

Appendix to Sjöstrand, Sverker. 2023. "Social and environmental protection: the effects of social insurance generosity on the acceptance of material sacrifices for the sake of environmental protection." *Journal of Social Policy*.

Table S1. Number of individual level observations per country and total. Source: ISSP Environmental module III, 2010 (ISSP Research Group 2019).

Country	N
Australia	1946
Austria	1019
Belgium	1142
Canada	985
Denmark	1305
Finland	1211
France	2253
Germany	1407
Japan	1307
Korea (South)	1576
Netherlands	1472
New Zealand	1172
Norway	1382
Portugal	1022
Spain	2560
Sweden	1181
Switzerland	1212
United Kingdom	928
United States	1430
Total	26510

Table S2. Descriptive statistics for variables included in the study, unweighted data

Variable	N	Mean	SD	Min	Max
Willingness to accept cuts to one's level of living standard	25651	2.88	1.16	1	5
Gender (Dummy)	26415	0.52	0.49	0	1
Female	13854	1	0	1	1
Male (reference)	12561	0	0	0	0
Age	26232	50.57	17.19	18	99
Age squared	26232	2853.64	1772.38	324	9801
Education	26090	2.79	1.14	1	4
Low-income household (Dummy)	21238	0.20	0.40	0	1
Low-income household	4259	1	0	1	1
Medium-High income household (reference)	16979	0	0	0	0
Logarithmized household income	21238	1.054	0.28	-0.38	3.30
Working	14412	1	0	0	1
Unemployed	1241	1	0	0	1
Retired	6130	1	0	0	1
Logarithmized GDP per capita 2010	19	10.70	0.17	10.36	11.05
Average annual growth GDP per capita (2005-2009)	19	0.72	0.86	-0.496	3.31
Total Social Insurance Generosity Index	19	31.19	8.09	13.42	44.34
Sickness Insurance Generosity Index	19	9.56	4.59	0	16.55
Unemployment Insurance Generosity Index	19	9.72	2.94	3.98	15.02
Pension Insurance Generosity Index	19	11.90	2.17	7.69	14.40

Table S3. Social insurance generosity indices values per country. Source: CWED dataset, 2010 (Scruggs 2022a).

Country	Total social insurance generosity index score	Sickness insurance generosity index score	Unemployment insurance generosity index score	Pension insurance generosity index score
Australia	21.0	6.1	7.2	7.7
Austria	34.4	10.6	10.2	13.6
Belgium	39.8	12.3	15.0	12.5
Canada	26.2	4.7	9.0	12.5
Denmark	34.3	12.1	9.8	12.4
Finland	33.9	11.8	9.1	13.0
France	37.1	11.7	11.0	14.4
Germany	32.8	13.2	10.9	8.8
Japan	25.8	8.0	4.7	13.0
Netherlands	38.9	13.8	12.4	12.7
New Zealand	19.7	5.4	6.4	7.9
Norway	44.3	16.6	13.8	14.0
Portugal	37.7	11.4	13.0	13.4
South Korea	13.4	0.0	4.0	9.4
Spain	33.5	9.3	9.8	14.4
Sweden	36.8	16.2	8.3	12.2
Switzerland	36.9	12.2	14.2	10.5
United Kingdom	26.5	8.1	6.5	11.8
United States	21.4	0.0	10.2	11.1

Table S4. Willingness to accept material sacrifices for the sake of environmental protection. Total social insurance generosity, sickness insurance generosity and unemployment insurance generosity; total and working population. Weighted data.

