

# Melancholy or mahjong? Diversity, frequency, type, and rural-urban divide of social participation and depression in middle- and old-aged Chinese: A fixed-effects analysis

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1 Melancholy or mahjong? Diversity, frequency, type, and rural-urban divide of social participation and  
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25 **Abstract**

26 The potential benefit of social participation (SP) to one's mental health has been widely acknowledged.  
27 Nevertheless, the specific type and amount of SP that is associated with improved depressive symptoms in  
28 middle- and old-aged Chinese awaits further investigation. This study aimed to understand the patterns of  
29 depression and SP by comparing urban vs rural China, and according to which, measure the associations  
30 between changes in SP and that in depressive symptoms. A total of 10,988 community residents aged 45  
31 years and above were selected from wave 1 (2011), wave 2 (2013), and wave 4 (2015) of the China Health  
32 and Retirement Longitudinal Study (CHARLS), a nationally representative survey. The fixed-effects  
33 analysis was used to explore the association between the changes in diversity, frequency, and type of SP  
34 and the changes in depressive symptoms. The results indicated that rural respondents suffered from a  
35 significantly higher risk of depression and took less SP than their urban counterparts. Transitioning from  
36 no SP to 1 or more types of SP or to a once a week or higher frequency was associated with a decline in  
37 depressive symptoms. For urban respondents, playing mah-jong or cards and joining sports or social clubs  
38 predicted a decline in depressive symptoms. For rural residents, interacting with friends regularly was  
39 associated with fewer depressive symptoms. In conclusion, more diverse and higher frequency of SP was  
40 associated with better mental health, while the social significance of SP varied across different types of SP  
41 and between rural and urban areas.

42

43 **Keywords:** Social participation, Depression, China, Fixed-effects analysis, Rural-urban disparity

44 **1. Introduction**

45 Depression, a non-communicable disease, has attracted wide research and service attention in recent years  
46 due to its heavy burden in both developed and developing countries (Malhi & Mann, 2018). Specifically,  
47 nearly 350 million people suffer from depressive disorders globally, which is attributable to 12.7% of all-  
48 cause mortality (Walker et al., 2015). Moreover, other health problems that often ensue from depression,  
49 such as type 2 diabetes (Vancampfort et al., 2016), cardiovascular diseases (Seldenrijk et al., 2015), and  
50 suicide (Isacsson et al., 2010), cause secondary comorbidities and result in more burden to the family as  
51 well as the community. In addition, the risk of depression peaks in one's middle- and old- age (World  
52 Health Organization, 2017a; Yaka et al., 2014). As the worldwide ageing population roars, the threat will  
53 possibly be exacerbated, which calls for effective interventions for this disadvantaged group.

54  
55 China, one of the low- and middle-income countries (LMICs) (World Bank, 2018), accounts for nearly 18%  
56 of the global population, and roughly 17% of the global disease burden of mental disorders (Liu & Page,  
57 2016). In addition, China is experiencing rapid population ageing (Wang & Chen, 2014). Specifically, over  
58 110 million residents were 65 years or above in 2011, whilst the figure was projected to reach 400 million  
59 by 2050 (Fang et al., 2015). Thus, addressing this daunting challenge to China is critical to the global  
60 improvement of mental health as well.

61  
62 Facing the growing need, however, similar to other LMICs, China suffers greatly from insufficient  
63 professional resources on the supply side. Currently, there are less than 8.75 mental health workers per  
64 100,000 residents in China's mental health system (World Health Organization, 2017b). This figure is just  
65 above the average of LMICs, less than that of the global average, and far less than that of upper-middle  
66 income countries (World Health Organization, 2018). The large gap between supply and need indicates that,  
67 although conventional interventions such as cognitive behavioural therapy and medication are effective  
68 approaches to treating patients with depression, they are unable to grapple with this challenge to China or

69 other LMICs in similar conditions, due to their high demands for professional resources (Milner et al.,  
70 2015). In this case, delving into novel approaches with better accessibility is inevitable and imperative.

71  
72 In recent years, social participation (SP) has attracted substantial research attention owing to its low cost  
73 and wide accessibility as well as its expected effect on one's mental health. Under the umbrella concept of  
74 structural/cognitive social capital (Harpham et al., 2002; Hikichi et al., 2018), prior literature suggested that  
75 social interaction/communication during participating in social activities may incentivize mutual support,  
76 and provide one with a sense of belonging and largely reduce social isolation (Hikichi et al., 2017; Lin et  
77 al., 1999), which therefore, may improve mental health or prevent depression (Almedom, 2005). However,  
78 as SP covers a wide range of social activities, limited studies have revealed that the direction of the  
79 association and the magnitude varies between different types of activity, but failed to reach an agreement  
80 on the type or amount of SP that is associated with lower odds of depression (Hao et al., 2017; Roh et al.,  
81 2015; Vogelsang, 2016). One potential underlying reason may be that the social significance of SP varies  
82 amongst specific types and across the cultural contexts of investigation (Chiao et al., 2011). For instance,  
83 hobby clubs in prior literature were often referred to painting or music (Nummela et al., 2008; Tomioka et  
84 al., 2017), which are much less popular amongst middle- and old-aged Chinese. Instead, mah-jong (“麻  
85 将” in Chinese) is one of the most popular hobbies in China's context and other Asian ethnic groups (Cheng  
86 et al., 2006). Similarly, voluntary work investigated in prior studies (Turner et al., 1999) mainly focused on  
87 formal voluntary work such as joining non-profit organisations (Bourassa et al., 2017), whereas Chinese,  
88 especially the senior, tend to carry out informal voluntary activities such as helping others without  
89 compensation. Considering that the majority of the limited studies were conducted in western countries  
90 with LMICs largely under-investigated, whether the inverse correlation between these types of SP and  
91 depression still exists in China's context has been largely inconclusive, and therefore, calls for further  
92 examination.

93

94 Additionally, rural and urban China represent two distinctive classes (Yip et al., 2007). For instance, due  
95 to the household registration (Hukou or “户口” in Chinese) system, compared with their urban counterparts,  
96 rural residents are more likely to be farmers with lower level of education and income (Gu et al., 2019),  
97 fewer community infrastructures (Li et al., 2015), and also less access to government-sponsored public  
98 resources or healthcare services (Li et al., 2016). This is especially true among elderly. The resource-  
99 deprived context not only triggers higher risk of health problems, but also limits their opportunities to take  
100 part in various SP, and in turn, may result in a different behaviour toward SP amongst rural residents (Guo  
101 et al., 2018). Moreover, the pathway and mechanism through which social determinants affect health may  
102 vary largely between rural and urban areas. For instance, Chen and Meltzer (2008) suggested a significant  
103 rural-urban split in the effects of relative income on one’s health outcome, and Chen and Crawford (2012)  
104 have illustrated that the association between income inequality and health varies across different  
105 geographical levels. In this case, the scarcity of studies that investigated the patterns of SP and their  
106 association with depression by considering rural-urban disparity warrants the identification of the  
107 relationship in the specific rural and urban contexts, in order to improve the validity of findings.

