

```
1  //////////////////////////////////////
2  //
3  // Title: RISK OF STRESS/DEPRESSION AND FUNCTIONAL IMPAIRMENT IN DENMARK
4  // IMMEDIATELY FOLLOWING A COVID-19 SHUTDOWN
5  //
6  // Authors: Andersen, Fallesen, and Bruckner
7  //
8  // This do-file compiles data from survey data files and prints all results
9  //
10 //////////////////////////////////////
11
12 version 15
13 set more off
14 set seed 61666738
15 cd y:/data/workdata/707676/temp/ // <-- Make sure to change working directory
16
17
18 //////////////////////////////////////
19 // Check coding of survey data
20 //////////////////////////////////////
21
22 * check coding in March data
23 use y:/data/workdata/707676/LHA_PF/data/regionhpsykiatri2020_svar.dta, clear
24 des
25 destring pnr, replace
26 sum pnr koen aldergrp region famtype HjembBoern ///sociodemographics
27 pervgt pervgt_1 pervgt_2 /// statistical weights from Stat. Denmark
28 F1 F2 F3 F4 F5 /// WHO-5 items (5)
29 C1 C2 C3 C4 C5 // WSAS items (5)
30
31 * keep only relevant variables for our analyses
32 ge time1=int_dato<mdy(3,11,2020)
33 ge time2=int_dato>=mdy(3,11,2020)
34 ge time=1 if time1==1
35 replace time=2 if time2==1
36 keep pnr int_dato time time1 time2 koen aldergrp region famtype HjembBoern ///
37 pervgt F1 F2 F3 F4 F5 C1 C2 C3 C4 C5
38 fre koen aldergrp region famtype HjembBoern F1 F2 F3 F4 F5 C1 C2 C3 C4 C5
39 * coding looks correct, save March data
40 save data_march.dta, replace
41
42 * save sociodemographics from wave 1 to merge onto wave 2 data
43 keep pnr koen aldergrp region famtype HjembBoern
44 save data_background.dta, replace
45
46
47 * check coding in July data
48 use y:/data/workdata/707676/LHA_PF/data/rffpsykiatri2020_m1_svar.dta, clear
49 destring pnr, replace
50 merge 1:1 pnr using data_background.dta // looks good, all in July found in March
51 keep if _merge==3 // keeping only balanced panel
52 drop _merge
53 des
54 rename (fam Inter) (Fam Intern) // correcting inconsistent variable names
55 sum pnr koen aldergrp region famtype HjembBoern ///sociodemographics
56 F1 F2 F3 F4 F5 /// WHO-5 items (5)
57 C1 C2 C3 C4 C5 // WSAS items (5)
58 ge time3=1
59 ge time=3
60
61 keep pnr int_dato time time3 koen aldergrp region famtype HjembBoern ///
62 F1 F2 F3 F4 F5 C1 C2 C3 C4 C5
63 fre koen aldergrp region famtype HjembBoern F1 F2 F3 F4 F5 C1 C2 C3 C4 C5
64 * coding looks correct, save July data
65 save data_july.dta, replace
66
67
68 //////////////////////////////////////
69 // Check scale reliability using Cronbach's alpha
70 //////////////////////////////////////
71
72 * Check scales in March data
73 use data_march.dta, clear
74 * WHO-5
75 alpha F1 F2 F3 F4 F5 // alpha = 0.9145
```

```

76 * WSAS
77 alpha C1 C2 C3 C4 C5 // alpha = 0.9028
78
79 * Check scales in July data
80 use data july.dta, clear
81 * WHO-5
82 alpha F1 F2 F3 F4 F5 // alpha = 0.9109
83 * WSAS
84 alpha C1 C2 C3 C4 C5 // alpha = 0.8941
85
86
87 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
88 // Calculate WHO-5 and WSAS scales
89 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
90
91 * Calculate scales on March data
92 use data_march.dta, clear
93
94 * WHO-5: raw sum multiplied by 4
95 fre F1 F2 F3 F4 F5 // missing is already set to .
96 ge WHO5=(F1+F2+F3+F4+F5)*4
97 tab WHO5
98
99 * WHO-5 <=50: increased risk of depression and/or stress
100 ge WHO5_50=WHO5 <=50 & WHO5!=.
101
102 * WHO5 raw score <13: very poor wellbeing
103 ge WHO5_13=(F1+F2+F3+F4+F5)<13 & WHO5!=.
104
105 * WSAS: raw sum of the five items
106 fre C1 C2 C3 C4 C5 // missing is already set to .
107 ge WSAS=C1+C2+C3+C4+C5
108 tab WSAS
109
110 * WSAS > 10: significant functional impairment
111 ge WSAS_10=WSAS>10 & WSAS!=.
112
113 * Save March data
114 save data_march_scales.dta, replace
115
116
117 * Calculate scales on July data
118 use data_july.dta, clear
119
120 * WHO-5: raw sum multiplied by 4
121 fre F1 F2 F3 F4 F5 // missing is already set to .
122 ge WHO5=(F1+F2+F3+F4+F5)*4
123 tab WHO5
124
125 * WHO-5 <=50: increased risk of depression and/or stress
126 ge WHO5_50=WHO5 <=50 & WHO5!=.
127
128 * WHO5 raw score <13: very poor wellbeing
129 ge WHO5_13=(F1+F2+F3+F4+F5)<13 & WHO5!=.
130
131 * WSAS: raw sum of the five items
132 fre C1 C2 C3 C4 C5 // missing is already set to .
133 ge WSAS=C1+C2+C3+C4+C5
134 tab WSAS
135
136 * WSAS > 10: significant functional impairment
137 ge WSAS_10=WSAS>10 & WSAS!=.
138
139 * Save March data
140 save data_july_scales.dta, replace
141
142
143 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
144 // Create unbalanced and balanced panels,
145 // add controls from registers, and recode
146 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
147
148 * Balanced panel (i.e responded both March and July)
149 use data_march_scales.dta, clear
150 append using data_july_scales.dta

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```

151
152 egen g=rowmiss(pnr WHO5 WSAS)
153 bysort pnr: egen h=max(g)
154 drop if g>0
155 drop h g
156
157 forval f=1/3{
158     replace time`f`=0 if time`f`==.
159 }
160 bysort pnr: keep if _N==2
161
162 * code sociodemographics
163 ge Male=koen==1
164 ge Female=koen==2
165
166 ge Age1829=aldergrp==1
167 ge Age3039=aldergrp==2
168 ge Age4049=aldergrp==3
169 ge Age5059=aldergrp==4
170 ge Age6069=aldergrp==5
171 ge Age7079=aldergrp==6
172
173 ge NorthernJutland=region==81
174 ge CentralJutland=region==82
175 ge SouthernJutland=region==83
176 ge Capitol=region==84
177 ge Zealand=region==85
178
179 ge Single=inlist(famtype,1,2)
180 ge Couple=inlist(famtype,3,4)
181
182 ge Children=HjembBoern==1
183 ge NoChildren=HjembBoern==2
184
185 * create family characteristics
186 preserve
187 use familie_id alder using e:/data/rawdata/707676/bef2019.dta, clear
188 ge I=inrange(alder,0,1) // count as infants anyone born in 2019
189 // (1 yr in 2020) and up to 2 years on
190 // Jan. 1st 2020
191 ge T=inrange(alder,2,4) // count as toddlers anyone ages 3 to 5 on
192 // Jan. 1st 2020
193 ge S=inrange(alder,5,18) // count as school age children anyone ages
194 // 6 to 19 on Jan 1st 2020
195 bysort familie_id: egen Infants=sum(I)
196 bysort familie_id: egen Toddlers=sum(T)
197 bysort familie_id: egen Schoolers=sum(S)
198 bysort familie_id: keep if _n==1
199 drop if familie_id==.
200 keep familie_id Infants Toddlers Schoolers
201 save fam_char.dta, replace
202 restore
203
204 merge m:1 pnr using e:/data/rawdata/707676/bef2019.dta, nogen keep(1 3) keepus(
familie_id)
205 merge m:1 familie_id using fam_char.dta, nogen keep(1 3)
206
207 * top code number of children
208 replace Infants=3 if Infants>3
209 replace Toddlers=3 if Toddlers>3
210 replace Schoolers=3 if Schoolers>3
211
212 * add socioeconomic status
213 preserve
214 bysort pnr (int_dato): keep if _n==1
215 merge 1:m pnr using e:/data/rawdata/707676/ras2018.dta, nogen keep(1 3) keepus(soc*
prim*)
216 replace prim=99 if prim==0
217 bysort pnr (primaer_status_kode): keep if _n==1
218 ta prim
219 ge InJob=inrange(soc_status_kode,110,138)
220 ge Unemployed=soc_status_kode==200
221 ge OLF=inrange(soc_status_kode,300,612)
222 keep pnr InJob Unemployed OLF
223 save ras.dta, replace

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224 restore
225 merge m:1 pnr using ras.dta, nogen keep(1 3)
226
227 * tidy up data
228 keep pnr int dato time time1 time2 time3 ///
229     koen aldergrp region famtype HjembBoern ///
230     pervgt F1 F2 F3 F4 F5 C1 C2 C3 C4 C5 ///
231     WHO5 WHO5_50 WHO5_13 WSAS WSAS_10 ///
232     Male Female Age* ///
233     NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
234     Single Couple Children NoChildren Infants Toddlers Schoolers ///
235     InJob Unemp OLF
236
237 order pnr int dato time time1 time2 time3 ///
238     koen aldergrp region famtype HjembBoern ///
239     pervgt F1 F2 F3 F4 F5 C1 C2 C3 C4 C5 ///
240     WHO5 WHO5_50 WHO5_13 WSAS WSAS_10 ///
241     Male Female Age* ///
242     NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
243     Single Couple Children NoChildren Infants Toddlers Schoolers ///
244     InJob Unemp OLF
245
246 * save
247 save panel_balanced_march_july.dta, replace
248
249
250 * Unbalanced panel (i.e. all respondents in March + respondents in June)
251 use data_march_scales.dta, clear
252 append using data_july_scales.dta
253
254 * code background
255 ge Male=koen==1
256 ge Female=koen==2
257
258 ge Age1829=aldergrp==1
259 ge Age3039=aldergrp==2
260 ge Age4049=aldergrp==3
261 ge Age5059=aldergrp==4
262 ge Age6069=aldergrp==5
263 ge Age7079=aldergrp==6
264
265 ge NorthernJutland=region==81
266 ge CentralJutland=region==82
267 ge SouthernJutland=region==83
268 ge Capitol=region==84
269 ge Zealand=region==85
270
271 ge Single=inlist(famtype,1,2)
272 ge Couple=inlist(famtype,3,4)
273
274 ge Children=HjembBoern==1
275 ge NoChildren=HjembBoern==2
276
277 * create family characteristics
278 preserve
279 use familie_id alder using e:/data/rawdata/707676/bef2019.dta, clear
280 ge I=inrange(alder,0,1) // count as infants anyone born in 2019
281 // (1 yr in 2020) and up to 2 years on
282 // Jan. 1st 2020
283 ge T=inrange(alder,2,4) // count as toddlers anyone ages 3 to 5 on
284 // Jan. 1st 2020
285 ge S=inrange(alder,5,18) // count as school age children anyone ages
286 // 6 to 19 on Jan 1st 2020
287 bysort familie_id: egen Infants=sum(I)
288 bysort familie_id: egen Toddlers=sum(T)
289 bysort familie_id: egen Schoolers=sum(S)
290 bysort familie_id: keep if _n==1
291 drop if familie_id==.
292 keep familie_id Infants Toddlers Schoolers
293 save fam_char.dta, replace
294 restore
295
296 merge m:1 pnr using e:/data/rawdata/707676/bef2019.dta, nogen keep(1 3) keepus(
familie_id)
297 merge m:1 familie_id using fam_char.dta, nogen keep(1 3)

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```
298
299 * top code number of children
300 replace Infants=3 if Infants>3
301 replace Toddlers=3 if Toddlers>3
302 replace Schoolers=3 if Schoolers>3
303
304 * add socioeconomic status
305 preserve
306 bysort pnr (int_dato): keep if _n==1
307 merge 1:m pnr using e:/data/rawdata/707676/ras2018.dta, nogen keep(1 3) keepus(soc*
prim*)
308 replace prim=99 if prim==0
309 bysort pnr (primaer_status_kode): keep if _n==1
310 ta prim
311 ge InJob=inrange(soc_status_kode,110,138)
312 ge Unemployed=soc_status_kode==200
313 ge OLF=inrange(soc_status_kode,300,612)
314 keep pnr InJob Unemployed OLF
315 save ras.dta, replace
316 restore
317 merge m:1 pnr using ras.dta, nogen keep(1 3)
318
319 * fix time dummies
320 forval f=1/3{
321 replace time`f'=0 if time`f'==.
322 }
323
324 * tidy up data
325 keep pnr int_dato time time1 time2 time3 ///
326 koen aldergrp region famtype HjembBoern ///
327 pervgt F1 F2 F3 F4 F5 C1 C2 C3 C4 C5 ///
328 WHO5 WHO5_50 WHO5_13 WSAS WSAS_10 ///
329 Male Female Age* ///
330 NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
331 Single Couple Children NoChildren Infants Toddlers Schoolers ///
332 InJob Unemp OLF
333
334 order pnr int_dato time time1 time2 time3 ///
335 koen aldergrp region famtype HjembBoern ///
336 pervgt F1 F2 F3 F4 F5 C1 C2 C3 C4 C5 ///
337 WHO5 WHO5_50 WHO5_13 WSAS WSAS_10 ///
338 Male Female Age* ///
339 NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
340 Single Couple Children NoChildren Infants Toddlers Schoolers ///
341 InJob Unemp OLF
342
343 * save
344 save panel_unbalanced_march_july.dta, replace
345
346
347 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
348 // Table A1: Mean of respondents' background characteristics, by response
349 // date and by sample characteristic
350 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
351
352 * First two table columns: Out-selection from pre to post March 11 wave 1
353 use panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
354 drop if time==3
355
356 * mark post March 11 respondents
357 ge d=int_dato>=mdy(3,11,2020)
358 ta d
359
360 * T-test covariate distribution across balance
361 local n=0
362 foreach v in Male Female ///
363 Age1829 Age3039 Age4049 Age5059 Age6069 Age7079 ///
364 Single Couple ///
365 NoChildren Children ///
366 Infants Toddlers Schoolers ///
367 NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
368 InJob Unemployed OLF ///
369 WHO5_50 WSAS_10{
370 preserve
371 ttest `v', by(d)
```



```

447   replace balancedpanel=1 if _merge==3
448   ta balancedpanel
449
450   ta wave balancedpanel
451   table wave, c(mean balancedpanel)
452   // 55 % of 1. wave participants answered 2. wave
453
454   ge lockdown=int_dato>=mdy(3,11,2020)
455   ta lockdown if wave==1
456   // 40% pre lockdown, 60% post lockdown
457
458   * Producing population for Table 1
459   use Y:\Data\Workdata\707676\LHA_PF\data\rffpsykiatri2020_m1_pop.dta, clear
460   destring pnr, force replace
461   set seed 61666378
462
463   * create family characteristics
464   preserve
465   use familie_id alder using e:/data/rawdata/707676/bef2019.dta, clear
466   ge I=inrange(alder,0,1) // count as infants anyone born in 2019
467   // (1 yr in 2020) and up to 2 years on
468   // Jan. 1st 2020
469   ge T=inrange(alder,2,4) // count as toddlers anyone ages 3 to 5 on
470   // Jan. 1st 2020
471   ge S=inrange(alder,5,18) // count as school age children anyone ages
472   // 6 to 19 on Jan 1st 2020
473   bysort familie_id: egen Infants=sum(I)
474   bysort familie_id: egen Toddlers=sum(T)
475   bysort familie_id: egen Schoolers=sum(S)
476   bysort familie_id: keep if _n==1
477   drop if familie_id==.
478   keep familie_id Infants Toddlers Schoolers
479   save fam_char_pop.dta, replace
480   restore
481
482   merge m:1 pnr using e:/data/rawdata/707676/bef2019.dta, ///
483   nogen keep(1 3) keepus(familie_id)
484   merge m:1 familie_id using fam_char_pop.dta, nogen keep(1 3)
485
486   * top code number of children
487   replace Infants=3 if Infants>3
488   replace Toddlers=3 if Toddlers>3
489   replace Schoolers=3 if Schoolers>3
490
491   * add socioeconomic status
492   merge 1:m pnr using e:/data/rawdata/707676/ras2018.dta, ///
493   nogen keep(1 3) keepus(soc* prim*)
494   replace prim=99 if prim==0
495   bysort pnr (primaer_status_kode): keep if _n==1
496   ta prim
497   ge InJob=inrange(soc_status_kode,110,138)
498   ge Unemployed=soc_status_kode==200
499   ge OLF=inrange(soc_status_kode,300,612)
500   merge 1:1 pnr using e:/data/rawdata/707676/bef2019.dta, nogen keep(3) keepus(koen
familie_id)
501   // gender missing in pop data from Stat. Denmark
502   merge m:1 familie_id using fam_char.dta, nogen keep(1 3)
503
504   ge Male=koen==1
505   ge Female=koen==2
506
507   ge Age1829=aldergrp==1
508   ge Age3039=aldergrp==2
509   ge Age4049=aldergrp==3
510   ge Age5059=aldergrp==4
511   ge Age6069=aldergrp==5
512   ge Age7079=aldergrp==6
513
514   ge Single=inlist(famtype,1,2)
515   ge Couple=inlist(famtype,3,4)
516
517   ge NoChildren=HjembBoern==2
518   ge Children=HjembBoern==1
519
520   ge NorthernJutland=region==81

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521 ge CentralJutland=region==82
522 ge SouthernJutland=region==83
523 ge Capitol=region==84
524 ge Zealand=region==85
525
526 ge population=1
527 keep pnr population Male Female Age* ///
528     Single Couple NoChildren Children Infants Toddlers Schoolers ///
529     NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
530     InJob Unemployed OLF
531 save pop.dta, replace
532
533 * append survey and population
534 use panel_unbalanced_march_july.dta if time<3 & WHO5!=. & WSAS!=., clear
535 ge population=0
536 keep pnr population Male Female Age* ///
537     Single Couple NoChildren Children Infants Toddlers Schoolers ///
538     NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
539     InJob Unemployed OLF
540 append using pop.dta
541 save sample_pop_comparison.dta, replace
542
543 * Table 1
544 use sample_pop_comparison.dta
545 local n=0
546 foreach v in Male Female ///
547     Age1829 Age3039 Age4049 Age5059 Age6069 Age7079 ///
548     Single Couple ///
549     NoChildren Children ///
550     Infants Toddlers Schoolers ///
551     NorthernJutland CentralJutland SouthernJutland Capitol Zealand ///
552     InJob Unemployed OLF{
553     preserve
554         ttest `v', by(population)
555         ge Variable="`v'"
556         ge Survey=r(mu_1)
557         ge Population=r(mu_2)
558         ge sd_Survey=r(sd_1)
559         ge sd_Population=r(sd_2)
560         ge t=r(t)
561         ge p=r(p)
562         keep if _n==1
563         keep Variable Survey sd_Survey Population sd_Population t p
564         order Variable Survey sd_Survey Population sd_Population t p
565         local n=`n'+1
566         ge n=`n'
567         if `n'>1 append using SurveyPopTest.dta
568         sort n
569         save SurveyPopTest.dta, replace
570     restore
571 }
572 qui su population if population==0
573 local Ns=r(N)
574 qui su population if population==1
575 local Np=r(N)
576
577 use SurveyPopTest.dta, clear
578 ge N_Survey=`Ns'
579 ge N_Population=`Np'
580 export excel using Table1.xlsx, firstrow(variables) replace
581
582
583 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
584 // Table A2: Parameter estimates from OLS regressions of being at risk
585 //           for depression/stress (WHO-5 < 50) and experiencing
586 //           significant functional impairment (WSAS > 10)
587 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
588
589 * Define control variables
590 glo X1 "Female Age1829 Age3039 Age5059 Age6069 Age7079"
591 glo X2 "Single Children Infants Toddlers Schoolers InJob Unemp NorthernJutland
CentralJutland SouthernJutland Zealand"
592
593 * WHO-5 < 50
594 use pnr int_dato time time1 time2 time3 WHO5 WHO5_50 WSAS WSAS_10 $X1 $X2 ///

