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Granger inspired testing the ISDs for Possible Causal Relationships

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1. Preliminary diagnostic and epistemological reflections

Arjan de Haan and his co-authors are keen to use the ISS Indicators of Social Development (hereafter the ISDs) to show how institutional structuration processes can cause improvements in human well-being, including economic growth (de Haan et al, 2011). Developing this aspiration, though not uncritically, this paper explores how the ISS ISDs might be used to stimulate thinking about causal relationships by linking the ISDs to each other and conventional measures of country-level development status.

But before undertaking the task of attributing causality, it is necessary to reflect on the nature of the data being used. The challenges in using the ISDs' data can be summarised into six problems which need diagnostic reflection before interpretation of causal relationships can be convincingly undertaken:

- Problems of country level gaps in the availability of individual indicators underpinning the five ISDs in all or particular years
- Problems of accuracy of measurement of the individual indicators within each ISD even where and when data is available
- Problems of whether the indicators are inputs to or outcomes of developmental processes
- Problems of weighting of indicators when aggregated into aggregate ISD 'scores'
- Problems of currently having only five chronological data points
- Problems of countries not being weighted by their human populations

The first problem appears intractable as the missing country-level indicators were never collected. The desire to maximise the number of indicators is laudable and the ISD creators have used an impressive formal Matching Percentile methodology to allow ISD scores to be created despite missing country-level indicators. But the problem still exists and should temper any interpretive claims.

The second problem has bedevilled 'social' indicators ever since they were first proposed as an alternative to economic indicators. Some of the indicators, such as changes in the physical environment, can be directly observed in quantitative terms and share the same issues of sampling and measurement error as conventional economic indicators. But for many social indicators, measurement requires the conversion of qualitative perceptions of well-being into quantitative measures, often using Lickert rankings. The 'subjectivity' of such measurements haunts the ISDs.

The third problem arguably does need attention, though we do not attempt that task here. The desire to maximise the number of indicators appears to have overwhelmed the need to categorise the indicators into those that might be conceptualised as inputs into developmental processes and those that appear to be primarily outcomes. Irene van Staveren understandably sees this inclusiveness as a virtue in her Working Paper (van Staveren, 2011: 32), but we feel future research into causalities using the ISDs would benefit from efforts at categorising indicators and isolating those with stronger claims to causal properties.

The fourth problem is related to the third in terms of ranking the indicators by their significance to human well-being. The division of the indicators into five ISDs does partially resolve this problem by allowing researchers to explore their independent effects on human well-being. In this spirit, Graph 1 in de Haan et al (2011: no page number) combines the five ISDs in a useful 'cobweb' diagram profile. We also use this five way division in this paper, but we are aware that the underlying weighting of the constituent indicators is not being critically assessed.

Provided the data set is maintained in the future, the fifth problem of a small number of chronological data points will gradually diminish – though we will not have the statistically 'normalising' thirty observations until 2135! Of course, the numerous country-level data points do offer possibilities of experimental designs seeking causal relationships using either cross-section analysis or combined longitudinal and cross-section analysis (e.g. Dulal and Foa, 2011). But our ambition in this paper is to explore how the human species global system is changing and we must be aware of this limitation.

It is this very ambition that gives the sixth problem significance. Our results are disproportionately influenced by the ISDs for low population countries. We ontologically assume that ISDs' scores are not strongly correlated with size of human population. But we have not tested this assumption for the purposes of this paper.