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8
Population	Total	Total	Total	Working	Working	Working	Working	Working
Total Social Insurance Generosity Index		0.013* (0.0053)	0.014* (0.0059)					
Low-income household X Total Social Insurance Generosity Index			-0.0073 (0.0049)					
Sickness Insurance Generosity Index					0.024*** (0.0062)	0.025*** (0.0062)		
Low-income household X Sickness Insurance Generosity Index						-0.0093 (0.015)		
Unemployment Insurance Generosity Index							0.031* (0.016)	0.028~ (0.016)
Low-income household X Unemployment Insurance Generosity Index								0.021** (0.0074)
Logarithmized GDP per capita 2010	0.80** (0.27)	0.55* (0.24)	0.55* (0.24)	0.77** (0.30)	0.54* (0.27)	0.53~ (0.27)	0.49~ (0.26)	0.49* (0.25)
GDP per capita growth 2005-2009	0.11** (0.041)	0.16*** (0.035)	0.16*** (0.036)	0.10* (0.044)	0.15*** (0.036)	0.15*** (0.036)	0.12*** (0.034)	0.12*** (0.034)
Gender (Reference: Male)	0.062* (0.031)	0.062* (0.031)	0.062* (0.031)	0.061 (0.038)	0.061 (0.038)	0.061 (0.038)	0.061 (0.038)	0.061 (0.038)
Age	0.013* (0.0055)	0.013* (0.0055)	0.013* (0.0055)	0.013 (0.0091)	0.013 (0.0091)	0.013 (0.0091)	0.013 (0.0091)	0.012 (0.0090)

Table S4 (Continued)

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8
Age squared	-0.0001* (0.000049)	-0.0001* (0.000049)	-0.0001* (0.000050)	-0.00005 (0.000095)	-0.00005 (0.000095)	-0.00006 (0.000096)	-0.00005 (0.000095)	-0.00005 (0.000094)
Education	0.16*** (0.014)	0.16*** (0.014)	0.16*** (0.014)	0.16*** (0.012)	0.16*** (0.012)	0.16*** (0.012)	0.16*** (0.012)	0.16*** (0.012)
Low-income household	-0.046 (0.043)	-0.045 (0.043)	0.18 (0.17)	-0.0081 (0.049)	-0.0064 (0.049)	0.077 (0.17)	-0.0080 (0.049)	-0.21** (0.079)
Constant	-6.54* (2.85)	-4.35~ (2.48)	-4.32~ (2.53)	-6.38* (3.18)	-4.09 (2.86)	-4.04 (2.89)	-3.66 (2.64)	-3.64 (2.60)
Var (Constant)	0.032*** (0.0051)	0.026*** (0.0038)	0.026*** (0.0038)	0.035*** (0.0047)	0.026*** (0.0041)	0.027*** (0.0042)	0.029*** (0.0036)	0.029*** (0.0036)
Var (Residual)	1.29*** (0.022)	1.29*** (0.022)	1.29*** (0.022)	1.24*** (0.024)	1.24*** (0.024)	1.24*** (0.024)	1.24*** (0.024)	1.24*** (0.024)
Countries	19	19	19	19	19	19	19	19
Individuals	20412	20412	20412	12068	12068	12068	12068	12068
Degrees of freedom	7	8	9	7	8	9	8	9
ICC	0.025	0.020	0.020	0.027	0.021	0.021	0.023	0.023
AIC	63151.8	63149.6	63143.6	36880.3	36877.4	36877.5	36878.9	36876.3
BIC	63231.1	63236.8	63238.7	36954.3	36958.8	36966.3	36960.3	36965.0
Log likelihood	-31565.9	-31563.8	-31559.8	-18430.1	-18427.7	-18426.7	-18428.5	-18426.1

Standard errors in parentheses

Dependent variable: willingness to accept cuts to one's level of living standard in order to protect the environment (0-5).

~ p<0.10, * p<0.05, ** p<0.01, *** p<0.001

Table S5. Willingness to accept material sacrifices for the sake of environmental protection among unemployed and retirees. Unemployment insurance generosity and pension insurance generosity; unemployed population and retired population. Weighted data.

