**Supplementary Material**

# Supplementary Material A

**Table A1. Variable definition and sources**

|  |  |  |  |
| --- | --- | --- | --- |
|  | ***Variable*** | **Details / Manipulation** | **Source** |
| **Health Inequality Measures** | * ***Univariate Inequality***   Cowell Flachaire Index of Inequality   * ***Income-related inequalities*** Concentration Index | Self-Assessed Health (SAH)  SAH and income (based on a categorical variable, obtained by an interval regression and a linear prediction | ESS |
|  |
| **Democracy Measures** |  |  |  |
|  | ***Democracy time*** | Time as a democracy as defined by  Polity IV. A country as a democracy if its score ranges from +6 to +10 in a specific year. | [Polity IV](http://www.systemicpeace.org/inscrdata.html) |
|  |  |  |  |
| **Controls** | * Gender | Share of Male Population | ESS |
| * Age | Share of Population over 65 | ESS |
|  | * GDP per capita |  | [Worldbank](http://databank.worldbank.org/data/reports.aspx?source=2&series=NY.GDP.PCAP.CD&country=) |
|  | * Average Income | Average Individual Income (missing values were replaced by a linear imputation) | ESS |
|  | * Average Education | Average education of the sample | ESS |
|  |
|  | * GINI - Gini Coefficient Income | Missing values were substituted with the average between 2002-2014 | [Worldbank](http://databank.worldbank.org/data/reports.aspx?source=2&series=SI.POV.GINI&country=) |

**Table A2: Health Inequality Indices and Average Self-Assessed Health (2002-2018)**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | 2002 |  | 2010 |  | 2018 |  |
|  | Mean | (St.Err.) | Mean | ( St.err.) | Mean | (St.Err.) |
| Cowell Up | .603 | (.03) | .611 | (.03) | .604 | (.03) |
| Cowell Down | .519 | (.04) | .529 | (.04) | .526 | (.03) |
| Concentration Index | .039 | (.01) | .047 | (.01) | .046 | (.01) |
| Average Health | 2.19 | (.26) | 2.27 | (.31) | 2.219 | (.23) |

Source: own estimates using stata software. European Social Survey 2002-2018 estimated, Worldbank, Polity IV indices.

**Table A3. Interval Regression for Income**

|  |  |  |
| --- | --- | --- |
|  | (1) | (2) |
|  |  |  |
| Gender | -432.3\*\*\* |  |
|  | (57.54) |  |
| Age | -13.38\*\*\* |  |
|  | (2.260) |  |
| Unemployed | -844.4\*\*\* |  |
|  | (125.1) |  |
| Occupation | -180.4\*\*\* |  |
|  | (23.04) |  |
| Education | 186.9\*\*\* |  |
|  | (69.26) |  |
| Constant | 4.268\*\*\* | 7.512\*\*\* |
|  | (480.8) | (0.106) |
|  |  |  |
| Observations | 214,450 | 214,450 |

Note: Robust standard errors in parentheses\*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Source: own depiction, European Social Survey 2002-2018 estimated, World Bank, Polity IV

**Table A4. First Stage regression – Exposure to a democracy (Democracy Time )**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
|  | 0.923\*\*\* | 0.917\*\*\* | 0.903\*\*\* |
|  | (0.0412) | (0.0466) | (0.0671) |
| Age | 36.49 | 28.57 | 32.06 |
|  | (31.45) | (26.95) | (23.39) |
| Female | 88.91 | 72.28 | 46.63 |
|  | (54.66) | (47.73) | (39.20) |
| Time | -0.283 | -0.220 | -0.364 |
|  | (0.188) | (0.165) | (0.249) |
| Education |  | 0.743 | -0.0676 |
|  |  | (0.698) | (0.723) |
| GINI |  |  | -0.415 |
|  |  |  | (0.319) |
| GDP per capita |  |  | 0.000266 |
|  |  |  | (0.000247) |
| GDP per capita2 |  |  | -2.12e-09 |
|  |  |  | (1.71e-09) |
| Constant | 540.0 | 423.0 | 732.9 |
|  | (350.2) | (308.0) | (483.2) |
|  |  |  |  |
| Observations | 210 | 210 | 202 |
| R2 | 0.965 | 0.966 | 0.972 |
| F | 510.7 | 297.1 | 297.0 |

Note: Robust standard errors in parentheses\*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Table A5. Estimates with regional fixed effects**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
| Concentration Index | -0.000167\*\*\* | -0.000177\*\*\* | -0.000108\*\* |
|  | (3.53\*10-5) | (2.73\*10-6) | (4.04\*10-4) |
| Cowell Up | -0.000276 | 0.000784 | -0.000174 |
|  | (0.00407) | (0.00365) | (0.00325) |
| Cowell Down | -0.00253 | 0.00361 | 0.00234 |
|  | (0.00399) | (0.00355) | (0.00325) |
| Partial Controls | No | Yes | Yes |
| Full controls | No | No | Yes |