Given these six empirical problems and our pessimistic diagnoses of their intractability, we might justly be accused of being over-ambitious in this paper. Our defence against this accusation has two interwoven threads:

- Epistemologically we locate our claims in critical realism
- Methodologically we only use indicative non-parametric tests that we think are sufficiently robust to withstand significant data 'errors'

This working paper is not the place for an extended discussion of critical realism as a theory of knowledge (for an extended exposition, see Huang, 2011). For our purposes here, we offer the following propositions:

- All empirical knowledge is subject to error in terms of various forms of data inaccuracy – the ISDs may lie at the more error strewn end of the spectrum, but at least we are explicit about those errors
- Empirical data alone cannot reveal causalities
- Knowledge of human well-being requires consideration of how human agency is expressed in responses to events through changing relationships
- The exercise of agency is constrained by real structuration processes – accessing knowledge of these processes requires creative speculation in thought and non-closure in conclusions
- This creative speculation is disciplined by the requirement that it be consistent with both the empirical data and presence of human agency, i.e. these phenomena can be accepted as 'emergent' from the conjectures on structuration.

We will attempt to apply these principles in our final conclusions, but now we will proceed to apply our methodological principle of only using tests of appropriate robustness to high risks of data error.

2. The Granger inspired tests as an appropriately robust method

Where long run data are available, a typical panel study makes it possible to estimate the size of the effect of the regressors on the regressand using multiple variable regression techniques appropriate to the forms of the data and a priori theorisation. To employ such a technique, certain assumptions have to be made about the characteristics of the variables and their distributions (Verbeek 2004). For example, in a Fixed Effects model, one has to assume, *ceteris paribus*, that the effect of the regressors(s) on the regressand have identical magnitudes across all individual units (countries in the ISDs' case) and data 'errors' are quantitatively relatively small. In our case, we consider such assumptions are not justified by the ISD's data, though we accept that regression techniques may be defensible for other experimental designs using the ISD data set (e.g. Dulal and Foa, 2011).

It is not our purpose in this paper to derive estimates of quantitative effects. Our purpose here is much more limited. We wish to explore if there are patterns of chronological precedence and antecedence between social institutional patterns and conventional developmental indicators. The Granger inspired tests permit such exploration and no more than this exploration. We only claim to be only 'Granger inspired' as the small number of chronological data points means that we are departing from a more positivist/empiricist position that Granger testing can unambiguously demonstrate causality. Our critical realist position allows us to use more indicative empirical results as a take-off for creative speculation on human agency and underlying structural processes from which the empirical results could have emerged. Therefore our causal interpretations beyond claims that changes in X usually precedes changes in Y belong to us, the authors, and not to the data.

In this paper, the Granger inspired test is used specifically to investigate if ISDs' performance precedes performance in other widely used development indicators. We also investigate the inverse case: whether the developmental indicators performance precedes ISDs' performance. We will treat the Granger inspired test results as being necessary to explain structurally if and only if they are statistically significant. Statistical significance only indicates temporal precedence, but our claims to see causality must be consistent with this result, i.e. significant empirical results must be 'emergent' from any claims to understand human agency and structural processes.

It is important to note as an additional limitation that Granger inspired test results do not reveal the influences of other variables beyond the two being tested. Attributing causality must consider the possibility of other variables influencing both the tested variables (omitted/missing variables in conventional regression), e.g. the 'actual' cause for any statistically significant changes in both income levels and ISDs. The logic behind the Granger inspired test is simple: causality does not run chronologically backwards. It is

assumed if X causes Y ($X \rightarrow Y$) then X temporally must occur before Y. In other words, changes in Y due to the presence of X must come after X. Now it is entirely possible that there exists Z, which influences both X and Y ($Z \rightarrow X$, $Z \rightarrow Y$). Furthermore, if the influence of Z on X occurs more quickly than its influence on Y, then *empirically*, it would appear that $X \rightarrow Y$ when in fact it is $Z \rightarrow X$ and $Z \rightarrow Y$, with the $Z \rightarrow Y$ occurring at a time-lag to $Z \rightarrow X$. Without examining all possible Zs, it is impossible to state unequivocally that $X \rightarrow Y$. Assuming an open system in which the researcher is not omniscient (about all possible Zs), a weaker statement can nevertheless be made, namely, that X *precedes* Y ($X \sim \rightarrow Y$). While uncovering the Zs is exciting, establishing $X \rightarrow Y$ provokes reflection on causality. We use Granger inspired tests to identify, as an appropriately robust minimum, possible temporal precedence between variables to provide stimulation for reflections on causality.