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
	Unemployed	Unemployed	Unemployed	Retirees	Retirees	Retirees
Population						
Unemployment Insurance Generosity Index		0.0390~ (0.0202)	0.0719* (0.0283)			
Low-income household X Unemployment Insurance Generosity Index			-0.0663* (0.0292)			
Pension Insurance Generosity Index					0.0410 (0.0252)	0.0298 (0.0324)
Low-income household X Pension Insurance Generosity Index						0.0421 (0.0341)
Logarithmized GDP per capita 2010	0.427~ (0.249)	0.229 (0.224)	0.218 (0.227)	0.871** (0.276)	0.872** (0.286)	0.863** (0.290)
GDP per capita growth 2005-2009	0.151* (0.0632)	0.172*** (0.0488)	0.180*** (0.0486)	0.158~ (0.0807)	0.203** (0.0747)	0.198** (0.0764)
Gender (Reference: Male)	0.101 (0.0945)	0.0905 (0.0969)	0.0919 (0.0958)	0.0165 (0.0398)	0.0181 (0.0396)	0.0200 (0.0388)
Age	0.00630 (0.0233)	0.00420 (0.0237)	0.00371 (0.0233)	0.0511* (0.0251)	0.0514* (0.0250)	0.0512* (0.0248)
Age squared	-0.0000904 (0.000258)	-0.0000685 (0.000265)	-0.0000707 (0.000261)	-0.00035* (0.000176)	-0.00035* (0.000176)	-0.00035* (0.000174)
Education	0.133** (0.0419)	0.144** (0.0447)	0.144** (0.0438)	0.159*** (0.0255)	0.160*** (0.0258)	0.161*** (0.0255)
Low-income household	-0.00443 (0.0918)	-0.00678 (0.0915)	0.659* (0.302)	-0.0749 (0.0725)	-0.0707 (0.0724)	-0.592 (0.425)
Constant	-2.290 (2.749)	-0.551 (2.214)	-0.735 (2.253)	-8.783** (3.131)	-9.341** (3.275)	-9.088** (3.307)
Var (Constant)	0.00804*** (0.00474)	0.00396*** (0.00277)	0.00377*** (0.00281)	0.0357*** (0.00776)	0.0297*** (0.00542)	0.0321*** (0.00614)
Var (Residual)	1.474*** (0.0336)	1.470*** (0.0325)	1.464*** (0.0317)	1.264*** (0.0209)	1.264*** (0.0209)	1.262*** (0.0207)

Table S5 (Continued)

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Countries	19	19	19	19	19	19
Individuals	923	923	923	4248	4248	4248
Degrees of freedom	7	8	9	7	8	9
ICC	0.00542	0.00269	0.00257	0.0275	0.0230	0.0248
AIC	3001.6	2999.4	2997.6	13105.3	13104.6	13103.1
BIC	3049.9	3052.5	3055.5	13168.8	13174.5	13179.3
Log likelihood	-1490.8	-1488.7	-1486.8	-6542.6	-6541.3	-6539.5

Standard errors in parentheses

Dependent variable: willingness to accept cuts to one's level of living standard in order to protect the environment (0-5).

~ p<0.10, * p<0.05, ** p<0.01, *** p<0.001

Table S6. Willingness to accept material sacrifices for the sake of environmental protection. Total social insurance generosity, sickness insurance generosity and unemployment insurance generosity; total and working population. Unweighted data.