108  
109 Furthermore, most of the published studies are cross-sectional considering only observable variables. In  
110 this case, the calculated association includes not only the effect of SP, but also that from other unmeasurable  
111 or unmeasured individual-level confounding factors, which may be associated with both SP and depression  
112 (Croezen et al., 2015). For instance, compared with those who are not very confident, individuals who have  
113 a high sense of self-confidence are more likely to participate in various social activities, and also less likely  
114 to feel depressed (Liu et al., 2019). Additionally, there are some other potential confounding factors,  
115 including personality, childhood experience, intellectual abilities, etc. (Croezen et al., 2015). In other words,  
116 the association together with the effect size of SP calculated in these studies may be overestimated, which  
117 may risk resulting in spurious correlation or effect.

118

119 Therefore, this study was carried out with two aims: 1) to understand the prevalence of depression and  
120 patterns of SP in middle- and old-aged Chinese by comparing urban vs rural China; and 2) to examine the  
121 association between SP and depressive symptoms in urban and rural China by taking different dimensions  
122 of SP into consideration. In order to account for the endogeneity and to reduce biases associated with  
123 omitted time-invariant variables, a fixed-effects analysis was used to examine the association between the  
124 changes in SP and that in depressive symptoms.

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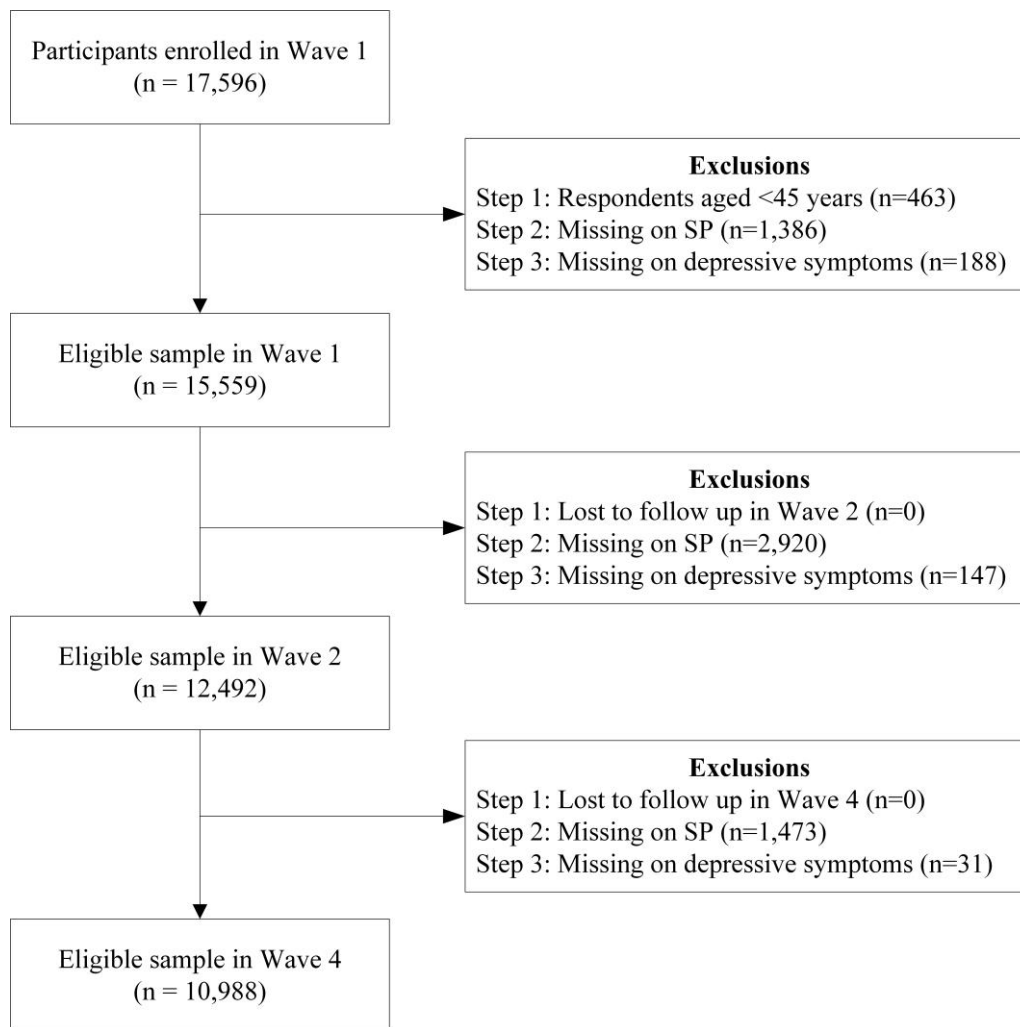
## 127 **2. Methods**

### 128 *2.1 Sample and data collection*

129 The primary database used in the present study was from the China Health and Retirement Longitudinal  
130 Study (CHARLS). CHARLS is a nationwide survey that aims to provide comprehensive and quality data  
131 on the demographic background, family characteristics, health behaviour and status, and retirement  
132 information of the middle- and old-aged residents in China (Zhao et al., 2014). This longitudinal study  
133 adopted a four-stage, stratified, cluster sampling method to enrol community-dwelling residents from 450  
134 villages and 150 counties in 28 provinces in China. Detailed sampling technique can be found elsewhere  
135 (Feng et al., 2014). The baseline national (wave 1) study was conducted in 2011, in which 17,596  
136 community-dwelling residents participated, followed by wave 2 study in 2013 that involved 18,455  
137 respondents. The wave 3 and 4 studies, which were carried out in 2014 and 2015, obtained information  
138 from 20,543 and 20,967 residents, respectively. Data from wave 3 were excluded from our study since  
139 wave 3 only collected information of one's life history (e.g. experience in one's childhood and adolescent).  
140 A total number of 13,436 residents participated in waves 1, 2, and 4. Since the fixed-effects regression  
141 investigates the relationships between the change in independent variables and that in dependent variables  
142 across each wave, we selected 10,988 participants according to the following criteria: 1) aged 45 and above,  
143 and 2) provided information on social participation and depression in all three waves. The detailed sampling



144 process is shown in Figure 1. Respondents were categorised into urban and rural residents according to  
145 their household living regions defined by National Bureau of Statistics of the People’s Republic of China  
146 (Beaumaster et al., 2018).



147

148

**Figure 1 Flowchart of participant selection**

149

## 150 2.2 Variables

### 151 2.2.1 Depression

152 A 10-item Center for Epidemiologic Studies Depression Scale (CES-D 10) was used to examine the  
153 depressive symptoms. The respondents were asked about their positive feelings, negative emotions and  
154 somatic symptoms during the last week. The answers for CES-D 10 are on a four-scale metrics coding from

155 0 to 3. The total score ranges from 0 to 30, with higher scores indicating more depressive symptoms. CES-  
156 D 10 has been used in previous studies and showed good internal reliability (Cronbach's alpha=0.815)  
157 (Boey, 1999). Several studies have reported a cut-off point of 12 with good validity to identify clinically  
158 significant depression (Cheng et al., 2016; Cheng & Chan, 2005). Accordingly, a score of 12 was used as  
159 the cut-off point to describe the prevalence of depression, whereas the CES-D 10 score was used in the  
160 fixed-effects analysis to examine the association between changes in SP and changes in depressive  
161 symptoms during waves 1, 2 and 4.

