

Supplementary Materials

Non-Standard Family Histories and Wellbeing at Older Ages

The supplementary materials are organized in the following sections:

A – Detailed description of the construction of independent variables

B - Detailed description of the construction of the dissimilarity index

C – Additional descriptive statistics

D – Complete estimates of the main models (baseline model and heterogeneity analyses)

E – Results of additional analyses

F – Robustness checks

A – Detailed description of the construction of independent variables

Controls

Gender. Information reported directly by the respondent (Female, Male) in each of their participation in the SHARE survey.

Age. Age of respondent at the time of interview in wave 7

Cohort of birth. Clustering of information on the "Year of birth" of the respondents. The three cohorts are 1932-1940, 1941-1950 and 1951-1962, representing the entire age range of individuals participating in the analysis.

Country. Informs about the country of residence of respondents in wave 7. We consider all the European countries participating in SHARE survey in Wave 7: Austria, Germany, Sweden, Spain, Italy, France, Denmark, Greece, Switzerland, Belgium, Czech Republic, Poland, Luxembourg, Hungary, Portugal, Slovenia, Estonia, Croatia, Lithuania, Bulgaria, Cyprus, Finland, Latvia, Malta, Romania, Slovakia.

The next four control variables account for individuals' conditions in their early stages:

Living with biological parents at 10. It is based on the question "Who lived in household when ten". From the list of declared persons, the information on parents was selected, creating the final variable with 3 categories: Living with both biological parents (reference); living with only one biological parent; living with none biological parent.

Occupation of main breadwinner at 10. It is based on the question "Occupation of main breadwinner when ten", where main breadwinner is defined as "the person providing the majority of income for the household". The information was grouped into four final categories: Managerial, professional, skilled non-manual (reference); Skilled manual; Semi-skilled & unskilled manual; Other.

Overcrowding rate of the household at 10. Result of dividing the number of persons in the household when the respondent was 10 years old ("Including yourself, how many people lived in your household at this accommodation when you were 10?") by the number of rooms in the household at the same age ("How many rooms did your household occupy in this accommodation, including bedrooms but excluding kitchen, bathrooms, and hallways?"). Answers were grouped as follows: 1 or less (reference); More than 1 to 1.5; More than 1.5 to 2; More than 2.

Self-defined health at childhood. Direct information from the question "Would you say that your health during your childhood was in general excellent, very good, good, fair, or poor?". There was also the possibility of responding "Health varied a great deal".

Potentially endogenous controls (added separately in a robustness check)

Education. It measures respondents' educational attainment based on the ISCED (International Standard Classification of Education) classification. We considered three categories: low education (ISCED = 0-2, corresponding to no education, primary and lower-secondary education; reference category); medium education (ISCED = 3-4, corresponding to upper-secondary and Post-secondary non-tertiary education) and high education (ISCED = 5-6, corresponding to tertiary education).

% of years being employed. It measures the respondent's participation in the labor market during the period of the life course from age 15 to age 49. More specifically, we calculate the percentage of years the respondent has been employed between ages 15-49 and categorize it in three groups: 75-100% - reference; 50-74%; and less than 50%.

Additional variables

Children outside of marriage. The biographical section of the SHARE survey questionnaire collects information about the starting and ending years of all their marriages, if any ("In which year did you get married?"; "In which year did you get divorced?"; "In which year did you become a widow/er?"). This information was compared with the birth years of each child. Thus, each case in which the year of birth of a child occurred at a time when the parent was not legally married was counted in this variable.

No children. Binary variable distinguishing between those who never have a child and those who had at least one child. All respondents to the SHARE were asked about the number of children they had. This information was collected in all the waves of the survey. In this case, a distinction was made between biological children and adopted children ("How many biological children have you had, including any who have died since birth?"; "How many children have you adopted?"). This variable considers all the two possible types of children.

Age 1st time living with partner (ref. 2nd tercile). The information about family biographies also included the year at starting to live with a partner for each relationship declared by respondents, distinguishing between cohabitation and marriage ("year started living with first married partner, if any"; "year started living with partner, if any"). In our case, we identified the year at the beginning of the first relationship regardless of the type and calculate the age of the respondent at that time. All the distinct ages were grouped into three groups based on terciles, taking the second tercile as a reference because it is the age range around the median value, while the other two categories correspond to the extremes (start of cohabitation at younger or older ages respect the median value).

Never lived with a partner. Complementary to the previous variable, we identified those persons who had never lived with a partner.

Experienced a divorce/separation (ref. No). As mentioned above, the SHARE biographical questionnaire collected information on the partner history of the respondents. In the case of

having ended a relationship, respondents were asked whether it was due to divorce (in the case of marriage) or separation (in the case of cohabitation). This binary variable identifies whether the end of a union was experienced because of separation or divorce in any of previous relationships, only for those who have ever being in a union.

Experienced cohabitation (ref. No). Similar to the previous variable, this binary variable identifies whether the respondent reported to have ever lived together with a partner without being married.

Experienced re-partnering (ref. No). This binary variable identifies whether the respondent initiated a second or higher rank union after ending his/her first partnership.

Children: combined variable. This is a variable that combines information on three important family events: the number of children (none, one or two, three or more); the marital status at the time of having them (all children within marriage, at least one child out of marriage); and the age at having the first child (divided into terciles - see also the description of the variable above). The final categories, after aggregating some combinations with a low number of cases, are as follows:

- All children within marriage; n. children (n) ≤ 2 ; age at first child = third tercile (Reference)
- No children
- At least one child outside of marriage
- All children within marriage; n ≤ 2 ; first tercile
- All children within marriage; n ≤ 2 ; second tercile
- All children within marriage; n > 2 ; first tercile
- All children within marriage; n > 2 ; second tercile
- All children within marriage; n > 2 ; third tercile

Importance of religion when growing up. This is a dummy variable taking value one if the respondent declared that religion was important at home when growing up.

B – Detailed description of the construction of the dissimilarity index

The index we built is based on Sequence Analysis and a matching algorithm. Here we describe the steps in this algorithm and the formula to calculate distances between sequences.

The steps can be summarized as follows:

1. Creation of family sequences
2. Comparisons of sequences within the “reference group” and calculation of distances between pairs of sequences
3. For each individual, we calculate an “unstandardized dissimilarity index” as the mean of the distances of the individual sequence to those of all other individuals within the reference group
4. Finally, we standardized the dissimilarity index (within each reference group) so that it has mean zero and standard deviation equal to one (within each reference group).

The first step is the creation of the sequences of family events for each individual. Starting from age 15 and ending at age 49, for each individual we consider union status (unpartnered = U, married = M, cohabiting = C) and the number of children (= K (for “kids” - both biological or not; 0, 1, 2, 3+). This gives a total of 12 possible states. A family sequence of an individual is thus the sequence of states from age 15 to age 49. As an example, let consider the sequence that for Austria ends up having the smallest values of the dissimilarity index (see Table S.4). Using the sequence representation, this sequence can be represented as follows:

UK0(13)MK0(2)MK1(5)MK2(15).

This synthetic representation indicates that the individual has remained childless (U) and without any kid (K0) for 13 years (ages 15-27); then he/she married (M) and remained childless for two years (ages 28-29); afterwards, he/she had one child (K1) and stayed married for 5 years (ages 30-34); finally, he/she had a second child (K2) and remained married for 15 years (ages 35-49).

Once the family sequences have been created they need to be compared using a matching algorithm. We compare each individual sequence to all the sequences of the other individuals observed within the same “reference group” defined by the combination of birth cohort, gender and country of residence. A matching algorithm allows quantifying to what extent a sequence is different or distant from another one. In particular, we use a variant of the Optimal Matching algorithm that is called dynamic Hamming matching (DHM) to better account for timing of transitions from one family state to the another one. The only operation done to compare two sequences when using Hamming distance is substitution of states. In DHM, the substitution costs are time-dependent and inversely proportional to transition frequencies from a state to another.

More specifically, for each combination of country, gender and birth cohort there is a resulting matrix of distances (total=156 distance matrices). We calculated these distances according Lesnard (2010) DHM method: “When the sequences have all the same length it is suggested to estimate

the $\{P_{ab,t}\}$, the proximity of two states occurring at the same time, by the series of conditional probabilities describing the transitions between the states a and b considered between the dates $t-1$ and t , and t and $t+1$: $p(X_t = b|X_{t-1} = a), p(X_{t+1} = b|X_t = a), p(X_t = a|X_{t-1} = b), p(X_{t+1} = a|X_t = b)$, where X_t is a random variable describing the occurrence (event) of the t^{th} episode of a sequence. From a probabilistic point of view, the higher the probability of transition between the two states before and after t , the closer the two episodes. If $a \neq b$, the substitution cost function is defined as:

$$S_t(a, b) = 4 - [p(X_t = a|X_{t-1} = b) + p(X_t = b|X_{t-1} = a) + p(X_{t+1} = a|X_t = b) + p(X_{t+1} = b|X_t = a)],$$

otherwise $S_t(a, b) = 0$.

The higher the transitions between the states a and b and between $t-1$ and t , and between t and $t+1$ (with an upper bound of 4), the lower the substitution cost between the two episodes a and b at t (with a lower bound of 0). Indeed, high transitions mean that many individuals have just changed from a to b or from b to a , or that they are about to do so” (Lesnard 2010:11).

In the resulting set of 156 matrices there are all the distances for each individual to the rest of others in the same profile group (for example, in a matrix distance with males from the cohort “1932-1940” in Denmark, with a $n=350$, each individual has 349 numeric distances (x_n). Then, we have calculated the mean distance of each individual: $\bar{X} = \frac{x_1 + x_2 + \dots + x_n}{N}$. The result is the value of the dissimilarity index in each group. Before we merge all the dissimilarity index groups, we first standardised the index taking out the group mean from each value and dividing by the standard deviation within each reference group.