The ISD database has five chronological data points per ISD allowing for lagged observations. The data points correspond to five year intervals, which we consider appropriate in terms of perceiving long duration changes and limiting the ‘noise’ that could come from more frequent observations of shorter time intervals. For our purpose here, we aggregate all countries with data available and examine the effects on them as if they represent the shared experiences of humanity. But there are some gaps in the data set such that not all countries are represented in all indices for all chronological data points. These gaps result in the exclusion of some countries from some of the Granger inspired tests. Therefore we must bear in mind that any Granger causality result refers to a particular subset of countries, though we will generally treat the statistically significant results as having possible ‘global’ significance.

The Granger inspired test takes a dependent variable, Y, of the latest epoch (2010) over a series of Y in prior epochs (1990, 1995, 2000 and 2005) plus the series of the “Granger cause” candidate X in all the prior epochs. It then tests the null hypothesis that, all of the prior X influences are zero. If the null hypothesis fails a 5 percent or 10 percent, two-tailed significance test then X is treated as possibly having an influence on Y. We thus have the following generalised model:

$$Y_{2010} = \alpha_0 + \alpha_{2005}X_{2005} + \alpha_{2000}X_{2000} + \alpha_{1995}X_{1995} + \alpha_{1990}X_{1990} + \beta_{2005}Y_{2005} + \beta_{2000}Y_{2000} + \beta_{1995}Y_{1995} + \beta_{1990}Y_{1990} + \varepsilon_1$$

$$H_0: \alpha_{2005} = 0; \alpha_{2000} = 0; \alpha_{1995} = 0; \alpha_{1990} = 0$$

In our first test, Y is set to GDP Per Capita (*gdppc*) and X is set to, in five separate experiments, each of the individual ISDs. Thus, we can test if any of the individual ISDs passes the Granger inspired test. We also test if *gdppc* passes the Granger inspired test with respect to changes ‘causing’ changes in each of the ISDs (Granger 1969; Monogan 2010). Mazumdar (1996, 2000) has employed this technique in prior work on trust and economic growth.

It is important to note in this bi-variate case, no other variables are introduced. Any statement that can be made about causality is this, that past variations in the X appear to provide information that contributes to explaining variations in (the current) Y more than past variations of Y alone. Our Granger inspired tests thus make no claim about direct causation or if such 'causes' in X are necessary and/or sufficient for Y. For our purposes, the Granger logic is entirely appropriate. The intent of this study is not to establish precise *empirical* quantitative causalities, as if there is precise quantitative invariability linking the variables, or even a direction of causality in terms of the positive or negative sign of the correlation. Rather, it is to use the empirical findings to stimulate discussions about *actual* events and *structural* processes as products of the exercise of human agency and *real* structures and mechanisms from which the empirical connections emerge.

3.1 The Granger inspired test results – the ISDs and GDP per capita

Thirty seven countries have data for all the ISDs, for the entire period. They form what we will term 'the core group'. This list is included in Appendix 1. As a fraction of about 190 countries in the database, this core group is admittedly small. The core group has good representation for Europe and Asia (especially G20 countries), as well as Latin America and Eastern Bloc; but less so for Africa and MENA. Thus there is a bias in this set of countries and it only represents a slice of the world for which the ISD data are complete. Our initial exploration will be restricted to them.

Granger inspired tests are logged in Appendix 2 and summarised in Table 3. For the core group of 37 countries, the only statistically significant causal flow runs from Clubs & Associations to GDP per capita (hereafter *gdppc*). That is to say, in statistical terms, the past variations in Clubs & Associations provide additional information to account for the present *gdppc* variations in these countries, in addition to the path dependent influence of past *gdppc* variations (the 4 prior epochs). The evidence provided points to the institutions that Clubs & Associations measures having at least time precedence to *gdppc*.

