

Donnelly L, McLanahan S, Brooks-Gunn J, Garfinkel I, Wagner BG, Jacobsen WC, et al. Cohesive neighborhoods where social expectations are shared may have positive impact on adolescent mental health. *Health Aff (Millwood)*. 2016;35(11).

APPENDIX

Appendix A. Comparison of baseline and analytic sample

	Original sample	Analytic sample
N	4,898	2,246
Children in household	1.25	1.25
<i>Mother relationship to father</i>		
Married	0.24	0.26
Cohabiting	0.36	0.36
Other	0.39	0.39
<i>Mother education</i>		
Less than high school	0.35	0.30**
High school degree	0.30	0.31
Some college	0.24	0.27**
College degree	0.11	0.12**
<i>Mother race/ethnicity</i>		
White, non-Hispanic	0.21	0.23*
Black, non-Hispanic	0.48	0.50**
Hispanic, any race	0.27	0.23**
Other race, non-Hispanic	0.04	0.04
Mother foreign born	0.17	0.12**
Mother age (years)	25.28	25.30

Source: Authors' analysis of data from the Fragile Families and Child Wellbeing Study. Notes: All variables are measured at the focal child's birth (baseline). The analytic sample includes children who reported their symptoms of depression and anxiety at age 15 and whose parents evaluated neighborhood collective efficacy at age 3, 5 and 9. The baseline sample includes all children whose mothers were interviewed at birth. Group differences between the analytic sample and the excluded sample are calculated using independent sample t-tests and indicated by *p<.05 **p<0.01.

Appendix B. OLS regressions of adolescent depressive and anxiety symptoms on number of waves child resided in high collective efficacy neighborhood

	Depressive symptoms scale	Anxiety symptoms scale
<i>Neighborhood variables</i>		
Number of waves child resided in high collective efficacy neighborhood (1 SD above mean)	-.078 (.029)**	-.072 (.029)*
Socio-economic disadvantage scale	.031 (.027)	.012 (.027)
<i>Socio-demographic control variables</i>		
Annual household income (log)	-.078 (.035)*	-.070 (.035)*
Household residential moves	.004 (.011)	.000 (.011)
Children in household	.002 (.017)	.018 (.017)
Mother cohabiting with father	.085 (.065)	.119 (.065)+
Mother other relationship with father	.073 (.068)	.058 (.068)
Mother high school degree	-.058 (.056)	-.061 (.056)
Mother some college	-.083 (.064)	-.015 (.064)
Mother college degree	.013 (.100)	.083 (.100)
Mother black, non-Hispanic	-.082 (.068)	-.072 (.069)
Mother Hispanic, any race	-.034 (.083)	.035 (.083)
Mother other race, non-Hispanic	-.077 (.127)	-.023 (.127)
Mother foreign born	.064 (.081)	-.026 (.081)
Mother age (years)	.002 (.004)	.000 (.004)
Child female	.200 (.042)**	.122 (.042)**
Child age (years)	.057 (.058)	.002 (.058)
<i>Mental health control variables</i>		
Mother Major Depression Episode	.108 (.056)+	.147 (.056)**
Mother Generalized Anxiety Disorder	.092 (.090)	-.015 (.090)
Maternal grandmother depression symptoms	-.081 (.060)	-.020 (.060)
Maternal grandmother anxiety symptoms	.050 (.070)	.003 (.069)
Childhood anxious/depressed scale	.048 (.022)*	.063 (.022)**

Source: Authors' analysis of data from the Fragile Families and Child Wellbeing Study.
Notes: Results of full OLS model specification predicting depressive and anxiety symptoms.
Standard errors of coefficients are presented in parenthesis. Models also include controls
for sample city at birth. The neighborhood collective efficacy measure was constructed by
counting the number of waves between age 3 and 9 (0-3) the child resided in a neighborhood
one standard deviation above the mean on the neighborhood collective efficacy scale score.
The following scales are transformed to z-scores within the analytic sample: adolescent
depressive symptoms, adolescent anxiety symptoms, and childhood anxious/depressed. +p<.10
*p<.05 **p<0.01

Appendix C. Negative binomial regressions of adolescent depressive and anxiety symptoms

	Depressive symptoms scale	Anxiety symptoms scale
<i>Neighborhood variables</i>		
Collective efficacy scale	-.069 (.025)**	-.057 (.020)**
Socio-economic disadvantage scale	.023 (.030)	.002 (.024)
<i>Socio-demographic control variables</i>		
Annual household income (log)	-.082 (.038)*	-.058 (.031)+
Household residential moves	.004 (.011)	-.001 (.009)
Children in household	.005 (.019)	.012 (.015)
Mother cohabiting with father	.099 (.070)	.102 (.056)+
Mother other relationship with father	.078 (.073)	.062 (.059)
Mother high school degree	-.032 (.061)	-.034 (.049)
Mother some college	-.061 (.069)	.001 (.055)
Mother college degree	.055 (.110)	.087 (.088)
Mother black, non-Hispanic	-.072 (.074)	-.068 (.060)
Mother Hispanic, any race	-.022 (.093)	.030 (.073)
Mother other race, non-Hispanic	.094 (.140)	-.020 (.111)
Mother foreign born	.081 (.090)	-.035 (.071)
Mother age (years)	.001 (.005)	-.001 (.004)
Child female	.199 (.045)	.093 (.036)
Child age (years)	.084 (.062)	.010 (.036)
<i>Mental health control variables</i>		
Mother Major Depression Episode	.101 (.060)+	.111 (.048)*
Mother Generalized Anxiety Disorder	.068 (.096)	-.024 (.078)
Maternal grandmother depression symptoms	-.069 (.064)	-.011 (.051)
Maternal grandmother anxiety symptoms	.034 (.074)	-.005 (.059)
Childhood anxious/depressed scale	.056 (.025)*	.051 (.020)**