C – Additional descriptive statistics

Table S.1. Summary statistics: percentages (for categorical variables) or means and standard deviations (M and SD; for numerical variables)

Variable	% or M (SD)	Variable	% or M (SD)
Life Satisfaction (M and SD)	7.6 (1.9)	Age (M and SD)	67.3 (7.9)
Dissimilarity index		Cohort	
Quartile 1	25.0	1932-1940	16.1
Quartile 2	25.0	1941-1950	34.6
Quartile 3	25.0	1951-1962	49.3
Quartile 4	25.0	% of years being employed	
Gender		75%-100%	54.9
Female	44.1	50%-74%	26.4
Male	55.9	Less than 50%	18.7
Country		Education	
Austria (AU)	4.8	Low	34.6
Germany (DE)	5.1	Medium	44.3
Sweden (SE)	3.8	High	21.1
Spain (ES)	5.8	Living with parents at age 10	
Italy (IT)	5.7	Both biological	89.1
France (FR)	3.5	Only one biological parent	9.0
Denmark (DK)	3.2	None biological parent	1.9
Greece (GR)	2.0	Occupation of main breadwinner at age 10	
Switzerland (CH)	2.7	Managerial, professional, skilled non-manual	35.7
Belgium (BE)	5.3	Skilled manual	21.8
Czech Republic (CZ)	6.0	Semi-skilled/unskilled	33.3
Poland (PL)	6.1	Other	9.2
Luxembourg (LU)	1.6	Overcrowding rate of the household at age 10	
Hungary (HU)	3.0	1 or less	21.7
Portugal (PO)	0.9	More than 1 to 1.5	24.4
Slovenia (SL)	6.1	More than 1.5 to 2	23.5
Estonia (EE)	6.2	More than 2	30.4
Croatia (HR)	3.8	Self-defined health at childhood	
Lithuania (LT)	3.0	Excellent	31.9
Bulgaria (BG)	3.7	Very good	31.7
Cyprus (CY)	2.2	Good	26.3
Finland (FI)	3.7	Fair	7.5
Latvia (LV)	2.1	Poor	2.4
Malta (MT)	2.5	Health varied a great deal	0.2
Romania (RO)	3.9		
Slovakia (SK)	3.7		

Note: For categorical variables we report the percentage (%) in each category. For numerical variables (life satisfaction and age) we report the mean (M) and standard deviation (SD). The range of these variables are: min = 0; max = 10 (life satisfaction); min = 55; max = 85 (age).

Table S.2 – Cell sizes for the explanatory variable combined with moderators used in the heterogeneity analyses

Moderators	Quartiles dissimilarity index				Total
	Quartile 1	Quartile 2	Quartile 3	Quartile 4	
Gender					
Woman	6,423	6,418	6,420	6,420	25,681
Men	5,118	5,118	5,119	5,117	20,472
Education					
Low	3,284	4,067	4,192	4,504	16,047
Medium	5,335	5,138	4,969	4,968	20,410
High	2,922	2,331	2,378	2,065	9,696
Country groups					
Northern Europe	1,188	1,245	1,164	1,203	4,800
Western Europe	2,470	2,528	2,810	2,614	10,422
Southern Europe	2,072	2,230	2,247	2,097	8,646
Eastern Europe	5,811	5,533	5,318	5,623	22,285
Total	11,541	11,536	11,539	11,537	46,153

Table S.3a – Family characteristics by gender and cohort

Variables	Gender		Cohort		
	Women	Men	1	2	3
1 st time living with partner					
Median age	22.0	24.0	24.0	23.0	23.0
Never (%)	4.2	5.6	4.3	4.4	5.3
Experienced a union dissolution (%)	18.4	17.4	11.2	16.4	21.4
Experienced a cohabitation (%)	6.4	6.6	2.3	4.3	9.5
Experienced re-partnering (%)	11.0	11.2	9.1	11.3	11.7
1 st child (Median age)	23.0	26.0	25.0	25.0	24.0
Number of children (at age 49)					
0	9.5	12.9	9.8	9.6	12.3
1	18.6	17.5	18.1	18.1	18.1
2	45.1	43.9	40.7	45.9	44.9
3 or +	26.8	25.7	31.4	26.3	24.7
Had children outside of marriage (%)	22.0	14.9	16.2	17.9	20.4

Note: All variables are measured for the period of the life course between ages 15 and 49. Cohort 1=born in 1932-1940; Cohort 2=1941-1950; Cohort 3=1951-1962.

Table S.3b – Family characteristics by country

Variables	AU	DE	SE	ES	IT	FR	DK	GR
1 st time living with partner								
Median age	23	23	23	24	25	22	22	25
Never (%)	4	3	4	6	7	5	2	6
Experienced a union dissolution (%)	26	27	33	7	6	24	36	9
Experienced a cohabitation (%)	9	9	20	3	2	9	20	3
Experienced re-partnering (%)	15	21	19	3	2	14	21	2
1 st child (Median age)	24	25	26	26	27	25	26	27
Number of children (at age 49) (%)								
0	12	13	11	14	15	11	14	20
1	20	23	13	17	21	16	13	15
2	37	40	45	41	43	41	46	47
3 or +	31	23	31	28	20	32	27	18
Had children outside of marriage (%)	29	21	27	8	8	20	24	8

Table S.3b – Family characteristics by country (continued)

Variables	CH	BE	CZ	PL	LU	HU	PO	SL
1 st time living with partner								
Median age	24	23	22	23	24	22	23	23
Never (%)	7	6	4	4	5	3	11	6
Experienced a union dissolution (%)	27	30	28	7	19	15	4	9
Experienced a cohabitation (%)	11	10	4	1	4	3	1	5
Experienced re-partnering (%)	15	17	19	6	13	9	4	4

1 st child (Median age)	27	26	23	24	27	24	25	24
Number of children (at age 49) (%)								
0	21	18	6	7	12	7	8	8
1	13	20	14	15	21	24	18	17
2	39	36	56	39	44	51	42	55
3 or +	27	26	25	39	22	18	32	21
Had children outside of marriage (%)	18	22	28	12	13	16	13	20

Table S.3b – Family characteristics by country (continued)

Variables	EE	HR	LT	BG	CY	FI	LV	MT
1 st time living with partner								
Median age	23	23	23	22	23	23	23	24
Never (%)	4	3	4	3	2	4	8	16
Experienced a union dissolution (%)	27	10	20	8	5	25	26	4
Experienced a cohabitation (%)	12	2	4	2	1	13	5	1
Experienced re-partnering (%)	17	6	14	4	3	14	19	2
1 st child (Median age)	24	24	24	23	25	25	24	26
Number of children (at age 49) (%)								
0	8	8	8	10	4	11	9	22
1	22	18	20	20	8	17	29	10
2	43	55	49	58	39	41	46	32
3 or +	27	19	25	11	48	30	18	36
Had children outside of marriage (%)	31	13	23	11	7	24	31	14

Table S.3b – Family characteristics by country (continued)

Variables	RO	SK
1 st time living with partner		
Median age	22	23
Never (%)	3	4
Experienced a union dissolution (%)	13	7
Experienced a cohabitation (%)	3	2
Experienced re-partnering (%)	13	3
1 st child (Median age)	23	24
Number of children (at age 49) (%)		
0	6	13
1	19	22
2	42	43
3 or +	33	22
Had children outside of marriage (%)	16	9

Note: All variables are measured for the period of the life course between ages 15 and 49. For the correspondence between country labels and country names see Table S.1.

Table S.4 – Examples of standardized dissimilarity index values (minimum, median and maximum) for each country and their sequence representation