162

### 163 2.2.2 *Social Participation*

164 In waves 1, 2, and 4 of CHARLS, respondents were asked whether they had conducted the following six  
165 types of SP in the last month: a) interacting with friends; b) playing mah-jong, chess, cards or going to  
166 other community clubs; c) going to a sport, social or other clubs; d) taking part in a community-related  
167 organisations; e) undertaking voluntary or charity work; f) providing help to relatives, friends or neighbours  
168 who do not live with the respondent for free. Besides the conventional types of SP, we also considered  
169 using Internet as one type of SP, given that prior studies have attributed using Internet to a new type of  
170 social activity, through which, senior adults can communicate with social ties, and therefore, be socially  
171 connected and gain social support by overcoming the barriers posed by mobility and activity limitations  
172 (Cotten et al., 2012, 2014). Meanwhile, the CHALRS also included using Internet into one of the options  
173 to this question. If the respondents answered "yes" to any of the aforementioned SP, they were asked about  
174 the frequency accordingly (almost daily/ almost every week/ not regularly).

175

176 In this study, we examined SP from three aspects:

177 1) Diversity: the total number of different types of SP one conducted. It was coded as: None/ 1 type/  $\geq 2$   
178 types;

179

180 2) Frequency: the maximum frequency of SP one conducted. Considering that for the majority of these  
 181 seven types of SP, the proportion of respondents who carried out SP with a frequency of almost daily was  
 182 less than 0.5%, we then merged the two clusters “almost daily” and “almost every week” and recoded as  
 183 “ $\geq 1/\text{week}$ ”. Therefore, the variable was coded as: None/ not regularly/  $\geq 1/\text{week}$ ;

184

185 3) Type of SP (interacting with friends/ mah-jong or cards/ sports or social clubs/ community-related  
 186 organisations/ voluntary or charity work/ using Internet/ providing help): the frequency of each specific SP  
 187 was conducted. Since the percentages of respondents who went to sports or social clubs, community-related  
 188 organisations, or used the Internet with a frequency of once a week or more were less than 1%, we then  
 189 dichotomised these three types of SP into No/ Yes. Since the prevalence of respondents who took voluntary  
 190 or charity work was less than 0.2%, whilst providing help to other without financial compensation can be  
 191 attributed to a type of voluntary work, we then merged these two variables into one named “voluntary  
 192 activity” following Lin (2017). The frequency was the higher one in these two types of SP and was classified  
 193 into three groups: None/ not regularly/  $\geq 1/\text{week}$ . For the remaining two variables, including interacting  
 194 with friends and playing mah-jong or cards, respondents were classified into three groups: None/ not  
 195 regularly/  $\geq 1/\text{week}$ , in order to conduct subsequent in-depth analysis.

196

### 197 2.2.3 *Potential confounding variables*

198 The following individual-level characteristics were considered as potential confounding variables (Table  
 199 1). Amongst these variables, gender and residency were time-invariant variables, whereas the rest were  
 200 time-varying variables.

201

202

**Table 1 Definition/codes of the potential confounding variables**

Variable	Codes/definition
Gender	1 = Male; 2 = Female
Age	Continuous variable

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Residency	1 = Urban; 2 = Rural
Education	1 = Illiterate; 2 = Primary school and lower; 3 = Junior middle school 4 = Senior middle school and higher
Retirement	1 = No; 2 = Yes
Marital status	1 = Single (divorced/widowed/single); 2 = Partnered (married/partnered)
Living near children	Whether the respondent has a child who lives in the same city/county as the respondent does. 1 = No; 2 = Yes (any child co-resided or any non-co-resided child lived in the same city/county)
Household financial situation	Total household income/square root (# of people in the household)
Alcohol consumption	Ever consumed any alcohol last year. 1 = No; 2 = Yes
Smoke	Ever chewed tobacco, smoked a pipe, or smoked cigarette last year. 1 = No; 2 = Yes
# of types of non-communicable diseases (NCD)	12 item summary of any physical non-communicable disease including hypertension, dyslipidaemia, diabetes, cancer, chronic lung diseases, liver disease, heart attack, stroke, kidney diseases, stomach and other digestive diseases, arthritis or rheumatism, and asthma. 1 = None; 2 = 1 type; 3 = 2 types; 4 = $\geq 3$ types
# of types of lower body constraints	4-item summary of any difficulty with mobility activities, including walking 100m, climbing several flights or stairs, getting up from a chair, and stooping or kneeling or crouching. 1 = None; 2 = 1 type; 3 = 2 types; 4 = $\geq 3$ types
Wave (year)	1 = “2011”; 2 = “2013”; 4 = “2015”

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205 *2.3 Analytical strategy*

206 To address the potential endogeneity, longitudinal linear fixed-effects regression model (Sibaliija et al., 2018)

207 was employed to estimate the association between changes in SP and changes in depressive symptoms

208 during three waves. This model treats each individual as their own control, and therefore, controls the

209 potential time-invariant confounders that only varied between individuals. This model is particularly

210 effective in reducing biases brought about by the between-individual and hard-to-observe (such as  
211 personality) factors (Milner & LaMontagne, 2017) that influence both SP and depressive symptoms.  
212 Meanwhile, the model also allows us to control time-variant factors that do not vary across individuals.

213

214 Specification of our model was as follows:

$$215 \quad \text{CES-D}_{it} = \mu_t + \beta_1 \text{SP}_{it} + \beta_2 x_{it} + \alpha_i + \varepsilon_{it}$$

216 Where  $\text{CES-D}_{it}$  refers to CES-D scores for individual  $i$  at time  $t$ . Similarly,  $\text{SP}_{it}$  denotes three dimensions  
217 of SP (diversity, frequency and type) of SP for individual  $i$  at time  $t$ .  $x_{it}$  indicates time-varying variables,  
218 including age, marital status, education, living near child(ren), retirement status, household financial  
219 situation, alcohol consumption, smoke, numbers of types of NCDs, and numbers of types of lower body  
220 constraints.  $\mu_t$  suggests time (year) effects,  $\alpha_i$  characteristics the individual-level effect of all time-  
221 invariant variables, such as gender and personality, and  $\varepsilon_{it}$  is the error term.

222

223 To test the feasibility of the fixed-effects model, we firstly implemented F-test between the pooled ordinary  
224 least squares (OLS) and fixed-effects model. The test yielded statistical significance ( $p < 0.001$ ), which  
225 indicated that the former would be biased. We then employed a Hausman specification test between the  
226 fixed-effects model and the random-effects model, which was also statistically significant ( $p < 0.001$ ).  
227 Therefore, we chose the fixed-effects model.

228

229 In agreement with Milner et al. (2016), who assumed perceived social support would have an immediate  
230 effect on one's mental health, we assessed the effects of SP on depression contemporaneously based on the  
231 assumption that there may be no or very limited time lag for SP to influence one's depressive symptoms.  
232 Coefficients ( $\beta_1$ ) and their 95% Confidence Intervals (95% CIs) were presented as measures of effect. Data  
233 were analysed using R Version 3.5.1.

234

235

236 **3. Results**

237 *3.1 Basic characteristics of the respondents*

238 Basic characteristics of the whole sample population, as well as of those who resided in rural and urban  
239 areas in wave 1 study (2011) are shown in Table 2. The mean age at baseline was 58 years. Of the 10,988  
240 participants, a greater proportion were rural residents (64.66%), female (52.94%), with a primary school or  
241 lower level of education (68.76%), having a partner (88.81%), living near child(ren) (92.04%), and  
242 currently working (75.42%). The majority of respondents did not consume alcohol (67.02%) or smoke  
243 (69.30%); were affected by at least one type of NCDs (69.55%); and suffered from lower-body constraints  
244 (50.16%).

