is very little empirical evidence on the extent that increased social support explains why some groups tend to report better mental health in ethnically dense neighbourhoods.

Only two studies have been identified that have examined this proposition, one in the UK and another in the US, with equivocal results^{10,11}. More broadly, studies of ethnic density and mental health have been mostly based upon adolescents and adults of child-bearing age in European and North American datasets¹⁰⁻¹⁸. Few studies have been conducted on adults in middle to older age, and no research has been conducted in Australia, which is surprising when one considers that, of the 22.6 million population, over one quarter were born outside Australia¹⁹ and 50% of whom originated from non-English-speaking countries²⁰.

Australian cities are some of the most ethnically diverse in the world²¹ and often contain substantial residential clustering of ethnic groups²²⁻²⁴. Contrasting migration histories and residential patterns of ethnic groups means that one cannot assume association between ethnic density and mental health reported in Europe and North America generalises to the Australian context. Therefore, more research is required not only to further understand the mechanisms underlying ethnic density effects, but also to identify the extent that ethnic density may be beneficial to mental health in other ethnically diverse countries like Australia. In this paper we attempt to achieve both of these aims, in addition to an examination of ethnic differences in mental health and the role of social support more generally, through an analysis of a large number of ethnic groups and four measures of social interactions in an Australian cohort of adults.

METHOD

Study population

The 45 and Up study²⁵ is a large scale cohort of 267,151 residents aged 45 and over in New South Wales ('NSW', the most populous state in Australia). A baseline questionnaire covering a range of health and social issues was distributed to a random sample of adults listed in the Medicare Australia database between 2006 and 2009 inclusive. Medicare Australia is the database through which national healthcare is provided for Australian citizens and permanent residents, as well as some temporary residents and refugees²⁵. Response to the questionnaire was 18%, which is low, though previous research has suggested that results from the 45 and Up Study are broadly comparable to those derived from 'representative' samples²⁶. The University of New South Wales Human Research Ethics Committee approved The 45 and Up Study. Further details including the baseline questionnaire are available to download from www.45andUp.org.au.

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3 Ethnicity status was derived from the first (of up to two) responses to a question on self-reported
4 ancestry ('What is your ancestry?'). Secondary responses to this question were not used in the
5 definition of ethnicity as they were not available in our dataset. We focused on the 19 largest
6 groups: Australian, English, Scottish, Welsh, Irish, Danish, French, Swiss, German, Dutch, Spanish,
7 Italian, Greek, Polish, Maltese, Lebanese, Croatian, Indian, and Chinese. Large sample sizes allowed
8 for stratification of each group by country of birth (assessed by the question 'in which country were
9 you born?') to address healthy-migrant effects. We retained all participants born in Australia
10 (n=179,712), all participants of Australian ethnicity born outside Australia (n=1,336), and participants
11 of non-Australian ethnic groups born in their ethnic-country of origin (n=33,739). Participants of
12 non-Australian ethnic groups born elsewhere (i.e. not Australia or their ethnic-country of origin)
13 were omitted from the sample (n=33,574) for substantive and practical reasons. Non-Australian
14 ethnic groups born overseas and not in the ethnic-country of origin were heterogeneous by
15 definition, which made it difficult to meaningfully interpret any results for to these participants.
16 Furthermore, in practical terms, the sample sizes of many of these groups were small, which also
17 reduced the potential to draw reliable statistical inference. We also omitted all participants missing
18 a postcode identifier (n=263) and those missing a valid outcome measure (n=7,011). Missing data
19 for independent variables was resolved via imputing the mean of the observed values, retaining an
20 overall sample size of n=226,487.
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28 Psychological distress

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30 We used the Kessler Psychological Distress Scale (K10) to evaluate mental health status^{27 28}. The K10
31 measures symptoms of psychological distress experienced over the past four weeks, including
32 feeling tired for no reason, nervous, hopeless, restless, depressed, sad and worthless. Participants
33 had five choices for each of the ten questions (none of the time =1, a little of the time =2, some of
34 the time =3, most of the time =4, all of the time=5) and these were summed to give the overall score.
35 **The K10 have been previously used to gauge levels of psychological distress across different**
36 **countries and ethnic groups**²⁸⁻³¹. We constructed a binary variable wherein a score of 22 or more
37 identified participants with a high risk of psychological distress³². The K10 has been used in this
38 binary manner, with 22 as the cut-point, in previous published analyses of The 45 and Up Study³³⁻³⁵.
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45 Other individual-level measures

46 Social interactions were measured using four questions from the shortened version of the Duke
47 Social Support Index³⁶. Three of the questions tested the number of times in the past week a
48 participant: i) spent time with friends or family they did not live with; ii) talked to someone (friends,
49 relatives or others) on the telephone; iii) attended meetings at social clubs or religious groups. The
50 final question asked participants how many people outside their home, but within one hour travel-
51 time, did they feel close to or could rely on. Previous work has constructed a composite indicator of
52 social support from responses to these questions^{37 38}, though we analysed each one separately in
53 line with recent studies which have demonstrated that some are more important than others³⁹.
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3 We also accounted for other individual-level variables (self-reported) which are known to correlate
4 with mental health. These included: age, gender, physical activity, smoking status, Body Mass Index
5 (BMI), highest educational qualifications, economic status, annual household income, couple status,
6 and whether language(s) other than English were spoken at home.
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10 11 **Neighbourhood-level measures**

12 This study used Census Collection Districts (CCD) to define neighbourhoods. With a mean of 225
13 residents⁴⁰, CCDs were the smallest geographical scale for which 2006 Census data was made
14 available⁴¹. However, 9% of participants in The 45 and Up Study were missing a valid CCD. As nearly
15 100% had a postcode identifier, we assigned those missing a CCD with a pseudo-CCD according to
16 the location of the population-weighted postcode centroid. Therefore, 100% of the sample could be
17 assigned neighbourhood measures and clustering within regression models could be operationalized
18 at the CCD level.
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22 We constructed the measure of own-group ethnic density from 2006 Census data. **The Census**
23 **question on ancestry (a surrogate for ethnicity in our study) was very similar to that used in the 45**
24 **and Up Study (“What is the person’s ancestry?”)**. The number of people within a CCD pertaining to
25 each participant’s ethnic group was divided the total usual resident population. For example,
26 Chinese participants (regardless of their country of birth) were assigned the percentage of the
27 population in their CCD who self-identified as Chinese.
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30 Other neighbourhood measures included local affluence and geographical remoteness. We used the
31 Socio-Economic Index for Areas (SEIFA) ‘Index of Relative Socio-Economic Advantage/Disadvantage’
32⁴² to measure local affluence. **This is a variable derived by the Australian Bureau of Statistics (ABS)**
33 **using Census variables which relate to advantage and disadvantage, including household income**
34 **and educational qualifications. This indicator** was expressed in percentiles; higher percentiles
35 indicate more affluent areas. Geographical remoteness was measured using the
36 ‘Accessibility/Remoteness Index of Australia’ (ARIA)⁴³. ARIA is a score ranging from 0 to 15, with
37 scores of 2.4 and over used to distinguish between urban and inner regions (<2.4) and rural or
38 remote (>=2.4).
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45 **Statistical analysis**

46 The study population was first assessed using descriptive statistics. Measures of ethnic density were
47 mapped across NSW. To investigate ethnic differences in psychological distress, multilevel logistic
48 regression was used to account for the clustering of participants within CCDs⁴⁴. The sample was
49 clustered within 11,621 CCDs (20 participants per CCD on average). CCDs accounted for 3.3% of the
50 variation in psychological distress within a ‘null’ two-level multilevel model. A categorical variable
51 identifying ethnic groups stratified by country of birth was fitted in this model, which was then
52 adjusted for age and gender. We proceeded to test whether any ethnic differences in psychological
53 distress remained significant after controlling for social interactions, other individual-level variables,
54 local affluence and geographical remoteness. **Multilevel logit regression was fitted to ethnic and**
55 **country of birth-specific groups (i.e. stratified models) to investigate association between**
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3 **psychological distress and own-group ethnic density.** To assess whether these associations could
4 be explained by social interactions, we first tested the extent of correlation between each measure
5 and own-group ethnic density using negative-binomial regression (to account for the skewed
6 distribution of the social interaction variables). Social interactions were then fitted into the logit
7 models, followed by individual-level variables, local affluence and geographical remoteness.
8 Interaction terms were fitted to test for potential synergistic effects between ethnic density and
9 other neighbourhood variables. Statistically significant associations were identified using the log-
10 likelihood ratio test ($p < 0.05$). All analyses were conducted in STATA 12.
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13 14 15 16 **RESULTS**

17
18 Figure 1 reports differences in the age- and gender-adjusted prevalence of psychological distress by
19 ethnicity and country of birth. The rate of high psychological distress was 11% for Australians born in
20 Australia. In comparison, this risk was far higher for some groups, for example, 33% for the Lebanese
21 born in Lebanon, but much lower for others, such as the Swiss born in Switzerland at 4%. There was
22 no consistent effect of migrant status on the risk of psychological distress. For example, the
23 prevalence of psychological distress among Croatians born in Croatia was 14.3% higher than their
24 Australian born Croatian peers. In contrast, no substantive difference in the prevalence of
25 psychological distress was reported among the Chinese, whether born in Australia (12.8%) or China
26 (12.9%), and the Danish born in Australia had twice the risk of their Danish born contemporaries (10%
27 to 5% respectively).
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35 <Figure 1 here>
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41 Table 1 reports the percentage of each ethnic and country of birth group within the lowest quartile
42 of the four social interactions measures. **P-values for comparisons between ethnic and country of
43 birth groups for each social interaction variable were calculated using logistic regression.**
44 Compared to their Australian-born peers, those born within their ethnic country of origin tended to
45 be more prevalent in the lowest quartile of every measure of social interactions. For the variable
46 denoting how many people a person felt they could rely on, within group differences were notably
47 wide between the Australian-born and those born in the ethnic country of origin for the French
48 (34.1%, 52%), Polish (37.8%, 51%), Lebanese (26.2%, 45.7%) and Chinese (32.8%, 56.7%).
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Table 1: Ethnic and country of birth differences in social interactions; percentage in the lowest quartile for each measure of social interactions

| Ethnic group, country of birth | N (%) | Social interactions | | | |
|--------------------------------|---------------|--|---------------------------------------|--|---------------------------------|
| | | <i>Less likely to spend time with friends/family</i> | <i>Less likely to talk to someone</i> | <i>Less likely to go to social clubs</i> | <i>Few people can depend on</i> |
| Australia, Australia | 61,848 (27.3) | 35.9 (35.51, 36.30) | 26.1 (25.72, 26.45) | 42.1 (41.68, 42.51) | 30.5 (30.10, 30.88) |
| Australian, Not Australia | 1,383 (0.6) | 37.9 (35.37, 40.54) | 30.2 (27.85, 32.73)*** | 37.9 (35.37, 40.59)*** | 36.7 (34.15, 39.28)*** |
| English, Australia | 50,480 (22.3) | 35.6 (35.16, 36.03) | 25.5 (25.06, 25.86)* | 41.3 (40.89, 41.80)* | 30.1 (29.64, 30.49) |
| English, UK | 16,356 (7.2) | 41.4 (40.66, 42.21)*** | 28.5 (27.82, 29.24)*** | 43.9 (43.15, 44.73)*** | 37.9 (37.17, 38.71)*** |
| Scottish, Australia | 21,745 (9.6) | 35.1 (34.47, 35.78)* | 24.6 (24.06, 25.24)*** | 40.5 (39.86, 41.21)*** | 29.2 (28.57, 29.81)*** |
| Scottish, UK | 3,759 (1.7) | 37.8 (36.28, 39.43)* | 27.8 (26.32, 29.23)* | 42.9 (41.28, 44.53) | 35.8 (34.26, 37.37)*** |
| Welsh, Australia | 1,265 (0.6) | 36.6 (33.99, 39.38) | 25.0 (22.67, 27.51) | 40.3 (37.58, 43.11) | 30.0 (27.48, 32.58) |
| Welsh, UK | 835 (0.4) | 42.4 (39.06, 45.87)*** | 28.9 (25.89, 32.12) | 44.6 (41.14, 48.05) | 38.0 (34.68, 41.35)*** |
| Irish, Australia | 33,360 (14.7) | 35.0 (34.52, 35.58)** | 24.1 (23.58, 24.53)*** | 39.7 (39.20, 40.30)*** | 30.4 (29.91, 30.94) |
| Irish, Ireland | 1,048 (0.5) | 40.9 (37.89, 43.92)*** | 27.5 (24.90, 30.34) | 36.7 (33.71, 39.69)*** | 36.3 (33.37, 39.25)*** |
| Danish, Australia | 695 (0.3) | 36.4 (32.84, 40.09) | 24.7 (21.58, 28.11) | 37.7 (34.11, 41.46)* | 30.2 (26.88, 33.74) |
| Danish, Denmark | 178 (0.1) | 49.0 (41.63, 56.43)*** | 34.2 (27.55, 41.57)* | 55.3 (47.76, 62.56)*** | 42.3 (35.15, 49.78)*** |
| French, Australia | 1,195 (0.5) | 37.9 (35.18, 40.77) | 26.3 (23.78, 28.92) | 44.1 (41.20, 46.95) | 34.1 (31.46, 36.87)** |
| French, France | 237 (0.1) | 47.1 (40.76, 53.58)*** | 29.9 (24.30, 36.10) | 53.4 (46.92, 59.85)*** | 52.0 (45.51, 58.36)*** |
| Swiss, Australia | 163 (0.1) | 40.9 (33.48, 48.67) | 23.5 (17.62, 30.70) | 49.7 (41.86, 57.48) | 34.5 (27.59, 42.20) |
| Swiss, Switzerland | 224 (0.1) | 49.6 (43.01, 56.23)*** | 35.8 (29.66, 42.36)*** | 51.1 (44.46, 57.77)*** | 45.1 (38.62, 51.76)*** |
| German, Australia | 9,894 (4.4) | 36.1 (35.18, 37.11) | 26.4 (25.49, 27.27) | 41.4 (40.41, 42.41) | 31.0 (30.12, 31.97) |
| German, Germany | 2,073 (0.9) | 48.0 (45.82, 50.19)*** | 35.4 (33.33, 37.54)*** | 50.6 (48.38, 52.79)*** | 45.8 (43.63, 47.99)*** |
| Dutch, Australia | 1,487 (0.7) | 35.0 (32.61, 37.43) | 27.8 (25.57, 30.11) | 41.6 (39.09, 44.15) | 31.2 (28.93, 33.65) |
| Dutch, Netherlands | 2,451 (1.1) | 40.8 (38.88, 42.85)*** | 30.7 (28.87, 32.57)*** | 42.4 (40.39, 44.43) | 37.7 (35.78, 39.68)*** |
| Spanish, Australia | 316 (0.1) | 40.8 (35.42, 46.36) | 28.6 (23.72, 33.93) | 46.6 (41.05, 52.22) | 30.0 (25.15, 35.25) |
| Spanish, Spain | 158 (0.1) | 45.5 (37.82, 53.48)* | 31.4 (24.55, 39.12) | 53.9 (45.89, 61.72)** | 47.3 (39.57, 55.25)*** |
| Italian, Australia | 3,259 (1.4) | 35.5 (33.88, 37.18) | 25.8 (24.33, 27.34) | 41.2 (39.49, 42.93) | 32.0 (30.42, 33.66) |
| Italian, Italy | 1,922 (0.9) | 37.4 (35.21, 39.62) | 29.5 (27.48, 31.58)*** | 48.1 (45.84, 50.43)*** | 36.5 (34.36, 38.75)*** |
| Greek, Australia | 1,072 (0.5) | 34.1 (31.36, 37.03) | 21.2 (18.92, 23.75)*** | 44.0 (40.98, 47.03) | 30.1 (27.44, 32.96) |
| Greek, Greece | 696 (0.3) | 38.6 (35.02, 42.39) | 30.5 (27.14, 34.09)** | 45.8 (42.01, 49.61) | 44.4 (40.63, 48.14)*** |
| Polish, Australia | 1,111 (0.5) | 39.0 (36.14, 41.91)* | 28.7 (26.05, 31.41) | 41.8 (38.86, 44.72) | 37.8 (34.94, 40.70)*** |
| Polish, Poland | 471 (0.2) | 47.5 (42.98, 52.12)*** | 38.7 (34.31, 43.27)*** | 46.4 (41.80, 51.06) | 51.0 (46.37, 55.52)*** |
| Maltese, Australia | 675 (0.3) | 35.0 (31.53, 38.66) | 28.8 (25.49, 32.29) | 41.1 (37.47, 44.93) | 29.2 (25.94, 32.79) |
| Maltese, Malta | 715 (0.3) | 38.7 (35.19, 42.43) | 30.1 (26.78, 33.57)* | 38.9 (35.29, 42.59) | 38.9 (35.31, 42.57)*** |
| Lebanese, Australia | 461 (0.2) | 34.0 (29.83, 38.49) | 23.5 (19.81, 27.54) | 37.5 (33.16, 42.06)* | 26.2 (22.35, 30.39)* |
| Lebanese, Lebanon | 567 (0.3) | 30.9 (27.24, 34.78)* | 29.6 (25.99, 33.43) | 41.4 (37.34, 45.56) | 45.7 (41.56, 49.89)*** |
| Croatian, Australia | 218 (0.1) | 37.3 (31.12, 43.93) | 22.9 (17.83, 28.92) | 44.9 (38.34, 51.74) | 34.3 (28.32, 40.93) |
| Croatian, Croatia | 349 (0.2) | 43.4 (38.20, 48.74)** | 40.8 (35.63, 46.14)*** | 47.3 (42.00, 52.68) | 48.0 (42.75, 53.36)*** |
| Indian, Australia | 213 (0.1) | 39.0 (32.60, 45.72) | 20.8 (15.90, 26.69) | 43.6 (36.97, 50.42) | 32.3 (26.38, 38.90) |
| Indian, India | 668 (0.3) | 47.7 (43.91, 51.61)*** | 26.3 (23.12, 29.66) | 26.5 (23.29, 29.88)*** | 39.4 (35.66, 43.18)*** |
| Chinese, Australia | 690 (0.3) | 39.3 (35.68, 43.03) | 28.7 (25.41, 32.24) | 40.5 (36.80, 44.23) | 32.8 (29.36, 36.41) |
| Chinese, China | 2,250 (1.0) | 53.5 (51.40, 55.62)*** | 40.5 (38.42, 42.57)*** | 42.5 (40.42, 44.59) | 56.7 (54.62, 58.82)*** |

*** p < 0.001; ** p < 0.01; * p < 0.05 (from Australian, Australia)

Table 2 reports results from multilevel logit regression. Model 1 reports ethnic and country of birth differences in psychological distress, adjusted for age and gender (sensu Figure 1). We adjusted this model for each social interaction variable individually, and then simultaneously (Model 2). Higher quartiles of each social interaction variable were associated with a lower risk of psychological distress; especially that denoting the number of people that can be relied on (highest quartile odds ratio: 0.36, 95% confidence interval: 0.34, 0.38). Social interactions only fully explained the higher risk of psychological distress experienced by the Chinese born in China (as denoted by statistical

significance). However, there were other instances where odds ratios were attenuated, though remained significant, and this was often for people born outside Australia, such as the Lebanese born in Lebanon (OR=3.97 to 3.67) and the Croatians born in Croatia (OR=2.70 to 2.30). Adjusting for all other individual-level characteristics, neighbourhood affluence and geographical remoteness (Model 3) had a more substantive effect on the ethnic differences (OR=3.67 to 2.11 for the Lebanese born in Lebanon; OR=2.30 to 1.84 for the Croatians born in Croatia).

Table 2: Ethnic and country of birth group differences in the risk of psychological distress, adjusted for social interactions variables and other individual and neighbourhood characteristics

| Ethnicity, country of birth | Model 1 | Model 2 | Model 3 |
|--|--------------------------------------|----------------------|----------------------|
| | Odds Ratio (95% Confidence Interval) | | |
| Australian, Australia | 1 | 1 | 1 |
| Australian, Not Australia | 1.83 (1.59, 2.10)*** | 1.73 (1.50, 1.99)*** | 1.57 (1.36, 1.82)*** |
| English, Australia | 0.93 (0.90, 0.97)*** | 0.94 (0.90, 0.98)*** | 0.96 (0.92, 1.00)* |
| English, UK | 0.83 (0.78, 0.88)*** | 0.75 (0.71, 0.80)*** | 0.82 (0.77, 0.87)*** |
| Scottish, Australia | 0.89 (0.84, 0.93)*** | 0.90 (0.86, 0.95)*** | 0.96 (0.91, 1.01) |
| Scottish, UK | 0.81 (0.72, 0.90)*** | 0.76 (0.68, 0.85)*** | 0.82 (0.73, 0.92)*** |
| Welsh, Australia | 1.10 (0.93, 1.31) | 1.12 (0.94, 1.33) | 1.19 (1.00, 1.42) |
| Welsh, UK | 0.82 (0.65, 1.04) | 0.75 (0.60, 0.95)* | 0.84 (0.66, 1.07) |
| Irish, Australia | 0.95 (0.91, 0.99)* | 0.96 (0.92, 1.01) | 0.99 (0.95, 1.04) |
| Irish, Ireland | 0.93 (0.76, 1.13) | 0.87 (0.71, 1.06) | 0.92 (0.75, 1.12) |
| Danish, Australia | 0.90 (0.70, 1.15) | 0.91 (0.71, 1.17) | 0.94 (0.73, 1.21) |
| Danish, Denmark | 0.43 (0.22, 0.84)* | 0.36 (0.18, 0.71)** | 0.38 (0.19, 0.77)** |
| French, Australia | 1.04 (0.87, 1.24) | 1.01 (0.84, 1.21) | 0.99 (0.83, 1.19) |
| French, France | 1.08 (0.73, 1.60) | 0.87 (0.58, 1.29) | 1.00 (0.67, 1.51) |
| Swiss, Australia | 1.01 (0.62, 1.65) | 1.00 (0.61, 1.63) | 1.14 (0.69, 1.88) |
| Swiss, Switzerland | 0.33 (0.17, 0.65)*** | 0.27 (0.14, 0.53)*** | 0.33 (0.17, 0.65)*** |
| German, Australia | 1.12 (1.05, 1.19)*** | 1.11 (1.04, 1.19)*** | 1.10 (1.02, 1.17)** |
| German, Germany | 0.98 (0.86, 1.13) | 0.82 (0.71, 0.94)** | 0.87 (0.75, 1.00)* |
| Dutch, Australia | 1.03 (0.88, 1.22) | 1.02 (0.87, 1.20) | 1.07 (0.90, 1.27) |
| Dutch, Netherlands | 0.96 (0.85, 1.09) | 0.88 (0.78, 1.01) | 0.91 (0.80, 1.04) |
| Spanish, Australia | 1.08 (0.77, 1.52) | 1.08 (0.76, 1.52) | 0.92 (0.64, 1.33) |
| Spanish, Spain | 1.35 (0.87, 2.11) | 1.14 (0.73, 1.79) | 1.06 (0.67, 1.67) |
| Italian, Australia | 1.05 (0.94, 1.18) | 1.04 (0.93, 1.17) | 1.07 (0.96, 1.21) |
| Italian, Italy | 1.79 (1.59, 2.02)*** | 1.68 (1.49, 1.89)*** | 1.46 (1.29, 1.65)** |
| Greek, Australia | 1.07 (0.88, 1.29) | 1.08 (0.89, 1.30) | 1.11 (0.91, 1.35) |
| Greek, Greece | 2.04 (1.69, 2.46)*** | 1.81 (1.50, 2.19)*** | 1.33 (1.10, 1.62)** |
| Polish, Australia | 1.17 (0.98, 1.40) | 1.10 (0.92, 1.32) | 1.15 (0.95, 1.39) |
| Polish, Poland | 1.89 (1.51, 2.37)*** | 1.54 (1.22, 1.94)*** | 1.64 (1.30, 2.08)*** |
| Maltese, Australia | 1.26 (1.01, 1.57)* | 1.27 (1.01, 1.59)* | 1.11 (0.88, 1.41) |
| Maltese, Malta | 1.71 (1.41, 2.09)*** | 1.59 (1.30, 1.94)*** | 1.19 (0.97, 1.46) |
| Lebanese, Australia | 1.13 (0.85, 1.50) | 1.22 (0.92, 1.62) | 1.31 (0.98, 1.75) |
| Lebanese, Lebanon | 3.97 (3.30, 4.76)*** | 3.67 (3.04, 4.42)*** | 2.11 (1.73, 2.57)*** |
| Croatian, Australia | 0.97 (0.63, 1.49) | 0.94 (0.61, 1.46) | 1.00 (0.64, 1.56) |
| Croatian, Croatia | 2.70 (2.11, 3.46)*** | 2.30 (1.78, 2.96)*** | 1.84 (1.42, 2.39)*** |
| Indian, Australia | 1.86 (1.31, 2.63)*** | 1.88 (1.33, 2.68)*** | 1.64 (1.14, 2.35)** |
| Indian, India | 1.13 (0.89, 1.43) | 1.07 (0.84, 1.36) | 1.43 (1.12, 1.83)** |
| Chinese, Australia | 1.18 (0.94, 1.48) | 1.16 (0.92, 1.45) | 1.18 (0.93, 1.50) |
| Chinese, China | 1.19 (1.05, 1.35)** | 0.90 (0.79, 1.02) | 1.05 (0.92, 1.20) |
| Number of occasions spent with friends or family | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.81)*** | 0.78 (0.75, 0.82)*** |
| Quartile 3 (Moderate to High) | | 0.80 (0.77, 0.83)*** | 0.78 (0.75, 0.81)*** |
| Quartile 4 (High) | | 1.00 (0.97, 1.04) | 0.89 (0.85, 0.92)*** |
| Number of telephone conversations | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.80)*** | 0.82 (0.79, 0.85)*** |
| Quartile 3 (Moderate to High) | | 0.79 (0.76, 0.82)*** | 0.83 (0.80, 0.87)*** |
| Quartile 4 (High) | | 0.78 (0.75, 0.81)*** | 0.85 (0.82, 0.88)*** |

| Number of visits to social clubs | | |
|--|----------------------|----------------------|
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.75 (0.72, 0.78)*** | 0.86 (0.83, 0.90)*** |
| Quartile 3 (Moderate to High) | 0.77 (0.74, 0.80)*** | 0.88 (0.84, 0.91)*** |
| Quartile 4 (High) | 0.95 (0.92, 0.98)** | 1.01 (0.97, 1.04) |
| Number of people that can be relied on | | |
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.58 (0.56, 0.61)*** | 0.66 (0.63, 0.68)*** |
| Quartile 3 (Moderate to High) | 0.48 (0.47, 0.50)*** | 0.56 (0.54, 0.58)*** |
| Quartile 4 (High) | 0.36 (0.34, 0.38)*** | 0.44 (0.42, 0.46)*** |

* p < 0.05; ** p < 0.01; *** p < 0.001

Model 1: Multilevel logit regression, adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + other individual-level variables, neighbourhood affluence and geographical remoteness

Figure 2 illustrates the ethnic and country of birth group differences in own-group ethnic density. Regardless of whether participants were born in Australia or the UK, those identifying as Australian (32.6%) or English (35.1%) ethnicities lived in the most ethnically dense neighbourhoods. Compared to the Australians and the English, the clustering of other ethnic groups in NSW was much lower. The highest mean ethnic density for non-Australian and non-English groups was for the Chinese born in China at 14.9%, whereas the lowest was for Australian born Swiss at 0.1%. There was evidence of heterogeneity of mean ethnic density within some groups. For example, Italians born in Australia had a mean of ethnic density of 4.9% but Italian-born Italians had 7.7%. Similar patterns were observed for Greeks, the Chinese and the Lebanese.

