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# Are Both Individual-level and Community-level Social Capital Associated with Individual Health? A Serial Cross-Sectional Analysis in China, 2010-2015

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#### **ABSTRACT**

**Background** The association between multilevel social capital and individual health has been previously shown to be inconsistent in the literature; moreover, little is known about their association over time. We aimed to examine the associations of both individual-level and community-level social capital with individual health in China during a period of rapid economic growth.

**Methods** We conducted a serial cross-sectional study using data of 42,829 Chinese adults (age  $\geq$  18 years) from the 2010, 2012, 2013, and 2015 Chinese General Social Survey. Information on respondents' self-rated physical and mental health was collected in all time points. We assessed social capital by individual-level and community-level indicators, including frequency of socializing, civic participation, and trust. We conducted multilevel binary logistic regression models to examine the associations of individual-level and community-level social capital with self-rated physical and mental health.

**Results** Individual-level social capital in terms of high frequency of socializing and high trust were significantly associated with good physical and mental health in all years. No evidence showed that the associations of individual-level frequency of socializing and trust with physical and mental health changed over time. There were no consistent associations of individual-level civic participation or any community-level social capital indicators with physical or mental health.

**Conclusion** The positive associations of individual-level social capital in terms of socializing and trust with physical and mental health were robust during a period of rapid economic growth. Improving individual-level socializing and trust for health promotion could be a long-term strategy even within a rapidly developing society.

#### Strengths and limitations of this study

- A major strength of our study is the comparability of the associations between multilevel social capital and health outcomes over time. Hence, our consistent findings provided more solid evidence for associations of the individual-level frequency of socializing and trust with physical and mental health beyond previous mixed results.
- The other strength of our study is that we took advantage of a rapidly developing society (i.e., China) as a social laboratory to observe the associations between multilevel social capital and health outcomes.
- A limitation of our study is that we cannot make causal inferences since this study is cross-sectional by nature.
- We only included generalized trust in cognitive social capital.
- The study period was relatively short (i.e., six years), which prohibited us from observing a more long-term trend of the association.



#### INTRODUCTION

Social capital, defined as resources available to members of social groups and resources embedded within an individual's social networks, <sup>1,2</sup> is a critical social determinant in shaping population health. Although debates are ongoing as to whether social capital is an individual attribute or a collective property, previous public health studies suggested that the individual and collective perspectives were not mutually exclusive and might affect individuals' health simultaneously.<sup>3,4</sup> From an individual perspective, social capital affects health by providing informational, emotional, and instrumental support. From a collective perspective, social capital affects health by facilitating collective action, maintaining social norms, and enhancing reciprocity.<sup>5,6</sup>

An increasing number of studies employed a multilevel analytical framework to examine the associations of both individual-level and collective-level social capital with health. Nevertheless, results from these multilevel studies were mixed.<sup>3,7–10</sup> Most of these studies found that at least one indicator of each level of social capital was associated with health. Some studies only showed an association between individual-level social capital and health, while a handful of studies suggested that only collective-level social capital was associated with health. Although most of these studies indicated that social capital was beneficial for health, several studies reported negative associations between higher levels of social capital and better health.<sup>11–13</sup> Even studies within the same countries (e.g., Japan<sup>12,14</sup> and China<sup>13,15</sup>) showed inconsistent results in terms of the directions of the associations between social capital and health.

The above-mentioned inconsistent results may be due to different operationalizations of social capital, different study time points, or both. Although different operationalizations of social capital provided insights to understand what specific social capital indicator was beneficial for health among a spectrum of social capital measures, they made it difficult to make meaningful comparisons between studies and to examine whether the association between social capital and health was consistent over time. A newly published study in Montreal, Canada only examined the association of individual-level social capital with health over time. Additionally, as Montreal is only a representative of developed society, the results may not be applicable in a rapidly developing society.

Hence, we examined the associations of both individual-level and community-level social capital with health over time in China. China is an ideal setting for this study since it has experienced rapid economic development over the past four decades. Its gross domestic product (GDP) increased rapidly from 1.8% of the global economy in 1978 to 15% in 2018.<sup>17</sup> This rapid economic transition allows us to use a relatively short period to observe whether the association between multilevel social capital and health changed with socioeconomic development. It also allows us to compare the difference in the change of association of multilevel social capital with health between the traditionally long-term developed western societies and those with more recent and rapid economic development.

We specifically examined: (1) how individual-level social capital, community-level social capital, and health changed during a period of rapid economic growth; (2) what the associations of individual-level and community-level social capital with health were in each survey year; (3) whether the associations changed during a period of rapid economic growth.

#### **METHODS**

#### Data source and participants

We collected data from the 2010, 2012, 2013, and 2015 waves of the Chinese General Social Survey (CGSS), which is publicly available. The participants were Chinese adults aged 18 years or above. Health outcomes, social capital, sociodemographic, and socioeconomic factors were consistently collected throughout the four years. The CGSS is a national representative survey project in Mainland China conducted by the Renmin University of China.

The sampling strategy was described in further details in a previous study. 13

#### Measurements

#### Health outcomes

Health outcomes were self-rated physical and mental health. For physical health, respondents answered the question "How do you think about your current physical health?" Responses were divided into "poor" (including "very unhealthy", "unhealthy", and "neutral") and "good" (including "healthy" and "very healthy") physical health. For mental health, respondents answered the question "During the past four weeks, how often have you felt depressed or frustrated?" Responses were categorized into "poor" (including "always", "often", and "sometimes") and "good" (including "seldom" and "never") mental health. The two self-rated health indicators were used in previous studies.<sup>18–20</sup>

#### Social capital

Social capital can be separated into structural and cognitive dimensions. Structural social capital refers to actual network connections and civic engagement while cognitive social capital refers to perceptions of trust and norms.<sup>3</sup> We measured individual-level structural social capital by respondents' frequency of socializing (high, low) and civic participation (yes, no). We measured individual-level cognitive social capital by respondents' trust of others (high, low). Details of the questions are shown in Supplementary Material 1.

We aggregated individual-level social capital responses to the county level as community-level social capital. Specifically, we calculated the percentages of people with "high" frequency of socializing, of those with "yes" regarding civic participation, and of those with "high" trust in each county. Higher percentages indicated higher community-level social capital.

#### Sociodemographic and socioeconomic factors

We included gender (male, female), age (years), ethnicity (*Han*, non-*Han*), and marital status (married/cohabitation, never married/divorced/separated/widowed) as sociodemographic factors, and education (primary school or below, junior secondary school, senior secondary school, and college or above), occupation, poverty, and places of residence (rural, urban) as socioeconomic factors. Details of the occupation and poverty are shown in Supplementary Material 2.

#### Statistical analysis

We reported weighted means with standard deviations (SD) for continuous variables and weighted percentages for categorical variables. We calculated individual weighting factors by the distribution of gender, age, and place of residence according to the 2010 China population census data,<sup>21</sup> and community weighting factors according to the distribution of the numbers of counties in each province in 2010 based on the China Statistical Yearbook 2011.<sup>22</sup> To examine how social capital and health changed over time, following the methodology as in previous studies,<sup>23,24</sup> we assessed the trends of health and individual-level social capital by binary logistic regression models with the calendar year being the independent variable. The results of the regressions indicated whether the health variations and the individual-level social capital variations between years were statistically significant. Similarly, with the calendar year as the independent variable, we assessed the trends of community-level social capital by linear regression models.

To examine the associations of individual-level and community-level social capital with health, we employed two-level binary logistic regression models adjusting for sociodemographic and socioeconomic factors. We compared the results of regression models with weighted and unweighted data as a robustness check. The weighting method is shown in Supplementary Material 3. To examine whether the associations of social capital with physical and mental health changed over time, we performed interaction tests between statistically significant social capital indicators and survey year.

We used Stata/MP 14.2 to conduct all data analysis with a two-tailed p-value < 0.05 as the significance level.

#### **RESULTS**

Our study included a total of 42,829 respondents. Specifically, there were 10,827 respondents nested in 133 counties in 2010, 11,104 in 131 counties in 2012, 10,663 in 126 counties in 2013, and 10,235 in 130 counties in 2015. Table 1 presents the weighted sample characteristics in 2010, 2012, 2013, and 2015 (The missing data values are listed in online supplementary table 1. The unweighted results are shown in online supplementary table 2). Generally, the percentages of good physical and mental health fluctuated over the study period, but both the percentages were lowest in 2012 and peaked in 2013. For individual-level social capital, high frequency of socializing increased generally and peaked in 2013; civic participation peaked in 2012 and reached the lowest level in 2013; high trust decreased to the bottom in 2013 and then slightly rebounded in 2015. For community-level social capital, the percentage of high frequency of socializing increased; the percentage of civic participation peaked in 2012 and dropped to the bottom in 2013; the percentage of trust decreased from 2010 to 2013 and then increased in 2015.

#### [Table 1 here]

Figure 1 shows the trends of physical and mental health, individual-level social capital, and community-level social capital over time. Figure 1a indicates that the likelihood of good physical health in 2012 (odds ratio (OR) 0.95, 95% confidence interval (CI) 0.89–1.00) was marginally significantly (p = 0.062) lower than that in 2010 (reference). However, this likelihood in 2013 (OR 1.31, 95% CI 1.24–1.40) and 2015 (OR 1.21, 95%CI 1.13–1.28) was significantly higher than that in 2010. The likelihood of good mental health in 2013 (OR 1.30, 95%CI 1.22–1.38) and 2015 (OR 1.13, 95%CI 1.06–1.21) were also significantly higher than that in 2010. No significant difference in mental health was observed between 2010 and 2012.

Figure 1b shows that the likelihood of high frequency of socializing in 2012 (OR 1.28, 95%CI 1.19–1.37), 2013 (OR 1.34, 95%CI 1.25–1.43), and 2015 (OR 1.31, 95%CI 1.22–1.41) were significantly higher than that in 2010. The likelihood of civic participation in 2012 (OR 1.07, 95%CI 1.01–1.14) was significantly higher than that in 2010. However, it decreased and became significantly lower in 2013 (OR 0.90, 95%CI 0.84–0.95) than that in 2010. No evidence showed that the likelihood of civic participation in 2015 was significantly different from that in 2010. The likelihood of high trust in 2012 (OR 0.92, 95%CI 0.87–0.98), 2013 (OR 0.67, 95%CI 0.63–0.71), and 2015 (OR 0.90, 95%CI 0.84–0.96) was significantly lower than that in 2010.

Figure 1c shows that community-level frequency of socializing in 2012 ( $\beta$  = 4.64, 95%CI 1.73–7.54), 2013 ( $\beta$  = 7.58, 95%CI 4.57–10.59), and 2015 ( $\beta$  = 8.22, 95%CI 5.28–11.16) were significantly higher than that in 2010. No evidence showed that community-level civic participation significantly changed over time. Community-level trust in 2013 ( $\beta$  = -9.59, 95%CI -12.57– -6.61) was significantly lower than that in 2010. No evidence showed that community-level trust in 2012 or 2015 was significantly different from that in 2010.

#### [Figure 1 here]

Table 2 shows the associations of both individual-level and community-level social capital with physical health. Among the individual-level social capital indicators, high frequency of socializing (2010: OR 1.49, 95%CI 1.33–1.66; 2012: OR 1.40, 95%CI 1.26–1.54; 2013: OR 1.28, 95%CI 1.15–1.42; 2015: 1.36, 95%CI 1.22–1.50)and high trust (2010: OR 1.33, 95%CI 1.21–1.46; 2012: OR 1.30, 95%CI 1.19–1.42; 2013: OR 1.22, 95%CI 1.11–1.34; 2015: OR 1.41, 95%CI 1.28–1.55) were significantly associated with good physical health in all years. No evidence supported that there was a significant association between civic participation and physical health after adjustment in any year. Among community-level social capital indicators, after adjustment, higher percentages of frequency of socializing and trust were significantly positively associated with good physical health in 2015 (socializing: OR 1.01, 95%CI 1.01–1.02; trust: OR 1.01, 95%CI 1.01–1.02). In contrast, a higher percentage of civic participation was significantly negatively associated with good physical health in 2015 (OR 0.99, 95%CI 0.99–1.00); nevertheless, the ORs were close to one.

#### [Table 2 here]

Table 3 presents the associations of both individual-level and community-level social capital with mental health. The associations were similar to that of social capital with physical health in terms of directions and significance. Among individual-level social capital indicators, high frequency of socializing (2010: OR 1.26, 95%CI 1.13–1.40; 2012: OR 1.20, 95%CI 1.09–1.33; 2013: OR 1.30, 95%CI 1.17–1.45; 2015: 1.36, 95%CI 1.22–1.50) and high trust (2010: OR 1.47, 95%CI 1.34–1.61; 2012: OR 1.43, 95%CI 1.30–1.56; 2013: OR 1.36, 95%CI 1.24–1.50; 2015: OR 1.43, 95%CI 1.30–1.56) were significantly associated with good mental health. Civic participation was only positively associated with good mental health in 2013 (OR 1.17, 95%CI 1.06–1.29). No significant association between any community-level social capital indicator and mental health in the four years was observed.

#### [Table 3 here]

As for sociodemographic and socioeconomic factors, being male sex, non-poor, and having a higher education level were significantly associated with good physical and mental health in all years. Being older was negatively associated with good physical and mental health in all years. Additionally, being non-employed was significantly associated with a lower likelihood of having good physical health comparing with having occupations at Skill level 3 or 4 (reference) in all years, but not significantly associated with mental health. Being married or cohabiting was significantly associated with good mental health in all years, but not associated with physical health.

The results stratified by place of residence (i.e., rural and urban) showed similar patterns to the results from the whole sample in each year in terms of the associations of individual-level frequency of socializing and trust with

physical and mental health (online supplementary table 3 and 4). The results from the pooled data between 2010 and 2015 also showed that individual-level social capital in terms of frequency of socializing and trust was associated with physical and mental health after adjustment (online supplementary table 5).

We further examined the interactions between consistently significant social capital indicators (i.e., individual-level frequency of socializing and trust) and survey year (online supplementary table 6). The interactions were not significant; i.e., no evidence supported that the associations of the individual-level frequency of socializing and trust with physical and mental health changed over time.

We repeated the two-level binary regression models based on the whole weighted sample of each year (i.e., Table 2 and Table 3). The associations between both levels of social capital and health outcomes (online supplementary table 7 and 8) were similar to our unweighted results in Table 2 and Table 3.

#### **DISCUSSION**

#### Main findings

To our knowledge, this is the first serial cross-sectional study in China examining the associations of multilevel social capital with individuals' physical and mental health with nationally representative data. We found that the likelihood of having good physical and mental health fluctuated during a period of rapid economic development; in other words, the likelihood of having good physical and mental health did not consistently increase with economic growth during this study period. Among the indicators of individual-level social capital, in general, the likelihood of high frequency of social socializing increased, the likelihood of civic participation fluctuated, and the likelihood of high trust decreased during the survey period. Among the indicators of community-level social capital, in general, the percentage of high frequency of socializing increased, the percentage of civic participation did not change significantly, and the percentage of high trust decreased in 2013 significantly. We also found that higher levels of individual-level social capital in terms of frequency of socializing and trust were consistently associated with good physical and mental health during the period of rapid economic development. However, we did not find evidence for a consistent association of any community-level social capital indicator with physical or mental health during the same period.

#### **Interpretations**

Putting all the results together, our study suggests that no matter how people's physical and mental health changed during a period of rapid economic growth, individual-level social capital in terms of socializing and trust consistently played a pivotal role in protecting individuals' physical and mental health. Under such circumstances, the decreased trend in individual-level trust within the observed period indicated that we should especially pay attention to improve people's trust for health promotion.

The provision of informational, instrumental, and emotional support may be plausible reasons why the individual-level frequency of socializing was associated with our health outcomes.<sup>6,25</sup> Socializing helps maintain and extend individuals' social networks, from which individuals can obtain monetary, material and mental assistance, and health-rated information. Additionally, a higher frequency of socializing is beneficial for mental health by fulfilling the human need for social connectedness, increasing people's sense of belonging, and reducing the perceived isolation.<sup>26</sup> Moreover, people with high trust are more likely to consider healthcare systems and health-related information as trustful social resources,<sup>27,28</sup> and more likely to perceive emotional support.<sup>29</sup> They also have less sense of social anxiety.<sup>30</sup>

We argue that some of the mechanisms above are unchanged in a rapidly developing society, resulting in the observed consistent associations of individual-level socializing and trust with physical and mental health. First, a rapidly developing economy is almost always accompanied by social change. Under such circumstances, the old

formal health-related institutions and information channels may not fulfill people's needs while the new ones may not be completely established or may not operate stably. Hence, people need to obtain support from informal channels, such as family members, friends, and acquaintances. Second, a rapidly developing society is often accompanied by technological innovation and information explosion. An individual is almost unlikely to know all about new health-related technology and information on his or her own. In this light, socializing could reduce individuals' costs to learn new health-related technology and obtain new information through social networks. Also, people with a high trust may be more likely to consider emerging health-related institutions, technology, and information in a rapidly developing society as trustworthy, and are thus more willing to use them. An example is online prescription drug services. A study in the United States found that people with higher trust had a higher intention of adopting online prescription drug services.<sup>31</sup> Additionally, a rapidly developing society may also be accompanied by high social mobility and great social uncertainty, whereby people do not have enough information to predict others' behaviors.<sup>32</sup> In such a situation, people with a high trust of others are less likely to worry about others' intention to harm them; hence, they might suffer from less anxiety.

On the other hand, we did not find consistent associations of individual-level civic participation with physical and mental health. Previous studies showed mixed associations between individual-level civic participation and health outcomes.<sup>29,33,34</sup> We measured civic participation by voting in the neighborhood/village committee election. Previous studies argued that local political participation (e.g., voting) could affect welfare policies provided by governments.<sup>35,36</sup> Nevertheless, neighborhood/village committees in China have no right to make policies. Additionally, voting is a social- and political-specific indicator for civic participation, which may result in inconsistent associations between civic participation and health in different societies.

We also did not find consistent associations of any community-level social capital indicators with physical or mental health. Previous studies showed mixed results as to the associations between community-level social capital and health.<sup>29,33,34,37</sup> The mixed results may be due to different geographic scales where study areas were located. For example, studies in the UK defined communities as post-code sectors,<sup>34,38</sup> while studies in the US measured community-level social capital at the state level.<sup>35,39</sup> While a previous Chinese study measured community-level social capital at the village level,<sup>29</sup> the present study measured community-level social capital at the county level. Also, the social capital indicators in these studies were not the same; hence, it is difficult to make meaningful comparisons with other studies.

#### **Strengths and limitations**

A major strength of our study is the comparability of the associations between multilevel social capital and health outcomes over time. Hence, our consistent findings provided more solid evidence for associations of the individual-level frequency of socializing and trust with physical and mental health beyond previous mixed results. The other strength of our study is that we took advantage of a rapidly developing society (i.e., China) as a social laboratory to observe the associations between multilevel social capital and health outcomes.

A limitation of our study is that we cannot make causal inferences since this study is cross-sectional by nature. However, our health outcomes were "current" physical health and mental health in the "past four weeks", and our frequency of socializing was socializing "in the past year". The timeline helped us partially avoid reverse associations between individual-level frequency of socializing and health outcomes. Secondly, we only included generalized trust in cognitive social capital. While this measurement cannot directly capture community-specific trust (e.g. trust in neighbors), it was used in previous studies. 34,37,39,40 Thirdly, the study period was relatively short (i.e., six years), which prohibited us from observing a more long-term trend of the association. However, as we observed the association in a rapidly developing and changing society and the development and changes are ongoing, we speculate that the associations we observed will remain in the long run.

#### Conclusion

Our findings suggest that individual-level social capital in terms of frequency of socializing and trust is a robust social determinant of health during a period of rapid economic growth. Hence, improving individual-level social capital for health promotion could be a long-term strategy even in a rapidly developing society. Interventions can be designed to increase opportunities for socializing and to improve trust. Given that people with less socializing and lower trust appear to be at a higher risk of poor health, interventions could consider a population segmentation strategy based on social capital indicators to target individuals with lower frequency of socializing and lower trust. It may be difficult for policies to target individuals directly, but they can be designed as a "nudge" for individuals' socializing and trust. For example, governments can consider providing freely accessible public space (e.g., parks, activity centers) for people's social interaction, and they can also extend operation hours of public transports to encourage socialization. Trustworthy health-related information channels should also be established. On the other hand, policymakers may pay attention to avoid damaging social capital when implementing other policies.

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**Competing interests** We declare no competing interests.

Patient and public involvement Patients and/or the public were not involved in this research.

Patient consent for publication Not required.

Ethics approval No ethics review was needed for these secondary analyses of publicly available, anonymized data

Data availability statement The secondary data are available from Chinese National Survey Data Archive.

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Table 1. Sample Characteristics, 2010-2015

	2010	2012	2013	2015
	Mean±SD/%	Mean±SD/%	Mean±SD/%	Mean±SD/%
Individual level	N = 10,827	N = 11,104	N = 10,663	N = 10,235
Physical Health				
Poor	36.43	37.75	30.36	32.21
Good	63.57	62.25	69.64	67.79
Mental Health				
Poor	32.83	33.03	27.35	30.19
Good	67.17	66.97	72.65	69.81
Sociodemographic factors				
Gender				
Female	49.48	49.48	49.48	49.48
Male	50.52	50.52	50.52	50.52
Age (years)				
	42.76±16.35	42.76±16.39	42.74±16.36	42.74±16.38
Ethnicity				
Non-Han	9.97	9.82	9.64	8.68
Han	90.03	90.18	90.36	91.32
Marital status				
Single/separated/divorced/widowed	24.16	24.40	25.17	25.78
Cohabit/married	75.84	75.60	74.83	74.22
Socioeconomic factors				
Education				
Primary school or below	33.77	32.50	31.25	29.95
Junior secondary school	31.33	30.04	30.89	30.75
Senior secondary school or equal	19.35	19.85	19.64	19.66
College or above	15.55	17.62	18.22	19.64
Occupation#				
Skill 3 or 4	10.62	13.40	11.93	11.88
Skill 2	53.53	51.75	51.15	47.33
Skill 1	3.58	2.71	3.40	4.56
Non-employed	32.27	32.14	33.52	36.22
Poverty				
Poor	11.59	15.23	13.24	14.71
Non-poor	81.08	76.44	77.79	79.76
Do not know income	7.33	8.33	8.97	5.53
Place of residence				
Urban	51.76	51.76	51.76	51.76
Rural	48.24	48.24	48.24	48.24
Social capital				
Frequency of socializing				
Low	77.11	72.51	71.58	71.94
	,,,,,	,	. = 15	

High	22.89	27.49	28.42	28.06
Civic participation				
No	55.78	54.06	58.48	56.44
Yes	44.22	45.94	41.52	43.56
Trust				
Low	35.44	37.34	45.13	37.92
High	64.56	62.66	54.87	62.08
Community level	N = 133	N = 131	N = 126	N = 130
Social Capital				
Frequency of socializing (%)	20.93±9.33	25.57±10.16	28.51±11.93	29.15±11.10
Civic participation (%)	48.16±19.55	50.27±18.20	45.05±17.80	47.63±17.94
Trust (%)	66.78±9.68	64.56±12.00	57.19±11.38	64.40±8.49

Weighted percentages for categorical variables and weighted means for continuous variables with standard deviations # Skill level 3 or 4: managers, professionals, and technicians and associate professionals; Skill 2: clerical support workers; services and sales workers; skilled agricultural, forestry and fishery workers; craft and related trades workers; plant and machine operators, and assemblers; Skill 1: elementary occupations (for more details, please see Supplementary Material 2).

Table 2. Associations of individual-level and community-level social capital with physical health, 2010-2015 (Two-level binary logistic model, with "poor" physical health as the reference group)

	2010 2012 2013 2015							
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR				
	(95% CI)	(95% CI)	(95% CI)	(95% CI)				
Sociodemographic factors	(********)	(30,000)	(307000)	(30,000)				
Gender								
Female	1	1	1	1				
Male	1.31***	1.30***	1.20***	1.31***				
	(1.20,1.43)	(1.19, 1.42)	(1.09, 1.32)	(1.19, 1.43)				
Age	0.96***	0.96***	0.96***	0.96***				
	(0.96, 0.96)	(0.96, 0.97)	(0.96, 0.96)	(0.96, 0.97)				
Ethnicity								
Non-Han	1	1	1	1				
Han	0.90	1.02	0.94	1.10				
	(0.73, 1.10)	(0.84, 1.24)	(0.77, 1.16)	(0.89, 1.35)				
Marriage								
Single/separated/divorced/widowed	1	1	1	1				
Cohabit/married	1.01	0.90	1.02	0.93				
	(0.90, 1.14)	(0.81, 1.01)	(0.90, 1.14)	(0.83, 1.04)				
Socioeconomic factors								
Education								
Primary school or below	1	1	1	1				
Junior secondary school	1.18**	1.20**	1.27***	1.12				
	(1.05,1.33)	(1.07,1.34)	(1.13, 1.43)	(1.00, 1.26)				
Senior secondary school or equal	1.32***	1.39***	1.49***	1.40***				
	(1.15, 1.52)	(1.21, 1.59)	(1.28, 1.73)	(1.21, 1.62)				
College or above	1.43***	1.51***	1.59***	1.60***				
	(1.19, 1.72)	(1.26, 1.79)	(1.31,1.93)	(1.32, 1.94)				
Poverty								
Poor	1	1	1	1				
Non-poor	1.59***	1.68***	1.64***	1.55***				
	(1.38, 1.83)	(1.48, 1.90)	(1.43, 1.87)	(1.37, 1.76)				
Do not know income	1.55***	1.43***	1.49***	1.31*				
	(1.24, 1.93)	(1.17, 1.74)	(1.22, 1.81)	(1.05, 1.64)				
Occupation								
Skill level 3 or 4	1	1	1	1				
Skill level 2	0.89	0.94	0.94	0.96				
	(0.74, 1.07)	(0.80, 1.11)	(0.78, 1.13)	(0.79, 1.17)				
Skill level 1	1.19	1.03	0.99	0.87				
	(0.89, 1.58)	(0.77, 1.36)	(0.74, 1.34)	(0.66, 1.16)				
Non-employed	0.66***	0.76**	0.63***	0.76**				
	(0.55, 0.80)	(0.65, 0.90)	(0.52, 0.76)	(0.63, 0.93)				
Place of residence								

Rural	1	1	1	1
Urban	1.08	1.12	1.28***	1.29***
	(0.96, 1.22)	(1.00, 1.25)	(1.14, 1.45)	(1.15,1.46)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.49***	1.40***	1.28***	1.36***
	(1.33,1.66)	(1.26, 1.54)	(1.15,1.42)	(1.22, 1.50)
Civic participation				
No	1	1	1	1
Yes	1.01	1.01	1.01	0.99
	(0.91,1.11)	(0.92, 1.11)	(0.91, 1.11)	(0.90, 1.09)
Trust				
Low	1	1	1	1
High	1.33***	1.30***	1.22***	1.41***
	(1.21,1.46)	(1.19, 1.42)	(1.11, 1.34)	(1.28, 1.55)
Community-level social capital				
Frequency of socializing (%)	0.99	1.00	1.00	1.01***
	(0.98,1.00)	(0.99, 1.01)	(0.99, 1.01)	(1.01, 1.02)
Civic participation (%)	1.00	1.00	0.99	0.99**
	(0.99, 1.00)	(0.99, 1.00)	(0.99, 1.00)	(0.99, 1.00)
Trust (%)	1.00	1.00	1.00	1.01*
	(0.99, 1.01)	(1.00, 1.01)	(0.99, 1.01)	(1.00, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130
* p < 0.05, ** p < 0.01, *** p < 0.001				

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

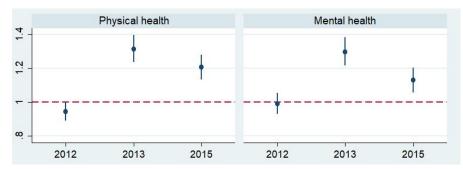
Table 3. Associations of individual-level and community-level social capital with mental health, 2010-2015 (Two-level binary logistic model, with "poor" mental health as the reference group)