	Minimum		Median		Maximum	
	Index	Sequence	Index	Sequence	Index	Sequence
AU	-1.69	UK0(13)MK0(2)MK1(5)MK2(15)	-0.18	UK0(5)UK1(1)MK1(4)MK2(2)MK3(23)	3.64	UK0(4)MK0(31)
DE	-1.67	UK0(12)MK0(4)MK1(4)MK2(15)	-0.10	UK0(6)MK0(1)MK1(3)MK2(1)MK3(24)	4.56	UK0(2)CK0(8)CK1(25)
SE	-1.41	UK0(13)MK0(4)MK1(4)MK2(14)	-0.26	UK0(5)MK1(3)MK2(27)	3.50	UK1(2)UK2(32)CK2(1)
ES	-1.32	UK0(13)MK0(2)MK1(4)MK2(16)	-0.24	UK0(7)MK0(1)MK1(2)MK2(3)MK3(22)	4.68	UK2(7)UK3(28)
IT	-1.42	UK0(15)MK0(2)MK1(6)MK2(12)	-0.16	UK0(9)MK1(1)MK2(7)M3C(18)	5.08	UK0(1)UK1(1)UK2(2)UK3(31)
FR	-1.36	UK0(9)MK0(4)MK1(4)MK2(18)	-0.25	UK0(3)MK0(2)MK1(1)MK2(10)MK3(19)	4.65	UK1(35)
DK	-1.37	UK0(12)MK0(7)MK1(4)MK2(12)	-0.23	UK0(4)MK0(6)MK1(4)MK2(3)MK3(17)	3.70	UK0(1)CK0(3)CK1(2)UK1(10)CK1(3)UK1(16)
GR	-1.51	UK0(12)MK0(2)MK1(5)MK2(16)	-0.01	UK0(20)MK0(1)MK1(14)	3.50	UK0(6)UK1(4)UK2(19)
CH	-1.65	UK0(10)MK0(8)MK1(3)MK2(14)	-0.15	UK0(5)MK0(1)MK1(2)MK2(17)	3.88	UK0(4)UK1(3)UK2(10)UK3(18)
BE	-1.66	UK0(12)MK0(5)MK1(3)MK2(15)	-0.14	UK0(8)MK0(2)MK1(23)UK1(2)	4.00	UK1(3)MK1(4)UK2(1)MK2(1)MK3(4)UK3(22)
CZ	-1.20	UK0(7)MK0(2)MK1(5)MK2(21)	-0.31	UK0(6)MK1(6)MK2(11)M3C(12)	3.88	CK0(1)CK1(10)CK2(2)CK3(22)
PL	-1.28	UK0(7)MK0(1)MK1(5)MK2(11)MK3(12)	-0.34	UK0(7)MK1(2)MK2(6)M3C(20)	5.38	UK1(30)UK2(5)
LU	-1.45	UK0(13)MK0(4)MK1(4)MK2(14)	-0.16	UK0(11)MK0(5)MK1(19)	3.73	UK0(5)CK0(20)
HU	-1.47	UK0(8)MK0(2)MK1(11)MK2(14)	-0.19	UK0(8)MK0(3)MK1(24)	3.22	UK0(5)CK1(30)
PO	-1.24	UK0(8)MK0(3)MK1(5)MK2(19)	-0.24	UK0(2)MK0(3)MK1(4)MK2(2)MK3(24)	3.23	UK0(1)UK1(9)UK2(8)UK3(17)
SL	-1.23	UK0(10)MK0(1)MK1(6)MK2(18)	-0.23	UK0(9)MK0(1)MK1(3)MK2(9)MK3(13)	3.04	UK0(5)UK1(3)UK2(27)
EE	-1.49	UK0(11)MK0(1)MK1(8)MK2(15)	-0.11	UK0(11)MK0(6)MK1(18)	3.79	UK0(2)CK0(33)
HR	-1.43	UK0(7)MK0(2)MK1(5)MK2(21)	-0.27	UK0(17)MK0(1)MK1(4)MK2(13)	3.39	UK0(2)UK1(3)UK2(2)MK2(3)CK2(25)
LT	-1.40	UK0(11)MK0(2)MK1(5)MK2(17)	-0.18	UK0(3)MK0(5)MK1(4)MK2(23)	3.91	CK0(3)CK1(32)
BG	-1.13	UK0(9)MK0(1)MK1(4)MK2(21)	-0.50	UK0(2)MK1(6)MK2(27)	2.93	UK1(35)
CY	-1.17	UK0(9)MK0(2)MK1(3)MK2(8)MK3(13)	-0.36	UK0(5)MK0(4)MK1(7)MK2(19)	4.38	UK0(8)UK1(2)UK2(25)
FI	-1.56	UK0(11)MK0(1)MK1(3)MK2(8)MK3(12)	-0.20	UK0(4)UK1(1)MK1(1)MK2(29)	3.65	UK0(3)CK0(22)
LV	-1.49	UK0(11)MK0(1)MK1(6)MK2(17)	-0.20	UK0(16)MK0(2)MK1(3)MK2(3)MK3(11)	3.38	UK0(3)UK1(3)UK2(1)CK3(28)
MT	-1.50	UK0(12)MK0(2)MK1(3)MK2(7)MK3(11)	-0.08	UK0(6)MK0(1)MK1(6)MK2(22)	4.26	CK0(7)CK1(6)CK2(22)
RO	-1.36	UK0(10)MK0(2)MK1(6)MK2(17)	-0.24	UK0(11)MK0(1)MK1(6)MK2(1)MK3(16)	4.18	UK0(1)MK1(5)MK2(1)UK2(28)
SK	-1.47	UK0(11)MK0(2)MK1(5)MK2(17)	-0.24	UK0(9)MK0(3)MK1(23)	3.04	UK0(2)MK0(23)

Note: U=Unpartnered; M=Married; C=Cohabiting; K= Kids (the digit that follows “K” represents the number of children: “0”, “1”, “2”, “3” = 3 or more”). In parenthesis is indicated the time (years) spent in each state. For the correspondence between country labels and country names see Table S.1.

D – Complete estimates of the main models (baseline model and heterogeneity analyses)

Table S.5 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index. (Full estimates of the baseline model).

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.07	**	(0.02)
Quartile 3	-0.15	***	(0.02)
Quartile 4	-0.38	***	(0.03)
Cohort (ref. 1932-1940)			
1941-1950	0.14	***	(0.04)
1951-1962	0.10	†	(0.06)
Age	-0.00	†	(0.00)
Gender (ref. Man)			
Women	-0.11	***	(0.02)
Country (ref. Estonia)			
Austria	1.17	***	(0.05)
Germany	0.80	***	(0.05)
Sweden	1.13	***	(0.06)
Spain	0.68	***	(0.05)
Italy	0.48	***	(0.05)
France	0.35	***	(0.06)
Denmark	1.29	***	(0.06)
Greece	-0.28	***	(0.07)
Switzerland	1.38	***	(0.06)
Belgium	0.50	***	(0.05)
Czech Republic	0.56	***	(0.05)
Poland	0.55	***	(0.05)
Luxembourg	0.90	***	(0.08)
Hungary	-0.18	**	(0.06)
Portugal	0.67	***	(0.10)
Slovenia	0.38	***	(0.05)
Croatia	0.01		(0.05)
Lithuania	-0.55	***	(0.06)
Bulgaria	-1.06	***	(0.06)
Cyprus	0.73	***	(0.07)
Finland	1.23	***	(0.06)
Latvia	-0.31	***	(0.06)
Malta	1.04	***	(0.06)
Romania	0.29	***	(0.06)
Slovakia	0.35	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			

Only one biological parent	-0.06	†	(0.03)
None biological parent	-0.02		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.18	***	(0.03)
Semi-skilled & unskilled manual	-0.02		(0.02)
Other	-0.08	*	(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.02		(0.03)
More than 1.5 to 2	-0.06	*	(0.03)
More than 2	-0.13	***	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.27	***	(0.02)
Good	-0.45	***	(0.02)
Fair	-0.69	***	(0.03)
Poor	-0.85	***	(0.06)
Health varied a great deal	-0.47	*	(0.19)
Constant	7.94	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. This table reports the full estimates of the baseline model (Table 2).

Table S.6 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index with interactions with gender.

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.05		(0.04)
Quartile 3	-0.16	***	(0.04)
Quartile 4	-0.41	***	(0.04)
Gender (ref. Man)			
Women	-0.11	***	(0.03)
Quartiles dissimilarity index # Gender			
Quartile 2 # Woman	-0.05		(0.05)
Quartile 3 # Woman	0.02		(0.05)
Quartile 4 # Woman	0.05		(0.05)
Cohort (ref. 1932-1940)			
1941-1950	0.14	***	(0.04)
1951-1962	0.10	†	(0.06)
Age	-0.00	†	(0.00)
Country (ref. Estonia)			
Austria	1.17	***	(0.05)
Germany	0.80	***	(0.05)
Sweden	1.13	***	(0.06)
Spain	0.68	***	(0.05)
Italy	0.48	***	(0.05)
France	0.35	***	(0.06)
Denmark	1.29	***	(0.06)
Greece	-0.28	***	(0.07)
Switzerland	1.38	***	(0.06)
Belgium	0.50	***	(0.05)
Czech Republic	0.56	***	(0.05)
Poland	0.55	***	(0.05)
Luxembourg	0.90	***	(0.08)
Hungary	-0.18	**	(0.06)
Portugal	0.68	***	(0.10)
Slovenia	0.38	***	(0.05)
Croatia	0.01		(0.05)
Lithuania	-0.55	***	(0.06)
Bulgaria	-1.06	***	(0.06)
Cyprus	0.73	***	(0.07)
Finland	1.23	***	(0.06)
Latvia	-0.31	***	(0.06)
Malta	1.04	***	(0.06)
Romania	0.29	***	(0.06)
Slovakia	0.35	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.06	†	(0.03)

None biological parent	-0.02		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.18	***	(0.03)
Semi-skilled & unskilled manual	-0.02		(0.02)
Other	-0.08	*	(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.02		(0.03)
More than 1.5 to 2	-0.06	*	(0.03)
More than 2	-0.13	***	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.27	***	(0.02)
Good	-0.45	***	(0.02)
Fair	-0.69	***	(0.03)
Poor	-0.85	***	(0.06)
Health varied a great deal	-0.47	*	(0.19)
Constant	7.94	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. Predicted life satisfaction by the dissimilarity index quartiles and gender based on this model are graphically represented in Figure 1.

Table S.7 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index with interactions with education.