<Figure 2 here>

For the next stage of analysis we investigated the level of association with own-group ethnic density. This necessitated stratification of the sample by ethnic and country of birth group to match each individual with the relevant ethnic density measure. For example, Chinese ethnic density was matched to Chinese individuals (irrespective of whether they were born in China or Australia). We conducted these analyses for all groups, but due to space constraints, we focus our report on groups that have a mean ethnic density of 2% or more: Australians, English, Scottish, Irish, German, Italian, Greek, Lebanese, and Chinese. **Table 3 reports mostly weak and positive or null (i.e. p>0.05) correlations between own group ethnic density and each of the social interactions variables. The most consistent set of correlations were for the social interactions variable which indicated how many people could be relied on within a one-hour travel-time.**

| | | | |
|---------------------------|----------------------|----------------------|---------------------|
| Australian, Australia | 1.01 (1.01, 1.01)*** | 1.01 (1.01, 1.01)*** | 1.00 (1.00, 1.00) |
| Australian, not Australia | 0.97 (0.96, 0.99)*** | 0.98 (0.96, 0.99)** | 0.97 (0.95, 0.99)** |
| English, Australia | 1.00 (1.00, 1.00) | 1.00 (1.00, 1.00) | 1.00 (0.99, 1.00) |
| English, UK | 0.99 (0.99, 1.00)* | 0.99 (0.99, 1.00)* | 0.99 (0.99, 1.00)* |
| Scottish, Australia | 0.97 (0.94, 1.00)* | 0.98 (0.95, 1.01) | 0.99 (0.96, 1.01) |
| Scottish, UK | 0.98 (0.91, 1.06) | 0.99 (0.92, 1.07) | 1.00 (0.93, 1.08) |
| Irish, Australia | 0.98 (0.96, 0.99)** | 0.98 (0.97, 1.00)** | 1.00 (0.98, 1.01) |
| Irish, Ireland | 0.94 (0.86, 1.03) | 0.95 (0.86, 1.04) | 0.97 (0.87, 1.07) |
| German, Australia | 0.99 (0.95, 1.03) | 0.99 (0.95, 1.04) | 1.00 (0.96, 1.04) |
| German, Germany | 1.00 (0.90, 1.11) | 1.00 (0.90, 1.12) | 1.00 (0.89, 1.12) |
| Italian, Australia | 0.99 (0.97, 1.01) | 0.99 (0.98, 1.01) | 1.01 (0.99, 1.03) |
| Italian, Italy | 1.00 (0.98, 1.01) | 1.00 (0.99, 1.02) | 1.00 (0.99, 1.02) |
| Greek, Australia | 0.98 (0.94, 1.02) | 0.99 (0.95, 1.04) | 1.01 (0.96, 1.05) |
| Greek, Greece | 1.01 (0.99, 1.03) | 1.01 (0.99, 1.03) | 1.01 (0.98, 1.03) |
| Lebanese, Australia | 1.01 (0.95, 1.07) | 1.04 (0.98, 1.10) | 0.98 (0.91, 1.06) |
| Lebanese, Lebanon | 1.02 (1.00, 1.05) | 1.02 (1.00, 1.05) | 1.01 (0.98, 1.04) |
| Chinese, Australia | 0.90 (0.81, 0.99)* | 0.86 (0.76, 0.97)* | 0.88 (0.70, 1.12) |
| Chinese, China | 1.00 (0.99, 1.01) | 1.00 (0.99, 1.01) | 1.00 (0.99, 1.01) |

*** $p < 0.05$; ** $p < 0.01$; * $p < 0.05$

Model 1: Adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + individual characteristics, neighbourhood affluence and geographical remoteness

DISCUSSION

This paper examined the relationship between ethnic density and psychological distress in one of the most ethnic diverse areas of Australia. We found substantive heterogeneity in the risk of psychological distress between and within ethnic groups. Ethnic differences in social interactions, individual and neighbourhood characteristics did not explain the ethnic differences in the risk of psychological distress. More social interactions were associated with a lower risk of psychological distress, especially the number of people study participants felt they could rely on. Increasing own-group ethnic density was associated more social interactions and less psychological distress for some ethnic groups, but not all. However, it was the characteristics of individuals and the neighbourhoods in which they lived, not the social interactions, which **mostly** explained the ethnic density effects on psychological distress. Only the English born in the UK and the overseas-born Australians appeared to benefit from ethnic density after controlling for all other characteristics.

Although there are many studies on ethnic density and mental health^{4 6 10-18}, only two others have tested whether this relationship is explained by social interactions. A UK study¹⁰ found a lower risk of common mental disorders for the Irish and for the Bangladeshi groups they studied in more ethnically dense neighbourhoods. This was not fully explained by measures of practical and emotional social support. Contrary to the ethnic density hypothesis, this study also reported significantly higher risk of common mental disorders among white British in ethnically dense neighbourhoods. A study in the US¹¹ also showed the benefits of living in a higher own-ethnic group

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3 density neighbourhoods for the emotional well-being of Black and Hispanic groups. Measures of
4 personal and neighbourhood social support partially explained the relationship for Blacks but not
5 among Hispanics. Therefore, despite using contrasting measures of mental health and social
6 interactions for different ethnic groups in the UK, US and Australia, our findings are consistent
7 wherein social interactions only played a weak role in explaining the ethnic density effect on mental
8 health.
9

10
11 A particular strength of our study includes the large sample sizes for many different ethnic groups;
12 more than has been possible to analyse in previous studies⁴. This allowed stratification by country
13 of birth, which afforded new insights into the heterogeneity of mental health, social interactions and
14 ethnic density within groups. **It is noteworthy that levels of ethnic density varied considerably by
15 country of birth within some ethnic groups (e.g. the Chinese), though not all (e.g. the English).
16 Given the general supposition that higher levels of ethnic density are better for mental health, it
17 could be argued that for many groups, levels of ethnic density do not achieve a sufficient
18 concentration necessary for health promotion in this sample. This hypothesis is not convincing,
19 however, when one considers that no association between ethnic density and psychological
20 distress was found for the Chinese born in China, who reported a mean ethnic density of
21 approximately 15% and a maximum of nearly 80%, but there was an association among the
22 Chinese born in Australia, for whom the mean ethnic density was about 5% and a maximum of
23 around 63%. Likewise, there appeared to be a benefit of ethnic density for the UK-born English,
24 but not the English born in Australia, despite having very similar levels of own-group ethnic
25 density. As such, it would appear that a more nuanced approach may be required in future, using
26 other sources of administrative data and qualitative methods to examine what it is about
27 ethnically dense neighbourhoods which promote better mental health in some ethnic groups, but
28 not all.**
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34 Our measures of psychological distress and social interactions have been widely validated. The small
35 geographical scale (CCD) used to construct ethnic density provided a more accurate description of
36 local circumstances than previous work which has relied upon larger spatial scales, helping to
37 identify small 'pockets' of ethnic density and affluence that would otherwise have been hidden⁴⁵.
38 **The focus on small scale geography is an advantage, though our study shares a common limitation
39 among others of this genre in the reliance upon administrative boundaries, which are unlikely to
40 perfectly correlate with residents' perceptions of neighbourhood⁴⁶.**
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44 **It is reasonable to expect that social support from the neighbourhood would be reflected in the
45 four measures of social interactions used in the study, albeit imperfectly. Social clubs attended,
46 for example, may be located in the neighbourhood and many of the people who can be relied on
47 within one hour of travel may in fact live much closer. The limitation, however, is that the
48 questions used in the 45 and Up Study did not ask participants to distinguish how much of these
49 interactions occurred within versus outside the neighbourhood in which they lived. It would be
50 useful for further work, therefore, to examine indicators which specify neighbourhood parameters
51 within the question.** Another limitation was that the 45 and Up Study was sampled from the
52 Medicare Australia database which mainly includes Australian citizens and migrants on permanent
53 residency visas. Only some migrants on temporary visas are included on this scheme and this is likely
54 to mean that some ethnic minorities were not represented in our study. **Representativeness is also
55 a concern for a dataset wherein the response rate was only 18%, although comparisons between**
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3 the 45 and Up Study and a 'representative' dataset have helped to alleviate these concerns to
4 some extent²⁶. The 45 and Up Study asked participants about Aboriginal and Torres Strait
5 Islander origin, though responses to this variable were not available for this investigation and are
6 the focus of a follow-up study. Many studies have suggested that spatial variation in the
7 experiences of racism could help to explain the ethnic density effect^{14,16}. Although we had no
8 measure of racism in our study, virtually all benefits of ethnic density were already explained by
9 other individual characteristics. Finally, our study represents only people 45 years and older, so it
10 cannot discount the possibility of different patterns for younger age groups.
11
12

13 14 15 16 CONCLUSION

17
18 Ethnic groups in New South Wales, Australia, experience substantively different risks of
19 psychological distress. These differences also align by country of birth, though there is no consistent
20 pattern. Increasing social interactions, particularly those which help people to develop relationships
21 with others they can depend on in times of need, are beneficial for mental health regardless of
22 ethnicity and country of birth. In comparison, the ethnic density of where people live was protective
23 only for the UK-born English and the overseas-born Australians.
24
25

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29
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31 is managed by the Sax Institute in collaboration with major partner Cancer Council New South Wales;
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33 *national depression initiative*; Ageing, Disability and Home Care, NSW Family and Community
34 Services; and the Australian Red Cross Blood Service. We acknowledge the use of 2006 census and
35 boundary data provided by the Australian Bureau of Statistics. To preserve the anonymity of
36 participants in The 45 and Up Study, some parameters of the Census Collector District (CCD) level
37 data cannot be reported. This location-indexing data from the 45 and up Study is highly restricted
38 access and will be made available only through SURE (<https://www.sure.org.au/>).
39
40

41
42 The authors have no competing interests.

43
44 No funding was sought for this study.
45
46

47 48 LIST OF FIGURES

49
50 **Figure 1: Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over),**
51 **adjusted for age and gender**

52
53 **Figure 2: Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection**
54 **District (CCD) scale, with minimum and maximum: sorted highest to lowest**
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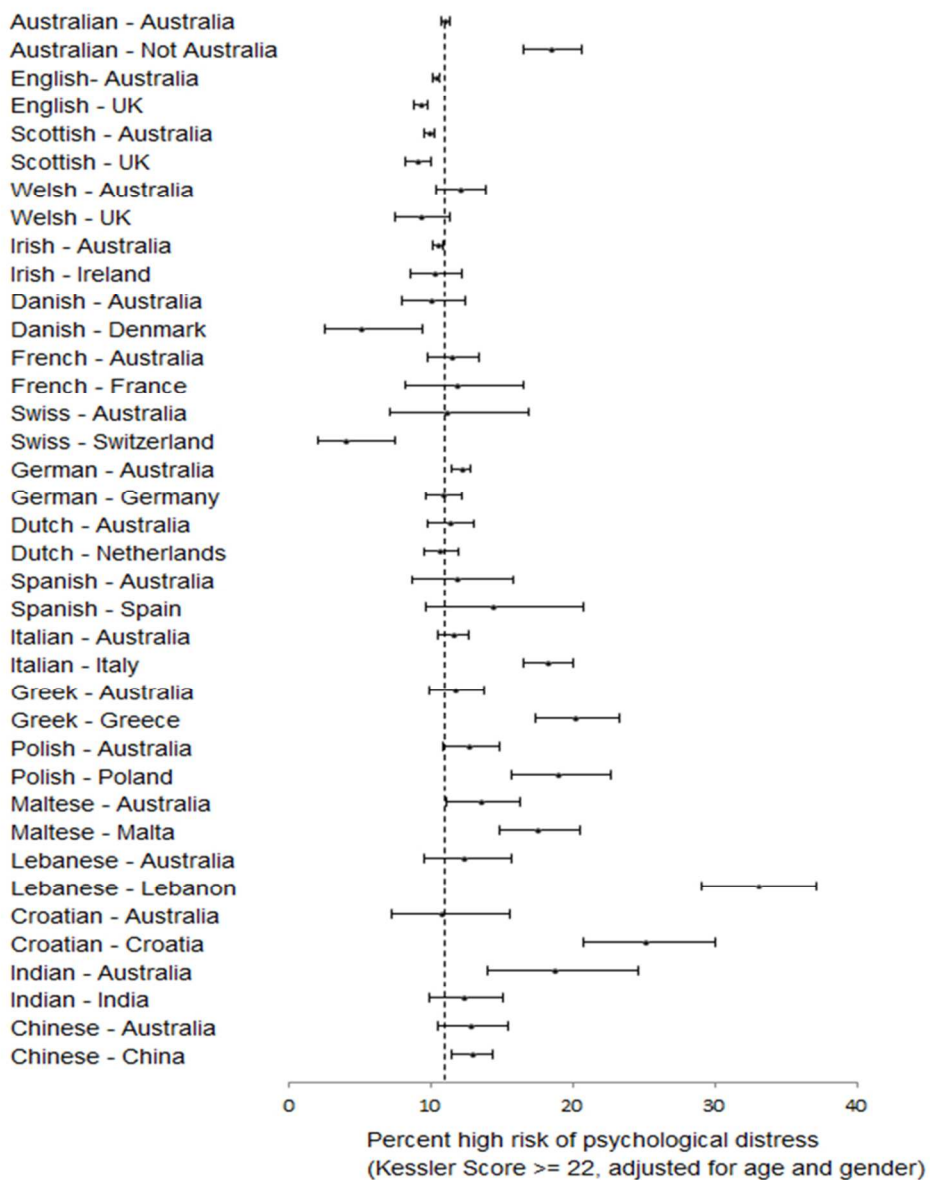
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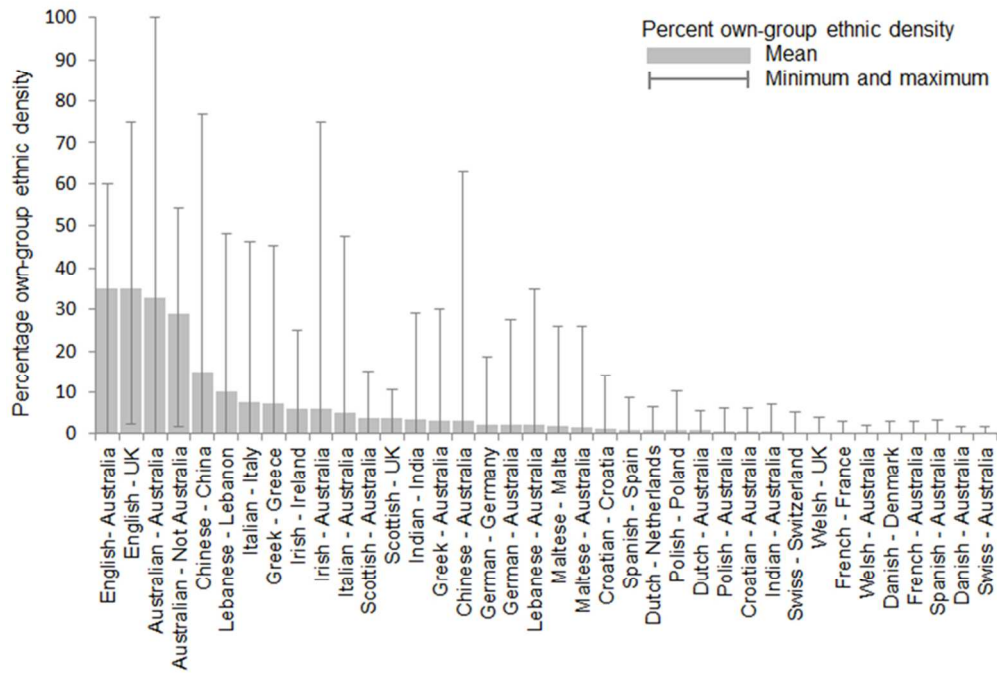
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Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over), adjusted for age and gender
154x212mm (150 x 129 DPI)

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Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection District (CCD) scale, with minimum and maximum: sorted highest to lowest
 254x179mm (96 x 96 DPI)

Review only

STROBE Statement—Checklist of items that should be included in reports of *cross-sectional studies*

| | Item No | Recommendation | Author comment and page number |
|---------------------------|---------|---|---|
| Title and abstract | 1 | (a) Indicate the study's design with a commonly used term in the title or the abstract | We have indicated in the title that this is a cross-sectional study. (see page 1) |
| | | (b) Provide in the abstract an informative and balanced summary of what was done and what was found | We have provided a structured abstract in line with JECH recommendations. (see page 1) |
| Introduction | | | |
| Background/rationale | 2 | Explain the scientific background and rationale for the investigation being reported | We have explained the scientific background and rationale for the study in a two-paragraph introduction. (see page2) |
| Objectives | 3 | State specific objectives, including any prespecified hypotheses | We outline the objective of the study in the second paragraph of the introduction, see page2. |
| Methods | | | |
| Study design | 4 | Present key elements of study design early in the paper | The study design is outlined in the first paragraph of the methods section, see page 2. |
| Setting | 5 | Describe the setting, locations, and relevant dates, including periods of recruitment, exposure, follow-up, and data collection | The setting is outlined in the second paragraph of the introduction and the first paragraph of the methods section, see page 2. |
| Participants | 6 | (a) Give the eligibility criteria, and the sources and methods of selection of participants | Eligibility criteria and the selection of participant is discussed in paragraph 1 and 2 |

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| | | | of the method section, see page 2 and 3 |
| Variables | 7 | Clearly define all outcomes, exposures, predictors, potential confounders, and effect modifiers. Give diagnostic criteria, if applicable | All variables are discussed in paragraphs 2-8 of the method section, see page 2-4 |
| Data sources/ measurement | 8* | For each variable of interest, give sources of data and details of methods of assessment (measurement). Describe comparability of assessment methods if there is more than one group | The primary source of data is the 45 and Up Study and this outlined in the first paragraph of the method section, see page 2. Details of measurement are provided separately for the outcome variable (psychological distress), other individual variables and neighbourhood level measures, see page 3. |
| Bias | 9 | Describe any efforts to address potential sources of bias | Sources of bias were discussed in the paragraph headed 'statistical analysis', see page 4. This focuses on adjustment for confounders and for the hierarchical data structure through the use of multilevel models. |
| Study size | 10 | Explain how the study size was arrived at | Study size has been explained in paragraph 1 and 2 of the method section, see page 2 & 3 |
| Quantitative variables | 11 | Explain how quantitative variables were handled in the analyses. If applicable, describe which groupings were chosen and why | All variables have been outlined in the method section, see page 3 & 4 for details. |
| Statistical methods | 12 | (a) Describe all statistical methods, including those used to | All methods have |

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| | | control for confounding | been described in |
| | | (b) Describe any methods used to examine subgroups and interactions | the section headed ‘statistical |
| | | (c) Explain how missing data were addressed | analysis’, see page |
| | | (d) If applicable, describe analytical methods taking account of sampling strategy | 4. Explanation on how missing data |
| | | (e) Describe any sensitivity analyses | were addressed in paragraph 2 of the method section, see page 3. |
| Results | | | |
| Participants | 13* | (a) Report numbers of individuals at each stage of study—eg numbers potentially eligible, examined for eligibility, confirmed eligible, included in the study, completing follow-up, and analysed | Sample selection was described in paragraph 2 of the method section, see page 2 & 3. |
| | | (b) Give reasons for non-participation at each stage | |
| | | (c) Consider use of a flow diagram | |
| Descriptive data | 14* | (a) Give characteristics of study participants (eg demographic, clinical, social) and information on exposures and potential confounders | Characteristics of the study participants including sample sizes and prevalence of key |
| | | (b) Indicate number of participants with missing data for each variable of interest | outcome and explanatory variables are reported in paragraph 1-4 of the result section, see page 4 & 5, figure 1&2 and table 1 & 2. |
| Outcome data | 15* | Report numbers of outcome events or summary measures | |
| Main results | 16 | (a) Give unadjusted estimates and, if applicable, confounder-adjusted estimates and their precision (eg, 95% confidence interval). Make clear which confounders were adjusted for and why they were included | |
| | | (b) Report category boundaries when continuous variables were categorized | |
| | | (c) If relevant, consider translating estimates of relative risk into absolute risk for a meaningful time period | |
| Other analyses | 17 | Report other analyses done—eg analyses of subgroups and interactions, and sensitivity analyses | Sub-group analysis is reported in paragraph 5 & 6 in the result section, see page 5 and table 3. |
| Discussion | | | |
| Key results | 18 | Summarise key results with reference to study objectives | Key results are outlined briefly in paragraph 1 of the discussion section on page 6. |
| Limitations | 19 | Discuss limitations of the study, taking into account sources of potential bias or imprecision. Discuss both direction and | Strengths and limitations of the |

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| | | magnitude of any potential bias | study are discussed in paragraph 3 of the discussion section, see page 6 & 7. |
| Interpretation | 20 | Give a cautious overall interpretation of results considering objectives, limitations, multiplicity of analyses, results from similar studies, and other relevant evidence | Interpretation of the findings within the context of the previous literature is reported in paragraph 2 of the discussion, see page 6. |
| Generalisability | 21 | Discuss the generalisability (external validity) of the study results | |
| Other information | | | |
| Funding | 22 | Give the source of funding and the role of the funders for the present study and, if applicable, for the original study on which the present article is based | No funding was sought for this study. |

*Give information separately for exposed and unexposed groups.