	level binary logistic model, with "poor" me				
		2010	2012	2013	2015
Secretary   Secr		· ·	-	-	-
Gender         Female         1         0.99° <th< td=""><td></td><td>(95% CI)</td><td>(95% CI)</td><td>(95% CI)</td><td>(95% CI)</td></th<>		(95% CI)	(95% CI)	(95% CI)	(95% CI)
Female Male         1         0 <th< td=""><td>~ <b>.</b></td><td></td><td></td><td></td><td></td></th<>	~ <b>.</b>				
Male         1.24***         1.32***         1.11**         1.25***           Age         0.99***         0.99***         0.99***         0.99***           Ethnicity         (0.99,0.99)         (0.99,0.99)         (0.99,0.99)         (0.99,0.99)           Non-Han         1         1         1         1           Han         0.86         1.05         0.94         1.00           Marriage         (0.70,1.04)         (0.87,1.27)         (0.76,1.15)         (0.81,1.23)           Single/separated/divorced/widowed         1					
Age         (1.14,1.35)         (1.21,1.44)         (1.01,1.22)         (1.14,1.37)           Lithnicity         (0.99,0.99)         (0.99,1.00)         (0.99,0.99)         (0.99,1.00)           Non-Han         1         1         1         1           Han         0.86         1.05         0.94         1.00           Marriage         (0.70,1.04)         (0.87,1.27)         (0.76,1.15)         (0.81,1.23)           Cohabit/married         1					
Age         0.99"         0.99"         0.99"         0.99"           Ethnicity         Non-Han         1	Male	1.24***		1.11*	1.25***
Eithnicity         (0.99,0.99)         (0.99,1.00)         (0.99,0.99)         (0.99,1.00)           Non-Han         1         1         1         1           Han         0.86         1.05         0.94         1.00           Marriage         (0.70,1.04)         (0.87,1.27)         (0.76,1.15)         (0.81,1.23)           Marriage         Single/separated/divorced/widowed         1					(1.14, 1.37)
Ethnicity   Non-Han	Age	0.99***	0.99***	0.99***	0.99***
Non-Han		(0.99, 0.99)	(0.99, 1.00)	(0.99, 0.99)	(0.99, 1.00)
Han         0.86         1.05         0.94         1.00           Marriage         (0.70,1.04)         (0.87,1.27)         (0.76,1.15)         (0.81,1.23)           Marriage         Single/separated/divorced/widowed         1         1         1         1         1           Cohabit/married         1.26***         1.21***         1.29***         1.21***           Cohabit/married         1.26***         1.21***         1.29***         1.21***           Socioeconomic factors           Education           Primary school or below         1	Ethnicity				
Marriage         (0.70,1.04)         (0.87,1.27)         (0.76,1.15)         (0.81,1.23)           Single/separated/divorced/widowed         1         1         1         1           Cohabit/married         1.26***         1.21***         1.29***         1.21***           Cobabit/married         (1.12,1.40)         (1.09,1.35)         (1.15,1.44)         (1.08,1.35)           Socioeconomic factors           Education         1	Non-Han	1	1	1	1
Marriage         Single/separated/divorced/widowed         1         1         1         1           Cohabit/married         1.26***         1.21***         1.29***         1.21***           Socioeconomic factors         Education           Primary school or below         1         1         1         1           Junior secondary school         1.35***         1.24***         1.23***         1.28***           Senior secondary school or equal         1.44***         1.53***         1.37***         1.62***           Senior secondary school or equal         1.44***         1.53***         1.37***         1.62***           College or above         1.58***         1.51***         1.51***         1.71***           Poverty         1.80***         1.77***         1.51***         1.51***           Poor         1.80***         1.77***         1.77***         1.54***           Non-poor         1.80***         1.77***         1.77***         1.54***           Do not know income         1.89***         1.55***         1.36***         1.38***           Occupation         1.89***         1.55***         1.36**         1.38**           Skill level 3 or 4         1         1         1	Han	0.86	1.05	0.94	1.00
Single/separated/divorced/widowed         1         1         1         1           Cohabit/married         1.26***         1.21***         1.29***         1.21***           Cohabit/married         (1.12,1.40)         (1.09,1.35)         (1.15,1.44)         (1.08,1.35)           Socioeconomic factors           Education           Primary school or below         1		(0.70, 1.04)	(0.87, 1.27)	(0.76, 1.15)	(0.81, 1.23)
Cohabit/married         1.26***         1.21***         1.29***         1.21***           Cohabit/married         (1.12,1.40)         (1.09,1.35)         (1.15,1.44)         (1.08,1.35)           Socioeconomic factors           Education         1         1         1         1         1           Primary school or below         1	Marriage				
(1.12,1.40)         (1.09,1.35)         (1.15,1.44)         (1.08,1.35)           Socioeconomic factors           Education         Primary school or below         1         <	Single/separated/divorced/widowed	1	1	1	1
Socioeconomic factors           Education         1	Cohabit/married	1.26***	1.21***	1.29***	1.21***
Education         Primary school or below         1 <t< td=""><td></td><td>(1.12,1.40)</td><td>(1.09, 1.35)</td><td>(1.15,1.44)</td><td>(1.08,1.35)</td></t<>		(1.12,1.40)	(1.09, 1.35)	(1.15,1.44)	(1.08,1.35)
Primary school or below         1         2         1         2         1	Socioeconomic factors				
Junior secondary school         1.35***         1.24***         1.23***         1.28***           (1.20,1.51)         (1.11,1.39)         (1.09,1.39)         (1.31,1.44)           Senior secondary school or equal         1.44****         1.53***         1.37***         1.62***           College or above         1.58****         1.51***         1.51***         1.71***           College or above         1.58****         1.51***         1.51***         1.71***           Poverty         1         1         1         1         1           Non-poor         1.80****         1.77***         1.77***         1.54***           Non-poor         1.89****         1.55****         1.36***         1.38**           Non-poor         1.80***         1.50***         1.36***	Education				
Senior secondary school or equal       (1.20,1.51)       (1.11,1.39)       (1.09,1.39)       (1.13,1.44)         Senior secondary school or equal       1.44***       1.53***       1.37***       1.62***         (1.25,1.66)       (1.33,1.76)       (1.17,1.59)       (1.40,1.89)         College or above       1.58***       1.51***       1.51***       1.71***         Poverty       1       1       1       1       1         Poor       1       1.77***       1.77***       1.54***         Non-poor       1.80****       1.57,1.99)       (1.55,2.02)       (1.37,1.74)         Do not know income       1.89****       1.55****       1.36***       1.38***         (1.53,2.34)       (1.29,1.88)       (1.13,1.64)       (1.11,1.71)         Occupation       1       1       1       1       1         Skill level 3 or 4       1       1       1       1       1         Skill level 2       1.02       1.01       1.03       1.21         Skill level 3       (0.85,1.21)       (0.86,1.19)       (0.86,1.23)       (1.00,1.46)         Skill level 1       1.17       0.99       1.04       1.13         (0.88,1.54)       (0.74,1.32)       (0.7	Primary school or below	1	1	1	1
Senior secondary school or equal         1.44***         1.53***         1.37***         1.62***           College or above         1.58***         1.51***         1.51***         1.71***           College or above         1.58****         1.51***         1.51***         1.71***           Poverty         (1.32,1.90)         (1.26,1.79)         (1.25,1.83)         (1.42,2.07)           Poor         1         1         1         1         1           Non-poor         1.80***         1.77***         1.77***         1.54***           Do not know income         1.89***         1.55***         1.36***         1.38**           0ccupation         (1.53,2.34)         (1.29,1.88)         (1.13,1.64)         (1.11,1.71)           Occupation         3kill level 3 or 4         1 </td <td>Junior secondary school</td> <td>1.35***</td> <td>1.24***</td> <td>1.23***</td> <td>1.28***</td>	Junior secondary school	1.35***	1.24***	1.23***	1.28***
College or above         (1.25,1.66)         (1.33,1.76)         (1.17,1.59)         (1.40,1.89)           Poverty         (1.32,1.90)         (1.26,1.79)         (1.25,1.83)         (1.42,2.07)           Poverty         1         1         1         1         1           Non-poor         1.80****         1.77****         1.77****         1.54***           Non-poor         1.89****         1.55,1.99         (1.55,2.02)         (1.37,1.74)           Do not know income         1.89****         1.55****         1.36***         1.38***           Occupation         1<		(1.20,1.51)	(1.11,1.39)	(1.09, 1.39)	(1.13, 1.44)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Senior secondary school or equal	1.44***	1.53***	1.37***	1.62***
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		(1.25, 1.66)	(1.33, 1.76)	(1.17, 1.59)	(1.40, 1.89)
Poverty         Poor         1         2         1         2	College or above	1.58***	1.51***	1.51***	1.71***
Poverty         Poor         1         2         1         2	_	(1.32, 1.90)	(1.26, 1.79)	(1.25, 1.83)	(1.42,2.07)
Poor         1         1         1         1           Non-poor         1.80***         1.77***         1.77***         1.54***           (1.57,2.06)         (1.57,1.99)         (1.55,2.02)         (1.37,1.74)           Do not know income         1.89***         1.55***         1.36**         1.38**           (1.53,2.34)         (1.29,1.88)         (1.13,1.64)         (1.11,1.71)           Occupation         Skill level 3 or 4         1         1         1         1           Skill level 2         1.02         1.01         1.03         1.21           Skill level 2         (0.85,1.21)         (0.86,1.19)         (0.86,1.23)         (1.00,1.46)           Skill level 1         1.17         0.99         1.04         1.13           (0.88,1.54)         (0.74,1.32)         (0.77,1.40)         (0.86,1.50)           Non-employed         0.94         1.04         0.92         1.05           (0.79,1.13)         (0.89,1.23)         (0.77,1.11)         (0.87,1.27)	Poverty				
Do not know income   1.89***   1.55***   1.36**   1.38**	-	1	1	1	1
Do not know income       (1.57,2.06)       (1.57,1.99)       (1.55,2.02)       (1.37,1.74)         Do not know income       1.89***       1.55***       1.36**       1.38**         (1.53,2.34)       (1.29,1.88)       (1.13,1.64)       (1.11,1.71)         Occupation       Skill level 3 or 4       1       1       1       1         Skill level 2       1.02       1.01       1.03       1.21         (0.85,1.21)       (0.86,1.19)       (0.86,1.23)       (1.00,1.46)         Skill level 1       1.17       0.99       1.04       1.13         (0.88,1.54)       (0.74,1.32)       (0.77,1.40)       (0.86,1.50)         Non-employed       0.94       1.04       0.92       1.05         (0.79,1.13)       (0.89,1.23)       (0.77,1.11)       (0.87,1.27)	Non-poor	1.80***	1.77***	1.77***	1.54***
Do not know income       1.89***       1.55***       1.36**       1.38**         (1.53,2.34)       (1.29,1.88)       (1.13,1.64)       (1.11,1.71)         Occupation       Skill level 3 or 4       1       1       1       1         Skill level 2       1.02       1.01       1.03       1.21         (0.85,1.21)       (0.86,1.19)       (0.86,1.23)       (1.00,1.46)         Skill level 1       1.17       0.99       1.04       1.13         (0.88,1.54)       (0.74,1.32)       (0.77,1.40)       (0.86,1.50)         Non-employed       0.94       1.04       0.92       1.05         (0.79,1.13)       (0.89,1.23)       (0.77,1.11)       (0.87,1.27)		(1.57,2.06)	(1.57,1.99)	(1.55,2.02)	(1.37,1.74)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Do not know income				
Occupation         Skill level 3 or 4       1       1       1       1         Skill level 2       1.02       1.01       1.03       1.21         (0.85,1.21)       (0.86,1.19)       (0.86,1.23)       (1.00,1.46)         Skill level 1       1.17       0.99       1.04       1.13         (0.88,1.54)       (0.74,1.32)       (0.77,1.40)       (0.86,1.50)         Non-employed       0.94       1.04       0.92       1.05         (0.79,1.13)       (0.89,1.23)       (0.77,1.11)       (0.87,1.27)					
Skill level 3 or 4       1       1       1       1         Skill level 2       1.02       1.01       1.03       1.21         (0.85,1.21)       (0.86,1.19)       (0.86,1.23)       (1.00,1.46)         Skill level 1       1.17       0.99       1.04       1.13         (0.88,1.54)       (0.74,1.32)       (0.77,1.40)       (0.86,1.50)         Non-employed       0.94       1.04       0.92       1.05         (0.79,1.13)       (0.89,1.23)       (0.77,1.11)       (0.87,1.27)	Occupation	· / ·- /	( ,)	( , )	· / · · /
Skill level 2       1.02       1.01       1.03       1.21         (0.85,1.21)       (0.86,1.19)       (0.86,1.23)       (1.00,1.46)         Skill level 1       1.17       0.99       1.04       1.13         (0.88,1.54)       (0.74,1.32)       (0.77,1.40)       (0.86,1.50)         Non-employed       0.94       1.04       0.92       1.05         (0.79,1.13)       (0.89,1.23)       (0.77,1.11)       (0.87,1.27)	•	1	1	1	1
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$					
Skill level 1       1.17       0.99       1.04       1.13         (0.88,1.54)       (0.74,1.32)       (0.77,1.40)       (0.86,1.50)         Non-employed       0.94       1.04       0.92       1.05         (0.79,1.13)       (0.89,1.23)       (0.77,1.11)       (0.87,1.27)					
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	Skill level 1				
Non-employed 0.94 1.04 0.92 1.05 (0.79,1.13) (0.89,1.23) (0.77,1.11) (0.87,1.27)	:				
(0.79,1.13) $(0.89,1.23)$ $(0.77,1.11)$ $(0.87,1.27)$	Non-employed				
	Tion employed				
	Place of residence	(0.77,1.13)	(0.05,1.25)	(0.77,1.11)	(0.07,1.27)

Urban 1.08 1.00 1.07 1.17** (0.96,1.21) (0.89,1.12) (0.95,1.20) (1.04,1.32)  Individual-level social capital  Frequency of socializing  Low 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Rural	1	1	1	1
Prequency of socializing   Low	Urban	1.08	1.00	1.07	1.17**
Frequency of socializing           Low         1         1         1         1           High $1.26^{***}$ $1.20^{***}$ $1.30^{***}$ $1.36^{***}$ Low         (1.13,1.40) $(1.09,1.33)$ $(1.17,1.45)$ $(1.22,1.50)$ No         1         1         1         1         1           Yes         0.99         1.05 $1.17^{**}$ $1.02$ Trust         1         1         1         1         1           Low              1              1              1              1         1           High $1.47^{****}$ $1.43^{****}$ $1.36^{****}$ $1.43^{****}$ Low         1         1         1         1         1           High $1.47^{****}$ $1.43^{****}$ $1.36^{****}$ $1.43^{*****}$ Community-level social capital $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ $1.00$		(0.96,1.21)	(0.89, 1.12)	(0.95, 1.20)	(1.04, 1.32)
Low         1         1         1         1           High         1.26***         1.20***         1.30***         1.36***           (1.13,1.40)         (1.09,1.33)         (1.17,1.45)         (1.22,1.50)           Civic participation         Trust         1         1         1         1           Yes         0.99         1.05         1.17**         1.02           1         0.99,1.09         (0.96,1.15)         (1.06,1.29)         (0.92,1.13)           1         <	Individual-level social capital				
High         1.26***         1.20***         1.30***         1.36***           Civic participation         (1.13,140)         (1.09,133)         (1.17,145)         (1.22,1.50)           No         1         1         1         1         1           Yes         0.99         1.05         1.17**         1.02           1         0.99,1.09         (0.96,1.15)         (1.06,1.29)         (0.92,1.13)           1         1         1         1         1         1           1 <td>Frequency of socializing</td> <td></td> <td></td> <td></td> <td></td>	Frequency of socializing				
Civic participation         (1.13,1.40)         (1.09,1.33)         (1.17,1.45)         (1.22,1.50)           No         1         1         1         1         1           Yes         0.99         1.05         1.17**         1.02           (0.90,1.09)         (0.96,1.15)         (1.06,1.29)         (0.92,1.13)           Trust         1         1         1         1         1           High         1.47****         1.43****         1.36****         1.43****           High         1.47****         1.43****         1.36****         1.43****           Community-level social capital         (1.34,1.61)         (1.30,1.56)         (1.24,1.50)         (1.30,1.56)           Community-level socializing (%)         1.00         1	Low	1	1	1	1
Civic participation         I         1         1         1         1           Yes $0.99$ $1.05$ $1.17^{**}$ $1.02$ Trust         Low         1         1         1         1           High $1.47^{***}$ $1.43^{***}$ $1.36^{***}$ $1.43^{***}$ Prequency of social capital         Frequency of socializing (%) $1.00$	High	1.26***	1.20***	1.30***	1.36***
No1111Yes $0.99$ $1.05$ $1.17^{**}$ $1.02$ (0.90,1.09) $(0.96,1.15)$ $(1.06,1.29)$ $(0.92,1.13)$ TrustLow11111High $1.47^{***}$ $1.43^{***}$ $1.36^{***}$ $1.43^{***}$ High $1.47^{***}$ $1.43^{***}$ $1.36^{***}$ $1.43^{***}$ Community-level social capital $(1.34,1.61)$ $(1.30,1.56)$ $(1.24,1.50)$ $(1.30,1.56)$ Frequency of socializing (%) $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ Civic participation (%) $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ Trust (%) $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ Trust (%) $1.00$ $1.01$ $1.00$ $1.00$ Nof individuals $10.827$ $11,104$ $10,663$ $10,235$ Nof communities $133$ $131$ $126$ $130$		(1.13,1.40)	(1.09, 1.33)	(1.17, 1.45)	(1.22, 1.50)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Civic participation				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	No	1	1	1	1
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	Yes	0.99	1.05	1.17**	1.02
Low High1 $1.47^{***}$ 1 $1.43^{***}$ 1 $1.36^{***}$ 1 $1.43^{***}$ Community-level social capital Frequency of socializing (%)1.00 $(0.99,1.01)$ 1.00 $(0.99,1.01)$ 1.00 $(0.99,1.01)$ 1.00 $(0.99,1.01)$ 1.00 $(0.99,1.01)$ 1.00 $(0.99,1.01)$ Civic participation (%)1.00 $(1.00,1.01)$ 1.00 $(1.00,1.01)$ 1.00 $(0.99,1.00)$ 1.00 $(0.99,1.00)$ Trust (%)1.00 $(0.99,1.01)$ 1.01 $(0.99,1.01)$ 1.00 $(0.99,1.01)$ Nof individuals Nof communities10,827 $(0.99,1.01)$ 11,104 $(0.99,1.01)$ 10,663 $(0.99,1.01)$		(0.90, 1.09)	(0.96, 1.15)	(1.06, 1.29)	(0.92, 1.13)
High $1.47^{***}$ $1.43^{***}$ $1.36^{***}$ $1.43^{***}$ Community-level social capital $(1.34,1.61)$ $(1.30,1.56)$ $(1.24,1.50)$ $(1.30,1.56)$ Frequency of socializing (%) $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ Civic participation (%) $1.00$ $1.00$ $1.00$ $1.00$ $1.00$ Trust (%) $1.00$ $1.00$ $1.01$ $1.00$ $1.00$ Trust (%) $1.00$ $1.01$ $1.00$ $1.00$ $1.00$ N of individuals $10.827$ $11.104$ $10.663$ $10.235$ N of communities $133$ $131$ $126$ $130$	Trust				
Community-level social capital         (1.34,1.61)         (1.30,1.56)         (1.24,1.50)         (1.30,1.56)           Frequency of socializing (%)         1.00         1.00         1.00         1.00           Civic participation (%)         1.00         1.00         1.00         1.00           Civic participation (%)         1.00         1.00         1.00         1.00           Trust (%)         1.00         1.01         1.00         1.00           Trust (%)         1.00         1.01         1.00         1.00           Nof individuals         10,827         11,104         10,663         10,235           N of communities         133         131         126         130	Low	1	1	1	1
Community-level social capital           Frequency of socializing (%)         1.00         1.00         1.00         1.00           (0.99,1.01)         (0.99,1.01)         (0.99,1.01)         (0.99,1.01)           Civic participation (%)         1.00         1.00         1.00         1.00           Trust (%)         1.00         1.01         (0.99,1.00)         (0.99,1.00)           Trust (%)         1.00         1.01         1.00         1.00           (0.99,1.01)         (1.00,1.02)         (0.99,1.01)         (0.99,1.01)           N of individuals         10,827         11,104         10,663         10,235           N of communities         133         131         126         130	High	1.47***	1.43***	1.36***	1.43***
Frequency of socializing (%)         1.00         1.00         1.00         1.00           (0.99,1.01)         (0.99,1.01)         (0.99,1.01)         (0.99,1.01)           Civic participation (%)         1.00         1.00         1.00         1.00           Trust (%)         1.00         1.01         (0.99,1.00)         (0.99,1.00)           Trust (%)         1.00         1.01         1.00         1.00           (0.99,1.01)         (1.00,1.02)         (0.99,1.01)         (0.99,1.01)           N of individuals         10,827         11,104         10,663         10,235           N of communities         133         131         126         130		(1.34,1.61)	(1.30, 1.56)	(1.24,1.50)	(1.30, 1.56)
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	Community-level social capital				
Civic participation (%) $1.00$	Frequency of socializing (%)	1.00	1.00	1.00	1.00
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		(0.99,1.01)	(0.99, 1.01)	(0.99, 1.01)	(0.99, 1.01)
Trust (%)         1.00         1.01         1.00         1.00           (0.99,1.01)         (1.00,1.02)         (0.99,1.01)         (0.99,1.01)           N of individuals         10,827         11,104         10,663         10,235           N of communities         133         131         126         130	Civic participation (%)	1.00	1.00	1.00	1.00
N of individuals         10,827         11,104         10,663         10,235           N of communities         133         131         126         130		(1.00, 1.01)	(1.00, 1.01)	(0.99, 1.00)	(0.99, 1.00)
N of individuals         10,827         11,104         10,663         10,235           N of communities         133         131         126         130	Trust (%)	1.00	1.01	1.00	1.00
N of communities         133         131         126         130		(0.99, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(0.99, 1.01)
	N of individuals	10,827	11,104	10,663	10,235
* p < 0.05, ** p < 0.01, *** p < 0.001	N of communities	133	131	126	130
	* p < 0.05, ** p < 0.01, *** p < 0.001				

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

Fig. 1 Trends of health outcomes, individual-level social capital and community-level social capital, 2010-2015



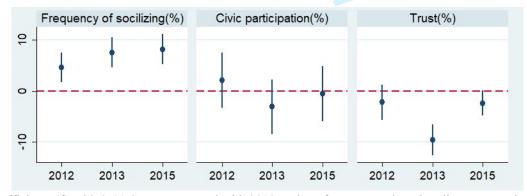
ORs with 95% CI were reported with 2010 as the reference year based on binary logistic models; "poor" physical health and "poor" mental health were references of the dependent variables in each model

Fig. 1a Trends of health outcomes, 2010-2015 (N=42,829)



ORs with 95% CI were reported with 2010 as the reference year based on binary logistic models; "low" frequency of socializing, "low" trust and "no" civic participation were references of the dependent variables in each model

Fig. 1b Trends of individual-level social capital, 2010-2015 (N=42,829)



Coefficients ( $\beta$ ) with 95% CI were reported with 2010 as the reference year based on linear regression models **Fig. 1c** Trends of community-level social capital, 2010-2015 (N=520)

#### **Supplementary Materials and Data**

#### Supplementary Material 1: Details of the questions for social capital indicators

Frequency of socializing We assessed respondents' frequency of socializing by the question "How often did you engage in social interactions in your spare time in the past year?" Responses were categorized into "low" (including "never", "seldom", and "sometimes") and "high" (including "often" and "very frequently") frequency.

Civic participation We assessed civic participation by the question "Did you vote in the latest neighborhood/village committee election?". According to related laws, 1.2 neighborhood committees and village committees are the basic-level administrative units, and residents aged 18 or above in each neighborhood/village directly elect members to the two committees. Hence, voting in the election reflects people's willingness to participate in civic activities in a community. The voting rate in a community reflects the extent of a community's social cohesion, and this measurement has been used in several previous studies. 3-6

Trust We measured respondents' trust of others based on the question "Generally speaking, do you agree that most people in the society are trustworthy?" Responses were categorized into "low" (including "strongly disagree", "disagree", and "neutral") and "high" (including "agree" and "strongly agree") trust.

#### **Supplementary Material 2: Details of occupation and poverty**

We classified occupation according to the International Standard Classification of Occupations 2008 (ISCO-08) (i.e., Skill level 3 or 4: managers, professionals, and technicians and associate professionals; Skill 2: clerical support workers; services and sales workers; skilled agricultural, forestry and fishery workers; craft and related trades workers; plant and machine operators, and assemblers; Skill 1: elementary occupations). We further included students, the unemployed, and retired people as "non-employed."

We assessed poverty by equivalized household income, which was calculated by dividing household income by the squared root of the number of household members. We defined respondents as "poor" if their equivalized household annual incomes were less than or equal to half of the median equivalized household annual income in each survey year. We further included "do not know income" as a separate category.

#### Supplementary Material 3: The weighting method used for two-level regression models

Studies have indicated that it is required to use scaling weights instead of the "raw" weights in multilevel models.<sup>8–10</sup> Following previous studies,<sup>8,11</sup> we calculated scaled individual-level weights as below:

$$w_{ij}^* = w_{ij}(\frac{n_j}{\sum_i w_{ij}})$$

where  $w_{ij}^*$  is the scaled weight for individual i in cluster j,  $w_{ij}$  is the unscaled weight for individual i in cluster j, and  $n_i$  is the sample size in cluster j. Each county represents one cluster in our study.

Supplementary Table 1. Missing data

Total = 11,783  0 9	Total = 11,765	Total = 11,438	Total = 10,968
	0	<u> </u>	
9		U	0
	4	2	0
22	9	12	20
8	0	23	0
15	4	6	29
758	548	614	348
0	0	0	0
80	74	107	218
76	8	4	6
21	6	14	41
28	11	15	102
0	0	0	0
15	4	2	7
51	17	21	26
	15 758 0 80 76 21 28 0 15	15 4 758 548 0 0 80 74 76 8 21 6 28 11 0 0 15 4 51 17	15       4       6         758       548       614         0       0       0         80       74       107         76       8       4         21       6       14         28       11       15         0       0       0         15       4       2

Supplementary Table 2. Unweighted sample characteristics

	2010	2012	2013	2015
	Mean±SD/%	Mean±SD/%	Mean±SD/%	Mean±SD/%
Individual level	N = 10,827	N = 11,104	N = 10,663	N = 10,235
Physical Health				
Poor	41.71	44.09	35.81	40.12
Good	58.29	55.91	64.19	59.88
Mental Health				
Poor	34.24	34.77	28.79	32.34
Good	65.76	65.23	71.21	67.66
Sociodemographic factors				
Gender				
Female	51.79	48.83	49.85	53.10
Male	48.21	51.17	50.15	46.90
Age (years)	47.50±15.66	49.07±16.22	48.72 <b>±</b> 16.44	50.61±16.91
Ethnicity				
Non- <i>Han</i>	9.11	8.79	8.59	7.96
Han	90.89	91.21	91.41	92.04
Marital status				
Single/separated/divorced/widowed	19.44	19.92	21.00	21.71
Cohabit/married	80.56	80.08	79.00	78.29
Socioeconomic factors				
Education				
Primary school or below	36.92	37.23	36.18	38.21
Junior secondary school	29.52	28.31	29.04	28.52
Senior secondary school or equal	19.13	18.86	18.88	17.81
College or above	14.44	15.60	15.90	15.46
Occupation				
Skill 3 or 4	10.32	12.81	11.54	9.83
Skill 2	50.12	48.06	47.25	42.61
Skill 1	3.61	2.88	3.48	4.14
Non-employed	35.96	36.25	37.74	43.42
Poverty				
Poor	12.08	16.38	14.67	17.10
Non-poor	81.68	76.31	77.06	77.54
Do not know income	6.24	7.30	8.27	5.36
Place of residence				
Urban	59.64	59.68	59.98	57.82
Rural	40.36	40.32	40.02	42.18
Social capital				
Frequency of socializing				
Low	78.05	74.07	72.29	72.26
	3			

21.95	25.93	27.71	27.74
53.59	50.93	56.13	52.87
46.41	49.07	43.87	47.13
33.92	35.27	43.62	35.89
66.08	64.73	56.38	64.11
N = 133	N = 131	N = 126	N = 130
23.03±10.15	25.92±9.78	26.89±12.58	26.44±11.53
46.12 <b>±</b> 18.64	47.69±18.32	43.68±18.14	46.49±19.83
65.36±10.05	64.19±11.70	55.34±13.51	63.54±9.97
	53.59 46.41 33.92 66.08 N=133 23.03±10.15 46.12±18.64	$53.59$ $50.93$ $46.41$ $49.07$ $33.92$ $35.27$ $66.08$ $64.73$ $N = 133$ $N = 131$ $23.03\pm10.15$ $25.92\pm9.78$ $46.12\pm18.64$ $47.69\pm18.32$	$53.59$ $50.93$ $56.13$ $46.41$ $49.07$ $43.87$ $33.92$ $35.27$ $43.62$ $66.08$ $64.73$ $56.38$ $N = 133$ $N = 131$ $N = 126$ $23.03 \pm 10.15$ $25.92 \pm 9.78$ $26.89 \pm 12.58$ $46.12 \pm 18.64$ $47.69 \pm 18.32$ $43.68 \pm 18.14$

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Supplementary Table 3. Associations of individual-level and community-level social capital with physical health, 2010-20 55, stratified by place of residence (Twolevel binary logistic model, with "poor" physical health as the reference group)

	Rural				ပြု Urban			
	2010	2012	2013	2015	2010	2012 Adjusted OR	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR					
	(95% CI)	(95% CI)	(95% CI)					
Sociodemographic factors						wnlo		
Gender						vnloaded from 1.24***		
Female	1	1	1	1	1	1	1	1
Male	1.50***	1.38***	1.19*	1.37***	1.19**		1.20**	1.25***
	(1.30, 1.74)	(1.20,1.59)	(1.03,1.38)	(1.19, 1.57)	(1.05, 1.33)	(1.11,1.39)	(1.06, 1.36)	(1.10, 1.41)
Age	0.96***	0.96***	0.96***	0.97***	0.96***	0.96***	0.96***	0.96***
	(0.95, 0.96)	(0.96, 0.97)	(0.96, 0.97)	(0.96,0.97)	(0.96, 0.96)	<b>g</b> (0.96,0.97)	(0.95, 0.96)	(0.96, 0.97)
Ethnicity						1 0.99 (1.11,1.39)		
Non-Han	1	1	1	1	1	<u>j</u> . 1	1	1
Han	1.00	0.98	0.80	1.20	0.80	0.99	1.26	1.02
	(0.74, 1.36)	(0.75, 1.28)	(0.59, 1.07)	(0.90, 1.60)	(0.61,1.05)	9 (0.76,1.29)	(0.95, 1.68)	(0.77, 1.36)
Marriage						Apr		
Single/separated/divorced/widowed	1	1	1	1	1	April 16,	1	1
Cohabit/married	1.02	0.98	0.96	1.00	1.03	0.87	1.05	0.89
	(0.83, 1.25)	(0.81, 1.19)	(0.79, 1.17)	(0.84, 1.21)	(0.89, 1.19)	0.87 0.87 4 (0.75,1.01)	(0.90, 1.22)	(0.76, 1.03)
Socioeconomic factors						oy gi		
Education						rest		
Primary school or below	1	1	1	1	1	P 1	1	1
Junior secondary school	1.39***	1.48***	1.64***	1.24*	0.97	e 0.92	0.94	1.02
	(1.17, 1.64)	(1.26, 1.74)	(1.39, 1.95)	(1.05, 1.47)	(0.83, 1.15)	<b>©</b> (0.78,1.08)	(0.79, 1.11)	(0.86,1.21)
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Senior secondary school or equal	1.50**	1.53**	1.54**	2.08***	1.15	9 1.16	1.25*	1.20
	(1.14,1.96)	(1.18,1.98)	(1.17,2.03)	(1.57,2.75)	(0.97,1.37)	→ (0.98,1.38)	(1.03,1.51)	(1.00,1.44)
College or above	1.61	2.75***	3.18***	1.78*	1.26*	الْحِيْنِ 1.23*	1.26*	1.45**
	(0.85, 3.05)	(1.52,4.98)	(1.72, 5.89)	(1.09, 2.89)	(1.02, 1.56)	August (1.00,1.50)  1.23* (1.00,1.50)  1.71***	(1.01, 1.58)	(1.16, 1.80)
Poverty						021.		
Poor	1	1	1	1	1	0 1	1	1
Non-poor	1.70***	1.59***	1.56***	1.61***	1.26	1.71***	1.81***	1.53***
	(1.42,2.03)	(1.36,1.87)	(1.32, 1.85)	(1.37, 1.88)	(0.99,1.61)	(1.37,2.13) 8 1.31	(1.44,2.28)	(1.24,1.91)
Do not know income	1.59**	1.54**	1.28	1.02	1.25	© 1.31 →	1.69***	1.53*
	(1.14, 2.20)	(1.17,2.04)	(0.98,1.69)	(0.74, 1.41)	(0.89, 1.73)	ਰੋਂ (0.97,1.77)	(1.25,2.29)	(1.10,2.13)
Occupation						http		
Skill level 3 or 4	1	1	1	1	1	./br 1	1	1
Skill level 2	0.91	0.89	0.77	1.17	0.89	http://bmjopen (0.81,1.16)	1.01	0.98
	(0.56, 1.48)	(0.58, 1.36)	(0.48, 1.26)	(0.73, 1.86)	(0.73, 1.09)		(0.82, 1.24)	(0.78, 1.22)
Skill level 1	1.53	1.23	1.03	1.29	1.04	0.89	0.93	0.73
	(0.79, 2.93)	(0.66, 2.30)	(0.53, 2.00)	(0.73, 2.29)	(0.75,1.45)	(0.64,1.23)	(0.66, 1.32)	(0.52, 1.03)
Non-employed	0.64	0.74	$0.49^{**}$	1.00	0.65***	0.64,1.23) 0.73***	0.64***	$0.70^{**}$
	(0.39, 1.05)	(0.48, 1.15)	(0.30, 0.80)	(0.62, 1.60)	(0.53, 0.80)	_	(0.52, 0.80)	(0.56, 0.87)
ndividual-level social capital						≯ (0.61,0.88) 76		
Frequency of socializing								
Low	1	1	1	1	1	2024	1	1
High	1.44***	1.49***	1.29**	1.37***	1.51***	1.33***	1.27**	1.34***
	(1.19, 1.75)	(1.26, 1.77)	(1.10, 1.50)	(1.19, 1.59)	(1.31,1.73)	1.33*** gueg (1.17,1.51)	(1.09, 1.47)	(1.15, 1.55)
Civic participation						Prof 1		
No	1	1	1	1	1	Ote 1	1	1
Yes	1.04	0.99	0.89	0.88	0.97	1 1.02	1.13	1.10
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						044		
	(0.89,1.22)	(0.86,1.15)	(0.76,1.04)	(0.76,1.02)	(0.85,1.10)	9 (0.90,1.15)	(0.98,1.29)	(0.96,1.25)
Trust						11 /		
Low	1	1	1	1	1	rig 1	1	1
High	1.24**	1.26**	1.07	1.39***	1.39***	1.32***	1.36***	1.40***
	(1.06, 1.45)	(1.09, 1.46)	(0.92, 1.24)	(1.20, 1.61)	(1.23, 1.56)	\(\text{R}\) (1.18,1.48)	(1.20, 1.54)	(1.24,1.59)
Community-level social capital						T. D		
High frequency of socializing (%)	0.99	1.01	1.00	1.01*	0.99	1.00	1.01	1.01**
	(0.97, 1.01)	(1.00,1.02)	(0.98, 1.01)	(1.00, 1.02)	(0.98, 1.00)	$\overline{\underline{0}}$ (0.99,1.01)	(0.99, 1.02)	(1.01, 1.02)
Civic participation (%)	1.00	1.00	1.00	1.00	1.00	0.99**	0.99**	0.99***
	(0.99, 1.01)	(1.00, 1.01)	(1.00, 1.01)	(0.99, 1.00)	(0.99, 1.00)	§ (0.99,1.00)	(0.98, 1.00)	(0.99, 1.00)
Trust (%)	1.00	1.01	1.01	1.01	1.00	1.01	1.00	1.01
	(0.98, 1.02)	(0.99, 1.02)	(0.99, 1.02)	(1.00, 1.03)	(0.99, 1.01)	(1.00,1.01)	(0.99, 1.01)	(1.00, 1.02)
N of individuals	4,370	4,477	4,267	4,317	6,457	6,627	6,396	5,918
N of communities#	89	87	86	87	129	125	121	124
*n<0.05 **n<0.01 ***n<0.001						ρη		

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

# One community (i.e., county-level administrative unit) could include both rural and urban samples. Hence, the total number of mmunities in our study is not equal to the sum of the number of communities in rural samples and the number of communities in urban samples.

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Supplementary Table 4. Associations of individual-level and community-level social capital with mental health, 2010-2015, gratified by place of residence (Two-level binary logistic model, with "poor" mental health as the reference group)

	2010 Adjusted OR (95% CI)	2012 Adjusted OR (95% CI)	2013 Adjusted OR	2015 Adjusted OR	2010	2012	2013	2015
		•	· ·	Adjusted OR				
	(95% CI)	(95% CI)		rajustea Ore	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
			(95% CI)	(95% CI)	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors						wnl		
Gender						wnloaded 1 1 1.24***		
Female	1	1	1	1	1	1	1	1
Male	1.41***	1.48***	1.11	1.41***	1.13*		1.13	1.16*
	(1.22, 1.62)	(1.29, 1.69)	(0.96,1.29)	(1.23, 1.63)	(1.01, 1.27)	1.00 (0.99,1.00) (0.99,1.00) (1.24	(0.99, 1.27)	(1.03, 1.31)
Age	0.98***	0.98***	0.99***	0.99***	$0.99^{**}$	1.00	0.99***	1.00
	(0.98, 0.99)	(0.98, 0.99)	(0.99, 1.00)	(0.98,0.99)	(0.99, 1.00)	<b>g</b> : (0.99,1.00)	(0.98, 0.99)	(0.99, 1.00)
Ethnicity						en.b		
Non-Han	1	1	1	1	1	<u>j</u> . 1	1	1
Han	0.88	0.91	0.86	1.00	0.91	1.24	1.18	1.17
	(0.66, 1.18)	(0.69, 1.20)	(0.64, 1.16)	(0.74, 1.34)	(0.70,1.19)	9 (0.96,1.61)	(0.89, 1.56)	(0.89, 1.55)
Marriage						April 16,		
Single/separated/divorced/widowed	1	1	1	1	1	1 1	1	1
Cohabit/married	1.16	1.13	1.45***	1.19*	1.28***		1.20*	1.19*
	(0.96, 1.40)	(0.94, 1.35)	(1.21, 1.75)	(1.00, 1.43)	(1.11, 1.47)	No. 21 ** (1.06,1.39)	(1.04, 1.39)	(1.03, 1.37)
Socioeconomic factors						y gu		
Education						uest		
Primary school or below	1	1	1	1	1	P 1	1	1
Junior secondary school	1.33***	1.25**	1.42***	1.09	1.30**	<u>e</u> 1.17	1.05	1.42***
	(1.13, 1.57)	(1.07, 1.48)	(1.19, 1.70)	(0.92, 1.29)	(1.11,1.53)	(1.00,1.38)	(0.88, 1.25)	(1.20, 1.68)
						ру с		
			8			guest. Protected (1.00,1.38) (1.00,1.38)		
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						461		
Senior secondary school or equal	1.46**	1.39*	1.28	1.48**	1.44***	9 1.53***	1.30**	1.75***
	(1.12, 1.90)	(1.06, 1.82)	(0.97, 1.69)	(1.12, 1.94)	(1.21, 1.71)	$\stackrel{\rightharpoonup}{=}$ (1.29,1.83)	(1.07, 1.58)	(1.45,2.11)
College or above	1.27	2.15**	3.48***	1.57	1.67***	Aug 1.50***	1.30*	1.92***
	(0.71, 2.29)	(1.21, 3.85)	(1.97,6.16)	(0.99, 2.49)	(1.35, 2.06)	August 2021.	(1.04,1.63)	(1.54,2.40)
Poverty						202		
Poor	1	1	1	1	1		1	1
Non-poor	1.69***	1.61***	1.78***	1.54***	1.76***	0 1.77***	1.76***	1.40**
	(1.42,2.00)	(1.38,1.87)	(1.50,2.11)	(1.31, 1.80)	(1.40,2.22)	Down 1.77*** Oa (1.43,2.19) ed 1.62**	(1.40, 2.20)	(1.14,1.73)
Do not know income	2.24***	1.50**	1.27	1.22	1.66**		1.42*	1.45*
	(1.63,3.08)	(1.15, 1.96)	(0.98, 1.65)	(0.89, 1.67)	(1.21,2.27)	ਰੋ (1.21,2.16)	(1.06, 1.91)	(1.06, 1.99)
Occupation						_		
Skill level 3 or 4	1	1	1	1	1	http://bmjopen (0.82,1.17)	1	1
Skill level 2	0.73	0.91	1.00	1.28	1.04	0.98	0.96	1.15
	(0.45, 1.18)	(0.59, 1.43)	(0.62,1.61)	(0.81,2.01)	(0.86, 1.26)	(0.82,1.17)	(0.79, 1.17)	(0.93, 1.42)
Skill level 1	0.65	0.61	0.95	1.22	1.34	1.16	1.04	1.02
	(0.35,1.21)	(0.32,1.13)	(0.49, 1.82)	(0.70, 2.15)	(0.96, 1.87)	(0.83,1.62)	(0.74, 1.47)	(0.73, 1.44)
Non-employed	$0.58^{*}$	0.85	0.70	1.05	1.00	(0.83,1.62) on 1.01	0.99	1.01
	(0.36, 0.95)	(0.54, 1.34)	(0.43, 1.15)	(0.66, 1.65)	(0.82,1.22)		(0.80, 1.21)	(0.81, 1.25)
Individual-level social capital						April (0.85,1.22)		
Frequency of socializing								
Low	1	1	1	1	1	2024	1	1
High	1.10	1.24*	1.36***	1.54***	1.33***	1.17*	1.23**	1.18*
	(0.92, 1.33)	(1.05,1.47)	(1.17, 1.59)	(1.33, 1.79)	(1.16,1.53)	(1.03,1.33)	(1.06, 1.43)	(1.02, 1.37)
Civic participation						; <del>;</del> '₽		
No	1	1	1	1	1	operation of the state of the s	1	1
Yes	0.90	1.00	1.04	0.89	1.03	1.06	1.29***	1.16*
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					1 1.03	right.		
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						0-0		
Trust	(0.77,1.04)	(0.86,1.15)	(0.89,1.21)	(0.76,1.03)	(0.91,1.17)	16 16 16 16 17 17 17 18 18 18 18 18 18 18 18 18 18 18 18 18	(1.13,1.49)	(1.01,1.33)
	1	1	1	1	1	<u>}</u>	1	1
Low	1	1	1	1		ugr 1	1	1
High	1.43***	1.36***	1.22**	1.58***	1.47***	1.48***	1.48***	1.32***
	(1.23, 1.66)	(1.18, 1.57)	(1.05, 1.41)	(1.37, 1.83)	(1.31,1.65)	R (1.32,1.66)	(1.31, 1.67)	(1.17, 1.49)
Community-level social capital						D		
Frequency of socializing (%)	1.00	1.01	1.00	1.02**	1.00	1.00	1.00	1.00
	(0.98,1.01)	(0.99,1.02)	(0.98, 1.01)	(1.00, 1.03)	(0.99, 1.01)	$\overline{0}$ (0.99,1.02)	(0.99, 1.01)	(0.99, 1.01)
Civic participation (%)	1.00	1.01	1.00	1.00	1.00	1.00	0.99	1.00
	(1.00, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(0.99, 1.01)	(0.99, 1.00)	ਭ (0.99,1.01)	(0.98, 1.00)	(0.99, 1.00)
Trust (%)	0.99	1.01	1.00	1.00	1.00	1.01	0.99	1.01
	(0.98, 1.01)	(0.99, 1.02)	(0.99, 1.02)	(0.99, 1.02)	(0.99, 1.01)	(1.00,1.02)	(0.98, 1.00)	(1.00, 1.02)
N of individuals	4,370	4,477	4,267	4,317	6,457	6,627	6,396	5,918
N of communities#	89	87	86	87	129	125	121	124
* - < 0.05 ** - < 0.01 *** - < 0.001						3		

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

# One community (i.e., county-level administrative unit) could include both rural and urban samples. Hence, the total number of smmunities in our study is not equal to the sum of the number of communities in rural samples and the number of communities in urban samples.

