

Online appendix to:

How Much Is Social Capital Worth?

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Appendix Table 1: Weighted OLS Regressions for Satisfaction with Life

	(1)	(2)	(3)	(4)
Household income (ln)	0.13***	0.12***	0.13***	0.13***
	[9.3]	[8.8]	[9.7]	[9.3]
Age/100	-1.02***	-0.89***	-0.99***	-0.90***
	[15.5]	[13.7]	[15.6]	[14.2]
(Age/100)^2	0.93***	0.83***	0.88***	0.81***
	[14.0]	[12.6]	[13.6]	[12.6]
Male	-0.051***	-0.048***	-0.048***	-0.045***
	[4.7]	[4.4]	[4.5]	[4.2]
Married	0.14***	0.14***	0.12***	0.13***
	[8.9]	[9.0]	[8.2]	[8.3]
Common law	0.037***	0.043***	0.037***	0.042***
	[3.2]	[3.8]	[3.3]	[3.8]
Separated/divorced/widowed	-0.033***	-0.035***	-0.036***	-0.037***
	[2.6]	[2.8]	[2.9]	[3.0]
High school	0.02	0.023	0.023	0.024
	[1.28]	[1.47]	[1.49]	[1.60]
Post-secondary	-0.0004	-0.0003	0.014	0.012
	[0.022]	[0.014]	[0.77]	[0.66]
University	-0.02	-0.025	-0.004	-0.01
	[1.17]	[1.43]	[0.23]	[0.57]
Social trust	0.028**	0.014	0.013	0.004
	[2.4]	[1.17]	[1.16]	[.35]
Trust neighbour to return wallet	0.072***	0.059***	0.040***	0.034***
	[6.2]	[5.1]	[3.4]	[2.9]
Trust colleagues	0.25***	0.23***	0.22***	0.20***
	[13.3]	[11.9]	[11.8]	[10.8]
No colleagues	0.14***	0.12***	0.11***	0.10***
	[6.1]	[5.3]	[5.0]	[4.5]
See family (ln)		0.054***		0.033*
		[2.9]		[1.78]
Any family contact		-0.026		-0.012
		[1.32]		[0.61]
See friends (ln)		0.073***		0.050***
		[4.6]		[3.3]
Any friends contact		-0.019		-0.013

		[1.17]		[.86]
Have close friends (ln)		0.045***		0.034***
		[3.4]		[2.6]
Have close family (ln)		0.099***		0.079***
		[8.2]		[6.7]
Have other friends (ln)		0.024*		0.012
		[1.87]		[0.97]
Neighbourhood tenure (ln)	0.020*	0.015	-0.0001	-0.0004
	[1.79]	[1.42]	[.009]	[.038]
Francophone	0.067***	0.095***	0.075***	0.095***
	[5.9]	[8.3]	[6.5]	[8.3]
Born in province	0.007	-0.001	0.003	-0.003
	[0.52]	[0.087]	[0.20]	[0.23]
Immigrant	-0.035	-0.016	-0.046**	-0.029
	[1.48]	[0.68]	[2.0]	[1.29]
Belong in community			0.17***	0.15***
			[13.6]	[11.9]
Belong in province			0.063***	0.059***
			[4.9]	[4.6]
Belong in country			0.074***	0.071***
			[6.1]	[5.9]
Years since arrival	-0.002	-0.012	0.0002	-0.008
	[0.10]	[0.59]	[0.012]	[0.40]
CT fraction immigrants	-0.01	-0.004	-0.011	-0.007
	[0.72]	[0.28]	[0.87]	[0.54]
CT fraction movers	0.005	0.003	-0.0007	-0.002
	[0.44]	[0.24]	[0.063]	[0.18]
constant	2e-16	2e-16	2e-16	2e-16
	[2e-14]	[2e-14]	[2e-14]	[2e-14]
Number of observations	11137	11137	11137	11137
R squared	0.11	0.13	0.16	0.17
Number of clusters	3931	3931	3931	3931

Notes: The asterisks *, **, and *** mark significance at 10%, 5% and 1%. Standardized beta coefficients and, in square brackets, t-statistics, are shown. Detailed definitions of variables and coefficients on other variables are in the appendix table 3. Highlighted rows are shown in figures in the main text of the paper.

Appendix Table 2: Weighted OLS Regressions for Expressions of Geographic Belonging

	Belong in community	Belong in province	Belong in country
Household income (ln)	-0.016	-0.021	0.002
	[1.30]	[1.56]	[.11]
Age/100	-0.075	0.17***	0.20***
	[1.21]	[2.6]	[3.3]
(Age/100) ²	0.15***	0.022	-0.057
	[2.6]	[0.36]	[0.98]
Male	-0.028***	0.021*	0.004
	[2.7]	[1.94]	[0.40]
Married	0.081***	0.021	0.026
	[4.9]	[1.27]	[1.64]
Common law	0.009	0.017	-0.006
	[0.72]	[1.33]	[0.45]
Separated/divorced/ widowed	0.005	0.014	0.014
	[.38]	[1.10]	[1.24]
High school	-0.014	-0.0002	0.004
	[1.00]	[0.013]	[0.25]
Post-secondary	-0.062***	-0.031*	-0.023
	[3.9]	[1.84]	[1.33]
University	-0.060***	-0.077***	-0.036**
	[3.7]	[4.4]	[2.1]
Social trust	0.034***	0.027**	0.038***
	[2.9]	[2.4]	[3.3]
Trust neighbour to return wallet	0.12***	0.053***	0.056***
	[10.4]	[4.6]	[4.8]
Trust colleagues	0.092***	0.10***	0.095***
	[4.9]	[5.2]	[5.0]
No colleagues	0.081***	0.075***	0.089***
	[4.0]	[3.5]	[4.3]
See family (ln)	0.12***	0.032	0.03
	[6.1]	[1.57]	[1.56]
Any family contact	-0.083***	-0.018	-0.035*
	[4.2]	[.86]	[1.78]