Note: An Explanation and Elaboration article discusses each checklist item and gives methodological background and published examples of transparent reporting. The STROBE checklist is best used in conjunction with this article (freely available on the Web sites of PLoS Medicine at <http://www.plosmedicine.org/>, Annals of Internal Medicine at <http://www.annals.org/>, and Epidemiology at <http://www.epidem.com/>). Information on the STROBE Initiative is available at www.strobe-statement.org.

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3 **Do social interactions explain ethnic differences in psychological distress and the protective effect**
4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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9 **Xiaoqi Feng, PhD* ¹**

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11 **Thomas Astell-Burt, PhD* ^{2,3}**

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13 **Gregory S. Kolt, PhD ²**
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25 **KEYWORDS**
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27 MENTAL HEALTH; ETHNICITY; MULTILEVEL MODELLING; PUBLIC HEALTH; SOCIAL EPIDEMIOLOGY
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31 **WORD COUNT: 2721**
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4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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10 **ABSTRACT**

11 **Background:** A frequently proposed, but under-researched hypothesis is that ethnic density benefits
12 mental health through increasing social interactions. We examined this hypothesis in 226,487 adults
13 from 19 ethnic groups aged 45 years and older in Australia.
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15 **Methods:** Multilevel logit regression was used to measure association between ethnicity, social
16 interactions, own-group ethnic density and scores of 22+ on the Kessler scale of psychological
17 distress. Self-reported ancestry was used as a proxy for ethnicity. Measures of social interactions
18 included the number of times in the last week were: *i)* spent with friends or family participants did
19 not live with; *ii)* talked to someone on the telephone; *iii)* attended meetings of social groups; and *iv)*
20 how many people could be relied upon outside their home, but within one hour of travel. Per cent
21 own-group ethnic density was measured at the Census Collection District scale.
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25 **Results:** Psychological distress was reported by 11% of Australians born in Australia. The risk of
26 experiencing psychological distress varied among ethnic minorities and by country of birth (e.g. 33%
27 for the Lebanese born in Lebanon, compared to 4% for the Swiss born in Switzerland). These
28 differences remained after full adjustment. Social interactions varied between ethnic groups and
29 were associated with lower psychological distress and ethnic density. Ethnic density was associated
30 with reduced psychological distress for some groups. This association, however, was explained by
31 individual and neighbourhood characteristics and not by social interactions.
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35 **Conclusion:** Social interactions are important correlates of mental health, but do not fully explain
36 ethnic differences in psychological distress, nor the protective effect of own-group density.
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41 **WHAT IS ALREADY KNOWN ON THIS SUBJECT?**

42 Ethnic differences in mental health, and the reportedly protective influence of own group ethnic
43 density, are largely unexplained in previous studies. Social interactions are widely hypothesised as a
44 mechanism linking ethnic density with more favourable mental health, and may also explain ethnic
45 differences more generally. However, few studies have empirically tested these hypotheses.
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49 **WHAT THIS STUDY ADDS?**

50 In a large cohort of Australian adults in middle-to-older age, ethnic differences in mental health were
51 not explained by four measures of social interactions. Protective associations between ethnic
52 density and mental health were largely explained by individual-level socioeconomic characteristics,
53 not social interactions.
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57 Do social interactions explain ethnic differences in psychological distress and the protective effect of
58 local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older age
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SUMMARY

Article Focus:

- Ethnic differences in mental health, and the reportedly protective influence of own group ethnic density, are largely unexplained in previous studies.
- Social interactions are widely hypothesised as a mechanism linking ethnic density with more favourable mental health, and may also explain ethnic differences more generally. However, few studies have empirically tested these hypotheses.
- We examined this hypothesis in 226,713 adults from 19 ethnic groups aged 45 years and older in Australia.

Key Messages:

- Ethnic differences in mental health persisted after full adjustment; they were not explained by four measures of social interactions, or other individual and neighbourhood characteristics.
- Protective associations between ethnic density and mental health were largely explained by individual-level socioeconomic characteristics, not social interactions.

Strengths and Limitations:

- Large samples allowed for stratification of ethnic groups to investigate differences in mental health, social interactions and ethnic density by country of birth
- The use of a very small geographical scale than in previous work allowed for the ascertainment of local 'pockets' of ethnic density, which would otherwise have been hidden if the study had been dependent upon larger spatial units
- Some of the remaining ethnic inequalities in mental health could be explained by systematic differences in the experience of racial discrimination which we were unable to control for

INTRODUCTION

The existence of ethnic differences in mental health have long been reported, though not fully explained¹⁻³. It has been suggested that living in areas of higher own group ethnic density reduces the risk of psychological distress, with increased social support hypothesised to be one of the primary drivers⁴. Social norms and support networks that promote resilience to material disadvantage and sources of psychosocial stress (e.g. racism⁵) are thought to be encouraged and maintained by this geographical clustering of ethnic groups⁶; even in deprived communities⁷⁻⁹. However, there is very little empirical evidence on the extent that increased social support explains why some groups tend to report better mental health in ethnically dense neighbourhoods.

Only two studies have been identified that have examined this proposition, one in the UK and another in the US, with equivocal results^{10,11}. More broadly, studies of ethnic density and mental health have been mostly based upon adolescents and adults of child-bearing age in European and North American datasets¹⁰⁻¹⁸. Few studies have been conducted on adults in middle to older age, and no research has been conducted in Australia, which is surprising when one considers that, of the 22.6 million population, over one quarter were born outside Australia¹⁹ and 50% of whom originated from non-English-speaking countries²⁰.

Australian cities are some of the most ethnically diverse in the world²¹ and often contain substantial residential clustering of ethnic groups²²⁻²⁴. Contrasting migration histories and residential patterns of ethnic groups means that one cannot assume association between ethnic density and mental health reported in Europe and North America generalises to the Australian context. Therefore, more research is required not only to further understand the mechanisms underlying ethnic density effects, but also to identify the extent that ethnic density may be beneficial to mental health in other ethnically diverse countries like Australia. In this paper we attempt to achieve both of these aims, in addition to an examination of ethnic differences in mental health and the role of social support more generally, through an analysis of a large number of ethnic groups and four measures of social interactions in an Australian cohort of adults.

METHOD

Study population

The 45 and Up study²⁵ is a large scale cohort of 267,151 residents aged 45 and over in New South Wales ('NSW', the most populous state in Australia). A baseline questionnaire covering a range of health and social issues was distributed to a random sample of adults listed in the Medicare Australia database between 2006 and 2009 inclusive. Medicare Australia is the database through which national healthcare is provided for Australian citizens and permanent residents, as well some temporary residents and refugees²⁵. Response to the questionnaire was 18%, which is low, though previous research has suggested that results from the 45 and Up Study are broadly comparable to those derived from 'representative' samples²⁶. The University of New South Wales Human Research Ethics Committee approved The 45 and Up Study. Further details including the baseline questionnaire are available to download from www.45andUp.org.au.

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3 Ethnicity status was derived from the first (of up to two) responses to a question on self-reported
4 ancestry ('*What is your ancestry?*'). Secondary responses to this question were not used in the
5 definition of ethnicity as they were not available in our dataset. We focused on the 19 largest
6 groups: Australian, English, Scottish, Welsh, Irish, Danish, French, Swiss, German, Dutch, Spanish,
7 Italian, Greek, Polish, Maltese, Lebanese, Croatian, Indian, and Chinese. Large sample sizes allowed
8 for stratification of each group by country of birth (assessed by the question '*in which country were*
9 *you born?*') to address healthy-migrant effects. We retained all participants born in Australia
10 (n=179,712), all participants of Australian ethnicity born outside Australia (n=1,336), and participants
11 of non-Australian ethnic groups born in their ethnic-country of origin (n=33,739). Participants of
12 non-Australian ethnic groups born elsewhere (i.e. not Australia or their ethnic-country of origin)
13 were omitted from the sample (n=33,574) for substantive and practical reasons. Non-Australian
14 ethnic groups born overseas and not in the ethnic-country of origin were heterogeneous by
15 definition, which made it difficult to meaningfully interpret any results for to these participants.
16 Furthermore, in practical terms, the sample sizes of many of these groups were small, which also
17 reduced the potential to draw reliable statistical inference. We also omitted all participants missing
18 a postcode identifier (n=263) and those missing a valid outcome measure (n=7,011). Missing data
19 for independent variables was resolved via imputing the mean of the observed values, retaining an
20 overall sample size of n=226,487.
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28 **Psychological distress**

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30 We used the Kessler Psychological Distress Scale (K10) to evaluate mental health status^{27 28}. The K10
31 measures symptoms of psychological distress experienced over the past four weeks, including
32 feeling tired for no reason, nervous, hopeless, restless, depressed, sad and worthless. Participants
33 had five choices for each of the ten questions (none of the time =1, a little of the time =2, some of
34 the time =3, most of the time =4, all of the time=5) and these were summed to give the overall score.
35 The K10 have been previously used to gauge levels of psychological distress across different
36 countries and ethnic groups²⁸⁻³¹. We constructed a binary variable wherein a score of 22 or more
37 identified participants with a high risk of psychological distress³². The K10 has been used in this
38 binary manner, with 22 as the cut-point, in previous published analyses of The 45 and Up Study³³⁻³⁵.
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44 **Other individual-level measures**

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46 Social interactions were measured using four questions from the shortened version of the Duke
47 Social Support Index³⁶. Three of the questions tested the number of times in the past week a
48 participant: i) spent time with friends or family they did not live with; ii) talked to someone (friends,
49 relatives or others) on the telephone; iii) attended meetings at social clubs or religious groups. The
50 final question asked participants how many people outside their home, but within one hour travel-
51 time, did they feel close to or could rely on. Previous work has constructed a composite indicator of
52 social support from responses to these questions^{37 38}, though we analysed each one separately in
53 line with recent studies which have demonstrated that some are more important than others³⁹.
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We also accounted for other individual-level variables (self-reported) which are known to correlate with mental health. These included: age, gender, physical activity, smoking status, Body Mass Index (BMI), highest educational qualifications, economic status, annual household income, couple status, and whether language(s) other than English were spoken at home.

Neighbourhood-level measures

This study used Census Collection Districts (CCD) to define neighbourhoods. With a mean of 225 residents⁴⁰, CCDs were the smallest geographical scale for which 2006 Census data was made available⁴¹. However, 9% of participants in The 45 and Up Study were missing a valid CCD. As nearly 100% had a postcode identifier, we assigned those missing a CCD with a pseudo-CCD according to the location of the population-weighted postcode centroid. Therefore, 100% of the sample could be assigned neighbourhood measures and clustering within regression models could be operationalized at the CCD level.

We constructed the measure of own-group ethnic density from 2006 Census data. The Census question on ancestry (a surrogate for ethnicity in our study) was very similar to that used in the 45 and Up Study ("What is the person's ancestry?"). The number of people within a CCD pertaining to each participant's ethnic group was divided the total usual resident population. For example, Chinese participants (regardless of their country of birth) were assigned the percentage of the population in their CCD who self-identified as Chinese.

Other neighbourhood measures included local affluence and geographical remoteness. We used the Socio-Economic Index for Areas (SEIFA) 'Index of Relative Socio-Economic Advantage/Disadvantage'⁴² to measure local affluence. This is a variable derived by the Australian Bureau of Statistics (ABS) using Census variables which relate to advantage and disadvantage, including household income and educational qualifications. This indicator was expressed in percentiles; higher percentiles indicate more affluent areas. Geographical remoteness was measured using the 'Accessibility/Remoteness Index of Australia' (ARIA)⁴³. ARIA is a score ranging from 0 to 15, with scores of 2.4 and over used to distinguish between urban and inner regions (<2.4) and rural or remote (>=2.4).

Statistical analysis

The study population was first assessed using descriptive statistics. Measures of ethnic density were mapped across NSW. To investigate ethnic differences in psychological distress, multilevel logistic regression was used to account for the clustering of participants within CCDs⁴⁴. The sample was clustered within 11,621 CCDs (20 participants per CCD on average). CCDs accounted for 3.3% of the variation in psychological distress within a 'null' two-level multilevel model. A categorical variable identifying ethnic groups stratified by country of birth was fitted in this model, which was then adjusted for age and gender. We proceeded to test whether any ethnic differences in psychological distress remained significant after controlling for social interactions, other individual-level variables, local affluence and geographical remoteness. Multilevel logit regression was fitted to ethnic and country of birth-specific groups (i.e. stratified models) to investigate association between psychological distress and own-group ethnic density. To assess whether these associations could be

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3 explained by social interactions, we first tested the extent of correlation between each measure and
4 own-group ethnic density using negative-binomial regression (to account for the skewed distribution
5 of the social interaction variables). Social interactions were then fitted into the logit models,
6 followed by individual-level variables, local affluence and geographical remoteness. Interaction
7 terms were fitted to test for potential synergistic effects between ethnic density and other
8 neighbourhood variables. Statistically significant associations were identified using the log-
9 likelihood ratio test ($p < 0.05$). All analyses were conducted in STATA 12.
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12 13 14 **RESULTS**

15
16 Figure 1 reports differences in the age- and gender-adjusted prevalence of psychological distress by
17 ethnicity and country of birth. The rate of high psychological distress was 11% for Australians born in
18 Australia. In comparison, this risk was far higher for some groups, for example, 33% for the Lebanese
19 born in Lebanon, but much lower for others, such as the Swiss born in Switzerland at 4%. There was
20 no consistent effect of migrant status on the risk of psychological distress. For example, the
21 prevalence of psychological distress among Croatians born in Croatia was 14.3% higher than their
22 Australian born Croatian peers. In contrast, no substantive difference in the prevalence of
23 psychological distress was reported among the Chinese, whether born in Australia (12.8%) or China
24 (12.9%), and the Danish born in Australia had twice the risk of their Danish born contemporaries (10%
25 to 5% respectively).
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40 Table 1 reports the percentage of each ethnic and country of birth group within the lowest quartile
41 of the four social interactions measures. P-values for comparisons between ethnic and country of
42 birth groups for each social interaction variable were calculated using logistic regression. Compared
43 to their Australian-born peers, those born within their ethnic country of origin tended to be more
44 prevalent in the lowest quartile of every measure of social interactions. For the variable denoting
45 how many people a person felt they could rely on, within group differences were notably wide
46 between the Australian-born and those born in the ethnic country of origin for the French (34.1%,
47 52%), Polish (37.8%, 51%), Lebanese (26.2%, 45.7%) and Chinese (32.8%, 56.7%).
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Table 1: Ethnic and country of birth differences in social interactions; percentage in the lowest quartile for each measure of social interactions

| Ethnic group, country of birth | N (%) | Social interactions | | | |
|--------------------------------|---------------|--|---------------------------------------|--|---------------------------------|
| | | <i>Less likely to spend time with friends/family</i> | <i>Less likely to talk to someone</i> | <i>Less likely to go to social clubs</i> | <i>Few people can depend on</i> |
| Australia, Australia | 61,848 (27.3) | 35.9 (35.51, 36.30) | 26.1 (25.72, 26.45) | 42.1 (41.68, 42.51) | 30.5 (30.10, 30.88) |
| Australian, Not Australia | 1,383 (0.6) | 37.9 (35.37, 40.54) | 30.2 (27.85, 32.73)*** | 37.9 (35.37, 40.59)*** | 36.7 (34.15, 39.28)*** |
| English, Australia | 50,480 (22.3) | 35.6 (35.16, 36.03) | 25.5 (25.06, 25.86)* | 41.3 (40.89, 41.80)* | 30.1 (29.64, 30.49) |
| English, UK | 16,356 (7.2) | 41.4 (40.66, 42.21)*** | 28.5 (27.82, 29.24)*** | 43.9 (43.15, 44.73)*** | 37.9 (37.17, 38.71)*** |
| Scottish, Australia | 21,745 (9.6) | 35.1 (34.47, 35.78)* | 24.6 (24.06, 25.24)*** | 40.5 (39.86, 41.21)*** | 29.2 (28.57, 29.81)*** |
| Scottish, UK | 3,759 (1.7) | 37.8 (36.28, 39.43)* | 27.8 (26.32, 29.23)* | 42.9 (41.28, 44.53) | 35.8 (34.26, 37.37)*** |
| Welsh, Australia | 1,265 (0.6) | 36.6 (33.99, 39.38) | 25.0 (22.67, 27.51) | 40.3 (37.58, 43.11) | 30.0 (27.48, 32.58) |
| Welsh, UK | 835 (0.4) | 42.4 (39.06, 45.87)*** | 28.9 (25.89, 32.12) | 44.6 (41.14, 48.05) | 38.0 (34.68, 41.35)*** |
| Irish, Australia | 33,360 (14.7) | 35.0 (34.52, 35.58)** | 24.1 (23.58, 24.53)*** | 39.7 (39.20, 40.30)*** | 30.4 (29.91, 30.94) |
| Irish, Ireland | 1,048 (0.5) | 40.9 (37.89, 43.92)*** | 27.5 (24.90, 30.34) | 36.7 (33.71, 39.69)*** | 36.3 (33.37, 39.25)*** |
| Danish, Australia | 695 (0.3) | 36.4 (32.84, 40.09) | 24.7 (21.58, 28.11) | 37.7 (34.11, 41.46)* | 30.2 (26.88, 33.74) |
| Danish, Denmark | 178 (0.1) | 49.0 (41.63, 56.43)*** | 34.2 (27.55, 41.57)* | 55.3 (47.76, 62.56)*** | 42.3 (35.15, 49.78)*** |
| French, Australia | 1,195 (0.5) | 37.9 (35.18, 40.77) | 26.3 (23.78, 28.92) | 44.1 (41.20, 46.95) | 34.1 (31.46, 36.87)** |
| French, France | 237 (0.1) | 47.1 (40.76, 53.58)*** | 29.9 (24.30, 36.10) | 53.4 (46.92, 59.85)*** | 52.0 (45.51, 58.36)*** |
| Swiss, Australia | 163 (0.1) | 40.9 (33.48, 48.67) | 23.5 (17.62, 30.70) | 49.7 (41.86, 57.48) | 34.5 (27.59, 42.20) |
| Swiss, Switzerland | 224 (0.1) | 49.6 (43.01, 56.23)*** | 35.8 (29.66, 42.36)*** | 51.1 (44.46, 57.77)*** | 45.1 (38.62, 51.76)*** |
| German, Australia | 9,894 (4.4) | 36.1 (35.18, 37.11) | 26.4 (25.49, 27.27) | 41.4 (40.41, 42.41) | 31.0 (30.12, 31.97) |
| German, Germany | 2,073 (0.9) | 48.0 (45.82, 50.19)*** | 35.4 (33.33, 37.54)*** | 50.6 (48.38, 52.79)*** | 45.8 (43.63, 47.99)*** |
| Dutch, Australia | 1,487 (0.7) | 35.0 (32.61, 37.43) | 27.8 (25.57, 30.11) | 41.6 (39.09, 44.15) | 31.2 (28.93, 33.65) |
| Dutch, Netherlands | 2,451 (1.1) | 40.8 (38.88, 42.85)*** | 30.7 (28.87, 32.57)*** | 42.4 (40.39, 44.43) | 37.7 (35.78, 39.68)*** |
| Spanish, Australia | 316 (0.1) | 40.8 (35.42, 46.36) | 28.6 (23.72, 33.93) | 46.6 (41.05, 52.22) | 30.0 (25.15, 35.25) |
| Spanish, Spain | 158 (0.1) | 45.5 (37.82, 53.48)* | 31.4 (24.55, 39.12) | 53.9 (45.89, 61.72)** | 47.3 (39.57, 55.25)*** |
| Italian, Australia | 3,259 (1.4) | 35.5 (33.88, 37.18) | 25.8 (24.33, 27.34) | 41.2 (39.49, 42.93) | 32.0 (30.42, 33.66) |
| Italian, Italy | 1,922 (0.9) | 37.4 (35.21, 39.62) | 29.5 (27.48, 31.58)*** | 48.1 (45.84, 50.43)*** | 36.5 (34.36, 38.75)*** |
| Greek, Australia | 1,072 (0.5) | 34.1 (31.36, 37.03) | 21.2 (18.92, 23.75)*** | 44.0 (40.98, 47.03) | 30.1 (27.44, 32.96) |
| Greek, Greece | 696 (0.3) | 38.6 (35.02, 42.39) | 30.5 (27.14, 34.09)** | 45.8 (42.01, 49.61) | 44.4 (40.63, 48.14)*** |
| Polish, Australia | 1,111 (0.5) | 39.0 (36.14, 41.91)* | 28.7 (26.05, 31.41) | 41.8 (38.86, 44.72) | 37.8 (34.94, 40.70)*** |
| Polish, Poland | 471 (0.2) | 47.5 (42.98, 52.12)*** | 38.7 (34.31, 43.27)*** | 46.4 (41.80, 51.06) | 51.0 (46.37, 55.52)*** |
| Maltese, Australia | 675 (0.3) | 35.0 (31.53, 38.66) | 28.8 (25.49, 32.29) | 41.1 (37.47, 44.93) | 29.2 (25.94, 32.79) |
| Maltese, Malta | 715 (0.3) | 38.7 (35.19, 42.43) | 30.1 (26.78, 33.57)* | 38.9 (35.29, 42.59) | 38.9 (35.31, 42.57)*** |
| Lebanese, Australia | 461 (0.2) | 34.0 (29.83, 38.49) | 23.5 (19.81, 27.54) | 37.5 (33.16, 42.06)* | 26.2 (22.35, 30.39)* |
| Lebanese, Lebanon | 567 (0.3) | 30.9 (27.24, 34.78)* | 29.6 (25.99, 33.43) | 41.4 (37.34, 45.56) | 45.7 (41.56, 49.89)*** |
| Croatian, Australia | 218 (0.1) | 37.3 (31.12, 43.93) | 22.9 (17.83, 28.92) | 44.9 (38.34, 51.74) | 34.3 (28.32, 40.93) |
| Croatian, Croatia | 349 (0.2) | 43.4 (38.20, 48.74)** | 40.8 (35.63, 46.14)*** | 47.3 (42.00, 52.68) | 48.0 (42.75, 53.36)*** |
| Indian, Australia | 213 (0.1) | 39.0 (32.60, 45.72) | 20.8 (15.90, 26.69) | 43.6 (36.97, 50.42) | 32.3 (26.38, 38.90) |
| Indian, India | 668 (0.3) | 47.7 (43.91, 51.61)*** | 26.3 (23.12, 29.66) | 26.5 (23.29, 29.88)*** | 39.4 (35.66, 43.18)*** |
| Chinese, Australia | 690 (0.3) | 39.3 (35.68, 43.03) | 28.7 (25.41, 32.24) | 40.5 (36.80, 44.23) | 32.8 (29.36, 36.41) |
| Chinese, China | 2,250 (1.0) | 53.5 (51.40, 55.62)*** | 40.5 (38.42, 42.57)*** | 42.5 (40.42, 44.59) | 56.7 (54.62, 58.82)*** |

*** p < 0.001; ** p < 0.01; * p < 0.05 (from Australian, Australia)

Table 2 reports results from multilevel logit regression. Model 1 reports ethnic and country of birth differences in psychological distress, adjusted for age and gender (sensu Figure 1). We adjusted this model for each social interaction variable individually, and then simultaneously (Model 2). Higher quartiles of each social interaction variable were associated with a lower risk of psychological distress; especially that denoting the number of people that can be relied on (highest quartile odds ratio: 0.36, 95% confidence interval: 0.34, 0.38). Social interactions only fully explained the higher risk of psychological distress experienced by the Chinese born in China (as denoted by statistical

significance). However, there were other instances where odds ratios were attenuated, though remained significant, and this was often for people born outside Australia, such as the Lebanese born in Lebanon (OR=3.97 to 3.67) and the Croatians born in Croatia (OR=2.70 to 2.30). Adjusting for all other individual-level characteristics, neighbourhood affluence and geographical remoteness (Model 3) had a more substantive effect on the ethnic differences (OR=3.67 to 2.11 for the Lebanese born in Lebanon; OR=2.30 to 1.84 for the Croatians born in Croatia).