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8
Population	Total	Total	Total	Working	Working	Working	Working	Working
Total Social Insurance Generosity Index		0.013* (0.0055)	0.014* (0.0056)					
Low-income household X Total Social Insurance Generosity Index			-0.0047~ (0.0026)					
Sickness Insurance Generosity Index					0.025** (0.0094)	0.026** (0.0095)		
Low-income household X Sickness Insurance Generosity Index						-0.0052 (0.0067)		
Unemployment Insurance Generosity Index							0.028~ (0.016)	0.025 (0.016)
Low-income household X Unemployment Insurance Generosity Index								0.020* (0.0098)
Logarithmized GDP per capita 2010	0.84*** (0.22)	0.59** (0.22)	0.58** (0.22)	0.80*** (0.23)	0.55* (0.22)	0.55* (0.22)	0.55* (0.26)	0.55* (0.26)
GDP per capita growth 2005-2009	0.12** (0.048)	0.17*** (0.046)	0.17*** (0.047)	0.11* (0.050)	0.16*** (0.047)	0.16*** (0.047)	0.13** (0.047)	0.13** (0.047)
Gender (Reference: Male)	0.057*** (0.016)	0.057*** (0.016)	0.056*** (0.016)	0.059** (0.020)	0.058** (0.020)	0.058** (0.020)	0.058** (0.020)	0.059** (0.020)
Age	0.012*** (0.0028)	0.012*** (0.0028)	0.012*** (0.0028)	0.014** (0.0054)	0.014** (0.0054)	0.014** (0.0054)	0.014** (0.0054)	0.014* (0.0054)
Age squared	-0.000093*** (0.000027)	-0.000092*** (0.000027)	-0.000092*** (0.000027)	-0.000083 (0.000060)	-0.000080 (0.000060)	-0.000084 (0.000060)	-0.000081 (0.000060)	-0.000076 (0.000060)
Education	0.16*** (0.0082)	0.16*** (0.0082)	0.16*** (0.0082)	0.16*** (0.011)	0.16*** (0.011)	0.16*** (0.011)	0.16*** (0.011)	0.16*** (0.011)
Low-income household	-0.058** (0.022)	-0.057** (0.022)	0.088 (0.082)	-0.023 (0.033)	-0.021 (0.033)	0.025 (0.068)	-0.023 (0.033)	-0.22* (0.100)
Constant	-6.95** (2.38)	-4.72* (2.30)	-4.70* (2.31)	-6.73** (2.51)	-4.30~ (2.33)	-4.27~ (2.34)	-4.25 (2.71)	-4.25 (2.70)

Table S6. (Continued)

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8
Var (Constant)	0.029*** (0.0050)	0.023*** (0.0039)	0.023*** (0.0039)	0.032*** (0.0056)	0.023*** (0.0041)	0.023*** (0.0041)	0.027*** (0.0048)	0.027*** (0.0047)
Var (Residual)	1.28*** (0.0063)	1.28*** (0.0063)	1.28*** (0.0063)	1.23*** (0.0079)	1.23*** (0.0079)	1.23*** (0.0079)	1.23*** (0.0079)	1.23*** (0.0079)
Countries	19	19	19	19	19	19	19	19
Individuals	20412	20412	20412	12068	12068	12068	12068	12068
Degrees of freedom	7	8	9	7	8	9	8	9
ICC	0.023	0.017	0.018	0.025	0.018	0.018	0.022	0.021
AIC	62997.1	62994.3	62992.9	36856.9	36852.8	36854.2	36855.9	36853.6
BIC	63076.3	63081.4	63088.0	36930.8	36934.2	36943.0	36937.3	36942.4
Log likelihood	-31488.5	-31486.1	-31484.4	-18418.4	-18415.4	-18415.1	-18417.0	-18414.8

Standard errors in parentheses

Dependent variable: willingness to accept cuts to one's level of living standard in order to protect the environment (0-5).

~ p<0.10, * p<0.05, ** p<0.01, *** p<0.001

Table S7. Willingness to accept material sacrifices for the sake of environmental protection among unemployed and retirees. Unemployment insurance generosity and pension insurance generosity; unemployed population and retired population. Unweighted data.

