



Doubling up: A gift or a shame? Intergenerational households and parental depression of older Europeans



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ABSTRACT

The Great Recession has brought along a rearrangement of living patterns both in the U.S. and in Europe. This study seeks to identify the consequences of a change in intergenerational coresidence on the depression level of the elderly. Using data from the Survey of Health, Ageing and Retirement in Europe (SHARE) and a difference-in-difference propensity score matching approach, this study finds robust evidence of a positive effect of coresidence on the mental health of the older generation in those European countries historically marked by a Catholic tradition. In contrast with previous literature, the present program evaluation setup accounts for non-random selection bias and heterogeneous treatment effects. Though heterogeneous across Europe, the results highlight that, in a time marked by increasing demographic aging, intergenerational living arrangements can lead to significant improvements in the quality of life of older individuals.

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1. Introduction

Multigenerational living arrangements have been on the rise for the last few decades, both in the U.S. (Kochhar and Cohn, 2011; Taylor et al., 2012) and in Europe (Corselli-Nordblad, 2010; Choroszewicz and Wolff, 2010). Likewise, in recent years a growing number of young adults are moving back into their parents' home – arguably a strategic and protective response to the economic hardships and high unemployment rates brought about by the Great Recession (Mykyta, 2012; Kaplan, 2012). This sharp increase in the number of households where more than one generation of adults decide to “double up” has gained increasing social and economic importance due to its far-reaching implications to the public support systems in today's aging societies.

The causes of multigenerational household arrangements are without a doubt of great interest and importance. However, this study aims at shifting our attention to the analysis and measurement of its effects, which have been greatly disregarded in the literature – especially so for individuals belonging to the 50+ age group. So far, solid empirical evidence of the effects of coresidence on the health of the elderly is scarce. Much has been said and done

about the effects of leaving or returning to the parents' household on the younger generation (Taylor et al., 2012; Parker, 2012; Mykyta, 2012; Wiemers, 2014; Kaplan, 2012), but how do older adults fare when such changes take place?

This paper aims at advancing the literature by separating the causal effect of doubling up on the quality of life of older Europeans from potential confounding factors. Using longitudinal data from the Survey of Health, Ageing and Retirement in Europe (SHARE), it seeks in particular to untangle the impact of a coresidence change on the psychological health of the elderly – as proxied by a self-reported depression index.

Attesting a causal link is a challenging empirical task. I adopt econometric techniques from the program evaluation literature to do so. A non-parametric difference-in-difference (DID) propensity score matching approach (Heckman et al., 1997; Heckman et al., 1998, 2005) is used to assess the causal effect of a child moving in or outside the household (“treatment”) on the depression level of older Europeans. The treatment group consists of elderly parents who experience such transition from one wave to the next, while the coresidence status for the control group remains unchanged.

The use of a simple linear regression framework to unveil the link between coresidence and depression is inhibited by the likely existence of confounding factors. For instance, reverse causality may exist as an increase in parental depression and mental

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deterioration may induce the coresidence choice of adult children. Moreover, selection bias may arise as respondents with certain characteristics – both observable and not – are more likely to join an intergenerational living arrangement. I exploit the longitudinal nature of the SHARE data to account for the earlier bias and rid the estimates from unobservable time-invariant traits, while matching techniques are employed to minimize non-random selection into coresidence based on observed individual attributes. Subsequently, the robustness of our results to the presence of omitted variables is thoroughly investigated through a series of statistical tests. Though common, these confounding factors have rarely been addressed by previous studies on this topic.

The results are summarized in three key findings. First, a change in coresidence has no sizable effects on parental depression when all countries are pooled together. This is arguably due to heterogeneous treatment effects across European regions canceling each other out.

Second, a structural divide emerges when the sample is split into two macroregions with historically divergent values. In particular, the effect of a change in coresidence on depression moves in opposite directions depending on whether a country is marked by a Protestant or a Catholic tradition. Parental depression never increases significantly after a double up; however, it does decrease significantly – by a magnitude of 19% – when the transition into coresidence takes place in Catholic Europe. To my knowledge, this constitutes pioneering evidence of the substantial heterogeneity in the coresidence effect.

Third, the dissolution of shared households has no impact on the outcome of interest in neither macroregion, reflecting the common belief that an adult child's move into independent living is a signal of success.