Table 2: Ethnic and country of birth group differences in the risk of psychological distress, adjusted for social interactions variables and other individual and neighbourhood characteristics

| Ethnicity, country of birth | Model 1 | Model 2 | Model 3 |
|---|--------------------------------------|----------------------|----------------------|
| | Odds Ratio (95% Confidence Interval) | | |
| Australian, Australia | 1 | 1 | 1 |
| Australian, Not Australia | 1.83 (1.59, 2.10)*** | 1.73 (1.50, 1.99)*** | 1.57 (1.36, 1.82)*** |
| English, Australia | 0.93 (0.90, 0.97)*** | 0.94 (0.90, 0.98)*** | 0.96 (0.92, 1.00)* |
| English, UK | 0.83 (0.78, 0.88)*** | 0.75 (0.71, 0.80)*** | 0.82 (0.77, 0.87)*** |
| Scottish, Australia | 0.89 (0.84, 0.93)*** | 0.90 (0.86, 0.95)*** | 0.96 (0.91, 1.01) |
| Scottish, UK | 0.81 (0.72, 0.90)*** | 0.76 (0.68, 0.85)*** | 0.82 (0.73, 0.92)*** |
| Welsh, Australia | 1.10 (0.93, 1.31) | 1.12 (0.94, 1.33) | 1.19 (1.00, 1.42) |
| Welsh, UK | 0.82 (0.65, 1.04) | 0.75 (0.60, 0.95)* | 0.84 (0.66, 1.07) |
| Irish, Australia | 0.95 (0.91, 0.99)* | 0.96 (0.92, 1.01) | 0.99 (0.95, 1.04) |
| Irish, Ireland | 0.93 (0.76, 1.13) | 0.87 (0.71, 1.06) | 0.92 (0.75, 1.12) |
| Danish, Australia | 0.90 (0.70, 1.15) | 0.91 (0.71, 1.17) | 0.94 (0.73, 1.21) |
| Danish, Denmark | 0.43 (0.22, 0.84)* | 0.36 (0.18, 0.71)** | 0.38 (0.19, 0.77)** |
| French, Australia | 1.04 (0.87, 1.24) | 1.01 (0.84, 1.21) | 0.99 (0.83, 1.19) |
| French, France | 1.08 (0.73, 1.60) | 0.87 (0.58, 1.29) | 1.00 (0.67, 1.51) |
| Swiss, Australia | 1.01 (0.62, 1.65) | 1.00 (0.61, 1.63) | 1.14 (0.69, 1.88) |
| Swiss, Switzerland | 0.33 (0.17, 0.65)*** | 0.27 (0.14, 0.53)*** | 0.33 (0.17, 0.65)*** |
| German, Australia | 1.12 (1.05, 1.19)*** | 1.11 (1.04, 1.19)*** | 1.10 (1.02, 1.17)** |
| German, Germany | 0.98 (0.86, 1.13) | 0.82 (0.71, 0.94)** | 0.87 (0.75, 1.00)* |
| Dutch, Australia | 1.03 (0.88, 1.22) | 1.02 (0.87, 1.20) | 1.07 (0.90, 1.27) |
| Dutch, Netherlands | 0.96 (0.85, 1.09) | 0.88 (0.78, 1.01) | 0.91 (0.80, 1.04) |
| Spanish, Australia | 1.08 (0.77, 1.52) | 1.08 (0.76, 1.52) | 0.92 (0.64, 1.33) |
| Spanish, Spain | 1.35 (0.87, 2.11) | 1.14 (0.73, 1.79) | 1.06 (0.67, 1.67) |
| Italian, Australia | 1.05 (0.94, 1.18) | 1.04 (0.93, 1.17) | 1.07 (0.96, 1.21) |
| Italian, Italy | 1.79 (1.59, 2.02)*** | 1.68 (1.49, 1.89)*** | 1.46 (1.29, 1.65)** |
| Greek, Australia | 1.07 (0.88, 1.29) | 1.08 (0.89, 1.30) | 1.11 (0.91, 1.35) |
| Greek, Greece | 2.04 (1.69, 2.46)*** | 1.81 (1.50, 2.19)*** | 1.33 (1.10, 1.62)** |
| Polish, Australia | 1.17 (0.98, 1.40) | 1.10 (0.92, 1.32) | 1.15 (0.95, 1.39) |
| Polish, Poland | 1.89 (1.51, 2.37)*** | 1.54 (1.22, 1.94)*** | 1.64 (1.30, 2.08)*** |
| Maltese, Australia | 1.26 (1.01, 1.57)* | 1.27 (1.01, 1.59)* | 1.11 (0.88, 1.41) |
| Maltese, Malta | 1.71 (1.41, 2.09)*** | 1.59 (1.30, 1.94)*** | 1.19 (0.97, 1.46) |
| Lebanese, Australia | 1.13 (0.85, 1.50) | 1.22 (0.92, 1.62) | 1.31 (0.98, 1.75) |
| Lebanese, Lebanon | 3.97 (3.30, 4.76)*** | 3.67 (3.04, 4.42)*** | 2.11 (1.73, 2.57)*** |
| Croatian, Australia | 0.97 (0.63, 1.49) | 0.94 (0.61, 1.46) | 1.00 (0.64, 1.56) |
| Croatian, Croatia | 2.70 (2.11, 3.46)*** | 2.30 (1.78, 2.96)*** | 1.84 (1.42, 2.39)*** |
| Indian, Australia | 1.86 (1.31, 2.63)*** | 1.88 (1.33, 2.68)*** | 1.64 (1.14, 2.35)** |
| Indian, India | 1.13 (0.89, 1.43) | 1.07 (0.84, 1.36) | 1.43 (1.12, 1.83)** |
| Chinese, Australia | 1.18 (0.94, 1.48) | 1.16 (0.92, 1.45) | 1.18 (0.93, 1.50) |
| Chinese, China | 1.19 (1.05, 1.35)** | 0.90 (0.79, 1.02) | 1.05 (0.92, 1.20) |
| Number of occasions spent with friends or family | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.81)*** | 0.78 (0.75, 0.82)*** |
| Quartile 3 (Moderate to High) | | 0.80 (0.77, 0.83)*** | 0.78 (0.75, 0.81)*** |
| Quartile 4 (High) | | 1.00 (0.97, 1.04) | 0.89 (0.85, 0.92)*** |
| Number of telephone conversations | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.80)*** | 0.82 (0.79, 0.85)*** |
| Quartile 3 (Moderate to High) | | 0.79 (0.76, 0.82)*** | 0.83 (0.80, 0.87)*** |
| Quartile 4 (High) | | 0.78 (0.75, 0.81)*** | 0.85 (0.82, 0.88)*** |

| Number of visits to social clubs | | |
|--|----------------------|----------------------|
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.75 (0.72, 0.78)*** | 0.86 (0.83, 0.90)*** |
| Quartile 3 (Moderate to High) | 0.77 (0.74, 0.80)*** | 0.88 (0.84, 0.91)*** |
| Quartile 4 (High) | 0.95 (0.92, 0.98)** | 1.01 (0.97, 1.04) |
| Number of people that can be relied on | | |
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.58 (0.56, 0.61)*** | 0.66 (0.63, 0.68)*** |
| Quartile 3 (Moderate to High) | 0.48 (0.47, 0.50)*** | 0.56 (0.54, 0.58)*** |
| Quartile 4 (High) | 0.36 (0.34, 0.38)*** | 0.44 (0.42, 0.46)*** |

* p < 0.05; ** p < 0.01; *** p < 0.001

Model 1: Multilevel logit regression, adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + other individual-level variables, neighbourhood affluence and geographical remoteness

Figure 2 illustrates the ethnic and country of birth group differences in own-group ethnic density. Regardless of whether participants were born in Australia or the UK, those identifying as Australian (32.6%) or English (35.1%) ethnicities lived in the most ethnically dense neighbourhoods. Compared to the Australians and the English, the clustering of other ethnic groups in NSW was much lower. The highest mean ethnic density for non-Australian and non-English groups was for the Chinese born in China at 14.9%, whereas the lowest was for Australian born Swiss at 0.1%. There was evidence of heterogeneity of mean ethnic density within some groups. For example, Italians born in Australia had a mean of ethnic density of 4.9% but Italian-born Italians had 7.7%. Similar patterns were observed for Greeks, the Chinese and the Lebanese.

<Figure 2 here>

For the next stage of analysis we investigated the level of association with own-group ethnic density. This necessitated stratification of the sample by ethnic and country of birth group to match each individual with the relevant ethnic density measure. For example, Chinese ethnic density was matched to Chinese individuals (irrespective of whether they were born in China or Australia). We conducted these analyses for all groups, but due to space constraints, we focus our report on groups that have a mean ethnic density of 2% or more: Australians, English, Scottish, Irish, German, Italian, Greek, Lebanese, and Chinese. Table 3 reports mostly weak and positive or null (i.e. $p > 0.05$) correlations between own group ethnic density and each of the social interactions variables. The most consistent set of correlations were for the social interactions variable which indicated how many people could be relied on within a one-hour travel-time.

| | | | |
|---------------------------|----------------------|----------------------|---------------------|
| Australian, Australia | 1.01 (1.01, 1.01)*** | 1.01 (1.01, 1.01)*** | 1.00 (1.00, 1.00) |
| Australian, not Australia | 0.97 (0.96, 0.99)*** | 0.98 (0.96, 0.99)** | 0.97 (0.95, 0.99)** |
| English, Australia | 1.00 (1.00, 1.00) | 1.00 (1.00, 1.00) | 1.00 (0.99, 1.00) |
| English, UK | 0.99 (0.99, 1.00)* | 0.99 (0.99, 1.00)* | 0.99 (0.99, 1.00)* |
| Scottish, Australia | 0.97 (0.94, 1.00)* | 0.98 (0.95, 1.01) | 0.99 (0.96, 1.01) |
| Scottish, UK | 0.98 (0.91, 1.06) | 0.99 (0.92, 1.07) | 1.00 (0.93, 1.08) |
| Irish, Australia | 0.98 (0.96, 0.99)** | 0.98 (0.97, 1.00)** | 1.00 (0.98, 1.01) |
| Irish, Ireland | 0.94 (0.86, 1.03) | 0.95 (0.86, 1.04) | 0.97 (0.87, 1.07) |
| German, Australia | 0.99 (0.95, 1.03) | 0.99 (0.95, 1.04) | 1.00 (0.96, 1.04) |
| German, Germany | 1.00 (0.90, 1.11) | 1.00 (0.90, 1.12) | 1.00 (0.89, 1.12) |
| Italian, Australia | 0.99 (0.97, 1.01) | 0.99 (0.98, 1.01) | 1.01 (0.99, 1.03) |
| Italian, Italy | 1.00 (0.98, 1.01) | 1.00 (0.99, 1.02) | 1.00 (0.99, 1.02) |
| Greek, Australia | 0.98 (0.94, 1.02) | 0.99 (0.95, 1.04) | 1.01 (0.96, 1.05) |
| Greek, Greece | 1.01 (0.99, 1.03) | 1.01 (0.99, 1.03) | 1.01 (0.98, 1.03) |
| Lebanese, Australia | 1.01 (0.95, 1.07) | 1.04 (0.98, 1.10) | 0.98 (0.91, 1.06) |
| Lebanese, Lebanon | 1.02 (1.00, 1.05) | 1.02 (1.00, 1.05) | 1.01 (0.98, 1.04) |
| Chinese, Australia | 0.90 (0.81, 0.99)* | 0.86 (0.76, 0.97)* | 0.88 (0.70, 1.12) |
| Chinese, China | 1.00 (0.99, 1.01) | 1.00 (0.99, 1.01) | 1.00 (0.99, 1.01) |

*** $p < 0.05$; ** $p < 0.01$; * $p < 0.05$

Model 1: Adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + individual characteristics, neighbourhood affluence and geographical remoteness

DISCUSSION

This paper examined the relationship between ethnic density and psychological distress in one of the most ethnic diverse areas of Australia. We found substantive heterogeneity in the risk of psychological distress between and within ethnic groups. Ethnic differences in social interactions, individual and neighbourhood characteristics did not explain the ethnic differences in the risk of psychological distress. More social interactions were associated with a lower risk of psychological distress, especially the number of people study participants felt they could rely on. Increasing own-group ethnic density was associated more social interactions and less psychological distress for some ethnic groups, but not all. However, it was the characteristics of individuals and the neighbourhoods in which they lived, not the social interactions, which mostly explained the ethnic density effects on psychological distress. Only the English born in the UK and the overseas-born Australians appeared to benefit from ethnic density after controlling for all other characteristics.

Although there are many studies on ethnic density and mental health^{4 6 10-18}, only two others have tested whether this relationship is explained by social interactions. A UK study¹⁰ found a lower risk of common mental disorders for the Irish and for the Bangladeshi groups they studied in more ethnically dense neighbourhoods. This was not fully explained by measures of practical and emotional social support. Contrary to the ethnic density hypothesis, this study also reported significantly higher risk of common mental disorders among white British in ethnically dense neighbourhoods. A study in the US¹¹ also showed the benefits of living in a higher own-ethnic group

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3 density neighbourhoods for the emotional well-being of Black and Hispanic groups. Measures of
4 personal and neighbourhood social support partially explained the relationship for Blacks but not
5 among Hispanics. Therefore, despite using contrasting measures of mental health and social
6 interactions for different ethnic groups in the UK, US and Australia, our findings are consistent
7 wherein social interactions only played a weak role in explaining the ethnic density effect on mental
8 health.
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11 A particular strength of our study includes the large sample sizes for many different ethnic groups;
12 more than has been possible to analyse in previous studies⁴. This allowed stratification by country
13 of birth, which afforded new insights into the heterogeneity of mental health, social interactions and
14 ethnic density within groups. It is noteworthy that levels of ethnic density varied considerably by
15 country of birth within some ethnic groups (e.g. the Chinese), though not all (e.g. the English). Given
16 the general supposition that higher levels of ethnic density are better for mental health, it could be
17 argued that for many groups, levels of ethnic density do not achieve a sufficient concentration
18 necessary for health promotion in this sample. This hypothesis is not convincing, however, when
19 one considers that no association between ethnic density and psychological distress was found for
20 the Chinese born in China, who reported a mean ethnic density of approximately 15% and a
21 maximum of nearly 80%, but there was an association among the Chinese born in Australia, for
22 whom the mean ethnic density was about 5% and a maximum of around 63%. Likewise, there
23 appeared to be a benefit of ethnic density for the UK-born English, but not the English born in
24 Australia, despite having very similar levels of own-group ethnic density. As such, it would appear
25 that a more nuanced approach may be required in future, using other sources of administrative data
26 and qualitative methods to examine what it is about ethnically dense neighbourhoods which
27 promote better mental health in some ethnic groups, but not all.
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33 Our measures of psychological distress and social interactions have been widely validated. The small
34 geographical scale (CCD) used to construct ethnic density provided a more accurate description of
35 local circumstances than previous work which has relied upon larger spatial scales, helping to
36 identify small 'pockets' of ethnic density and affluence that would otherwise have been hidden⁴⁵.
37 The focus on small scale geography is an advantage, though our study shares a common limitation
38 among others of this genre in the reliance upon administrative boundaries, which are unlikely to
39 perfectly correlate with residents' perceptions of neighbourhood⁴⁶.
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43 It is reasonable to expect that social support from the neighbourhood would be reflected in the four
44 measures of social interactions used in the study, albeit imperfectly. Social clubs attended, for
45 example, may be located in the neighbourhood and many of the people who can be relied on within
46 one hour of travel may in fact live much closer. The limitation, however, is that the questions used
47 in the 45 and Up Study did not ask participants to distinguish how much of these interactions
48 occurred within versus outside the neighbourhood in which they lived. It would be useful for further
49 work, therefore, to examine indicators which specify neighbourhood parameters within the question.
50 Another limitation was that the 45 and Up Study was sampled from the Medicare Australia database
51 which mainly includes Australian citizens and migrants on permanent residency visas. Only some
52 migrants on temporary visas are included on this scheme and this is likely to mean that some ethnic
53 minorities were not represented in our study. Representativeness is also a concern for a dataset
54 wherein the response rate was only 18%, although comparisons between the 45 and Up Study and a
55 'representative' dataset have helped to alleviate these concerns to some extent²⁶. The 45 and Up
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3 Study asked participants about Aboriginal and Torres Strait Islander origin, though responses to this
4 variable were not available for this investigation and are the focus of a follow-up study. Many
5 studies have suggested that spatial variation in the experiences of racism could help to explain the
6 ethnic density effect^{14 16}. Although we had no measure of racism in our study, virtually all benefits
7 of ethnic density were already explained by other individual characteristics. Finally, our study
8 represents only people 45 years and older, so it cannot discount the possibility of different patterns
9 for younger age groups.
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11

12 13 14 CONCLUSION

15
16 Ethnic groups in New South Wales, Australia, experience substantively different risks of
17 psychological distress. These differences also align by country of birth, though there is no consistent
18 pattern. Increasing social interactions, particularly those which help people to develop relationships
19 with others they can depend on in times of need, are beneficial for mental health regardless of
20 ethnicity and country of birth. In comparison, the ethnic density of where people live was protective
21 only for the UK-born English and the overseas-born Australians.
22
23

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28
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32 *national depression initiative*; Ageing, Disability and Home Care, NSW Family and Community
33 Services; and the Australian Red Cross Blood Service. We acknowledge the use of 2006 census and
34 boundary data provided by the Australian Bureau of Statistics. To preserve the anonymity of
35 participants in The 45 and Up Study, some parameters of the Census Collector District (CCD) level
36 data cannot be reported. This location-indexing data from the 45 and up Study is highly restricted
37 access and will be made available only through SURE (<https://www.sure.org.au/>).
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41 The authors have no competing interests.

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46 47 LIST OF FIGURES

48
49 **Figure 1: Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over),**
50 **adjusted for age and gender**

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52 **Figure 2: Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection**
53 **District (CCD) scale, with minimum and maximum: sorted highest to lowest**
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Do social interactions explain ethnic differences in psychological distress and the protective effect of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older age

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3 **Do social interactions explain ethnic differences in psychological distress and the protective effect**
4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
5 **age**
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4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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10 **ABSTRACT**

11 **Background:** A frequently proposed, but under-researched hypothesis is that ethnic density benefits
12 mental health through increasing social interactions. We examined this hypothesis in 226,487 adults
13 from 19 ethnic groups aged 45 years and older in Australia.
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15 **Methods:** Multilevel logit regression was used to measure association between ethnicity, social
16 interactions, own-group ethnic density and scores of 22+ on the Kessler scale of psychological
17 distress. Self-reported ancestry was used as a proxy for ethnicity. Measures of social interactions
18 included the number of times in the last week were: *i)* spent with friends or family participants did
19 not live with; *ii)* talked to someone on the telephone; *iii)* attended meetings of social groups; and *iv)*
20 how many people could be relied upon outside their home, but within one hour of travel. Per cent
21 own-group ethnic density was measured at the Census Collection District scale.
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25 **Results:** Psychological distress was reported by 11% of Australians born in Australia. The risk of
26 experiencing psychological distress varied among ethnic minorities and by country of birth (e.g. 33%
27 for the Lebanese born in Lebanon, compared to 4% for the Swiss born in Switzerland). These
28 differences remained after full adjustment. Social interactions varied between ethnic groups and
29 were associated with lower psychological distress and ethnic density. Ethnic density was associated
30 with reduced psychological distress for some groups. This association, however, was explained by
31 individual and neighbourhood characteristics and not by social interactions.
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35 **Conclusion:** Social interactions are important correlates of mental health, but do not fully explain
36 ethnic differences in psychological distress, nor the protective effect of own-group density.
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41 **WHAT IS ALREADY KNOWN ON THIS SUBJECT?**

42 Ethnic differences in mental health, and the reportedly protective influence of own group ethnic
43 density, are largely unexplained in previous studies. Social interactions are widely hypothesised as a
44 mechanism linking ethnic density with more favourable mental health, and may also explain ethnic
45 differences more generally. However, few studies have empirically tested these hypotheses.
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49 **WHAT THIS STUDY ADDS?**

50 In a large cohort of Australian adults in middle-to-older age, ethnic differences in mental health were
51 not explained by four measures of social interactions. Protective associations between ethnic
52 density and mental health were largely explained by individual-level socioeconomic characteristics,
53 not social interactions.
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4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
5 **age**
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10 **SUMMARY**

11 **Article Focus:**

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 - Ethnic differences in mental health, and the reportedly protective influence of own group ethnic density, are largely unexplained in previous studies.
 - Social interactions are widely hypothesised as a mechanism linking ethnic density with more favourable mental health, and may also explain ethnic differences more generally. However, few studies have empirically tested these hypotheses.
 - We examined this hypothesis in 226,713 adults from 19 ethnic groups aged 45 years and older in Australia.

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25 **Key Messages:**

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 - Ethnic differences in mental health persisted after full adjustment; they were not explained by four measures of social interactions, or other individual and neighbourhood characteristics.
 - Protective associations between ethnic density and mental health were largely explained by individual-level socioeconomic characteristics, not social interactions.

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36 **Strengths and Limitations:**

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 - Large samples allowed for stratification of ethnic groups to investigate differences in mental health, social interactions and ethnic density by country of birth
 - The use of a very small geographical scale than in previous work allowed for the ascertainment of local 'pockets' of ethnic density, which would otherwise have been hidden if the study had been dependent upon larger spatial units
 - Some of the remaining ethnic inequalities in mental health could be explained by systematic differences in the experience of racial discrimination which we were unable to control for

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INTRODUCTION

The existence of ethnic differences in mental health have long been reported, though not fully explained¹⁻³. It has been suggested that living in areas of higher own group ethnic density reduces the risk of psychological distress, with increased social support hypothesised to be one of the primary drivers⁴. Social norms and support networks that promote resilience to material disadvantage and sources of psychosocial stress (e.g. racism⁵) are thought to be encouraged and maintained by this geographical clustering of ethnic groups⁶; even in deprived communities⁷⁻⁹. However, there is very little empirical evidence on the extent that increased social support explains why some groups tend to report better mental health in ethnically dense neighbourhoods.

Only two studies have been identified that have examined this proposition, one in the UK and another in the US, with equivocal results^{10,11}. More broadly, studies of ethnic density and mental health have been mostly based upon adolescents and adults of child-bearing age in European and North American datasets¹⁰⁻¹⁸. Few studies have been conducted on adults in middle to older age. **This is especially the case in Australia (with the exception of an earlier ecological study¹⁹)**, which is surprising when one considers that, of the 22.6 million population, over one quarter were born outside Australia²⁰ and 50% of whom originated from non-English-speaking countries²¹.

Australian cities are some of the most ethnically diverse in the world²² and often contain substantial residential clustering of ethnic groups²³⁻²⁵. Contrasting migration histories and residential patterns of ethnic groups means that one cannot assume association between ethnic density and mental health reported in Europe and North America generalises to the Australian context. Therefore, more research is required not only to further understand the mechanisms underlying ethnic density effects, but also to identify the extent that ethnic density may be beneficial to mental health in other ethnically diverse countries like Australia. In this paper we attempt to achieve both of these aims, in addition to an examination of ethnic differences in mental health and the role of social support more generally, through an analysis of a large number of ethnic groups and four measures of social interactions in an Australian cohort of adults.

METHOD

Study population

The 45 and Up study²⁶ is a large scale cohort of 267,151 residents aged 45 and over in New South Wales ('NSW', the most populous state in Australia). A baseline questionnaire covering a range of health and social issues was distributed to a random sample of adults listed in the Medicare Australia database between 2006 and 2009 inclusive. Medicare Australia is the database through which national healthcare is provided for Australian citizens and permanent residents, as well some temporary residents and refugees²⁶. Response to the questionnaire was 18%, which is low, though previous research has suggested that results from the 45 and Up Study are broadly comparable to those derived from 'representative' samples²⁷. The University of New South Wales Human Research Ethics Committee approved The 45 and Up Study. Further details including the baseline questionnaire are available to download from www.45andUp.org.au.