```



```

595     using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
596     drop if time==3
597
598     * Measure against time1
599     replace time1=1
600
601     qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr)
602     eststo WHO5_1
603     qui reg WHO5_50 time1 time2 $X1 $X2, nocons vce(cl pnr)
604     eststo WHO5_2
605
606     * WSAS
607     qui reg WSAS_10 time1 time2 $X1, nocons vce(cl pnr)
608     eststo WSAS_1
609     qui reg WSAS_10 time1 time2 $X1 $X2, nocons vce(cl pnr)
610     eststo WSAS_2
611
612     * print estimates table
613     esttab WHO5_1 WHO5_2 WSAS_1 WSAS_2 ///
614         using TableA2.rtf, se replace mtitles
615
616
617     ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
618     // Figure 2: Proportion of respondents at risk of depression or stress
619     //           according to the WHO-5 and experiencing significant functional
620     //           impairment according to the WSAS, by time of completing the
621     //           survey relative to lockdown and by household structure
622     ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
623
624     * WHO-5 < 50
625     foreach v in Single Couple Children NoChildren{
626         use pnr int_dato time* WHO5 WHO5_50 WSAS WSAS_10 `v' $X1 $X2 ///
627         using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
628         drop if time3==1
629
630         keep if `v'==1
631
632         qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr)
633         test time1=time2
634         local F=r(F)
635         local df=r(df)
636         local p=r(p)
637         margins, atmeans at(time1==1 time2==0) post
638         ge b1=_b[_cons]
639         ge ll1=b1-1.96*_se[_cons]
640         ge ul1=b1+1.96*_se[_cons]
641         qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr)
642         margins, atmeans at(time1==0 time2==1) post
643         ge b2=_b[_cons]
644         ge ll2=b2-1.96*_se[_cons]
645         ge ul2=b2+1.96*_se[_cons]
646         keep b1 ll1 ul1 b2 ll2 ul2
647         keep if _n==1
648         ge n=1
649         reshape long b ll ul, i(n) j(time)
650         drop n
651
652         * export for plot
653         export excel using Figure2_WHO5_`v'.xlsx, replace firstrow(variables)
654
655         * stata plot
656         two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
657             rcap ul ll time, lcolor(gs1) ///
658             xlabel(1 "Before lockdown" 2 "During lockdown") ///
659             xtitle("") ///
660             ylabel(0(.1).4) ///
661             ytitle("") ///
662             title("`v'") ///
663             legend(off) ///
664             name(Figure2_WHO5_`v', replace)
665     }
666
667     * WSAS > 10
668     foreach v in Single Couple Children NoChildren{
669         use pnr int_dato time* WHO5 WHO5_50 WSAS WSAS_10 `v' $X1 $X2 ///