Supplementary Table 5. Associations of individual-level and community-level social capital, and national GDP with physical health and mental health, pooled data from 2010-2015 (Multi-level binary logistic model, with "poor" physical health and "poor" mental health as references)

	Two-level mode	ls without GDP	Three-level mod	dels with GDP
	Physical health	Mental health	Physical health	Mental health
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.28***	1.23***	1.28***	1.23***
	(1.22,1.34)	(1.17,1.28)	(1.23, 1.34)	(1.18,1.29)
Age	0.96***	0.99***	0.96***	0.99***
	(0.96, 0.96)	(0.99, 0.99)	(0.96, 0.96)	(0.99, 0.99)
Ethnicity				
Non-Han	1	1	1	1
Han	0.98	0.95	0.98	0.96
	(0.88,1.09)	(0.86, 1.05)	(0.89, 1.09)	(0.87,1.06)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	0.95	1.23***	0.96	1.24***
	(0.90, 1.01)	(1.17, 1.30)	(0.91, 1.02)	(1.17, 1.31)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.18***	1.27***	1.19***	1.27***
	(1.12, 1.25)	(1.20, 1.34)	(1.12, 1.26)	(1.20, 1.35)
Senior secondary school or equal	1.38***	1.47***	1.39***	1.48***
	(1.29, 1.48)	(1.37, 1.58)	(1.30, 1.49)	(1.38, 1.59)
College or above	1.48***	1.53***	1.52***	1.56***
	(1.35, 1.62)	(1.40, 1.67)	(1.39,1.67)	(1.43, 1.71)
Poverty				
Poor	1	1	1	1
Non-poor	1.61***	1.67***	1.62***	1.71***
	(1.51, 1.71)	(1.57, 1.78)	(1.51, 1.73)	(1.61, 1.82)
Do not know income	1.41***	1.50***	1.44***	1.51***
	(1.27, 1.56)	(1.37, 1.66)	(1.30, 1.60)	(1.36, 1.66)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.94	1.08	0.94	1.06
	(0.86, 1.03)	(0.99, 1.17)	(0.86, 1.02)	(0.97, 1.16)
Skill level 1	1.02	1.08	1.01	1.08
	(0.88, 1.17)	(0.94, 1.24)	(0.87, 1.16)	(0.94, 1.24)
Non-employed	0.71***	0.99	0.71***	0.99
r				

	(0.65, 0.78)	(0.91,1.08)	(0.64, 0.77)	(0.90,1.08)
Place of residence				
Rural	1	1	1	1
Urban	1.18***	1.05	1.19***	1.07*
	(1.11, 1.25)	(1.00, 1.11)	(1.12,1.26)	(1.01, 1.14)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.37***	1.28***	1.37***	1.28***
	(1.30, 1.44)	(1.22, 1.35)	(1.30, 1.44)	(1.22, 1.35)
Civic participation				
No	1	1	1	1
Yes	1.00	1.05	1.00	1.05*
	(0.96, 1.05)	(1.00, 1.10)	(0.96, 1.05)	(1.00, 1.10)
Trust				
Low	1	1	1	1
High	1.30***	1.41***	1.31***	1.42***
	(1.24,1.36)	(1.35, 1.47)	(1.25, 1.37)	(1.36, 1.49)
Community-level social capital				
Frequency of socializing (%)	1.00	$1.00^{*}$	1.00	1.00
	(1.00, 1.00)	(1.00, 1.01)	(1.00, 1.01)	(1.00, 1.01)
Civic participation (%)	0.99***	1.00**	1.00**	1.00
	(0.99, 0.99)	(0.99, 1.00)	(0.99, 1.00)	(1.00, 1.00)
Trust (%)	1.00**	1.00	1.01**	1.00
	(0.99,1.00)	(1.00, 1.00)	(1.00, 1.01)	(1.00, 1.00)
Year				
National GDP (trillion yuan)	NA	NA	1.01	1.01
			(1.00, 1.03)	(1.00,1.02)
N of individuals	42,829	42,829	42,829	42,829
N of communities	520	520	520	520
N of years	4	4	4	4

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

1 trillion *yuan* ≈ 141 billion USS

Supplementary Table 6. Interactions between consistently significant social capital indicators and survey year, pooled data from 2010-2015 (Two-level binary logistic model, with "poor" physical health and "poor" mental health as references)

	Physical health	Mental health
	Adjusted OR (95% CI)	Adjusted OR (95% CI)
Interaction term		
Individual-level high frequency of social intercourse	1.00	1.02
× Year	(0.97,1.03)	(1.00,1.05)
	1.01	1.00
Individual-level high trust × Year	(0.98,1.03)	(0.97,1.02)
N of individuals	42,829	42,829

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001; Year and all other variables in Table 2 and Table 3 are adjusted.

Supplementary Table 7. Associations of individual-level and community-level social capital with physical health, 2010-2015, based on weighted data (Two-level binary logistic model, with "poor" physical health as the reference group)

	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.24**	1.37***	1.15*	1.29***
	(1.08, 1.43)	(1.22, 1.54)	(1.02, 1.29)	(1.14, 1.47)
Age	0.96***	0.96***	0.96***	0.96***
	(0.95, 0.96)	(0.95, 0.96)	(0.96, 0.97)	(0.96, 0.96)
Ethnicity				
Non-Han	1	1	1	1
Han	0.85	0.90	0.90	1.02
	(0.72,1.00)	(0.71, 1.13)	(0.65, 1.25)	(0.79, 1.31)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	0.91	0.96	1.10	0.93
	(0.80, 1.04)	(0.79, 1.17)	(0.92, 1.32)	(0.80, 1.07)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.33***	1.25**	1.48***	1.30**
	(1.16, 1.53)	(1.09, 1.44)	(1.23, 1.80)	(1.10, 1.54)
Senior secondary school or equal	1.41***	1.55***	1.76***	1.66***
	(1.18, 1.67)	(1.31, 1.83)	(1.44, 2.15)	(1.39, 1.99)
College or above	1.63***	1.64***	2.08***	1.91***
	(1.31, 2.03)	(1.28, 2.09)	(1.63,2.65)	(1.52, 2.41)
Poverty				
Poor	1	1	1	1
Non-poor	1.66***	1.52***	1.58***	1.59***
	(1.40, 1.98)	(1.29, 1.79)	(1.32, 1.88)	(1.34, 1.88)
Do not know income	1.61***	1.55***	1.55***	1.25
	(1.25, 2.07)	(1.23, 1.96)	(1.22, 1.97)	(0.92, 1.70)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.87	0.82	0.80	1.02
	(0.70, 1.08)	(0.64, 1.07)	(0.63, 1.00)	(0.81, 1.30)
Skill level 1	1.37	0.79	0.99	1.01
	(0.94, 2.00)	(0.53, 1.16)	(0.73, 1.33)	(0.71, 1.43)
Non-employed	$0.70^{**}$	$0.74^{**}$	0.62***	0.88
	(0.55, 0.88)	(0.59, 0.92)	(0.50, 0.76)	(0.69, 1.12)
	14			

Place of residence				
Rural	1	1	1	1
Urban	1.01	1.09	1.15	1.19*
	(0.86, 1.20)	(0.96, 1.23)	(0.99, 1.34)	(1.02, 1.38)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.47***	1.40***	1.18*	1.27**
	(1.28, 1.69)	(1.24,1.59)	(1.04, 1.34)	(1.08, 1.48)
Civic participation				
No	1	1	1	1
Yes	0.96	1.10	0.96	0.97
	(0.84, 1.10)	(0.97, 1.25)	(0.84, 1.09)	(0.85, 1.10)
Trust#				
Low	1	1	1	1
High	1.36***	1.32***	1.13	1.45***
	(1.21,1.52)	(1.17, 1.48)	(0.99, 1.30)	(1.27, 1.65)
Community-level social capital				
Frequency of socializing (%)	0.99	1.01	1.00	1.02***
	(0.98,1.00)	(1.00, 1.02)	(0.99, 1.01)	(1.01, 1.03)
Civic participation (%)	1.00	1.00	1.00	1.00
	(0.99, 1.01)	(0.99, 1.01)	(0.99, 1.01)	(0.99, 1.00)
Trust (%)	1.00	1.01	1.01	1.01
	(0.98,1.01)	(1.00,1.02)	(1.00, 1.02)	(1.00, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

 $<sup>^{\#}</sup>$  p = 0.063 in 2013

Supplementary Table 8. Associations of individual-level and community-level social capital with mental health, 2010-2015, based on weighted data (Two-level binary logistic model, with "poor" mental health as the reference group)

	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.22**	1.47***	1.03	1.29***
	(1.08, 1.37)	(1.33, 1.64)	(0.91, 1.18)	(1.15, 1.45)
Age	0.98***	0.98***	0.99***	0.99***
	(0.98, 0.99)	(0.98, 0.99)	(0.98, 0.99)	(0.99, 1.00)
Ethnicity				
Non-Han	1	1	1	1
Han	$0.79^{*}$	0.97	0.93	0.94
	(0.64,0.96)	(0.78, 1.21)	(0.67, 1.28)	(0.75, 1.18)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.23**	1.16	1.46***	1.32***
	(1.05, 1.43)	(0.99, 1.35)	(1.24, 1.73)	(1.12, 1.54)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.34***	1.23**	1.42***	1.33***
	(1.18, 1.53)	(1.05,1.43)	(1.17, 1.73)	(1.14, 1.56)
Senior secondary school or equal	1.34**	1.62***	1.58**	1.68***
	(1.12, 1.60)	(1.33, 1.96)	(1.16, 2.16)	(1.36, 2.06)
College or above	1.43**	1.46***	2.04***	1.93***
	(1.12, 1.82)	(1.18, 1.82)	(1.48,2.81)	(1.52, 2.46)
Poverty				
Poor	1	1	1	1
Non-poor	1.71***	1.58***	1.65***	1.55***
	(1.47, 2.00)	(1.38, 1.82)	(1.41, 1.95)	(1.33, 1.81)
Do not know income	1.95***	1.42**	1.32*	1.46**
	(1.49, 2.54)	(1.12, 1.82)	(1.05, 1.65)	(1.10, 1.95)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.98	0.90	1.17	1.30*
	(0.77, 1.24)	(0.71, 1.13)	(0.87, 1.56)	(1.01, 1.67)
Skill level 1	0.94	0.67*	1.29	1.51
	(0.66, 1.35)	(0.47, 0.94)	(0.81, 2.04)	(0.96, 2.37)
Non-employed	0.94	0.97	1.11	1.18
	(0.74, 1.19)	(0.77, 1.22)	(0.81, 1.51)	(0.91, 1.53)
	16			

Place of residence				
Rural	1	1	1	1
Urban	1.04	0.93	0.97	1.06
	(0.90, 1.19)	(0.80, 1.08)	(0.84, 1.12)	(0.92, 1.22)
Individual-level social capital				
Frequency of socializing#				
Low	1	1	1	1
High	1.18	1.13	1.29***	1.36***
	(0.98, 1.42)	(0.99, 1.29)	(1.14, 1.46)	(1.17, 1.59)
Civic participation				
No	1	1	1	1
Yes	0.96	0.95	1.10	0.94
	(0.86, 1.08)	(0.84, 1.08)	(0.95, 1.28)	(0.82, 1.08)
Trust				
Low	1	1	1	1
High	1.42***	1.39***	1.26***	1.33***
	(1.28,1.59)	(1.24, 1.56)	(1.10, 1.45)	(1.20, 1.48)
Community-level social capital				
Frequency of socializing (%)	0.99	1.01*	1.00	1.01*
	(0.98,1.01)	(1.00, 1.02)	(0.99, 1.01)	(1.00, 1.02)
Civic participation (%)	1.00	1.01	1.00	1.00
	(1.00, 1.01)	(1.00, 1.01)	(0.99, 1.01)	(0.99, 1.00)
Trust (%)	0.99	1.01	1.00	1.00
	(0.98, 1.00)	(1.00,1.02)	(0.99, 1.01)	(0.99, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

 $<sup>^{\#}</sup>$  p = 0.080 in 2010, p = 0.070 in 2012

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# Are Both Individual-level and Community-level Social Capital Associated with Individual Health? A Serial Cross-Sectional Analysis in China, 2010-2015

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Are Both Individual-level and Community-level Social Capital Associated with Individual Health? A Serial Cross-Sectional Analysis in China, 2010-2015

#### **ABSTRACT**

**Objectives** We aimed to examine the associations of both individual-level and community-level social capital with individual health in China during a period of rapid economic growth.

Design and setting: A serial cross-sectional study in China.

Participants and methods The participants were 42,829 Chinese adults (age > 18 years) from the 2010, 2012, 2013, and 2015 Chinese General Social Survey. The outcomes were self-rated physical and mental health in all time points. We assessed social capital by individual-level and community-level indicators, including frequency of socializing, civic participation, and trust. We conducted multilevel binary logistic regression models to examine the associations of individual-level and community-level social capital with self-rated physical and mental health. Results At the individual level, high frequency of socializing (2010: OR 1.49, 95%CI 1.33 to 1.66; 2012: OR 1.39, 95%CI 1.26 to 1.54; 2013: OR 1.28, 95%CI 1.15 to 1.42; 2015: 1.36, 95%CI 1.23 to 1.50) and high trust (2010: OR 1.34, 95%CI 1.22 to 1.47; 2012: OR 1.30, 95%CI 1.18 to 1.42; 2013: OR 1.21, 95%CI 1.10 to 1.33; 2015: OR 1.41, 95%CI 1.28 to 1.55) were significantly associated with good physical health in all years. At the individual level, high frequency of socializing (2010: OR 1.27, 95%CI 1.14 to 1.42; 2012: OR 1.21, 95%CI 1.09 to 1.34; 2013: OR 1.30, 95%CI 1.17 to 1.45; 2015: 1.35, 95%CI 1.22 to 1.50) and high trust (2010: OR 1.47, 95%CI 1.34 to 1.61; 2012: OR 1.42, 95%CI 1.30 to 1.56; 2013: OR 1.36, 95%CI 1.24 to 1.49; 2015: OR 1.43, 95%CI 1.30 to 1.57) were also significantly associated with good mental health in all years. No evidence showed that the associations of individual-level frequency of socializing and trust with physical and mental health changed over time. There were no consistent associations of individual-level civic participation or any community-level social capital indicators with physical or mental health.

**Conclusion** The positive associations of individual-level social capital in terms of socializing and trust with physical and mental health were robust during a period of rapid economic growth. Improving individual-level socializing and trust for health promotion could be a long-term strategy even within a rapidly developing society.

#### Strengths and limitations of this study

- A major strength of our study is the comparability of the associations between multilevel social capital and health outcomes over time. Hence, our consistent findings provided more solid evidence for associations of the individual-level frequency of socializing and trust with physical and mental health beyond previous mixed results.
- The other strength of our study is that we took advantage of a rapidly developing society (i.e., China) as a social laboratory to observe the associations between multilevel social capital and health outcomes.
- A limitation of our study is that we cannot make causal inferences since this study is cross-sectional by nature.
- We only included generalized trust in cognitive social capital.
- The study period was relatively short (i.e., six years), which prohibited us from observing a more long-term trend of the association.



#### INTRODUCTION

Social capital, defined as resources available to members of social groups and resources embedded within an individual's social networks, <sup>1,2</sup> is a critical social determinant in shaping population health. Although debates are ongoing as to whether social capital is an individual attribute or a collective property, previous public health studies suggested that the individual and collective perspectives were not mutually exclusive and might affect individuals' health simultaneously.<sup>3,4</sup> From an individual perspective, social capital affects health by providing informational, emotional, and instrumental support. From a collective perspective, social capital affects health by facilitating collective action, maintaining social norms, and enhancing reciprocity.<sup>5,6</sup>

An increasing number of studies employed a multilevel analytical framework to examine the associations of both individual-level and collective-level social capital with health. Nevertheless, results from these multilevel studies were mixed.<sup>3,7–10</sup> Most of these studies found that at least one indicator of each level of social capital was associated with health. Some studies only showed an association between individual-level social capital and health, while a handful of studies suggested that only collective-level social capital was associated with health. Although most of these studies indicated that social capital was beneficial for health, several studies reported negative associations between higher levels of social capital and better health.<sup>11–13</sup> Even studies within the same countries (e.g., Japan<sup>12,14</sup> and China<sup>13,15</sup>) showed inconsistent results in terms of the directions of the associations between social capital and health.

The above-mentioned inconsistent results may be due to different operationalizations of social capital, different study time points, or both. Although different operationalizations of social capital provided insights to understand what specific social capital indicator was beneficial for health among a spectrum of social capital measures, they made it difficult to make meaningful comparisons between studies and to examine whether the association between social capital and health was consistent over time. A Chinese study indicated that the association between individual-level social capital and health varied with periods. A newly published study in Montreal, Canada also only examined the association of individual-level social capital with health over time. Additionally, as Montreal is only a representative of developed society, the results may not be applicable in a rapidly developing society.

It is important to understand whether the association of social capital with health is robust over time. If the association is consistent over time, improving social capital could be considered a long-term health promotion strategy. However, the question is understudied, and the answer to this question is theoretically debatable, especially with rapid economic growth.

On one hand, it is argued that economic growth may erode social capital as it can extend market relationships to people's noneconomic life. With economic growth, the time available for people's social activities may also reduce, leading to a decrease in social capital. As found in the United States, social capital decreased continuously despite the growing economy. Hence, it is postulated in this theory that people's health may depend less on social capital as economy grows, and they can receive health benefits directly from economic growth. In other words, the strength of the association between social capital and health may decline as economy grows.

On the other hand, it is also argued that social capital may still be important for people's health during rapid economic development. Rapid economic growth often co-exists with social change; thus, formal institutions may not be well established in a rapidly developing society, and people may need to rely on informal institutions, which has significant overlaps with social capital.<sup>20</sup> Also, social change may lead to social uncertainties; in other words, social capital is important for obtaining information and support from others to address these uncertainities.<sup>21</sup> For instance, a Chinese study found that social capital could reduce suicide ideation by reducing uncertainty stress.<sup>22</sup>

To understand whether the association of social capital with health changed during a period with rapid economic growth, we examined the associations of both individual-level and community-level social capital with health

over time in China. China is an ideal setting for this study since it has experienced rapid economic development over the past four decades. Its gross domestic product (GDP) increased rapidly from 1.8% of the global economy in 1978 to 15% in 2018.<sup>23</sup> This rapid economic transition allows us to use a relatively short period to observe whether the association between multilevel social capital and health changed with socioeconomic development. It also allows us to compare the difference in the change of association of multilevel social capital with health between the traditionally long-term developed western societies and those with more recent and rapid economic development. Additionally, China is also characterized by its traditional culture of relationship traceable back to Confucian ethics.<sup>24</sup> Collectivistic culture in China institutionalizes the legitimacy of individuals' dependence on social networks.<sup>25</sup> This distinction of the Chinese culture from other western societies, where individualistic culture facilitates independence from each other,<sup>26</sup> may give us further insights into the association between social capital and health that may be overlooked previously.

We specifically examined: (1) how individual-level social capital, community-level social capital, and health changed during a period of rapid economic growth; (2) what the associations of individual-level and community-level social capital with health were in each survey year; (3) whether the associations changed during a period of rapid economic growth.

#### **METHODS**

#### **Data source and participants**

We collected data from the 2010, 2012, 2013, and 2015 waves of the Chinese General Social Survey (CGSS), which is publicly available. The participants were Chinese adults aged 18 years or above. Health outcomes, social capital, sociodemographic, and socioeconomic factors were consistently collected throughout the four years. The CGSS is a national representative survey project in Mainland China conducted by the Renmin University of China. The sampling strategy was described in further details in a previous study.<sup>13</sup>

#### Measurements

#### Health outcomes

Health outcomes were self-rated physical and mental health. For physical health, respondents answered the question "How do you think about your current physical health?" Responses were divided into "poor" (including "very unhealthy", "unhealthy", and "neutral") and "good" (including "healthy" and "very healthy") physical health. For mental health, respondents answered the question "During the past four weeks, how often have you felt depressed or downhearted?" This question is taken from the 12-item Short-Form Health Survey. <sup>27</sup> Responses were categorized into "poor" (including "always", "often", and "sometimes") and "good" (including "seldom" and "never") mental health. The two self-rated health indicators were used in previous studies. <sup>28–30</sup>

#### Social capital

Social capital can be separated into structural and cognitive dimensions. Structural social capital refers to actual network connections and civic engagement while cognitive social capital refers to perceptions of trust and norms.<sup>3</sup> We measured individual-level structural social capital by respondents' frequency of socializing (high, low) and civic participation (yes, no). We measured individual-level cognitive social capital by respondents' trust of others (high, low). Details of the questions are shown in Supplementary Material 1.

We calculated community-level social capital by using individual-level social capital variables. Community,

by definition, is a group of people who interact with one another within a geographic territory, such as a neighborhood or city.<sup>31</sup> In this study, we treated each county-level administrative unit (hereafter referred to as "county") as a community. Counties are the primary sampling units in CGSS.<sup>13</sup> On average, each county included 81 respondents in 2010, 85 in 2012, 85 in 2013, and 79 in 2015. Following previous studies,<sup>32–34</sup> we conducted two-level random intercept logistic regressions to calculate community-level social capital, with individuals as Level 1 and counties as Level 2. We treated each variable of the three above-mentioned individual-level social capital indicators as dependent variables. We calculated community-level social capital by adding the grand mean of county social capital to the residuals at the county level. Details are shown in Supplementary Material 2. Higher percentages indicated higher community-level social capital.

#### Sociodemographic and socioeconomic factors

We included gender (male, female), age (years), ethnicity (*Han*, non-*Han*), and marital status (married/cohabitation, never married/divorced/separated/widowed) as sociodemographic factors, and education (primary school or below, junior secondary school, senior secondary school, and college or above), occupation, poverty, and places of residence (rural, urban) as socioeconomic factors. There are 56 ethnic groups in China and *Han* is the majority. The heterogeneity across ethnic groups in terms of socio-economic experience and culture may affect both people's health and social capital.<sup>35</sup> Thus, we controlled for ethnicity in our study. Details of the occupation and poverty are shown in Supplementary Material 3.

#### Statistical analysis

We reported weighted means with standard deviations (SD) for continuous variables and weighted percentages for categorical variables. We calculated individual weighting factors by the distribution of gender, age, and place of residence according to the 2010 China population census data, <sup>36</sup> and community weighting factors according to the distribution of the numbers of counties in each province in 2010 based on the China Statistical Yearbook 2011. <sup>37</sup> To examine how social capital and health changed over time, following the methodology as in previous studies, <sup>38,39</sup> we assessed the trends of health and individual-level social capital by conducting binary logistic regression models with the calendar year as the independent variable. The results of the regressions indicated whether the health variations and the individual-level social capital variations between years were statistically significant. Similarly, with the calendar year as the independent variable, we assessed the trends of community-level social capital by linear regression models. Years were treated as fixed effects in the above-mentioned models.

To examine the associations of individual-level and community-level social capital with health, we employed two-level binary logistic regression models adjusting for sociodemographic and socioeconomic factors. The two levels specified in our model were: individuals at Level 1 nested within communities at Level 2. The intercepts at the community level were treated as random. We compared the results of regression models with weighted and unweighted data as a robustness check. The weighting method is shown in Supplementary Material 4. We also treated physical and mental health as ordinal variables and conducted two-level ordinal regression models as a robustness check. To examine whether the associations of social capital with physical and mental health changed over time, we performed interaction tests between social capital indicators and survey year. Following previous literature<sup>40,41</sup>, we tested the significance of interaction terms by adding each interaction term, one at a time, to the full models.

We used Stata/MP 14.2 to conduct all data analysis with a two-tailed p-value < 0.05 as the significance level.

#### Patient and public involvement

All data in this study were derived from the CGSS dataset. No patients and the public were involved in the design or planning of this study.

#### **RESULTS**

Our study included a total of 42,829 respondents. Specifically, there were 10,827 respondents nested in 133 counties in 2010, 11,104 in 131 counties in 2012, 10,663 in 126 counties in 2013, and 10,235 in 130 counties in 2015. Table 1 presents the weighted sample characteristics in 2010, 2012, 2013, and 2015 (The missing data values are listed in online supplementary table 1. The unweighted results are shown in online supplementary table 2). Generally, the percentages of good physical and mental health fluctuated over the study period, but both the percentages were lowest in 2012 and peaked in 2013. For individual-level social capital, high frequency of socializing increased generally and peaked in 2013; civic participation peaked in 2012 and reached the lowest level in 2013; high trust decreased to the bottom in 2013 and then slightly rebounded in 2015. For community-level social capital, the percentage of high frequency of socializing increased; the percentage of civic participation decreased and dropped to the bottom in 2013; the percentage of trust decreased from 2010 to 2013 and then increased in 2015.

#### [Table 1 here]

Figure 1 shows the trends of physical and mental health, individual-level social capital, and community-level social capital over time. Figure 1a indicates that the likelihood of good physical health in 2012 (odds ratio (OR) 0.95, 95% confidence interval (CI) 0.89–1.00) was marginally significantly (p = 0.062) lower than that in 2010 (reference). However, this likelihood in 2013 (OR 1.31, 95% CI 1.24–1.40) and 2015 (OR 1.21, 95%CI 1.13–1.28) was significantly higher than that in 2010. The likelihood of good mental health in 2013 (OR 1.30, 95%CI 1.22–1.38) and 2015 (OR 1.13, 95%CI 1.06–1.21) were also significantly higher than that in 2010. No significant difference in mental health was observed between 2010 and 2012.

Figure 1b shows that the likelihood of high frequency of socializing in 2012 (OR 1.28, 95%CI 1.19–1.37), 2013 (OR 1.34, 95%CI 1.25–1.43), and 2015 (OR 1.31, 95%CI 1.22–1.41) were significantly higher than that in 2010. The likelihood of civic participation in 2012 (OR 1.07, 95%CI 1.01–1.14) was significantly higher than that in 2010. However, it decreased and became significantly lower in 2013 (OR 0.90, 95%CI 0.84–0.95) than that in 2010. No evidence showed that the likelihood of civic participation in 2015 was significantly different from that in 2010. The likelihood of high trust in 2012 (OR 0.92, 95%CI 0.87–0.98), 2013 (OR 0.67, 95%CI 0.63–0.71), and 2015 (OR 0.90, 95%CI 0.84–0.96) was significantly lower than that in 2010.

Figure 1c shows that community-level frequency of socializing in 2012 ( $\beta$  = 12.91, 95%CI 10.52–15.29), 2013 ( $\beta$  = 16.28, 95%CI 13.76–18.79), and 2015 ( $\beta$  = 21.30, 95%CI 18.95–23.66) were significantly higher than that

in 2010. Community-level civic participation in 2012 ( $\beta$  = -3.59, 95%CI -6.92– -0.26), 2013 ( $\beta$  = -6.87, 95%CI -10.21– -3.53), and 2015 ( $\beta$  = -3.59, 95%CI -7.00– -0.17) were significantly lower than that in 2010. Community-level trust in 2013 ( $\beta$  = -4.32, 95%CI -6.72– -1.93) and 2015 ( $\beta$  = -3.32, 95%CI -5.21– -1.44) were significantly lower than that in 2010. No evidence showed that community-level trust in 2012 was significantly different from that in 2010.

#### [Figure 1 here]

Table 2 shows the associations of both individual-level and community-level social capital with physical health. Among the individual-level social capital indicators, high frequency of socializing (2010: OR 1.49, 95%CI 1.33–1.66; 2012: OR 1.39, 95%CI 1.26–1.54; 2013: OR 1.28, 95%CI 1.15–1.42; 2015: 1.36, 95%CI 1.23–1.50) and high trust (2010: OR 1.34, 95%CI 1.22–1.47; 2012: OR 1.30, 95%CI 1.18–1.42; 2013: OR 1.21, 95%CI 1.10–1.33; 2015: OR 1.41, 95%CI 1.28–1.55) were significantly associated with good physical health in all years. No evidence supported that there was a significant association between civic participation and physical health after adjustment in any year. Among community-level social capital indicators, after adjustment, higher percentages of frequency of socializing was significantly positively associated with good physical health in 2015 (socializing: OR 1.01, 95%CI 1.00–1.02). In contrast, a higher percentage of civic participation was significantly negatively associated with good physical health in 2015 (OR 0.99, 95%CI 0.98–1.00); nevertheless, the ORs were close to one.

#### [Table 2 here]

Table 3 presents the associations of both individual-level and community-level social capital with mental health. The associations were similar to that of social capital with physical health in terms of directions and significance. Among individual-level social capital indicators, high frequency of socializing (2010: OR 1.27, 95%CI 1.14–1.42; 2012: OR 1.21, 95%CI 1.09–1.34; 2013: OR 1.30, 95%CI 1.17–1.45; 2015: 1.35, 95%CI 1.22–1.50) and high trust (2010: OR 1.47, 95%CI 1.34–1.61; 2012: OR 1.42, 95%CI 1.30–1.56; 2013: OR 1.36, 95%CI 1.24–1.49; 2015: OR 1.43, 95%CI 1.30–1.57) were significantly associated with good mental health. Civic participation was only positively associated with good mental health in 2013 (OR 1.17, 95%CI 1.05–1.29). No significant association between any community-level social capital indicator and mental health in the four years was observed. The intraclass correlations (ICCs) ranged from 0.052 to 0.107 for physical health (Table 2) and ranged from 0.060 to 0.125 for mental health (Table 3) in each year; in other words, 5.2% to 10.7% of the total variance in physical health and 6.0% to 12.5% of the total variance in mental health occurred at the community level.

#### [Table 3 here]

As for sociodemographic and socioeconomic factors, being male sex, non-poor, and having a higher education level were significantly associated with good physical and mental health in all years. Being older was negatively associated with good physical and mental health in all years. Additionally, being non-employed was significantly associated with a lower likelihood of having good physical health comparing with having occupations at Skill level 3 or 4 (reference) in all years, but not significantly associated with mental health. Being married or cohabiting

was significantly associated with good mental health in all years, but not associated with physical health.

The results stratified by place of residence (i.e., rural and urban) showed similar patterns to the results from the whole sample in each year in terms of the associations of individual-level frequency of socializing and trust with physical and mental health (online supplementary table 3 and 4). The results from the pooled data between 2010 and 2015 also showed that individual-level social capital in terms of frequency of socializing and trust was associated with physical and mental health after adjustment (online supplementary table 5).

We further examined the interactions between social capital indicators and survey year (online supplementary table 6 and table 7). For physical health, only the interaction effect between community-level frequency of socializing and year (High frequency of socializing × 2015: OR 1.02, 95%CI 1.01-1.03), and the interaction effect between community-level civic participation and year (Civic participation (Yes) × 2012: OR 0.99, 95%CI 0.99-1.00) were significant. For mental health, only the interaction effect between community-level frequency of socializing and year (High frequency of socializing × 2015: OR 1.02, 95%CI 1.01-1.03), the interaction effect between community-level civic participation and year (Civic participation (Yes) × 2013: OR 0.99, 95%CI 0.99-1.00), and the interaction effect between community-level trust and year (High trust × 2012: OR 1.01, 95%CI 1.01-1.02; High trust × 2013: OR 1.01, 95%CI 1.00-1.02). Nevertheless, the ORs were close to one, meaning that they were only marginally significant.

We repeated the two-level binary regression models based on the whole weighted sample of each year (i.e., Table 2 and Table 3). The associations between both levels of social capital and health outcomes (online supplementary table 8 and 9) were similar to our unweighted results in Table 2 and Table 3. We also conducted sensitivity analyses by treating physical and mental health as ordinal variables. The associations between both levels of social capital and health outcomes (online supplementary table 10 and 11) were consistent with our previous results as presented in Table 2 and Table 3.