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3 Ethnicity status was derived from the first (of up to two) responses to a question on self-reported
4 ancestry ('*What is your ancestry?*'). Secondary responses to this question were not used in the
5 definition of ethnicity as they were not available in our dataset. We focused on the 19 largest
6 groups: Australian, English, Scottish, Welsh, Irish, Danish, French, Swiss, German, Dutch, Spanish,
7 Italian, Greek, Polish, Maltese, Lebanese, Croatian, Indian, and Chinese. Large sample sizes allowed
8 for stratification of each group by country of birth (assessed by the question '*in which country were*
9 *you born?*') to address healthy-migrant effects. We retained all participants born in Australia
10 (n=179,712), all participants of Australian ethnicity born outside Australia (n=1,336), and participants
11 of non-Australian ethnic groups born in their ethnic-country of origin (n=33,739). Participants of
12 non-Australian ethnic groups born elsewhere (i.e. not Australia or their ethnic-country of origin)
13 were omitted from the sample (n=33,574) for substantive and practical reasons. Non-Australian
14 ethnic groups born overseas and not in the ethnic-country of origin were heterogeneous by
15 definition, which made it difficult to meaningfully interpret any results for to these participants.
16 Furthermore, in practical terms, the sample sizes of many of these groups were small, which also
17 reduced the potential to draw reliable statistical inference. We also omitted all participants missing
18 a postcode identifier (n=263) and those missing a valid outcome measure (n=7,011). Missing data
19 for independent variables was resolved via imputing the mean of the observed values, retaining an
20 overall sample size of n=226,487.
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28 **Psychological distress**

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30 We used the Kessler Psychological Distress Scale (K10) to evaluate mental health status^{28 29}. The K10
31 measures symptoms of psychological distress experienced over the past four weeks, including
32 feeling tired for no reason, nervous, hopeless, restless, depressed, sad and worthless. Participants
33 had five choices for each of the ten questions (none of the time =1, a little of the time =2, some of
34 the time =3, most of the time =4, all of the time=5) and these were summed to give the overall score.
35 The K10 have been previously used to gauge levels of psychological distress across different
36 countries and ethnic groups²⁹⁻³². We constructed a binary variable wherein a score of 22 or more
37 identified participants with a high risk of psychological distress³³. The K10 has been used in this
38 binary manner, with 22 as the cut-point, in previous published analyses of The 45 and Up Study³⁴⁻³⁶.
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45 **Other individual-level measures**

46 Social interactions were measured using four questions from the shortened version of the Duke
47 Social Support Index³⁷. Three of the questions tested the number of times in the past week a
48 participant: i) spent time with friends or family they did not live with; ii) talked to someone (friends,
49 relatives or others) on the telephone; iii) attended meetings at social clubs or religious groups. The
50 final question asked participants how many people outside their home, but within one hour travel-
51 time, did they feel close to or could rely on. Previous work has constructed a composite indicator of
52 social support from responses to these questions^{38 39}, though we analysed each one separately in
53 line with recent studies which have demonstrated that some are more important than others⁴⁰.
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3 We also accounted for other individual-level variables (self-reported) which are known to correlate
4 with mental health. These included: age, gender, physical activity, smoking status, Body Mass Index
5 (BMI), highest educational qualifications, economic status, annual household income, couple status,
6 and whether language(s) other than English were spoken at home.
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10 11 **Neighbourhood-level measures**

12 This study used Census Collection Districts (CCD) to define neighbourhoods. With a mean of 225
13 residents⁴¹, CCDs were the smallest geographical scale for which 2006 Census data was made
14 available⁴². However, 9% of participants in The 45 and Up Study were missing a valid CCD. In line
15 with a previous study using the same data⁴³, we assigned those missing a CCD with a pseudo-CCD
16 according to the location of the population-weighted postcode centroid as nearly 100% had a
17 postcode identifier. Therefore, 100% of the sample could be assigned neighbourhood measures and
18 clustering within regression models could be operationalized at the CCD level.
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22 We constructed the measure of own-group ethnic density from 2006 Census data. The Census
23 question on ancestry (a surrogate for ethnicity in our study) was very similar to that used in the 45
24 and Up Study (“What is the person’s ancestry?”). The number of people within a CCD pertaining to
25 each participant’s ethnic group was divided the total usual resident population. For example,
26 Chinese participants (regardless of their country of birth) were assigned the percentage of the
27 population in their CCD who self-identified as Chinese.
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30 Other neighbourhood measures included local affluence and geographical remoteness. We used the
31 Socio-Economic Index for Areas (SEIFA) ‘Index of Relative Socio-Economic Advantage/Disadvantage’
32⁴⁴ to measure local affluence. This is a variable derived by the Australian Bureau of Statistics (ABS)
33 using Census variables which relate to advantage and disadvantage, including household income and
34 educational qualifications. This indicator was expressed in percentiles; higher percentiles indicate
35 more affluent areas. Geographical remoteness was measured using the ‘Accessibility/Remoteness
36 Index of Australia’ (ARIA)⁴⁵. ARIA is a score ranging from 0 to 15, with scores of 2.4 and over used to
37 distinguish between urban and inner regions (<2.4) and rural or remote (>=2.4).
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43 **Statistical analysis**

44 The study population was first assessed using descriptive statistics. Measures of ethnic density were
45 mapped across NSW. To investigate ethnic differences in psychological distress, multilevel logistic
46 regression was used to account for the clustering of participants within CCDs⁴⁶. The sample was
47 clustered within 11,621 CCDs (20 participants per CCD on average). CCDs accounted for 3.3% of the
48 variation in psychological distress within a ‘null’ two-level multilevel model. A categorical variable
49 identifying ethnic groups stratified by country of birth was fitted in this model, which was then
50 adjusted for age and gender. We proceeded to test whether any ethnic differences in psychological
51 distress remained significant after controlling for social interactions, other individual-level variables,
52 local affluence and geographical remoteness. Multilevel logit regression was fitted to ethnic and
53 country of birth-specific groups (i.e. stratified models) to investigate association between
54 psychological distress and own-group ethnic density. To assess whether these associations could be
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3 explained by social interactions, we first tested the extent of correlation between each measure and
4 own-group ethnic density using negative-binomial regression (to account for the skewed distribution
5 of the social interaction variables). Social interactions were then fitted into the logit models,
6 followed by individual-level variables, local affluence and geographical remoteness. Interaction
7 terms were fitted to test for potential synergistic effects between ethnic density and other
8 neighbourhood variables. Statistically significant associations were identified using the log-
9 likelihood ratio test ($p < 0.05$). All analyses were conducted in STATA 12.
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12 13 14 **RESULTS**

15
16 Figure 1 reports differences in the age- and gender-adjusted prevalence of psychological distress by
17 ethnicity and country of birth. The rate of high psychological distress was 11% for Australians born in
18 Australia. In comparison, this risk was far higher for some groups, for example, 33% for the Lebanese
19 born in Lebanon, but much lower for others, such as the Swiss born in Switzerland at 4%. There was
20 no consistent effect of migrant status on the risk of psychological distress. For example, the
21 prevalence of psychological distress among Croatians born in Croatia was 14.3% higher than their
22 Australian born Croatian peers. In contrast, no substantive difference in the prevalence of
23 psychological distress was reported among the Chinese, whether born in Australia (12.8%) or China
24 (12.9%), and the Danish born in Australia had twice the risk of their Danish born contemporaries (10%
25 to 5% respectively).
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40 Table 1 reports the percentage of each ethnic and country of birth group within the lowest quartile
41 of the four social interactions measures. P-values for comparisons between ethnic and country of
42 birth groups for each social interaction variable were calculated using logistic regression. Compared
43 to their Australian-born peers, those born within their ethnic country of origin tended to be more
44 prevalent in the lowest quartile of every measure of social interactions. For the variable denoting
45 how many people a person felt they could rely on, within group differences were notably wide
46 between the Australian-born and those born in the ethnic country of origin for the French (34.1%,
47 52%), Polish (37.8%, 51%), Lebanese (26.2%, 45.7%) and Chinese (32.8%, 56.7%).
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Table 1: Ethnic and country of birth differences in social interactions; percentage in the lowest quartile for each measure of social interactions

| Ethnic group, country of birth | N (%) | Social interactions | | | |
|--------------------------------|---------------|--|---------------------------------------|--|---------------------------------|
| | | <i>Less likely to spend time with friends/family</i> | <i>Less likely to talk to someone</i> | <i>Less likely to go to social clubs</i> | <i>Few people can depend on</i> |
| Australia, Australia | 61,848 (27.3) | 35.9 (35.51, 36.30) | 26.1 (25.72, 26.45) | 42.1 (41.68, 42.51) | 30.5 (30.10, 30.88) |
| Australian, Not Australia | 1,383 (0.6) | 37.9 (35.37, 40.54) | 30.2 (27.85, 32.73)*** | 37.9 (35.37, 40.59)*** | 36.7 (34.15, 39.28)*** |
| English, Australia | 50,480 (22.3) | 35.6 (35.16, 36.03) | 25.5 (25.06, 25.86)* | 41.3 (40.89, 41.80)* | 30.1 (29.64, 30.49) |
| English, UK | 16,356 (7.2) | 41.4 (40.66, 42.21)*** | 28.5 (27.82, 29.24)*** | 43.9 (43.15, 44.73)*** | 37.9 (37.17, 38.71)*** |
| Scottish, Australia | 21,745 (9.6) | 35.1 (34.47, 35.78)* | 24.6 (24.06, 25.24)*** | 40.5 (39.86, 41.21)*** | 29.2 (28.57, 29.81)*** |
| Scottish, UK | 3,759 (1.7) | 37.8 (36.28, 39.43)* | 27.8 (26.32, 29.23)* | 42.9 (41.28, 44.53) | 35.8 (34.26, 37.37)*** |
| Welsh, Australia | 1,265 (0.6) | 36.6 (33.99, 39.38) | 25.0 (22.67, 27.51) | 40.3 (37.58, 43.11) | 30.0 (27.48, 32.58) |
| Welsh, UK | 835 (0.4) | 42.4 (39.06, 45.87)*** | 28.9 (25.89, 32.12) | 44.6 (41.14, 48.05) | 38.0 (34.68, 41.35)*** |
| Irish, Australia | 33,360 (14.7) | 35.0 (34.52, 35.58)** | 24.1 (23.58, 24.53)*** | 39.7 (39.20, 40.30)*** | 30.4 (29.91, 30.94) |
| Irish, Ireland | 1,048 (0.5) | 40.9 (37.89, 43.92)*** | 27.5 (24.90, 30.34) | 36.7 (33.71, 39.69)*** | 36.3 (33.37, 39.25)*** |
| Danish, Australia | 695 (0.3) | 36.4 (32.84, 40.09) | 24.7 (21.58, 28.11) | 37.7 (34.11, 41.46)* | 30.2 (26.88, 33.74) |
| Danish, Denmark | 178 (0.1) | 49.0 (41.63, 56.43)*** | 34.2 (27.55, 41.57)* | 55.3 (47.76, 62.56)*** | 42.3 (35.15, 49.78)*** |
| French, Australia | 1,195 (0.5) | 37.9 (35.18, 40.77) | 26.3 (23.78, 28.92) | 44.1 (41.20, 46.95) | 34.1 (31.46, 36.87)** |
| French, France | 237 (0.1) | 47.1 (40.76, 53.58)*** | 29.9 (24.30, 36.10) | 53.4 (46.92, 59.85)*** | 52.0 (45.51, 58.36)*** |
| Swiss, Australia | 163 (0.1) | 40.9 (33.48, 48.67) | 23.5 (17.62, 30.70) | 49.7 (41.86, 57.48) | 34.5 (27.59, 42.20) |
| Swiss, Switzerland | 224 (0.1) | 49.6 (43.01, 56.23)*** | 35.8 (29.66, 42.36)*** | 51.1 (44.46, 57.77)*** | 45.1 (38.62, 51.76)*** |
| German, Australia | 9,894 (4.4) | 36.1 (35.18, 37.11) | 26.4 (25.49, 27.27) | 41.4 (40.41, 42.41) | 31.0 (30.12, 31.97) |
| German, Germany | 2,073 (0.9) | 48.0 (45.82, 50.19)*** | 35.4 (33.33, 37.54)*** | 50.6 (48.38, 52.79)*** | 45.8 (43.63, 47.99)*** |
| Dutch, Australia | 1,487 (0.7) | 35.0 (32.61, 37.43) | 27.8 (25.57, 30.11) | 41.6 (39.09, 44.15) | 31.2 (28.93, 33.65) |
| Dutch, Netherlands | 2,451 (1.1) | 40.8 (38.88, 42.85)*** | 30.7 (28.87, 32.57)*** | 42.4 (40.39, 44.43) | 37.7 (35.78, 39.68)*** |
| Spanish, Australia | 316 (0.1) | 40.8 (35.42, 46.36) | 28.6 (23.72, 33.93) | 46.6 (41.05, 52.22) | 30.0 (25.15, 35.25) |
| Spanish, Spain | 158 (0.1) | 45.5 (37.82, 53.48)* | 31.4 (24.55, 39.12) | 53.9 (45.89, 61.72)** | 47.3 (39.57, 55.25)*** |
| Italian, Australia | 3,259 (1.4) | 35.5 (33.88, 37.18) | 25.8 (24.33, 27.34) | 41.2 (39.49, 42.93) | 32.0 (30.42, 33.66) |
| Italian, Italy | 1,922 (0.9) | 37.4 (35.21, 39.62) | 29.5 (27.48, 31.58)*** | 48.1 (45.84, 50.43)*** | 36.5 (34.36, 38.75)*** |
| Greek, Australia | 1,072 (0.5) | 34.1 (31.36, 37.03) | 21.2 (18.92, 23.75)*** | 44.0 (40.98, 47.03) | 30.1 (27.44, 32.96) |
| Greek, Greece | 696 (0.3) | 38.6 (35.02, 42.39) | 30.5 (27.14, 34.09)** | 45.8 (42.01, 49.61) | 44.4 (40.63, 48.14)*** |
| Polish, Australia | 1,111 (0.5) | 39.0 (36.14, 41.91)* | 28.7 (26.05, 31.41) | 41.8 (38.86, 44.72) | 37.8 (34.94, 40.70)*** |
| Polish, Poland | 471 (0.2) | 47.5 (42.98, 52.12)*** | 38.7 (34.31, 43.27)*** | 46.4 (41.80, 51.06) | 51.0 (46.37, 55.52)*** |
| Maltese, Australia | 675 (0.3) | 35.0 (31.53, 38.66) | 28.8 (25.49, 32.29) | 41.1 (37.47, 44.93) | 29.2 (25.94, 32.79) |
| Maltese, Malta | 715 (0.3) | 38.7 (35.19, 42.43) | 30.1 (26.78, 33.57)* | 38.9 (35.29, 42.59) | 38.9 (35.31, 42.57)*** |
| Lebanese, Australia | 461 (0.2) | 34.0 (29.83, 38.49) | 23.5 (19.81, 27.54) | 37.5 (33.16, 42.06)* | 26.2 (22.35, 30.39)* |
| Lebanese, Lebanon | 567 (0.3) | 30.9 (27.24, 34.78)* | 29.6 (25.99, 33.43) | 41.4 (37.34, 45.56) | 45.7 (41.56, 49.89)*** |
| Croatian, Australia | 218 (0.1) | 37.3 (31.12, 43.93) | 22.9 (17.83, 28.92) | 44.9 (38.34, 51.74) | 34.3 (28.32, 40.93) |
| Croatian, Croatia | 349 (0.2) | 43.4 (38.20, 48.74)** | 40.8 (35.63, 46.14)*** | 47.3 (42.00, 52.68) | 48.0 (42.75, 53.36)*** |
| Indian, Australia | 213 (0.1) | 39.0 (32.60, 45.72) | 20.8 (15.90, 26.69) | 43.6 (36.97, 50.42) | 32.3 (26.38, 38.90) |
| Indian, India | 668 (0.3) | 47.7 (43.91, 51.61)*** | 26.3 (23.12, 29.66) | 26.5 (23.29, 29.88)*** | 39.4 (35.66, 43.18)*** |
| Chinese, Australia | 690 (0.3) | 39.3 (35.68, 43.03) | 28.7 (25.41, 32.24) | 40.5 (36.80, 44.23) | 32.8 (29.36, 36.41) |
| Chinese, China | 2,250 (1.0) | 53.5 (51.40, 55.62)*** | 40.5 (38.42, 42.57)*** | 42.5 (40.42, 44.59) | 56.7 (54.62, 58.82)*** |

*** p < 0.001; ** p < 0.01; * p < 0.05 (from Australian, Australia)

Table 2 reports results from multilevel logit regression. Model 1 reports ethnic and country of birth differences in psychological distress, adjusted for age and gender (sensu Figure 1). We adjusted this model for each social interaction variable individually, and then simultaneously (Model 2). Higher quartiles of each social interaction variable were associated with a lower risk of psychological distress; especially that denoting the number of people that can be relied on (highest quartile odds ratio: 0.36, 95% confidence interval: 0.34, 0.38). Social interactions only fully explained the higher risk of psychological distress experienced by the Chinese born in China (as denoted by statistical

significance). However, there were other instances where odds ratios were attenuated, though remained significant, and this was often for people born outside Australia, such as the Lebanese born in Lebanon (OR=3.97 to 3.67) and the Croatians born in Croatia (OR=2.70 to 2.30). Adjusting for all other individual-level characteristics, neighbourhood affluence and geographical remoteness (Model 3) had a more substantive effect on the ethnic differences (OR=3.67 to 2.11 for the Lebanese born in Lebanon; OR=2.30 to 1.84 for the Croatians born in Croatia).

Table 2: Ethnic and country of birth group differences in the risk of psychological distress, adjusted for social interactions variables and other individual and neighbourhood characteristics

| Ethnicity, country of birth | Model 1 | Model 2 | Model 3 |
|--|--------------------------------------|----------------------|----------------------|
| | Odds Ratio (95% Confidence Interval) | | |
| Australian, Australia | 1 | 1 | 1 |
| Australian, Not Australia | 1.83 (1.59, 2.10)*** | 1.73 (1.50, 1.99)*** | 1.57 (1.36, 1.82)*** |
| English, Australia | 0.93 (0.90, 0.97)*** | 0.94 (0.90, 0.98)*** | 0.96 (0.92, 1.00)* |
| English, UK | 0.83 (0.78, 0.88)*** | 0.75 (0.71, 0.80)*** | 0.82 (0.77, 0.87)*** |
| Scottish, Australia | 0.89 (0.84, 0.93)*** | 0.90 (0.86, 0.95)*** | 0.96 (0.91, 1.01) |
| Scottish, UK | 0.81 (0.72, 0.90)*** | 0.76 (0.68, 0.85)*** | 0.82 (0.73, 0.92)*** |
| Welsh, Australia | 1.10 (0.93, 1.31) | 1.12 (0.94, 1.33) | 1.19 (1.00, 1.42) |
| Welsh, UK | 0.82 (0.65, 1.04) | 0.75 (0.60, 0.95)* | 0.84 (0.66, 1.07) |
| Irish, Australia | 0.95 (0.91, 0.99)* | 0.96 (0.92, 1.01) | 0.99 (0.95, 1.04) |
| Irish, Ireland | 0.93 (0.76, 1.13) | 0.87 (0.71, 1.06) | 0.92 (0.75, 1.12) |
| Danish, Australia | 0.90 (0.70, 1.15) | 0.91 (0.71, 1.17) | 0.94 (0.73, 1.21) |
| Danish, Denmark | 0.43 (0.22, 0.84)* | 0.36 (0.18, 0.71)** | 0.38 (0.19, 0.77)** |
| French, Australia | 1.04 (0.87, 1.24) | 1.01 (0.84, 1.21) | 0.99 (0.83, 1.19) |
| French, France | 1.08 (0.73, 1.60) | 0.87 (0.58, 1.29) | 1.00 (0.67, 1.51) |
| Swiss, Australia | 1.01 (0.62, 1.65) | 1.00 (0.61, 1.63) | 1.14 (0.69, 1.88) |
| Swiss, Switzerland | 0.33 (0.17, 0.65)*** | 0.27 (0.14, 0.53)*** | 0.33 (0.17, 0.65)*** |
| German, Australia | 1.12 (1.05, 1.19)*** | 1.11 (1.04, 1.19)*** | 1.10 (1.02, 1.17)** |
| German, Germany | 0.98 (0.86, 1.13) | 0.82 (0.71, 0.94)** | 0.87 (0.75, 1.00)* |
| Dutch, Australia | 1.03 (0.88, 1.22) | 1.02 (0.87, 1.20) | 1.07 (0.90, 1.27) |
| Dutch, Netherlands | 0.96 (0.85, 1.09) | 0.88 (0.78, 1.01) | 0.91 (0.80, 1.04) |
| Spanish, Australia | 1.08 (0.77, 1.52) | 1.08 (0.76, 1.52) | 0.92 (0.64, 1.33) |
| Spanish, Spain | 1.35 (0.87, 2.11) | 1.14 (0.73, 1.79) | 1.06 (0.67, 1.67) |
| Italian, Australia | 1.05 (0.94, 1.18) | 1.04 (0.93, 1.17) | 1.07 (0.96, 1.21) |
| Italian, Italy | 1.79 (1.59, 2.02)*** | 1.68 (1.49, 1.89)*** | 1.46 (1.29, 1.65)*** |
| Greek, Australia | 1.07 (0.88, 1.29) | 1.08 (0.89, 1.30) | 1.11 (0.91, 1.35) |
| Greek, Greece | 2.04 (1.69, 2.46)*** | 1.81 (1.50, 2.19)*** | 1.33 (1.10, 1.62)** |
| Polish, Australia | 1.17 (0.98, 1.40) | 1.10 (0.92, 1.32) | 1.15 (0.95, 1.39) |
| Polish, Poland | 1.89 (1.51, 2.37)*** | 1.54 (1.22, 1.94)*** | 1.64 (1.30, 2.08)*** |
| Maltese, Australia | 1.26 (1.01, 1.57)* | 1.27 (1.01, 1.59)* | 1.11 (0.88, 1.41) |
| Maltese, Malta | 1.71 (1.41, 2.09)*** | 1.59 (1.30, 1.94)*** | 1.19 (0.97, 1.46) |
| Lebanese, Australia | 1.13 (0.85, 1.50) | 1.22 (0.92, 1.62) | 1.31 (0.98, 1.75) |
| Lebanese, Lebanon | 3.97 (3.30, 4.76)*** | 3.67 (3.04, 4.42)*** | 2.11 (1.73, 2.57)*** |
| Croatian, Australia | 0.97 (0.63, 1.49) | 0.94 (0.61, 1.46) | 1.00 (0.64, 1.56) |
| Croatian, Croatia | 2.70 (2.11, 3.46)*** | 2.30 (1.78, 2.96)*** | 1.84 (1.42, 2.39)*** |
| Indian, Australia | 1.86 (1.31, 2.63)*** | 1.88 (1.33, 2.68)*** | 1.64 (1.14, 2.35)** |
| Indian, India | 1.13 (0.89, 1.43) | 1.07 (0.84, 1.36) | 1.43 (1.12, 1.83)** |
| Chinese, Australia | 1.18 (0.94, 1.48) | 1.16 (0.92, 1.45) | 1.18 (0.93, 1.50) |
| Chinese, China | 1.19 (1.05, 1.35)** | 0.90 (0.79, 1.02) | 1.05 (0.92, 1.20) |
| Number of occasions spent with friends or family | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.81)*** | 0.78 (0.75, 0.82)*** |
| Quartile 3 (Moderate to High) | | 0.80 (0.77, 0.83)*** | 0.78 (0.75, 0.81)*** |
| Quartile 4 (High) | | 1.00 (0.97, 1.04) | 0.89 (0.85, 0.92)*** |
| Number of telephone conversations | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.80)*** | 0.82 (0.79, 0.85)*** |
| Quartile 3 (Moderate to High) | | 0.79 (0.76, 0.82)*** | 0.83 (0.80, 0.87)*** |
| Quartile 4 (High) | | 0.78 (0.75, 0.81)*** | 0.85 (0.82, 0.88)*** |

| Number of visits to social clubs | | |
|--|----------------------|----------------------|
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.75 (0.72, 0.78)*** | 0.86 (0.83, 0.90)*** |
| Quartile 3 (Moderate to High) | 0.77 (0.74, 0.80)*** | 0.88 (0.84, 0.91)*** |
| Quartile 4 (High) | 0.95 (0.92, 0.98)** | 1.01 (0.97, 1.04) |
| Number of people that can be relied on | | |
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.58 (0.56, 0.61)*** | 0.66 (0.63, 0.68)*** |
| Quartile 3 (Moderate to High) | 0.48 (0.47, 0.50)*** | 0.56 (0.54, 0.58)*** |
| Quartile 4 (High) | 0.36 (0.34, 0.38)*** | 0.44 (0.42, 0.46)*** |

* p < 0.05; ** p < 0.01; *** p < 0.001

Model 1: Multilevel logit regression, adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + other individual-level variables, neighbourhood affluence and geographical remoteness

Figure 2 illustrates the ethnic and country of birth group differences in own-group ethnic density. Regardless of whether participants were born in Australia or the UK, those identifying as Australian (32.6%) or English (35.1%) ethnicities lived in the most ethnically dense neighbourhoods. Compared to the Australians and the English, the clustering of other ethnic groups in NSW was much lower. The highest mean ethnic density for non-Australian and non-English groups was for the Chinese born in China at 14.9%, whereas the lowest was for Australian born Swiss at 0.1%. There was evidence of heterogeneity of mean ethnic density within some groups. For example, Italians born in Australia had a mean of ethnic density of 4.9% but Italian-born Italians had 7.7%. Similar patterns were observed for Greeks, the Chinese and the Lebanese.