See friends (ln)	0.12*** [7.8]	0.057*** [3.7]	0.023 [1.55]
Any friends contact	-0.023 [1.58]	-0.009 [0.61]	-0.012 [0.86]
Have close friends (ln)	0.057*** [4.5]	0.017 [1.31]	0.025* [1.94]
Have close family (ln)	0.077*** [6.5]	0.076*** [6.5]	0.058*** [4.9]
Have other friends (ln)	0.065*** [5.5]	0.005 [0.37]	0.009 [0.77]
Neighbourhood tenure (ln)	0.10*** [9.1]	0.023* [1.90]	-0.012 [1.06]
Francophone	0.062*** [5.1]	0.10*** [8.3]	-0.22*** [16.4]
Born in province	0.026* [1.76]	0.12*** [8.1]	-0.13*** [9.5]
Immigrant	0.11*** [5.3]	0.13*** [5.7]	-0.14*** [6.4]
Years since arrival	-0.042** [2.5]	-0.016 [.87]	0.034* [1.95]
CT fraction immigrants	0.012 [0.97]	-0.009 [0.66]	0.028** [2.3]
CT fraction movers	0.007 [.63]	0.037*** [3.1]	0.020* [1.73]
constant	-3e-16 [3e-14]	-1e-16 [1e-14]	1e-15 [1e-13]
Number of observations	11338	11338	11338
R squared	0.12	0.08	0.13
Number of clusters	3957	3957	3957

Notes: The asterisks *, **, and *** mark significance at 10%, 5% and 1%. Standardized beta coefficients and, in square brackets, t-statistics, are shown. Detailed definitions of variables and coefficients on other variables are in the appendix table 3.

Appendix Table 3: Variable Descriptions

Variable	Explanation
SWL	“How do you feel about your life as a whole right now?” (1-10 scale denotes “very dissatisfied” to “very satisfied”)
Household income (ln)	Natural log of self-reported household income
Age, (Age/100)^2	age in years, scaled/squared
Male	1=Male
Married	1=Married
Common law	Living Common law
Separated/divorced/ widowed	separated, divorced, or widowed
High school	Educational attainment: High school diploma
Post-secondary	Educational attainment: some post-secondary
University	Educational attainment: completed university degree
Social trust	“Generally speaking, would you say that most people can be trusted or that you cannot be too careful in dealing with people?” 1=“People can be trusted”; 0=“Cannot be too careful in dealing with people”
Trust neighbour to return wallet	“If you lost a wallet or purse that contained two hundred dollars, how likely is it to be returned with the money in it if it was found: by someone who lives close by?” (Scaled to [0, 1])
Trust colleagues	Using a scale of 1 to 5 where 1 means “Cannot be trusted at all” and 5 means “Can be trusted a lot”, how much do you trust each of the following groups of people: people you work with or go to school with? (rescaled to cover the range between 0 and 1)
No colleagues	respondent not asked “Trust colleagues” question
See family (ln)	natural log of frequency at which the respondent saw relatives (outside of people s/he lived with) during previous month, or 0 if the answer was none
Any family contact	indicator to denote whether the frequency was greater than 0
See friends (ln)	natural log of frequency at which the respondent saw friends during previous month, or 0 if the answer was none
Any friends contact	indicator to denote whether the frequency was greater than 0
Have close friends (ln)	Natural log of number of close friends, that is, people who are not respondent’s relatives, but who respondent feels at ease with, can talk to about what is on his/her mind, or call on for help (or 0 if none).
Have close family (ln)	Natural log of number of relatives to whom respondent feels close to, that is, at ease with, able to talk to about what is on his/her mind, or call on for help (or 0 if none).
Have other friends (ln)	Natural log of number of other friends the respondent has who are not relatives or close friends (or 0 if none)
Neighbourhood tenure (ln)	Natural log of time (years) the respondent has been resident in his/her current neighbourhood.
Francophone	Indicates whether respondent is Francophone.
Born in province	Indicates whether respondent was born in the province of residence.
Immigrant	Indicates whether respondent is an immigrant to Canada. (1=foreign born)
Years since arrival	Time (years) since the respondent arrived to live in Canada.
Belong in community	“How would you describe your sense of belonging to your local community?” (scaled to [0, 1] range)
Belong in province	“What about (your sense of belonging) to your province?”
Belong in country	“What about (your sense of belonging) to Canada?”

CT fraction immigrants	Fraction of residents in the respondent's census tract who are immigrants.
CT fraction movers	Fraction of residents in the respondent's census tract who lived elsewhere less than 5 years ago.