```

```

670         using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
671     drop if time3==1
672
673     keep if `v'==1
674
675     qui reg WSAS_10 time1 time2 $X1, nocons vce(cl pnr)
676     test time1=time2
677     local F=r(F)
678     local df=r(df)
679     local p=r(p)
680     margins, atmeans at(time1==1 time2==0) post
681     ge b1=_b[_cons]
682     ge ll1=b1-1.96*_se[_cons]
683     ge ul1=b1+1.96*_se[_cons]
684     qui reg WSAS_10 time1 time2 $X1, nocons vce(cl pnr)
685     margins, atmeans at(time1==0 time2==1) post
686     ge b2=_b[_cons]
687     ge ll2=b2-1.96*_se[_cons]
688     ge ul2=b2+1.96*_se[_cons]
689     keep b1 ll1 ul1 b2 ll2 ul2
690     keep if _n==1
691     ge n=1
692     reshape long b ll ul, i(n) j(time)
693     drop n
694
695     * export for plot
696     export excel using Figure2_WSAS_`v'.xlsx, replace firstrow(variables)
697
698     * stata plot
699     two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
700         rcap ul ll time, lcolor(gs1) ///
701         xlabel(1 "Before lockdown" 2 "During lockdown") ///
702         xtitle("") ///
703         ylabel(0(.1).4) ///
704         ytitle("") ///
705         title("`v'") ///
706         legend(off) ///
707         name(Figure2_WSAS_`v', replace)
708 }
709
710 * Set up Figure A1
711 graph combine Figure2_WHO5_Single Figure2_WHO5_Couple ///
712     Figure2_WHO5_NoChildren Figure2_WHO5_Children ///
713     Figure2_WSAS_Single Figure2_WSAS_Couple ///
714     Figure2_WSAS_NoChildren Figure2_WSAS_Children ///
715     , iscale(1) altshrink title("Early vs. Late March 2020")
716 graph export Figure2.png, replace
717
718
719 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
720 // Table A3: Parameter estimates from OLS regressions of being at risk of
721 //           depression/stress (WHO-5 < 50), by household structure
722 //
723 // Table A4: Parameter estimates from OLS regressions of being at risk of
724 //           significant functional impairment (WSAS > 10), by household
725 //           structure
726 //
727 // + Chow tests of subgroup differences
728 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
729
730 * WHO-5 < 50
731 use pnr_int_dato time* WHO5 WHO5_50 WSAS WSAS_10 Single Couple NoChildren ///
732 Children $X1 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
733
734 drop if time==3
735
736 * Measure against time1
737 replace time1=1
738
739 * WHO-5 < 50
740 qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr), if Single==1
741 eststo WHO5_single
742 qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr), if Couple==1
743 eststo WHO5_couple
744 qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr), if NoChildren==1

```



```

820
821   qui reg WHO5_50 time1 time3 $X1, nocons vce(cl pnr)
822   eststo WHO5_1
823   qui reg WHO5_50 time1 time3 $X1 $X2, nocons vce(cl pnr)
824   eststo WHO5_2
825
826   * WSAS > 10
827   qui reg WSAS_10 time1 time3 $X1, nocons vce(cl pnr)
828   eststo WSAS_1
829   qui reg WSAS_10 time1 time3 $X1 $X2, nocons vce(cl pnr)
830   eststo WSAS_2
831
832   * print estimates table
833   esttab WHO5_1 WHO5_2 WSAS_1 WSAS_2 using TableA5.rtf, se replace mtitles
834
835
836   //////////////////////////////////////
837   //   Figure 3: Proportion of respondents at risk of depression or stress
838   //           according to the WHO-5, repeat responses in early March and July,
839   //           by household structure
840   //////////////////////////////////////
841
842   * WHO5 < 50
843   foreach v in Single Couple NoChildren Children{
844     use pnr int_dato time* WHO5 WHO5_50 WSAS `v' $X1 $X2 ///
845     using panel_balanced_march_july.dta if WHO5!=. & WSAS!=., clear
846     bysort pnr: egen q=max(time2)
847     drop if q==1
848
849     keep if `v'==1
850
851     qui reg WHO5_50 time1 time3 $X1, nocons vce(cl pnr)
852     test time1=time3
853     local F=r(F)
854     local df=r(df)
855     local p=r(p)
856     margins, atmeans at(time1==1 time3==0) post
857     ge b1=_b[_cons]
858     ge ll1=b1-1.96*_se[_cons]
859     ge ul1=b1+1.96*_se[_cons]
860     qui reg WHO5_50 time1 time3 $X1, nocons vce(cl pnr)
861     margins, atmeans at(time1==0 time3==1) post
862     ge b2=_b[_cons]
863     ge ll2=b2-1.96*_se[_cons]
864     ge ul2=b2+1.96*_se[_cons]
865     keep b1 ll1 ul1 b2 ll2 ul2
866     keep if _n==1
867     ge n=1
868     reshape long b ll ul, i(n) j(time)
869     drop n
870
871     * export for plotting in R
872     export excel using Figure3_WHO5_`v'.xlsx, replace firstrow(variables)
873
874     * stata plot
875     two bar b time, fcolor(white) lcolor(gsl) barwidth(.45) || ///
876     rcap ul ll time, lcolor(gsl) ///
877     xlabel(1 "Early March" 2 "July") ///
878     xtitle("") ///
879     ylabel(0(.1).4) ///
880     ytitle("") ///
881     title("`v'") ///
882     legend(off) ///
883     name(Figure3_WHO5_`v', replace)
884   }
885
886   * Figure 3: Upper panel
887   graph combine Figure3_WHO5_Single Figure3_WHO5_Couple ///
888     Figure3_WHO5_NoChildren Figure3_WHO5_Children ///
889     , iscale(1) altshrink title("At risk of stress or depression, WHO5<50")
890   graph export Figure3_WHO5.png, replace
891
892
893   * WSAS > 10
894   foreach v in Single Couple NoChildren Children{