Source: Authors' analysis of data from the Fragile Families and Child Wellbeing Study.
Notes: Results of full negative binomial model specification predicting depressive and anxiety symptoms. Standard errors of coefficients are presented in parenthesis. Models include controls for sample city at birth. The following scales are transformed to z-scores within the analytic sample: adolescent depressive symptoms, adolescent anxiety symptoms, neighborhood collective efficacy, and childhood anxious/depressed. +p<.10 *p<.05 **p<.01

Appendix D. Nested OLS regressions of adolescent depressive symptoms

	Model 1	Model 2	Model 3
<i>Neighborhood variables</i>			
Collective efficacy scale	-.114 (.021)***	-.080 (.023)**	-.073 (.023)**
Socio-economic disadvantage scale		.026 (.027)	.024 (.027)
<i>Socio-demographic control variables</i>			
Annual household income (log)		-.084 (.035)*	-.071 (.035)*
Household residential moves		.006 (.011)	.003 (.011)
Children in household		.002 (.017)	.002 (.017)
Mother cohabiting with father		.088 (.065)	.082 (.065)
Mother other relationship with father		.084 (.068)	.074 (.068)
Mother high school degree		-.062 (.056)	-.056 (.056)
Mother some college		-.092 (.063)	-.082 (.063)
Mother college degree		-.012 (.100)	.012 (.100)
Mother black, non-Hispanic		-.091 (.068)	-.090 (.069)
Mother Hispanic, any race		-.031 (.082)	-.032 (.082)
Mother other race, non-Hispanic		-.063 (.127)	-.078 (.127)
Mother foreign born		.043 (.081)	.055 (.081)
Mother age (years)		.003 (.004)	.002 (.004)
Child female		.198 (.042)**	.200 (.042)**
Child age (years)		.071 (.058)	.065 (.057)
<i>Mental health control variables</i>			
Mother Major Depression Episode			.103 (.056)†
Mother Generalized Anxiety Disorder			.094 (.090)
Maternal grandmother depression symptoms			-.082 (.060)
Maternal grandmother anxiety symptoms			.045 (.070)
Childhood anxious/depressed scale			.048 (.022)*
R-squared	.013	.048	.054
Adjusted R-squared	.012	.033	.036

Source: Authors' analysis of data from the Fragile Families and Child Wellbeing Study.
Notes: Results of nested OLS model specifications predicting depressive symptoms. Standard errors of coefficients are presented in parenthesis. Models include controls for sample city at birth. The following scales are transformed to z-scores within the analytic sample: adolescent depressive symptoms, neighborhood collective efficacy, and childhood anxious/depressed. †p<.10 *p<.05 **p<0.01

Appendix E. Nested OLS regressions of adolescent anxiety symptoms

	Model 1	Model 2	Model 3
<i>Neighborhood variables</i>			
Collective efficacy scale	-.114 (.021)***	-.081 (.023)**	-.072 (.023)**
Socio-economic disadvantage scale		.008 (.028)	.005 (.028)
<i>Socio-demographic control variables</i>			
Annual household income (log)		-.076 (.035)*	-.063 (.035)†
Household residential moves		.001 (.011)	-.002 (.011)
Children in household		.019 (.018)	.018 (.017)
Mother cohabiting with father		.123 (.065)†	.116 (.065)
Mother other relationship with father		.070 (.068)	.060 (.068)
Mother high school degree		-.069 (.056)	-.059 (.056)
Mother some college		-.029 (.063)	-.015 (.064)
Mother college degree		.054 (.100)	.081 (.100)
Mother black, non-Hispanic		-.081 (.068)	-.080 (.069)
Mother Hispanic, any race		.034 (.083)	.036 (.083)
Mother other race, non-Hispanic		-.006 (.127)	-.025 (.127)
Mother foreign born		-.049 (.081)	-.035 (.081)
Mother age (years)		.000 (.004)	.000 (.004)
Child female		.121 (.042)**	.122 (.042)**
Child age (years)		.015 (.058)	.009 (.058)
<i>Mental health control variables</i>			
Mother Major Depression Episode			.142 (.056)*
Mother Generalized Anxiety Disorder			-.014 (.090)
Maternal grandmother depression symptoms			-.021 (.060)
Maternal grandmother anxiety symptoms			-.001 (.069)
Childhood anxious/depressed scale			.063 (.022)**
R-squared	.013	.048	.054
Adjusted R-squared	.012	.033	.036

Source: Authors' analysis of data from the Fragile Families and Child Wellbeing Study.
Notes: Results of nested OLS model specifications predicting anxiety symptoms. Standard errors of coefficients are presented in parenthesis. Models include controls for sample city at birth. The following scales are transformed to z-scores within the analytic sample: adolescent anxiety symptoms, neighborhood collective efficacy, and childhood anxious/depressed. †p<.10 *p<.05 **p<0.01