245

246 Compared with those residing in urban areas, rural respondents held lower education level (6.49% with  
247 senior high school and above education in rural respondents vs. 18.28% in urban counterparts) and poorer  
248 household financial situation (6250 RMB vs 16971 RMB), and kept working (83.73% vs 60.21%).  
249 Moreover, we observed significantly different patterns in the variety and frequency of SP between  
250 respondents in rural and urban areas. Except living near child(ren) and numbers of types of NCDs, all  
251 covariates were significantly associated with the variety and frequency of SP.

252

**Table 2 Sample characteristics of the selected respondents at baseline**

	Residency			<i>p</i>	Variety			<i>p</i>	Frequency			<i>p</i>
	Total (n=10988)	Urban (n= 3883)	Rural (n= 7105)		None (n=5595)	1 type (n=3611)	≥2 types (n=1782)		None (n=5595)	Not regularly (n=1539)	≥ 1/week (n=3854)	
	n (%)	n (%)	n (%)		n (%)	n (%)	n (%)		n (%)	n (%)	n (%)	
<b>Gender</b>				0.033 <sup>a</sup>				<0.001 <sup>a</sup>				0.008 <sup>a</sup>
Male	5171 (47.06)	1774 (45.69)	3397 (47.81)		2596 (46.40)	1622 (44.92)	953 (53.48)		2596 (46.4)	781 (50.75)	1794 (46.55)	
Female	5817 (52.94)	2109 (54.31)	3708 (52.19)		2999 (46.40)	1989 (55.08)	829 (46.52)		2999 (53.6)	758 (49.25)	2060 (53.45)	
<b>Age</b>				<0.001 <sup>b</sup>				<0.001 <sup>d</sup>				<0.001 <sup>d</sup>
Mean (SD)	58 (8.80)	58 (9.00)	58 (8.69)		59 (8.70)	58 (8.96)	57 (8.62)		59 (8.7)	57 (8.28)	58 (9.07)	
<b>Education</b>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>
illiterate	3001 (27.31)	687 (17.69)	2314 (32.57)		1704 (30.47)	996 (27.58)	275 (15.44)		1704 (30.47)	362 (23.52)	909 (23.59)	
≤primary school	4555 (41.45)	1501 (38.66)	3054 (42.98)		2386 (30.47)	1523 (42.18)	682(38.29)		2386 (42.67)	664 (43.14)	1541 (39.99)	
middle school	2261 (41.45)	985 (25.37)	1276 (17.96)		1085 (19.40)	706 (19.55)	458 (25.72)		1085 (19.4)	346 (22.48)	818 (21.23)	
≥high school	1171 (10.66)	710 (18.28)	461 (6.49)		417 (7.46)	386 (10.69)	366 (20.55)		417 (7.46)	167 (10.85)	585 (15.18)	
<b>Household financial situation<sup>1</sup></b>				<0.001 <sup>c</sup>				<0.001 <sup>d</sup>				<0.001 <sup>d</sup>
Median (Min, Max)	9256 (-115117, 1099100)	16971 (-115117, 1099100)	6250 (-91600, 593689)		7509 (-115117, 1099100)	9873 (-58138, 1099100)	14,411 (-87600, 282843)		7509 (-115117, 1099100)	9180 (-36027, 659824)	12,704 (-87600, 1099100)	
<b>Marital status</b>				0.583 <sup>a</sup>				0.032 <sup>a</sup>				0.01 <sup>a</sup>
Single	1230 (11.19)	426 (10.97)	804 (11.32)		633 (11.31)	428 (11.85)	169 (9.48)		633 (11.31)	139 (9.03)	458 (11.88)	
Partnered	9758 (88.81)	3457 (89.03)	6301 (88.68)		4962 (88.69)	3183 (88.15)	1613 (90.52)		4962 (88.69)	1400 (90.97)	3396 (88.12)	

<b>Living near child(ren)<sup>2</sup></b>				<0.001 <sup>a</sup>				0.174 <sup>a</sup>				0.569 <sup>a</sup>
No	855 (7.96)	248 (6.54)	607 (8.74)		420 (7.70)	277 (7.83)	158 (9.06)		420 (7.7)	126 (8.37)	309 (8.19)	
Yes	9881 (92.04)	3546 (93.46)	6335 (91.26)		5037 (92.30)	3259 (92.17)	1585 (90.94)		5037 (92.3)	1380 (91.63)	3464 (91.81)	
<b>Retirement<sup>3</sup></b>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>
No	8262 (75.42)	2330 (60.21)	5932 (83.73)		4319 (77.47)	2666 (74.03)	1277 (71.78)		4319 (77.47)	1271 (82.69)	2672 (69.53)	
Yes	2693 (24.58)	1540 (39.79)	1153 (16.27)		1256 (22.53)	935 (25.97)	502 (28.22)		1256 (22.53)	266 (17.31)	1171 (30.47)	
<b>Alcohol consumption</b>				0.591 <sup>a</sup>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>
No	7364 (67.02)	2615 (67.34)	4749 (66.84)		3890 (69.53)	2428 (67.24)	1046 (58.7)		3890 (69.53)	925 (60.1)	2549 (66.14)	
Yes	3624 (32.98)	1268 (32.66)	2356 (33.16)		1705 (30.47)	1183 (32.76)	736 (41.3)		1705 (30.47)	614 (39.9)	1305 (33.86)	
<b>Smoke<sup>4</sup></b>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>
No	7614 (69.30)	2797 (72.05)	4817 (67.80)		3929 (70.22)	2538 (70.3)	1147 (64.37)		3929 (70.22)	997 (64.78)	2688 (69.76)	
Yes	3373 (30.70)	1085 (27.95)	2288 (32.20)		1666 (29.78)	1072 (29.7)	635 (35.63)		1666 (29.78)	542 (35.22)	1165 (30.24)	
<b>Types of NCDs<sup>5</sup></b>				0.075 <sup>a</sup>				0.756 <sup>a</sup>				0.102 <sup>a</sup>
No NCD	3214 (30.45)	1095 (29.36)	2119 (31.04)		1621 (30.00)	1060 (30.82)	533 (31.12)		1621 (30)	460 (31.42)	1133 (30.72)	
1 type	3092 (29.29)	1073 (28.77)	2019 (29.57)		1612 (29.83)	1005 (29.22)	475 (27.73)		1612 (29.83)	451 (30.81)	1029 (27.9)	
2 types	2178 (20.63)	789 (21.16)	1389 (20.35)		1119 (20.71)	703 (20.44)	356 (20.78)		1119 (20.71)	267 (18.24)	792 (21.48)	
≥3 types	2072 (19.63)	772 (20.70)	1300 (19.04)		1052 (19.47)	671 (19.51)	349 (20.37)		1052 (19.47)	286 (19.54)	734 (19.9)	
<b>Lower body mobility</b>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>				<0.001 <sup>a</sup>
No constraint	5366 (48.84)	2083 (53.64)	3283 (46.21)		2583 (46.17)	1756 (48.63)	1027 (57.63)		2583 (46.17)	705 (45.81)	2078 (53.92)	