Table 1
Granger inspired tests for ISDs and GDP Per Capita – Core Group

Granger Causality (Robust estimates)	<i>F Statistics</i>	<i>Prob.</i>	<i>d.f.</i>
Safety & Trust -> <i>gdppc</i>	1.57	0.210	(4,28)
<i>gdppc</i> -> Safety & Trust	1.99	0.127	(4,28)
Civic Activism -> <i>gdppc</i>	0.39	0.817	(4,28)
<i>gdppc</i> -> Civic Activism	1.30	0.295	(4,28)
Gender Equity -> <i>gdppc</i>	2.02	0.118	(4,28)
<i>gdppc</i> -> Gender Equity	1.16	0.347	(4,28)
Clubs & Associations -> <i>gdppc</i>	4.29 **	0.008	(4,28)
<i>gdppc</i> -> Clubs & Associations	0.50	0.736	(4,28)
Intergroup Cohesion -> <i>gdppc</i>	1.43	0.251	(4,28)
<i>gdppc</i> -> Intergroup Cohesion	0.96	0.444	(4,28)

*** Probability <0.001

** Probability <0.01

* Probability <0.05

The Granger inspired tests can also be applied between the ISDs in pairwise fashion. The rationale for this series of tests is that social institutions could have mutual influences and it is reasonable to assume that some of the institutions represented in the five ISDs may have antecedent relationships with others. The Granger results are logged in Appendix 3 and summarised in Table 4. The only statistically significant causal flow at the 5 percent level runs from Civic Activism to Gender Equity. At the 10 percent level, there could be a causal flow from Gender Equity to Civic Activism, from Interpersonal Safety and Trust to Inter-group Cohesion and mutual flows between Clubs & Associations and Inter-group Cohesion.

Table 2
Granger inspired tests between ISDs – Core Group

Granger Causality (Robust estimates)	<i>F Statistics</i>	<i>Prob.</i>	<i>d.f.</i>
Safety & Trust -> Civic Activism	0.88	0.487	(4,28)
Civic Activism -> Safety & Trust	1.07	0.391	(4,28)
Safety & Trust -> Gender Equity	1.50	0.230	(4,28)
Gender Equity -> Civic Activism	1.85	0.148	(4,28)
Safety & Trust -> Clubs & Associations	1.69	0.181	(4,28)
Clubs & Associations -> Safety & Trust	0.52	0.720	(4,28)
Safety & Trust -> Intergroup Cohesion	2.23 +	0.092	(4,28)
Intergroup Cohesion -> Safety & Trust	1.30	0.293	(4,28)
Civic Activism -> Gender Equity	2.72 *	0.050	(4,28)
Gender Equity -> Civic Activism	2.27 +	0.087	(4,28)
Civic Activism -> Clubs & Associations	1.91	0.136	(4,28)
Clubs & Associations -> Civic Activism	1.08	0.387	(4,28)
Civic Activism -> Intergroup Cohesion	1.20	0.333	(4,28)
Intergroup Cohesion -> Civic Activism	1.63	0.195	(4,28)
Gender Equity -> Clubs & Associations	0.46	0.767	(4,28)
Clubs & Associations -> Gender Equity	0.96	0.447	(4,28)
Gender Equity -> Intergroup Cohesion	1.40	0.260	(4,28)
Intergroup Cohesion -> Gender Equity	1.47	0.237	(4,28)
Clubs & Associations -> Intergroup Cohesion	2.37 +	0.076	(4,28)
Intergroup Cohesion -> Clubs & Associations	2.50 +	0.065	(4,28)