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.07		(0.04)
Quartile 3	-0.10	*	(0.04)
Quartile 4	-0.41	***	(0.04)
Education (ref. Low)			
Medium	0.25	***	(0.04)
High	0.48	***	(0.05)
Quartiles dissimilarity index # Education			
Quartile 2 # Medium	0.01		(0.06)
Quartile 2 # High	0.04		(0.07)
Quartile 3 # Medium	-0.06		(0.06)
Quartile 3 # High	0.01		(0.06)
Quartile 4 # Medium	0.10	*	(0.05)
Quartile 4 # High	0.11	*	(0.05)
Gender (ref. Man)			
Women	-0.09	***	(0.02)
Cohort (ref. 1932-1940)			
1941-1950	0.13	***	(0.04)
1951-1962	0.10	†	(0.06)
Age	-0.00		(0.00)
Country (ref. Estonia)			
Austria	1.18	***	(0.05)
Germany	0.79	***	(0.05)
Sweden	1.15	***	(0.06)
Spain	0.86	***	(0.05)
Italy	0.66	***	(0.05)
France	0.41	***	(0.06)
Denmark	1.27	***	(0.06)
Greece	-0.18	**	(0.07)
Switzerland	1.42	***	(0.06)
Belgium	0.56	***	(0.05)
Czech Republic	0.62	***	(0.05)
Poland	0.58	***	(0.05)
Luxembourg	1.01	***	(0.08)
Hungary	-0.14	*	(0.06)
Portugal	0.87	***	(0.10)
Slovenia	0.41	***	(0.05)
Croatia	0.14	*	(0.06)
Lithuania	-0.58	***	(0.06)
Bulgaria	-0.97	***	(0.06)
Cyprus	0.83	***	(0.07)
Finland	1.23	***	(0.06)

Latvia	-0.32	***	(0.06)
Malta	1.18	***	(0.06)
Romania	0.42	***	(0.06)
Slovakia	0.40	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.04		(0.03)
None biological parent	0.02		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.08	**	(0.03)
Semi-skilled & unskilled manual	0.04		(0.02)
Other	-0.00		(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.05	†	(0.03)
More than 1.5 to 2	-0.01		(0.03)
More than 2	-0.05	†	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.26	***	(0.02)
Good	-0.43	***	(0.02)
Fair	-0.67	***	(0.03)
Poor	-0.81	***	(0.06)
Health varied a great deal	-0.47	*	(0.18)
Constant	7.31	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. Predicted life satisfaction by the dissimilarity index quartiles and education based on this model are graphically represented in Figure 2.

Table S.8 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index with interactions with country groups.

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.08		(0.07)
Quartile 3	-0.04		(0.08)
Quartile 4	-0.32	***	(0.07)
Country group (ref. Northern)			
Western	-0.39	***	(0.06)
Southern	-0.64	***	(0.07)
Eastern	-1.11	***	(0.06)
Quartiles dissimilarity index # Country groups			
Quartile 2 # Western	0.12		(0.10)
Quartile 2 # Southern	0.08		(0.09)
Quartile 2 # Eastern	0.00		(0.08)
Quartile 3 # Western	-0.12		(0.09)
Quartile 3 # Southern	-0.06		(0.09)
Quartile 3 # Eastern	-0.09		(0.08)
Quartile 4 # Western	-0.01		(0.09)
Quartile 4 # Southern	-0.16	*	(0.08)
Quartile 4 # Eastern	-0.05		(0.08)
Gender (ref. Man)			
Women	-0.12	***	(0.02)
Cohort (ref. 1932-1940)			
1941-1950	0.18	***	(0.04)
1951-1962	0.16	**	(0.06)
Age	-0.00		(0.00)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.04		(0.03)
None biological parent	-0.03		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.10	***	(0.03)
Semi-skilled & unskilled manual	0.03		(0.02)
Other	-0.05		(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.03		(0.03)
More than 1.5 to 2	-0.02		(0.03)
More than 2	-0.04		(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.19	***	(0.02)
Good	-0.40	***	(0.02)
Fair	-0.66	***	(0.03)
Poor	-0.81	***	(0.06)
Health varied a great deal	-0.41	*	(0.19)

Constant	8.91	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. Predicted life satisfaction by the dissimilarity index quartiles and country groups based on this model are graphically represented in Figure 3.

E – Results of additional analyses

Table S.9 – Linear regression models for the effect on life satisfaction of quartiles of dissimilarity index adjusting for specific measures of fertility and partnership histories.

Independent variables	Models							
	(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)
Quartiles dissimilarity index (ref. Quartile 1)								
Quartile 2	-0.06*	-0.06*	-0.07**	-0.07**	-0.06**	-0.09***	-0.04†	-0.03
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.03)
Quartile 3	-0.14***	-0.11***	-0.14***	-0.14***	-0.14***	-0.19***	-0.08***	-0.06*
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.03)	(0.02)	(0.03)
Quartile 4	-0.31***	-0.34***	-0.36***	-0.38***	-0.34***	-0.31***	-0.21***	-0.14***
	(0.03)	(0.02)	(0.02)	(0.02)	(0.03)	(0.03)	(0.03)	(0.03)
Age 1st time living with partner (ref. 2 nd tercile)								
1 st tercile	-0.07***							-0.09***
	(0.02)							(0.02)
3 rd tercile	-0.03							-0.01
	(0.02)							(0.03)
Never lived with a partner	-0.33***							-0.34***
	(0.04)							(0.05)
Experienced a divorce/ separation (ref. No)		-0.26***						-0.30***
		(0.02)						(0.03)
Experienced cohabitation (ref. No)			-0.19***					-0.05
			(0.04)					(0.04)
Experienced re-partnering (ref. No)				-0.03				0.23***
				(0.03)				(0.03)
Age 1st child (ref. 2 nd tercile)								
1 st tercile					-0.04*			
					(0.02)			
3 rd tercile					-0.01			
					(0.02)			
No children					-0.10**			
					(0.04)			

Number of children (at age 49) (ref. 2)								
0								-0.02 (0.04)
1								0.07* (0.03)
3 or more children								0.06* (0.02)
Children outside of marriage (ref. No)								
Yes								-0.29*** (0.02)
No children								-0.22*** (0.03)
Children combined variable (ref. all children within marriage; n. children (n) <= 2; age at first child = 3 rd tercile)								
No children								-0.15*** (0.04)
At least one child outside of marriage								-0.18*** (0.04)
All within marriage; n <=2; first tercile								0.02 (0.04)
All within marriage; n <=2; second tercile								0.02 (0.03)
All within marriage; n > 2; first tercile								0.01 (0.04)
All within marriage; n > 2; second tercile								-0.00 (0.04)
All within marriage; n > 2; third tercile								0.06 (0.05)
Cohort (ref. 1932-1940)								
1941-1950	0.14*** (0.04)	0.14*** (0.04)	0.13*** (0.04)	0.14*** (0.04)	0.14*** (0.04)	0.14*** (0.04)	0.13*** (0.04)	0.14*** (0.04)
1951-1962	0.10†	0.10†	0.10	0.10†	0.10†	0.10†	0.10†	0.11†

	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Age	-0.00†	-0.01*	-0.01*	-0.00†	-0.00†	-0.00†	-0.01*	-0.01*
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Gender (ref. Man)								
Women	-0.10***	-0.11***	-0.11***	-0.11***	-0.10***	-0.11***	-0.10***	-0.08***
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Country (ref. Estonia)								
Austria	1.18***	1.17***	1.17***	1.17***	1.18***	1.17***	1.18***	1.18***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Germany	0.80***	0.79***	0.79***	0.80***	0.80***	0.80***	0.78***	0.77***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Sweden	1.14***	1.14***	1.14***	1.13***	1.13***	1.13***	1.13***	1.16***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Spain	0.69***	0.64***	0.67***	0.68***	0.68***	0.69***	0.64***	0.62***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Italy	0.49***	0.43***	0.46***	0.48***	0.48***	0.49***	0.43***	0.42***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
France	0.36***	0.34***	0.35***	0.35***	0.35***	0.35***	0.33***	0.34***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Denmark	1.29***	1.30***	1.30***	1.29***	1.29***	1.29***	1.28***	1.30***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Greece	-0.27***	-0.32***	-0.29***	-0.28***	-0.27***	-0.26***	-0.31***	-0.32***
	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)
Switzerland	1.39***	1.38***	1.38***	1.38***	1.39***	1.39***	1.38***	1.39***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Belgium	0.51***	0.51***	0.50***	0.51***	0.51***	0.51***	0.50***	0.51***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Czech Republic	0.57***	0.57***	0.55***	0.57***	0.57***	0.57***	0.55***	0.56***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Poland	0.56***	0.50***	0.53***	0.55***	0.55***	0.55***	0.50***	0.48***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Luxembourg	0.92***	0.89***	0.90***	0.91***	0.91***	0.92***	0.87***	0.87***

	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)
Hungary	-0.17**	-0.20***	-0.19**	-0.18**	-0.17**	-0.17**	-0.21***	-0.21***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Portugal	0.70***	0.62***	0.66***	0.67***	0.68***	0.68***	0.63***	0.63***
	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)
Slovenia	0.38***	0.33***	0.36***	0.37***	0.38***	0.38***	0.35***	0.33***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Croatia	0.01	-0.03	-0.01	0.01	0.01	0.01	-0.04	-0.05
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Lithuania	-0.55***	-0.56***	-0.56***	-0.54***	-0.54***	-0.54***	-0.56***	-0.58***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Bulgaria	-1.05***	-1.10***	-1.07***	-1.06***	-1.04***	-1.04***	-1.10***	-1.11***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Cyprus	0.74***	0.69***	0.72***	0.73***	0.74***	0.74***	0.67***	0.67***
	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)	(0.07)
Finland	1.24***	1.23***	1.23***	1.23***	1.23***	1.23***	1.22***	1.23***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Latvia	-0.29***	-0.31***	-0.32***	-0.31***	-0.30***	-0.30***	-0.30***	-0.30***
	(0.06)	(0.06)	(0.07)	(0.06)	(0.06)	(0.07)	(0.06)	(0.06)
Malta	1.08***	0.98***	1.02***	1.04***	1.05***	1.05***	1.03***	1.03***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Romania	0.30***	0.26***	0.27***	0.29***	0.30***	0.29***	0.25***	0.24***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Slovakia	0.36***	0.29***	0.33***	0.35***	0.36***	0.35***	0.30***	0.28***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Living with biological parents at 10 (ref. Both biological)								
Only one biological parent	-0.06*	-0.05	-0.05†	-0.06†	-0.06†	-0.06†	-0.05†	-0.05
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
None biological parent	-0.02	-0.01	-0.01	-0.02	-0.02	-0.02	-0.01	-0.01
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)								