1 type	2308 (21.00)	815 (20.99)	1493 (21.01)	1193 (21.32)	770 (21.32)	345 (19.36)	1193 (21.32)	340 (22.09)	775 (20.11)
2 types	1621 (14.75)	503 (12.95)	1118 (15.74)	823 (14.71)	574 (15.9)	224 (12.57)	823 (14.71)	268 (17.41)	530 (13.75)
≥3 types	1693 (15.41)	482 (12.41)	1211 (17.04)	996 (17.80)	511 (14.15)	186 (10.44)	996 (17.8)	226 (14.68)	471 (12.22)

<b>Residency</b>			--				<0.001 <sup>a</sup>		<0.001 <sup>a</sup>
Urban	--	--	--	1849 (33.05)	428 (11.85)	825 (46.3)	1849 (33.05)	467 (30.34)	1567 (40.66)
Rural	--	--	--	3746 (66.95)	3183 (88.15)	957 (53.7)	3746 (66.95)	1072 (69.66)	2287 (59.34)

254 N.B. The total percentage may not equal to 100 due to rounding. <sup>1</sup>: missing data n = 1,544; <sup>2</sup>: missing data n = 252; <sup>3</sup>: missing data n = 33; <sup>4</sup>: missing  
255 data n = 1; <sup>5</sup>: missing data n = 432; <sup>a</sup>: outcomes of Chi-square test; <sup>b</sup>: outcome of Student-t test; <sup>c</sup>: outcome of Wilcoxon rank sum test; <sup>d</sup>: outcome of  
256 Kruskal-Wallis test.

257 *3.2 Social Participation in rural and urban residents*

258 Table 3 presents the diversity, frequency, and type of SP rural and urban respondents took in all three waves.

259 A relatively large proportion of respondents did not take part in any SP in all three waves (50.92% in 2011,  
260 43.97% in 2013, and 49.51% in 2015), especially joining community organisations (98.63%, 97.99% and  
261 97.64% in 2011, 2013 and 2015, respectively) or using Internet (98.37%, 97.38% and 96.88% in three  
262 waves). Amongst those who had SP, the majority took part in 1 type of SP (66.95%, 60.65% and 57.75%  
263 in three waves), and with a frequency of more than once a week (71.45%, 71.83% and 68.65% in 2011,  
264 2013 and 2015). Amongst 6 types of SP, urban and rural respondents were more likely to interact with  
265 friends or play mah-jong or cards.

266  
267 Patterns of SP varied remarkably between rural and urban areas. Compared with urban respondents, rural  
268 respondents were less likely to participate in more types of social activities (13.47% respondents took part  
269 in two or more types of SP vs 21.25% urban counterparts in 2011, with 18.30% vs 28.92% in 2013 and  
270 18.20% vs 27.07% in 2015) with higher frequency (32.19% rural respondents join SP more than once a  
271 week vs 40.36% in urban counterparts, with 36.26% vs 47.51% in 2013 and 31.44% vs 40.54% in 2015).  
272 This is especially the case in sports or social clubs (1.00% vs 12.98%, 3.32% vs 15.71%, and 4.70% vs  
273 12.26% in three waves), Internet use (0.20% vs 4.25%, 0.56% vs 6.39%, and 1.07% vs 6.88% in three  
274 waves), and community organisations (0.73% vs 2.55%, 1.14% vs 3.61%, and 1.51% vs 3.91% in three  
275 waves).

276  
277 Generally speaking, the proportion of those who took SP slightly increased during the past three waves.  
278 The increase was salient in those who carried out voluntary activities (7.56%, 13.83% and 14.96% in three  
279 waves). However, a decreasing trend was observed in those who interacted with friends regularly and the  
280 trend was more prominent in rural residents (26.15%, 27.53% and 21.93% in 2011, 2013 and in 2015).

281

**Table 3 Social participation of the selected respondents (%)**

	Wave 1 (2011)			Wave 2 (2013)			Wave 4 (2015)		
	Total (n=10988)	Urban (n=3883)	Rural (n=7105)	Total (n=10988)	Urban (n=3883)	Rural (n=7105)	Total (n=10988)	Urban (n=3883)	Rural (n=7105)
<b>Diversity</b>									
None	50.92	47.62	52.72	43.97	38.58	46.91	49.51	43.83	52.61
1 type	32.86	31.14	33.81	33.98	32.50	34.79	29.16	29.10	29.19
≥ 2 types	16.22	21.25	13.47	22.05	28.92	18.30	21.33	27.07	18.20
<b>Frequency</b>									
None	50.92	47.62	52.72	43.98	38.58	46.94	49.52	43.83	52.62
Not regularly	14.01	12.03	15.09	15.78	13.91	16.81	15.83	15.63	15.93
≥ 1/week	35.07	40.36	32.19	40.23	47.51	36.26	34.66	40.54	31.44
<b>Voluntary activities</b>									
None	92.44	92.17	92.58	86.18	84.75	86.95	85.04	84.57	85.29
Not regularly	5.42	5.33	5.48	9.96	10.43	9.70	11.21	11.77	10.91
≥ 1/week	2.14	2.50	1.94	3.87	4.82	3.35	3.75	3.66	3.80
<b>mah-jong, cards, chess or other clubs</b>									
None	81.59	78.34	83.36	79.31	75.59	81.35	81.34	76.95	83.74
Not regularly	7.66	7.13	7.95	7.86	7.62	7.99	7.35	7.83	7.09
≥ 1/week	10.75	14.52	8.68	12.82	16.79	10.65	11.30	15.22	9.16
<b>Interacting with friends</b>									
None	64.52	66.93	63.21	59.85	58.79	60.42	65.50	63.12	66.80
Not regularly	10.29	9.66	10.64	12.58	13.55	12.05	12.32	14.24	11.27
≥ 1/week	25.18	23.41	26.15	27.58	27.66	27.53	22.18	22.64	21.93
<b>Sports or social clubs</b>									
No	94.77	87.02	99.00	92.30	84.29	96.68	92.63	87.74	95.30
Yes	5.23	12.98	1.00	7.70	15.71	3.32	7.37	12.26	4.70
<b>Internet</b>									
No	98.37	95.75	99.80	97.38	93.61	99.44	96.88	93.12	98.93
Yes	1.63	4.25	0.20	2.62	6.39	0.56	3.12	6.88	1.07
<b>Community organisation</b>									
No	98.63	97.45	99.27	97.99	96.39	98.86	97.64	96.09	98.49
Yes	1.37	2.55	0.73	2.01	3.61	1.14	2.36	3.91	1.51