#### **DISCUSSION**

#### Main findings

To our knowledge, this is the first serial cross-sectional study in China examining the associations of multilevel social capital with individuals' physical and mental health with nationally representative data. We found that the likelihood of having good physical and mental health fluctuated during a period of rapid economic development; in other words, the likelihood of having good physical and mental health did not consistently increase with economic growth during this study period. Among the indicators of individual-level social capital, in general, the likelihood of high frequency of social socializing increased, the likelihood of civic participation fluctuated, and the likelihood of high trust decreased during the survey period. Among the indicators of community-level social capital, in general, the percentage of high frequency of socializing increased, the percentage of civic participation and the percentage of high trust decreased. We also found that higher levels of individual-level social capital in terms of frequency of socializing and trust were consistently associated with good physical and mental health during the period of rapid economic development. However, we did not find evidence for a consistent association of any community-level social capital indicator with physical or mental health during the same period.

#### **Interpretations**

Putting all the results together, our study suggests that no matter how people's physical and mental health changed during a period of rapid economic growth, individual-level social capital in terms of socializing and trust consistently played a pivotal role in protecting individuals' physical and mental health. Under such circumstances, the decreased trend in individual-level trust within the observed period indicated that we should especially pay attention to improve people's trust for health promotion.

The provision of informational, instrumental, and emotional support may be plausible reasons why the individual-level frequency of socializing was associated with our health outcomes.<sup>6,42</sup> Socializing helps maintain and extend individuals' social networks, from which individuals can obtain monetary, material and mental assistance, and health-rated information. Additionally, a higher frequency of socializing is beneficial for mental health by fulfilling the human need for social connectedness, increasing people's sense of belonging, and reducing the perceived isolation.<sup>43</sup> Moreover, people with high trust are more likely to consider healthcare systems and health-related information as trustful social resources,<sup>44,45</sup> and more likely to perceive emotional support.<sup>46</sup> They also have less sense of social anxiety.<sup>47</sup>

We argue that some of the mechanisms above are unchanged in a rapidly developing society, resulting in the observed consistent associations of individual-level socializing and trust with physical and mental health. First, a rapidly developing economy is almost always accompanied by social change. Under such circumstances, the old formal health-related institutions and information channels may not fulfill people's needs while the new ones may not be completely established or may not operate stably. Hence, people need to obtain support from informal channels, such as family members, friends, and acquaintances. Second, a rapidly developing society is often accompanied by technological innovation and information explosion. An individual is almost unlikely to know all about new health-related technology and information on his or her own. In this light, socializing could reduce individuals' costs to learn new health-related technology and obtain new information through social networks. Also, people with a high trust may be more likely to consider emerging health-related institutions, technology, and information in a rapidly developing society as trustworthy, and are thus more willing to use them. An example is online prescription drug services. A study in the United States found that people with higher trust had a higher intention of adopting online prescription drug services. 48 However, more study is needed to examine whether this is also the case in China, as the radius of trust is different between China and the US, where Chinese are more prone to consider general trust as trust in strong ties, while Americans as trust in weak ties.<sup>49</sup> Additionally, a rapidly developing society may also be accompanied by high social mobility and great social uncertainty, whereby people do not have enough information to predict others' behaviors.<sup>21</sup> In such a situation, people with a high trust of others are less likely to worry about others' intention to harm them; hence, they might suffer from less anxiety.

On the other hand, we did not find consistent associations of individual-level civic participation with physical and mental health. Previous studies showed mixed associations between individual-level civic participation and health outcomes. 46,50,51 We measured civic participation by voting in the neighborhood/village committee election. Previous studies argued that local political participation (e.g., voting) could affect welfare policies provided by governments. 52,53 Nevertheless, neighborhood/village committees in China have no right to make policies. Additionally, voting is a social- and political-specific indicator for civic participation, which may result in inconsistent associations between civic participation and health in different societies.

We also did not find consistent associations of any community-level social capital indicators with physical or mental health. Previous studies showed mixed results as to the associations between community-level social capital and health. 46,50,51,54 The mixed results may be due to different geographic scales where study areas were located. For example, studies in the UK defined communities as post-code sectors, 51,55 while studies in the US measured community-level social capital at the state level. 52,56 While a previous Chinese study measured community-level social capital at the village level, 46 the present study measured community-level social capital at the county level. Also, the social capital indicators in these studies were not the same; hence, it is difficult to make meaningful comparisons with other studies.

It should be noticed that our social capital indicators are not exactly the same as in the previous Chinese studies. 13,50,57-60 The definition of social capital is still debatable and there is no single best measure of social capital. 2 As we intended to make comparisons across years, we only used the variables which were included in all

the years. In previous studies, one of the approaches on social capital measurement is "Position Generator".<sup>61</sup> Several Chinese studies found associations between social capital and health outcomes by using the "Position Generator".<sup>59,60,62</sup> Previous Chinese studies also employed multiple items and combined the items as social capital indexes.<sup>13,16,63–67</sup> Other studies employed different single items as different dimensions of social capital. For example, studies used social relationship <sup>68</sup> and organization membership<sup>50,69,70</sup> as structural social capital, and trust as cognitive social capital.<sup>62,68,71</sup> Trust is the most common measurement of social capital shown to be associated with different health outcomes, which was consistent with our results. However, we used frequency of socializing and voting behavior as structural social capital, which were not commonly used in previous studies. The difference in measurements should be taken into account when comparing our results with results in other studies.

#### **Strengths and limitations**

A major strength of our study is the comparability of the associations between multilevel social capital and health outcomes over time. Hence, our consistent findings provided more solid evidence for associations of the individual-level frequency of socializing and trust with physical and mental health beyond previous mixed results. The other strength of our study is that we took advantage of a rapidly developing society (i.e., China) as a social laboratory to observe the associations between multilevel social capital and health outcomes.

A limitation of our study is that we cannot make causal inferences since this study is cross-sectional by nature. However, our health outcomes were "current" physical health and mental health in the "past four weeks", and our frequency of socializing was socializing "in the past year". The timeline helped us partially avoid reverse associations between individual-level frequency of socializing and health outcomes. Secondly, we only included generalized trust in cognitive social capital. While this measurement cannot directly capture community-specific trust (e.g. trust in neighbors), it was used in previous studies. 51,54,56,72 Thirdly, the study period was relatively short (i.e., six years), which prohibited us from observing a more long-term trend of the association. However, as we observed the association in a rapidly developing and changing society and the development and changes are ongoing, we speculate that the associations we observed will remain in the long run. Fourthly, the two single-item questions on measuring physical and mental health may be subject to validity and reliability issues. As compared with multiple-item scales, the measurement errors of single-item questions may be higher. Nevertheless, previous studies found that self-rated health was a predictor for mortality.<sup>73</sup> Further studies using established instruments to assess physical and mental health are needed. Last but not least, we could not estimate the independent causal effect of community-level social capital on individuals' health. We used multilevel regression models instead of aggregating individual-level responses to estimate the community-level social capital, taking individual characteristics into account. However, we could not adjust for all individual characteristics in the models. Further studies using other study designs, such as natural experiments or randomized community trials, are needed.

#### Conclusion

Our findings suggest that individual-level social capital in terms of frequency of socializing and trust is a robust social determinant of health during a period of rapid economic growth. Hence, improving individual-level social capital for health promotion could be a long-term strategy even in a rapidly developing society. Interventions can be designed to increase opportunities for socializing and to improve trust. Given that people with less socializing and lower trust appear to be at a higher risk of poor health, interventions could consider a population segmentation strategy based on social capital indicators to target individuals with lower frequency of socializing and lower trust. It may be difficult for policies to target individuals directly, but they can be designed as a "nudge" for individuals' socializing and trust. For example, governments can consider providing freely accessible public space (e.g., parks,

activity centers) for people's social interaction, and they can also extend operation hours of public transports to encourage socialization. Trustworthy health-related information channels should also be established. On the other hand, policymakers may pay attention to avoid damaging social capital when implementing other policies.

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Table 1. Sample Characteristics, 2010-2015

	2010	2012	2013	2015
	Mean±SD/%	Mean±SD/%	Mean±SD/%	Mean±SD/%
Individual level	N = 10,827	N = 11,104	N = 10,663	N = 10,235
Physical Health				
Poor	36.43	37.75	30.36	32.21
Good	63.57	62.25	69.64	67.79
Mental Health				
Poor	32.83	33.03	27.35	30.19
Good	67.17	66.97	72.65	69.81
Sociodemographic factors				
Gender				
Female	49.48	49.48	49.48	49.48
Male	50.52	50.52	50.52	50.52
Age (years)	42.76±16.35	42.76±16.20	42 74+16 26	42 74±17 20
	42./0110.33	42.76±16.39	42.74±16.36	42.74±16.38
Ethnicity				
Non-Han	9.97	9.82	9.64	8.68
Han	90.03	90.18	90.36	91.32
Marital status				
Single/separated/divorced/widowed	24.16	24.40	25.17	25.78
Cohabit/married	75.84	75.60	74.83	74.22
Socioeconomic factors				
Education				
Primary school or below	33.77	32.50	31.25	29.95
Junior secondary school	31.33	30.04	30.89	30.75
Senior secondary school or equal	19.35	19.85	19.64	19.66
College or above	15.55	17.62	18.22	19.64
Occupation#				
Skill 3 or 4	10.62	13.40	11.93	11.88
Skill 2	53.53	51.75	51.15	47.33
Skill 1	3.58	2.71	3.40	4.56
Non-employed	32.27	32.14	33.52	36.22
Poverty				
Poor	11.59	15.23	13.24	14.71
Non-poor	81.08	76.44	77.79	79.76
Do not know income	7.33	8.33	8.97	5.53
Place of residence				
Urban	51.76	51.76	51.76	51.76
Rural	48.24	48.24	48.24	48.24
Social capital				
Frequency of socializing				
Low	77.11	72.51	71.58	71.94
	18			

High	22.89	27.49	28.42	28.06
Civic participation	,	27,	_0	20.00
No	55.78	54.06	58.48	56.44
Yes	44.22	45.94	41.52	43.56
Trust				
Low	35.44	37.34	45.13	37.92
High	64.56	62.66	54.87	62.08
Community land	M = 122	37 131	37 106	17 120
Community level	N = 133	N = 131	N = 126	N = 130
Social Capital	N = 133	N = 131	N = 126	N = 130
•	$N = 133$ $19.09 \pm 6.36$	$N = 131$ $31.99 \pm 9.10$	$N = 126$ $35.36 \pm 10.99$	$N = 130$ $40.39 \pm 9.78$
Social Capital				

Weighted percentages for categorical variables and weighted means for continuous variables with standard deviations

<sup>#</sup> Skill level 3 or 4: managers, professionals, and technicians and associate professionals; Skill 2: clerical support workers; services and sales workers; skilled agricultural, forestry and fishery workers; craft and related trades workers; plant and machine operators, and assemblers; Skill 1: elementary occupations (for more details, please see Supplementary Material 2).

Table 2. Associations of individual-level and community-level social capital with physical health, 2010-2015 (Two-level binary logistic model, with "poor" physical health as the reference group)

2013 (1 wo-level billary logistic model	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors	\ ····*-)	<u> </u>		<u> </u>
Gender				
Female	1	1	1	1
Male	1.31***	1.30***	1.20***	1.31***
	(1.20, 1.43)	(1.19, 1.42)	(1.09, 1.32)	(1.19, 1.43)
Age	0.96***	0.96***	0.96***	0.96***
	(0.96, 0.96)	(0.96, 0.97)	(0.96, 0.96)	(0.96, 0.97)
Ethnicity				
Non-Han	1	1	1	1
Han	0.89	1.02	0.94	1.08
	(0.73, 1.09)	(0.84, 1.24)	(0.77, 1.16)	(0.88,1.33)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.02	0.90	1.01	0.93
	(0.90, 1.14)	(0.81, 1.01)	(0.90, 1.14)	(0.83, 1.04)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.18**	1.20**	1.27***	1.12
	(1.05,1.33)	(1.07,1.34)	(1.13, 1.43)	(1.00, 1.26)
Senior secondary school or equal	1.31***	1.40***	1.49***	1.40***
	(1.14, 1.51)	(1.22, 1.60)	(1.28,1.73)	(1.21,1.62)
College or above	1.42***	1.52***	1.60***	1.61***
	(1.18, 1.70)	(1.27, 1.81)	(1.32, 1.94)	(1.33,1.95)
Poverty				
Poor	1	1	1	1
Non-poor	1.58***	1.68***	1.64***	1.55***
	(1.38,1.82)	(1.48,1.90)	(1.44,1.87)	(1.37,1.76)
Do not know income	1.54***	1.43***	1.49***	1.31*
	(1.24, 1.93)	(1.18, 1.74)	(1.23, 1.81)	(1.05, 1.64)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.89	0.94	0.94	0.96
	(0.74, 1.07)	(0.80, 1.11)	(0.78, 1.13)	(0.79, 1.17)
Skill level 1	1.19	1.03	0.99	0.87
	(0.89, 1.58)	(0.77, 1.37)	(0.74, 1.34)	(0.66, 1.16)
Non-employed	0.66***	0.77**	0.63***	0.76**
	(0.55, 0.80)	(0.65, 0.90)	(0.52, 0.76)	(0.63, 0.93)
Place of residence				
	20			

Rural	1	1	1	1
Urban	1.08	1.13*	1.29***	1.29***
	(0.96,1.21)	(1.01, 1.27)	(1.15,1.46)	(1.15,1.45)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.49***	1.39***	1.28***	1.36***
	(1.33, 1.66)	(1.26, 1.54)	(1.15,1.42)	(1.23, 1.50)
Civic participation				
No	1	1	1	1
Yes	1.01	1.01	1.01	0.99
	(0.91, 1.11)	(0.92, 1.11)	(0.91, 1.11)	(0.90, 1.10)
Trust				
Low	1	1	1	1
High	1.34***	1.30***	1.21***	1.41***
	(1.22, 1.47)	(1.18,1.42)	(1.10, 1.33)	(1.28, 1.55)
Community-level social capital				
Frequency of socializing (%)	0.99	1.00	1.00	1.01**
	(0.97,1.01)	(0.99, 1.01)	(0.99, 1.01)	(1.00, 1.02)
Civic participation (%)	1.00	0.99	0.99	0.99**
	(0.99, 1.01)	(0.98, 1.00)	(0.98, 1.00)	(0.98, 1.00)
Trust (%)	1.00	1.01	1.01	1.01
	(0.99, 1.02)	(1.00, 1.02)	(0.99, 1.02)	(1.00, 1.03)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130
ICC	0.081	0.055	0.107	0.052

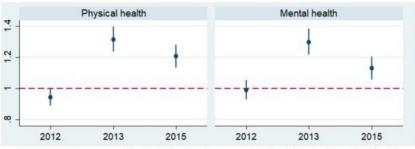
<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

Table 3. Associations of individual-level and community-level social capital with mental health, 2010-2015 (Two-level binary logistic model, with "poor" mental health as the reference group)

2015 (1 wo-level binary logistic model	· ·		<u> </u>	
	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.24***	1.32***	1.11*	1.25***
	(1.13, 1.35)	(1.21, 1.44)	(1.01, 1.22)	(1.14, 1.37)
Age	0.99***	0.99***	0.99***	0.99***
	(0.99, 0.99)	(0.99, 1.00)	(0.99, 0.99)	(0.99, 1.00)
Ethnicity				
Non-Han	1	1	1	1
Han	0.87	1.06	0.94	0.99
	(0.72, 1.06)	(0.87, 1.28)	(0.77, 1.16)	(0.81, 1.23)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.25***	1.21***	1.29***	1.21***
	(1.12,1.40)	(1.09, 1.35)	(1.15,1.44)	(1.08, 1.35)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.35***	1.24***	1.23***	1.28***
	(1.20,1.51)	(1.11,1.39)	(1.09, 1.39)	(1.13,1.44)
Senior secondary school or equal	1.44***	1.53***	1.37***	1.62***
	(1.25, 1.66)	(1.33, 1.76)	(1.18, 1.59)	(1.40, 1.88)
College or above	1.58***	1.51***	1.51***	1.71***
	(1.32,1.90)	(1.27, 1.80)	(1.25, 1.83)	(1.42,2.07)
Poverty	, , ,			
Poor	1	1	1	1
Non-poor	1.80***	1.77***	1.77***	1.54***
	(1.58,2.06)	(1.57,1.99)	(1.56,2.02)	(1.36,1.74)
Do not know income	1.88***	1.55***	1.36**	1.37**
_ 0	(1.52,2.33)	(1.28,1.87)	(1.13,1.65)	(1.11,1.71)
Occupation	(1.52,2.55)	(1.20,1.07)	(1.13,1.03)	(1.11,1.71)
Skill level 3 or 4	1	1	1	1
Skill level 2	1.01	1.01	1.03	1.21
Skill level 2	(0.85,1.21)	(0.86,1.19)	(0.86,1.23)	(1.00,1.46)
Skill level 1	1.16	0.80,1.19)	1.04	1.13
SKIII ICVCI I	(0.88,1.54)	(0.75,1.32)	(0.77,1.40)	(0.86,1.50)
Non amployed	0.88,1.34)		0.77,1.40)	
Non-employed		1.04		1.05
Dlace of necidence	(0.79, 1.13)	(0.89,1.23)	(0.77, 1.11)	(0.87,1.27)
Place of residence				

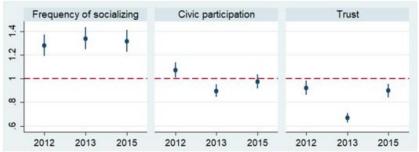
Rural	1	1	1	1
Urban	1.07	0.99	1.07	1.17**
	(0.96, 1.20)	(0.88, 1.11)	(0.95,1.21)	(1.04,1.31)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.27***	1.21***	1.30***	1.35***
	(1.14, 1.42)	(1.09, 1.34)	(1.17, 1.45)	(1.22, 1.50)
Civic participation				
No	1	1	1	1
Yes	0.98	1.04	1.17**	1.01
	(0.89, 1.08)	(0.95, 1.14)	(1.05, 1.29)	(0.92, 1.12)
Trust				
Low	1	1	1	1
High	1.47***	1.42***	1.36***	1.43***
	(1.34, 1.61)	(1.30, 1.56)	(1.24, 1.49)	(1.30, 1.57)
Community-level social capital				
Frequency of socializing (%)	0.99	1.00	1.00	1.01
	(0.98,1.01)	(0.99, 1.01)	(0.99, 1.01)	(1.00, 1.02)
Civic participation (%)	1.01	1.01	1.00	1.00
	(1.00, 1.01)	(1.00, 1.02)	(0.98, 1.01)	(1.00, 1.01)
Trust (%)	0.99	1.01	1.00	1.00
	(0.98, 1.00)	(1.00, 1.02)	(0.98, 1.01)	(0.99, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130
ICC	0.060	0.061	0.125	0.062

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001



ORs with 95% CI were reported with 2010 as the reference year based on binary logistic models; "poor" physical health and "poor" mental health were references of the dependent variables in each model

Fig. 1a Trends of health outcomes, 2010-2015 (№42,829)



ORs with 95% CI were reported with 2010 as the reference year based on binary logistic models; "low" frequency of socializing, "low" trust and "no" civic participation were references of the dependent variables in each model

Fig. 1b Trends of individual-level social capital, 2010-2015 (N=42,829)



Coefficients (β) with 95% CI were reported with 2010 as the reference year based on linear regression models Fig. 1c Trends of community-level social capital, 2010-2015 (N=520)

Fig. 1 Trends of health outcomes, individual-level social capital and community-level social capital, 2010-

114x161mm (300 x 300 DPI)

#### **Supplementary Materials and Data**

#### Supplementary Material 1: Details of the questions for social capital indicators

Frequency of socializing We assessed respondents' frequency of socializing by the question "How often did you engage in social interactions in your spare time in the past year?" Responses were categorized into "low" (including "never", "seldom", and "sometimes") and "high" (including "often" and "very frequently") frequency.

Civic participation We assessed civic participation by the question "Did you vote in the latest neighborhood/village committee election?". According to related laws, <sup>1,2</sup> neighborhood committees and village committees are the basic-level administrative units, and residents aged 18 or above in each neighborhood/village directly elect members to the two committees. Hence, voting in the election reflects people's willingness to participate in civic activities in a community. The voting rate in a community reflects the extent of a community's social cohesion, and this measurement has been used in several previous studies.<sup>3-6</sup>

Trust We measured respondents' trust of others based on the question "Generally speaking, do you agree that most people in the society are trustworthy?" Responses were categorized into "low" (including "strongly disagree", "disagree", and "neutral") and "high" (including "agree" and "strongly agree") trust.

#### Supplementary Material 2: Calculation of community-level social capital

We calculate community-level by using two-level binary logistic regressions with individuals at Level 1 nested within communities at Level 2. Following a previous study, we estimated the variance component in each individual-level social capital variable that can be attributed to communities separately. This method was also used in several multilevel social capital studies. We adjusted for individual characteristics that can influence each individual-level social capital variable, including gender (male, female), age (years), ethnicity (*Han*, non-*Han*), marital status (married/cohabitation, never married/divorced/separated/widowed), education (primary school or below, junior secondary school, senior secondary school, and college or above), occupation, poverty, and places of residence (rural, urban).

Taking  $y_{ij}$  as a binary response on a social capital variable for respondent i in community j, the regression model was specified as follows:

$$Log\left(\frac{p_{ij}}{1-p_{ij}}\right) = \beta_0 + \beta_1 x_{1ij} + \beta_2 x_{2ij} + \dots + \beta_p x_{pij} + \mu_j$$

where  $p_{ij} = Pr(y_{ij} = 1)$ ,  $\beta_0$  is the grand mean of the social capital variable,  $x_{pij}$  is the pth individual characteristics for respondent i in community j, and  $\mu_j$  is the random effect at Level 2, i.e., the residuals at community level.

Based on the regression model above, the community-level social capital of community j was calculated by the sum of  $\beta_0$  and  $\mu_j$ . We transformed the coefficient to probability, i.e.,  $p_{ij} = \frac{e^{(\beta_0 + \mu_j)}}{1 + e^{(\beta_0 + \mu_j)}}$ , which means the probability of  $y_{ij} = 1$  for community j in which respondent i lived after adjusting for individual characteristics. In other words, it is the probability of  $y_{ij} = 1$  that can be attributed to communities after adjusting for individual characteristics (i.e., compositional factors). Hence, it is the contextual construct of social capital at community level. We reported the probability as a percentage. Higher percentage indicated higher community-level social capital.

We preformed the above regression model for each of the three social capital variables (i.e., frequency

of socializing, civic participation, and trust) in each year. For example, if  $y_{ij}$  is a response on trust (1=high trust, 0=low trust) for respondent i in community j in 2010, then  $p_{ij}$  is the probability of high trust in community j where respondent i lived in 2010 after adjusting for individual characteristics of respondent i. In other words, if respondent i lived in community j in 2010, then taking other individual characteristics into account, the probability of he/she having high trust was  $p_{ij}$  and this probability,  $p_{ij}$ , could be attributed to living in community j.

#### Supplementary Material 3: Details of occupation and poverty

We classified occupation according to the International Standard Classification of Occupations 2008 (ISCO-08) (i.e., Skill level 3 or 4: managers, professionals, and technicians and associate professionals; Skill 2: clerical support workers; services and sales workers; skilled agricultural, forestry and fishery workers; craft and related trades workers; plant and machine operators, and assemblers; Skill 1: elementary occupations). We further included students, the unemployed, and retired people as "non-employed."

We assessed poverty by equivalized household income, which was calculated by dividing household income by the squared root of the number of household members. We defined respondents as "poor" if their equivalized household annual incomes were less than or equal to half of the median equivalized household annual income in each survey year. We further included "do not know income" as a separate category.

#### Supplementary Material 4: The weighting method used for two-level regression models

Studies have indicated that it is required to use scaling weights instead of the "raw" weights in multilevel models. <sup>12–14</sup> Following previous studies, <sup>12,15</sup> we calculated scaled individual-level weights as below:

$$w_{ij}^* = w_{ij}(\frac{n_j}{\sum_i w_{ij}})$$

where  $w_{ij}^*$  is the scaled weight for individual i in cluster j,  $w_{ij}$  is the unscaled weight for individual i in cluster j, and  $n_j$  is the sample size in cluster j. Each county represents one cluster in our study.

#### **Supplementary Material 5: Supplementary Tables**

Supplementary Table 1. Missing data

	2010	2012	2013	2015
	Total = 11,783	Total = 11,765	Total = 11,438	Total = 10,968
Gender	0	0	0	0
Age	9	4	2	0
Ethnicity	22	9	12	20
Marital status	8	0	23	0
Education	15	4	6	29
Annual household income	758	548	614	348
Number of household member	0	0	0	0
Occupation	80	74	107	218
Frequency of socializing	76	8	4	6
Trust	21	6	14	41
Civic participation	28	11	15	102
Place of residence	0	0	0	0
Physical health	15	4	2	7
Mental health	51	17	21	26

**Supplementary Table 2. Unweighted sample characteristics** 

	2010	2012	2013	2015
	Mean±SD/%	Mean±SD/%	Mean±SD/%	Mean±SD/%
Individual level	N = 10,827	N = 11,104	N = 10,663	N = 10,235
Physical Health				
Poor	41.71	44.09	35.81	40.12
Good	58.29	55.91	64.19	59.88
Mental Health				
Poor	34.24	34.77	28.79	32.34
Good	65.76	65.23	71.21	67.66
Sociodemographic factors				
Gender				
Female	51.79	48.83	49.85	53.10
Male	48.21	51.17	50.15	46.90
Age (years)	$47.50 \pm 15.66$	$49.07 \pm 16.22$	$48.72 \pm 16.44$	$50.61 \pm 16.91$
Ethnicity				
Non-Han	9.11	8.79	8.59	7.96
Han	90.89	91.21	91.41	92.04
Marital status				
Single/separated/divorced/widowed	19.44	19.92	21.00	21.71
Cohabit/married	80.56	80.08	79.00	78.29
Socioeconomic factors				
Education				
Primary school or below	36.92	37.23	36.18	38.21
Junior secondary school	29.52	28.31	29.04	28.52
Senior secondary school or equal	19.13	18.86	18.88	17.81
College or above	14.44	15.60	15.90	15.46
Occupation				
Skill 3 or 4	10.32	12.81	11.54	9.83
Skill 2	50.12	48.06	47.25	42.61
Skill 1	3.61	2.88	3.48	4.14
Non-employed	35.96	36.25	37.74	43.42
Poverty				
Poor	12.08	16.38	14.67	17.10
Non-poor	81.68	76.31	77.06	77.54
Do not know income	6.24	7.30	8.27	5.36
Place of residence				
Urban	59.64	59.68	59.98	57.82
Rural	40.36	40.32	40.02	42.18
Social capital				
Frequency of socializing				
Low	78.05	74.07	72.29	72.26
High	21.95	25.93	27.71	27.74
Civic participation				

53.59	50.93	56.13	52.87
46.41	49.07	43.87	47.13
33.92	35.27	43.62	35.89
66.08	64.73	56.38	64.11
N = 133	N = 131	N = 126	N = 130
$19.57 \pm 6.38$	$31.43 \pm 8.58$	$34.66 \pm 11.25$	$38.95 \pm 9.61$
$25.17 \pm 12.15$	$21.13 \pm 9.99$	$18.77 \pm 10.68$	$22.87 \pm 14.25$
$46.87 \pm 7.29$	$45.80 \pm 9.25$	$42.23 \pm 10.31$	$43.92 \pm 6.36$
	$46.41$ $33.92$ $66.08$ $N = 133$ $19.57 \pm 6.38$ $25.17 \pm 12.15$	$\begin{array}{cccccccccccccccccccccccccccccccccccc$	46.4149.0743.8733.9235.2743.6266.0864.7356.38 $N = 133$ $N = 131$ $N = 126$ 19.57±6.3831.43±8.5834.66±11.2525.17±12.1521.13±9.9918.77±10.68

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Supplementary Table 3. Associations of individual-level and community-level social capital with physical health, 2010-2015, Stratified by place of residence (Two-level binary logistic model, with "poor" physical health as the reference group)

		Ru	ral				ban	
	2010	2012	2013	2015	2010	S 2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR					
	(95% CI)		(95% CI)	(95% CI)				
Sociodemographic factors						wnle		
Gender						wnloaded from 1.24***		
Female	1	1	1	1	1	1	1	1
Male	1.50***	1.38***	1.19*	1.37***	1.19**		1.20**	1.24***
	(1.30, 1.74)	(1.20, 1.59)	(1.03,1.38)	(1.19, 1.57)	(1.06, 1.33)	http://bmjopen.bmj.com/ (1.11,1.39)	(1.06, 1.36)	(1.10,1.41)
Age	0.96***	0.96***	0.96***	0.97***	0.96***	0.96***	$0.96^{***}$	0.96***
	(0.95, 0.96)	(0.96, 0.97)	(0.96, 0.97)	(0.96,0.97)	(0.96, 0.96)	(0.96,0.97)	(0.96, 0.96)	(0.96, 0.97)
Ethnicity						en.k		
Non-Han	1	1	1	1	1	<u>3</u> . 1	1	1
Han	1.01	0.99	0.79	1.17	0.80	1.00	1.27	1.01
	(0.74, 1.37)	(0.75, 1.30)	(0.59, 1.06)	(0.88, 1.56)	(0.61,1.05)	9 (0.77,1.30)	(0.95, 1.69)	(0.76, 1.34)
Marriage						Apr		
Single/separated/divorced/widowed	1	1	1	1	1	April 16,	1	1
Cohabit/married	1.02	0.98	0.96	1.00	1.03	8 0.87	1.04	0.89
	(0.83,1.26)	(0.81, 1.19)	(0.79, 1.17)	(0.83, 1.21)	(0.89, 1.19)	0.87 0.87 4 (0.75,1.00)	(0.90, 1.22)	(0.76,1.03)
Socioeconomic factors						oy gi		
Education						uest		
Primary school or below	1	1	1	1	1	D 1	1	1
Junior secondary school	1.39***	1.49***	1.64***	$1.24^{*}$	0.97	0.92	0.94	1.02
	(1.17, 1.64)	(1.27, 1.74)	(1.39, 1.95)	(1.05, 1.47)	(0.82, 1.14)	<b>E</b> (0.79,1.08)	(0.79, 1.12)	(0.87, 1.21)
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Senior secondary school or equal	1.49**	1.53**	1.54**	2.08***	1.15	മ 9 1.18	1.25*	1.21*
•	(1.14,1.96)	(1.18, 1.99)	(1.17,2.03)	(1.57,2.75)	(0.97,1.36)	$\stackrel{>}{\Rightarrow}$ (0.99,1.40)	(1.04,1.52)	(1.00,1.45)
College or above	1.60	2.77***	3.18***	1.78*	1.26*	£ 1.25*	$1.28^{*}$	1.46***
	(0.84,3.04)	(1.53,5.00)	(1.72,5.89)	(1.09, 2.89)	(1.02,1.55)	August 2021. Down 1.73***	(1.02, 1.60)	(1.17,1.83)
Poverty						202		
Poor	1	1	1	1	1	. 1	1	1
Non-poor	1.70***	1.59***	1.56***	1.60***	1.25	1.73***	1.83***	1.54***
	(1.42,2.03)	(1.36,1.87)	(1.31,1.85)	(1.37,1.88)	(0.98,1.60)	(1.39,2.15) e 1.33	(1.46,2.30)	(1.24,1.91)
Do not know income	1.58**	1.54**	1.28	1.02	1.24		1.71***	1.53*
	(1.13, 2.19)	(1.17,2.03)	(0.98, 1.69)	(0.74, 1.41)	(0.89, 1.73)	fg (0.98,1.79)	(1.26,2.32)	(1.10,2.14)
Occupation								
Skill level 3 or 4	1	1	1	1	1	1 0.97 0.82,1.16)	1	1
Skill level 2	0.91	0.88	0.78	1.17	0.89	0.97	1.00	0.97
	(0.56, 1.48)	(0.58, 1.36)	(0.48, 1.26)	(0.73, 1.86)	(0.73, 1.09)		(0.82, 1.23)	(0.78, 1.22)
Skill level 1	1.53	1.24	1.03	1.29	1.04	0.89	0.93	0.73
	(0.79, 2.94)	(0.66, 2.30)	(0.53, 1.99)	(0.72, 2.28)	(0.75, 1.45)	(0.64,1.24)	(0.66, 1.32)	(0.52, 1.03)
Non-employed	0.64	0.74	$0.49^{**}$	1.00	0.65***	0.64,1.24) 0.74***	0.64***	$0.70^{**}$
	(0.39, 1.06)	(0.48, 1.15)	(0.30, 0.80)	(0.62, 1.60)	(0.53,0.80)	는 (0.61,0.88)	(0.52, 0.80)	(0.56, 0.87)
Individual-level social capital						ril 16,		
Frequency of socializing								
Low	1	1	1	1	1	2024 1	1	1
High	1.45***	1.50***	1.28**	1.37***	1.51***	1.33*** ug (1.17,1.51)	1.27**	1.34***
	(1.19, 1.76)	(1.27, 1.78)	(1.10, 1.50)	(1.19, 1.59)	(1.31,1.73)	(1.17,1.51)	(1.09, 1.47)	(1.15,1.55)
Civic participation						Prod 1		
No	1	1	1	1	1	한 1	1	1
Yes	1.04	1.00	0.89	0.88	0.97	te 1 tec 1.01	1.12	1.09
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						20-04461		
	(0.88,1.21)	(0.86,1.16)	(0.77, 1.04)	(0.76,1.02)		ති 9 (0.90,1.14)	(0.98,1.29)	(0.95,1.25)
Trust						<u></u>		
Low	1	1	1	1	1 ,	A Lig 1	1	1
High	1.24**	1.26**	1.07	1.40***		1.31***	1.35***	1.41***
	(1.06, 1.45)	(1.09, 1.46)	(0.92, 1.24)	(1.21, 1.62)	(1.23,1.56)	20 (1.17,1.47)	(1.20, 1.54)	(1.24,1.59)
Community-level social capital						1. Do		
High frequency of socializing (%)	0.99	1.01	1.00	1.01*	0.99	1.00	1.00	1.01**
	(0.96,1.01)	(0.99,1.02)	(0.98, 1.01)	(1.00, 1.03)	(0.97, 1.01)	(0.99,1.01)	(0.99, 1.02)	(1.00, 1.02)
Civic participation (%)	1.01	1.00	1.00	0.99		0.99*	$0.98^*$	$0.99^{**}$
	(0.99, 1.02)	(0.99, 1.02)	(0.99, 1.02)	(0.98, 1.01)	(0.99, 1.00)	§ (0.98,1.00)	(0.97, 1.00)	(0.98, 1.00)
Trust (%)	1.00	1.01	1.01	1.01	1.00	1.01	1.00	1.01
	(0.97, 1.02)	(0.99,1.02)	(0.99,1.03)	(0.99, 1.03)	(0.99, 1.02)	(1.00,1.02)	(0.99, 1.01)	(0.99, 1.03)
N of individuals	4,370	4,477	4,267	4,317	6,457	6,627	6,396	5,918
N of communities#	89	87	86	87	129	125	121	124
ICC	0.122	0.059	0.092	0.058	0.069	0.046	0.116	0.049
* .007 ** .001 *** .0001	<u> </u>		<u> </u>		<u> </u>	2	<u> </u>	

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

# One community (i.e., county-level administrative unit) could include both rural and urban samples. Hence, the total number of @mmunities in our study is not equal to the sum of the number of communities in rural samples and the number of communities in urban samples.