Note: Robust standard errors in parentheses\*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Table A6. OLS Regression estimates with full set of controls (Concentration Index)**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
|  | -0.000184\*\*\* | -0.000166\*\*\* | -7.34e-05\*\* |
|  | (3.25e-05) | (2.92e-05) | (3.54e-05) |
| Age | 0.0763\*\*\* | 0.0923\*\*\* | 0.0799\*\*\* |
|  | (0.0221) | (0.0232) | (0.0229) |
| Female | -0.0595\* | -0.0227 | 0.00143 |
|  | (0.0301) | (0.0262) | (0.0255) |
| Time | -2.61e-05 | -0.000160 | 0.00011 |
|  | (0.00013) | (0.00014) | (0.00015) |
| Education |  | -0.00178\*\* | -0.00111 |
|  |  | (0.000663) | (0.000742) |
| GINI |  |  | -0.000190 |
|  |  |  | (0.000225) |
| GDP per capita |  |  | -5.66e-07\*\* |
|  |  |  | (2.35e-07) |
| GDP per capita2 |  |  | 0.00001 |
|  |  |  | (0.0002) |
| Constant | 0.117 | 0.365 | -0.174 |
|  | (0.266) | (0.270) | (0.294) |
|  |  |  |  |
| Observations | 218 | 218 | 209 |
| R2 | 0.597 | 0.652 | 0.709 |

Note: Robust standard errors in parentheses\*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Table A7 Instrumental variable estimates with full set of controls (Concentration Index IV)**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
|  | -0.000203\*\*\* | -0.000189\*\*\* | -0.000102\*\* |
|  | (3.27e-05) | (2.51e-05) | (3.83e-05) |
| Age | 0.0681\*\*\* | 0.0841\*\*\* | 0.0765\*\*\* |
|  | (0.0231) | (0.0237) | (0.0236) |
| Female | -0.0601\* | -0.0267 | -0.0140 |
|  | (0.0332) | (0.0300) | (0.0264) |
| Time | 3.85e-05 | -8.92e-05 | 0.000114 |
|  | (0.000142) | (0.000137) | (0.000151) |
| Education |  | -0.00155\*\* | -0.00118 |
|  |  | (0.000640) | (0.000719) |
| GINI |  |  | -0.000261 |
|  |  |  | (0.000223) |
| GDP per capita |  |  | -4.45e-07\* |
|  |  |  | (2.39e-07) |
| GDP per capita2 |  |  | 0.00002 |
|  |  |  | (0.0003) |
| Constant | -0.00863 | 0.228 | -0.171 |
|  | (0.277) | (0.266) | (0.296) |
|  |  |  |  |
| Observations | 210 | 210 | 202 |
| R2 | 0.650 | 0.692 | 0.723 |
| F | 32.93 | 32.38 | 32.14 |

Robust standard errors in parentheses

\*\*\* p<0.01, \*\* p<0.05, \* p<0.1

Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Table A8. Regression Estimates Full set of controls (Cowell down OLS)**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
|  | -0.000560\*\*\* | -0.000554\*\*\* | -1.03e-05 |
|  | (0.000150) | (0.000151) | (0.000191) |
| Age | 0.258\*\*\* | 0.263\*\*\* | 0.172\*\*\* |
|  | (0.0588) | (0.0610) | (0.0600) |
| Female | -0.0241 | -0.0116 | 0.133 |
|  | (0.105) | (0.119) | (0.104) |
| Time | -0.000816\* | -0.000862\*\* | 0.000952\* |
|  | (0.000413) | (0.000421) | (0.000543) |
| Education |  | -0.000612 | 0.00424 |
|  |  | (0.00262) | (0.00263) |
| GINI |  |  | -0.000420 |
|  |  |  | (0.000926) |
| GDP per capita |  |  | -3.45e-06\*\*\* |
|  |  |  | (8.03e-07) |
| GDP per capita2 |  |  | 0.0001\*\*\* |
|  |  |  | (0.001) |
| Constant | 2.152\*\* | 2.238\*\* | -1.392 |
|  | (0.820) | (0.829) | (1.081) |
|  |  |  |  |
| Observations | 219 | 219 | 210 |
| R2 | 0.429 | 0.430 | 0.613 |