<Figure 2 here>

For the next stage of analysis we investigated the level of association with own-group ethnic density. This necessitated stratification of the sample by ethnic and country of birth group to match each individual with the relevant ethnic density measure. For example, Chinese ethnic density was matched to Chinese individuals (irrespective of whether they were born in China or Australia). We conducted these analyses for all groups, but due to space constraints, we focus our report on groups that have a mean ethnic density of 2% or more: Australians, English, Scottish, Irish, German, Italian, Greek, Lebanese, and Chinese. Table 3 reports mostly weak and positive or null (i.e. $p > 0.05$) correlations between own group ethnic density and each of the social interactions variables. The most consistent set of correlations were for the social interactions variable which indicated how many people could be relied on within a one-hour travel-time.

Table 3: Correlations between own group ethnic density and each of the social interactions variables, stratified by ethnic and country of birth group

| Ethnic group, country of birth | How many times last week did you: | | | How many people outside your home, within one hour of travel, do you feel you can depend on |
|--------------------------------|--|---|---|---|
| | <i>Spend time with friends/family who do not live with you</i> | <i>Talk to someone (friends, relatives or others)</i> | <i>Go to meetings of social clubs, religious groups or other groups you belong to</i> | |
| Australia, Australia | 0.012** | -0.017*** | -0.012** | 0.008* |
| Australian, Not Australia | -0.010 | -0.053* | 0.005 | -0.001 |
| English, Australia | 0.019*** | 0.001 | 0.013** | -0.001 |
| English, UK | 0.0156 | -0.010 | 0.029** | 0.006 |
| Scottish, Australia | 0.007 | 0.008 | 0.001 | 0.014* |
| Scottish, UK | 0.036* | 0.029 | -0.007 | 0.031 |
| Irish, Australia | 0.005 | 0.009 | -0.001 | 0.005 |
| Irish, Ireland | -0.014 | -0.012 | 0.019 | -0.027 |
| German, Australia | -0.002 | -0.016 | 0.016 | 0.024* |
| German, Germany | -0.022 | 0.020 | -0.004 | 0.057** |
| Italian, Australia | 0.018 | -0.028 | -0.035* | 0.049** |
| Italian, Italy | 0.028 | 0.025 | 0.045 | 0.086** |
| Greek, Australia | 0.066* | -0.032 | -0.028 | 0.117** |
| Greek, Greece | 0.012 | -0.026 | 0.052 | 0.017 |
| Lebanese, Australia | -0.033 | 0.047 | 0.055 | 0.273*** |
| Lebanese, Lebanon | -0.029 | 0.009 | -0.061 | -0.031 |
| Chinese, Australia | 0.048 | -0.015 | 0.008 | -0.059 |
| Chinese, China | 0.036 | 0.033 | 0.082** | -0.007 |

* p < 0.05; ** p < 0.01; *** p < 0.001

Table 4 reports the results of these ethnic and county of birth group specific models. Model 1 fitted the association between psychological distress and own-group ethnic density, adjusted for age and gender. A 1% increase in own-group ethnic density appeared protective against psychological distress for the English born in UK, and Australian-born Scottish, Irish and Chinese. Unexpectedly, increasing ethnic density was associated with a higher risk of psychological distress among Australians born in Australia. This model was adjusted by the social interactions variables (Model 2), but the associations between ethnic density and psychological distress persisted. Further adjustment for other individual-level variables, local affluence and geographical remoteness (Model 3) had a more substantial attenuating influence on the ethnic density odds ratios and 95% confidence intervals, except that for the English born in the UK and the overseas-born Australians. We did not find any evidence of interactions between ethnic density and any other independent variables in our models. **Results from the imputed data set were similar to those from complete-case analysis.**

Table 4: Association between own-group ethnic density and psychological distress by ethnic group, adjusting for social interactions and other individual and neighbourhood characteristics: Odds Ratios (95% Confidence Intervals)

| | Model 1 | Model 2 | Model 3 |
|--|---------|---------|---------|
|--|---------|---------|---------|

| | OR (95% CI) | | |
|---------------------------|-------------------------|-------------------------|------------------------|
| Australian, Australia | 1.011 (1.008, 1.014)*** | 1.010 (1.007, 1.014)*** | 1.000 (0.997, 1.004) |
| Australian, not Australia | 0.974 (0.959, 0.988)*** | 0.976 (0.961, 0.991)** | 0.973 (0.955, 0.991)** |
| English, Australia | 1.000 (0.996, 1.003) | 1.000 (0.996, 1.004) | 0.998 (0.994, 1.002) |
| English, UK | 0.992 (0.986, 0.999)* | 0.993 (0.987, 1.000)* | 0.992 (0.985, 0.999)* |
| Scottish, Australia | 0.972 (0.945, 1.000)* | 0.979 (0.951, 1.007) | 0.986 (0.957, 1.015) |
| Scottish, UK | 0.982 (0.913, 1.057) | 0.991 (0.921, 1.067) | 1.002 (0.929, 1.081) |
| Irish, Australia | 0.977 (0.962, 0.992)** | 0.980 (0.965, 0.995)** | 0.998 (0.983, 1.014) |
| Irish, Ireland | 0.940 (0.861, 1.026) | 0.946 (0.863, 1.038) | 0.965 (0.868, 1.073) |
| German, Australia | 0.987 (0.949, 1.028) | 0.994 (0.954, 1.036) | 1.000 (0.959, 1.042) |
| German, Germany | 0.999 (0.901, 1.107) | 1.004 (0.905, 1.115) | 1.002 (0.895, 1.121) |
| Italian, Australia | 0.991 (0.973, 1.009) | 0.994 (0.977, 1.012) | 1.013 (0.992, 1.034) |
| Italian, Italy | 0.998 (0.985, 1.011) | 1.002 (0.989, 1.016) | 1.003 (0.988, 1.017) |
| Greek, Australia | 0.983 (0.943, 1.024) | 0.994 (0.955, 1.035) | 1.006 (0.963, 1.052) |
| Greek, Greece | 1.009 (0.987, 1.032) | 1.011 (0.989, 1.034) | 1.005 (0.979, 1.032) |
| Lebanese, Australia | 1.008 (0.954, 1.065) | 1.038 (0.981, 1.099) | 0.983 (0.913, 1.057) |
| Lebanese, Lebanon | 1.025 (0.999, 1.051) | 1.023 (0.995, 1.051) | 1.012 (0.983, 1.042) |
| Chinese, Australia | 0.897 (0.812, 0.990)* | 0.861 (0.760, 0.975)* | 0.884 (0.699, 1.116) |
| Chinese, China | 1.003 (0.992, 1.014) | 1.004 (0.993, 1.014) | 0.999 (0.988, 1.011) |

* p < 0.05; ** p < 0.01; *** p < 0.001

Model 1: Adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + individual characteristics, neighbourhood affluence and geographical remoteness

DISCUSSION

This paper examined the relationship between ethnic density and psychological distress in one of the most ethnic diverse areas of Australia. We found substantive heterogeneity in the risk of psychological distress between and within ethnic groups. Ethnic differences in social interactions, individual and neighbourhood characteristics did not explain the ethnic differences in the risk of psychological distress. More social interactions were associated with a lower risk of psychological distress, especially the number of people study participants felt they could rely on. Increasing own-group ethnic density was associated more social interactions and less psychological distress for some ethnic groups, but not all. However, it was the characteristics of individuals and the neighbourhoods in which they lived, not the social interactions, which mostly explained the ethnic density effects on psychological distress. Only the English born in the UK and the overseas-born Australians appeared to benefit from ethnic density after controlling for all other characteristics.

Although there are many studies on ethnic density and mental health^{4 6 10-18}, only two others have tested whether this relationship is explained by social interactions. A UK study¹⁰ found a lower risk of common mental disorders for the Irish and for the Bangladeshi groups they studied in more

1
2
3 ethnically dense neighbourhoods. This was not fully explained by measures of practical and
4 emotional social support. Contrary to the ethnic density hypothesis, this study also reported
5 significantly higher risk of common mental disorders among white British in ethnically dense
6 neighbourhoods. A study in the US¹¹ also showed the benefits of living in a higher own-ethnic group
7 density neighbourhoods for the emotional well-being of Black and Hispanic groups. Measures of
8 personal and neighbourhood social support partially explained the relationship for Blacks but not
9 among Hispanics. Therefore, despite using contrasting measures of mental health and social
10 interactions for different ethnic groups in the UK, US and Australia, our findings are consistent
11 wherein social interactions only played a weak role in explaining the ethnic density effect on mental
12 health.
13
14
15

16 A particular strength of our study includes the large sample sizes for many different ethnic groups;
17 more than has been possible to analyse in previous studies⁴. This allowed stratification by country
18 of birth, which afforded new insights into the heterogeneity of mental health, social interactions and
19 ethnic density within groups. It is noteworthy that levels of ethnic density varied considerably by
20 country of birth within some ethnic groups (e.g. the Chinese), though not all (e.g. the English). Given
21 the general supposition that higher levels of ethnic density are better for mental health, it could be
22 argued that for many groups, levels of ethnic density do not achieve a sufficient concentration
23 necessary for health promotion in this sample. This hypothesis is not convincing, however, when
24 one considers that no association between ethnic density and psychological distress was found for
25 the Chinese born in China, who reported a mean ethnic density of approximately 15% and a
26 maximum of nearly 80%, but there was an association among the Chinese born in Australia, for
27 whom the mean ethnic density was about 5% and a maximum of around 63%. Likewise, there
28 appeared to be a benefit of ethnic density for the UK-born English, but not the English born in
29 Australia, despite having very similar levels of own-group ethnic density. As such, it would appear
30 that a more nuanced approach may be required in future, using other sources of administrative data
31 and qualitative methods to examine what it is about ethnically dense neighbourhoods which
32 promote better mental health in some ethnic groups, but not all.
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38 Our measures of psychological distress and social interactions have been widely validated. The small
39 geographical scale (CCD) used to construct ethnic density provided a more accurate description of
40 local circumstances than previous work which has relied upon larger spatial scales, helping to
41 identify small 'pockets' of ethnic density and affluence that would otherwise have been hidden⁴⁷.
42 The focus on small scale geography is an advantage, though our study shares a common limitation
43 among others of this genre in the reliance upon administrative boundaries, which are unlikely to
44 perfectly correlate with residents' perceptions of neighbourhood⁴⁸. **Such perceptions may vary
45 depending upon location, circumstances and individual characteristics; including ethnicity.
46 Therefore, it would appear that future research may need to explore the ethnic density hypothesis
47 with customised measures of neighbourhood scale.**
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51 It is reasonable to expect that social support from the neighbourhood would be reflected in the four
52 measures of social interactions used in the study, albeit imperfectly. Social clubs attended, for
53 example, may be located in the neighbourhood and many of the people who can be relied on within
54 one hour of travel may in fact live much closer. The limitation, however, is that the questions used
55 in the 45 and Up Study did not ask participants to distinguish how many of these interactions
56 occurred within versus outside the neighbourhood in which they lived. It would be useful for further
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3 work, therefore, to examine indicators which specify neighbourhood parameters within the question.
4 Another limitation was that the 45 and Up Study was sampled from the Medicare Australia database
5 which mainly includes Australian citizens and migrants on permanent residency visas. Only some
6 migrants on temporary visas are included on this scheme and this is likely to mean that some ethnic
7 minorities were not represented in our study. Representativeness is also a concern for a dataset
8 wherein the response rate was only 18%, although comparisons between the 45 and Up Study and a
9 'representative' dataset have helped to alleviate these concerns to some extent ²⁷. **However, the**
10 **comparisons in the aforementioned study did find heterogeneity between psychological distress**
11 **and English spoken at home, and did not have an explicit focus on ethnic differences. Although**
12 **regression methods are robust to missing data assumptions, there is still the possibility of bias.**
13 The 45 and Up Study asked participants about Aboriginal and Torres Strait Islander origin, though
14 responses to this variable were not available for this investigation and are the focus of a follow-up
15 study. Many studies have suggested that spatial variation in the experiences of racism could help to
16 explain the ethnic density effect ^{14 16}. Although we had no measure of racism in our study, virtually
17 all benefits of ethnic density were already explained by other individual characteristics. Finally, our
18 study represents only people 45 years and older, so it cannot discount the possibility of different
19 patterns for younger age groups.
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CONCLUSION

Ethnic groups in New South Wales, Australia, experience substantively different risks of psychological distress. These differences also align by country of birth, though there is no consistent pattern. Increasing social interactions, particularly those which help people to develop relationships with others they can depend on in times of need, are beneficial for mental health regardless of ethnicity and country of birth. In comparison, the ethnic density of where people live was protective only for the UK-born English and the overseas-born Australians.

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The authors have no competing interests.

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Contributorship

Feng and Astell-Burt designed the analyses for the study, which utilised an existing dataset. Feng carried out the analyses and wrote the paper draft. All authors have commented on, edited and approved the final draft.

Data sharing

No additional data is available.

LIST OF FIGURES

Figure 1: Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over), adjusted for age and gender

Figure 2: Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection District (CCD) scale, with minimum and maximum: sorted highest to lowest

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3 **Do social interactions explain ethnic differences in psychological distress and the protective effect**
4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
5 **age**
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4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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10 **ABSTRACT**

11 **Background:** A frequently proposed, but under-researched hypothesis is that ethnic density benefits
12 mental health through increasing social interactions. We examined this hypothesis in 226,487 adults
13 from 19 ethnic groups aged 45 years and older in Australia.
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15 **Methods:** Multilevel logit regression was used to measure association between ethnicity, social
16 interactions, own-group ethnic density and scores of 22+ on the Kessler scale of psychological
17 distress. Self-reported ancestry was used as a proxy for ethnicity. Measures of social interactions
18 included the number of times in the last week were: *i)* spent with friends or family participants did
19 not live with; *ii)* talked to someone on the telephone; *iii)* attended meetings of social groups; and *iv)*
20 how many people could be relied upon outside their home, but within one hour of travel. Per cent
21 own-group ethnic density was measured at the Census Collection District scale.
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25 **Results:** Psychological distress was reported by 11% of Australians born in Australia. The risk of
26 experiencing psychological distress varied among ethnic minorities and by country of birth (e.g. 33%
27 for the Lebanese born in Lebanon, compared to 4% for the Swiss born in Switzerland). These
28 differences remained after full adjustment. Social interactions varied between ethnic groups and
29 were associated with lower psychological distress and ethnic density. Ethnic density was associated
30 with reduced psychological distress for some groups. This association, however, was explained by
31 individual and neighbourhood characteristics and not by social interactions.
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35 **Conclusion:** Social interactions are important correlates of mental health, but do not fully explain
36 ethnic differences in psychological distress, nor the protective effect of own-group density.
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41 **WHAT IS ALREADY KNOWN ON THIS SUBJECT?**

42 Ethnic differences in mental health, and the reportedly protective influence of own group ethnic
43 density, are largely unexplained in previous studies. Social interactions are widely hypothesised as a
44 mechanism linking ethnic density with more favourable mental health, and may also explain ethnic
45 differences more generally. However, few studies have empirically tested these hypotheses.
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49 **WHAT THIS STUDY ADDS?**

50 In a large cohort of Australian adults in middle-to-older age, ethnic differences in mental health were
51 not explained by four measures of social interactions. Protective associations between ethnic
52 density and mental health were largely explained by individual-level socioeconomic characteristics,
53 not social interactions.
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4 **of local ethnic density? Evidence from a cross-sectional study of 226,487 adults in middle-to-older**
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10 **SUMMARY**

11 **Article Focus:**

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- 14 • Ethnic differences in mental health, and the reportedly protective influence of own group
15 ethnic density, are largely unexplained in previous studies.
 - 16 • Social interactions are widely hypothesised as a mechanism linking ethnic density with more
17 favourable mental health, and may also explain ethnic differences more generally. However,
18 few studies have empirically tested these hypotheses.
 - 19 • We examined this hypothesis in 226,713 adults from 19 ethnic groups aged 45 years and
20 older in Australia.
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25 **Key Messages:**

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- 28 • Ethnic differences in mental health persisted after full adjustment; they were not explained
29 by four measures of social interactions, or other individual and neighbourhood
30 characteristics.
 - 31 • Protective associations between ethnic density and mental health were largely explained by
32 individual-level socioeconomic characteristics, not social interactions.
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36 **Strengths and Limitations:**

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- 39 • Large samples allowed for stratification of ethnic groups to investigate differences in mental
40 health, social interactions and ethnic density by country of birth
 - 41 • The use of a very small geographical scale than in previous work allowed for the
42 ascertainment of local 'pockets' of ethnic density, which would otherwise have been hidden
43 if the study had been dependent upon larger spatial units
 - 44 • Some of the remaining ethnic inequalities in mental health could be explained by systematic
45 differences in the experience of racial discrimination which we were unable to control for
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INTRODUCTION

The existence of ethnic differences in mental health have long been reported, though not fully explained¹⁻³. It has been suggested that living in areas of higher own group ethnic density reduces the risk of psychological distress, with increased social support hypothesised to be one of the primary drivers⁴. Social norms and support networks that promote resilience to material disadvantage and sources of psychosocial stress (e.g. racism⁵) are thought to be encouraged and maintained by this geographical clustering of ethnic groups⁶; even in deprived communities⁷⁻⁹. However, there is very little empirical evidence on the extent that increased social support explains why some groups tend to report better mental health in ethnically dense neighbourhoods.

Only two studies have been identified that have examined this proposition, one in the UK and another in the US, with equivocal results^{10,11}. More broadly, studies of ethnic density and mental health have been mostly based upon adolescents and adults of child-bearing age in European and North American datasets¹⁰⁻¹⁸. Few studies have been conducted on adults in middle to older age. **This is especially the case in Australia (with the exception of an earlier ecological study¹⁹)**, which is surprising when one considers that, of the 22.6 million population, over one quarter were born outside Australia²⁰ and 50% of whom originated from non-English-speaking countries²¹.

Australian cities are some of the most ethnically diverse in the world²² and often contain substantial residential clustering of ethnic groups²³⁻²⁵. Contrasting migration histories and residential patterns of ethnic groups means that one cannot assume association between ethnic density and mental health reported in Europe and North America generalises to the Australian context. Therefore, more research is required not only to further understand the mechanisms underlying ethnic density effects, but also to identify the extent that ethnic density may be beneficial to mental health in other ethnically diverse countries like Australia. In this paper we attempt to achieve both of these aims, in addition to an examination of ethnic differences in mental health and the role of social support more generally, through an analysis of a large number of ethnic groups and four measures of social interactions in an Australian cohort of adults.

METHOD

Study population

The 45 and Up study²⁶ is a large scale cohort of 267,151 residents aged 45 and over in New South Wales ('NSW', the most populous state in Australia). A baseline questionnaire covering a range of health and social issues was distributed to a random sample of adults listed in the Medicare Australia database between 2006 and 2009 inclusive. Medicare Australia is the database through which national healthcare is provided for Australian citizens and permanent residents, as well some temporary residents and refugees²⁶. Response to the questionnaire was 18%, which is low, though previous research has suggested that results from the 45 and Up Study are broadly comparable to those derived from 'representative' samples²⁷. The University of New South Wales Human Research Ethics Committee approved The 45 and Up Study. Further details including the baseline questionnaire are available to download from www.45andUp.org.au.