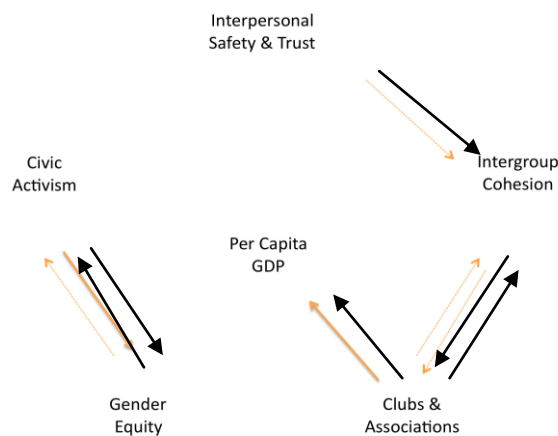
** Probability <0.01

* Probability <0.05

+ Probability <0.10

Diagrammatically, all these Granger inspired test results are summarised in Figure 1, where solid arrows indicate statistically significant flows and light dotted arrows indicate marginal flows. The flow from Clubs & Associations to *gdppc* stands in contrast to Knack and Keefer (1997) who did not find associational activities to be a significant factor but does support other studies in the literature (Granovetter 1973, 1983; Olson 1982; Putnam 1993).

Figure 1
Granger Flows between ISDs and GDP Per Capita



Although only 37 countries have complete data on all five ISDs, many have complete data on some of the ISDs. Since the Granger inspired test is applied pairwise between two variables, more countries could be included for each pairwise causality test. This would improve representativeness of the results for the whole human species and the power of the statistical test, i.e. more likely to reject the null hypothesis when it is false, or, less likely to commit a Type II error. On the other hand, using different groups of countries in separate tests raises the question of whether the various tests could be combined. Strictly speaking, a test speaks only to the cohort that makes up the data. Anything that is said about any one causal flow ultimately can only truly be said about a particular data set, i.e., the collection of countries for which we have complete data for that test.

In any research paradigm, generalization is often put forth as possibly applicable to the larger species from which a specific sample is drawn. It is in this same spirit that we proceed with the next set of Granger inspired tests, using all available data. We posit the idea that the causal flows that might emerge from these tests, though based on varying data sets, might paint a larger picture of causal flows *as if* we have all data for all countries. This seems a reasonable exercise since our aim is not to establish a “proof” for any causal flow but to

uncover possible causal flows. With the Granger results in hand for a small core group, it would be of especial interest to see if the “mixed group” exercise at least does not contradict the small group findings. If anything, one expects more causal flows to become evident, while the causal flows discussed earlier would be present as well.

The Granger inspired test results are logged in Appendix 4 and summarised in Table 3. There are 50 countries in the test for Interpersonal Safety & Trust, 140 for Civic Activism, 141 for Gender Equity, 63 for Clubs & Associations, and 92 for Inter-group Cohesion².

Table 3
Granger inspired tests for ISDs and GDP Per Capita

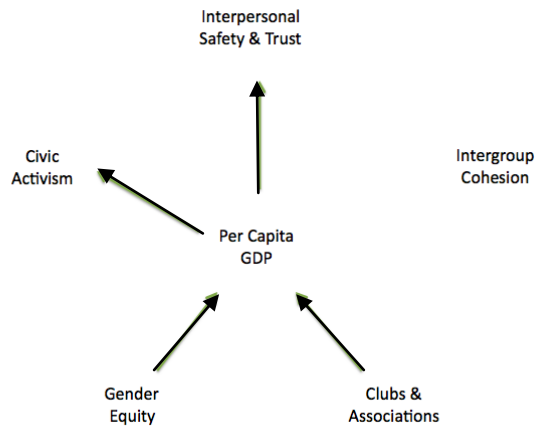
Granger Causality - Influences	<i>Coefficient aggregate</i>	<i>Prob.</i>	<i>d.f.</i>
Safety & Trust -> Per Capita GDP	0.96	0.439	(4,41)
Per Capita GDP -> Safety & Trust	6.18 ***	0.001	(4,41)
Civic Activism -> Per Capita GDP	1.17	0.328	(4,131)
Per Capita GDP -> Civic Activism	2.67 *	0.035	(4,131)
Gender Equity -> Per Capita GDP	4.62 **	0.002	(4,137)
Per Capita GDP -> Gender Equity	1.86	0.121	(4,136)
Clubs & Associations -> Per Capita GDP	3.66 **	0.010	(4,54)
Per Capita GDP -> Clubs & Associations	1.46	0.227	(4,54)
Intergroup Cohesion -> Per Capita GDP	1.51	0.205	(4,84)
Per Capita GDP -> Intergroup Cohesion	0.51	0.726	(4,84)