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
	Unemployed	Unemployed	Unemployed	Retirees	Retirees	Retirees
Population						
Unemployment Insurance Generosity Index		0.0385*	0.0634*			
		(0.0180)	(0.0248)			
Low-income household # Unemployment Insurance Generosity Index			-0.0489			
			(0.0337)			
Pension Insurance Generosity Index					0.0368	0.0267
					(0.0227)	(0.0240)
Low-income household # Pension Insurance Generosity Index						0.0383~
						(0.0221)
Logarithmized GDP per capita 2010	0.490*	0.316	0.310	0.860***	0.862***	0.856***
	(0.245)	(0.240)	(0.241)	(0.253)	(0.236)	(0.242)
GDP per capita growth 2005-2009	0.164*	0.183**	0.190**	0.161**	0.202**	0.198**
	(0.0637)	(0.0624)	(0.0627)	(0.0612)	(0.0638)	(0.0652)
Gender (Reference: Male)	0.120	0.107	0.108	0.0329	0.0344	0.0363
	(0.0803)	(0.0804)	(0.0803)	(0.0354)	(0.0354)	(0.0354)
Age	-0.00180	-0.00407	-0.00434	0.0230	0.0235	0.0235
	(0.0188)	(0.0188)	(0.0188)	(0.0210)	(0.0210)	(0.0209)
Age squared	0.00000102	0.0000241	0.0000226	-0.000166	-0.000169	-0.000170
	(0.000218)	(0.000218)	(0.000218)	(0.000149)	(0.000149)	(0.000149)
Education	0.129**	0.142***	0.144***	0.164***	0.164***	0.165***
	(0.0402)	(0.0406)	(0.0406)	(0.0161)	(0.0161)	(0.0161)
Low-income household	-0.0128	-0.0122	0.480	-0.0908*	-0.0863~	-0.560*
	(0.0844)	(0.0840)	(0.349)	(0.0442)	(0.0442)	(0.276)
Constant	-2.795	-1.298	-1.475	-7.638**	-8.155**	-7.962**
	(2.616)	(2.523)	(2.532)	(2.793)	(2.637)	(2.698)
Var (Constant)	0.00347~	0.000831	0.000995	0.0309***	0.0260***	0.0277***
	(0.00549)	(0.00351)	(0.00360)	(0.00627)	(0.00551)	(0.00580)
Var (Residual)	1.475***	1.470***	1.467***	1.251***	1.251***	1.250***
	(0.0346)	(0.0344)	(0.0343)	(0.0136)	(0.0136)	(0.0136)
Countries	19	19	19	19	19	19
Individuals	923	923	923	4248	4248	4248
Degrees of freedom	7	8	9	7	8	9
ICC	0.00235	0.000565	0.000678	0.0241	0.0204	0.0217
AIC	3000.1	2997.6	2997.5	13061.3	13060.9	13059.9
BIC	3048.4	3050.7	3055.4	13124.9	13130.8	13136.1

Table S7. (Continued)

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Log likelihood	-1490.0	-1487.8	-1486.7	-6520.7	-6519.4	-6517.9

Standard errors in parentheses

Dependent variable: willingness to accept cuts to one's level of living standard in order to protect the environment (0-5).

~ p<0.10, * p<0.05, ** p<0.01, *** p<0.001

Table S8. Willingness to accept material sacrifices for the sake of environmental protection. Total social insurance generosity, sickness insurance generosity and unemployment insurance generosity; total and working population. Weighted data with logarithmized household income.