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3 Ethnicity status was derived from the first (of up to two) responses to a question on self-reported
4 ancestry ('What is your ancestry?'). Secondary responses to this question were not used in the
5 definition of ethnicity as they were not available in our dataset. We focused on the 19 largest
6 groups: Australian, English, Scottish, Welsh, Irish, Danish, French, Swiss, German, Dutch, Spanish,
7 Italian, Greek, Polish, Maltese, Lebanese, Croatian, Indian, and Chinese. Large sample sizes allowed
8 for stratification of each group by country of birth (assessed by the question 'in which country were
9 you born?') to address healthy-migrant effects. We retained all participants born in Australia
10 (n=179,712), all participants of Australian ethnicity born outside Australia (n=1,336), and participants
11 of non-Australian ethnic groups born in their ethnic-country of origin (n=33,739). Participants of
12 non-Australian ethnic groups born elsewhere (i.e. not Australia or their ethnic-country of origin)
13 were omitted from the sample (n=33,574) for substantive and practical reasons. Non-Australian
14 ethnic groups born overseas and not in the ethnic-country of origin were heterogeneous by
15 definition, which made it difficult to meaningfully interpret any results for to these participants.
16 Furthermore, in practical terms, the sample sizes of many of these groups were small, which also
17 reduced the potential to draw reliable statistical inference. We also omitted all participants missing
18 a postcode identifier (n=263) and those missing a valid outcome measure (n=7,011). Missing data
19 for independent variables was resolved via imputing the mean of the observed values, retaining an
20 overall sample size of n=226,487.
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28 **Psychological distress**

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30 We used the Kessler Psychological Distress Scale (K10) to evaluate mental health status^{28 29}. The K10
31 measures symptoms of psychological distress experienced over the past four weeks, including
32 feeling tired for no reason, nervous, hopeless, restless, depressed, sad and worthless. Participants
33 had five choices for each of the ten questions (none of the time =1, a little of the time =2, some of
34 the time =3, most of the time =4, all of the time=5) and these were summed to give the overall score.
35 The K10 have been previously used to gauge levels of psychological distress across different
36 countries and ethnic groups²⁹⁻³². We constructed a binary variable wherein a score of 22 or more
37 identified participants with a high risk of psychological distress³³. The K10 has been used in this
38 binary manner, with 22 as the cut-point, in previous published analyses of The 45 and Up Study³⁴⁻³⁶.
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45 **Other individual-level measures**

46 Social interactions were measured using four questions from the shortened version of the Duke
47 Social Support Index³⁷. Three of the questions tested the number of times in the past week a
48 participant: i) spent time with friends or family they did not live with; ii) talked to someone (friends,
49 relatives or others) on the telephone; iii) attended meetings at social clubs or religious groups. The
50 final question asked participants how many people outside their home, but within one hour travel-
51 time, did they feel close to or could rely on. Previous work has constructed a composite indicator of
52 social support from responses to these questions^{38 39}, though we analysed each one separately in
53 line with recent studies which have demonstrated that some are more important than others⁴⁰.
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3 We also accounted for other individual-level variables (self-reported) which are known to correlate
4 with mental health. These included: age, gender, physical activity, smoking status, Body Mass Index
5 (BMI), highest educational qualifications, economic status, annual household income, couple status,
6 and whether language(s) other than English were spoken at home.
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10 11 **Neighbourhood-level measures**

12 This study used Census Collection Districts (CCD) to define neighbourhoods. With a mean of 225
13 residents⁴¹, CCDs were the smallest geographical scale for which 2006 Census data was made
14 available⁴². However, 9% of participants in The 45 and Up Study were missing a valid CCD. In line
15 with a previous study using the same data⁴³, we assigned those missing a CCD with a pseudo-CCD
16 according to the location of the population-weighted postcode centroid as nearly 100% had a
17 postcode identifier. Therefore, 100% of the sample could be assigned neighbourhood measures and
18 clustering within regression models could be operationalized at the CCD level.
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22 We constructed the measure of own-group ethnic density from 2006 Census data. The Census
23 question on ancestry (a surrogate for ethnicity in our study) was very similar to that used in the 45
24 and Up Study (“What is the person’s ancestry?”). The number of people within a CCD pertaining to
25 each participant’s ethnic group was divided the total usual resident population. For example,
26 Chinese participants (regardless of their country of birth) were assigned the percentage of the
27 population in their CCD who self-identified as Chinese.
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30 Other neighbourhood measures included local affluence and geographical remoteness. We used the
31 Socio-Economic Index for Areas (SEIFA) ‘Index of Relative Socio-Economic Advantage/Disadvantage’
32⁴⁴ to measure local affluence. This is a variable derived by the Australian Bureau of Statistics (ABS)
33 using Census variables which relate to advantage and disadvantage, including household income and
34 educational qualifications. This indicator was expressed in percentiles; higher percentiles indicate
35 more affluent areas. Geographical remoteness was measured using the ‘Accessibility/Remoteness
36 Index of Australia’ (ARIA)⁴⁵. ARIA is a score ranging from 0 to 15, with scores of 2.4 and over used to
37 distinguish between urban and inner regions (<2.4) and rural or remote (>=2.4).
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43 **Statistical analysis**

44 The study population was first assessed using descriptive statistics. Measures of ethnic density were
45 mapped across NSW. To investigate ethnic differences in psychological distress, multilevel logistic
46 regression was used to account for the clustering of participants within CCDs⁴⁶. The sample was
47 clustered within 11,621 CCDs (20 participants per CCD on average). CCDs accounted for 3.3% of the
48 variation in psychological distress within a ‘null’ two-level multilevel model. A categorical variable
49 identifying ethnic groups stratified by country of birth was fitted in this model, which was then
50 adjusted for age and gender. We proceeded to test whether any ethnic differences in psychological
51 distress remained significant after controlling for social interactions, other individual-level variables,
52 local affluence and geographical remoteness. Multilevel logit regression was fitted to ethnic and
53 country of birth-specific groups (i.e. stratified models) to investigate association between
54 psychological distress and own-group ethnic density. To assess whether these associations could be
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3 explained by social interactions, we first tested the extent of correlation between each measure and
4 own-group ethnic density using negative-binomial regression (to account for the skewed distribution
5 of the social interaction variables). Social interactions were then fitted into the logit models,
6 followed by individual-level variables, local affluence and geographical remoteness. Interaction
7 terms were fitted to test for potential synergistic effects between ethnic density and other
8 neighbourhood variables. Statistically significant associations were identified using the log-
9 likelihood ratio test ($p < 0.05$). All analyses were conducted in STATA 12.
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13 14 15 RESULTS

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17 Figure 1 reports differences in the age- and gender-adjusted prevalence of psychological distress by
18 ethnicity and country of birth. The rate of high psychological distress was 11% for Australians born in
19 Australia. In comparison, this risk was far higher for some groups, for example, 33% for the Lebanese
20 born in Lebanon, but much lower for others, such as the Swiss born in Switzerland at 4%. There was
21 no consistent effect of migrant status on the risk of psychological distress. For example, the
22 prevalence of psychological distress among Croatians born in Croatia was 14.3% higher than their
23 Australian born Croatian peers. In contrast, no substantive difference in the prevalence of
24 psychological distress was reported among the Chinese, whether born in Australia (12.8%) or China
25 (12.9%), and the Danish born in Australia had twice the risk of their Danish born contemporaries (10%
26 to 5% respectively).
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40 Table 1 reports the percentage of each ethnic and country of birth group within the lowest quartile
41 of the four social interactions measures. P-values for comparisons between ethnic and country of
42 birth groups for each social interaction variable were calculated using logistic regression. Compared
43 to their Australian-born peers, those born within their ethnic country of origin tended to be more
44 prevalent in the lowest quartile of every measure of social interactions. For the variable denoting
45 how many people a person felt they could rely on, within group differences were notably wide
46 between the Australian-born and those born in the ethnic country of origin for the French (34.1%,
47 52%), Polish (37.8%, 51%), Lebanese (26.2%, 45.7%) and Chinese (32.8%, 56.7%).
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Table 1: Ethnic and country of birth differences in social interactions; percentage in the lowest quartile for each measure of social interactions

| Ethnic group, country of birth | N (%) | Social interactions | | | |
|--------------------------------|---------------|--|---------------------------------------|--|---------------------------------|
| | | <i>Less likely to spend time with friends/family</i> | <i>Less likely to talk to someone</i> | <i>Less likely to go to social clubs</i> | <i>Few people can depend on</i> |
| Australia, Australia | 61,848 (27.3) | 35.9 (35.51, 36.30) | 26.1 (25.72, 26.45) | 42.1 (41.68, 42.51) | 30.5 (30.10, 30.88) |
| Australian, Not Australia | 1,383 (0.6) | 37.9 (35.37, 40.54) | 30.2 (27.85, 32.73)*** | 37.9 (35.37, 40.59)*** | 36.7 (34.15, 39.28)*** |
| English, Australia | 50,480 (22.3) | 35.6 (35.16, 36.03) | 25.5 (25.06, 25.86)* | 41.3 (40.89, 41.80)* | 30.1 (29.64, 30.49) |
| English, UK | 16,356 (7.2) | 41.4 (40.66, 42.21)*** | 28.5 (27.82, 29.24)*** | 43.9 (43.15, 44.73)*** | 37.9 (37.17, 38.71)*** |
| Scottish, Australia | 21,745 (9.6) | 35.1 (34.47, 35.78)* | 24.6 (24.06, 25.24)*** | 40.5 (39.86, 41.21)*** | 29.2 (28.57, 29.81)*** |
| Scottish, UK | 3,759 (1.7) | 37.8 (36.28, 39.43)* | 27.8 (26.32, 29.23)* | 42.9 (41.28, 44.53) | 35.8 (34.26, 37.37)*** |
| Welsh, Australia | 1,265 (0.6) | 36.6 (33.99, 39.38) | 25.0 (22.67, 27.51) | 40.3 (37.58, 43.11) | 30.0 (27.48, 32.58) |
| Welsh, UK | 835 (0.4) | 42.4 (39.06, 45.87)*** | 28.9 (25.89, 32.12) | 44.6 (41.14, 48.05) | 38.0 (34.68, 41.35)*** |
| Irish, Australia | 33,360 (14.7) | 35.0 (34.52, 35.58)** | 24.1 (23.58, 24.53)*** | 39.7 (39.20, 40.30)*** | 30.4 (29.91, 30.94) |
| Irish, Ireland | 1,048 (0.5) | 40.9 (37.89, 43.92)*** | 27.5 (24.90, 30.34) | 36.7 (33.71, 39.69)*** | 36.3 (33.37, 39.25)*** |
| Danish, Australia | 695 (0.3) | 36.4 (32.84, 40.09) | 24.7 (21.58, 28.11) | 37.7 (34.11, 41.46)* | 30.2 (26.88, 33.74) |
| Danish, Denmark | 178 (0.1) | 49.0 (41.63, 56.43)*** | 34.2 (27.55, 41.57)* | 55.3 (47.76, 62.56)*** | 42.3 (35.15, 49.78)*** |
| French, Australia | 1,195 (0.5) | 37.9 (35.18, 40.77) | 26.3 (23.78, 28.92) | 44.1 (41.20, 46.95) | 34.1 (31.46, 36.87)** |
| French, France | 237 (0.1) | 47.1 (40.76, 53.58)*** | 29.9 (24.30, 36.10) | 53.4 (46.92, 59.85)*** | 52.0 (45.51, 58.36)*** |
| Swiss, Australia | 163 (0.1) | 40.9 (33.48, 48.67) | 23.5 (17.62, 30.70) | 49.7 (41.86, 57.48) | 34.5 (27.59, 42.20) |
| Swiss, Switzerland | 224 (0.1) | 49.6 (43.01, 56.23)*** | 35.8 (29.66, 42.36)*** | 51.1 (44.46, 57.77)*** | 45.1 (38.62, 51.76)*** |
| German, Australia | 9,894 (4.4) | 36.1 (35.18, 37.11) | 26.4 (25.49, 27.27) | 41.4 (40.41, 42.41) | 31.0 (30.12, 31.97) |
| German, Germany | 2,073 (0.9) | 48.0 (45.82, 50.19)*** | 35.4 (33.33, 37.54)*** | 50.6 (48.38, 52.79)*** | 45.8 (43.63, 47.99)*** |
| Dutch, Australia | 1,487 (0.7) | 35.0 (32.61, 37.43) | 27.8 (25.57, 30.11) | 41.6 (39.09, 44.15) | 31.2 (28.93, 33.65) |
| Dutch, Netherlands | 2,451 (1.1) | 40.8 (38.88, 42.85)*** | 30.7 (28.87, 32.57)*** | 42.4 (40.39, 44.43) | 37.7 (35.78, 39.68)*** |
| Spanish, Australia | 316 (0.1) | 40.8 (35.42, 46.36) | 28.6 (23.72, 33.93) | 46.6 (41.05, 52.22) | 30.0 (25.15, 35.25) |
| Spanish, Spain | 158 (0.1) | 45.5 (37.82, 53.48)* | 31.4 (24.55, 39.12) | 53.9 (45.89, 61.72)** | 47.3 (39.57, 55.25)*** |
| Italian, Australia | 3,259 (1.4) | 35.5 (33.88, 37.18) | 25.8 (24.33, 27.34) | 41.2 (39.49, 42.93) | 32.0 (30.42, 33.66) |
| Italian, Italy | 1,922 (0.9) | 37.4 (35.21, 39.62) | 29.5 (27.48, 31.58)*** | 48.1 (45.84, 50.43)*** | 36.5 (34.36, 38.75)*** |
| Greek, Australia | 1,072 (0.5) | 34.1 (31.36, 37.03) | 21.2 (18.92, 23.75)*** | 44.0 (40.98, 47.03) | 30.1 (27.44, 32.96) |
| Greek, Greece | 696 (0.3) | 38.6 (35.02, 42.39) | 30.5 (27.14, 34.09)** | 45.8 (42.01, 49.61) | 44.4 (40.63, 48.14)*** |
| Polish, Australia | 1,111 (0.5) | 39.0 (36.14, 41.91)* | 28.7 (26.05, 31.41) | 41.8 (38.86, 44.72) | 37.8 (34.94, 40.70)*** |
| Polish, Poland | 471 (0.2) | 47.5 (42.98, 52.12)*** | 38.7 (34.31, 43.27)*** | 46.4 (41.80, 51.06) | 51.0 (46.37, 55.52)*** |
| Maltese, Australia | 675 (0.3) | 35.0 (31.53, 38.66) | 28.8 (25.49, 32.29) | 41.1 (37.47, 44.93) | 29.2 (25.94, 32.79) |
| Maltese, Malta | 715 (0.3) | 38.7 (35.19, 42.43) | 30.1 (26.78, 33.57)* | 38.9 (35.29, 42.59) | 38.9 (35.31, 42.57)*** |
| Lebanese, Australia | 461 (0.2) | 34.0 (29.83, 38.49) | 23.5 (19.81, 27.54) | 37.5 (33.16, 42.06)* | 26.2 (22.35, 30.39)* |
| Lebanese, Lebanon | 567 (0.3) | 30.9 (27.24, 34.78)* | 29.6 (25.99, 33.43) | 41.4 (37.34, 45.56) | 45.7 (41.56, 49.89)*** |
| Croatian, Australia | 218 (0.1) | 37.3 (31.12, 43.93) | 22.9 (17.83, 28.92) | 44.9 (38.34, 51.74) | 34.3 (28.32, 40.93) |
| Croatian, Croatia | 349 (0.2) | 43.4 (38.20, 48.74)** | 40.8 (35.63, 46.14)*** | 47.3 (42.00, 52.68) | 48.0 (42.75, 53.36)*** |
| Indian, Australia | 213 (0.1) | 39.0 (32.60, 45.72) | 20.8 (15.90, 26.69) | 43.6 (36.97, 50.42) | 32.3 (26.38, 38.90) |
| Indian, India | 668 (0.3) | 47.7 (43.91, 51.61)*** | 26.3 (23.12, 29.66) | 26.5 (23.29, 29.88)*** | 39.4 (35.66, 43.18)*** |
| Chinese, Australia | 690 (0.3) | 39.3 (35.68, 43.03) | 28.7 (25.41, 32.24) | 40.5 (36.80, 44.23) | 32.8 (29.36, 36.41) |
| Chinese, China | 2,250 (1.0) | 53.5 (51.40, 55.62)*** | 40.5 (38.42, 42.57)*** | 42.5 (40.42, 44.59) | 56.7 (54.62, 58.82)*** |

*** p < 0.001; ** p < 0.01; * p < 0.05 (from Australian, Australia)

Table 2 reports results from multilevel logit regression. Model 1 reports ethnic and country of birth differences in psychological distress, adjusted for age and gender (sensu Figure 1). We adjusted this model for each social interaction variable individually, and then simultaneously (Model 2). Higher quartiles of each social interaction variable were associated with a lower risk of psychological distress; especially that denoting the number of people that can be relied on (highest quartile odds ratio: 0.36, 95% confidence interval: 0.34, 0.38). Social interactions only fully explained the higher risk of psychological distress experienced by the Chinese born in China (as denoted by statistical

significance). However, there were other instances where odds ratios were attenuated, though remained significant, and this was often for people born outside Australia, such as the Lebanese born in Lebanon (OR=3.97 to 3.67) and the Croatians born in Croatia (OR=2.70 to 2.30). Adjusting for all other individual-level characteristics, neighbourhood affluence and geographical remoteness (Model 3) had a more substantive effect on the ethnic differences (OR=3.67 to 2.11 for the Lebanese born in Lebanon; OR=2.30 to 1.84 for the Croatians born in Croatia).

Table 2: Ethnic and country of birth group differences in the risk of psychological distress, adjusted for social interactions variables and other individual and neighbourhood characteristics

| Ethnicity, country of birth | Model 1 | Model 2 | Model 3 |
|--|--------------------------------------|----------------------|----------------------|
| | Odds Ratio (95% Confidence Interval) | | |
| Australian, Australia | 1 | 1 | 1 |
| Australian, Not Australia | 1.83 (1.59, 2.10)*** | 1.73 (1.50, 1.99)*** | 1.57 (1.36, 1.82)*** |
| English, Australia | 0.93 (0.90, 0.97)*** | 0.94 (0.90, 0.98)*** | 0.96 (0.92, 1.00)* |
| English, UK | 0.83 (0.78, 0.88)*** | 0.75 (0.71, 0.80)*** | 0.82 (0.77, 0.87)*** |
| Scottish, Australia | 0.89 (0.84, 0.93)*** | 0.90 (0.86, 0.95)*** | 0.96 (0.91, 1.01) |
| Scottish, UK | 0.81 (0.72, 0.90)*** | 0.76 (0.68, 0.85)*** | 0.82 (0.73, 0.92)*** |
| Welsh, Australia | 1.10 (0.93, 1.31) | 1.12 (0.94, 1.33) | 1.19 (1.00, 1.42) |
| Welsh, UK | 0.82 (0.65, 1.04) | 0.75 (0.60, 0.95)* | 0.84 (0.66, 1.07) |
| Irish, Australia | 0.95 (0.91, 0.99)* | 0.96 (0.92, 1.01) | 0.99 (0.95, 1.04) |
| Irish, Ireland | 0.93 (0.76, 1.13) | 0.87 (0.71, 1.06) | 0.92 (0.75, 1.12) |
| Danish, Australia | 0.90 (0.70, 1.15) | 0.91 (0.71, 1.17) | 0.94 (0.73, 1.21) |
| Danish, Denmark | 0.43 (0.22, 0.84)* | 0.36 (0.18, 0.71)** | 0.38 (0.19, 0.77)** |
| French, Australia | 1.04 (0.87, 1.24) | 1.01 (0.84, 1.21) | 0.99 (0.83, 1.19) |
| French, France | 1.08 (0.73, 1.60) | 0.87 (0.58, 1.29) | 1.00 (0.67, 1.51) |
| Swiss, Australia | 1.01 (0.62, 1.65) | 1.00 (0.61, 1.63) | 1.14 (0.69, 1.88) |
| Swiss, Switzerland | 0.33 (0.17, 0.65)*** | 0.27 (0.14, 0.53)*** | 0.33 (0.17, 0.65)*** |
| German, Australia | 1.12 (1.05, 1.19)*** | 1.11 (1.04, 1.19)*** | 1.10 (1.02, 1.17)** |
| German, Germany | 0.98 (0.86, 1.13) | 0.82 (0.71, 0.94)** | 0.87 (0.75, 1.00)* |
| Dutch, Australia | 1.03 (0.88, 1.22) | 1.02 (0.87, 1.20) | 1.07 (0.90, 1.27) |
| Dutch, Netherlands | 0.96 (0.85, 1.09) | 0.88 (0.78, 1.01) | 0.91 (0.80, 1.04) |
| Spanish, Australia | 1.08 (0.77, 1.52) | 1.08 (0.76, 1.52) | 0.92 (0.64, 1.33) |
| Spanish, Spain | 1.35 (0.87, 2.11) | 1.14 (0.73, 1.79) | 1.06 (0.67, 1.67) |
| Italian, Australia | 1.05 (0.94, 1.18) | 1.04 (0.93, 1.17) | 1.07 (0.96, 1.21) |
| Italian, Italy | 1.79 (1.59, 2.02)*** | 1.68 (1.49, 1.89)*** | 1.46 (1.29, 1.65)** |
| Greek, Australia | 1.07 (0.88, 1.29) | 1.08 (0.89, 1.30) | 1.11 (0.91, 1.35) |
| Greek, Greece | 2.04 (1.69, 2.46)*** | 1.81 (1.50, 2.19)*** | 1.33 (1.10, 1.62)** |
| Polish, Australia | 1.17 (0.98, 1.40) | 1.10 (0.92, 1.32) | 1.15 (0.95, 1.39) |
| Polish, Poland | 1.89 (1.51, 2.37)*** | 1.54 (1.22, 1.94)*** | 1.64 (1.30, 2.08)*** |
| Maltese, Australia | 1.26 (1.01, 1.57)* | 1.27 (1.01, 1.59)* | 1.11 (0.88, 1.41) |
| Maltese, Malta | 1.71 (1.41, 2.09)*** | 1.59 (1.30, 1.94)*** | 1.19 (0.97, 1.46) |
| Lebanese, Australia | 1.13 (0.85, 1.50) | 1.22 (0.92, 1.62) | 1.31 (0.98, 1.75) |
| Lebanese, Lebanon | 3.97 (3.30, 4.76)*** | 3.67 (3.04, 4.42)*** | 2.11 (1.73, 2.57)*** |
| Croatian, Australia | 0.97 (0.63, 1.49) | 0.94 (0.61, 1.46) | 1.00 (0.64, 1.56) |
| Croatian, Croatia | 2.70 (2.11, 3.46)*** | 2.30 (1.78, 2.96)*** | 1.84 (1.42, 2.39)*** |
| Indian, Australia | 1.86 (1.31, 2.63)*** | 1.88 (1.33, 2.68)*** | 1.64 (1.14, 2.35)** |
| Indian, India | 1.13 (0.89, 1.43) | 1.07 (0.84, 1.36) | 1.43 (1.12, 1.83)** |
| Chinese, Australia | 1.18 (0.94, 1.48) | 1.16 (0.92, 1.45) | 1.18 (0.93, 1.50) |
| Chinese, China | 1.19 (1.05, 1.35)** | 0.90 (0.79, 1.02) | 1.05 (0.92, 1.20) |
| Number of occasions spent with friends or family | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.81)*** | 0.78 (0.75, 0.82)*** |
| Quartile 3 (Moderate to High) | | 0.80 (0.77, 0.83)*** | 0.78 (0.75, 0.81)*** |
| Quartile 4 (High) | | 1.00 (0.97, 1.04) | 0.89 (0.85, 0.92)*** |
| Number of telephone conversations | | | |
| Quartile 1 (Low) | | 1 | 1 |
| Quartile 2 (Low to Moderate) | | 0.77 (0.74, 0.80)*** | 0.82 (0.79, 0.85)*** |
| Quartile 3 (Moderate to High) | | 0.79 (0.76, 0.82)*** | 0.83 (0.80, 0.87)*** |
| Quartile 4 (High) | | 0.78 (0.75, 0.81)*** | 0.85 (0.82, 0.88)*** |

| Number of visits to social clubs | | |
|--|----------------------|----------------------|
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.75 (0.72, 0.78)*** | 0.86 (0.83, 0.90)*** |
| Quartile 3 (Moderate to High) | 0.77 (0.74, 0.80)*** | 0.88 (0.84, 0.91)*** |
| Quartile 4 (High) | 0.95 (0.92, 0.98)** | 1.01 (0.97, 1.04) |
| Number of people that can be relied on | | |
| Quartile 1 (Low) | 1 | 1 |
| Quartile 2 (Low to Moderate) | 0.58 (0.56, 0.61)*** | 0.66 (0.63, 0.68)*** |
| Quartile 3 (Moderate to High) | 0.48 (0.47, 0.50)*** | 0.56 (0.54, 0.58)*** |
| Quartile 4 (High) | 0.36 (0.34, 0.38)*** | 0.44 (0.42, 0.46)*** |

* p < 0.05; ** p < 0.01; *** p < 0.001

Model 1: Multilevel logit regression, adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + other individual-level variables, neighbourhood affluence and geographical remoteness

Figure 2 illustrates the ethnic and country of birth group differences in own-group ethnic density. Regardless of whether participants were born in Australia or the UK, those identifying as Australian (32.6%) or English (35.1%) ethnicities lived in the most ethnically dense neighbourhoods. Compared to the Australians and the English, the clustering of other ethnic groups in NSW was much lower. The highest mean ethnic density for non-Australian and non-English groups was for the Chinese born in China at 14.9%, whereas the lowest was for Australian born Swiss at 0.1%. There was evidence of heterogeneity of mean ethnic density within some groups. For example, Italians born in Australia had a mean of ethnic density of 4.9% but Italian-born Italians had 7.7%. Similar patterns were observed for Greeks, the Chinese and the Lebanese.

<Figure 2 here>

For the next stage of analysis we investigated the level of association with own-group ethnic density. This necessitated stratification of the sample by ethnic and country of birth group to match each individual with the relevant ethnic density measure. For example, Chinese ethnic density was matched to Chinese individuals (irrespective of whether they were born in China or Australia). We conducted these analyses for all groups, but due to space constraints, we focus our report on groups that have a mean ethnic density of 2% or more: Australians, English, Scottish, Irish, German, Italian, Greek, Lebanese, and Chinese. Table 3 reports mostly weak and positive or null (i.e. $p > 0.05$) correlations between own group ethnic density and each of the social interactions variables. The most consistent set of correlations were for the social interactions variable which indicated how many people could be relied on within a one-hour travel-time.