*** Probability <0.001
 ** Probability <0.01
 * Probability <0.05

Out of the 8 tests, 4 are statistically significant at the 5 percent level. The results show that *gdppc* passes the Granger inspired tests with respect to Interpersonal Safety and Trust and Civic Activism. At the same time, Clubs & Associations and Gender Equity Granger pass Granger inspired tests with respect to *gdppc*. It is worth noting that the test result from Clubs & Associations to *gdppc* indicated in the last section ($n=37$) is preserved here (though the number of countries only increases from 37 to 50). These causal flows are diagrammed in Figure 2.

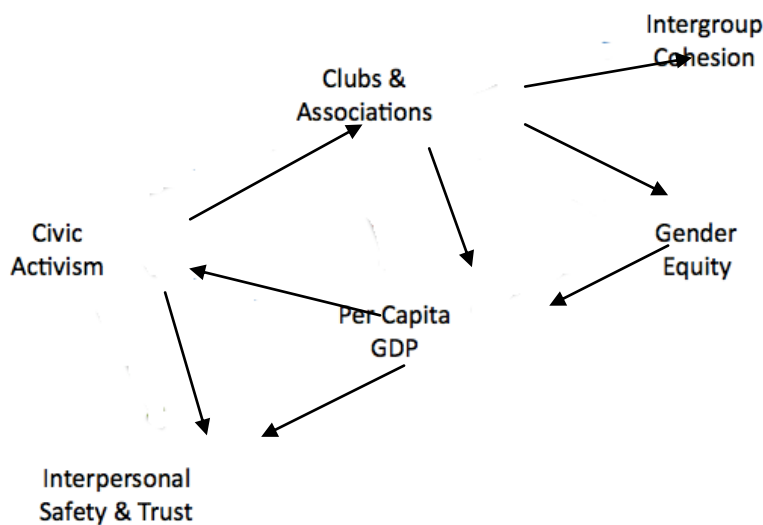
² The number of observations could differ slightly between the two tests of flows of opposite directions.

Figure 2
Granger Flows between ISD and GDP Per Capita



Two of the ISDs, Clubs & Associations and Gender Equity, are indicated to Granger flow towards *gdppc*. Because of the dramatic unexplained fall in 1995 for the Gender Equity Index, this last causal flow was also tested excluding the 1995 values, but with no change in the result. Taking the *gdppc* Granger results and the inter-index Granger results together, we end up with the flow diagram shown in Figure 3.

Figure 3
Causal Flow – ISDs & *gdppc*



3.2 The Granger inspired test results – the ISDs and HDI

The Human Development Index has been produced since 1990 (UNDP 2011). There are three equally weighted sub-indices in HDI, made up from four different indicators: log PPP GNI per capita, mean years of schooling (for a 25 year old or older person), expected years of schooling (for a 5 year old child) and life expectancy at birth. The HDI is one of the most influential indices of human well-being, with the country ranking often used as a benchmark of progress. It provides a measure of outcome that could in turn have a long-term impact on economic development. The education sub-index would be indicative of the commonly discussed human capital in the literature. In the context of causal flows, though, one could hypothesise that, because the outcome aspects of HDI are pre-dominant, ISDs would more causally influence HDI than vice versa (Dulal and Foa, 2011).