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8
Population	Total	Total	Total	Working	Working	Working	Working	Working
Total Social Insurance Generosity Index		0.013* (0.0053)	0.0062 (0.0060)					
Sickness Insurance Generosity Index					0.023*** (0.0062)	0.027~ (0.015)		
Unemployment Insurance Generosity Index							0.031* (0.016)	0.046* (0.021)
Logarithmized GDP per capita 2010	0.81** (0.26)	0.56* (0.23)	0.56* (0.23)	0.78** (0.29)	0.54* (0.27)	0.54* (0.27)	0.50* (0.25)	0.50* (0.25)
GDP per capita growth 2005-2009	0.11** (0.040)	0.16*** (0.035)	0.16*** (0.035)	0.10* (0.043)	0.15*** (0.036)	0.15*** (0.036)	0.12*** (0.033)	0.12*** (0.033)
Gender (Reference: Male)	0.065* (0.031)	0.065* (0.031)	0.065* (0.031)	0.064~ (0.037)	0.064~ (0.037)	0.064~ (0.037)	0.064~ (0.037)	0.063~ (0.037)
Age	0.012* (0.0057)	0.012* (0.0057)	0.012* (0.0057)	0.012 (0.0090)	0.012 (0.0090)	0.012 (0.0090)	0.012 (0.0090)	0.012 (0.0090)
Age squared	-0.000093~ (0.000051)	-0.000093~ (0.000051)	-0.000093~ (0.000051)	-0.000056 (0.000093)	-0.000053 (0.000093)	-0.000052 (0.000093)	-0.000054 (0.000093)	-0.000051 (0.000092)
Education	0.15*** (0.015)	0.15*** (0.015)	0.15*** (0.014)	0.15*** (0.012)	0.15*** (0.012)	0.15*** (0.012)	0.15*** (0.012)	0.15*** (0.012)
Logarithmized household income	0.13** (0.049)	0.13** (0.049)	-0.061 (0.14)	0.093~ (0.049)	0.093~ (0.049)	0.12 (0.11)	0.093~ (0.049)	0.23* (0.11)
Logarithmized household income X Total Social Insurance Generosity Index			0.0061 (0.0050)					
Logarithmized household income X Sickness Insurance Generosity Index						-0.0028 (0.012)		
Logarithmized household income X Unemployment Insurance Generosity Index								-0.014 (0.012)
Constant	-6.73* (2.78)	-4.54~ (2.42)	-4.33~ (2.45)	-6.50* (3.13)	-4.23 (2.79)	-4.26 (2.79)	-3.81 (2.59)	-3.95 (2.60)
Var (Constant)	0.032*** (0.0049)	0.025*** (0.0036)	0.025*** (0.0036)	0.034*** (0.0046)	0.026*** (0.0040)	0.026*** (0.0040)	0.028*** (0.0035)	0.028*** (0.0035)

Table S8. (Continued)

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8
Var (Residual)	1.29*** (0.022)	1.29*** (0.022)	1.29*** (0.022)	1.24*** (0.024)	1.24*** (0.024)	1.24*** (0.024)	1.24*** (0.024)	1.24*** (0.024)
Countries	19	19	19	19	19	19	19	19
Individuals	20412	20412	20412	12068	12068	12068	12068	12068
Degrees of freedom	7	8	9	7	8	9	8	9
ICC	0.024	0.019	0.019	0.026	0.020	0.020	0.022	0.022
AIC	63138.1	63135.8	63134.6	36875.0	36872.1	36874.0	36873.7	36874.4
BIC	63217.3	63222.9	63229.7	36949.0	36953.5	36962.8	36955.1	36963.1
Log likelihood	-31559.0	-31556.9	-31555.3	-18427.5	-18425.1	-18425.0	-18425.8	-18425.2

Standard errors in parentheses

Dependent variable: willingness to accept cuts to one's level of living standard in order to protect the environment (0-5).

~ p<0.10, * p<0.05, ** p<0.01, *** p<0.001

Table S9. Willingness to accept material sacrifices for the sake of environmental protection among unemployed and retirees. Unemployment insurance generosity and pension insurance generosity; unemployed population and retired population. Weighted data with logarithmized household income.