Skilled manual	-0.18***	-0.19***	-0.18***	-0.18***	-0.18***	-0.18***	-0.19***	-0.19***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Semi-skilled & unskilled manual	-0.01	-0.02	-0.02	-0.01	-0.01	-0.01	-0.02	-0.02
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Other	-0.08*	-0.09*	-0.09*	-0.08*	-0.08*	-0.08*	-0.09*	-0.09*
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)								
More than 1 to 1.5	0.02	0.02	0.02	0.02	0.02	0.02	0.01	0.02
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
More than 1.5 to 2	-0.06*	-0.07*	-0.06*	-0.06*	-0.06*	-0.06*	-0.07*	-0.07*
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
More than 2	-0.13***	-0.14***	-0.13***	-0.13***	-0.13***	-0.14***	-0.14***	-0.14***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Self-defined health at childhood (ref. Excellent)								
Very good	-0.27***	-0.27***	-0.27***	-0.27***	-0.27***	-0.27***	-0.27***	-0.27***
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Good	-0.45***	-0.45***	-0.45***	-0.45***	-0.45***	-0.45***	-0.45***	-0.45***
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Fair	-0.69***	-0.69***	-0.69***	-0.69***	-0.69***	-0.69***	-0.69***	-0.69***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Poor	-0.84***	-0.84***	-0.84***	-0.85***	-0.84***	-0.84***	-0.84***	-0.83***
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Health varied a great deal	-0.44*	-0.47*	-0.48*	-0.47*	-0.47*	-0.47*	-0.45*	-0.44*
	(0.19)	(0.19)	(0.19)	(0.19)	(0.19)	(0.19)	(0.19)	(0.18)
Constant	7.95***	8.05***	8.01***	7.94***	7.94***	7.93***	8.01***	8.10***
	(0.23)	(0.23)	(0.23)	(0.23)	(0.23)	(0.23)	(0.23)	(0.23)
N	46,153	46,153	46,153	46,153	46,153	46,153	46,153	46,153

Note: † $p < 0.1$; * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$. Standard errors (s.e.) in parentheses. The models differ from the baseline model (model 1, Table 2 and S.5) for the inclusion of additional independent variables. Model 9 includes all additional variables. In model 9, controls related to children (see variables added in models 6, 7 and 8) have been combined into a single categorical variable that measures simultaneously whether individuals: are childless, had children outside of marriage, had children all within marriage. The latter group is further split according to number of children (whether bigger than 2 or not) and age at the first child (in terciles). See the description of variables in section A above.

Table S.10 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index excluding controls for early-life conditions

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.12	***	(0.02)
Quartile 3	-0.20	***	(0.02)
Quartile 4	-0.46	***	(0.02)
Cohort (ref. 1932-1940)			
1941-1950	0.14	***	(0.04)
1951-1962	0.10	+	(0.06)
Age	-0.01	**	(0.00)
Gender (ref. Man)			
Women	-0.13	***	(0.02)
Country (ref. Estonia)			
Austria	1.31	***	(0.05)
Germany	0.92	***	(0.05)
Sweden	1.38	***	(0.05)
Spain	0.79	***	(0.05)
Italy	0.66	***	(0.05)
France	0.47	***	(0.06)
Denmark	1.54	***	(0.06)
Greece	-0.05		(0.07)
Switzerland	1.57	***	(0.06)
Belgium	0.72	***	(0.05)
Czech Republic	0.68	***	(0.05)
Poland	0.59	***	(0.05)
Luxembourg	1.08	***	(0.07)
Hungary	-0.09		(0.06)
Portugal	0.77	***	(0.10)
Slovenia	0.47	***	(0.05)
Croatia	0.16	**	(0.05)
Lithuania	-0.49	***	(0.06)
Bulgaria	-0.76	***	(0.06)
Cyprus	0.92	***	(0.07)
Finland	1.33	***	(0.06)
Latvia	-0.36	***	(0.06)
Malta	1.24	***	(0.06)
Romania	0.40	***	(0.05)
Slovakia	0.55	***	(0.06)
Constant	7.70	***	(0.23)
N	46153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The model differ from the baseline model (Table S.5) because of the exclusion of the early-life conditions variables.

F – Robustness checks

Here we report results from a number of robustness checks. First, the baseline model relies on the assumption of cardinality of the life satisfaction scale. This assumption has been found to be justifiable by previous methodological studies (e.g. Kristofferse 2017). Also, the choice between a linear and an ordinal regression model has been found to make little difference (Bussière et al. 202; Ferrer-i-Carbonell and Frijters 2004). Nonetheless, we estimated an ordered logistic regression (after testing the homogeneity of coefficients of the quartiles of the dissimilarity index across the levels of the outcome (Table S.11)). Second, instead of categorizing the dissimilarity index using the quartiles, we estimated a model where the dissimilarity index is used as a continuous independent variable with a cubic specification (Table S.12 and Figure S.1).

Third, education and employment histories may be affected by or determined simultaneously with family histories; thus, we did not include them in the baseline model as they may represent mediators. However, they may also act as potential confounders. To assess whether the effect of non-standardness of family histories would still appear even adjusting for these factors, we added education and employment (percentage of years spent employed) as independent variables (Table S.13).

Fourth, the effect of the dissimilarity index could be due to the financial situation of the respondent's parents. Thus, we additional control for the retrospectively self-reported financial situation of the household when the respondent was up to 16 years old (Table S.14).

Fifth, we considered a different way of building the dissimilarity index by calculating (and standardizing) the distances between groups defined by education, gender and country (Tables S.15 and S.16). In addition, we considered building the dissimilarity index using two alternative dimensions: occupation of the main breadwinner when the respondent was aged 10 and whether the respondent declared that religion was important at home when growing up

(Table S.17). Results from the latter analyses confirm that more dissimilar family histories are penalized in terms of life satisfaction at older ages, but the estimated effects are lower than when the other dimensions are used in the construction of the index.

Sixth, we addressed possible reverse causality, which might still be possible despite the controls for early-life conditions, including a self-reported measure of childhood health. Differently from studies on a specific aspect of family histories (e.g., number of children, see e.g., van den Broek & Tosi 2020), adopting an IV approach in our case is not feasible. Instead, we implemented the method proposed by Lewbel (2012), who showed that regression model parameters can be identified in the presence of heteroscedasticity, thus adjusting for possible endogeneity issues. Results are in Table S.18. In addition, we implemented a sensitivity analysis following the approach and software proposed by Cinelli & Hazlett (2020). The goal of formal sensitivity analysis is to increase the credibility of estimates by providing an assessment of how strong the violation of underlying hypotheses should be in order to undermine the conclusions of a study (Table S.19). The content and interpretation of Table S.19 merits some additional explanation. This table reports, for convenience, the estimates of the coefficients of the quartiles of the dissimilarity index estimated in our baseline model. Then, it reports the so-called Robustness Values. They represent the minimum strength of association (measured in terms of partial R²) that unobserved confounders would need to have, both with the treatment and with the outcome, to bring the estimates down to exactly 0 (RV) or into a range where they are no longer statistically different from 0 (RV_{α=0.05}). Finally, Table S.19 reports results from two “bounding” analyses aimed at assessing the consequence on the point estimates and t-statistics of an unobserved confounder which is 1 time or 10 time, respectively, as strong as one specific observed coefficient in the baseline model for life satisfaction. For this purpose, we consider the coefficient of Self-defined health at childhood = "Poor". This is the strongest coefficient among individual level variables as shown in Table S.5. In addition,

this variable is also interesting because it already measures, although via a self-report of the respondent, childhood wellbeing. The Robustness Values are higher than the corresponding results observed for the strongest individual-level coefficient (see “Bound partial R2 of confounder with treatment/outcome” in the first bounding analyses). Thus, we can consider implausible that unobserved confounders would eliminate or make statistically insignificant the effects of the quartiles of the dissimilarity index. This is confirmed by the bounding analyses, especially the second, more extreme, one. In this case we simulate what would be the consequence of adjusting for an unobserved confounder 10 times as strong as the coefficient of Self-defined health at childhood = "Poor". As we can see from Table S.19, the point estimate would be reduced but would remain statistically significant (in fact, t-values remain high). What is most, the coefficient for the fourth quartile of the dissimilarity index, although reduced (from -0.38 to -0.25), would remain sizeable and statistically significant. In conclusion, this sensitivity analysis brings some additional robustness to our analysis showing that even a strong effect of past life satisfaction (conditional on observed controls) would not undermine the conclusions of the study.

Seventh, we considered alternative measures of wellbeing: quality of life (measured by CASP-12; Table S.20a) and number of depressive symptoms (measured with the EURO-D scale; Table S.20b). Note that in the latter case, a higher value of the outcome indicates worse wellbeing. The aim was to discard that our results are driven by the choice of a specific, although widely used, measure of wellbeing.

Eight, we re-estimated the baseline model using cross-sectional weights for SHARELIFE wave 7 respondents to adjust for selective unit nonresponse and attrition (Bergmann et al. 2019; Table S.21).

Table S.11 – Ordinal logistic regression model for the effect on life satisfaction of the quartiles of dissimilarity index

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.09	**	(0.02)
Quartile 3	-0.12	***	(0.02)
Quartile 4	-0.35	***	(0.02)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The results are based on a generalized ordered logistic regression model instead of a linear model used for the baseline estimates (Table S.5). The coefficients of the explanatory variables have been constrained to be equal across the levels of the outcome based on a log-likelihood ratio test. The other coefficients are not constrained. They are not reported because the table would be too long but they are available upon request.