We performed Granger inspired tests between ISDs and HDI for all countries with a complete set of scores for each ISD. The results are reported in Table 4. The causal flows are summarised in Figure 4:

- A mutual causal flow is indicated between Interpersonal Safety and Trust and HDI;
- A flow from Civic Activism to HDI (this flow is possibly negative. See Huang 2011);
- Gender Equity Granger causes HDI

Except for the first case, the flows indicate that ISDs come before HDI. The pattern of flows thus generally lends support to the hypothesis that social institutions, which ISDs measure, precede the outcomes in human well-being, which HDI measures.

Table 4
Granger inspired tests for ISD and HDI

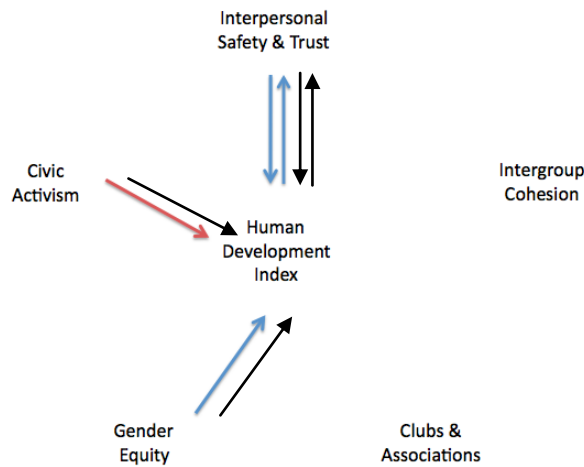
Granger Causality (Robust estimates)	<i>F Statistics</i>	<i>Prob.</i>	<i>d.f.</i>
Safety & Trust -> HDI	3.67 *	0.014	(4,32)
HDI -> Safety & Trust	6.67 ***	0.001	(4,32)
Civic Activism -> HDI	6.85 ***	0.000	(4,96)
HDI -> Civic Activism	1.02	0.400	(4,96)
Gender Equity -> HDI	5.51 ***	0.001	(4,102)
HDI -> Gender Equity	0.84	0.504	(4,101)
Clubs & Associations -> HDI	1.34	0.271	(4,43)
HDI -> Clubs & Associations	1.38	0.257	(4,43)
Intergroup Cohesion -> HDI	1.47	0.221	(4,65)
HDI -> Intergroup Cohesion	1.15	0.339	(4,65)

*** Probability <0.001

** Probability <0.01

* Probability <0.05

Figure 4
Granger Causality between ISD and Human Development Index



3.3 The Granger inspired test results – the ISDs and Gini Coefficients

The Gini Coefficients used here claim to measure the distribution of household income in a country (World Bank 2011). A Gini score of 0 means absolute equality while a score of 1 means ‘perfect’ inequality. A major critique of Gini is that it does not differentiate between inequalities produced by different distributions across the income spectrum whereas an index such as Atkinson’s can provide a statistic based on a subjectively adjustable sensitivity to the lower end of the distribution (De Maio 2007). Gini is nevertheless a commonly quoted developmental outcome measure. It thus merits an analysis vis-à-vis the ISDs. As in HDI, as an outcome indicator, it is expected that ISDs would Granger precede Gini but not vice versa.

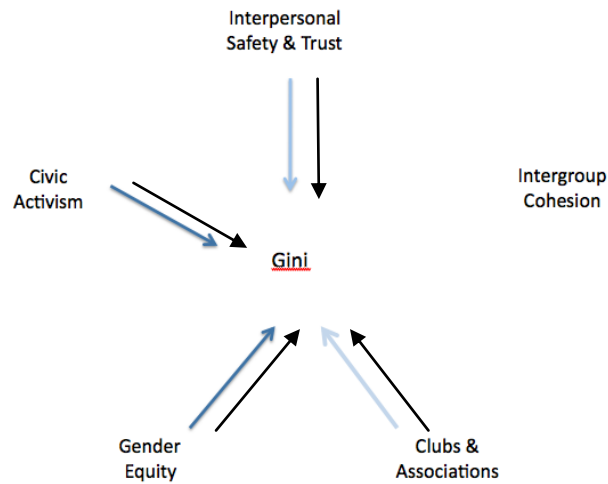
Granger inspired tests were performed for all countries with a complete set of scores for each ISD after the Gini scores had been inverted (0=perfect inequality, 1=perfect equality) to give a ‘common sense’ meaning in which the higher the score the more ‘developed’ the society. The results are logged in Appendix 5 and tabled in Table 5 and the causal flows summarised in Figure 5. Caution is merited in examining the results as the number of observations is fewer than in previous tests and the conclusions might be more restricted. Four of the five ISD show evidence of Granger influencing the value of the Gini, though two are only significant at the 10 percent level. Of the ISDs, Inter-group Cohesion alone does not seem to have an influence on Gini.