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Population	Unemployed	Unemployed	Unemployed	Retirees	Retirees	Retirees
Unemployment Insurance Generosity Index		0.0390~ (0.0204)	0.00472 (0.0618)			
Pension Insurance Generosity Index					0.0393 (0.0246)	0.129* (0.0626)
Logarithmized GDP per capita 2010	0.431~ (0.249)	0.231 (0.228)	0.234 (0.228)	0.897** (0.276)	0.898** (0.289)	0.889** (0.291)
GDP per capita growth 2005-2009	0.152* (0.0638)	0.173*** (0.0497)	0.175*** (0.0502)	0.155~ (0.0811)	0.199** (0.0754)	0.192* (0.0751)
Gender (Reference: Male)	0.101 (0.0941)	0.0903 (0.0967)	0.0894 (0.0964)	0.0210 (0.0386)	0.0226 (0.0384)	0.0263 (0.0369)
Age	0.00655 (0.0229)	0.00443 (0.0233)	0.00462 (0.0234)	0.0528* (0.0260)	0.0530* (0.0258)	0.0511* (0.0251)
Age squared	-0.0000934 (0.000256)	-0.0000714 (0.000263)	-0.0000753 (0.000263)	-0.000361* (0.000182)	-0.000362* (0.000182)	-0.000348* (0.000177)
Education	0.131** (0.0487)	0.142** (0.0505)	0.142** (0.0505)	0.141*** (0.0275)	0.142*** (0.0281)	0.144*** (0.0277)
Logarithmized household income	0.0438 (0.153)	0.0387 (0.149)	-0.364 (0.800)	0.274* (0.113)	0.269* (0.116)	1.401~ (0.817)
Logarithmized household income # Unemployment Insurance Generosity Index			0.0403 (0.0790)			
Logarithmized household income # Pension Insurance Generosity Index						-0.0912 (0.0615)
Constant	-2.366 (2.703)	-0.607 (2.266)	-0.291 (2.327)	-9.387** (3.144)	-9.905** (3.293)	-10.86** (3.324)
Var (Constant)	0.00835*** (0.00486)	0.00409*** (0.00282)	0.00418*** (0.00290)	0.0358*** (0.00767)	0.0303*** (0.00555)	0.0310*** (0.00577)
Var (Residual)	1.474*** (0.0335)	1.470*** (0.0324)	1.470*** (0.0322)	1.260*** (0.0207)	1.260*** (0.0207)	1.258*** (0.0205)

Table S9. (Continued)

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Countries	19	19	19	19	19	19
Individuals	923	923	923	4248	4248	4248
Degrees of freedom	7	8	9	7	8	9
ICC	0.00563	0.00278	0.00284	0.0276	0.0235	0.0240
AIC	3001.5	2999.4	3001.0	13093.2	13092.7	13087.9
BIC	3049.8	3052.5	3058.9	13156.7	13162.6	13164.1
Log likelihood	-1490.8	-1488.7	-1488.5	-6536.6	-6535.4	-6531.9

Notes on CWEP data

Data on unemployment insurance covers legislated national insurance provisions for benefits earned without income testing (with some exceptions: the index includes the state-subsidized but union-administered unemployment programs in Denmark, Sweden and Finland and the unemployment assistance systems in New Zealand and Australia). Sick pay insurance covers the national provision of benefits paid for short-term non-occupational illness or injury (including provisions for mandatory employer-paid benefits in addition to the public insurance regime, where the policy requires such provisions). Pension insurance covers national mandatory public retirement programs. This includes minimum and standard pension programs as well as compulsory, quasi-universal systems and compulsory private savings plans. For unemployment and sickness insurance, insurance coverage refers to the proportion of the working-age population (15–64 years) that is insured. For pension insurance, coverage refers to the proportion of those above 65, or the standard retirement age, in receipt of a public pension. For a detailed description of the coding of each program and calculation of the indices, see Scruggs (2022b, 2014; Scruggs and Ramalho Tafoya 2022)

Notes on method

When using multilevel regression analysis, it is common to first interpret how much of the variation in the dependent variable that can be attributed to differences at the macro level. This can be done by measuring intra-class correlations coefficient (ICC) values. In this case, the ICC has a value of 0,04, indicating that 4 percent of the variation in the dependent variable can be attributed to differences across countries. While the coefficient value is relatively low, this does not preclude using multilevel regression as a method of analysis (Nezlek 2008).

The regression analysis has been carried out using the statistical software STATA, version 15.0, using maximum likelihood estimation.

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