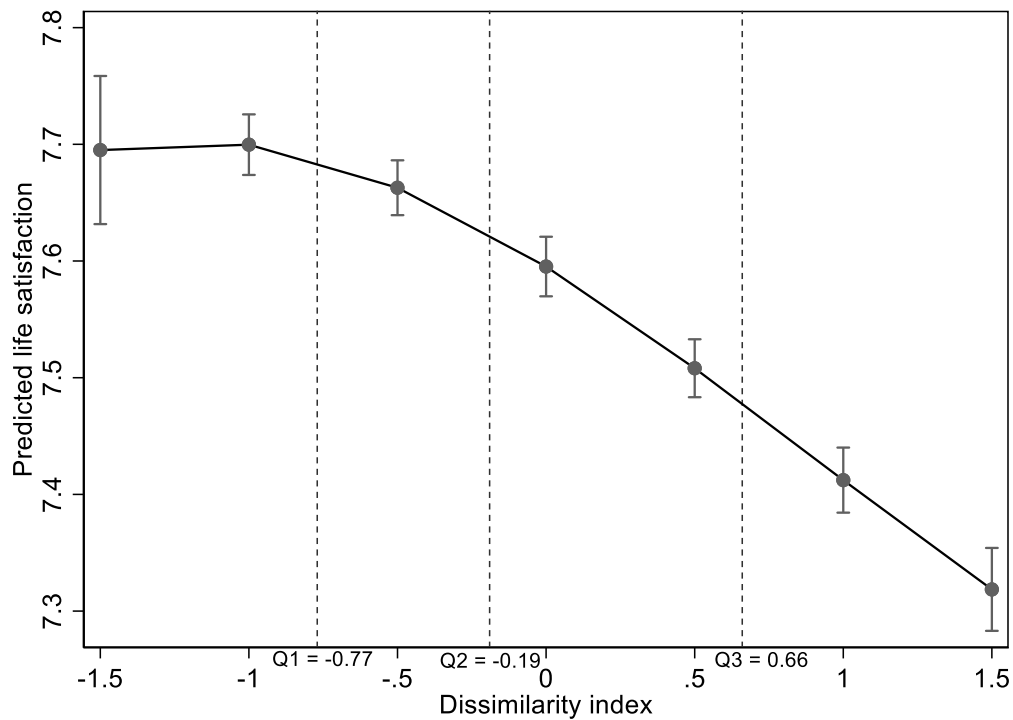
Table S.12 – Linear regression model for the effect on life satisfaction of the dissimilarity index treated as a continuous variable with a cubic specification

Independent variables	Coef.		s.e.
Dissimilarity index	-0.16	***	(0.01)
Square of dissimilarity index	-0.04	**	(0.01)
Cube of dissimilarity index	0.01	**	(0.00)
Cohort (ref. 1932-1940)			
1941-1950	0.13	***	(0.04)
1951-1962	0.10	+	(0.06)
Age	-0.00		(0.00)
Gender (ref. Man)			
Women	-0.10	***	(0.02)
Country (ref. Estonia)			
Austria	1.15	***	(0.05)
Germany	0.79	***	(0.05)
Sweden	1.12	***	(0.06)
Spain	0.67	***	(0.05)
Italy	0.49	***	(0.05)
France	0.35	***	(0.06)
Denmark	1.26	***	(0.06)
Greece	-0.31	***	(0.07)
Switzerland	1.37	***	(0.06)
Belgium	0.50	***	(0.05)
Czech Republic	0.50	***	(0.05)
Poland	0.50	***	(0.05)
Luxembourg	0.91	***	(0.08)
Hungary	-0.18	**	(0.06)
Portugal	0.70	***	(0.10)
Slovenia	0.35	***	(0.05)
Croatia	0.00		(0.06)
Lithuania	-0.61	***	(0.06)
Bulgaria	-1.07	***	(0.06)
Cyprus	0.70	***	(0.07)
Finland	1.22	***	(0.06)
Latvia	-0.34	***	(0.07)
Malta	1.00	***	(0.07)
Romania	0.26	***	(0.06)
Slovakia	0.33	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.06	+	(0.03)
None biological parent	0.02		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial- professional- skilled non-manual)			

Skilled manual	-0.16	***	(0.03)
Semi-skilled & unskilled manual	-0.01		(0.02)
Other	-0.06		(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.01		(0.03)
More than 1.5 to 2	-0.06	*	(0.03)
More than 2	-0.12	***	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.27	***	(0.02)
Good	-0.46	***	(0.02)
Fair	-0.71	***	(0.04)
Poor	-0.85	***	(0.06)
Health varied a great deal	-0.62	***	(0.18)
Constant	7.79	***	(0.23)
<hr/>			
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The results are based on a linear regression model that differs from the baseline model (Table S.5) because the dissimilarity index is treated as a continuous variable with a cubic specification (i.e., the linear, quadratic and cubic terms for the dissimilarity index are considered).

Figure S.1 – Predicted life satisfaction (with 95% confidence intervals) calculated at different values of the dissimilarity index based on a linear regression model with a cubic specification for the dissimilarity index



Note: The results are based on the model in Table S.12. Q1, Q2 and Q3 on the x-axis refer to the values of the quartiles of the dissimilarity index that are used in the baseline model to categorize the dissimilarity index. Predicted values are calculated over the -1.5 to +1.5 of the dissimilarity index, which excludes about 1% of the smallest and biggest 1% values of the index

Table S.13 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index adding additional independent variable measuring education and percentage of years being employed

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.05	†	(0.02)
Quartile 3	-0.11	***	(0.02)
Quartile 4	-0.33	***	(0.02)
Education (ref. Low)			
Medium	0.23	***	(0.02)
High	0.48	***	(0.03)
% of years being employed (ref. 75%-100%)			
50-74%	-0.23	***	(0.02)
less than 50% of his/her life	-0.38	***	(0.03)
Cohort (ref. 1932-1940)			
1941-1950	0.13	***	(0.04)
1951-1962	0.10		(0.06)
Age	0.00		(0.00)
Gender (ref. Man)			
Women	0.00		(0.02)
Country (ref. Estonia)			
Austria	1.25	***	(0.05)
Germany	0.85	***	(0.05)
Sweden	1.16	***	(0.05)
Spain	0.90	***	(0.05)
Italy	0.74	***	(0.05)
France	0.47	***	(0.06)
Denmark	1.31	***	(0.06)
Greece	-0.06		(0.07)
Switzerland	1.49	***	(0.06)
Belgium	0.62	***	(0.05)
Czech Republic	0.63	***	(0.05)
Poland	0.66	***	(0.05)
Luxembourg	1.10	***	(0.08)
Hungary	-0.11	†	(0.06)
Portugal	0.94	***	(0.10)
Slovenia	0.49	***	(0.05)
Croatia	0.25	***	(0.06)
Lithuania	-0.54	***	(0.06)
Bulgaria	-0.91	***	(0.06)
Cyprus	0.92	***	(0.07)
Finland	1.28	***	(0.06)
Latvia	-0.30	***	(0.06)
Malta	1.30	***	(0.06)
Romania	0.55	***	(0.06)
Slovakia	0.42	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			

Only one biological parent	-0.04		(0.03)
None biological parent	0.02		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.08	**	(0.03)
Semi-skilled & unskilled manual	0.03		(0.02)
Other	-0.01		(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.05	†	(0.03)
More than 1.5 to 2	-0.01		(0.03)
More than 2	-0.04		(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.26	***	(0.02)
Good	-0.42	***	(0.02)
Fair	-0.65	***	(0.03)
Poor	-0.77	***	(0.06)
Health varied a great deal	-0.42	*	(0.18)
Constant	7.21	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The model differs from the baseline model (Table S.5) for the inclusion of additional independent variables: education and percentage of years being employed.

Table S.14 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index adding an additional independent variable measuring the financial situation of the family till age 16

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.07	**	(0.02)
Quartile 3	-0.13	***	(0.02)
Quartile 4	-0.36	***	(0.02)
Financial situation of the family till age 16 (Ref.: Pretty well off)			
About average	-0.18	***	(0.03)
Poor	-0.57	***	(0.03)
It varied	-0.49	***	(0.06)
Cohort (ref. 1932-1940)			
1941-1950	0.14	***	(0.04)
1951-1962	0.09		(0.06)
Age	-0.00		(0.00)
Gender (ref. Man)			
Women	-0.12	***	(0.02)
Country (ref. Estonia)			
Austria	1.18	***	(0.05)
Germany	0.82	***	(0.05)
Sweden	1.10	***	(0.05)
Spain	0.70	***	(0.05)
Italy	0.49	***	(0.05)
France	0.36	***	(0.06)
Denmark	1.29	***	(0.06)
Greece	-0.20	**	(0.07)
Switzerland	1.38	***	(0.06)
Belgium	0.48	***	(0.05)
Czech Republic	0.54	***	(0.05)
Poland	0.49	***	(0.05)
Luxembourg	0.87	***	(0.08)
Hungary	-0.17	**	(0.06)
Portugal	0.71	***	(0.10)
Slovenia	0.37	***	(0.05)
Croatia	0.00		(0.05)
Lithuania	-0.56	***	(0.06)
Bulgaria	-0.98	***	(0.06)
Cyprus	0.76	***	(0.07)
Finland	1.25	***	(0.06)
Latvia	-0.32	***	(0.06)
Malta	0.99	***	(0.06)
Romania	0.30	***	(0.06)

Slovakia	0.34	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	0.03		(0.03)
None biological parent	0.01		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.12	***	(0.03)
Semi-skilled & unskilled manual	0.02		(0.02)
Other	0.00		(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.05	*	(0.03)
More than 1.5 to 2	-0.00		(0.03)
More than 2	-0.00		(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.26	***	(0.02)
Good	-0.42	***	(0.02)
Fair	-0.65	***	(0.03)
Poor	-0.79	***	(0.06)
Health varied a great deal	-0.45	*	(0.18)
Constant	7.95	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The model differs from the baseline model (Table S.5) for the inclusion of an additional independent variables: financial situation of the family from birth to age 16.