```

```

895 use pnr int_dato time* WHO5 WSAS WSAS_10 `v' $X1 $X2 ///
896 using panel_balanced_march_july.dta if WHO5!=. & WSAS!=., clear
897
898 bysort pnr: egen q=max(time2)
899 drop if q==1
900
901 keep if `v'==1
902
903 qui reg WSAS_10 time1 time3 $X1, nocons vce(cl pnr)
904 test time1=time3
905 local F=r(F)
906 local df=r(df)
907 local p=r(p)
908 margins, atmeans at(time1==1 time3==0) post
909 ge b1=_b[_cons]
910 ge ll1=b1-1.96*_se[_cons]
911 ge ul1=b1+1.96*_se[_cons]
912 qui reg WSAS_10 time1 time3 $X1, nocons vce(cl pnr)
913 margins, atmeans at(time1==0 time3==1) post
914 ge b2=_b[_cons]
915 ge ll2=b2-1.96*_se[_cons]
916 ge ul2=b2+1.96*_se[_cons]
917 keep b1 ll1 ul1 b2 ll2 ul2
918 keep if _n==1
919 ge n=1
920 reshape long b ll ul, i(n) j(time)
921 drop n
922
923 * export for plotting in R
924 export excel using Figure3_WSAS_`v'.xlsx, replace firstrow(variables)
925
926 * stata plot
927 two bar b time, fcolor(white) lcolor(gsl) barwidth(.45) || ///
928 rcap ul ll time, lcolor(gsl) ///
929 xlabel(1 "Early March" 2 "July") ///
930 xtitle("") ///
931 ylabel(0(.1).4) ///
932 ytitle("") ///
933 title("`v'") ///
934 legend(off) ///
935 name(Figure3_WSAS_`v', replace)
936 }
937
938 * Lower panel of Figure 3
939 graph combine Figure3_WSAS_Single Figure3_WSAS_Couple ///
940             Figure3_WSAS_NoChildren Figure3_WSAS_Children ///
941             , iscale(1) altshrink title("Significantly functionally impaired, WSAS>10")
942 graph export Figure3_WSAS.png, replace
943
944
945 ///////////////////////////////////////////////////////////////////////////////////////////////////////////////////
946 // Table A6: Parameter estimates from OLS regressions of being at risk of
947 //           depression/stress (WHO-5 < 50), by household structure. Repeat
948 //           responses in early March and July
949 //
950 // Table A7: Parameter estimates from OLS regressions of experiencing
951 //           significant functional impairment (WSAS > 10),
952 //           by household structure. Repeat responses in early March and July
953 ///////////////////////////////////////////////////////////////////////////////////////////////////////////////////
954
955 use pnr int_dato time* WHO5 WHO5_50 WSAS WSAS_10 ///
956 Single Couple NoChildren Children $X1 ///
957 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
958
959 bysort pnr: egen q=max(time2)
960 drop if q==1
961
962 * Measure against time1
963 replace time1=1
964
965 * WHO-5 < 50
966 qui reg WHO5_50 time1 time3 $X1, nocons vce(cl pnr), if Single==1
967 eststo WHO5_single
968 qui reg WHO5_50 time1 time3 $X1, nocons vce(cl pnr), if Couple==1
969 eststo WHO5_couple

```

```

970 qui reg WHO5_50 time1 time3 $X1, nocons vce(cl pnr), if Children==1
971 eststo WHO5_kids
972 qui reg WHO5_50 time1 time3 $X1, nocons vce(cl pnr), if NoChildren==1
973 eststo WHO5_nokids
974
975 * Print Table A6
976 esttab WHO5_single WHO5_couple WHO5_nokids WHO5_kids ///
977 using TableA6.rtf, se replace mtitles
978
979 * WSAS > 10
980 qui reg WSAS_10 time1 time3 $X1, nocons vce(cl pnr), if Single==1
981 eststo WSAS_single
982 qui reg WSAS_10 time1 time3 $X1, nocons vce(cl pnr), if Couple==1
983 eststo WSAS_couple
984 reg WSAS_10 time1 time3 $X1, nocons vce(cl pnr), if Children==1
985 eststo WSAS_kids
986 qui reg WSAS_10 time1 time3 $X1, nocons vce(cl pnr), if NoChildren==1
987 eststo WSAS_nokids
988
989 * Print Table A7
990 esttab WSAS_single WSAS_couple WSAS_nokids WSAS_kids ///
991 using TableA7.rtf, se replace mtitles
992
993
994 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
995 // Figure A1: Mean score on subdomains of the WSAS, by time of completing
996 // the survey. Respondents with children living at home
997 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
998
999 use pnr int_dato time* WHO5 WSAS C1 C2 C3 C4 C5 Children $X1 ///
1000 using panel_balanced_march_july.dta if WHO5!=. & WSAS!=., clear
1001
1002 drop if time3==1
1003 keep if Children==1
1004
1005 rename (C1 C2 C3 C4 C5) (Job Home Social Leisure Family)
1006
1007 foreach y in Job Home Social Leisure Family{
1008     preserve
1009     qui reg `y' time1 time2 $X1, nocons vce(cl pnr)
1010     margins, atmeans at(time1==1 time2==0) post
1011     ge b1=_b[_cons]
1012     ge ll1=b1-1.96*_se[_cons]
1013     ge ul1=b1+1.96*_se[_cons]
1014     qui reg `y' time1 time2 $X1, nocons vce(cl pnr)
1015     margins, atmeans at(time1==0 time2==1) post
1016     ge b2=_b[_cons]
1017     ge ll2=b2-1.96*_se[_cons]
1018     ge ul2=b2+1.96*_se[_cons]
1019
1020     keep b1 ul1 ll1 b2 ul2 ll2
1021     keep if _n==1
1022     ge n=1
1023     reshape long b ll ul, i(n) j(time)
1024     drop n
1025
1026     * export for plotting in R
1027     export excel using FigureA1_`y'.xlsx, replace firstrow(variables)
1028
1029     * stata plot
1030     two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1031     rcap ul ll time, lcolor(gs1) ///
1032     xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1033     xtitle("") ///
1034     ylabel(0(.25)1.5) ///
1035     ytitle("Share") ///
1036     legend(off) ///
1037     title("`y'") ///
1038     name(FigA1_`y', replace)
1039     restore
1040 }
1041
1042 * combine graphs to FigureA1
1043 graph combine FigA1_Job FigA1_Home FigA1_Social FigA1_Leisure FigA1_Family ///
1044 , iscale(1) cols(2) ///