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Supplementary Table 4. Associations of individual-level and community-level social capital with mental health, 2010-2015, gratified by place of residence (Two-level binary logistic model, with "poor" mental health as the reference group)

		Rui	ral			ug Url	ban	
	2010	2012	2013	2015	2010	2012 Adjusted OR	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR					
	(95% CI)	⊘ (95% CI)	(95% CI)	(95% CI)				
Sociodemographic factors						wnlo		
Gender						wnloaded from 1.24***		
Female	1	1	1	1	1	1	1	1
Male	1.41***	1.47***	1.11	1.41***	1.13*		1.13	1.16*
	(1.22, 1.61)	(1.28, 1.69)	(0.96,1.29)	(1.23, 1.63)	(1.01, 1.27)	(1.10,1.38)	(1.00, 1.27)	(1.02, 1.31)
Age	0.98***	0.98***	0.99***	0.99***	$0.99^{**}$	1.00	0.99***	1.00
	(0.98, 0.99)	(0.98, 0.99)	(0.99, 1.00)	(0.98,0.99)	(0.99, 1.00)	<b>©</b> (0.99,1.00)	(0.98, 0.99)	(0.99, 1.00)
Ethnicity						http://bmjopen.bmj.com/ (1.10,1.38) 1.00 (0.99,1.00) 1.26		
Non-Han	1	1	1	1	1	<u>ä</u> . 1	1	1
Han	0.89	0.91	0.86	0.97	0.93	1.26	1.19	1.16
	(0.67, 1.20)	(0.69, 1.20)	(0.64, 1.16)	(0.72, 1.30)	(0.71,1.21)	9 (0.98,1.63)	(0.90, 1.58)	(0.88, 1.54)
Marriage						Apri		
Single/separated/divorced/widowed	1	1	1	1	1	April 16,	1	1
Cohabit/married	1.16	1.13	1.46***	$1.19^{*}$	1.27***	No. 1.21**	$1.20^{*}$	1.19*
	(0.96, 1.40)	(0.94, 1.35)	(1.21, 1.75)	(1.00, 1.43)	(1.11, 1.46)	(1.06,1.39)	(1.03, 1.39)	(1.03, 1.37)
Socioeconomic factors						y gu		
Education						Jest		
Primary school or below	1	1	1	1	1	P 1	1	1
Junior secondary school	1.33***	1.26**	1.42***	1.09	1.30**	g 1.18*	1.05	1.43***
	(1.13,1.57)	(1.07,1.48)	(1.19,1.70)	(0.92,1.29)	(1.11,1.53)	(1.00,1.39)	(0.88,1.25)	(1.21,1.69)
			9			1.21** (1.06,1.39) by guest. Protected by copyright.		

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Senior secondary school or equal	1.46**	1.39*	1.28	1.48**	1.44***	pen-2020-044616 on	1.31**	1.76***
, 1	(1.12,1.90)	(1.06,1.82)	(0.97, 1.69)	(1.12,1.94)	(1.21,1.71)	$\stackrel{3}{\Rightarrow}$ (1.30,1.84)	(1.08,1.59)	(1.46,2.12)
College or above	1.27	2.16**	3.48***	1.57	1.68***	گو 1.51***	1.31*	1.94***
	(0.70, 2.29)	(1.21, 3.85)	(1.97,6.16)	(0.99, 2.49)	(1.37,2.07)	토 (1.24,1.85)	(1.05,1.64)	(1.55,2.42)
Poverty						August 2021.		
Poor	1	1	1	1	1	. <del>1</del>	1	1
Non-poor	1.69***	1.60***	1.78***	1.54***	1.77***	Down 1.77***	1.77***	1.41**
	(1.43,2.01)	(1.37,1.87)	(1.50,2.11)	(1.31,1.80)	(1.40,2.22)	(1.43,2.18) 0 1.61**	(1.42, 2.22)	(1.14,1.74)
Do not know income	2.23***	1.49**	1.27	1.22	1.65**	1.61**	1.43*	1.45*
	(1.62,3.07)	(1.14, 1.95)	(0.98, 1.65)	(0.89, 1.67)	(1.21,2.26)	§ (1.20,2.14)	(1.07, 1.93)	(1.05, 1.99)
Occupation						_		
Skill level 3 or 4	1	1	1	1	1	http://bmjo 0.98	1	1
Skill level 2	0.73	0.91	1.00	1.28	1.04	0.98	0.96	1.14
	(0.45, 1.18)	(0.59, 1.43)	(0.62, 1.61)	(0.81,2.01)	(0.86, 1.26)	(0.82,1.17)	(0.79, 1.17)	(0.92, 1.42)
Skill level 1	0.66	0.61	0.95	1.22	1.34	1.16	1.04	1.03
	(0.35,1.21)	(0.32, 1.13)	(0.49, 1.82)	(0.69, 2.14)	(0.96, 1.87)	9 (0.83,1.62)	(0.74, 1.47)	(0.73, 1.44)
Non-employed	$0.58^{*}$	0.85	0.70	1.05	1.00	(0.83,1.62) 9 1.01	0.99	1.00
	(0.36, 0.95)	(0.54, 1.34)	(0.43, 1.15)	(0.66, 1.65)	(0.82,1.22)		(0.80, 1.22)	(0.81, 1.24)
Individual-level social capital						April (0.85,1.22)		
Frequency of socializing								
Low	1	1	1	1	1	2024 1	1	1
High	1.11	1.25*	1.36***	1.54***	1.34***	1.18**	1.23**	$1.17^{*}$
	(0.92, 1.34)	(1.05, 1.47)	(1.17, 1.59)	(1.33, 1.79)	(1.17,1.54)	(1.04,1.34)	(1.06, 1.43)	(1.01, 1.35)
Civic participation								
No	1	1	1	1	1	ot 1	1	1
Yes	0.89	1.00	1.03	0.89	1.02	Protected 1.04	1.29***	1.13
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Trust	(0.77,1.04)	(0.86,1.15)	(0.89,1.21)	(0.76,1.03)	(0.90,1.16)	44 6 6 0 0 (0.92,1.18)	(1.12,1.48)	(0.99,1.30)
Low	1	1	1	1	1	A 1	1	1
High	1.43***	1.36***	1.21**	1.58***	1.47***	gust 1.48***	1.48***	1.33***
	(1.23, 1.66)	(1.18, 1.57)	(1.05, 1.41)	(1.37, 1.83)	(1.31, 1.65)	R (1.32,1.65)	(1.31, 1.67)	(1.17, 1.50)
Community-level social capital						D		
Frequency of socializing (%)	0.99	1.00	1.00	1.02**	0.99	D 1.00	1.00	1.00
	(0.97,1.01)	(0.99,1.02)	(0.98, 1.01)	(1.01,1.03)	(0.98,1.01)	og (0.99,1.01)	(0.99, 1.01)	(0.99, 1.02)
Civic participation (%)	1.01	1.01	1.00	1.00	1.01	1.01	1.00	1.00
	(1.00, 1.02)	(1.00, 1.02)	(0.99, 1.02)	(0.99,1.01)	(1.00, 1.02)	ਰੋ (1.00,1.02)	(0.99, 1.02)	(0.99, 1.01)
Trust (%)	0.99	1.01	1.00	1.00	0.99	1.01*	0.99	1.00
	(0.97, 1.01)	(0.99,1.02)	(0.98,1.02)	(0.98,1.03)	(0.98, 1.00)	(1.00,1.02)	(0.98, 1.01)	(0.99, 1.02)
N of individuals	4,370	4,477	4,267	4,317	6,457	6,627	6,396	5,918
N of communities <sup>#</sup>	89	87	86	87	129	125	121	124
ICC	0.084	0.077	0.106	0.072	0.054	0.060	0.130	0.053

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

# One community (i.e., county-level administrative unit) could include both rural and urban samples. Hence, the total number of general meaning in our study is not equal to the sum of the number of communities in rural samples and the number of communities in urban samples.

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Supplementary Table 5. Associations of individual-level and community-level social capital, national GDP, and annually national GDP growth with physical health and mental health, pooled data from 2010-2015 (Multi-level binary logistic model, with "poor" physical health and "poor" mental health as references)

	Two-level mode	ls without GDP	Three-level mod	dels with GDP	Three-level models with GDP		
					Grov	vth	
	Physical health	Mental health	Physical health	Mental health	hysical health	Mental health	
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	
	(95% CI)	(95% CI)	(95% CI)	(95% CI)	<u>₹</u> (95% CI)	(95% CI)	
Sociodemographic factors					paded		
Gender					ed fr		
Female		1	1	1	9 1	1	
Male	1.28***	1.23***	1.28***	1.23***	from 1 1.28*** 1.28*** (1.23,1.34) 0.96*** (0.96,0.96)  1 0.98	1.23***	
	(1.23,1.34)	(1.18,1.28)	(1.23, 1.34)	(1.18, 1.28)	(1.23,1.34)	(1.17, 1.28)	
Age	0.96***	0.99***	0.96***	0.99***	0.96***	$0.99^{***}$	
	(0.96, 0.96)	(0.99, 0.99)	(0.96,0.96)	(0.99, 0.99)	(0.96, 0.96)	(0.99, 0.99)	
Ethnicity					<u>m</u> .		
Non-Han	1	1	1	1	1	1	
Han	0.98	0.95	0.98	0.96	9 0.98	0.96	
	(0.89, 1.09)	(0.86, 1.05)	(0.89, 1.09)	(0.87, 1.07)	ਉ (0.89,1.09)	(0.87, 1.07)	
Marriage					April (0.89,1.09)		
Single/separated/divorced/widowed	1	1	1	1	2024 0.96	1	
Cohabit/married	0.95	1.23***	0.96	1.24***	0.96	1.24***	
	(0.90, 1.01)	(1.17, 1.30)	(0.91, 1.02)	(1.17, 1.31)	(0.91, 1.02)	(1.17, 1.31)	
Socioeconomic factors					uest		
Education					. Pr		
Primary school or below	1	1	1	1	otec 1	1	
Junior secondary school	1.18***	1.27***	1.19***	1.27***	1.19***	1.27***	
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	(1.11,1.25)	(1.19,1.34)	(1.13,1.26)	(1.20,1.35)	ි දු (1.13,1.2	26) (1.20,1.35)
Senior secondary school or equal	1.38***	1.47***	$1.40^{***}$	1.48***	1.40	1.48***
	(1.29,1.48)	(1.37,1.58)	(1.30,1.50)	(1.38,1.59)	(1.30,1.5	50) (1.38,1.59)
College or above	1.48***	1.53***	1.53***	1.56***	토 1.53	1.56***
	(1.35,1.62)	(1.40,1.67)	(1.40,1.68)	(1.43,1.71)	$\frac{8}{8}$ (1.40,1.6	58) (1.43,1.71)
Poverty						
Poor	1	1	1	1	own	1 1
Non-poor	1.62***	1.68***	1.62***	1.71***	Download 1.62  1.62  (1.52,1.7  1.44  http://bmjopen.bmj.com/ on April 166  (0.65,0.7)	1.71***
	(1.52,1.73)	(1.58,1.79)	(1.52,1.73)	(1.61, 1.82)	(1.52,1.7	73) (1.61,1.82)
Do not know income	1.43***	1.52***	1.44***	1.51***	fr 1.44	1.51***
	(1.29,1.58)	(1.38,1.67)	(1.30,1.60)	(1.36,1.66)	(1.30,1.6	(1.36,1.66)
Occupation					þ://b	
Skill level 3 or 4	1	1	1	1	mjo	1 1
Skill level 2	0.94	1.08	0.94	1.06	<u>B</u> 0.	94 1.06
	(0.87,1.03)	(0.99,1.17)	(0.86,1.02)	(0.97, 1.16)	(0.86,1.0	(0.97,1.16)
Skill level 1	1.02	1.07	1.01	1.08	<u>Q</u> 1.	01 1.08
	(0.88,1.17)	(0.93,1.23)	(0.87, 1.16)	(0.94,1.24)	o (0.87,1.1	(0.94,1.24)
Non-employed	0.72***	0.99	0.71***	0.99	⊃ ≱ 0.71	*** 0.99
	(0.65, 0.78)	(0.91,1.08)	(0.65, 0.77)	(0.90, 1.08)	<u>=</u> (0.65,0.7	77) (0.90,1.08)
Place of residence						
Rural	1	1	1	1	024	1 1
Urban	1.20***	$1.06^{*}$	1.20***	$1.07^{*}$	1.20	1.07*
	(1.13,1.27)	(1.00,1.12)	(1.13,1.27)	(1.01, 1.13)	g (1.13,1.2	
Individual-level social capital					St. P	
Frequency of socializing					rote	
Low	1	1	1	1	2024 by guest. Protected	1 1
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Supplementary Table 6. Interaction effects between social capital indicators and survey year on physical health, pooled data grom 2010-2015 (Two-level binary logistic model, with "poor" physical health as references)

	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI) E	(95% CI)	(95% CI)
Interaction term	_			.021.		
Individual-level social capital				Do		
High frequency of socializing × 2010	1			whi		
High frequency of socializing $\times$ 2012	0.95			oade		
	(0.82, 1.10)			ed fr		
High frequency of socializing $\times$ 2013	0.88			o H		
	(0.76, 1.01)			http		
High frequency of socializing $\times$ 2015	1.01	<i></i>		://bn		
	(0.87, 1.16)			njop		
Civic participation (Yes) × 2010		1		en.t		
Civic participation (Yes) × 2012		0.93	<b>(</b> 0, -	<u> </u>		
		(0.83, 1.05)		com		
Civic participation (Yes) × 2013		0.91		on-		
		(0.81, 1.03)		Apr		
Civic participation (Yes) × 2015		0.91		:i 46		
		(0.81, 1.03)		, 20		
High trust × 2010			1	24 k		
High trust × 2012			0.98	by g		
			(0.87, 1.11)	Jest		
High trust $\times$ 2013			0.90	P-		
			(0.79, 1.02)	otec		
High trust × 2015			1.08	ed- 		
				by c		
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Supplementary Table 7. Interaction effects between social capital indicators and survey year on mental health, pooled data from 2010-2015 (Two-level binary logistic model, with "poor" mental health as references)

	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI) E	(95% CI)	(95% CI)
Interaction term				.021.		
Individual-level social capital				Do		
High frequency of socializing × 2010	1			whi		
High frequency of socializing $\times$ 2012	0.93			oade		
	(0.81, 1.08)			ed fr		
High frequency of socializing $\times$ 2013	1.03			o H		
	(0.89, 1.19)			http		
High frequency of socializing × 2015	1.10	<i></i>		:// <del>b</del> r		
	(0.95, 1.27)			njop		
Civic participation (Yes) × 2010		1		ē n-		
Civic participation (Yes) × 2012		1.09	<b>(</b> 0)	<u> </u>		
		(0.97, 1.22)		com		
Civic participation (Yes) × 2013		1.13		on on		
		(1.00, 1.27)		Apr		
Civic participation (Yes) × 2015		1.02		:i 16		
		(0.90, 1.15)		5, 20		
High trust × 2010			1	241		
High trust × 2012			1.04	oy 'g		
			(0.92, 1.17)	uest		
High trust × 2013			0.96	:· ₽-		
			(0.85, 1.08)	otec		
High trust × 2015			1.02	řed d		
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		18		ю́ру		
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Supplementary Table 8. Associations of individual-level and community-level social capital with physical health, 2010-2015, based on weighted data (Two-level binary logistic model, with "poor" physical health as the reference group)

	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.24**	1.38***	1.14*	1.29***
	(1.08, 1.43)	(1.23, 1.55)	(1.02, 1.28)	(1.14, 1.46)
Age	0.96***	0.96***	0.96***	$0.96^{***}$
	(0.95, 0.96)	(0.95, 0.96)	(0.96, 0.97)	(0.96, 0.96)
Ethnicity				
Non-Han	1	1	1	1
Han	0.86	0.92	0.91	0.97
	(0.73,1.01)	(0.73, 1.15)	(0.65, 1.26)	(0.76, 1.25)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	0.92	0.95	1.10	0.92
	(0.80, 1.04)	(0.78, 1.15)	(0.92, 1.32)	(0.80, 1.07)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.33***	1.25**	1.48***	1.29**
	(1.15, 1.53)	(1.09,1.43)	(1.22, 1.79)	(1.09, 1.53)
Senior secondary school or equal	1.40***	1.55***	1.74***	1.65***
	(1.18, 1.67)	(1.30, 1.83)	(1.42, 2.13)	(1.37, 1.98)
College or above	1.61***	1.63***	2.09***	1.92***
	(1.30, 2.00)	(1.27,2.08)	(1.64,2.66)	(1.53, 2.42)
Poverty				
Poor	1	1	1	1
Non-poor	1.66***	1.54***	1.57***	1.59***
	(1.39, 1.97)	(1.31, 1.81)	(1.33, 1.87)	(1.34, 1.88)
Do not know income	1.60***	1.55***	1.55***	1.24
	(1.24,2.07)	(1.23, 1.95)	(1.22, 1.96)	(0.91, 1.68)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.87	0.83	0.81	1.03
	(0.70, 1.07)	(0.64, 1.07)	(0.64, 1.02)	(0.81, 1.30)
Skill level 1	1.37	0.79	0.99	1.03
	(0.94, 1.99)	(0.54, 1.17)	(0.74, 1.33)	(0.73, 1.47)
Non-employed	0.69**	0.74**	0.62***	0.89
	(0.55, 0.87)	(0.59, 0.93)	(0.50, 0.77)	(0.70, 1.13)
	20			

Place of residence				
Rural	1	1	1	1
Urban	1.01	1.10	1.15	$1.18^{*}$
	(0.86, 1.19)	(0.96, 1.24)	(0.99, 1.33)	(1.01, 1.38)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.48***	1.40***	1.17*	1.26**
	(1.29, 1.70)	(1.24, 1.59)	(1.03, 1.33)	(1.08, 1.48)
Civic participation				
No	1	1	1	1
Yes	0.96	1.10	0.97	0.97
	(0.84, 1.10)	(0.96, 1.25)	(0.85, 1.10)	(0.85, 1.11)
Trust#				
Low	1	1	1	1
High	1.35***	1.32***	1.14	1.46***
	(1.21,1.52)	(1.17, 1.48)	(0.99, 1.30)	(1.28, 1.67)
Community-level social capital				
Frequency of socializing (%)	$0.98^{*}$	1.01	1.00	1.02***
	(0.96, 1.00)	(1.00, 1.02)	(0.99, 1.02)	(1.01, 1.03)
Civic participation (%)	1.00	1.00	0.99	0.99
	(0.99, 1.01)	(0.99, 1.01)	(0.98, 1.01)	(0.99, 1.00)
Trust (%)	0.99	1.01	1.01	1.01
	(0.97, 1.01)	(0.99,1.02)	(1.00, 1.03)	(1.00, 1.03)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130
ICC	0.096	0.059	0.093	0.043

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

 $<sup>^{\#}</sup>$  p = 0.063 in 2013

Supplementary Table 9. Associations of individual-level and community-level social capital with mental health, 2010-2015, based on weighted data (Two-level binary logistic model, with "poor" mental health as the reference group)

mental health as the reference grou	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.22***	1.48***	1.04	1.30***
	(1.09, 1.38)	(1.33, 1.65)	(0.91, 1.18)	(1.15, 1.45)
Age	0.98***	0.98***	0.99***	0.99***
	(0.98, 0.99)	(0.98, 0.99)	(0.98, 0.99)	(0.99, 1.00)
Ethnicity				
Non-Han	1	1	1	1
Han	$0.80^{*}$	0.98	0.93	0.93
	(0.66, 0.98)	(0.79, 1.21)	(0.68, 1.28)	(0.74, 1.15)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.23**	1.16	1.47***	1.32***
	(1.06, 1.43)	(0.99, 1.35)	(1.24, 1.73)	(1.12, 1.55)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.34***	1.23**	1.41***	1.31***
	(1.17, 1.53)	(1.05, 1.42)	(1.16, 1.71)	(1.12, 1.54)
Senior secondary school or equal	1.33**	1.62***	1.57**	1.65***
	(1.11, 1.59)	(1.34, 1.96)	(1.15, 2.14)	(1.34, 2.03)
College or above	1.43**	1.45***	2.02***	1.94***
	(1.12, 1.81)	(1.17, 1.80)	(1.47,2.77)	(1.51, 2.48)
Poverty				
Poor	1	1	1	1
Non-poor	1.71***	1.58***	1.65***	1.55***
	(1.47,2.00)	(1.37,1.81)	(1.41,1.94)	(1.33,1.81)
Do not know income	1.92***	1.39**	1.34*	1.46*
	(1.48,2.50)	(1.10, 1.77)	(1.07, 1.67)	(1.09, 1.95)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.98	0.88	1.17	1.31*
	(0.78,1.24)	(0.70,1.10)	(0.87,1.56)	(1.01,1.69)
Skill level 1	0.94	0.65*	1.28	1.54
	(0.66,1.34)	(0.46,0.92)	(0.81,2.03)	(0.98,2.42)
Non-employed	0.94	0.95	1.10	1.20
	(0.75, 1.18)	(0.76, 1.20)	(0.80, 1.50)	(0.92, 1.55)
	22			

Place of residence				
Rural	1	1	1	1
Urban	1.04	0.92	0.97	1.06
	(0.90, 1.19)	(0.79, 1.06)	(0.84, 1.12)	(0.93, 1.22)
Individual-level social capital				
Frequency of socializing#				
Low	1	1	1	1
High	1.19	1.14*	1.29***	1.36***
	(1.00, 1.42)	(1.00, 1.31)	(1.14, 1.46)	(1.17, 1.59)
Civic participation				
No	1	1	1	1
Yes	0.96	0.95	1.10	0.93
	(0.85, 1.08)	(0.84, 1.07)	(0.95, 1.27)	(0.81, 1.08)
Trust				
Low	1	1	1	1
High	1.43***	$1.40^{***}$	1.27***	1.34***
	(1.28,1.59)	(1.24, 1.57)	(1.12, 1.46)	(1.20, 1.49)
Community-level social capital				
Frequency of socializing (%)	0.99	1.01*	1.00	1.01*
	(0.97, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(1.00, 1.03)
Civic participation (%)	1.01	1.01	1.00	1.00
	(1.00, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(0.99, 1.01)
Trust (%)	$0.98^{*}$	1.01*	1.00	1.00
	(0.97, 1.00)	(1.00,1.02)	(0.98, 1.02)	(0.99, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130
ICC	0.064	0.055	0.100	0.053

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

 $<sup>^{\#}</sup>$  p = 0.053 in 2010

## Supplementary Table 10. Sensitivity analysis on associations of individual-level and community-level social capital with physical health, 2010-2015 (Two-level ordinal logistic model)

	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.31***	1.38***	1.25***	1.29***
	(1.22, 1.41)	(1.29, 1.49)	(1.16,1.34)	(1.20,1.39)
Age	0.96***	0.96***	0.96***	0.96***
	(0.96, 0.96)	(0.96, 0.96)	(0.96, 0.96)	(0.96, 0.96)
Ethnicity				
Non-Han	1	1	1	1
Han	0.89	1.01	0.94	1.08
	(0.76, 1.05)	(0.86, 1.19)	(0.80, 1.12)	(0.90, 1.28)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.00	0.96	1.00	0.94
	(0.91,1.10)	(0.88, 1.05)	(0.91, 1.10)	(0.86,1.03)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.31***	1.22***	1.29***	1.19***
	(1.19,1.45)	(1.11,1.35)	(1.17, 1.43)	(1.07, 1.31)
Senior secondary school or equal	1.43***	1.39***	1.52***	1.44***
	(1.27, 1.61)	(1.23, 1.56)	(1.35,1.71)	(1.27, 1.62)
College or above	1.36***	1.44***	1.45***	1.43***
	(1.17, 1.57)	(1.25, 1.66)	(1.26, 1.68)	(1.23, 1.66)
Poverty				
Poor	1	1	1	1
Non-poor	1.85***	1.70***	1.82***	1.66***
	(1.64,2.09)	(1.53,1.90)	(1.63,2.04)	(1.49, 1.85)
Do not know income	1.76***	1.54***	1.61***	1.36**
	(1.47, 2.11)	(1.30, 1.81)	(1.37, 1.90)	(1.13, 1.64)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.95	0.97	0.99	1.05
	(0.83,1.08)	(0.85,1.10)	(0.87, 1.12)	(0.91, 1.22)
Skill level 1	1.11	1.06	1.08	0.99
	(0.89, 1.39)	(0.84, 1.35)	(0.86,1.35)	(0.79, 1.24)
Non-employed	0.70***	0.79***	0.76***	$0.84^{*}$
	(0.61,0.81)	(0.69, 0.90)	(0.66, 0.87)	(0.73,0.98)
	(0.01,0.01)	(0.02,0.20)	(0.00,0.67)	(0.75,0.70)

Rural	1	1	1	1
Urban	1.14**	1.20***	1.22***	1.36***
	(1.03,1.26)	(1.09, 1.32)	(1.11,1.34)	(1.23, 1.50)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.40***	1.35***	1.29***	1.35***
	(1.28,1.53)	(1.25, 1.47)	(1.18, 1.40)	(1.24, 1.46)
Civic participation				
No	1	1	1	1
Yes	0.96	1.05	1.03	1.04
	(0.89, 1.04)	(0.97, 1.13)	(0.95, 1.11)	(0.96, 1.13)
Trust#				
Low	1	1	1	1
High	1.24***	1.23***	1.19***	1.28***
	(1.15,1.33)	(1.14,1.33)	(1.11,1.28)	(1.19, 1.39)
Community-level social capital				
Frequency of socializing (%)	0.99	1.00	$1.01^{*}$	1.01*
	(0.98,1.01)	(0.99, 1.01)	(1.00, 1.02)	(1.00, 1.02)
Civic participation (%)	1.00	1.00	0.99	1.00
	(0.99, 1.01)	(0.99, 1.00)	(0.98, 1.00)	(0.99, 1.00)
Trust (%)	1.00	1.01	1.00	1.01
	(0.99, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(1.00, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130
* p < 0.05, ** p < 0.01, *** p < 0.001				

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

### Supplementary Table 11. Sensitivity analysis on associations of individual-level and community-level social capital with mental health, 2010-2015 (Two-level ordinal logistic model)