Table S.15 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index - Dissimilarity index calculated within groups defined by education, gender and country

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.08	**	(0.02)
Quartile 3	-0.14	***	(0.02)
Quartile 4	-0.37	***	(0.02)
Cohort (ref. 1932-1940)			
1941-1950	0.14	***	(0.04)
1951-1962	0.12	*	(0.06)
Age	-0.00	†	(0.00)
Gender (ref. Man)			
Women	-0.11	***	(0.02)
Country (ref. Estonia)			
Austria	1.16	***	(0.05)
Germany	0.80	***	(0.05)
Sweden	1.13	***	(0.06)
Spain	0.68	***	(0.05)
Italy	0.48	***	(0.05)
France	0.35	***	(0.06)
Denmark	1.28	***	(0.06)
Greece	-0.28	***	(0.07)
Switzerland	1.38	***	(0.06)
Belgium	0.50	***	(0.05)
Czech Republic	0.56	***	(0.05)
Poland	0.55	***	(0.05)
Luxembourg	0.90	***	(0.08)
Hungary	-0.18	**	(0.06)
Portugal	0.69	***	(0.10)
Slovenia	0.38	***	(0.05)
Croatia	0.00		(0.06)
Lithuania	-0.55	***	(0.06)
Bulgaria	-1.05	***	(0.06)
Cyprus	0.73	***	(0.07)
Finland	1.23	***	(0.06)
Latvia	-0.31	***	(0.07)
Malta	1.04	***	(0.06)
Romania	0.29	***	(0.06)
Slovakia	0.34	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.05	†	(0.03)
None biological parent	-0.02		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.18	***	(0.03)

Semi-skilled & unskilled manual	-0.02		(0.02)
Other	-0.07	†	(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.02		(0.03)
More than 1.5 to 2	-0.06	*	(0.03)
More than 2	-0.13	***	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.27	***	(0.02)
Good	-0.46	***	(0.02)
Fair	-0.70	***	(0.03)
Poor	-0.85	***	(0.06)
Health varied a great deal	-0.50	*	(0.19)
Constant	7.91	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The model differs from the baseline model (Table S.5) because of the way the dissimilarity index is calculated. Here, the dissimilarity index is calculated within groups defined by education, gender and country.

Table S.16 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index with interactions with education - Dissimilarity index calculated within groups defined by education, gender and country.

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.06		(0.04)
Quartile 3	-0.15	***	(0.04)
Quartile 4	-0.41	***	(0.04)
Education (ref. Low)			
Medium	0.24	***	(0.04)
High	0.49	***	(0.05)
Quartiles dissimilarity index # Education			
Quartile 2 # Medium	-0.02		(0.05)
Quartile 2 # High	-0.01		(0.07)
Quartile 3 # Medium	0.03		(0.05)
Quartile 3 # High	0.05		(0.07)
Quartile 4 # Medium	0.09	†	(0.05)
Quartile 4 # High	0.13	*	(0.05)
Gender (ref. Man)			
Women	-0.09	***	(0.02)
Cohort (ref. 1932-1940)			
1941-1950	0.13	***	(0.04)
1951-1962	0.11	+	(0.06)
Age	-0.00		(0.00)
Country (ref. Estonia)			
Austria	1.18	***	(0.05)
Germany	0.79	***	(0.05)
Sweden	1.15	***	(0.06)
Spain	0.86	***	(0.05)
Italy	0.66	***	(0.05)
France	0.42	***	(0.06)
Denmark	1.27	***	(0.06)
Greece	-0.18	**	(0.07)
Switzerland	1.42	***	(0.06)
Belgium	0.56	***	(0.05)
Czech Republic	0.62	***	(0.05)
Poland	0.58	***	(0.05)
Luxembourg	1.01	***	(0.08)
Hungary	-0.14	*	(0.06)
Portugal	0.89	***	(0.10)
Slovenia	0.42	***	(0.05)
Croatia	0.13	*	(0.06)
Lithuania	-0.58	***	(0.06)
Bulgaria	-0.96	***	(0.06)
Cyprus	0.83	***	(0.07)
Finland	1.23	***	(0.06)

Latvia	-0.32	***	(0.06)
Malta	1.19	***	(0.06)
Romania	0.42	***	(0.06)
Slovakia	0.40	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.03		(0.03)
None biological parent	0.02		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.08	*	(0.03)
Semi-skilled & unskilled manual	0.04		(0.02)
Other	0.01		(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.05	†	(0.03)
More than 1.5 to 2	-0.01		(0.03)
More than 2	-0.05		(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.26	***	(0.02)
Good	-0.44	***	(0.02)
Fair	-0.67	***	(0.03)
Poor	-0.81	***	(0.05)
Health varied a great deal	-0.49	*	(0.19)
Constant	7.30	***	(0.23)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The model differs from the one presented in Table S.7 above because of the way the dissimilarity index is calculated. Here, the dissimilarity index is calculated within groups defined by education, gender and country.

Table S.17 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index - Dissimilarity index calculated within groups defined by occupation of the main breadwinner when the respondent was 10 and importance of religion when growing up

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.08	***	(0.03)
Quartile 3	-0.11	***	(0.03)
Quartile 4	-0.28	***	(0.03)
Cohort (ref. 1932-1940)			
1941-1950	0.15	***	(0.04)
1951-1962	0.13	*	(0.07)
Age	-0.00		(0.00)
Gender (ref. Man)			
Women	-0.06	**	(0.02)
Country (ref. Estonia)			
Austria	1.18	***	(0.06)
Germany	0.77	***	(0.05)
Sweden	1.12	***	(0.06)
Spain	0.66	***	(0.05)
Italy	0.46	***	(0.05)
France	0.36	***	(0.06)
Denmark	1.27	***	(0.07)
Greece	-0.31	***	(0.08)
Switzerland	1.38	***	(0.07)
Belgium	0.51	***	(0.06)
Czech Republic	0.48	***	(0.05)
Poland	0.47	***	(0.05)
Luxembourg	0.92	***	(0.08)
Hungary	-0.26	**	(0.08)
Portugal	0.64	***	(0.10)
Slovenia	0.31	***	(0.05)
Croatia	-0.02		(0.06)
Lithuania	-0.53	***	(0.08)
Bulgaria	-1.02	***	(0.06)
Cyprus	0.58	***	(0.08)
Finland	1.22	***	(0.06)
Latvia	-0.59	***	(0.10)
Malta	1.14	***	(0.08)
Romania	0.06		(0.08)
Slovakia	0.40	***	(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.05		(0.03)
None biological parent	0.07		(0.07)
Occupation of main breadwinner at 10 (ref. Managerial- professional- skilled non-manual)			
Skilled manual	-0.15	***	(0.03)
Semi-skilled & unskilled manual	-0.01		(0.02)
Other	-0.07	*	(0.04)

Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.01		(0.03)
More than 1.5 to 2	-0.05	+	(0.03)
More than 2	-0.10	***	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.25	***	(0.02)
Good	-0.45	***	(0.03)
Fair	-0.71	***	(0.04)
Poor	-0.78	***	(0.06)
Health varied a great deal	-0.38	+	(0.21)
Constant	7.89	***	(0.26)
N	39684		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. The model differs from the baseline model (Table S.5) because of the way the dissimilarity index is calculated. Here, the dissimilarity index is calculated within groups defined by occupation of the main breadwinner when the respondent was aged 10 and whether religion was important at home when growing up.

Table S.18 – Instrumental variable linear regression model for the effect on life satisfaction of quartiles of dissimilarity index.

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.17		(0.13)
Quartile 3	-0.12		(0.16)
Quartile 4	-0.64	***	(0.18)
Age	-0.01	*	(0.00)
Gender (ref. Man)			
Women	-0.11	***	(0.02)
Country (ref. Estonia)			
Austria	1.18	***	(0.05)
Germany	0.80	***	(0.05)
Sweden	1.14	***	(0.06)
Spain	0.69	***	(0.05)
Italy	0.49	***	(0.05)
France	0.36	***	(0.06)
Denmark	1.29	***	(0.06)
Greece	-0.25	***	(0.07)
Switzerland	1.40	***	(0.06)
Belgium	0.50	***	(0.05)
Czech Republic	0.59	***	(0.05)
Poland	0.56	***	(0.05)
Luxembourg	0.89	***	(0.08)
Hungary	-0.17	**	(0.06)
Portugal	0.68	***	(0.10)
Slovenia	0.40	***	(0.05)
Croatia	0.02		(0.06)
Lithuania	-0.54	***	(0.06)
Bulgaria	-1.02	***	(0.06)
Cyprus	0.73	***	(0.07)
Finland	1.24	***	(0.06)
Latvia	-0.30	***	(0.07)
Malta	1.04	***	(0.06)
Romania	0.28	***	(0.06)
Slovakia	0.34	***	(0.06)
Cohort (ref. 1932-1940)			
1941-1950	0.13	***	(0.04)
1951-1962	0.08		(0.06)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.05		(0.03)
None biological parent	-0.01		(0.06)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.19	***	(0.03)
Semi-skilled & unskilled manual	-0.00		(0.02)
Other	-0.09	*	(0.04)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.01		(0.03)

More than 1.5 to 2	-0.07	*	(0.03)
More than 2	-0.14	***	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.26	***	(0.02)
Good	-0.45	***	(0.02)
Fair	-0.68	***	(0.04)
Poor	-0.82	***	(0.06)
Health varied a great deal	-0.45	*	(0.19)
Constant	8.00	***	(0.25)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. Estimates are from an instrumental variable linear regression model using internally generated instruments based on heteroscedasticity present in the data (Lewbel 2012).

Table S.19 – Sensitivity analysis to the presence of unobserved confounders for the effect on life satisfaction of quartiles of dissimilarity index.