```

```

1045             altshrink title("Mean score on subdomains of the WSAS") ///
1046             subtitle("Scales are 0-8")
1047     graph export FigureA1.png, replace
1048
1049
1050     ////////////////////////////////////////////////////
1051     //  Figure A2: Proportion of respondents at risk of depression or stress
1052     //          according to the WHO-5 and proportion of respondents experiencing
1053     //          significant functional impairment according to the WSAS, by time
1054     //          of completing the survey and including respondents in late March
1055     ////////////////////////////////////////////////////
1056
1057
1058     * WHO5 < 50
1059     use pnr int_dato time* WHO5 WHO5_50 WSAS $X1 ///
1060         using panel_balanced_march_july.dta if WHO5!=. & WSAS!=., clear
1061
1062     qui reg WHO5_50 time1 time2 time3 $X1, nocons vce(cl pnr)
1063     margins, atmeans at(time1==1 time2==0 time3==0) post
1064     ge b1=_b[_cons]
1065     ge ll1=b1-1.96*_se[_cons]
1066     ge ul1=b1+1.96*_se[_cons]
1067     qui reg WHO5_50 time1 time2 time3 $X1, nocons vce(cl pnr)
1068     margins, atmeans at(time1==0 time2==1 time3==0) post
1069     ge b2=_b[_cons]
1070     ge ll2=b2-1.96*_se[_cons]
1071     ge ul2=b2+1.96*_se[_cons]
1072     qui reg WHO5_50 time1 time2 time3 $X1, nocons vce(cl pnr)
1073     margins, atmeans at(time1==0 time2==0 time3==1) post
1074     ge b3=_b[_cons]
1075     ge ll3=b3-1.96*_se[_cons]
1076     ge ul3=b3+1.96*_se[_cons]
1077
1078     keep b1 ll1 ul1 b2 ll2 ul2 b3 ll3 ul3
1079     keep if _n==1
1080     ge n=1
1081     reshape long b ll ul, i(n) j(time)
1082     drop n
1083
1084     * export for plotting in R
1085     export excel using FigureA2_WHO5.xlsx, replace firstrow(variables)
1086
1087     * stata plot
1088     replace time=1.5 if time==2
1089     replace time=2.5 if time==3
1090     two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1091         rcap ul ll time, lcolor(gs1) ///
1092         xlabel(1 "Early March" 1.5 "Late March" 2.5 "July") ///
1093         xtitle("") ///
1094         ylabel(0(.1).4) ///
1095         ytitle("") ///
1096         legend(off) ///
1097         title("At risk of depression or stress (WHO5<50)") ///
1098         name(FigA2_WHO5, replace)
1099
1100
1101     * WSAS > 10
1102     use pnr int_dato time* WHO5 WSAS WSAS_10 $X1 ///
1103         using panel_balanced_march_july.dta if WHO5!=. & WSAS!=., clear
1104
1105     qui reg WSAS_10 time1 time2 time3 $X1, nocons vce(cl pnr)
1106     margins, atmeans at(time1==1 time2==0 time3==0) post
1107     ge b1=_b[_cons]
1108     ge ll1=b1-1.96*_se[_cons]
1109     ge ul1=b1+1.96*_se[_cons]
1110     qui reg WSAS_10 time1 time2 time3 $X1, nocons vce(cl pnr)
1111     margins, atmeans at(time1==0 time2==1 time3==0) post
1112     ge b2=_b[_cons]
1113     ge ll2=b2-1.96*_se[_cons]
1114     ge ul2=b2+1.96*_se[_cons]
1115     qui reg WSAS_10 time1 time2 time3 $X1, nocons vce(cl pnr)
1116     margins, atmeans at(time1==0 time2==0 time3==1) post
1117     ge b3=_b[_cons]
1118     ge ll3=b3-1.96*_se[_cons]
1119     ge ul3=b3+1.96*_se[_cons]

```

```

1120
1121 keep b1 l11 ul1 b2 l12 ul2 b3 l13 ul3
1122 keep if _n==1
1123 ge n=1
1124 reshape long b l1 ul, i(n) j(time)
1125 drop n
1126
1127 * export for plotting in R
1128 export excel using FigureA2_WSAS.xlsx, replace firstrow(variables)
1129
1130 * stata plot
1131 replace time=1.5 if time==2
1132 replace time=2.5 if time==3
1133 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1134 rcap ul l1 time, lcolor(gs1) ///
1135 xlabel(1 "Early March" 1.5 "Late March" 2.5 "July") ///
1136 xtitle("") ///
1137 ylabel(0(.1).4) ///
1138 ytitle("") ///
1139 legend(off) ///
1140 title("Significant functional impairment (WSAS>10)") ///
1141 name(FigA2_WSAS, replace)
1142
1143 * combine graphs to get Figure A4
1144 graph combine FigA2_WHO5 FigA2_WSAS, ///
1145 iscale(1) altshrink ///
1146 title("WHO-5 < 50 and WSAS > 10, Early March, late March and July")
1147 graph export FigureA2.png, replace
1148
1149
1150 ////////////////////////////////////////////////////
1151 // Figure A3: Proportion of respondents at risk of depression or stress
1152 // according to the WHO-5, by time of completing the survey and by
1153 // household structure; including respondents in late March
1154 ////////////////////////////////////////////////////
1155
1156 * WHO5 < 50
1157 foreach v in Single Couple NoChildren Children{
1158 use pnr int_dato time* WHO5 WHO5_50 WSAS `v' $X1 ///
1159 using panel balanced march july.dta if WHO5!=. & WSAS!=., clear
1160
1161 keep if `v'==1
1162
1163 qui reg WHO5_50 time1 time2 time3 $X1, nocons vce(cl pnr)
1164 margins, atmeans at(time1==1 time2==0 time3==0) post
1165 ge b1= b[_cons]
1166 ge l11=b1-1.96*_se[_cons]
1167 ge ul1=b1+1.96*_se[_cons]
1168 qui reg WHO5_50 time1 time2 time3 $X1, nocons vce(cl pnr)
1169 margins, atmeans at(time1==0 time2==1 time3==0) post
1170 ge b2= b[_cons]
1171 ge l12=b2-1.96*_se[_cons]
1172 ge ul2=b2+1.96*_se[_cons]
1173 qui reg WHO5_50 time1 time2 time3 $X1, nocons vce(cl pnr)
1174 margins, atmeans at(time1==0 time2==0 time3==1) post
1175 ge b3= b[_cons]
1176 ge l13=b3-1.96*_se[_cons]
1177 ge ul3=b3+1.96*_se[_cons]
1178 keep b1 l11 ul1 b2 l12 ul2 b3 l13 ul3
1179 keep if _n==1
1180 ge n=1
1181 reshape long b l1 ul, i(n) j(time)
1182 drop n
1183
1184 * export for plotting in R
1185 export excel using FigureA3_WHO5_`v'.xlsx, replace firstrow(variables)
1186
1187 * stata plot
1188 replace time=1.5 if time==2
1189 replace time=2.5 if time==3
1190 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1191 rcap ul l1 time, lcolor(gs1) ///
1192 xlabel(1 "Early March" 1.5 "Late March" 2.5 "July") ///
1193 xtitle("") ///
1194 ylabel(0(.1).4) ///

```



```

1195     ytitle("") ///
1196     title("`v'") ///
1197     legend(off) ///
1198     name(FigureA3_WHO5_`v', replace)
1199 }
1200
1201 * Print Figure A3
1202 graph combine FigureA3_WHO5_Single FigureA3_WHO5_Couple ///
1203             FigureA3_WHO5_NoChildren FigureA3_WHO5_Children ///
1204             , iscale(1) altshrink ///
1205             title("At risk of stress or depression, WHO-5 < 50")
1206 graph export FigureA3.png, replace
1207
1208
1209 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1210 // Figure A4: Proportion of respondents experiencing significant functional
1211 //             impairment according to the WSAS, by time of completing the
1212 //             survey and by household structure; including respondents in
1213 //             late March
1214 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1215
1216 * WSAS > 10
1217 foreach v in Single Couple NoChildren Children{
1218     use pnr int_dato time* WHO5 WSAS WSAS_10 `v' $X1 ///
1219     using panel_balanced_march_july.dta if WHO5!=. & WSAS!=., clear
1220
1221     keep if `v'==1
1222
1223     qui reg WSAS_10 time1 time2 time3 $X1, nocons vce(cl pnr)
1224     margins, atmeans at(time1==1 time2==0 time3==0) post
1225     ge b1=_b[_cons]
1226     ge ll1=b1-1.96*_se[_cons]
1227     ge ul1=b1+1.96*_se[_cons]
1228     qui reg WSAS_10 time1 time2 time3 $X1, nocons vce(cl pnr)
1229     margins, atmeans at(time1==0 time2==1 time3==0) post
1230     ge b2=_b[_cons]
1231     ge ll2=b2-1.96*_se[_cons]
1232     ge ul2=b2+1.96*_se[_cons]
1233     qui reg WSAS_10 time1 time2 time3 $X1, nocons vce(cl pnr)
1234     margins, atmeans at(time1==0 time2==0 time3==1) post
1235     ge b3=_b[_cons]
1236     ge ll3=b3-1.96*_se[_cons]
1237     ge ul3=b3+1.96*_se[_cons]
1238     keep b1 ll1 ul1 b2 ll2 ul2 b3 ll3 ul3
1239     keep if _n==1
1240     ge n=1
1241     reshape long b ll ul, i(n) j(time)
1242     drop n
1243
1244 * export for plotting in R
1245 export excel using FigureA4_WSAS_`v'.xlsx, replace firstrow(variables)
1246
1247 * stata plot
1248 replace time=1.5 if time==2
1249 replace time=2.5 if time==3
1250 two bar b time, fcolor(white) lcolor(gsl) barwidth(.45) || ///
1251     rcap ul ll time, lcolor(gsl) ///
1252     xlabel(1 "Early March" 1.5 "Late March" 2.5 "July") ///
1253     xtitle("") ///
1254     ylabel(0(.1).4) ///
1255     ytitle("") ///
1256     title("`v'") ///
1257     legend(off) ///
1258     name(FigureA4_WSAS_`v', replace)
1259 }
1260
1261 * Print Figure A4
1262 graph combine FigureA4_WSAS_Single FigureA4_WSAS_Couple ///
1263             FigureA4_WSAS_NoChildren FigureA4_WSAS_Children ///
1264             , iscale(1) altshrink ///
1265             title("Significantly functionally impaired, WSAS > 10")
1266 graph export FigureA4.png, replace
1267
1268
1269 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////