1.1. Literature review

Previous research has identified a wide range of indicators linking social support to both physical and mental wellbeing. In particular, a positive association between loneliness and depression in old age is consistent in the literature (e.g., Green et al., 1992; Singh and Misra, 2009; Luo et al., 2012; Riumallo-Herl et al., 2014). Social support from adult children has been shown to buffer the adverse effects of negative life events – such as widowhood – on mental wellbeing (Silverstein and Bengtson, 1994; Li et al., 2005; Mazzella et al., 2010). Contrastingly, the association between the elderly's living arrangements and their wellbeing is still a topic of ongoing debate: while some studies have shown a positive effect of coresidence with adult children (Zunzunegui et al., 2001; Hughes and Waite, 2002; Okabayashi et al., 2004; Chen and Short, 2008), others have found a negative or null effect (Chyi and Mao, 2012; Lowenstein and Katz, 2005). The present study seeks to complement these strands of literature by examining the effect of coresidence choices on the mental wellbeing of the older European generation.

In what follows, Section 2 describes the data, the main variables, and models the coresidence problem. In Section 3 the results are presented and justified through a series of balancing tests. Finally, the robustness of our results is attested in Section 4, followed by a brief discussion and concluding remarks in Section 5.

2. Empirical methodology

2.1. Description of the data

This study uses data from the first (2004), second (2006) and fourth (2010) waves of the Survey on Health, Aging and Retirement in Europe (SHARE), which surveys people aged 50 and over in 19

European countries (and Israel). Only respondents present in all three waves are considered. The analysis is thus limited to the ten countries consistently present in those waves: Austria, Belgium, Denmark, France, Germany, Italy, the Netherlands, Spain, Sweden, and Switzerland. SHARE is a multidisciplinary and cross-national database which provides detailed information on physical and mental health, socio-economic status, and social and family networks of respondents and their households. International comparisons are permitted by the inter-country standardization of all questions.

The sample is made up of 10,107 individuals participating in waves 1, 2 and 4 (57% females), making for 30,321 observations, out of which 12,463 contain complete information on depression levels, geographical proximity with children, and the usual socio-economic and health indicators used as controls.

2.1.1. Independent variable: coresidence with children

Coresidence in SHARE is measured by asking respondents about their children's living arrangements: "Where does child [*child name*] live?" Although respondents are asked to choose among nine alternatives denoting different degrees of geographical proximity, for our purposes the only answer considered is "1) in the same household." Since 97.2% of respondents in our dataset mention having at most five children, the analysis is limited to a respondent's coresidence with any of her first five children.

Given the longitudinal nature of the dataset, it is possible to identify changes in coresidence between the respondent and her children from one wave to the next, as well as to observe the respondent's depression level before and after the move. The analysis is split up into two time periods, depending on when the move took place: short term (between wave 1 in 2004 and wave 2 in 2006) and long term (between wave 2 in 2006 and wave 4 in 2010). Inter-wave refresher samples are avoided in order to preserve sample comparability in the short and long terms (I thank an anonymous referee for highlighting the need to point this out explicitly). These short and long term schemes seem adequate in capturing the real and lasting effects of a shock in family proximity, since depression is known to be a recurrent condition with effects that can take some time to develop and even longer to dissipate, continuing for months and even years (Aging and Depression, 2014). In total, 115 individuals doubled up in the short term and 301 did so in the long term. Splitting up seems to be more common in our sample, since 413 and 335 respondents split up in the short and long term, respectively.

One of the drawbacks of the data is that following children in time is troubling at best, which, among other things, hinders our ability to make conclusions regarding the gender, age, and socio-economic conditions of the specific children involved in the treatment. Moreover, although after a coresidence change it is not possible to identify who the actual mover is, for our purposes the factor of interest remains coresidence *per se* irrespective of which family member is the protagonist of such move (be it child A, child B, etc. or the respondent herself). Given such data limitations, coresidence in our analysis is determined by the respondent and her closest child. Coresidence is hence the independent or explanatory variable of this study, constructed as a binary indicator equal to one if the respondent and at least one of her children live in the same household and zero otherwise.

2.1.2. Dependent variable: depression score

The dependent variable is depression, defined on the basis of a symptom-oriented measure known as the EURO-D scale. The EURO-D is made up of five depression measures (GMS-AGECAT, SHORT-CARE, CES-D, ZSDS, and CPRS) which are harmonized to produce a 12-item scale comprising the following symptoms:

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