Nginset Orange   Ngin		2010	2012	2013	2015
Sociodemographic factors		•	=	•	•
Gender         Female         1         0         1         1         1 <th< td=""><td>Sociodemographic factors</td><td>, ,</td><td></td><td></td><td></td></th<>	Sociodemographic factors	, ,			
Male         1.23***         1.37***         1.17***         1.23**           Age         0.99***         0.99***         0.99***         0.99***           Ethnicity         (0.99,0.99)         (0.99,0.99)         (0.99,0.99)         (0.99,0.99)           Non-Han         1         1         1         1           Han         0.81*         0.90         0.94         0.95           Single/separated/divorced/widowed         1         1         1         1         1           Cohabit/married         1.23***         1.23***         1.21***         1.14**         1					
Age (1.41,132) (1.27,147) (1.09,1.26) (1.14,1.32) (1.99,099) (0.99	Female	1	1	1	1
Age (1.41,132) (1.27,147) (1.09,1.26) (1.14,1.32) (1.99,099) (0.99	Male	1.23***	1.37***	1.17***	1.23***
Ethnicity         (0.99,0.99)		(1.14,1.32)	(1.27, 1.47)		(1.14,1.32)
Ethnicity         (0.99,0.99)	Age	0.99***	0.99***	0.99***	
Non-Han         1         1         1         1           Han         0.81°         0.90         0.94         0.95           Marriage         0.669,096         (0.76,1.07)         (0.79,1.11)         (0.80,1.14)           Marriage         Single/separated/divorced/widowed         1         1         1         1.14°*           Cohabit/married         1.23°**         1.23°**         1.21°**         1.14°*           Cohabit/married         1         1         1         1           Scioceconomic factors           Education           Primary school or below         1         1         1         1           Junior secondary school         1.35°**         1.23°**         1.24°**         1.31°**           Senior secondary school or equal         1.42°**         1.49°**         1.38°**         1.51°**           College or above         1.42°**         1.50°**         1.47°**         1.62°**           Poort         1         1         1         1           Poort         1         1         1         1           Non-poor         1.79°**         1.70°**         1.65°**         1.56°**           Non-poor         1		(0.99, 0.99)	(0.99, 0.99)	(0.99, 0.99)	(0.99, 0.99)
Han         0.81*         0.90         0.94         0.95           Marriage         (0.69,0.96)         (0.76,1.07)         (0.79,1.11)         (0.80,1.14)           Marriage         Single/separated/divorced/widowed         1         1         1         1         1           Cohabit/married         1.23***         1.23***         1.21***         1.14**           Chabit/married         1.23***         1.23***         1.21***         1.14**           Chabit/married         1.23***         1.23***         1.21***         1.14**           Scoccoccomomic factors           Education           Primary school or below         1         <	Ethnicity				
Marriage         (0.69,0.96)         (0.76,1.07)         (0.79,1.11)         (0.80,1.14)           Single/separated/divorced/widowed         1         1         1         1           Cohabit/married         1.23***         1.23***         1.21***         1.14**           Cohabit/married         1.23****         1.23***         1.21***         1.14**           Cohabit/married         1.23****         1.23***         1.21***         1.14**           Socioeconomic factors         1         1         1         1         1           Primary school or below         1 </td <td></td> <td>1</td> <td>1</td> <td>1</td> <td>1</td>		1	1	1	1
Marriage         Single/separated/divorced/widowed         1         1         1         1           Cohabit/married         1.23****         1.23****         1.21****         1.14***           Cohabit/married         1.23****         1.23****         1.21****         1.14***           Cobactoromic factors         The company school or below         1	Han	0.81*	0.90	0.94	0.95
Single/separated/divorced/widowed         1         1         1         1           Cohabit/married         1.23***         1.23***         1.21***         1.14**           Cohabit/married         (1.12,1.35)         (1.12,1.34)         (1.10,1.33)         (1.04,1.25)           Socioeconomic factors           Education           Primary school or below         1		(0.69, 0.96)	(0.76, 1.07)	(0.79, 1.11)	(0.80, 1.14)
Cohabit/married         1.23***         1.23***         1.21***         1.14**           (1.12,1.35)         (1.12,1.34)         (1.10,1.33)         (1.04,1.25)           Socioeconomic factors           Education         Primary school or below         1         2         1         2         1         2         1         1         1         1         1         1         1         1         1         1         1         1         1	Marriage				
(1.12,1.35) (1.12,1.34) (1.10,1.33) (1.04,1.25)	Single/separated/divorced/widowed	1	1	1	1
(1.12,1.35) (1.12,1.34) (1.10,1.33) (1.04,1.25)	Cohabit/married	1.23***	1.23***	1.21***	1.14**
Socioeconomic factors           Education         Primary school or below         1			(1.12,1.34)		(1.04,1.25)
Primary school or below         1         1         1         1           Junior secondary school         1.35***         1.23***         1.24***         1.31***           Senior secondary school or equal         1.42****         1.49***         1.38***         1.51***           College or above         1.42****         1.50***         1.47***         1.62***           College or above         1.42****         1.50***         1.47***         1.62***           Poverty         1.70***         1.70***         1.65***         1.56***           Poor         1.79****         1.70****         1.65***         1.56***           Non-poor         1.79****         1.70****         1.65***         1.56***           Do not know income         1.94****         1.57***         1.38****         1.40***           Skill level 3 or 4         1         1         1         1           Skill level 2         1.06         1.05         1.06         1.11           Skill level 3 or 4         1         1         1         1           Skill level 3 or 4         1         1         1         1           Skill level 3         (0.93,1.22)         (0.92,1.19)         (0.93,1.22)         (0.96,1.2	Socioeconomic factors				
Junior secondary school         1.35***         1.23***         1.24***         1.31***           Senior secondary school or equal         1.42***         1.49***         1.38***         1.51***           College or above         1.42***         1.50***         1.47***         1.62***           College or above         1.42***         1.50***         1.47***         1.62***           Poverty         1.70***         1.70***         1.65***         1.56***           Poor         1.79***         1.70***         1.65***         1.56***           Non-poor         1.79***         1.70***         1.65***         1.56***           Do not know income         1.94***         1.57***         1.38***         1.40***           Skill level 3 or 4         1         1         1         1           Skill level 2         1.06         1.05         1.06         1.11           Skill level 3 or 4         1         1         1         1           Skill level 3 or 4         1         1         1         1           Skill level 3 or 4         1         1         1         1           Skill level 3 or 4         1         1         1         1           Skill leve	Education				
Junior secondary school         1.35***         1.23***         1.24***         1.31***           Senior secondary school or equal         1.42***         1.49***         1.38***         1.51***           College or above         1.42***         1.50***         1.47***         1.62***           College or above         1.42***         1.50***         1.47***         1.62***           Poverty         1.70***         1.70***         1.65***         1.56***           Poor         1.79***         1.70***         1.65***         1.56***           Non-poor         1.79***         1.70***         1.65***         1.56***           Do not know income         1.94***         1.57***         1.38***         1.40***           Skill level 3 or 4         1         1         1         1           Skill level 2         1.06         1.05         1.06         1.11           Skill level 3 or 4         1         1         1         1           Skill level 3 or 4         1         1         1         1           Skill level 3 or 4         1         1         1         1           Skill level 3 or 4         1         1         1         1           Skill leve	Primary school or below	1	1	1	1
Senior secondary school or equal $1.42^{***}$ $1.49^{***}$ $1.38^{***}$ $1.51^{***}$ College or above $1.42^{***}$ $1.50^{***}$ $1.47^{***}$ $1.62^{***}$ College or above $1.42^{****}$ $1.50^{***}$ $1.47^{***}$ $1.62^{***}$ PovertyPovertyPoor $1$ $1$ $1$ $1$ $1$ Non-poor $1.79^{****}$ $1.70^{****}$ $1.65^{***}$ $1.56^{***}$ Do not know income $1.94^{****}$ $1.57^{****}$ $1.38^{***}$ $1.40^{***}$ Occupation $1.94^{****}$ $1.57^{****}$ $1.38^{***}$ $1.40^{***}$ Skill level 3 or 4 $1$ $1$ $1$ $1$ $1$ Skill level 2 $1.06$ $1.05$ $1.06$ $1.11$ Skill level 1 $1.0$ $1.05$ $1.06$ $1.11$ Skill level 1 $1.19$ $1.06$ $0.99$ $1.03$ Non-employed $0.96$ $1.11$ $1.03$ $0.92,1.29$ Non-employed $0.96$ $1.11$ $1.03$ $0.92,1.24$		1.35***	1.23***	1.24***	1.31***
Senior secondary school or equal $1.42^{***}$ $1.49^{***}$ $1.38^{***}$ $1.51^{***}$ College or above $1.42^{***}$ $1.50^{***}$ $1.47^{***}$ $1.62^{***}$ College or above $1.42^{****}$ $1.50^{***}$ $1.47^{***}$ $1.62^{***}$ PovertyPovertyPoor $1$ $1$ $1$ $1$ $1$ Non-poor $1.79^{****}$ $1.70^{****}$ $1.65^{***}$ $1.56^{***}$ $0$ $0$ $0$ $0$ $0$ $0$ $0$ Do not know income $0$ $0$ $0$ $0$ $0$ $0$ $0$ Skill level 3 or 4 $0$ $0$ $0$ $0$ $0$ $0$ $0$ Skill level 2 $0$ $0$ $0$ $0$ $0$ $0$ $0$ $0$ Skill level 1 $0$ </td <td>·</td> <td></td> <td>(1.11,1.35)</td> <td>(1.12,1.37)</td> <td>(1.19,1.45)</td>	·		(1.11,1.35)	(1.12,1.37)	(1.19,1.45)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Senior secondary school or equal				
College or above         1.42***         1.50***         1.47***         1.62***           Poverty         (1.22,1.64)         (1.30,1.74)         (1.26,1.70)         (1.39,1.89)           Poor         1         1         1         1           Non-poor         1.79****         1.70****         1.65****         1.56***           Do not know income         1.94****         1.57****         1.38***         1.40***           Occupation         (1.62,2.31)         (1.34,1.85)         (1.17,1.63)         (1.16,1.68)           Occupation         Skill level 3 or 4         1         1         1         1           Skill level 2         1.06         1.05         1.06         1.11           Skill level 3         (0.93,1.22)         (0.92,1.19)         (0.93,1.22)         (0.96,1.28)           Skill level 1         1.19         1.06         0.99         1.03           Skill level 1         0.95,1.49)         (0.84,1.34)         (0.79,1.24)         (0.82,1.29)           Non-employed         0.96         1.11         1.03         1.07           0.083,1.11)         (0.98,1.27)         (0.89,1.18)         (0.92,1.24)	•			(1.22,1.56)	
Poverty         (1.22,1.64)         (1.30,1.74)         (1.26,1.70)         (1.39,1.89)           Poor         1         1         1         1         1           Non-poor         1.79****         1.70****         1.65***         1.56***           Do not know income         1.94****         1.57****         1.38****         1.40****           Do not know income         1.94****         1.57****         1.38****         1.40****           Occupation         Skill level 3 or 4         1         1         1         1           Skill level 2         1.06         1.05         1.06         1.11           Skill level 1         1.19         1.06         0.99         1.03           Skill level 1         1.19         1.06         0.99         1.03           Non-employed         0.96         1.11         1.03         1.07           Non-employed         0.98         1.11         1.03         1.07	College or above				
Poverty         Poor         1         4         1         4         1         4         1         4         1	Ç		(1.30, 1.74)		
Non-poor         1.79***         1.70***         1.65***         1.56***           Do not know income         1.94***         1.57***         1.38***         1.40***           Do not know income         1.94***         1.57***         1.38***         1.40***           Occupation         (1.62,2.31)         (1.34,1.85)         (1.17,1.63)         (1.16,1.68)           Occupation         Skill level 3 or 4         1         1         1         1         1           Skill level 2         1.06         1.05         1.06         1.11           Skill level 2         1.06         1.05         1.06         1.11           Skill level 1         1.19         1.06         0.99         1.03           Skill level 1         0.95,1.49         (0.84,1.34)         (0.79,1.24)         (0.82,1.29)           Non-employed         0.96         1.11         1.03         1.07           (0.83,1.11)         (0.98,1.27)         (0.89,1.18)         (0.92,1.24)	Poverty				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Poor	1	1	1	1
Do not know income       1.94***       1.57***       1.38***       1.40***         (1.62,2.31)       (1.34,1.85)       (1.17,1.63)       (1.16,1.68)         Occupation       Skill level 3 or 4       1       1       1       1       1         Skill level 2       1.06       1.05       1.06       1.11         Skill level 1       (0.93,1.22)       (0.92,1.19)       (0.93,1.22)       (0.96,1.28)         Skill level 1       1.19       1.06       0.99       1.03         (0.95,1.49)       (0.84,1.34)       (0.79,1.24)       (0.82,1.29)         Non-employed       0.96       1.11       1.03       1.07         (0.83,1.11)       (0.98,1.27)       (0.89,1.18)       (0.92,1.24)	Non-poor	1.79***	1.70***	1.65***	1.56***
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		(1.60,2.01)	(1.53,1.89)	(1.47,1.84)	(1.40, 1.73)
Occupation         Skill level 3 or 4       1       1       1       1         Skill level 2       1.06       1.05       1.06       1.11         (0.93,1.22)       (0.92,1.19)       (0.93,1.22)       (0.96,1.28)         Skill level 1       1.19       1.06       0.99       1.03         (0.95,1.49)       (0.84,1.34)       (0.79,1.24)       (0.82,1.29)         Non-employed       0.96       1.11       1.03       1.07         (0.83,1.11)       (0.98,1.27)       (0.89,1.18)       (0.92,1.24)	Do not know income	1.94***	1.57***	1.38***	1.40***
Skill level 3 or 4       1       1       1       1         Skill level 2       1.06       1.05       1.06       1.11         (0.93,1.22)       (0.92,1.19)       (0.93,1.22)       (0.96,1.28)         Skill level 1       1.19       1.06       0.99       1.03         (0.95,1.49)       (0.84,1.34)       (0.79,1.24)       (0.82,1.29)         Non-employed       0.96       1.11       1.03       1.07         (0.83,1.11)       (0.98,1.27)       (0.89,1.18)       (0.92,1.24)		(1.62,2.31)	(1.34,1.85)	(1.17,1.63)	(1.16,1.68)
Skill level 2       1.06       1.05       1.06       1.11         (0.93,1.22)       (0.92,1.19)       (0.93,1.22)       (0.96,1.28)         Skill level 1       1.19       1.06       0.99       1.03         (0.95,1.49)       (0.84,1.34)       (0.79,1.24)       (0.82,1.29)         Non-employed       0.96       1.11       1.03       1.07         (0.83,1.11)       (0.98,1.27)       (0.89,1.18)       (0.92,1.24)	Occupation				
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	Skill level 3 or 4	1	1	1	1
Skill level 1       1.19       1.06       0.99       1.03         (0.95,1.49)       (0.84,1.34)       (0.79,1.24)       (0.82,1.29)         Non-employed       0.96       1.11       1.03       1.07         (0.83,1.11)       (0.98,1.27)       (0.89,1.18)       (0.92,1.24)	Skill level 2	1.06	1.05	1.06	1.11
Non-employed		(0.93,1.22)	(0.92, 1.19)	(0.93, 1.22)	(0.96,1.28)
Non-employed	Skill level 1				
Non-employed 0.96 1.11 1.03 1.07 (0.83,1.11) (0.98,1.27) (0.89,1.18) (0.92,1.24)					
$(0.83,1.11) \qquad (0.98,1.27) \qquad (0.89,1.18) \qquad (0.92,1.24)$	Non-employed				
	• •				
Trace of residence	Place of residence	, , ,	. , ,	, , ,	, ,

Rural	1	1	1	1
Urban	1.11*	1.03	1.10	1.19***
	(1.01, 1.22)	(0.93, 1.13)	(0.99, 1.21)	(1.08, 1.31)
Individual-level social capital				
Frequency of socializing#				
Low	1	1	1	1
High	1.21***	1.20***	1.22***	1.28***
	(1.11,1.32)	(1.11, 1.30)	(1.12,1.33)	(1.18, 1.40)
Civic participation				
No	1	1	1	1
Yes	0.97	1.04	1.12**	1.06
	(0.90, 1.05)	(0.96, 1.12)	(1.04, 1.22)	(0.98, 1.15)
Trust				
Low	1	1	1	1
High	1.36***	1.32***	1.35***	1.35***
	(1.26,1.47)	(1.22, 1.42)	(1.25,1.45)	(1.25,1.46)
Community-level social capital				
Frequency of socializing (%)	1.00	1.00	1.01	1.00
	(0.99,1.02)	(0.99, 1.01)	(0.99, 1.02)	(0.99, 1.01)
Civic participation (%)	1.01	$1.01^{*}$	1.00	1.01
	(1.00, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(1.00, 1.01)
Trust (%)	0.99	1.00	0.99	1.00
	(0.98, 1.00)	(1.00, 1.01)	(0.98, 1.00)	(0.99, 1.01)
N of individuals	10,827	11,104	10,663	10,235
N of communities	133	131	126	130
* p < 0.05, ** p < 0.01, *** p < 0.001	1			

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

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

	Item No	Recommendation	Page No
Title and abstract	1	(a) Indicate the study's design with a commonly used term in the	2
		title or the abstract	
		(b) Provide in the abstract an informative and balanced summary of	2
		what was done and what was found	
Introduction			ı
Background/rationale	2	Explain the scientific background and rationale for the investigation being reported	4
Objectives	3	State specific objectives, including any prespecified hypotheses	5
Methods		State specific objectives, including any prespective hypotheses	1 2
Study design	4	Present key elements of study design early in the paper	5
Setting	5	Describe the setting, locations, and relevant dates, including periods	5
28		of recruitment, exposure, follow-up, and data collection	
Participants	6	(a) Give the eligibility criteria, and the sources and methods of	5
1 articipants	Ü	selection of participants	
Variables	7	Clearly define all outcomes, exposures, predictors, potential	5-6
variables	,	confounders, and effect modifiers. Give diagnostic criteria, if	
		applicable	
Data sources/	8*	For each variable of interest, give sources of data and details of	5
measurement		methods of assessment (measurement). Describe comparability of	
		assessment methods if there is more than one group	
Bias	9	Describe any efforts to address potential sources of bias	6
Study size	10	Explain how the study size was arrived at	not
			applicable
Quantitative variables	11	Explain how quantitative variables were handled in the analyses. If	5-6
		applicable, describe which groupings were chosen and why	
Statistical methods	12	(a) Describe all statistical methods, including those used to control	6
		for confounding	
		(b) Describe any methods used to examine subgroups and	6
		interactions	
		(c) Explain how missing data were addressed	6
		(d) If applicable, describe analytical methods taking account of	not
		sampling strategy	applicable
		$(\underline{e})$ Describe any sensitivity analyses	
Results			
Participants	13*	(a) Report numbers of individuals at each stage of study—eg	6
		numbers potentially eligible, examined for eligibility, confirmed	
		eligible, included in the study, completing follow-up, and analysed	
		(b) Give reasons for non-participation at each stage	not
			applicable
		(c) Consider use of a flow diagram	not
		- -	applicable
Descriptive data	14*	(a) Give characteristics of study participants (eg demographic,	6-7
-		clinical, social) and information on exposures and potential	
		confounders	

		(b) Indicate number of participants with missing data for each	6
		variable of interest	
Outcome data	15*	Report numbers of outcome events or summary measures	7
Main results	16	(a) Give unadjusted estimates and, if applicable, confounder-	not
		adjusted estimates and their precision (eg, 95% confidence interval).	applicable
		Make clear which confounders were adjusted for and why they were	
		included	
		(b) Report category boundaries when continuous variables were	5-6
		categorized	
		(c) If relevant, consider translating estimates of relative risk into	not
		absolute risk for a meaningful time period	relevant
Other analyses	17	Report other analyses done—eg analyses of subgroups and	8
		interactions, and sensitivity analyses	
Discussion			
Key results	18	Summarise key results with reference to study objectives	9
Limitations	19	Discuss limitations of the study, taking into account sources of	10
		potential bias or imprecision. Discuss both direction and magnitude	
		of any potential bias	
Interpretation	20	Give a cautious overall interpretation of results considering	9-10
		objectives, limitations, multiplicity of analyses, results from similar	
		studies, and other relevant evidence	
Generalisability	21	Discuss the generalisability (external validity) of the study results	10-11
Other information			
Funding	22	Give the source of funding and the role of the funders for the present	11
		study and, if applicable, for the original study on which the present	
		article is based	

<sup>\*</sup>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.

## **BMJ Open**

#### Are Both Individual- and County-level Social Capital Associated with Individual Health? A Serial Cross-Sectional Analysis in China, 2010-2015

Journal:	BMJ Open
Manuscript ID	bmjopen-2020-044616.R2
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# Are Both Individual- and County-level Social Capital Associated with Individual Health? A Serial Cross-Sectional Analysis in China, 2010-2015

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## Are Both Individual- and County-level Social Capital Associated with Individual Health? A Serial Cross-Sectional Analysis in China, 2010-2015

#### **ABSTRACT**

**Objectives** We aimed to examine the associations of both individual- and county-level social capital with individual health in China during a period of rapid economic growth.

Design and setting: A serial cross-sectional study in China.

Participants and methods The participants were 42,829 Chinese adults (age  $\geq$  18 years) from the 2010, 2012, 2013, and 2015 Chinese General Social Survey. The outcomes were self-rated physical and mental health in all time points. We assessed social capital by individual- and county-level indicators, including frequency of socializing, civic participation, and trust. We conducted multilevel binary logistic regression models to examine the associations of individual- and county-level social capital with self-rated physical and mental health.

Results At the individual level, high frequency of socializing (2010: OR 1.49, 95%CI 1.33 to 1.66; 2012: OR 1.39, 95%CI 1.26 to 1.54; 2013: OR 1.28, 95%CI 1.15 to 1.42; 2015: OR 1.36, 95%CI 1.23 to 1.50) and high trust (2010: OR 1.34, 95%CI 1.22 to 1.47; 2012: OR 1.30, 95%CI 1.18 to 1.42; 2013: OR 1.21, 95%CI 1.10 to 1.33; 2015: OR 1.41, 95%CI 1.28 to 1.55) were significantly associated with good physical health in all years. At the individual level, high frequency of socializing (2010: OR 1.27, 95%CI 1.14 to 1.42; 2012: OR 1.21, 95%CI 1.09 to 1.34; 2013: OR 1.30, 95%CI 1.17 to 1.45; 2015: OR 1.35, 95%CI 1.22 to 1.50) and high trust (2010: OR 1.47, 95%CI 1.34 to 1.61; 2012: OR 1.42, 95%CI 1.30 to 1.56; 2013: OR 1.36, 95%CI 1.24 to 1.49; 2015: OR 1.43, 95%CI 1.30 to 1.57) were also significantly associated with good mental health in all years. No evidence showed that the associations of individual-level frequency of socializing and trust with physical and mental health changed over time. There were no consistent associations of individual-level civic participation or any county-level social capital indicators with physical or mental health.

**Conclusion** The positive associations of individual-level social capital in terms of socializing and trust with physical and mental health were robust during a period of rapid economic growth. Improving individual-level socializing and trust for health promotion could be a long-term strategy even within a rapidly developing society.

#### Strengths and limitations of this study

- A major strength of our study is the comparability of the associations between multilevel social capital and health outcomes over time. Hence, our consistent findings provided more solid evidence for associations of the individual-level frequency of socializing and trust with physical and mental health beyond previous mixed results.
- We took advantage of a rapidly developing society (i.e., China) as a social laboratory to observe the associations between multilevel social capital and health outcomes.
- We cannot make causal inferences since this study is cross-sectional by nature.
- We only included generalized trust in cognitive social capital. This measurement may not directly capture county-specific trust.
- The study period was relatively short (i.e., six years), which prohibited us from observing a longer trend of the association.



#### INTRODUCTION

Social capital, defined as resources available to members of social groups and resources embedded within an individual's social networks, <sup>1,2</sup> is a critical social determinant in shaping population health. Although debates are ongoing as to whether social capital is an individual attribute or a collective property, previous public health studies suggested that the individual and collective perspectives were not mutually exclusive and might affect individuals' health simultaneously.<sup>3,4</sup> From an individual perspective, social capital affects health by providing informational, emotional, and instrumental support. From a collective perspective, social capital affects health by facilitating collective action, maintaining social norms, and enhancing reciprocity.<sup>5,6</sup>

#### The association between multilevel social capital and health

An increasing number of studies employed a multilevel analytical framework to examine the associations of both individual- and collective-level social capital with health. Nevertheless, results from these multilevel studies were mixed.<sup>3,7–10</sup> Most of these studies found that at least one indicator of each level of social capital was associated with health. Some studies only showed an association between individual-level social capital and health, while a handful of studies suggested that only collective-level social capital was associated with health. Although most of these studies indicated that social capital was beneficial for health, several studies reported negative associations between social capital and health.<sup>11–13</sup> Even studies within the same countries (e.g., Japan<sup>12,14</sup> and China<sup>13,15</sup>) showed inconsistent results in terms of the directions of the associations between social capital and health.

The above-mentioned inconsistent results may be due to different operationalizations of social capital, different study time points, or both. Although different operationalizations of social capital provided insights to understand what specific social capital indicator was beneficial for health among a spectrum of social capital measures, they made it difficult to make meaningful comparisons between studies and to examine whether the association between social capital and health was consistent over time. To our knowledge, only at the individual level did previous studies examine whether the association between social capital and health changed over time. For example, a Chinese study indicated that the association between individual-level social capital and health varied with periods, while a newly published study in Montreal, Canada showed a longitudinal association between individual-level social capital and health. Nevertheless, little is known as to whether the association between multilevel social capital and health changed over time. Hence, it is unclear whether improving social capital could be considered a long-term health promotion strategy.

#### Theoretical hypotheses

It is theoretically debatable whether the association between multilevel social capital and health changed over time, especially with rapid economic growth. On the one hand, it is argued that economic growth may erode social capital as it can extend market relationships to people's noneconomic life.<sup>18</sup> With economic growth, the time available for people's social activities may also reduce, leading to a reduction in social capital. As found in the United States, social capital decreased continuously despite the growing economy.<sup>19</sup> Hence, people's health may depend less on social capital as economy grows, and they can receive health benefits directly from economic growth. In other words, it can be hypothesized that the strength of the association between social capital and health may decline as economy grows.

On the other hand, it is also argued that social capital may still be important for people's health during rapid economic development. Rapid economic growth often co-exists with social change; thus, formal institutions may not be well established in a rapidly developing society, and people may need to rely on informal institutions, which encompasses the concepts of norms of behavior and social conventions that significantly overlap with the notion of social capital.<sup>20</sup> Also, social change may lead to social uncertainties; in other words, social capital is

important for obtaining information and support from others to address these uncertainties.<sup>21</sup> For instance, a Chinese study found that social capital could reduce suicide ideation by reducing uncertainty stress.<sup>22</sup> In this light, it can be hypothesized that the strength of the association between social capital and health does not vary significantly over time with economic growth.

#### Study setting and research questions

China is an ideal setting to examine whether the association of social capital with health changed during a period of rapid economic growth. China has experienced rapid economic development over the past four decades. Its gross domestic product (GDP) increased rapidly from 1.8% of the global economy in 1978 to 15% in 2018.<sup>23</sup> This rapid economic transition allows us to use a relatively short period to observe whether the association between multilevel social capital and health changed with socioeconomic development. It also allows us to compare the difference in the change of association of multilevel social capital with health between the traditionally long-term developed western societies and those with more recent and rapid economic development. Additionally, China is also characterized by its traditional culture of relationship traceable back to Confucian ethics.<sup>24</sup> Collectivistic culture in China institutionalizes the legitimacy of individuals' dependence on social networks.<sup>25</sup> This distinction of the Chinese culture from other western societies, where individualistic culture generally facilitates independence from each other,<sup>26</sup> may give us further insights into the association between social capital and health that may be overlooked previously.

We specifically examined: (1) how individual-level social capital, county-level social capital, and health changed during a period of rapid economic growth; (2) what the associations of individual- and county-level social capital with health were in each survey year; and (3) whether the associations changed during a period of rapid economic growth.

#### **METHODS**

#### Data source and participants

We collected data from the 2010, 2012, 2013, and 2015 waves of the Chinese General Social Survey (CGSS), which is publicly available. The participants were Chinese adults aged 18 years or above. Health outcomes, social capital, sociodemographic, and socioeconomic factors were consistently collected throughout the four years. The CGSS is a national representative survey project in Mainland China conducted by the Renmin University of China. The sampling strategy was described in further details in a previous study.<sup>13</sup>

#### Measurements

#### Health outcomes

Health outcomes were self-rated physical and mental health. For physical health, respondents answered the question "How do you think about your current physical health?" Responses were divided into "poor" (including "very unhealthy", "unhealthy", and "neutral") and "good" (including "healthy" and "very healthy") physical health. For mental health, respondents answered the question "During the past four weeks, how often have you felt depressed or downhearted?" This question is taken from the 12-item Short-Form Health Survey.<sup>27</sup> Responses were categorized into "poor" (including "always", "often", and "sometimes") and "good" (including "seldom" and "never") mental health. The two self-rated health indicators were used in previous studies.<sup>28–30</sup>

#### Social capital

Social capital can be separated into structural and cognitive dimensions. Structural social capital refers to actual network connections and civic engagement, while cognitive social capital refers to perceptions of trust and norms.<sup>3</sup> We measured individual-level structural social capital by respondents' frequency of socializing (high, low) and civic participation (yes, no). We measured individual-level cognitive social capital by respondents' trust of others (high, low). Details of the questions are shown in Supplementary Material 1.

We calculated county-level social capital by using individual-level social capital variables. Counties are the primary sampling units in CGSS.<sup>13</sup> On average, each county included 81 respondents in 2010, 85 in 2012, 85 in 2013, and 79 in 2015. Following previous studies,<sup>31–33</sup> we conducted two-level random intercept logistic regressions to calculate county-level social capital, with individuals as Level 1 and counties as Level 2. We treated each of the three above-mentioned individual-level social capital variables as a dependent variable. We calculated county-level social capital by adding the grand mean of county social capital to the residuals at the county level. Details are shown in Supplementary Material 2. Higher percentages indicated higher county-level social capital.

#### Sociodemographic and socioeconomic factors

We included gender (male, female), age (years), ethnicity (*Han*, non-*Han*), and marital status (married/cohabitation, never married/divorced/separated/widowed) as sociodemographic factors, and education (primary school or below, junior secondary school, senior secondary school, and college or above), occupation, poverty, and places of residence (rural, urban) as socioeconomic factors. There are 56 ethnic groups in China and *Han* is the majority. The heterogeneity across ethnic groups in terms of socioeconomic experience and culture may affect both people's health and social capital.<sup>34</sup> Thus, we controlled for ethnicity in our study. Details of the occupation and poverty are shown in Supplementary Material 3.

#### Statistical analysis

We reported weighted means with standard deviations (SD) for continuous variables and weighted percentages for categorical variables. We calculated individual weighting factors by the distribution of gender, age, and place of residence according to the 2010 China population census data, <sup>35</sup> and county weighting factors according to the distribution of the numbers of counties in each province in 2010 based on the China Statistical Yearbook 2011. <sup>36</sup> To examine how social capital and health changed over time, following the methodology in previous studies, <sup>37,38</sup> we assessed the trends of health and individual-level social capital by conducting binary logistic regression models with calendar year as the independent variable. The results of the regressions indicated whether the health variations and the individual-level social capital variations between years were statistically significant. Similarly, with calendar year as the independent variable, we assessed the trends of county-level social capital by linear regression models. Years were treated as fixed effects in the above-mentioned models.

To examine the associations of individual- and county-level social capital with health, we employed two-level binary logistic regression models adjusting for sociodemographic and socioeconomic factors. The two levels specified in our models were: individuals at Level 1 nested within counties at Level 2. The intercepts at the county level were treated as random. We compared the results of regression models with weighted and unweighted data for robustness check. The weighting method is shown in Supplementary Material 4. We also treated physical and mental health as ordinal variables and conducted two-level ordinal regression models for robustness check. To examine whether the associations of social capital with physical and mental health changed over time, we performed interaction tests between social capital indicators and survey year. Following previous studies, <sup>39,40</sup> we

tested the significance of interaction terms by adding each interaction term, one at a time, to the full models.

We used Stata/MP 14.2 to conduct all data analysis with a two-tailed p-value < 0.05 as the significance level.

#### Patient and public involvement

All data in this study were derived from the CGSS dataset. No patients and the public were involved in the design or planning of this study.

#### **RESULTS**

Our study included a total of 42,829 respondents. Specifically, there were 10,827 respondents nested in 133 counties in 2010, 11,104 in 131 counties in 2012, 10,663 in 126 counties in 2013, and 10,235 in 130 counties in 2015. Table 1 presents the weighted sample characteristics in 2010, 2012, 2013, and 2015; the missing data values are listed in online supplementary table 1; and the unweighted results are shown in online supplementary table 2. Generally, the percentages of good physical and mental health fluctuated over the study period, but both the percentages were lowest in 2012 and peaked in 2013. For individual-level social capital, high frequency of socializing increased generally and peaked in 2013; civic participation peaked in 2012 and reached the lowest level in 2013; high trust decreased to the bottom in 2013 and then slightly rebounded in 2015. For county-level social capital, the percentage of high frequency of socializing increased; the percentage of civic participation decreased and dropped to the bottom in 2013; the percentage of trust decreased from 2010 to 2013 and then increased in 2015.

#### [Table 1 here]

Figure 1 shows the trends of physical and mental health, individual-level social capital, and county-level social capital over time. Figure 1a indicates that the likelihood of good physical health in 2012 (odds ratio (OR) 0.95, 95% confidence interval (CI) 0.89–1.00) was marginal-significantly (p = 0.062) lower than that in 2010 (reference). However, this likelihood in 2013 (OR 1.31, 95% CI 1.24–1.40) and 2015 (OR 1.21, 95%CI 1.13–1.28) was significantly higher than that in 2010. The likelihood of good mental health in 2013 (OR 1.30, 95%CI 1.22–1.38) and 2015 (OR 1.13, 95%CI 1.06–1.21) was also significantly higher than that in 2010. No significant difference in mental health was observed between 2010 and 2012.

Figure 1b shows that the likelihood of high frequency of socializing in 2012 (OR 1.28, 95%CI 1.19–1.37), 2013 (OR 1.34, 95%CI 1.25–1.43), and 2015 (OR 1.31, 95%CI 1.22–1.41) was significantly higher than that in 2010. The likelihood of civic participation in 2012 (OR 1.07, 95%CI 1.01–1.14) was significantly higher than that in 2010. However, it decreased and became significantly lower in 2013 (OR 0.90, 95%CI 0.84–0.95) than that in 2010. No evidence showed that the likelihood of civic participation in 2015 was significantly different from that in 2010. The likelihood of high trust in 2012 (OR 0.92, 95%CI 0.87–0.98), 2013 (OR 0.67, 95%CI 0.63–0.71), and 2015 (OR 0.90, 95%CI 0.84–0.96) was significantly lower than that in 2010.

Figure 1c shows that county-level frequency of socializing in 2012 ( $\beta$  = 12.91, 95%CI 10.52–15.29), 2013 ( $\beta$  = 16.28, 95%CI 13.76–18.79), and 2015 ( $\beta$  = 21.30, 95%CI 18.95–23.66) was significantly higher than that in 2010. County-level civic participation in 2012 ( $\beta$  = -3.59, 95%CI -6.92– -0.26), 2013 ( $\beta$  = -6.87, 95%CI -10.21–3.53), and 2015 ( $\beta$  = -3.59, 95%CI -7.00– -0.17) was significantly lower than that in 2010. County-level trust in 2013 ( $\beta$  = -4.32, 95%CI -6.72– -1.93) and 2015 ( $\beta$  = -3.32, 95%CI -5.21– -1.44) was significantly lower than that in 2010. No evidence showed that county-level trust in 2012 was significantly different from that in 2010.

#### [Figure 1 here]

Table 2 shows the associations of both individual- and county-level social capital with physical health. Among the individual-level social capital indicators, high frequency of socializing (2010: OR 1.49, 95%CI 1.33–1.66; 2012: OR 1.39, 95%CI 1.26–1.54; 2013: OR 1.28, 95%CI 1.15–1.42; 2015: OR 1.36, 95%CI 1.23–1.50) and high trust (2010: OR 1.34, 95%CI 1.22–1.47; 2012: OR 1.30, 95%CI 1.18–1.42; 2013: OR 1.21, 95%CI 1.10–1.33; 2015: OR 1.41, 95%CI 1.28–1.55) were significantly associated with good physical health in all years. No evidence supported that there was a significant association between civic participation and physical health after adjustment in any year. Among county-level social capital indicators, after adjustments, higher percentages of frequency of socializing was significantly positively associated with good physical health in 2015 (OR 1.01, 95%CI 1.00–1.02). In contrast, a higher percentage of civic participation was significantly negatively associated with good physical health in 2015 (OR 0.99, 95%CI 0.98–1.00); nevertheless, the ORs were close to one.

#### [Table 2 here]

Table 3 presents the associations of both individual- and county-level social capital with mental health. The associations were similar to that of social capital with physical health in terms of directions and significance. Among individual-level social capital indicators, high frequency of socializing (2010: OR 1.27, 95%CI 1.14–1.42; 2012: OR 1.21, 95%CI 1.09–1.34; 2013: OR 1.30, 95%CI 1.17–1.45; 2015: OR 1.35, 95%CI 1.22–1.50) and high trust (2010: OR 1.47, 95%CI 1.34–1.61; 2012: OR 1.42, 95%CI 1.30–1.56; 2013: OR 1.36, 95%CI 1.24–1.49; 2015: OR 1.43, 95%CI 1.30–1.57) were significantly associated with good mental health. Civic participation was only positively associated with good mental health in 2013 (OR 1.17, 95%CI 1.05–1.29). No significant association between any county-level social capital indicator and mental health in the four years was observed.

The intraclass correlations (ICCs) ranged from 0.052 to 0.107 for physical health (Table 2) and ranged from 0.060 to 0.125 for mental health (Table 3) in each year; in other words, 5.2% to 10.7% of the total variance in physical health and 6.0% to 12.5% of the total variance in mental health occurred at the county level.

#### [Table 3 here]

As for sociodemographic and socioeconomic factors, being male, non-poor, and having a higher education level were significantly associated with good physical and mental health in all years. Being older was negatively associated with good physical and mental health in all years. Additionally, being non-employed was significantly

associated with a lower likelihood of having good physical health comparing with having occupations at Skill level 3 or 4 (reference) in all years, but not significantly associated with mental health. Being married or cohabiting was significantly associated with good mental health in all years, but not associated with physical health.

The results stratified by place of residence (i.e., rural and urban) showed similar patterns to the results from the whole sample in each year in terms of the associations of individual-level frequency of socializing and trust with physical and mental health (online supplementary table 3 and 4). The results from the pooled data between 2010 and 2015 also showed that individual-level social capital in terms of frequency of socializing and trust was associated with physical and mental health after adjustment (online supplementary table 5).

We further examined the interactions between social capital indicators and survey year (online supplementary table 6 and table 7). For physical health, the interaction effect between county-level frequency of socializing and year (High frequency of socializing × 2015: OR 1.02, 95%CI 1.01-1.03), and the interaction effect between county-level civic participation and year (Civic participation (Yes) × 2012: OR 0.99, 95%CI 0.99-1.00) were significant. For mental health, the interaction effect between county-level frequency of socializing and year (High frequency of socializing × 2015: OR 1.02, 95%CI 1.01-1.03), the interaction effect between county-level civic participation and year (Civic participation (Yes) × 2013: OR 0.99, 95%CI 0.99-1.00), and the interaction effect between county-level trust and year (High trust × 2012: OR 1.01, 95%CI 1.01-1.02; High trust × 2013: OR 1.01, 95%CI 1.00-1.02) were significant. Nevertheless, the ORs for both physical and mental health were close to one.

We repeated the two-level binary regression models based on the whole weighted sample of each year (i.e., Table 2 and Table 3). The associations between both levels of social capital and health outcomes (online supplementary table 8 and 9) were similar to our unweighted results in Table 2 and Table 3. We also conducted sensitivity analyses by treating physical and mental health as ordinal variables. The associations between both levels of social capital and health outcomes (online supplementary table 10 and 11) were consistent with our previous results as presented in Table 2 and Table 3.

# **DISCUSSION**

# Main findings

To our knowledge, this is the first serial cross-sectional study in China examining the associations of multilevel social capital with individuals' physical and mental health with nationally representative data. We found that the likelihood of having good physical and mental health fluctuated during a period of rapid economic development; in other words, the likelihood of having good physical and mental health did not consistently increase with economic growth during this study period. Among the indicators of individual-level social capital, in general, the likelihood of high frequency of socializing increased, the likelihood of civic participation fluctuated, and the likelihood of high trust decreased during the survey period. Among the indicators of county-level social capital, in general, the percentage of high frequency of socializing increased, the percentage of civic participation and the percentage of high trust decreased. We also found that higher levels of individual-level social capital in terms of frequency of socializing and trust were consistently associated with good physical and mental health during the period of rapid economic development. However, we did not find evidence for a consistent association of any county-level social capital indicator with physical or mental health during the same period.

#### **Interpretations**

Putting the results together, our study suggests that no matter how people's physical and mental health changed during a period of rapid economic growth, individual-level social capital in terms of socializing and trust consistently played a pivotal role in protecting individuals' physical and mental health. Therefore, we should

especially pay attention to improve people's trust for health promotion purpose, and that the decreased individual-level trust within the observed period should be of concern.