```

```

1270 // Table A8: Summary of robustness check of results' sensitivity to cutoffs
1271 //           on the WHO-5 and WSAS scales
1272 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1273
1274 use pnr int dato time* WHO5 WHO5_13 WSAS $X1 $X2 ///
1275     using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1276
1277 drop if time==3
1278
1279 * Measure against time1
1280 replace time1=1
1281
1282 * WHO-5
1283 foreach v in 13 40 45 50 55 60{
1284     if `v'!=13 ge WHO5_`v'=WHO5<`v'
1285     qui reg WHO5_`v' time1 time2 $X1, nocons vce(cl pnr)
1286     eststo WHO5_`v'
1287 }
1288
1289 * WSAS
1290 foreach v in 5 8 10 12 15 20{
1291     ge WSAS_`v'=WSAS>`v'
1292     qui reg WSAS_`v' time1 time2 $X1, nocons vce(cl pnr)
1293     eststo WSAS_`v'
1294 }
1295
1296 * print estimates table
1297 esttab WHO5_13 WHO5_40 WHO5_45 WHO5_50 WHO5_55 WHO5_60 ///
1298     using TableA8.rtf, se replace mtitles ///
1299     keep(time1 time2) nonotes
1300 esttab WSAS_5 WSAS_8 WSAS_10 WSAS_12 WSAS_15 WSAS_20 ///
1301     using TableA8.rtf, se append mtitles ///
1302     keep(time1 time2) ///
1303     addnotes("All models controlled for gender and age." ///
1304             "WHO5<50 signals increased risk of depression and/or stress." ///
1305             "WHO5 raw score <13 signals very poor wellbeing." ///
1306             "WSAS>10 signals significant functional impairment." ///
1307             "WSAS>20 signals moderately severe or worse psychopathology.")
1308
1309
1310 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1311 // Figure A5: Main results but using population weights from Statistics
1312 //           Denmark instead of statistical controlling
1313 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1314
1315 * WHO5 < 50
1316 use pnr time* WHO5 WHO5_50 WSAS pervgt ///
1317     using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1318
1319 drop if time3==1
1320
1321 qui reg WHO5_50 time1 time2 [aw=pervgt], nocons vce(cl pnr)
1322 test time1=time2
1323 local F=r(F)
1324 local df=r(df)
1325 local p=r(p)
1326 margins, atmeans at(time1==1 time2==0) post
1327 ge b1=_b[_cons]
1328 ge ll1=b1-1.96*_se[_cons]
1329 ge ul1=b1+1.96*_se[_cons]
1330 qui reg WHO5_50 time1 time2 [aw=pervgt], nocons vce(cl pnr)
1331 margins, atmeans at(time1==0 time2==1) post
1332 ge b2=_b[_cons]
1333 ge ll2=b2-1.96*_se[_cons]
1334 ge ul2=b2+1.96*_se[_cons]
1335 keep b1 ll1 ul1 b2 ll2 ul2
1336 keep if _n==1
1337 ge n=1
1338 reshape long b ll ul, i(n) j(time)
1339 drop n
1340
1341 * export for plotting in R
1342 export excel using FigureA5_WHO5.xlsx, replace firstrow(variables)
1343
1344 * stata plot

```

```

1345 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1346 rcap ul ll time, lcolor(gs1) ///
1347 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1348 xtitle("") ///
1349 ylabel(0(.1).4) ///
1350 ytitle("Share") ///
1351 legend(off) ///
1352 title("At risk of depression or stress (WHO5<50)") ///
1353 name(FigA5_WHO5, replace)
1354
1355 * WSAS > 10
1356 use pnr time* WHO5 WSAS WSAS_10 pervgt ///
1357 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1358
1359 drop if time3==1
1360
1361 qui reg WSAS_10 time1 time2 [aw=pervgt], nocons vce(cl pnr)
1362 test time1=time2
1363 local F=r(F)
1364 local df=r(df)
1365 local p=r(p)
1366 margins, atmeans at(time1==1 time2==0) post
1367 ge b1=_b[_cons]
1368 ge ll1=b1-1.96*_se[_cons]
1369 ge ul1=b1+1.96*_se[_cons]
1370 qui reg WSAS_10 time1 time2 [aw=pervgt], nocons vce(cl pnr)
1371 margins, atmeans at(time1==0 time2==1) post
1372 ge b2=_b[_cons]
1373 ge ll2=b2-1.96*_se[_cons]
1374 ge ul2=b2+1.96*_se[_cons]
1375 keep b1 ll1 ul1 b2 ll2 ul2
1376 keep if _n==1
1377 ge n=1
1378 reshape long b ll ul, i(n) j(time)
1379 drop n
1380
1381 * export for plotting in R
1382 export excel using FigureA5_WSAS.xlsx, replace firstrow(variables)
1383
1384 * stata plot
1385 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1386 rcap ul ll time, lcolor(gs1) ///
1387 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1388 xtitle("") ///
1389 ylabel(0(.1).4) ///
1390 ytitle("Share") ///
1391 legend(off) ///
1392 title("Significant functional impairment (WSAS>10)") ///
1393 name(FigA5_WSAS, replace)
1394
1395 * combine and export Figure A5
1396 graph combine FigA5_WHO5 FigA5_WSAS ///
1397 , iscale(1) altshrink ///
1398 title("Main results weighted using" ///
1399 "population weights from Statistics Denmark")
1400 graph export FigureA5.png, replace
1401
1402
1403 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1404 // Figure A6: Proportion of respondents at risk of depression or stress
1405 // according to the WHO-5, comparing main results and main results
1406 // by household structure to results down weighted respondents
1407 // March 12 -- March 25
1408 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1409
1410 use pnr int_dato time* WHO5 WHO5_50 WSAS $X1 ///
1411 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1412
1413 drop if time3==1
1414
1415 * define WHO-5 weights from response date relative to March 11
1416 ge datedif=int_dato-mdy(3,11,2020)
1417 replace datedif=datedif+1 if datedif>=0
1418 // +1 so those responded on March 11 counts as just after
1419 ta datedif

```

```

1420 ge w_WHO5=15
1421 replace w_WHO5=datedif if inrange(datedif,0,14)
1422 ta w_WHO5
1423 replace w_WHO5=w_WHO5/15
1424 ta w_WHO5
1425
1426 qui reg WHO5_50 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1427 test time1=time2
1428 local F=r(F)
1429 local df=r(df)
1430 local p=r(p)
1431 margins, atmeans at(time1==1 time2==0) post
1432 ge b1=_b[_cons]
1433 ge ll1=b1-1.96*_se[_cons]
1434 ge ul1=b1+1.96*_se[_cons]
1435 qui reg WHO5_50 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1436 margins, atmeans at(time1==0 time2==1) post
1437 ge b2=_b[_cons]
1438 ge ll2=b2-1.96*_se[_cons]
1439 ge ul2=b2+1.96*_se[_cons]
1440 keep b1 ll1 ul1 b2 ll2 ul2
1441 keep if _n==1
1442 ge n=1
1443 reshape long b ll ul, i(n) j(time)
1444 drop n
1445
1446 * export for plotting in R
1447 export excel using FigureA6_weighted.xlsx, replace firstrow(variables)
1448
1449 * stata plot
1450 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1451 rcap ul ll time, lcolor(gs1) ///
1452 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1453 xtitle("") ///
1454 ylabel(0(.1).4) ///
1455 ytitle("") ///
1456 legend(off) ///
1457 title("March 12 - March 25 downweighted") ///
1458 name(FigA6_w_all, replace)
1459
1460 * rerun main results
1461 use pnr time* WHO5 WHO5_50 WSAS $X1 ///
1462 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1463
1464 drop if time3==1
1465
1466 qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr)
1467 test time1=time2
1468 local F=r(F)
1469 local df=r(df)
1470 local p=r(p)
1471 margins, atmeans at(time1==1 time2==0) post
1472 ge b1=_b[_cons]
1473 ge ll1=b1-1.96*_se[_cons]
1474 ge ul1=b1+1.96*_se[_cons]
1475 qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr)
1476 margins, atmeans at(time1==0 time2==1) post
1477 ge b2=_b[_cons]
1478 ge ll2=b2-1.96*_se[_cons]
1479 ge ul2=b2+1.96*_se[_cons]
1480 keep b1 ll1 ul1 b2 ll2 ul2
1481 keep if _n==1
1482 ge n=1
1483 reshape long b ll ul, i(n) j(time)
1484 drop n
1485
1486 * export for plotting in R
1487 export excel using FigureA6_main.xlsx, replace firstrow(variables)
1488
1489 * stata plot
1490 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1491 rcap ul ll time, lcolor(gs1) ///
1492 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1493 xtitle("") ///
1494 ylabel(0(.1).4) ///