Table 3: Correlations between own group ethnic density and each of the social interactions variables, stratified by ethnic and country of birth group

| Ethnic group, country of birth | How many times last week did you: | | | How many people outside your home, within one hour of travel, do you feel you can depend on |
|--------------------------------|--|---|---|---|
| | <i>Spend time with friends/family who do not live with you</i> | <i>Talk to someone (friends, relatives or others)</i> | <i>Go to meetings of social clubs, religious groups or other groups you belong to</i> | |
| Australia, Australia | 0.012** | -0.017*** | -0.012** | 0.008* |
| Australian, Not Australia | -0.010 | -0.053* | 0.005 | -0.001 |
| English, Australia | 0.019*** | 0.001 | 0.013** | -0.001 |
| English, UK | 0.0156 | -0.010 | 0.029** | 0.006 |
| Scottish, Australia | 0.007 | 0.008 | 0.001 | 0.014* |
| Scottish, UK | 0.036* | 0.029 | -0.007 | 0.031 |
| Irish, Australia | 0.005 | 0.009 | -0.001 | 0.005 |
| Irish, Ireland | -0.014 | -0.012 | 0.019 | -0.027 |
| German, Australia | -0.002 | -0.016 | 0.016 | 0.024* |
| German, Germany | -0.022 | 0.020 | -0.004 | 0.057** |
| Italian, Australia | 0.018 | -0.028 | -0.035* | 0.049** |
| Italian, Italy | 0.028 | 0.025 | 0.045 | 0.086** |
| Greek, Australia | 0.066* | -0.032 | -0.028 | 0.117** |
| Greek, Greece | 0.012 | -0.026 | 0.052 | 0.017 |
| Lebanese, Australia | -0.033 | 0.047 | 0.055 | 0.273*** |
| Lebanese, Lebanon | -0.029 | 0.009 | -0.061 | -0.031 |
| Chinese, Australia | 0.048 | -0.015 | 0.008 | -0.059 |
| Chinese, China | 0.036 | 0.033 | 0.082** | -0.007 |

* p < 0.05; ** p < 0.01; *** p < 0.001

Table 4 reports the results of these ethnic and county of birth group specific models. Model 1 fitted the association between psychological distress and own-group ethnic density, adjusted for age and gender. A 1% increase in own-group ethnic density appeared protective against psychological distress for the English born in UK, and Australian-born Scottish, Irish and Chinese. Unexpectedly, increasing ethnic density was associated with a higher risk of psychological distress among Australians born in Australia. This model was adjusted by the social interactions variables (Model 2), but the associations between ethnic density and psychological distress persisted. Further adjustment for other individual-level variables, local affluence and geographical remoteness (Model 3) had a more substantial attenuating influence on the ethnic density odds ratios and 95% confidence intervals, except that for the English born in the UK and the overseas-born Australians. We did not find any evidence of interactions between ethnic density and any other independent variables in our models. **Results from the imputed data set were similar to those from complete-case analysis.**

Table 4: Association between own-group ethnic density and psychological distress by ethnic group, adjusting for social interactions and other individual and neighbourhood characteristics: Odds Ratios (95% Confidence Intervals)

| | Model 1 | Model 2 | Model 3 |
|--|---------|---------|---------|
|--|---------|---------|---------|

| | OR (95% CI) | | |
|---------------------------|-------------------------|-------------------------|------------------------|
| Australian, Australia | 1.011 (1.008, 1.014)*** | 1.010 (1.007, 1.014)*** | 1.000 (0.997, 1.004) |
| Australian, not Australia | 0.974 (0.959, 0.988)*** | 0.976 (0.961, 0.991)** | 0.973 (0.955, 0.991)** |
| English, Australia | 1.000 (0.996, 1.003) | 1.000 (0.996, 1.004) | 0.998 (0.994, 1.002) |
| English, UK | 0.992 (0.986, 0.999)* | 0.993 (0.987, 1.000)* | 0.992 (0.985, 0.999)* |
| Scottish, Australia | 0.972 (0.945, 1.000)* | 0.979 (0.951, 1.007) | 0.986 (0.957, 1.015) |
| Scottish, UK | 0.982 (0.913, 1.057) | 0.991 (0.921, 1.067) | 1.002 (0.929, 1.081) |
| Irish, Australia | 0.977 (0.962, 0.992)** | 0.980 (0.965, 0.995)** | 0.998 (0.983, 1.014) |
| Irish, Ireland | 0.940 (0.861, 1.026) | 0.946 (0.863, 1.038) | 0.965 (0.868, 1.073) |
| German, Australia | 0.987 (0.949, 1.028) | 0.994 (0.954, 1.036) | 1.000 (0.959, 1.042) |
| German, Germany | 0.999 (0.901, 1.107) | 1.004 (0.905, 1.115) | 1.002 (0.895, 1.121) |
| Italian, Australia | 0.991 (0.973, 1.009) | 0.994 (0.977, 1.012) | 1.013 (0.992, 1.034) |
| Italian, Italy | 0.998 (0.985, 1.011) | 1.002 (0.989, 1.016) | 1.003 (0.988, 1.017) |
| Greek, Australia | 0.983 (0.943, 1.024) | 0.994 (0.955, 1.035) | 1.006 (0.963, 1.052) |
| Greek, Greece | 1.009 (0.987, 1.032) | 1.011 (0.989, 1.034) | 1.005 (0.979, 1.032) |
| Lebanese, Australia | 1.008 (0.954, 1.065) | 1.038 (0.981, 1.099) | 0.983 (0.913, 1.057) |
| Lebanese, Lebanon | 1.025 (0.999, 1.051) | 1.023 (0.995, 1.051) | 1.012 (0.983, 1.042) |
| Chinese, Australia | 0.897 (0.812, 0.990)* | 0.861 (0.760, 0.975)* | 0.884 (0.699, 1.116) |
| Chinese, China | 1.003 (0.992, 1.014) | 1.004 (0.993, 1.014) | 0.999 (0.988, 1.011) |

* p < 0.05; ** p < 0.01; *** p < 0.001

Model 1: Adjusted for age and gender

Model 2: Model 1 + social interactions

Model 3: Model 2 + individual characteristics, neighbourhood affluence and geographical remoteness

DISCUSSION

This paper examined the relationship between ethnic density and psychological distress in one of the most ethnic diverse areas of Australia. We found substantive heterogeneity in the risk of psychological distress between and within ethnic groups. Ethnic differences in social interactions, individual and neighbourhood characteristics did not explain the ethnic differences in the risk of psychological distress. More social interactions were associated with a lower risk of psychological distress, especially the number of people study participants felt they could rely on. Increasing own-group ethnic density was associated more social interactions and less psychological distress for some ethnic groups, but not all. However, it was the characteristics of individuals and the neighbourhoods in which they lived, not the social interactions, which mostly explained the ethnic density effects on psychological distress. Only the English born in the UK and the overseas-born Australians appeared to benefit from ethnic density after controlling for all other characteristics.

Although there are many studies on ethnic density and mental health^{4 6 10-18}, only two others have tested whether this relationship is explained by social interactions. A UK study¹⁰ found a lower risk of common mental disorders for the Irish and for the Bangladeshi groups they studied in more

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3 ethnically dense neighbourhoods. This was not fully explained by measures of practical and
4 emotional social support. Contrary to the ethnic density hypothesis, this study also reported
5 significantly higher risk of common mental disorders among white British in ethnically dense
6 neighbourhoods. A study in the US¹¹ also showed the benefits of living in a higher own-ethnic group
7 density neighbourhoods for the emotional well-being of Black and Hispanic groups. Measures of
8 personal and neighbourhood social support partially explained the relationship for Blacks but not
9 among Hispanics. Therefore, despite using contrasting measures of mental health and social
10 interactions for different ethnic groups in the UK, US and Australia, our findings are consistent
11 wherein social interactions only played a weak role in explaining the ethnic density effect on mental
12 health.
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16 A particular strength of our study includes the large sample sizes for many different ethnic groups;
17 more than has been possible to analyse in previous studies⁴. This allowed stratification by country
18 of birth, which afforded new insights into the heterogeneity of mental health, social interactions and
19 ethnic density within groups. It is noteworthy that levels of ethnic density varied considerably by
20 country of birth within some ethnic groups (e.g. the Chinese), though not all (e.g. the English). Given
21 the general supposition that higher levels of ethnic density are better for mental health, it could be
22 argued that for many groups, levels of ethnic density do not achieve a sufficient concentration
23 necessary for health promotion in this sample. This hypothesis is not convincing, however, when
24 one considers that no association between ethnic density and psychological distress was found for
25 the Chinese born in China, who reported a mean ethnic density of approximately 15% and a
26 maximum of nearly 80%, but there was an association among the Chinese born in Australia, for
27 whom the mean ethnic density was about 5% and a maximum of around 63%. Likewise, there
28 appeared to be a benefit of ethnic density for the UK-born English, but not the English born in
29 Australia, despite having very similar levels of own-group ethnic density. As such, it would appear
30 that a more nuanced approach may be required in future, using other sources of administrative data
31 and qualitative methods to examine what it is about ethnically dense neighbourhoods which
32 promote better mental health in some ethnic groups, but not all.
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38 Our measures of psychological distress and social interactions have been widely validated. The small
39 geographical scale (CCD) used to construct ethnic density provided a more accurate description of
40 local circumstances than previous work which has relied upon larger spatial scales, helping to
41 identify small 'pockets' of ethnic density and affluence that would otherwise have been hidden⁴⁷.
42 The focus on small scale geography is an advantage, though our study shares a common limitation
43 among others of this genre in the reliance upon administrative boundaries, which are unlikely to
44 perfectly correlate with residents' perceptions of neighbourhood⁴⁸. **Such perceptions may vary
45 depending upon location, circumstances and individual characteristics; including ethnicity.
46 Therefore, it would appear that future research may need to explore the ethnic density hypothesis
47 with customised measures of neighbourhood scale.**
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51 It is reasonable to expect that social support from the neighbourhood would be reflected in the four
52 measures of social interactions used in the study, albeit imperfectly. Social clubs attended, for
53 example, may be located in the neighbourhood and many of the people who can be relied on within
54 one hour of travel may in fact live much closer. The limitation, however, is that the questions used
55 in the 45 and Up Study did not ask participants to distinguish how many of these interactions
56 occurred within versus outside the neighbourhood in which they lived. It would be useful for further
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3 work, therefore, to examine indicators which specify neighbourhood parameters within the question.
4 Another limitation was that the 45 and Up Study was sampled from the Medicare Australia database
5 which mainly includes Australian citizens and migrants on permanent residency visas. Only some
6 migrants on temporary visas are included on this scheme and this is likely to mean that some ethnic
7 minorities were not represented in our study. Representativeness is also a concern for a dataset
8 wherein the response rate was only 18%, although comparisons between the 45 and Up Study and a
9 'representative' dataset have helped to alleviate these concerns to some extent ²⁷. **However, the
10 comparisons in the aforementioned study did find heterogeneity between psychological distress
11 and English spoken at home, and did not have an explicit focus on ethnic differences. Although
12 regression methods are robust to missing data assumptions, there is still the possibility of bias.**
13 The 45 and Up Study asked participants about Aboriginal and Torres Strait Islander origin, though
14 responses to this variable were not available for this investigation and are the focus of a follow-up
15 study. Many studies have suggested that spatial variation in the experiences of racism could help to
16 explain the ethnic density effect ^{14 16}. Although we had no measure of racism in our study, virtually
17 all benefits of ethnic density were already explained by other individual characteristics. Finally, our
18 study represents only people 45 years and older, so it cannot discount the possibility of different
19 patterns for younger age groups.
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CONCLUSION

Ethnic groups in New South Wales, Australia, experience substantively different risks of psychological distress. These differences also align by country of birth, though there is no consistent pattern. Increasing social interactions, particularly those which help people to develop relationships with others they can depend on in times of need, are beneficial for mental health regardless of ethnicity and country of birth. In comparison, the ethnic density of where people live was protective only for the UK-born English and the overseas-born Australians.

ACKNOWLEDGEMENTS, COMPETING INTERESTS & FUNDING

We thank all of the men and women who participated in the 45 and Up Study. The 45 and Up Study is managed by the Sax Institute in collaboration with major partner Cancer Council New South Wales; and partners the Heart Foundation (NSW Division); NSW Ministry of Health; *beyondblue: the national depression initiative*; Ageing, Disability and Home Care, NSW Family and Community Services; and the Australian Red Cross Blood Service. We acknowledge the use of 2006 census and boundary data provided by the Australian Bureau of Statistics. To preserve the anonymity of participants in The 45 and Up Study, some parameters of the Census Collector District (CCD) level data cannot be reported. This location-indexing data from the 45 and up Study is highly restricted access and will be made available only through SURE (<https://www.sure.org.au/>).

The authors have no competing interests.

No funding was sought for this study.

LIST OF FIGURES

Figure 1: Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over), adjusted for age and gender

Figure 2: Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection District (CCD) scale, with minimum and maximum: sorted highest to lowest

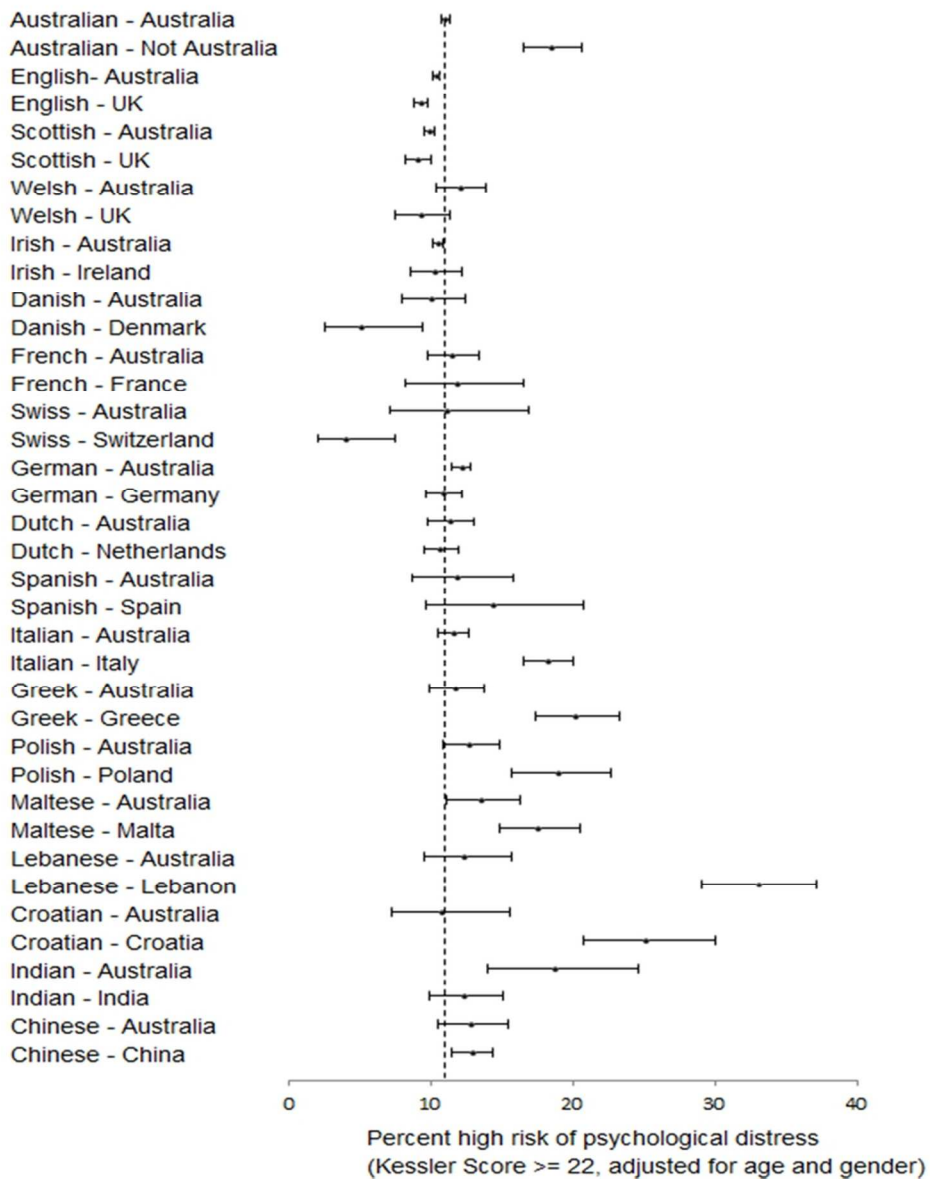
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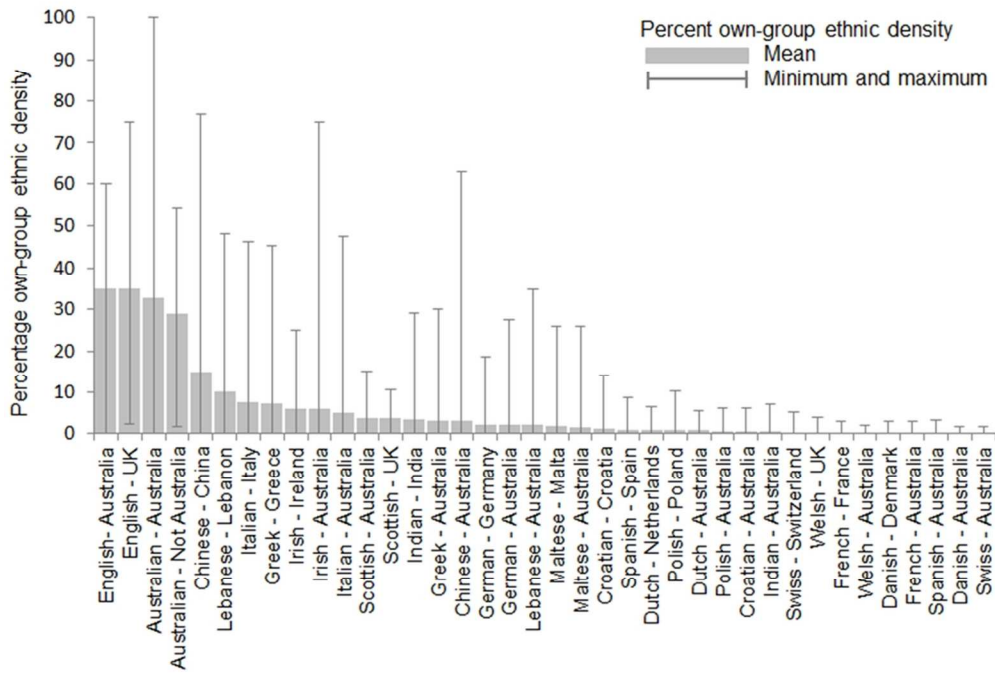
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Ethnic and country of birth differences in the rate of psychological distress (Kessler scores of 22 and over), adjusted for age and gender
90x106mm (300 x 300 DPI)



Ethnic and country of birth differences in mean own-group ethnic density (percentage) at the Census Collection District (CCD) scale, with minimum and maximum: sorted highest to lowest
 127x90mm (300 x 300 DPI)

Review only

STROBE Statement—Checklist of items that should be included in reports of *cross-sectional studies*

| | Item No | Recommendation | Author comment and page number |
|---------------------------|---------|---|---|
| Title and abstract | 1 | (a) Indicate the study's design with a commonly used term in the title or the abstract | We have indicated in the title that this is a cross-sectional study. (see page 1) |
| | | (b) Provide in the abstract an informative and balanced summary of what was done and what was found | We have provided a structured abstract in line with JECH recommendations. (see page 1) |
| Introduction | | | |
| Background/rationale | 2 | Explain the scientific background and rationale for the investigation being reported | We have explained the scientific background and rationale for the study in a two-paragraph introduction. (see page2) |
| Objectives | 3 | State specific objectives, including any prespecified hypotheses | We outline the objective of the study in the second paragraph of the introduction, see page2. |
| Methods | | | |
| Study design | 4 | Present key elements of study design early in the paper | The study design is outlined in the first paragraph of the methods section, see page 2. |
| Setting | 5 | Describe the setting, locations, and relevant dates, including periods of recruitment, exposure, follow-up, and data collection | The setting is outlined in the second paragraph of the introduction and the first paragraph of the methods section, see page 2. |
| Participants | 6 | (a) Give the eligibility criteria, and the sources and methods of selection of participants | Eligibility criteria and the selection of participant is discussed in paragraph 1 and 2 |

| | | | |
|------------------------------|----|--|--|
| | | | of the method section, see page 2 and 3 |
| Variables | 7 | Clearly define all outcomes, exposures, predictors, potential confounders, and effect modifiers. Give diagnostic criteria, if applicable | All variables are discussed in paragraphs 2-8 of the method section, see page 2-4 |
| Data sources/ measurement | 8* | For each variable of interest, give sources of data and details of methods of assessment (measurement). Describe comparability of assessment methods if there is more than one group | The primary source of data is the 45 and Up Study and this outlined in the first paragraph of the method section, see page 2. Details of measurement are provided separately for the outcome variable (psychological distress), other individual variables and neighbourhood level measures, see page 3. |
| Bias | 9 | Describe any efforts to address potential sources of bias | Sources of bias were discussed in the paragraph headed 'statistical analysis', see page 4. This focuses on adjustment for confounders and for the hierarchical data structure through the use of multilevel models. |
| Study size | 10 | Explain how the study size was arrived at | Study size has been explained in paragraph 1 and 2 of the method section, see page 2 & 3 |
| Quantitative variables | 11 | Explain how quantitative variables were handled in the analyses. If applicable, describe which groupings were chosen and why | All variables have been outlined in the method section, see page 3 & 4 for details. |
| Statistical methods | 12 | (a) Describe all statistical methods, including those used to | All methods have |

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|-------------------|-----|--|---|
| | | control for confounding | been described in |
| | | (b) Describe any methods used to examine subgroups and interactions | the section headed ‘statistical |
| | | (c) Explain how missing data were addressed | analysis’, see page |
| | | (d) If applicable, describe analytical methods taking account of sampling strategy | 4. Explanation on how missing data |
| | | (e) Describe any sensitivity analyses | were addressed in paragraph 2 of the method section, see page 3. |
| Results | | | |
| Participants | 13* | (a) Report numbers of individuals at each stage of study—eg numbers potentially eligible, examined for eligibility, confirmed eligible, included in the study, completing follow-up, and analysed | Sample selection was described in paragraph 2 of the method section, see page 2 & 3. |
| | | (b) Give reasons for non-participation at each stage | |
| | | (c) Consider use of a flow diagram | |
| Descriptive data | 14* | (a) Give characteristics of study participants (eg demographic, clinical, social) and information on exposures and potential confounders | Characteristics of the study participants including sample sizes and prevalence of key outcome and explanatory variables are reported in paragraph 1-4 of the result section, see page 4 & 5, figure 1&2 and table 1 & 2. |
| | | (b) Indicate number of participants with missing data for each variable of interest | |
| Outcome data | 15* | Report numbers of outcome events or summary measures | |
| Main results | 16 | (a) Give unadjusted estimates and, if applicable, confounder-adjusted estimates and their precision (eg, 95% confidence interval). Make clear which confounders were adjusted for and why they were included | |
| | | (b) Report category boundaries when continuous variables were categorized | |
| | | (c) If relevant, consider translating estimates of relative risk into absolute risk for a meaningful time period | |
| Other analyses | 17 | Report other analyses done—eg analyses of subgroups and interactions, and sensitivity analyses | Sub-group analysis is reported in paragraph 5 & 6 in the result section, see page 5 and table 3. |
| Discussion | | | |
| Key results | 18 | Summarise key results with reference to study objectives | Key results are outlined briefly in paragraph 1 of the discussion section on page 6. |
| Limitations | 19 | Discuss limitations of the study, taking into account sources of potential bias or imprecision. Discuss both direction and | Strengths and limitations of the |

| | | | |
|--------------------------|----|--|--|
| | | magnitude of any potential bias | study are discussed in paragraph 3 of the discussion section, see page 6 &7. |
| Interpretation | 20 | Give a cautious overall interpretation of results considering objectives, limitations, multiplicity of analyses, results from similar studies, and other relevant evidence | Interpretation of the findings within the context of the previous literature is reported in paragraph 2 of the discussion, see page 6. |
| Generalisability | 21 | Discuss the generalisability (external validity) of the study results | |
| Other information | | | |
| Funding | 22 | Give the source of funding and the role of the funders for the present study and, if applicable, for the original study on which the present article is based | No funding was sought for this study. |

*Give information separately for exposed and unexposed groups.

Note: An Explanation and Elaboration article discusses each checklist item and gives methodological background and published examples of transparent reporting. The STROBE checklist is best used in conjunction with this article (freely available on the Web sites of PLoS Medicine at <http://www.plosmedicine.org/>, Annals of Internal Medicine at <http://www.annals.org/>, and Epidemiology at <http://www.epidem.com/>). Information on the STROBE Initiative is available at www.strobe-statement.org.