Robust standard errors in parentheses

\*\*\* p<0.01, \*\* p<0.05, \* p<0.1

Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Table A9. Regression Estimates Full set of controls (Cowell down IV)**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
|  | -0.000661\*\*\* | -0.000667\*\*\* | -0.000138 |
|  | (0.000161) | (0.000159) | (0.000279) |
| Age | 0.253\*\*\* | 0.247\*\*\* | 0.181\*\*\* |
|  | (0.0567) | (0.0568) | (0.0622) |
| Female | 0.0234 | 0.0106 | 0.111 |
|  | (0.115) | (0.133) | (0.114) |
| Time | -0.000652 | -0.000603 | 0.000861 |
|  | (0.000417) | (0.000399) | (0.000614) |
| Education |  | 0.000594 | 0.00397 |
|  |  | (0.00257) | (0.00284) |
| GINI |  |  | -0.000489 |
|  |  |  | (0.000945) |
| GDP per capita |  |  | -2.93e-06\*\* |
|  |  |  | (1.06e-06) |
| GDP per capita2 |  |  | 0.00004\*\* |
|  |  |  | (.00001) |
| Constant | 1.811\*\* | 1.720\*\* | -1.204 |
|  | (0.822) | (0.780) | (1.215) |
|  |  |  |  |
| Observations | 210 | 210 | 202 |
| R2 | 0.466 | 0.466 | 0.610 |
| F | 37.40 | 28.50 | 28.43 |

Note: Robust standard errors in parentheses\*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Source: own depiction, European Social Survey 2002-2018 estimated, World bank, Polity IV

**Table A10. Regression Estimates Full set of controls (Cowell up OLS)**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
|  | -0.000246\* | -0.000230 | 1.47e-05 |
|  | (0.000125) | (0.000138) | (0.000160) |
| Age | 0.149\* | 0.164\*\* | 0.124\*\* |
|  | (0.0742) | (0.0678) | (0.0603) |
| Female | 0.195\*\* | 0.229\*\* | 0.296\*\*\* |
|  | (0.0916) | (0.0919) | (0.0772) |
| Time | -0.000399 | -0.000523 | 0.000237 |
|  | (0.000367) | (0.000351) | (0.000370) |
| Education |  | -0.00166 | 0.000673 |
|  |  | (0.00288) | (0.00303) |
| GINI |  |  | 5.20e-05 |
|  |  |  | (0.00111) |
| GDP per capita |  |  | -1.35e-06\*\* |
|  |  |  | (6.03e-07) |
| GDP per capita2 |  |  | 0 |
|  |  |  | (0) |
| Constant | 1.297\* | 1.528\*\* | -0.00645 |
|  | (0.710) | (0.680) | (0.730) |
|  |  |  |  |
| Observations | 219 | 219 | 210 |
| R2 | 0.127 | 0.138 | 0.199 |

Robust standard errors in parentheses

\*\*\* p<0.01, \*\* p<0.05, \* p<0.1

Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Table A11. Regression Estimates Full set of controls (Cowell up IV)**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  |  |  |  |
|  | -0.000250\* | -0.000241\* | 2.59e-06 |
|  | (0.000128) | (0.000136) | (0.000195) |
| Age | 0.140\* | 0.151\*\* | 0.122\*\* |
|  | (0.0749) | (0.0679) | (0.0595) |
| Female | 0.197\* | 0.220\*\* | 0.278\*\*\* |
|  | (0.101) | (0.101) | (0.0806) |
| Time | -0.000385 | -0.000470 | 0.000128 |
|  | (0.000380) | (0.000363) | (0.000374) |
| Education |  | -0.00103 | 0.000754 |
|  |  | (0.00281) | (0.00297) |
| GINI |  |  | 5.91e-05 |
|  |  |  | (0.00112) |
| GDP per capita |  |  | -1.26e-06\* |
|  |  |  | (6.96e-07) |
| GDP per capita2 |  |  | 0.0001 |
|  |  |  | (0.0001) |
| Constant | 1.271\* | 1.429\* | 0.218 |
|  | (0.734) | (0.703) | (0.735) |
|  |  |  |  |
| Observations | 210 | 210 | 202 |
| R-squared | 0.117 | 0.122 | 0.189 |
| F | 2.312 | 2.167 | 2.134 |

Note: Robust standard errors in parentheses\*\*\* p<0.01, \*\* p<0.05, \* p<0.1

Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Supplementary Material B**

**Supplementary Material B1:** Comparison of the ranks of the different inequality measures (mean)

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Source: own depiction, European Social Survey 2002-2018 estimated, Worldbank, Polity IV

**Supplementary Material B2:** Correlation between the different measures of inequality (means)

Correlation between the rankings:

|  |  |  |  |
| --- | --- | --- | --- |
| **Correlation** | Cowell Up | Cowell Down | Concentration. Index |
| Cowell Up | 1 |  |  |
| Cowell Down | 0.43 | 1 |  |
| Concentration. Index | 0.61 | 0.68 | 1 |
| All p-values < 0,05 | | | |

Correlations between the measures:

|  |  |  |  |
| --- | --- | --- | --- |
| **Correlation** | Cowell Up | Cowell Down | Concentration. Index |
| Cowell Up | 1 |  |  |
| Cowell Down | 0.28 | 1 |  |
| Concentration. Index | 0.43 | 0.63 | 1 |
| All p-values < 0,05 | | | |