	Quartiles dissimilarity index (ref. Quartile 1)		
	Quartile 2	Quartile 3	Quartile 4
Baseline point estimates	-0.07	-0.15	-0.38
<i>Robustness Values:</i>			
Robustness Value for the point estimate (RV)	1.73%	3.68%	6.14%
Robustness Value for the t-value	0.77%	2.73%	5.21%
<i>Bounds on confounding based on the coefficient of Self-defined health at childhood = "Poor"</i>			
Bound partial R2 of confounder with treatment	0.01%	0.02%	0.09%
Bound partial R2 of confounder with outcome	0.52%	0.52%	0.52%
Adjusted point estimate	-0.068	-0.147	-0.367
Adjusted t-value	-3.410	-7.347	-12.268
<i>Bounds on confounding based on 10 times the coefficient of Self-defined health at childhood = "Poor"</i>			
Bound partial R2 of confounder with treatment	0.05%	0.14%	0.87%
Bound partial R2 of confounder with outcome	5.19%	5.19%	5.19%
Adjusted point estimate	-0.05	-0.116	-0.252
Adjusted t-value	-2.565	-5.936	-8.594

Note: The table reports, for convenience, the estimates of the coefficients of the quartiles of the dissimilarity index estimated in our baseline model. Then, it reports the Robustness Values that represent the minimum strength of association (measured in terms of partial R2) that unobserved confounders would need to have, both with the treatment and with the outcome, to bring the estimates down to exactly 0 (RV) or into a range where they are no longer statistically different from 0 (RV α =0.05). Finally, it reports results from two “bounding” analyses aimed at assessing the consequence on the point estimates and t-statistics of an unobserved confounder which is 1 time or 10 time, respectively, as strong as one specific observed coefficient in the baseline model for life satisfaction. For this purpose, we consider the coefficient of Self-defined health at childhood = "Poor". This is the strongest coefficient among individual level variables as shown in Table S.5.

Table S.20a – Linear regression model for the effect on quality of life (CASP) of quartiles of dissimilarity index.

Independent variables	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	-0.34	***	(0.08)
Quartile 3	-0.65	***	(0.08)
Quartile 4	-1.33	***	(0.08)
Cohort (ref. 1932-1940)			
1941-1950	1.21	***	(0.12)
1951-1962	1.00	***	(0.19)
Age	-0.08	***	(0.01)
Gender (ref. Man)			
Women	-0.62	***	(0.06)
Country (ref. Estonia)			
Austria	3.61	***	(0.17)
Germany	2.22	***	(0.16)
Sweden	2.30	***	(0.18)
Spain	0.13		(0.16)
Italy	-1.89	***	(0.16)
France	1.35	***	(0.18)
Denmark	3.41	***	(0.19)
Greece	-5.40	***	(0.23)
Switzerland	3.84	***	(0.20)
Belgium	0.53	**	(0.17)
Czech Republic	-0.97	***	(0.16)
Poland	0.23		(0.16)
Luxembourg	3.21	***	(0.25)
Hungary	-0.99	***	(0.19)
Portugal	-2.71	***	(0.31)
Slovenia	2.01	***	(0.15)
Croatia	-1.37	***	(0.18)
Lithuania	-3.56	***	(0.19)
Bulgaria	-4.60	***	(0.18)
Cyprus	-1.43	***	(0.22)
Finland	1.14	***	(0.18)
Latvia	-2.06	***	(0.21)
Malta	0.46	*	(0.21)
Romania	-4.37	***	(0.18)
Slovakia	-1.24	***	(0.18)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	-0.21	*	(0.10)
None biological parent	-0.66	***	(0.18)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	-0.67	***	(0.09)

Semi-skilled & unskilled manual	-0.31	***	(0.08)
Other	-0.80	***	(0.12)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	-0.09		(0.08)
More than 1.5 to 2	-0.34	***	(0.09)
More than 2	-0.99	***	(0.09)
Self-defined health at childhood (ref. Excellent)			
Very good	-1.07	***	(0.07)
Good	-1.97	***	(0.07)
Fair	-2.95	***	(0.11)
Poor	-3.75	***	(0.18)
Health varied a great deal	-2.38	***	(0.59)
Constant	44.34	***	(0.74)
N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. This is the same as the baseline model (Table S.5) but for a different outcome: CASP. CASP is a measure of quality of life ranging from 4 to 48 (the higher the better).

Table S.20b – Linear regression model for the effect on number of depressive symptoms (EUROD) of quartiles of dissimilarity index.

Independent variable	Coef.		s.e.
Quartiles dissimilarity index (ref. Quartile 1)			
Quartile 2	0.16	***	(0.04)
Quartile 3	0.13	***	(0.04)
Quartile 4	0.37	***	(0.04)
Cohort (ref. 1932-1940)			
1941-1950	-0.33	***	(0.05)
1951-1962	-0.21	*	(0.09)
Age	0.01	†	(0.00)
Gender (ref. Man)			
Women	0.76	***	(0.03)
Country (ref. Estonia)			
Austria	-0.56	***	(0.07)
Germany	-0.18	**	(0.06)
Sweden	-0.39	***	(0.07)
Spain	-0.21	***	(0.06)
Italy	0.29	***	(0.06)
France	0.13	†	(0.07)
Denmark	-0.39	***	(0.07)
Greece	0.57	***	(0.09)
Switzerland	-0.49	***	(0.08)
Belgium	0.24	***	(0.07)
Czech Republic	-0.39	***	(0.06)
Poland	0.51	***	(0.14)
Luxembourg	0.06		(0.10)
Portugal	0.82	***	(0.12)
Slovenia	-0.39	***	(0.06)
Croatia	0.23	**	(0.07)
Living with biological parents at 10 (ref. Both biological)			
Only one biological parent	0.19	***	(0.04)
None biological parent	0.26	**	(0.09)
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)			
Skilled manual	0.01		(0.04)
Semi-skilled & unskilled manual	0.06	†	(0.03)
Other	0.16	**	(0.05)
Overcrowding rate of the household at 10 (ref. 1 or less)			
More than 1 to 1.5	0.02		(0.04)
More than 1.5 to 2	0.08	*	(0.04)
More than 2	0.30	***	(0.04)
Self-defined health at childhood (ref. Excellent)			
Very good	0.12	***	(0.03)
Good	0.40	***	(0.03)
Fair	0.86	***	(0.05)

Poor	1.03	***	(0.08)
Health varied a great deal	0.36		(0.25)
Constant	1.04	**	(0.35)
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N	32,426		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. There is the same as the baseline model (Table S.5) but for a different outcome: EUROD. The sample size is lower because fewer countries participated in wave 6 from which EUROD is taken. EUROD measured the number of self-reported depressive symptoms and ranges from 0 to 12 (the higher the more depressive symptoms).

Table S.21 – Linear regression model for the effect on life satisfaction of quartiles of dissimilarity index – Weighted analyses to adjust for unit nonresponse and attrition.

Independent variables			Coef.	s.e.
Quartiles dissimilarity index (ref. Quartile 1)				
Quartile 2	-0.09	***	(0.03)	
Quartile 3	-0.24	***	(0.02)	
Quartile 4	-0.45	***	(0.02)	
Cohort (ref. 1932-1940)				
1941-1950	0.13	***	(0.04)	
1951-1962	0.04		(0.06)	
Age	-0.00		(0.00)	
Gender (ref. Man)				
Women	-0.16	***	(0.02)	
Country (ref. Estonia)				
Austria	1.10	***	(0.18)	
Germany	0.76	***	(0.17)	
Sweden	1.03	***	(0.18)	
Spain	0.62	***	(0.17)	
Italy	0.39	*	(0.17)	
France	0.38	*	(0.17)	
Denmark	1.26	***	(0.18)	
Greece	-0.32	+	(0.17)	
Switzerland	1.30	***	(0.18)	
Belgium	0.54	**	(0.18)	
Czech Republic	0.48	**	(0.17)	
Poland	0.43	*	(0.17)	
Luxembourg	0.89	**	(0.34)	
Hungary	-0.40	*	(0.18)	
Portugal	0.72	***	(0.19)	
Slovenia	0.44	*	(0.21)	
Croatia	-0.07		(0.19)	
Lithuania	-0.52	**	(0.20)	
Bulgaria	-1.20	***	(0.18)	
Cyprus	0.61	*	(0.26)	
Finland	1.20	***	(0.18)	
Latvia	-0.31		(0.21)	
Malta	0.99	***	(0.30)	
Romania	0.22		(0.17)	
Slovakia	0.15		(0.18)	
Living with biological parents at 10 (ref. Both biological)				
Only one biological parent	-0.15	***	(0.03)	
None biological parent	0.01		(0.06)	
Occupation of main breadwinner at 10 (ref. Managerial, professional, skilled non-manual)				
Skilled manual	-0.14	***	(0.03)	
Semi-skilled & unskilled manual	-0.04		(0.02)	
Other	-0.10	*	(0.04)	
Overcrowding rate of the household at 10 (ref. 1 or less)				
More than 1 to 1.5	-0.01		(0.02)	

More than 1.5 to 2	-0.08	**	(0.03)
More than 2	-0.15	***	(0.03)
Self-defined health at childhood (ref. Excellent)			
Very good	-0.28	***	(0.02)
Good	-0.51	***	(0.02)
Fair	-0.75	***	(0.04)
Poor	-0.77	***	(0.06)
Health varied a great deal	-0.59	*	(0.24)
Constant	7.94	***	(0.28)
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N	46,153		

Note: † p<0.1; * p<0.05, ** p<0.01, *** p<0.001. Standard errors (s.e.) in parentheses. There is the same as the baseline model (Table S.5) but with cross-sectional weights for SHARELIFE wave 7 respondents (cciw_w7_SHL) applied to adjust for unit nonresponse and attrition.

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