283 N.B. To some variables, the total percentage may not equal to 100 due to rounding.

284

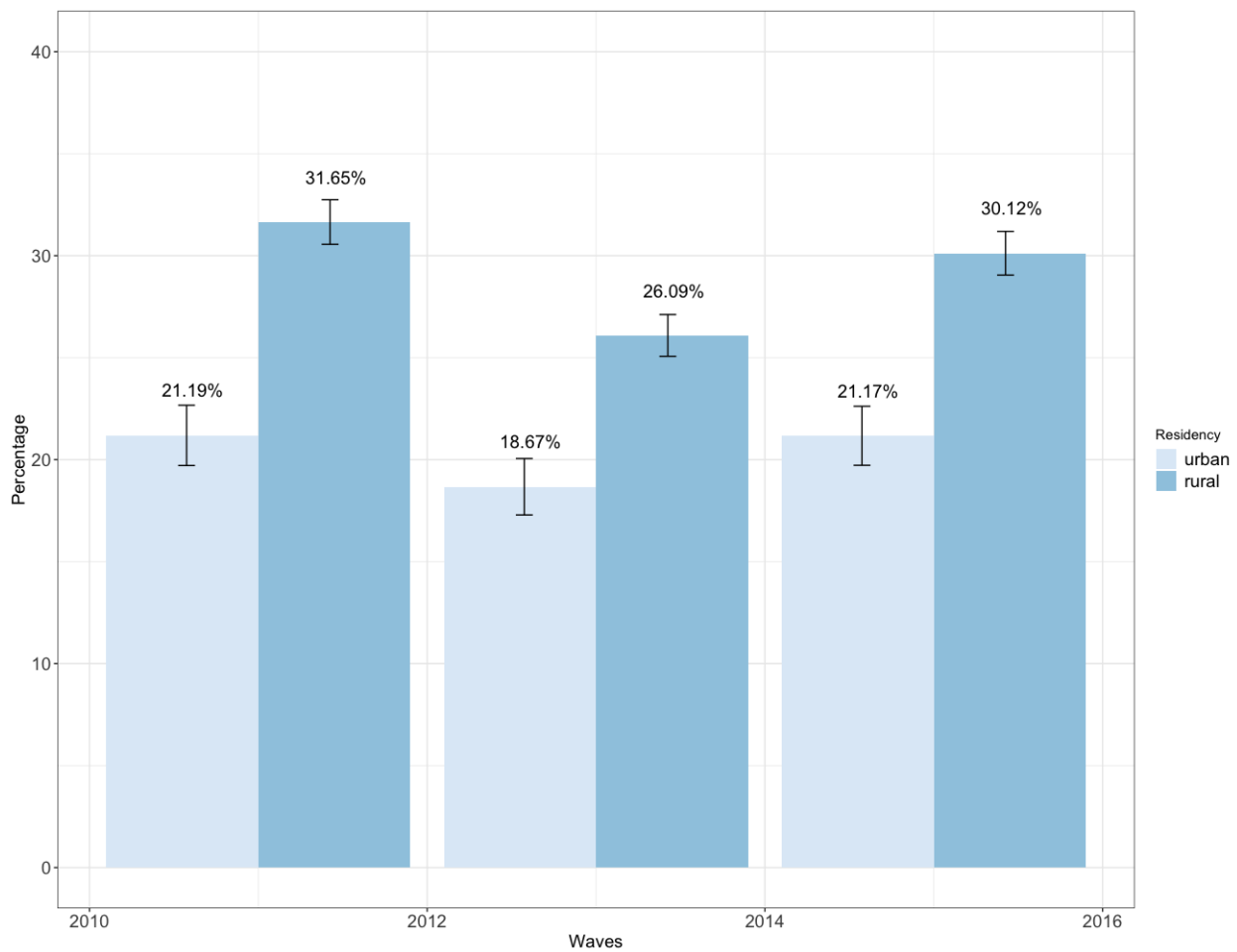
285

286

287 3.3 Prevalence of depression in urban and rural residents

288 A great variation in the prevalence of depression was observed between rural and urban areas (Figure 2).  
289 Compared with urban counterparts, rural respondents suffered from higher risks of depression in all three  
290 waves (31.65 vs 21.19%, 26.09% vs 18.67%, and 30.12% vs 21.17% in 2011, 2013 and 2015, respectively).  
291 The prevalence of depression slightly declined from 2011 to 2013 in both urban and rural residents, whereas  
292 a slight increase was observed between 2013 and 2015.

293



294

295

**Figure 2 Prevalence of depression in urban and rural respondents**

296 N.B. The 95% CIs for urban and rural respondents in 2011 were 1.48% and 1.09%, respectively. The  
297 figures were 1.38% and 1.02% in 2013, and 1.45% and 1.07% in 2015.

298

299

300 3.4 Relationship between SP and depressive symptoms in urban and rural residents

301 Table 3 outlines the contemporaneous association between the depressive symptoms and the diversity,  
 302 frequency and type of SP between waves 1, 2 and 4 with other time-varying confounders controlled.  
 303 Broadly speaking, transiting from no SP to one or more types of SP (1 type:  $\beta = -0.242$ , 95% CI:  $-0.443$ ,  
 304  $-0.040$ ;  $\geq 2$  types:  $\beta = -0.371$ , 95% CI:  $-0.641$ ,  $-0.102$ ) or to once a week or higher frequency ( $\beta = -0.409$ ,  
 305 95% CI:  $-0.622$ ,  $-0.196$ ) was significantly associated with a decline in depressive symptoms. Interacting  
 306 with friends regularly ( $\beta = -0.344$ , 95% CI:  $-0.559$ ,  $-0.128$ ), playing mah-jong regularly ( $\beta = -0.465$ , 95%  
 307 CI:  $-0.835$ ,  $-0.095$ ) and joining sports or social clubs ( $\beta = -0.461$ , 95% CI:  $-0.844$ ,  $-0.078$ ) also predicted  
 308 a decline in depressive symptoms. No significant association between depressive symptoms and voluntary  
 309 activities, community organisations or Internet use was observed.

310  
 311 The association varied significantly between urban and rural respondents. Significantly negative association  
 312 between depressive symptoms and mah-jong playing ( $\beta = -0.554$ , 95% CI:  $-1.155$ ,  $0.048$  for not regular,  
 313  $\beta = -0.678$ , 95% CI:  $-1.211$ ,  $-0.144$  for once a week or more frequent), sports or social club participation  
 314 ( $\beta = -0.455$ , 95% CI:  $-0.904$ ,  $-0.005$ ) was only observed in urban respondents. Similarly, a significant  
 315 association between regular interaction with friends and a decline in depressive symptoms ( $\beta = -0.487$ , 95%  
 316 CI:  $-0.760$ ,  $-0.215$ ) was only observed in rural respondents but not in urban counterparts.

317

318

319 **Table 4 Associations between depressive symptoms and SP diversity, frequency and type using the**  
 320 **fixed-effects regression**

	Model 1: Whole sample (n= 10,988)		Model 2: Urban (n= 3,883)		Model 3: Rural (n= 7,105)	
	$\beta$	95% CI	$\beta$	95% CI	$\beta$	95% CI
Variety (reference: None)						
1 type	<b>-0.242*</b>	<b>-0.443, -0.040</b>	-0.202	-0.541, 0.138	<b>-0.261*</b>	<b>-0.511, -0.011</b>
$\geq 2$ types	<b>-0.371**</b>	<b>-0.641, -0.102</b>	<b>-0.481*</b>	<b>-0.895, -0.067</b>	-0.292	-0.645, 0.062
Frequency (reference: None)						
Not regularly	-0.042	-0.296, 0.212	-0.295	0.645, 0.226	0.027	-0.286, 0.340