The provision of informational, instrumental, and emotional support may be plausible reasons why the individual-level frequency of socializing was associated with our health outcomes.<sup>6,41</sup> Socializing helps maintain and extend individuals' social networks, from which individuals can obtain monetary, material and mental assistance, and health-rated information. Additionally, a higher frequency of socializing is beneficial for mental health by fulfilling the human need for social connectedness, increasing people's sense of belonging, and reducing the perceived isolation.<sup>42</sup> Moreover, people with high trust are more likely to consider healthcare systems and health-related information as trustful social resources,<sup>43,44</sup> and more likely to perceive emotional support.<sup>45</sup> They also have less sense of social anxiety.<sup>46</sup>

We argue that some of the mechanisms above may have little changes in a rapidly developing society, resulting in the observed consistent associations of individual-level socializing and trust with physical and mental health. First, a rapidly developing economy is almost always accompanied by social change. Under such circumstances, the formally established health-related institutions and information channels may not fulfill people's needs while the new ones may not be completely established or may not operate steadily. Hence, people need to obtain support from informal channels, such as family members, friends, and acquaintances. Second, a rapidly developing society is often accompanied by technological innovation and information explosion. An individual is almost unlikely to know everything about new health-related technology and information on his or her own. In this light, socializing could reduce individuals' costs to learn new health-related technology and obtain new information through social networks. Also, people with high trust may be more likely to consider emerging health-related institutions, technology, and information in a rapidly developing society as trustworthy, and are thus more willing to use them. An example is online prescription drug services. A study in the United States found that people with higher trust had greater intention of adopting online prescription drug services.<sup>47</sup> However, more study is needed to examine whether this is also the case in China, as the radius of trust is different between China and the US, where Chinese are more prone to consider general trust as trust in strong ties, while Americans as trust in weak ties. 48 Additionally, a rapidly developing society may also be accompanied by high social mobility and great social uncertainty, whereby people do not have enough information to predict others' behaviors.<sup>21</sup> In such situation, people with a high trust of others are less likely to worry about others' intention to harm them; hence, they might suffer from less anxiety.

On the other hand, we did not find consistent associations of individual-level civic participation with physical and mental health. Previous studies showed mixed associations between individual-level civic participation and health outcomes. 45,49,50 We measured civic participation by voting in the neighborhood/village committee election. Previous studies argued that local political participation (e.g., voting) could affect welfare policies provided by governments. Nevertheless, neighborhood/village committees in China have no right to make policies. Additionally, voting is a social- and political-specific indicator for civic participation, and may have different connotations in different contexts, thereby resulting in inconsistent associations between civic participation and health in different societies.

We also did not find consistent associations of any county-level social capital indicators with physical or mental health. Previous studies showed mixed results as to the associations between collective-level social capital and health. 45,49,50,53 The mixed results may be due to different geographic scales where study areas were located. For example, studies in the UK defined collective-levels as post-code sectors, 50,54 while studies in the US measured collective-level social capital at the state level. 51,55 While a previous Chinese study measured collective-level social capital at the village level, 45 the present study measured collective-level social capital at the county level. Also, the social capital indicators in these studies were not the same; hence, it is difficult to make straightforward

comparisons with other studies.

It should be noticed that our social capital indicators are not exactly the same as in the previous Chinese studies. <sup>13,49,56–59</sup> The definition of social capital is still debatable and there is no single best measure of social capital. <sup>2</sup> As we intended to make comparisons across years, we only used the variables which were collected in all the survey years. In previous studies, one of the approaches on social capital measurement is "Position Generator," <sup>60</sup> and several Chinese studies found associations between social capital and health outcomes using the "Position Generator". <sup>58,59,61</sup> Other previous Chinese studies also employed multiple items and combined the items as social capital indexes, <sup>13,16,62–66</sup> while some studies employed different single items as different dimensions of social capital (e.g. studies used social relationship<sup>67</sup> and organization membership<sup>49,68,69</sup> as structural social capital, and trust as cognitive social capital. <sup>61,67,70</sup>) Trust is the most common measurement of social capital shown to be associated with different health outcomes, which was consistent with our results. However, we used frequency of socializing and voting behavior as structural social capital, which were not commonly used in previous studies. The difference in measurements should be taken into account when comparing our results with results in other studies.

#### Strengths and limitations

A major strength of our study is the comparability of the associations between multilevel social capital and health outcomes over time. Our consistent findings provided more solid evidence for associations of the individual-level frequency of socializing and trust with physical and mental health beyond previous mixed results. Another strength is that we took advantage of a rapidly developing society (i.e., China) as a social laboratory to observe the associations between multilevel social capital and health outcomes.

A limitation of our study is that we cannot make causal inferences since this study is cross-sectional by nature. However, our health outcomes were "current" physical health and mental health in the "past four weeks", and our frequency of socializing was socializing "in the past year". The timeline helped us partially avoid reverse associations between individual-level frequency of socializing and health outcomes. Secondly, we only included generalized trust in cognitive social capital. While this measurement cannot directly capture county-specific trust (e.g. trust in neighbors), it was used in previous studies.<sup>50,53,55,71</sup> Thirdly, the study period was relatively short (i.e., six years), which prohibited us from observing a more long-term trend of the association. However, as we observed the association in a rapidly developing and changing society and the development and changes are ongoing, we speculate that the associations we observed will remain in the long run. Fourthly, the two single-item questions on measuring physical and mental health may be subject to validity and reliability issues. As compared with multiple-item scales, the measurement errors of single-item questions may be higher. Nevertheless, previous studies found that self-rated health was a predictor for mortality.<sup>72</sup> Further studies using established instruments to assess physical and mental health are needed. Last but not least, we could not estimate the independent causal effect of county-level social capital on individuals' health. We used multilevel regression models instead of aggregating individual-level responses to estimate the county-level social capital, taking individual characteristics into account. However, we could not adjust for all individual characteristics in the models. Further studies using other study designs, such as natural experiments or randomized community trials, are needed.

#### Conclusion

Our findings suggest that individual-level social capital in terms of frequency of socializing and trust is a robust social determinant of health during a period of rapid economic growth. Hence, improving individual-level social capital for health promotion could be a long-term strategy even in a rapidly developing society. Interventions can be designed to increase opportunities for socializing and to improve trust. Given that people with less socializing

and lower trust appear to be at a higher risk of poor health, interventions could consider a population segmentation strategy based on social capital indicators to target individuals with lower frequency of socializing and lower trust. It may be difficult for policies to target individuals directly, but they can be designed as a "nudge" for individuals' socializing and trust. For example, governments can consider providing freely accessible public space (e.g., parks, activity centers) for people's social interaction, and they can also extend operation hours of public transports to encourage socialization. Trustworthy and transparent health-related information channels should also be established. On the other hand, policymakers may pay attention to avoid damaging social capital when implementing other policies.

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Competing interests We declare no competing interests.

Patient and public involvement Patients and/or the public were not involved in this research.

Patient consent for publication Not required.

Ethics approval No ethics review was needed for these secondary analyses of publicly available, anonymized data

Data availability statement The secondary data are available from Chinese National Survey Data Archive.

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Table 1. Sample Characteristics, 2010-2015

	2010	2012	2013	2015
	Mean±SD/%	Mean±SD/%	Mean±SD/%	Mean±SD/%
Individual level	N = 10,827	N = 11,104	N = 10,663	N = 10,235
Physical Health				
Poor	36.43	37.75	30.36	32.21
Good	63.57	62.25	69.64	67.79
Mental Health				
Poor	32.83	33.03	27.35	30.19
Good	67.17	66.97	72.65	69.81
Sociodemographic factors				
Gender				
Female	49.48	49.48	49.48	49.48
Male	50.52	50.52	50.52	50.52
Age (years)				
	42.76±16.35	42.76±16.39	42.74±16.36	42.74±16.38
Ethnicity				
Non- <i>Han</i>	9.97	9.82	9.64	8.68
Han	90.03	90.18	90.36	91.32
Marital status				
Single/separated/divorced/widowed	24.16	24.40	25.17	25.78
Cohabit/married	75.84	75.60	74.83	74.22
Socioeconomic factors				
Education				
Primary school or below	33.77	32.50	31.25	29.95
Junior secondary school	31.33	30.04	30.89	30.75
Senior secondary school or equal	19.35	19.85	19.64	19.66
College or above	15.55	17.62	18.22	19.64
Occupation#				
Skill 3 or 4	10.62	13.40	11.93	11.88
Skill 2	53.53	51.75	51.15	47.33
Skill 1	3.58	2.71	3.40	4.56
Non-employed	32.27	32.14	33.52	36.22
Poverty				
Poor	11.59	15.23	13.24	14.71
Non-poor	81.08	76.44	77.79	79.76
Do not know income	7.33	8.33	8.97	5.53
Place of residence				
Urban	51.76	51.76	51.76	51.76
Rural	48.24	48.24	48.24	48.24
Social capital				
Frequency of socializing				
Low	77.11	72.51	71.58	71.94
	18		-	

High	22.89	27.49	28.42	28.06
Civic participation				
No	55.78	54.06	58.48	56.44
Yes	44.22	45.94	41.52	43.56
Trust				
Low	35.44	37.34	45.13	37.92
High	64.56	62.66	54.87	62.08
County level	N = 133	N = 131	N = 126	N = 130
Social Capital				
Frequency of socializing (%)	19.09±6.36	31.99±9.10	35.36±10.99	40.39±9.78
Civic participation (%)	24.62±12.65	21.02±9.79	17.74 <b>±</b> 9.77	21.03±10.82

Weighted percentages for categorical variables and weighted means for continuous variables with standard deviations

<sup>\*</sup>Skill level 3 or 4: managers, professionals, and technicians and associate professionals; Skill 2: clerical support workers; services and sales workers; skilled agricultural, forestry and fishery workers; craft and related trades workers; plant and machine operators, and assemblers; Skill 1: elementary occupations (for more details, please see Supplementary Material 2).

Table 2. Associations of individual- and county-level social capital with physical health, 2010-2015 (Two-level binary logistic model, with "poor" physical health as the reference group)

	2010	2012	2013	2015	
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	
	(95% CI)	(95% CI)	(95% CI)	(95% CI)	
Sociodemographic factors					
Gender					
Female	1	1	1	1	
Male	1.31***	1.30***	1.20***	1.31***	
	(1.20, 1.43)	(1.19, 1.42)	(1.09, 1.32)	(1.19,1.43)	
Age	0.96***	0.96***	0.96***	0.96**	
	(0.96, 0.96)	(0.96, 0.97)	(0.96, 0.96)	(0.96,0.97)	
Ethnicity					
Non-Han	1	1	1	1	
Han	0.89	1.02	0.94	1.08	
	(0.73, 1.09)	(0.84, 1.24)	(0.77, 1.16)	(0.88,1.33)	
Marriage					
Single/separated/divorced/widowed	1	1	1	1	
Cohabit/married	1.02	0.90	1.01	0.93	
	(0.90, 1.14)	(0.81, 1.01)	(0.90, 1.14)	(0.83,1.04)	
Socioeconomic factors					
Education					
Primary school or below	1	1	1	1	
Junior secondary school	1.18**	1.20**	1.27***	1.12	
	(1.05,1.33)	(1.07,1.34)	(1.13,1.43)	(1.00,1.26)	
Senior secondary school or equal	1.31***	1.40***	1.49***	1.40***	
	(1.14,1.51)	(1.22, 1.60)	(1.28, 1.73)	(1.21,1.62)	
College or above	1.42***	1.52***	1.60***	1.61***	
-	(1.18,1.70)	(1.27, 1.81)	(1.32, 1.94)	(1.33,1.95)	
Poverty		· ·	5		
Poor	1	1	1	1	
Non-poor	1.58***	1.68***	1.64***	1.55***	
•	(1.38,1.82)	(1.48,1.90)	(1.44,1.87)	(1.37,1.76)	
Do not know income	1.54***	1.43***	1.49***	1.31*	
	(1.24,1.93)	(1.18,1.74)	(1.23,1.81)	(1.05, 1.64)	
Occupation	, , ,	, , ,	, ,		
Skill level 3 or 4	1	1	1	1	
Skill level 2	0.89	0.94	0.94	0.96	
	(0.74,1.07)	(0.80,1.11)	(0.78,1.13)	(0.79,1.17)	
Skill level 1	1.19	1.03	0.99	0.87	
	(0.89,1.58)	(0.77,1.37)	(0.74,1.34)	(0.66,1.16)	
Non-employed	0.66***	0.77**	0.63***	0.76**	
1.on omprojeu	(0.55,0.80)	(0.65,0.90)	(0.52,0.76)	(0.63,0.93)	
Place of residence	(0.55,0.00)	(0.00,0.70)	(0.52,0.70)	(0.05,0.75)	
Tide of residence	20				

Rural	1	1	1	1
Urban	1.08	1.13*	1.29***	1.29***
	(0.96, 1.21)	(1.01, 1.27)	(1.15,1.46)	(1.15,1.45)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.49***	1.39***	1.28***	1.36***
	(1.33, 1.66)	(1.26, 1.54)	(1.15,1.42)	(1.23, 1.50)
Civic participation				
No	1	1	1	1
Yes	1.01	1.01	1.01	0.99
	(0.91, 1.11)	(0.92, 1.11)	(0.91, 1.11)	(0.90, 1.10)
Trust				
Low	1	1	1	1
High	1.34***	1.30***	1.21***	1.41***
	(1.22, 1.47)	(1.18, 1.42)	(1.10, 1.33)	(1.28, 1.55)
County-level social capital				
Frequency of socializing (%)	0.99	1.00	1.00	1.01**
	(0.97,1.01)	(0.99, 1.01)	(0.99, 1.01)	(1.00, 1.02)
Civic participation (%)	1.00	0.99	0.99	0.99**
	(0.99, 1.01)	(0.98, 1.00)	(0.98, 1.00)	(0.98,1.00)
Trust (%)	1.00	1.01	1.01	1.01
	(0.99, 1.02)	(1.00, 1.02)	(0.99, 1.02)	(1.00,1.03)
N of individuals	10,827	11,104	10,663	10,235
N of counties	133	131	126	130
ICC	0.081	0.055	0.107	0.052

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

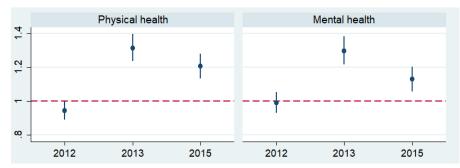
Table 3. Associations of individual- and county-level social capital with mental health, 2010-2015 (Two-level binary logistic model, with "poor" mental health as the reference group)

level biliary logistic model, with poor					
	Adjusted OR	Adjusted OR	Adjusted OR	2015 Adjusted OR	
	(95% CI)	(95% CI)	(95% CI)	(95% CI)	
Sociodemographic factors	(>=, v = z)	(*******)	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(> - > 0 - 2)	
Gender					
Female	1	1	1	1	
Male	1.24***	1.32***	1.11*	1.25***	
	(1.13,1.35)	(1.21,1.44)	(1.01,1.22)	(1.14,1.37)	
Age	0.99***	0.99***	0.99***	0.99***	
	(0.99, 0.99)	(0.99, 1.00)	(0.99, 0.99)	(0.99, 1.00)	
Ethnicity	, , ,			, , ,	
Non- <i>Han</i>	1	1	1	1	
Han	0.87	1.06	0.94	0.99	
	(0.72,1.06)	(0.87, 1.28)	(0.77, 1.16)	(0.81,1.23)	
Marriage				, , ,	
Single/separated/divorced/widowed	1	1	1	1	
Cohabit/married	1.25***	1.21***	1.29***	1.21***	
	(1.12,1.40)	(1.09, 1.35)	(1.15,1.44)	(1.08, 1.35)	
Socioeconomic factors					
Education					
Primary school or below	1	1	1	1	
Junior secondary school	1.35***	1.24***	1.23***	1.28***	
	(1.20,1.51)	(1.11,1.39)	(1.09, 1.39)	(1.13, 1.44)	
Senior secondary school or equal	1.44***	1.53***	1.37***	1.62***	
	(1.25, 1.66)	(1.33, 1.76)	(1.18, 1.59)	(1.40, 1.88)	
College or above	1.58***	1.51***	1.51***	1.71***	
	(1.32, 1.90)	(1.27, 1.80)	(1.25, 1.83)	(1.42,2.07)	
Poverty					
Poor	1	1	1	1	
Non-poor	1.80***	1.77***	1.77***	1.54***	
	(1.58, 2.06)	(1.57,1.99)	(1.56,2.02)	(1.36,1.74)	
Do not know income	1.88***	1.55***	1.36**	1.37**	
	(1.52,2.33)	(1.28, 1.87)	(1.13, 1.65)	(1.11, 1.71)	
Occupation					
Skill level 3 or 4	1	1	1	1	
Skill level 2	1.01	1.01	1.03	1.21	
	(0.85,1.21)	(0.86, 1.19)	(0.86, 1.23)	(1.00, 1.46)	
Skill level 1	1.16	0.99	1.04	1.13	
	(0.88, 1.54)	(0.75, 1.32)	(0.77, 1.40)	(0.86, 1.50)	
Non-employed	0.94	1.04	0.92	1.05	
	(0.79, 1.13)	(0.89,1.23)	(0.77, 1.11)	(0.87,1.27)	
Place of residence					
	22				

Rural	1	1	1	1
Urban	1.07	0.99	1.07	1.17**
	(0.96, 1.20)	(0.88, 1.11)	(0.95,1.21)	(1.04, 1.31)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.27***	1.21***	1.30***	1.35***
	(1.14, 1.42)	(1.09, 1.34)	(1.17, 1.45)	(1.22, 1.50)
Civic participation				
No	1	1	1	1
Yes	0.98	1.04	1.17**	1.01
	(0.89, 1.08)	(0.95, 1.14)	(1.05, 1.29)	(0.92, 1.12)
Trust				
Low	1	1	1	1
High	1.47***	1.42***	1.36***	1.43***
	(1.34,1.61)	(1.30, 1.56)	(1.24, 1.49)	(1.30, 1.57)
County-level social capital				
Frequency of socializing (%)	0.99	1.00	1.00	1.01
	(0.98,1.01)	(0.99, 1.01)	(0.99, 1.01)	(1.00, 1.02)
Civic participation (%)	1.01	1.01	1.00	1.00
	(1.00, 1.01)	(1.00, 1.02)	(0.98, 1.01)	(1.00, 1.01)
Trust (%)	0.99	1.01	1.00	1.00
	(0.98, 1.00)	(1.00, 1.02)	(0.98, 1.01)	(0.99, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of counties	133	131	126	130
ICC	0.060	0.061	0.125	0.062

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

Figure 1 Trends of health outcomes, individual-level social capital and county-level social capital, 2010-2015



ORs with 95% CI were reported with 2010 as the reference year based on binary logistic models; "poor" physical health and "poor" mental health were references of the dependent variables in each model

Figure 1a Trends of health outcomes, 2010-2015 (*N*=42,829)



ORs with 95% CI were reported with 2010 as the reference year based on binary logistic models; "low" frequency of socializing, "low" trust and "no" civic participation were references of the dependent variables in each model

**Figure 1b** Trends of individual-level social capital, 2010-2015 (*N*=42,829)



Coefficients ( $\beta$ ) with 95% CI were reported with 2010 as the reference year based on linear regression models **Figure 1c** Trends of county-level social capital, 2010-2015 (N=520)

# **Supplementary Materials and Data**

#### Supplementary Material 1: Details of the questions for social capital indicators

Frequency of socializing We assessed respondents' frequency of socializing by the question "How often did you engage in social interactions in your spare time in the past year?" Responses were categorized into "low" (including "never", "seldom", and "sometimes") and "high" (including "often" and "very frequently") frequency.

Civic participation We assessed civic participation by the question "Did you vote in the latest neighborhood/village committee election?". According to related laws, 1.2 neighborhood committees and village committees are the basic-level administrative units, and residents aged 18 or above in each neighborhood/village directly elect members to the two committees. Hence, voting in the election reflects people's willingness to participate in civic activities in a county. The voting rate in a county reflects the extent of a county's social cohesion, and this measurement has been used in several previous studies. 3-6

Trust We measured respondents' trust of others based on the question "Generally speaking, do you agree that most people in the society are trustworthy?" Responses were categorized into "low" (including "strongly disagree", "disagree", and "neutral") and "high" (including "agree" and "strongly agree") trust.

## Supplementary Material 2: Calculation of county-level social capital

We calculate county-level social capital by using two-level binary logistic regressions with individuals at Level 1 nested within counties at Level 2. Following a previous study,<sup>7</sup> we estimated the variance component in each individual-level social capital variable that can be attributed to counties separately. This method was also used in several multilevel social capital studies.<sup>8–10</sup> We adjusted for individual characteristics that can influence each individual-level social capital variable, including gender (male, female), age (years), ethnicity (*Han*, non-*Han*), marital status (married/cohabitation, never married/divorced/separated/widowed), education (primary school or below, junior secondary school, senior secondary school, and college or above), occupation, poverty, and places of residence (rural, urban).

Taking  $y_{ij}$  as a binary response on a social capital variable for respondent i in county j, the regression model was specified as follows:

$$Log\left(\frac{p_{ij}}{1-p_{ij}}\right) = \beta_0 + \beta_1 x_{1ij} + \beta_2 x_{2ij} + \dots + \beta_p x_{pij} + \mu_j$$

where  $p_{ij} = Pr(y_{ij} = 1)$ ,  $\beta_0$  is the grand mean of the social capital variable,  $x_{pij}$  is the pth individual characteristics for respondent i in county j, and  $\mu_j$  is the random effect at Level 2, i.e., the residuals at county level.

Based on the regression model above, the county-level social capital of county j was calculated by the sum of  $\beta_0$  and  $\mu_j$ . We transformed the coefficient to probability, i.e.,  $p_{ij} = \frac{e^{(\beta_0 + \mu_j)}}{1 + e^{(\beta_0 + \mu_j)}}$ , which means the probability of  $y_{ij} = 1$  for county j in which respondent i lived after adjusting for individual characteristics. In other words, it is the probability of  $y_{ij} = 1$  that can be attributed to counties after adjusting for individual characteristics (i.e., compositional factors). Hence, it is the contextual construct of social capital at county level. We reported the probability as a percentage. Higher percentage indicated higher county-level social capital.

We preformed the above regression model for each of the three social capital variables (i.e., frequency of socializing, civic participation, and trust) in each year. For example, if  $y_{ij}$  is a response on trust

(1=high trust, 0=low trust) for respondent i in county j in 2010, then  $p_{ij}$  is the probability of high trust in county j where respondent i lived in 2010 after adjusting for individual characteristics of respondent i. In other words, if respondent i lived in county j in 2010, then taking other individual characteristics into account, the probability of he/she having high trust was  $p_{ij}$  and this probability,  $p_{ij}$ , could be attributed to living in county j.

## **Supplementary Material 3: Details of occupation and poverty**

We classified occupation according to the International Standard Classification of Occupations 2008 (ISCO-08) (i.e., Skill level 3 or 4: managers, professionals, and technicians and associate professionals; Skill 2: clerical support workers; services and sales workers; skilled agricultural, forestry and fishery workers; craft and related trades workers; plant and machine operators, and assemblers; Skill 1: elementary occupations).<sup>11</sup> We further included students, the unemployed, and retired people as "non-employed."

We assessed poverty by equivalized household income, which was calculated by dividing household income by the squared root of the number of household members. We defined respondents as "poor" if their equivalized household annual incomes were less than or equal to half of the median equivalized household annual income in each survey year. We further included "do not know income" as a separate category.

#### Supplementary Material 4: The weighting method used for two-level regression models

Studies have indicated that it is required to use scaling weights instead of the "raw" weights in multilevel models. <sup>12–14</sup> Following previous studies, <sup>12,15</sup> we calculated scaled individual-level weights as below:

$$w_{ij}^* = w_{ij}(\frac{n_j}{\sum_i w_{ij}})$$

where  $w_{ij}^*$  is the scaled weight for individual i in cluster j,  $w_{ij}$  is the unscaled weight for individual i in cluster j, and  $n_j$  is the sample size in cluster j. Each county represents one cluster in our study.

# Supplementary Material 5: Supplementary Tables

Supplementary Table 1. Missing data

	2010	2012	2013	2015
	Total = 11,783	Total = 11,765	Total = 11,438	Total = 10,968
Gender	0	0	0	0
Age	9	4	2	0
Ethnicity	22	9	12	20
Marital status	8	0	23	0
Education	15	4	6	29
Annual household income	758	548	614	348
Number of household member	0	0	0	0
Occupation	80	74	107	218
Frequency of socializing	76	8	4	6
Trust	21	6	14	41
Civic participation	28	11	15	102
Place of residence	0	0	0	0
Physical health	15	4	2	7
Mental health	51	17	21	26

**Supplementary Table 2. Unweighted sample characteristics** 

	2010	2012	2013	2015
	Mean±SD/%	Mean±SD/%	Mean±SD/%	Mean±SD/%
Individual level	N = 10,827	N = 11,104	N = 10,663	N = 10,235
Physical Health				
Poor	41.71	44.09	35.81	40.12
Good	58.29	55.91	64.19	59.88
Mental Health				
Poor	34.24	34.77	28.79	32.34
Good	65.76	65.23	71.21	67.66
Sociodemographic factors				
Gender				
Female	51.79	48.83	49.85	53.10
Male	48.21	51.17	50.15	46.90
Age (years)	$47.50 \pm 15.66$	$49.07 \pm 16.22$	$48.72 \pm 16.44$	$50.61 \pm 16.91$
Ethnicity				
Non-Han	9.11	8.79	8.59	7.96
Han	90.89	91.21	91.41	92.04
Marital status				
Single/separated/divorced/widowed	19.44	19.92	21.00	21.71
Cohabit/married	80.56	80.08	79.00	78.29
Socioeconomic factors				
Education				
Primary school or below	36.92	37.23	36.18	38.21
Junior secondary school	29.52	28.31	29.04	28.52
Senior secondary school or equal	19.13	18.86	18.88	17.81
College or above	14.44	15.60	15.90	15.46
Occupation				
Skill 3 or 4	10.32	12.81	11.54	9.83
Skill 2	50.12	48.06	47.25	42.61
Skill 1	3.61	2.88	3.48	4.14
Non-employed	35.96	36.25	37.74	43.42
Poverty				
Poor	12.08	16.38	14.67	17.10
Non-poor	81.68	76.31	77.06	77.54
Do not know income	6.24	7.30	8.27	5.36
Place of residence				
Urban	59.64	59.68	59.98	57.82
Rural	40.36	40.32	40.02	42.18
Social capital				
Frequency of socializing				
Low	78.05	74.07	72.29	72.26
High	21.95	25.93	27.71	27.74
Civic participation				

No	53.59	50.93	56.13	52.87
Yes	46.41	49.07	43.87	47.13
Trust				
Low	33.92	35.27	43.62	35.89
High	66.08	64.73	56.38	64.11
County level	N = 133	N = 131	N = 126	N = 130
Social Capital				
Frequency of socializing (%)	$19.57 \pm 6.38$	$31.43 \pm 8.58$	$34.66 \pm 11.25$	38.95±9.61
Civic participation (%)	$25.17 \pm 12.15$	21.13±9.99	$18.77 \pm 10.68$	$22.87 \pm 14.25$
Trust (%)	$46.87 \pm 7.29$	$45.80 \pm 9.25$	$42.23 \pm 10.31$	43.92±6.36

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Supplementary Table 3. Associations of individual- and county-level social capital with physical health, 2010-2015, stratified by place of residence (Two-level binary logistic model, with "poor" physical health as the reference group)

	Rural				ug Url	oan		
	2010	2012	2013	2015	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR					
	(95% CI)	(95% CI)	(95% CI)					
Sociodemographic factors						wnle		_
Gender						wnloaded from 1.24***		
Female	1	1	1	1	1	1	1	1
Male	1.50***	1.38***	1.19*	1.37***	1.19**		1.20**	1.24***
	(1.30, 1.74)	(1.20, 1.59)	(1.03,1.38)	(1.19, 1.57)	(1.06, 1.33)	http://bmjopen.bmj.com/ (1.11,1.39)	(1.06, 1.36)	(1.10, 1.41)
Age	0.96***	0.96***	0.96***	$0.97^{***}$	0.96***	0.96***	0.96***	0.96***
	(0.95, 0.96)	(0.96, 0.97)	(0.96, 0.97)	(0.96,0.97)	(0.96, 0.96)	(0.96,0.97)	(0.96, 0.96)	(0.96, 0.97)
Ethnicity						en.b		
Non-Han	1	1	1	1	1	<u>3</u> . 1	1	1
Han	1.01	0.99	0.79	1.17	0.80	1.00	1.27	1.01
	(0.74, 1.37)	(0.75, 1.30)	(0.59, 1.06)	(0.88, 1.56)	(0.61, 1.05)	9 (0.77,1.30)	(0.95, 1.69)	(0.76, 1.34)
Marriage						April 16,		
Single/separated/divorced/widowed	1	1	1	1	1	<u>1</u> <u>6</u>	1	1
Cohabit/married	1.02	0.98	0.96	1.00	1.03	0.87	1.04	0.89
	(0.83, 1.26)	(0.81, 1.19)	(0.79, 1.17)	(0.83, 1.21)	(0.89, 1.19)	0.87 2024 (0.75,1.00)	(0.90, 1.22)	(0.76, 1.03)
Socioeconomic factors						у ди		
Education						lest.		
Primary school or below	1	1	1	1	1	P 1	1	1
Junior secondary school	1.39***	1.49***	1.64***	1.24*	0.97	0.92	0.94	1.02
	(1.17, 1.64)	(1.27, 1.74)	(1.39, 1.95)	(1.05, 1.47)	(0.82, 1.14)	(0.79, 1.08)	(0.79, 1.12)	(0.87, 1.21)
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			6			guest. Protected (0.79,1.08) (0.79,1.08)		
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						1461		
Senior secondary school or equal	1.49**	1.53**	1.54**	2.08***	1.15	ത 9 1.18	1.25*	1.21*
	(1.14,1.96)	(1.18, 1.99)	(1.17,2.03)	(1.57,2.75)	(0.97,1.36)	$\stackrel{>}{\Rightarrow}$ (0.99,1.40)	(1.04,1.52)	(1.00,1.45)
College or above	1.60	2.77***	3.18***	$1.78^{*}$	1.26*	A 1.25*	1.28*	1.46***
	(0.84, 3.04)	(1.53,5.00)	(1.72,5.89)	(1.09, 2.89)	(1.02,1.55)	August (1.02,1.52) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	(1.02, 1.60)	(1.17,1.83)
Poverty						202		
Poor	1	1	1	1	1	. <del>1</del>	1	1
Non-poor	1.70***	1.59***	1.56***	1.60***	1.25	1.73***	1.83***	1.54***
	(1.42,2.03)	(1.36,1.87)	(1.31,1.85)	(1.37,1.88)	(0.98,1.60)	(1.39,2.15) e 1.33	(1.46,2.30)	(1.24,1.91)
Do not know income	1.58**	1.54**	1.28	1.02	1.24		1.71***	1.53*
	(1.13, 2.19)	(1.17,2.03)	(0.98, 1.69)	(0.74, 1.41)	(0.89, 1.73)	fg (0.98,1.79)	(1.26,2.32)	(1.10,2.14)
Occupation								
Skill level 3 or 4	1	1	1	1	1	1	1	1
Skill level 2	0.91	0.88	0.78	1.17	0.89	http://bmjopen (0.82,1.16)	1.00	0.97
	(0.56, 1.48)	(0.58, 1.36)	(0.48, 1.26)	(0.73, 1.86)	(0.73, 1.09)		(0.82, 1.23)	(0.78, 1.22)
Skill level 1	1.53	1.24	1.03	1.29	1.04	0.89	0.93	0.73
	(0.79, 2.94)	(0.66, 2.30)	(0.53, 1.99)	(0.72, 2.28)	(0.75, 1.45)	(0.64,1.24)	(0.66, 1.32)	(0.52, 1.03)
Non-employed	0.64	0.74	0.49**	1.00	0.65***	0.64,1.24) 0.74***	0.64***	$0.70^{**}$
	(0.39, 1.06)	(0.48, 1.15)	(0.30, 0.80)	(0.62, 1.60)	(0.53,0.80)	→ (0.61,0.88) =:	(0.52, 0.80)	(0.56, 0.87)
Individual-level social capital						ril 16,		
Frequency of socializing								
Low	1	1	1	1	1	2024 1	1	1
High	1.45***	1.50***	1.28**	1.37***	1.51***	1.33*** guegi (1.17,1.51)	1.27**	1.34***
	(1.19, 1.76)	(1.27, 1.78)	(1.10, 1.50)	(1.19, 1.59)	(1.31, 1.73)	g (1.17,1.51)	(1.09, 1.47)	(1.15, 1.55)
Civic participation						rol 1		
No	1	1	1	1	1	rote 1	1	1
Yes	1.04	1.00	0.89	0.88	0.97	tected 1.01	1.12	1.09
						by		
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			7			by copyright		
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						)20-04461		
	(0.88,1.21)	(0.86,1.16)	(0.77,1.04)	(0.76,1.02)	(0.85,1.10)	ි 9 (0.90,1.14)	(0.98,1.29)	(0.95,1.25)
Trust						<u></u>		
Low	1	1	1	1	1	August 1.31***	1	1
High	1.24**	1.26**	1.07	1.40***	1.39***	<u>통</u> 1.31***	1.35***	1.41***
	(1.06, 1.45)	(1.09, 1.46)	(0.92, 1.24)	(1.21,1.62)	(1.23, 1.56)	R (1.17,1.47)	(1.20, 1.54)	(1.24,1.59)
County-level social capital						1. Do		
High frequency of socializing (%)	0.99	1.01	1.00	1.01*	0.99	1.00	1.00	1.01**
	(0.96, 1.01)	(0.99,1.02)	(0.98, 1.01)	(1.00, 1.03)	(0.97, 1.01)	<u>Q</u> (0.99,1.01)	(0.99, 1.02)	(1.00, 1.02)
Civic participation (%)	1.01	1.00	1.00	0.99		0.99*	$0.98^*$	$0.99^{**}$
	(0.99, 1.02)	(0.99, 1.02)	(0.99, 1.02)	(0.98,1.01)	(0.99, 1.00)	§ (0.98,1.00)	(0.97, 1.00)	(0.98, 1.00)
Trust (%)	1.00	1.01	1.01	1.01	1.00	1.01	1.00	1.01
	(0.97, 1.02)	(0.99,1.02)	(0.99,1.03)	(0.99, 1.03)	(0.99, 1.02)	(1.00,1.02)	(0.99, 1.01)	(0.99, 1.03)
N of individuals	4,370	4,477	4,267	4,317	6,457	6,627	6,396	5,918
N of counties#	89	87	86	87	129	125	121	124
ICC	0.122	0.059	0.092	0.058	0.069	0.046	0.116	0.049
* .000 ** .001 *** .0001						0		

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001# One county (i.e., county-level administrative unit) could include both rural and urban samples. Hence, the total number of countigs in our study is not equal to the sum of the number of counties in rural samples and the number of counties in urban samples.