```

```

1495     ytitle("") ///
1496     legend(off) ///
1497     title("All: Main results") ///
1498     name(FigA6_main_all, replace)
1499
1500     foreach v in Single Couple NoChildren Children{
1501         use pnr int_dato time* WHO5 WHO5_50 WSAS `v' $X1 ///
1502             using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1503
1504         drop if time3==1
1505         keep if `v'==1
1506
1507         * define WHO-5 weights from response date relative to March 11
1508         ge datedif=int_dato-mdy(3,11,2020)
1509         replace datedif=datedif+1 if datedif>=0
1510         // +1 so those responded on March 11 counts as just after
1511         ta datedif
1512         ge w_WHO5=15
1513         replace w_WHO5=datedif if inrange(datedif,0,14)
1514         ta w_WHO5
1515         replace w_WHO5=w_WHO5/15
1516         ta w_WHO5
1517
1518         qui reg WHO5_50 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1519         test time1=time2
1520         local F=r(F)
1521         local df=r(df)
1522         local p=r(p)
1523         margins, atmeans at(time1==1 time2==0) post
1524         ge b1=_b[_cons]
1525         ge ll1=b1-1.96*_se[_cons]
1526         ge ul1=b1+1.96*_se[_cons]
1527         qui reg WHO5_50 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1528         margins, atmeans at(time1==0 time2==1) post
1529         ge b2=_b[_cons]
1530         ge ll2=b2-1.96*_se[_cons]
1531         ge ul2=b2+1.96*_se[_cons]
1532         keep b1 ll1 ul1 b2 ll2 ul2
1533         keep if _n==1
1534         ge n=1
1535         reshape long b ll ul, i(n) j(time)
1536         drop n
1537
1538         * export for plotting in R
1539         export excel using FigureA6_weighted_`v'.xlsx, replace firstrow(variables)
1540
1541         * stata plot
1542         two bar b time, fcolor(white) lcolor(gsl) barwidth(.45) || ///
1543             rcap ul ll time, lcolor(gsl) ///
1544             xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1545             xtitle("") ///
1546             ylabel(0(.1).4) ///
1547             ytitle("") ///
1548             legend(off) ///
1549             title("March 12 - March 25 downweighted") ///
1550             name(FigA6_w_`v', replace)
1551
1552         * rerun main results
1553         use pnr time* WHO5 WHO5_50 WSAS `v' $X1 ///
1554             using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1555
1556         drop if time3==1
1557         keep if `v'==1
1558
1559         qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr)
1560         test time1=time2
1561         local F=r(F)
1562         local df=r(df)
1563         local p=r(p)
1564         margins, atmeans at(time1==1 time2==0) post
1565         ge b1=_b[_cons]
1566         ge ll1=b1-1.96*_se[_cons]
1567         ge ul1=b1+1.96*_se[_cons]
1568         qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr)
1569         margins, atmeans at(time1==0 time2==1) post

```

```

1570 ge b2=_b[_cons]
1571 ge ll2=b2-1.96*_se[_cons]
1572 ge ul2=b2+1.96*_se[_cons]
1573 keep b1 ll1 ul1 b2 ll2 ul2
1574 keep if n==1
1575 ge n=1
1576 reshape long b ll ul, i(n) j(time)
1577 drop n
1578
1579 * export for plotting in R
1580 export excel using FigureA6 main `v'.xlsx, replace firstrow(variables)
1581
1582 * stata plot
1583 two bar b time, fcolor(white) lcolor(gsl) barwidth(.45) || ///
1584 rcap ul ll time, lcolor(gsl) ///
1585 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1586 xtitle("") ///
1587 ylabel(0(.1).4) ///
1588 ytitle("") ///
1589 legend(off) ///
1590 title("`v': Main results") ///
1591 name(FigA6_main_`v', replace)
1592 }
1593
1594 * combine to produce Figure A6
1595 graph combine FigA6_main_all FigA6_w_all ///
1596 FigA6_main_Single FigA6_w_Single ///
1597 FigA6_main_Couple FigA6_w_Couple ///
1598 FigA6_main_NoChildren FigA6_w_NoChildren ///
1599 FigA6_main_Children FigA6_w_Children ///
1600 , iscale(1) cols(2) ///
1601 altshrink title("At risk of depression or stress (WHO-5 < 50)")
1602 graph export FigureA6.png, replace
1603
1604
1605 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1606 // Figure A7: Proportion of respondents experiencing significant functional
1607 // impairment according to the WSAS, comparing main results and main
1608 // results by household structure to results down weighting
1609 // respondents March 12 -- March 25
1610 ////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////////
1611
1612 use pnr int_dato time* WHO5 WSAS WSAS_10 $X1 ///
1613 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1614
1615 drop if time3==1
1616
1617 * define WHO-5 weights from response date relative to March 11
1618 ge datedif=int_dato-mdy(3,11,2020)
1619 replace datedif=datedif+1 if datedif>=0
1620 // +1 so those responded on March 11 counts as just after
1621 ta datedif
1622 ge w_WHO5=15
1623 replace w_WHO5=datedif if inrange(datedif,0,14)
1624 ta w_WHO5
1625 replace w_WHO5=w_WHO5/15
1626 ta w_WHO5
1627
1628 qui reg WSAS_10 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1629 test time1=time2
1630 local F=r(F)
1631 local df=r(df)
1632 local p=r(p)
1633 margins, atmeans at(time1==1 time2==0) post
1634 ge b1=_b[_cons]
1635 ge ll1=b1-1.96*_se[_cons]
1636 ge ul1=b1+1.96*_se[_cons]
1637 qui reg WSAS_10 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1638 margins, atmeans at(time1==0 time2==1) post
1639 ge b2=_b[_cons]
1640 ge ll2=b2-1.96*_se[_cons]
1641 ge ul2=b2+1.96*_se[_cons]
1642 keep b1 ll1 ul1 b2 ll2 ul2
1643 keep if _n==1
1644 ge n=1

```

```

1645 reshape long b ll ul, i(n) j(time)
1646 drop n
1647
1648 * export for plotting in R
1649 export excel using FigureA7_weighted.xlsx, replace firstrow(variables)
1650
1651 * stata plot
1652 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1653 rcap ul ll time, lcolor(gs1) ///
1654 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1655 xtitle("") ///
1656 ylabel(0(.1).4) ///
1657 ytitle("") ///
1658 legend(off) ///
1659 title("March 12 - March 25 downweighted") ///
1660 name(FigA7_w_all, replace)
1661
1662 * rerun main results
1663 use pnr time* WHO5 WSAS WSAS_10 $X1 ///
1664 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1665
1666 drop if time3==1
1667
1668 qui reg WSAS_10 time1 time2 $X1, nocons vce(cl pnr)
1669 test time1=time2
1670 local F=r(F)
1671 local df=r(df)
1672 local p=r(p)
1673 margins, atmeans at(time1==1 time2==0) post
1674 ge b1=_b[_cons]
1675 ge ll1=b1-1.96*_se[_cons]
1676 ge ul1=b1+1.96*_se[_cons]
1677 qui reg WSAS_10 time1 time2 $X1, nocons vce(cl pnr)
1678 margins, atmeans at(time1==0 time2==1) post
1679 ge b2=_b[_cons]
1680 ge ll2=b2-1.96*_se[_cons]
1681 ge ul2=b2+1.96*_se[_cons]
1682 keep b1 ll1 ul1 b2 ll2 ul2
1683 keep if _n==1
1684 ge n=1
1685 reshape long b ll ul, i(n) j(time)
1686 drop n
1687
1688 * export for plotting in R
1689 export excel using FigureA7_main.xlsx, replace firstrow(variables)
1690
1691 * stata plot
1692 two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1693 rcap ul ll time, lcolor(gs1) ///
1694 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1695 xtitle("") ///
1696 ylabel(0(.1).4) ///
1697 ytitle("") ///
1698 legend(off) ///
1699 title("All: Main results") ///
1700 name(FigA7_main_all, replace)
1701
1702 foreach v in Single Couple NoChildren Children{
1703 use pnr int_dato time* WHO5 WSAS WSAS_10 `v' $X1 ///
1704 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1705
1706 drop if time3==1
1707 keep if `v'==1
1708
1709 * define WHO-5 weights from response date relative to March 11
1710 ge datedif=int_dato-mdy(3,11,2020)
1711 replace datedif=datedif+1 if datedif>=0
1712 // +1 so those responded on March 11 counts as just after
1713 ta datedif
1714 ge w_WHO5=15
1715 replace w_WHO5=datedif if inrange(datedif,0,14)
1716 ta w_WHO5
1717 replace w_WHO5=w_WHO5/15
1718 ta w_WHO5
1719

```

```

1720   qui reg WSAS_10 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1721   test time1=time2
1722   local F=r(F)
1723   local df=r(df)
1724   local p=r(p)
1725   margins, atmeans at(time1==1 time2==0) post
1726   ge b1=_b[_cons]
1727   ge ll1=b1-1.96*_se[_cons]
1728   ge ul1=b1+1.96*_se[_cons]
1729   qui reg WSAS_10 time1 time2 $X1 [aw=w_WHO], nocons vce(cl pnr)
1730   margins, atmeans at(time1==0 time2==1) post
1731   ge b2=_b[_cons]
1732   ge ll2=b2-1.96*_se[_cons]
1733   ge ul2=b2+1.96*_se[_cons]
1734   keep b1 ll1 ul1 b2 ll2 ul2
1735   keep if _n==1
1736   ge n=1
1737   reshape long b ll ul, i(n) j(time)
1738   drop n

1740   * export for plotting in R
1741   export excel using FigureA7_weighted_`v'.xlsx, replace firstrow(variables)
1742
1743   * stata plot
1744   two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1745   rcap ul ll time, lcolor(gs1) ///
1746   xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1747   xtitle("") ///
1748   ylabel(0(.1).4) ///
1749   ytitle("") ///
1750   legend(off) ///
1751   title("March 12 - March 25 downweighted") ///
1752   name(FigA7_w_`v', replace)
1753
1754   * rerun main results
1755   use pnr time* WHO5 WSAS WSAS_10 `v' $X1 ///
1756   using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1757
1758   drop if time3==1
1759   keep if `v'==1
1760
1761   qui reg WSAS_10 time1 time2 $X1, nocons vce(cl pnr)
1762   test time1=time2
1763   local F=r(F)
1764   local df=r(df)
1765   local p=r(p)
1766   margins, atmeans at(time1==1 time2==0) post
1767   ge b1=_b[_cons]
1768   ge ll1=b1-1.96*_se[_cons]
1769   ge ul1=b1+1.96*_se[_cons]
1770   qui reg WSAS_10 time1 time2 $X1, nocons vce(cl pnr)
1771   margins, atmeans at(time1==0 time2==1) post
1772   ge b2=_b[_cons]
1773   ge ll2=b2-1.96*_se[_cons]
1774   ge ul2=b2+1.96*_se[_cons]
1775   keep b1 ll1 ul1 b2 ll2 ul2
1776   keep if _n==1
1777   ge n=1
1778   reshape long b ll ul, i(n) j(time)
1779   drop n

1781   * export for plotting in R
1782   export excel using FigureA7_main_`v'.xlsx, replace firstrow(variables)
1783
1784   * stata plot
1785   two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1786   rcap ul ll time, lcolor(gs1) ///
1787   xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1788   xtitle("") ///
1789   ylabel(0(.1).4) ///
1790   ytitle("") ///
1791   legend(off) ///
1792   title("`v': Main results") ///
1793   name(FigA7_main_`v', replace)
1794 }