≥ 1/week	<b>-0.409***</b>	<b>-0.622, -0.196</b>	<b>-0.328+</b>	<b>-0.672, 0.025</b>	<b>-0.454***</b>	<b>-0.724, -0.185</b>
Interacting with friends (reference: None)						
Not regularly	0.028	-0.242, 0.299	0.101	-0.332, 0.535	-0.004	-0.350, 0.341
≥ 1/week	<b>-0.344**</b>	<b>-0.559, -0.128</b>	-0.047	-0.398, 0.303	<b>-0.487***</b>	<b>-0.760, -0.215</b>
mah-jong (reference: None)						
Not regularly	-0.270	-0.645, 0.105	<b>-0.554+</b>	<b>-1.155, 0.048</b>	-0.106	-0.584, 0.372
≥ 1/week	<b>-0.465*</b>	<b>-0.835, -0.095</b>	<b>-0.678*</b>	<b>-1.211, -0.144</b>	-0.310	-0.816, 0.195
Voluntary activities (reference: None)						
Not regularly	0.074	-0.224, 0.371	-0.361	-0.840, 0.119	0.294	-0.084, 0.673
≥ 1/week	-0.340	-0.887, 0.088	-0.353	-1.074, 0.368	-0.476	-1.113, 0.176
Sports (reference: No)						
Yes	<b>-0.461*</b>	<b>-0.844, -0.078</b>	<b>-0.455*</b>	<b>-0.904, -0.005</b>	-0.318	-0.969, 0.333
Internet (reference: No)						
Yes	0.022	-0.754, 0.799	-0.016	-0.871, 0.839	0.083	-1.486, 1.651
Community organisation (reference: No)						
Yes	0.048	-0.574, 0.669	-0.215	-0.984, 0.555	0.381	-0.608, 1.371

321 N.B. All models controlled time-varying variables, including wave, age, education, marital status, living  
322 near children, retirement status, household financial situation, alcohol consumption, smoke, # of types of  
323 NCDs, and # of types of lower body constraints; +  $p < 0.1$ , \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

324  
325  
326

#### 327 4. Sensitivity analysis

328 Considering that the fixed-effects analysis examined the relationship between changes in independent  
329 variables and dependent variables across waves, we only included respondents who participated and  
330 provided information regarding both SP and depressive symptoms in all three waves by assuming that the  
331 missing variables were missing completely at random (MCAR). In addition, we used multiple imputation  
332 techniques (using demographics, health behaviour and health outcome variables as predictors) to deal with  
333 the missing values amongst those who participated in all three waves (n=13,091) and to check the

334 robustness of our results. In conclusion, findings yielded using multiple imputation techniques did not differ  
335 much from those resulted from the complete cases: the direction and magnitude of effects stayed similar,  
336 whereas only some associations became statistically significant under the new sample population. Detailed  
337 results can be found in the supplementary document.

338

339 As some prior studies have observed a gender disparity in the association between SP and mental health  
340 (Takagi et al., 2013; Tomioka et al., 2017), we also stratified the sample by gender to better understand this  
341 relationship. The findings suggested negative associations between SP and depressive symptoms in both  
342 women and men alike. Meanwhile, the difference between women and men in terms of the associations  
343 was smaller than that between rural and urban respondents. In this case, we focused our attention on the  
344 rural-urban disparity.

345

346

## 347 **5. Discussion**

348 This study explored the prevalence of SP and depression in middle- and old-aged residents in both rural  
349 and urban China, based on which, further examined the association between changes in SP and that in  
350 depressive symptoms by considering three dimensions of SP, including diversity, frequency and type. The  
351 findings revealed that: 1) compared with urban counterparts, rural respondents had significantly higher risk  
352 of depression; 2) the patterns of SP varied largely between rural and urban respondents with a significantly  
353 lower prevalence of SP in rural areas; and 3) SP was related to lower risk of depression, whereas the  
354 magnitude depended largely on the type of SP and the residency of respondents.

355

### 356 *5.1 Prevalence of depression*

357 To sum up, the findings outlined a high prevalence of depression risk in middle- and old-aged Chinese  
358 (over 25% in all three waves). It is consistent with the figures calculated by some recent studies concerning

359 the senior population in China (Li et al., 2014; Li et al., 2012), and is significantly higher than that was  
360 found two decades ago (3.86%) (Chen et al., 1999). Moreover, it is far beyond the average level of LMICs  
361 (Stubbs et al., 2016; Vancampfort et al., 2018) and even some developed countries (Jung et al., 2018; Mc  
362 Dowell et al., 2018). This not only warns about the daunting challenge China faces in terms of the increasing  
363 burden of depression, but also reminds us the urgent need for more accessible and viable approaches in a  
364 context with insufficient professional resources. In addition, a substantial difference in the risk of  
365 depression between rural and urban residents was observed: rural residents suffered from a higher odds of  
366 depression than urban residents did, which can be supported by prior studies regarding China's context (Li  
367 et al., 2016). The finding suggests that the mental health of middle- and old-aged Chinese in rural areas  
368 deserves special attention.

369

## 370 *5.2 Patterns of Social Participation in urban and rural areas*

371 This study outlined significant differences in the patterns of SP between urban and rural areas: compared  
372 with urban respondents, rural respondents were much less likely to take part in social activities, and the gap  
373 was especially significant in mah-jong or cards clubs, sports or social clubs and Internet use. This finding  
374 is in line with prior studies (Guo et al., 2018; He et al., 2017; Meng & Chen, 2014; Vogelsang, 2016).  
375 Underlying reasons might be attributed to: 1) we found that more than 80% of the rural respondents were  
376 still working whereas more than 70% did not finish primary school, which indicates that, on the one hand,  
377 the heavier financial stress did not leave rural residents much leisure time for these non-profitable social  
378 activities, and on the other hand, the lower education may be a barrier to appreciate the benefit of SP (Lin,  
379 2017); 2) some social activities require suitable facilities such as walkable roads (Vogelsang, 2016) and  
380 Internet infrastructure, but the poorer community infrastructure failed to provide sufficient encouragement  
381 and opportunities for rural residents to widely participate in social activities (Bowling & Stafford, 2007;  
382 He et al., 2017).

383



384 Nevertheless, irrespective of the relatively low prevalence, we also observed a general uptrend in rural  
385 residents participating in social activities. The trend is especially remarkable in voluntary activities and  
386 sports or social clubs. This indicates that it is viable to promote SP in middle- and old-aged Chinese as long  
387 as a SP-related facilities/environment are well established.

388

### 389 *5.3 Association between social participation and depression*

390 This study found that taking part in more diverse social activities and with a once a week or higher  
391 frequency predicted a decline in depressive symptoms in both urban and rural residents. Similar findings  
392 are seen in prior studies (Guo et al., 2018; Vogelsang, 2016). Moreover, this study also found that the  
393 strength of the association mainly depended on residency and type of activity. To be more specific,  
394 significantly negative relationship between depressive symptoms and sports or social clubs and mah-jong  
395 or cards clubs were observed in urban residents but not rural residents, whereas, interacting with friends  
396 was the only type of social activity that was negatively related to depressive symptoms.