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Supplementary Table 4. Associations of individual-level and county-level social capital with mental health, 2010-2015, seatified by place of residence (Two-level binary logistic model, with "poor" mental health as the reference group)

		Rui	ral			ug Url	ban	
	2010	2012	2013	2015	2010	2012 Adjusted OR	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR					
	(95% CI)	⊘ (95% CI)	(95% CI)	(95% CI)				
Sociodemographic factors						wnlo		
Gender						wnloaded from 1.24***		
Female	1	1	1	1	1	1	1	1
Male	1.41***	1.47***	1.11	1.41***	1.13*		1.13	1.16*
	(1.22, 1.61)	(1.28, 1.69)	(0.96,1.29)	(1.23, 1.63)	(1.01, 1.27)	(1.10,1.38)	(1.00, 1.27)	(1.02, 1.31)
Age	0.98***	0.98***	0.99***	0.99***	$0.99^{**}$	1.00	0.99***	1.00
	(0.98, 0.99)	(0.98, 0.99)	(0.99, 1.00)	(0.98,0.99)	(0.99, 1.00)	<b>©</b> (0.99,1.00)	(0.98, 0.99)	(0.99, 1.00)
Ethnicity						http://bmjopen.bmj.com/ (1.10,1.38) 1.00 (0.99,1.00) 1.26		
Non-Han	1	1	1	1	1	<u>ä</u> . 1	1	1
Han	0.89	0.91	0.86	0.97	0.93	1.26	1.19	1.16
	(0.67, 1.20)	(0.69, 1.20)	(0.64, 1.16)	(0.72, 1.30)	(0.71,1.21)	9 (0.98,1.63)	(0.90, 1.58)	(0.88, 1.54)
Marriage						Apri		
Single/separated/divorced/widowed	1	1	1	1	1	April 16,	1	1
Cohabit/married	1.16	1.13	1.46***	$1.19^{*}$	1.27***	No. 1.21**	$1.20^{*}$	1.19*
	(0.96, 1.40)	(0.94, 1.35)	(1.21, 1.75)	(1.00, 1.43)	(1.11, 1.46)	(1.06,1.39)	(1.03, 1.39)	(1.03, 1.37)
Socioeconomic factors						y gu		
Education						Jest		
Primary school or below	1	1	1	1	1	P 1	1	1
Junior secondary school	1.33***	1.26**	1.42***	1.09	1.30**	g 1.18*	1.05	1.43***
	(1.13,1.57)	(1.07,1.48)	(1.19,1.70)	(0.92,1.29)	(1.11,1.53)	(1.00,1.39)	(0.88,1.25)	(1.21,1.69)
			9			1.21** (1.06,1.39) by guest. Protected by copyright.		

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Senior secondary school or equal	1.46**	1.39*	1.28	1.48**	1.44***	pen-2020-044616 on	1.31**	1.76***
, 1	(1.12,1.90)	(1.06,1.82)	(0.97, 1.69)	(1.12,1.94)	(1.21,1.71)	$\stackrel{3}{\Rightarrow}$ (1.30,1.84)	(1.08,1.59)	(1.46,2.12)
College or above	1.27	2.16**	3.48***	1.57	1.68***	گو 1.51***	1.31*	1.94***
	(0.70, 2.29)	(1.21, 3.85)	(1.97,6.16)	(0.99, 2.49)	(1.37,2.07)	토 (1.24,1.85)	(1.05,1.64)	(1.55,2.42)
Poverty						August 2021.		
Poor	1	1	1	1	1	1	1	1
Non-poor	1.69***	1.60***	1.78***	1.54***	1.77***	Down 1.77***	1.77***	1.41**
	(1.43,2.01)	(1.37,1.87)	(1.50,2.11)	(1.31,1.80)	(1.40,2.22)	(1.43,2.18) 0 1.61**	(1.42, 2.22)	(1.14,1.74)
Do not know income	2.23***	1.49**	1.27	1.22	1.65**	1.61**	1.43*	1.45*
	(1.62,3.07)	(1.14, 1.95)	(0.98, 1.65)	(0.89, 1.67)	(1.21,2.26)	§ (1.20,2.14)	(1.07, 1.93)	(1.05, 1.99)
Occupation						_		
Skill level 3 or 4	1	1	1	1	1	http://bmjo 0.98	1	1
Skill level 2	0.73	0.91	1.00	1.28	1.04	0.98	0.96	1.14
	(0.45, 1.18)	(0.59, 1.43)	(0.62, 1.61)	(0.81,2.01)	(0.86, 1.26)	(0.82,1.17)	(0.79, 1.17)	(0.92, 1.42)
Skill level 1	0.66	0.61	0.95	1.22	1.34	1.16	1.04	1.03
	(0.35,1.21)	(0.32, 1.13)	(0.49, 1.82)	(0.69, 2.14)	(0.96, 1.87)	9 (0.83,1.62)	(0.74, 1.47)	(0.73, 1.44)
Non-employed	$0.58^{*}$	0.85	0.70	1.05	1.00	(0.83,1.62) 9 1.01	0.99	1.00
	(0.36, 0.95)	(0.54, 1.34)	(0.43, 1.15)	(0.66, 1.65)	(0.82,1.22)		(0.80, 1.22)	(0.81, 1.24)
Individual-level social capital						April (0.85,1.22)		
Frequency of socializing								
Low	1	1	1	1	1	2024 1	1	1
High	1.11	1.25*	1.36***	1.54***	1.34***	1.18**	1.23**	$1.17^{*}$
	(0.92, 1.34)	(1.05, 1.47)	(1.17, 1.59)	(1.33, 1.79)	(1.17,1.54)	(1.04,1.34)	(1.06,1.43)	(1.01, 1.35)
Civic participation								
No	1	1	1	1	1	ot 1	1	1
Yes	0.89	1.00	1.03	0.89	1.02	Protected 1.04	1.29***	1.13
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Trust	(0.77,1.04)	(0.86,1.15)	(0.89,1.21)	(0.76,1.03)	(0.90,1.16)	44 616 9 (0.92,1.18)	(1.12,1.48)	(0.99,1.30)
Low	1	1	1	1	1	Aug 1	1	1
High	1.43***	1.36***	1.21**	1.58***	1.47***	1 1.48***	1.48***	1.33***
	(1.23,1.66)	(1.18,1.57)	(1.05,1.41)	(1.37,1.83)	(1.31,1.65)	$\stackrel{N}{\sim}$ (1.32,1.65)	(1.31,1.67)	(1.17,1.50)
County-level social capital						.1 D		
Frequency of socializing (%)	0.99	1.00	1.00	1.02**	0.99	Down 1.00	1.00	1.00
	(0.97, 1.01)	(0.99,1.02)	(0.98, 1.01)	(1.01, 1.03)	(0.98,1.01)	<u>o</u> (0.99,1.01)	(0.99, 1.01)	(0.99, 1.02)
Civic participation (%)	1.01	1.01	1.00	1.00	1.01	1.01	1.00	1.00
	(1.00, 1.02)	(1.00, 1.02)	(0.99,1.02)	(0.99, 1.01)	(1.00, 1.02)	ਭੂ (1.00,1.02)	(0.99, 1.02)	(0.99, 1.01)
Trust (%)	0.99	1.01	1.00	1.00	0.99	1.01*	0.99	1.00
	(0.97, 1.01)	(0.99, 1.02)	(0.98,1.02)	(0.98, 1.03)	(0.98, 1.00)	(1.00,1.02)	(0.98,1.01)	(0.99, 1.02)
N of individuals	4,370	4,477	4,267	4,317	6,457	6,627	6,396	5,918
N of counties #	89	87	86	87	129	9 125	121	124
ICC	0.084	0.077	0.106	0.072	0.054	0.060	0.130	0.053
				-+(-+)		b		

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

# One county (i.e., county-level administrative unit) could include both rural and urban samples. Hence, the total number of countigs in our study is not equal to the sum of the number of counties in rural samples and the number of counties in urban samples.

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Supplementary Table 5. Associations of individual- and county-level social capital, national GDP, and annually national GDP growth with physical health and mental health, pooled data from 2010-2015 (Multi-level binary logistic model, with "poor" physical health and "poor" mental health as references)

	Two-level mode	els without GDP	Three-level mode	ls with GDP and	Two-level models with GDP and		
			GDP g	rowth	GDP Growth	at Level-1#	
	Physical health	Mental health	Physical health	Mental health	hysical health	Mental health	
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	⊖Adjusted OR	Adjusted OR	
	(95% CI)	(95% CI)	(95% CI)	(95% CI)	<u>₹</u> (95% CI)	(95% CI)	
Sociodemographic factors					oaded		
Gender					ed fr		
Female		1	1	1	rom 1	1	
Male	1.28***	1.23***	1.28***	1.23***	1.28*** (1.24,1.33) 0.96*** (0.96,0.96) 1 0.98	1.23***	
	(1.23,1.34)	(1.18,1.28)	(1.23, 1.34)	(1.18, 1.29)	(1.24,1.33)	(1.15,1.32)	
Age	0.96***	0.99***	0.96***	0.99***	0.96***	0.99***	
	(0.96, 0.96)	(0.99, 0.99)	(0.96,0.96)	(0.99, 0.99)	(0.96, 0.96)	(0.99, 0.99)	
Ethnicity					<u>ğ.</u>		
Non-Han	1	1	1	1	9 1	1	
Han	0.98	0.95	0.98	0.96	9 0.98	0.96	
	(0.89, 1.09)	(0.86, 1.05)	(0.89, 1.09)	(0.87,1.07)		(0.88, 1.05)	
Marriage					April (0.90,1.07) 16, 2024 0.96 by guest.		
Single/separated/divorced/widowed	1	1	1	1	20 1	1	
Cohabit/married	0.95	1.23***	0.96	1.24***	0.96	1.24***	
	(0.90, 1.01)	(1.17, 1.30)	(0.91, 1.02)	(1.17, 1.31)	(0.91, 1.02)	(1.20, 1.28)	
Socioeconomic factors					uest		
Education					: P		
Primary school or below	1	1	1	1	ot ec 1	1	
Junior secondary school	1.18***	1.27***	1.19***	1.27***	Ë 1.19***	1.27***	
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	(1.11.1.25)	(1.10.1.24)	(1.12.1.26)	(1.20.1.25)	044616	7) (1.22.1.22)
C	(1.11,1.25) 1 1.38***	(1.19,1.34) 1.47***	(1.13,1.26) 1.40***	(1.20,1.35) 1.48***	9 (1.13,1.25 1.40*	
Senior secondary school or equa					2 1.40	
Callaga an abassa	(1.29,1.48) 1.48***	(1.37,1.58) 1.53***	(1.30,1.50) 1.53***	(1.38,1.59) 1.56***	A (1.32,1.4)  1.53*  (1.45,1.62)	
College or above					1.55 20 (1.45.1.6)	
D	(1.35,1.62)	(1.40,1.67)	(1.40,1.68)	(1.43,1.71)	•	2) (1.48,1.64)
Poverty		1	1	1	Download 1.62* ed (1.56,1.66 1.45* http://bmjopen.bmj.com/ on 2.94* (0.90,0.90 1.00 (0.87,1.10 0.71* (0.64,0.78 1.20* 1.20* (1.09,1.3)	1 1
Poor	1 60***	1.60***	1 62***	I 1 71***	vnlo	1 1
Non-poor	1.62***	1.68***	1.62***	1.71***	0a 1.62*	
<b>5</b>	(1.52,1.73)	(1.58,1.79)	(1.52,1.73)	(1.61,1.82)	(1.56,1.68	
Do not know income	1.43***	1.52***	1.44***	1.51***	1.45*	
	(1.29,1.58)	(1.38,1.67)	(1.30,1.60)	(1.36,1.66)	(1.36,1.55	5) (1.30,1.75)
Occupation					//bm	
Skill level 3 or 4	1		1	1	)jope	1 1
Skill level 2	0.94	1.08	0.94	1.06	0.94*	
	(0.87,1.03)	(0.99, 1.17)	(0.86,1.02)	(0.97, 1.16)	(0.90,0.9)	
Skill level 1	1.02	1.07	1.01	1.08	1.0	
	(0.88,1.17)	(0.93,1.23)	(0.87, 1.16)	(0.94,1.24)	g (0.87,1.1e	
Non-employed	0.72***	0.99	0.71***	0.99	0.71*	
	(0.65, 0.78)	(0.91, 1.08)	(0.64, 0.77)	(0.90, 1.08)	$\frac{=}{6}$ (0.64,0.78)	8) (0.92,1.05)
Place of residence					20	
Rural	1	1	1	1	24 1	1 1
Urban	1.20***	1.06*	1.20***	$1.07^{*}$	1.20*	** 1.07*
	(1.13,1.27)	(1.00, 1.12)	(1.13, 1.27)	(1.01, 1.13)	(1.09,1.31	1) (1.00,1.15)
Individual-level social capital					:· Pr	
Frequency of socializing					otec	
Low	1	1	1	1	ited by	1 1
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(0.87, 1.22)

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(1.22, 1.35)

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				6		
ICC (At county level)	0.041	0.040	0.079	0.080	0.078	0.080

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001; 1 trillion yuan  $\approx$  141 billion US\$

J.041

.41 billion US\$

All and the year level models, we treat Na.

.1 the year level given that observations within c.

//bm/jopen.bm/.com/ on April 16, 20. \*As ICCs at the year level were too small in the previous three-level models, we treat National GDP and Annually National GDE Growth as Level 1 factors. We calculated 95%CI based on the standard errors clustered on the year level given that observations within each year might not be independent \$\overline{\Pi}\$ ith each other.

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Supplementary Table 6. Interaction effects between social capital indicators and survey year on physical health, pooled data grom 2010-2015 (Two-level binary logistic model, with "poor" physical health as references)

	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI) E	(95% CI)	(95% CI)
Interaction term	_			.021.		
Individual-level social capital				Do		
High frequency of socializing × 2010	1			whi		
High frequency of socializing $\times$ 2012	0.95			oade		
	(0.82, 1.10)			ed fr		
High frequency of socializing $\times$ 2013	0.88			o H		
	(0.76, 1.01)			http		
High frequency of socializing $\times$ 2015	1.01	<i></i>		://bn		
	(0.87, 1.16)			njop		
Civic participation (Yes) × 2010		1		en.t		
Civic participation (Yes) × 2012		0.93	<b>(</b> 0, -	<u> </u>		
		(0.83, 1.05)		com		
Civic participation (Yes) × 2013		0.91		on-		
		(0.81, 1.03)		Apr		
Civic participation (Yes) × 2015		0.91		:i 46		
		(0.81, 1.03)		, 20		
High trust × 2010			1	24 k		
High trust × 2012			0.98	by g		
			(0.87, 1.11)	Jest		
High trust $\times$ 2013			0.90	P-		
			(0.79, 1.02)	otec		
High trust × 2015			1.08	ed- 		
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Supplementary Table 7. Interaction effects between social capital indicators and survey year on mental health, pooled data from 2010-2015 (Two-level binary logistic model, with "poor" mental health as references)

	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI) E	(95% CI)	(95% CI)
Interaction term				.021.		
Individual-level social capital				Do		
High frequency of socializing × 2010	1			whi		
High frequency of socializing $\times$ 2012	0.93			oade		
	(0.81, 1.08)			ed fr		
High frequency of socializing $\times$ 2013	1.03			o H		
	(0.89, 1.19)			http		
High frequency of socializing × 2015	1.10	<i></i>		:// <del>b</del> r		
	(0.95, 1.27)			njop		
Civic participation (Yes) × 2010		1		ē n-		
Civic participation (Yes) × 2012		1.09	<b>(</b> 0)	<u> </u>		
		(0.97, 1.22)		com		
Civic participation (Yes) × 2013		1.13		on on		
		(1.00, 1.27)		Apr		
Civic participation (Yes) × 2015		1.02		:i 16		
		(0.90, 1.15)		5, 20		
High trust × 2010			1	241		
High trust × 2012			1.04	oy 'g		
			(0.92, 1.17)	uest		
High trust × 2013			0.96	:· ₽-		
			(0.85, 1.08)	otec		
High trust × 2015			1.02	řed d		
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Supplementary Table 8. Associations of individual- and county-level social capital with physical health, 2010-2015, based on weighted data (Two-level binary logistic model, with "poor" physical health as the reference group)

= = = 7	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.24**	1.38***	1.14*	1.29***
	(1.08, 1.43)	(1.23, 1.55)	(1.02, 1.28)	(1.14, 1.46)
Age	0.96***	0.96***	0.96***	0.96***
	(0.95, 0.96)	(0.95, 0.96)	(0.96, 0.97)	(0.96, 0.96)
Ethnicity				
Non-Han	1	1	1	1
Han	0.86	0.92	0.91	0.97
	(0.73,1.01)	(0.73, 1.15)	(0.65, 1.26)	(0.76, 1.25)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	0.92	0.95	1.10	0.92
	(0.80, 1.04)	(0.78, 1.15)	(0.92, 1.32)	(0.80, 1.07)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.33***	1.25**	1.48***	1.29**
	(1.15, 1.53)	(1.09,1.43)	(1.22, 1.79)	(1.09, 1.53)
Senior secondary school or equal	1.40***	1.55***	1.74***	1.65***
	(1.18, 1.67)	(1.30, 1.83)	(1.42, 2.13)	(1.37, 1.98)
College or above	1.61***	1.63***	2.09***	1.92***
	(1.30, 2.00)	(1.27, 2.08)	(1.64,2.66)	(1.53, 2.42)
Poverty				
Poor	1	1	1	1
Non-poor	1.66***	1.54***	1.57***	1.59***
	(1.39, 1.97)	(1.31, 1.81)	(1.33, 1.87)	(1.34, 1.88)
Do not know income	1.60***	1.55***	1.55***	1.24
	(1.24,2.07)	(1.23, 1.95)	(1.22, 1.96)	(0.91, 1.68)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.87	0.83	0.81	1.03
	(0.70, 1.07)	(0.64, 1.07)	(0.64, 1.02)	(0.81, 1.30)
Skill level 1	1.37	0.79	0.99	1.03
	(0.94, 1.99)	(0.54, 1.17)	(0.74, 1.33)	(0.73, 1.47)
Non-employed	0.69**	$0.74^{**}$	0.62***	0.89
	(0.55, 0.87)	(0.59, 0.93)	(0.50, 0.77)	(0.70, 1.13)
	20			

Place of residence				
Rural	1	1	1	1
Urban	1.01	1.10	1.15	1.18*
	(0.86, 1.19)	(0.96, 1.24)	(0.99, 1.33)	(1.01, 1.38)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.48***	1.40***	$1.17^{*}$	1.26**
	(1.29, 1.70)	(1.24, 1.59)	(1.03, 1.33)	(1.08, 1.48)
Civic participation				
No	1	1	1	1
Yes	0.96	1.10	0.97	0.97
	(0.84, 1.10)	(0.96, 1.25)	(0.85, 1.10)	(0.85, 1.11)
Trust#				
Low	1	1	1	1
High	1.35***	1.32***	1.14	1.46***
	(1.21,1.52)	(1.17, 1.48)	(0.99, 1.30)	(1.28, 1.67)
County-level social capital				
Frequency of socializing (%)	0.98*	1.01	1.00	1.02***
	(0.96, 1.00)	(1.00, 1.02)	(0.99, 1.02)	(1.01, 1.03)
Civic participation (%)	1.00	1.00	0.99	0.99
	(0.99, 1.01)	(0.99, 1.01)	(0.98, 1.01)	(0.99, 1.00)
Trust (%)	0.99	1.01	1.01	1.01
	(0.97, 1.01)	(0.99,1.02)	(1.00, 1.03)	(1.00, 1.03)
N of individuals	10,827	11,104	10,663	10,235
N of counties	133	131	126	130
ICC	0.096	0.059	0.093	0.043

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

 $<sup>^{\#}</sup>$  p = 0.063 in 2013

Supplementary Table 9. Associations of individual- and county-level social capital with mental health, 2010-2015, based on weighted data (Two-level binary logistic model, with "poor" mental health as the reference group)

	2010	2012	2013	2015
	Adjusted OR (95% CI)			
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.22***	1.48***	1.04	1.30***
	(1.09,1.38)	(1.33,1.65)	(0.91, 1.18)	(1.15, 1.45)
Age	0.98***	0.98***	0.99***	0.99***
	(0.98, 0.99)	(0.98, 0.99)	(0.98, 0.99)	(0.99, 1.00)
Ethnicity				
Non-Han	1	1	1	1
Han	$0.80^{*}$	0.98	0.93	0.93
	(0.66,0.98)	(0.79,1.21)	(0.68,1.28)	(0.74, 1.15)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.23**	1.16	1.47***	1.32***
	(1.06, 1.43)	(0.99, 1.35)	(1.24,1.73)	(1.12, 1.55)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.34***	1.23**	1.41***	1.31***
	(1.17,1.53)	(1.05,1.42)	(1.16,1.71)	(1.12, 1.54)
Senior secondary school or equal	1.33**	1.62***	1.57**	1.65***
	(1.11, 1.59)	(1.34, 1.96)	(1.15,2.14)	(1.34,2.03)
College or above	1.43**	1.45***	2.02***	1.94***
	(1.12,1.81)	(1.17, 1.80)	(1.47,2.77)	(1.51,2.48)
Poverty				
Poor	1	1	1	1
Non-poor	1.71***	1.58***	1.65***	1.55***
	(1.47,2.00)	(1.37, 1.81)	(1.41, 1.94)	(1.33, 1.81)
Do not know income	1.92***	1.39**	1.34*	1.46*
	(1.48,2.50)	(1.10,1.77)	(1.07, 1.67)	(1.09, 1.95)
Occupation				
Skill level 3 or 4	1	1	1	1
Skill level 2	0.98	0.88	1.17	1.31*
	(0.78, 1.24)	(0.70, 1.10)	(0.87, 1.56)	(1.01, 1.69)
Skill level 1	0.94	$0.65^{*}$	1.28	1.54
	(0.66, 1.34)	(0.46, 0.92)	(0.81, 2.03)	(0.98, 2.42)
Non-employed	0.94	0.95	1.10	1.20
	(0.75, 1.18)	(0.76,1.20)	(0.80, 1.50)	(0.92, 1.55)
	22			

Place of residence				
Rural	1	1	1	1
Urban	1.04	0.92	0.97	1.06
	(0.90, 1.19)	(0.79, 1.06)	(0.84, 1.12)	(0.93, 1.22)
Individual-level social capital				
Frequency of socializing#				
Low	1	1	1	1
High	1.19	1.14*	1.29***	1.36***
	(1.00, 1.42)	(1.00, 1.31)	(1.14, 1.46)	(1.17, 1.59)
Civic participation				
No	1	1	1	1
Yes	0.96	0.95	1.10	0.93
	(0.85, 1.08)	(0.84, 1.07)	(0.95, 1.27)	(0.81, 1.08)
Trust				
Low	1	1	1	1
High	1.43***	1.40***	1.27***	1.34***
	(1.28,1.59)	(1.24, 1.57)	(1.12, 1.46)	(1.20, 1.49)
County-level social capital				
Frequency of socializing (%)	0.99	1.01*	1.00	1.01*
	(0.97, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(1.00, 1.03)
Civic participation (%)	1.01	1.01	1.00	1.00
	(1.00, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(0.99, 1.01)
Trust (%)	$0.98^{*}$	1.01*	1.00	1.00
	(0.97, 1.00)	(1.00,1.02)	(0.98, 1.02)	(0.99, 1.02)
N of individuals	10,827	11,104	10,663	10,235
N of counties	133	131	126	130
ICC	0.064	0.055	0.100	0.053

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

 $<sup>^{\#}</sup>$  p = 0.053 in 2010

Supplementary Table 10. Sensitivity analysis on associations of individual- and county-level social capital with physical health, 2010-2015 (Two-level ordinal logistic model)

capital with physical health, 2010-20	`			2015
	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1 20***	1	1
Male	1.31***	1.38***	1.25***	1.29***
	(1.22,1.41)	(1.29,1.49)	(1.16,1.34)	(1.20,1.39)
Age	0.96***	0.96***	0.96***	0.96***
	(0.96, 0.96)	(0.96, 0.96)	(0.96, 0.96)	(0.96, 0.96)
Ethnicity				
Non-Han	1	1	1	1
Han	0.89	1.01	0.94	1.08
	(0.76, 1.05)	(0.86, 1.19)	(0.80, 1.12)	(0.90, 1.28)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.00	0.96	1.00	0.94
	(0.91, 1.10)	(0.88, 1.05)	(0.91, 1.10)	(0.86, 1.03)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.31***	1.22***	1.29***	1.19***
	(1.19,1.45)	(1.11,1.35)	(1.17, 1.43)	(1.07, 1.31)
Senior secondary school or equal	1.43***	1.39***	1.52***	1.44***
	(1.27, 1.61)	(1.23, 1.56)	(1.35,1.71)	(1.27, 1.62)
College or above	1.36***	1.44***	1.45***	1.43***
	(1.17, 1.57)	(1.25, 1.66)	(1.26, 1.68)	(1.23, 1.66)
Poverty				
Poor	1	1	1	1
Non-poor	1.85***	1.70***	1.82***	1.66***
•	(1.64,2.09)	(1.53,1.90)	(1.63,2.04)	(1.49,1.85)
Do not know income	1.76***	1.54***	1.61***	1.36**
	(1.47,2.11)	(1.30,1.81)	(1.37,1.90)	(1.13,1.64)
Occupation	, ,	, ,	, , ,	, , ,
Skill level 3 or 4	1	1	1	1
Skill level 2	0.95	0.97	0.99	1.05
2 10 , 01 2	(0.83,1.08)	(0.85,1.10)	(0.87,1.12)	(0.91,1.22)
Skill level 1	1.11	1.06	1.08	0.91,1.22)
ORIN ICVOL I	(0.89,1.39)	(0.84,1.35)	(0.86,1.35)	(0.79,1.24)
Non-employed	0.70***	0.79***	0.76***	$(0.79,1.24)$ $0.84^*$
Non-employed	(0.61,0.81)	(0.69,0.90)	(0.66,0.87)	(0.73,0.98)
Diago of regidence	(0.01,0.81)	(0.03,0.30)	(0.00,0.87)	(0.73,0.98)
Place of residence				

Rural	1	1	1	1
Urban	1.14**	1.20***	1.22***	1.36***
	(1.03,1.26)	(1.09,1.32)	(1.11,1.34)	(1.23,1.50)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.40***	1.35***	1.29***	1.35***
	(1.28,1.53)	(1.25,1.47)	(1.18,1.40)	(1.24,1.46)
Civic participation				
No	1	1	1	1
Yes	0.96	1.05	1.03	1.04
	(0.89, 1.04)	(0.97, 1.13)	(0.95, 1.11)	(0.96, 1.13)
Trust				
Low	1	1	1	1
High	1.24***	1.23***	1.19***	1.28***
	(1.15,1.33)	(1.14, 1.33)	(1.11,1.28)	(1.19, 1.39)
County-level social capital				
Frequency of socializing (%)	0.99	1.00	1.01*	1.01*
	(0.98,1.01)	(0.99, 1.01)	(1.00, 1.02)	(1.00, 1.02)
Civic participation (%)	1.00	1.00	0.99	1.00
	(0.99, 1.01)	(0.99, 1.00)	(0.98, 1.00)	(0.99, 1.00)
Trust (%)	1.00	1.01	1.00	1.01
	(0.99,1.01)	(1.00,1.02)	(0.99,1.01)	(1.00,1.02)
N of individuals	10,827	11,104	10,663	10,235
N of counties	133	131	126	130
* p < 0.05, ** p < 0.01, *** p < 0.001				

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

# Supplementary Table 11. Sensitivity analysis on associations of individual- and county-level social capital with mental health, 2010-2015 (Two-level ordinal logistic model)

capital with mental health, 2010-20.	`		2012	2015
	2010	2012	2013	2015
	Adjusted OR	Adjusted OR	Adjusted OR	Adjusted OR
Cooledon complia for the co	(95% CI)	(95% CI)	(95% CI)	(95% CI)
Sociodemographic factors				
Gender				
Female	1	1	1	1
Male	1.23***	1.37***	1.17***	1.23***
	(1.14,1.32)	(1.27,1.47)	(1.09,1.26)	(1.14,1.32)
Age	0.99***	0.99***	0.99***	0.99***
	(0.99, 0.99)	(0.99, 0.99)	(0.99, 0.99)	(0.99, 0.99)
Ethnicity				
Non-Han	1	1	1	1
Han	$0.81^{*}$	0.90	0.94	0.95
	(0.69, 0.96)	(0.76, 1.07)	(0.79, 1.11)	(0.80, 1.14)
Marriage				
Single/separated/divorced/widowed	1	1	1	1
Cohabit/married	1.23***	1.23***	1.21***	1.14**
	(1.12,1.35)	(1.12,1.34)	(1.10,1.33)	(1.04, 1.25)
Socioeconomic factors				
Education				
Primary school or below	1	1	1	1
Junior secondary school	1.35***	1.23***	1.24***	1.31***
	(1.22,1.49)	(1.11,1.35)	(1.12,1.37)	(1.19, 1.45)
Senior secondary school or equal	1.42***	1.49***	1.38***	1.51***
•	(1.27, 1.60)	(1.33,1.68)	(1.22,1.56)	(1.34,1.71)
College or above	1.42***	1.50***	1.47***	1.62***
	(1.22,1.64)	(1.30,1.74)	(1.26,1.70)	(1.39,1.89)
Poverty	( , , , , , ,		, , , , , ,	(,,
Poor	1	1	1	1
Non-poor	1.79***	1.70***	1.65***	1.56***
Tion poor	(1.60,2.01)	(1.53,1.89)	(1.47,1.84)	(1.40,1.73)
Do not know income	1.94***	1.57***	1.38***	1.40***
Do not know meome	(1.62,2.31)	(1.34,1.85)	(1.17,1.63)	(1.16,1.68)
Occupation	(1.02,2.31)	(1.54,1.65)	(1.17,1.03)	(1.10,1.00)
Skill level 3 or 4	1	1	1	1
Skill level 2	1.06	1 05		
Skill level 2		1.05	1.06	1.11
CL:11 11 1	(0.93,1.22)	(0.92,1.19)	(0.93,1.22)	(0.96,1.28)
Skill level 1	1.19	1.06	0.99	1.03
	(0.95,1.49)	(0.84,1.34)	(0.79,1.24)	(0.82,1.29)
Non-employed	0.96	1.11	1.03	1.07
	(0.83, 1.11)	(0.98,1.27)	(0.89, 1.18)	(0.92, 1.24)
Place of residence				

Rural	1	1	1	1
Urban	$1.11^{*}$	1.03	1.10	1.19***
	(1.01, 1.22)	(0.93,1.13)	(0.99, 1.21)	(1.08,1.31)
Individual-level social capital				
Frequency of socializing				
Low	1	1	1	1
High	1.21***	1.20***	1.22***	1.28***
	(1.11, 1.32)	(1.11,1.30)	(1.12,1.33)	(1.18, 1.40)
Civic participation				
No	1	1	1	1
Yes	0.97	1.04	1.12**	1.06
	(0.90, 1.05)	(0.96, 1.12)	(1.04,1.22)	(0.98, 1.15)
Trust				
Low	1	1	1	1
High	1.36***	1.32***	1.35***	1.35***
	(1.26,1.47)	(1.22,1.42)	(1.25, 1.45)	(1.25, 1.46)
County-level social capital				
Frequency of socializing (%)	1.00	1.00	1.01	1.00
	(0.99,1.02)	(0.99, 1.01)	(0.99, 1.02)	(0.99, 1.01)
Civic participation (%)	1.01	$1.01^{*}$	1.00	1.01
	(1.00, 1.01)	(1.00, 1.02)	(0.99, 1.01)	(1.00, 1.01)
Trust (%)	0.99	1.00	0.99	1.00
	(0.98, 1.00)	(1.00, 1.01)	(0.98,1.00)	(0.99, 1.01)
N of individuals	10,827	11,104	10,663	10,235
N of counties	133	131	126	130
* p < 0.05, ** p < 0.01, *** p < 0.001				

<sup>\*</sup> p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001

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

	Item No	Recommendation	Page No
Title and abstract	1	(a) Indicate the study's design with a commonly used term in the	2
		title or the abstract	
		(b) Provide in the abstract an informative and balanced summary of	2
		what was done and what was found	
Introduction			
Background/rationale	2	Explain the scientific background and rationale for the investigation being reported	4
Objectives	3	State specific objectives, including any prespecified hypotheses	5
Methods		State specific objectives, including any prespectived hypotheses	] 3
Study design	4	Present key elements of study design early in the paper	5
Setting	5	Describe the setting, locations, and relevant dates, including periods	5
28		of recruitment, exposure, follow-up, and data collection	
Participants	6	(a) Give the eligibility criteria, and the sources and methods of	5
		selection of participants	
Variables	7	Clearly define all outcomes, exposures, predictors, potential	5-6
variables	,	confounders, and effect modifiers. Give diagnostic criteria, if	
		applicable	
Data sources/	8*	For each variable of interest, give sources of data and details of	5
measurement		methods of assessment (measurement). Describe comparability of	
		assessment methods if there is more than one group	
Bias	9	Describe any efforts to address potential sources of bias	6
Study size	10	Explain how the study size was arrived at	not
			applicable
Quantitative variables	11	Explain how quantitative variables were handled in the analyses. If	5-6
		applicable, describe which groupings were chosen and why	
Statistical methods	12	(a) Describe all statistical methods, including those used to control	6
		for confounding	
		(b) Describe any methods used to examine subgroups and	6
		interactions	
		(c) Explain how missing data were addressed	6
		(d) If applicable, describe analytical methods taking account of	not
		sampling strategy	applicable
		(e) Describe any sensitivity analyses	
Results			
Participants	13*	(a) Report numbers of individuals at each stage of study—eg	6
		numbers potentially eligible, examined for eligibility, confirmed	
		eligible, included in the study, completing follow-up, and analysed	
		(b) Give reasons for non-participation at each stage	not
			applicable
		(c) Consider use of a flow diagram	not
			applicable
Descriptive data	14*	(a) Give characteristics of study participants (eg demographic,	6-7
		clinical, social) and information on exposures and potential	
		confounders	

		(b) Indicate number of participants with missing data for each	6
		variable of interest	
Outcome data	15*	Report numbers of outcome events or summary measures	7
Main results	16	(a) Give unadjusted estimates and, if applicable, confounder-	not
		adjusted estimates and their precision (eg, 95% confidence interval).	applicable
		Make clear which confounders were adjusted for and why they were	
		included	
		(b) Report category boundaries when continuous variables were	5-6
		categorized	
		(c) If relevant, consider translating estimates of relative risk into	not
		absolute risk for a meaningful time period	relevant
Other analyses	17	Report other analyses done—eg analyses of subgroups and	8
		interactions, and sensitivity analyses	
Discussion			
Key results	18	Summarise key results with reference to study objectives	9
Limitations	19	Discuss limitations of the study, taking into account sources of	10
		potential bias or imprecision. Discuss both direction and magnitude	
		of any potential bias	
Interpretation	20	Give a cautious overall interpretation of results considering	9-10
		objectives, limitations, multiplicity of analyses, results from similar	
		studies, and other relevant evidence	
Generalisability	21	Discuss the generalisability (external validity) of the study results	10-11
Other information			
Funding	22	Give the source of funding and the role of the funders for the present	11
		study and, if applicable, for the original study on which the present	
		article is based	

<sup>\*</sup>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.