```



```

1795
1796 * combine to produce Figure A7
1797 graph combine FigA7_main_all FigA7_w_all ///
1798             FigA7_main_Single FigA7_w_Single ///
1799             FigA7_main_Couple FigA7_w_Couple ///
1800             FigA7_main_NoChildren FigA7_w_NoChildren ///
1801             FigA7_main_Children FigA7_w_Children ///
1802             , iscale(1) cols(2) ///
1803             altshrink title("At risk of depression or stress (WHO-5 < 50)")
1804 graph export FigureA7.png, replace
1805
1806
1807 ////////////////////////////////////////////////////
1808 // Table A9: Summary of results from individual fixed effects specification
1809 ////////////////////////////////////////////////////
1810
1811 * WHO5 < 50
1812 use pnr int_dato time* WHO5 WHO5_50 WSAS WSAS_10 $X1 $X2 ///
1813     using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1814 xtset pnr time
1815
1816 xtreg WHO5_50 time2 time3 $X1, fe vce(cl pnr)
1817 eststo WHO5_FE
1818 xtreg WHO5_50 time2 time3 $X1, fe vce(cl pnr), if Single==1
1819 eststo WHO5_FE_single
1820 xtreg WHO5_50 time2 time3 $X1, fe vce(cl pnr), if Single==0
1821 eststo WHO5_FE_couple
1822 xtreg WHO5_50 time2 time3 $X1, fe vce(cl pnr), if Children==0
1823 eststo WHO5_FE_nokids
1824 xtreg WHO5_50 time2 time3 $X1, fe vce(cl pnr), if Children==1
1825 eststo WHO5_FE_kids
1826
1827 * WSAS > 10
1828 xtreg WSAS_10 time2 time3 $X1, fe vce(cl pnr)
1829 eststo WSAS_FE
1830 xtreg WSAS_10 time2 time3 $X1, fe vce(cl pnr), if Single==1
1831 eststo WSAS_FE_single
1832 xtreg WSAS_10 time2 time3 $X1, fe vce(cl pnr), if Single==0
1833 eststo WSAS_FE_couple
1834 xtreg WSAS_10 time2 time3 $X1, fe vce(cl pnr), if Children==0
1835 eststo WSAS_FE_nokids
1836 xtreg WSAS_10 time2 time3 $X1, fe vce(cl pnr), if Children==1
1837 eststo WSAS_FE_kids
1838
1839 * print Table A9
1840 esttab WHO5 FE WHO5 FE single WHO5 FE couple WHO5 FE nokids WHO5 FE kids ///
1841     using TableA9.rtf, se replace mtitles ///
1842     keep(_cons time2 time3) order(_cons time2 time3) nonotes
1843 esttab WSAS FE WSAS FE single WSAS FE couple WSAS FE nokids WSAS FE kids ///
1844     using TableA9.rtf, se append mtitles ///
1845     keep(_cons time2 time3) order(_cons time2 time3)
1846
1847
1848 ////////////////////////////////////////////////////
1849 // Figure A8: Proportion of respondents at risk of depression or stress
1850 //         according to the WHO-5, comparing main results for respondents
1851 //         with children living at home by age of the children
1852 ////////////////////////////////////////////////////
1853
1854 * WHO-5 < 50
1855 use pnr int_dato time* WHO5 WHO5_50 WSAS $X1 $X2 Infants ///
1856     using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1857
1858 drop if time3==1
1859 keep if Children==1
1860
1861 foreach v in Main Infants Toddlers Schoolers{
1862     preserve
1863     if "`v'"=="Main" local f=" "
1864     if "`v'"=="Infants" local f=", if inrange(Infants,1,3)"
1865     if "`v'"=="Toddlers" local f=", if inrange(Toddlers,1,3)"
1866     if "`v'"=="Schoolers" local f=", if inrange(Schoolers,1,3)"
1867     qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr) `f'
1868     test time1=time2
1869     local F=r(F)

```

```

1870 local df=r(df)
1871 local p=r(p)
1872 margins, atmeans at(time1==1 time2==0) post
1873 ge b1=_b[_cons]
1874 ge ll1=b1-1.96*_se[_cons]
1875 ge ul1=b1+1.96*_se[_cons]
1876 qui reg WHO5_50 time1 time2 $X1, nocons vce(cl pnr) `f'
1877 margins, atmeans at(time1==0 time2==1) post
1878 ge b2=_b[_cons]
1879 ge ll2=b2-1.96*_se[_cons]
1880 ge ul2=b2+1.96*_se[_cons]
1881 keep b1 ll1 ul1 b2 ll2 ul2
1882 keep if _n==1
1883 ge n=1
1884 reshape long b ll ul, i(n) j(time)
1885 drop n
1886
1887 * export for plotting in R
1888 export excel using FigureA8_`v'.xlsx, replace firstrow(variables)
1889
1890 * stata plot
1891 two bar b time, fcolor(white) lcolor(gsl) barwidth(.45) || ///
1892 rcap ul ll time, lcolor(gsl) ///
1893 xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1894 xtitle("") ///
1895 ylabel(0(.1).4) ///
1896 ytitle("Share") ///
1897 legend(off) ///
1898 title("`v'") ///
1899 name(A8_`v', replace)
1900 restore
1901 }
1902
1903 * graph combine to produce Figure A8
1904 graph combine A8_Main A8_Infants A8_Toddlers A8_Schoolers ///
1905 , iscale(1) cols(2) altshrink ///
1906 title("At risk of depression or stress (WHO-5 < 50)")
1907 graph export FigureA8.png, replace
1908
1909
1910 ////////////////////////////////////////////////////
1911 // Figure A9: Proportion of respondents experiencing significant functional
1912 // impairment according to the WSAS, comparing main results for
1913 // respondents with children living and home and results by age
1914 // of the children
1915 ////////////////////////////////////////////////////
1916
1917 * WSAS > 10
1918 use pnr int_dato time* WHO5 WSAS WSAS_10 $X1 $X2 Infants ///
1919 using panel_unbalanced_march_july.dta if WHO5!=. & WSAS!=., clear
1920
1921 drop if time3==1
1922 keep if Children==1
1923
1924 foreach v in Main Infants Toddlers Schoolers{
1925 preserve
1926 if "`v'"=="Main" local f=" "
1927 if "`v'"=="Infants" local f=", if inrange(Infants,1,3)"
1928 if "`v'"=="Toddlers" local f=", if inrange(Toddlers,1,3)"
1929 if "`v'"=="Schoolers" local f=", if inrange(Schoolers,1,3)"
1930 qui reg WSAS time1 time2 $X1, nocons vce(cl pnr) `f'
1931 test time1=time2
1932 local F=r(F)
1933 local df=r(df)
1934 local p=r(p)
1935 margins, atmeans at(time1==1 time2==0) post
1936 ge b1=_b[_cons]
1937 ge ll1=b1-1.96*_se[_cons]
1938 ge ul1=b1+1.96*_se[_cons]
1939 qui reg WSAS time1 time2 $X1, nocons vce(cl pnr) `f'
1940 margins, atmeans at(time1==0 time2==1) post
1941 ge b2=_b[_cons]
1942 ge ll2=b2-1.96*_se[_cons]
1943 ge ul2=b2+1.96*_se[_cons]
1944 keep b1 ll1 ul1 b2 ll2 ul2

```

```
1945     keep if _n==1
1946     ge n=1
1947     reshape long b ll ul, i(n) j(time)
1948     drop n
1949
1950     * export for plotting in R
1951     export excel using FigureA9_`v'.xlsx, replace firstrow(variables)
1952
1953     * stata plot
1954     two bar b time, fcolor(white) lcolor(gs1) barwidth(.45) || ///
1955         rcap ul ll time, lcolor(gs1) ///
1956         xlabel(1 "Before lockdown" 2 "During lockdown March") ///
1957         xtitle("") ///
1958         ylabel(0(.1).4) ///
1959         ytitle("Share") ///
1960         legend(off) ///
1961         title("`v'") ///
1962         name(A9_`v', replace)
1963     restore
1964 }
1965
1966     * graph combine to produce Figure A9
1967     graph combine A9_Main A9_Infants A9_Toddlers A9_Schoolers ///
1968         , iscale(1) cols(2) altshrink ///
1969         title("Significantly functionally impaired (WSAS > 10)")
1970     graph export FigureA9.png, replace
1971
1972
1973     //////////////////////////////////////
1974     // That's it!
1975     clear all
1976     //////////////////////////////////////
1977
```