397

398 Regarding mah-jong, chess, card playing and other community clubs, to the best of our knowledge, this is  
399 the first study that examined the relationship between mah-jong playing, a traditional Chinese entertainment,  
400 and depressive symptoms in middle- and old-aged Chinese. This study discovered a significantly negative  
401 association between mah-jong playing and depressive symptoms in urban respondents. A similar study  
402 (Zhu et al., 2009) suggested that playing mah-jong for entertainment could help one gain more social  
403 support, which may result in fewer depressive symptoms. In urban areas, mah-jong is a popular social  
404 activity that urban residents usually choose to accompany family members or friends, or to pass the time  
405 (Wang, 2014). This is especially the case for residents after retirement. In this case, increased social contacts  
406 may be the underlying reason for urban residents to benefit from playing mah-jong. However, mah-jong  
407 tends to be a popular type of gambling in rural China (Steinmueller, 2011). Therefore, the eagerness to win  
408 and the sense of loss when losing money may offset the potential benefit brought by social network

409 established in mah-jong playing, and may explain the reason why no such negative association was  
410 observed in rural residents. This finding, on the one hand, reveals how China's own culture influences one's  
411 behaviour and its association with their mental health, and on the other hand, implies that the causal  
412 mechanism of mah-jong playing on depressive symptoms worth further investigation in order to develop  
413 target policies to promote the mental health of urban residents.

414  
415 Regarding sports and social clubs, this study yielded two findings: first, the prevalence rate of joining sports  
416 or social clubs in urban areas was more than double of that in rural areas. Second, this type of SP predicted  
417 a decline in depressive symptoms in urban areas, whereas the association was not observed in rural areas.  
418 Combining these two findings, we speculate that joining sports and social clubs is a relatively popular type  
419 of SP in urban areas. One who takes part in activities such as square dance and Tai Chi tends to be  
420 accompanied by others in the community (He et al., 2017). The social interaction may help them establish  
421 their own social networks, and therefore, develop a sense of belonging (Zhang & Chen, 2014). The finding  
422 is consistent with that revealed by Croezen et al. (2015) and Vogelsang (2016). On the contrary, the majority  
423 of rural residents are farmers who spend considerably long time on labour work (vigorous physical activity),  
424 who may be less interested in taking part in other sports or social clubs. Compared with their urban  
425 counterparts, the lower prevalence suggests the smaller scale of sports or social clubs in rural areas, which  
426 may result in smaller social network and less social capital one can gain in rural areas.

427  
428 Interacting with friends is the only type of SP found to be negatively associated with depressive symptoms  
429 in rural residents. Potentially underlying reasons might be the type of social ties: urban residents tend to  
430 have a social network that consists of weak ties with people from various backgrounds but of low intimacy,  
431 nevertheless, the social relationship in rural China is still dominated by the conventional kinship and  
432 neighbourhood networks (Norstrand & Xu, 2012). In other words, compared with their urban counterparts,  
433 the social network amongst rural residents is limited but strong and stable (Lin & Si, 2010; Liu et al., 2019).  
434 The higher level of bonding may help rural residents to increase their social identity, develop trust on their

435 friends, gain more emotional support from the strong ties (Mair & Thivierge-Rikard, 2010), and therefore,  
436 protect their mental health (Wang et al., 2009; Yip et al., 2007). The downward trend of interaction with  
437 friends, therefore, reminds the necessity of paying more attention to those who reduced interaction with  
438 friends in rural areas.

439

440 It is counterintuitive that no significant association between depressive symptoms and voluntary activities  
441 was observed as that was in some studies conducted in western countries (Piliavin & Siegl, 2007; von  
442 Bonsdorff & Rantanen, 2011). There might be two underlying reasons. The first potential reason for the  
443 disagreement may be the types of voluntary activities: due to the high popularity of participation in  
444 voluntary and charity work, previous studies conducted in western countries tended only to include those  
445 participated in formal voluntary work (Bourassa et al., 2017). This type of formal voluntary work may help  
446 one gain social support and feel less isolated through helpful social interaction with people in their  
447 community (Lin et al., 1999; Musick & Wilson, 2003). However, in this study, given the limited number  
448 of respondents who participated in formal voluntary activities, most of the respondents included in this  
449 variable were who helped others without compensation. As Musick and Wilson (2003) revealed, the social  
450 significance of voluntary work varies between different types of activity, helping others may come with a  
451 sense of obligation and may even induce fatigue feelings (Li & Ferraro, 2005), which may largely offset  
452 the emotional benefit it brings to middle- and old-aged residents, especially rural residents who live in lower  
453 SES. Second, we have conducted a power analysis between depressive symptoms and voluntary activities  
454 and found that the required sample size to reject the null hypothesis for the relationship between voluntary  
455 activities and depressive symptoms was 957. Considering that only 235 and 385 respondents took part in  
456 voluntary activities with a frequency of once a week or higher in 2011 and 2015, the lack of significant  
457 association may be attributed to a lack of sufficient sample size.

458

459 5.4 Strength and limitations

460 To the best of our knowledge, the study is the first one to measure the association between social  
461 participation and depression in middle- and old-aged Chinese using fixed-effects analysis that rules out the  
462 potential endogeneity. By assessing the net association between changes in SP and changes in depressive  
463 symptoms, this study confirmed that larger diversity and higher frequency of SP was associated with a  
464 decline in depressive symptoms. Meanwhile, this study is also one of the very few studies that took into  
465 consideration the rural-urban disparity and mah-jong, one of the most popular means of entertainment, in  
466 China's context. The findings revealed huge rural-urban differences in depression, patterns of SP and the  
467 association between SP and depressive symptoms, whereas outlined the association between playing mah-  
468 jong and decline in depressive symptoms in urban areas. These findings not only informed the type and  
469 amount of SP that is associated with better mental health, but also reminded the necessity of taking  
470 residency and culture into consideration when further investigating the causal relationship, which may  
471 contribute to the development of more targeted strategies in China's context.

472  
473 The findings should be interpreted with caution because of the following limitations. First, considering both  
474 that SP brings contemporaneous effects to depression whereas some short-term benefits may diminish over  
475 time (Croezen et al., 2015), and that there was a 2 year timespan between each wave of study (2011, 2013  
476 and 2015), this study used SP and depressive symptoms in all three waves rather than a lagged model. The  
477 sample size in this study was indeed larger than it would be in a lagged model, however, the exact causal  
478 relationship still awaits further investigation. Second, while the fixed-effects analysis indeed controlled  
479 individual-level time-invariant confounders, there might be unmeasurable or unmeasured time-varying  
480 variables that had not been included in this study. Third, the sample sizes for those who took part in  
481 voluntary activities or community organisations, or used Internet were significantly smaller than the  
482 minimum sample size to reject the null hypothesis. In this case, the relationships between these three types  
483 of SP and depressive symptoms await future studies with larger sample size.

484

485

486 **6. Conclusions**

487 In summary, this study has three main findings. First, rural respondents suffered from significantly higher  
488 risk of depression and took less SP than their urban counterparts. Second, more diverse and higher  
489 frequency of SP predicted a lower level of depressive symptoms in both rural and urban residents. This  
490 finding confirmed that after controlling all individual-level time-invariant confounding variables and some  
491 measurable time-varying confounding factors, the association between taking SP and better mental health  
492 still held. Third, the association between SP and depression did vary across different types of activities and  
493 between rural and urban residents. Specifically speaking, playing mah-jong or cards and joining sports or  
494 social clubs were associated with fewer depressive symptoms in urban residents, whereas interacting with  
495 friends regularly predicted a decline in depressive symptoms in rural areas. The findings, especially the  
496 potential effect of playing mah-jong, not only implied the amount and type of SP that may be associated  
497 with better mental health, but also reminded the need to consider China's cultural context, especially urban-  
498 rural disparity, when designing targeted interventions in China.

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