Table 5
Granger inspired tests for ISD and Gini

Granger Causality (Robust estimates)	<i>F Statistics</i>	<i>Prob.</i>	<i>d.f.</i>
Safety & Trust -> Gini	2.42 +	0.087	(4,18)
Gini -> Safety & Trust	1.17	0.343	(4,34)
Civic Activism -> Gini	8.84 ***	0.000	(4,29)
Gini -> Civic Activism	0.20	0.937	(4,63)
Gender Equity -> Gini	6.75 ***	0.001	(4,30)
Gini -> Gender Equity	1.80	0.139	(4,64)
Clubs & Associations -> Gini	2.28 +	0.093	(4,22)
Gini -> Clubs & Associations	0.20	0.938	(4,40)
Intergroup Cohesion -> Gini	1.72	0.199	(4,15)
Gini -> Intergroup Cohesion	1.76	0.155	(4,43)

*** Probability <0.001
 ** Probability <0.01
 * Probability <0.05
 + Marginal

Figure 5
Granger Causality between ISD and Gini Coefficient



4. Structural reflections

In the spirit of critical realist epistemology, we will now reflect on the human relational and structural processes from which our empirical findings could have emerged. In doing so we ask the reader to accept that a high *gdppc*, a high HDI score and a high inverse Gini coefficient score (hereafter 'developmental indicators) are indicators of a well developed state of humanity. These reflections will combine the images created by Granger inspired testing all the countries that have complete sets of scores for each ISD (Figures 3, 4 and 5). These empirical images suggest:

- None of the ISDs pass the Granger inspired test as possible causes of all three developmental indicators.
- The Gender Equity ISD passes the Granger inspired tests for *gdppc* and the HDI and we assume these relationships are positive;
- The Clubs and Associations ISD pass the Granger inspired tests for *gdppc* and Gini coefficient, but we suspect the direction of these causalities to be negative;
- The Civic Activism ISD passes the Granger inspired tests for the HDI and Gini coefficient with what we presume are positive effects;
- The Interpersonal Safety and Trust ISD passes the Granger inspired test for the Gini coefficient and has a two way relationship with the HDI;
- The Intergroup Cohesion ISD passes none of the Granger inspired tests for the developmental indicators. We discuss this somewhat surprising result in another Working Paper (Huang and Cameron 2011);
- The Intergroup Cohesion ISD also appears to have no indirect causality running through the other ISDs. The only connection is with the Clubs and Associations ISD

among the ISDs in which we suspect the relationship is negative (see the discussion in Huang and Cameron 2011);

- The only candidates for an indirect effects on the developmental indicators working through other ISDs is the Civic Activism ISD working through the Clubs and Associations ISD, and the Clubs and Associations ISD working through the Gender Equity ISD.

Combining these complex empirical relationships suggests there is no simple causality running from the institutions human beings have created to the indicators we use to measure our developmental performance. Feminist advocates can take comfort from the performance of the Gender Equity ISD, though might be puzzled at the lack of relationship with the Gini coefficient. Better governance advocates might also be pleased at the performance of the Civic Activism ISD which they can claim is having a positive direct effect on the HDI and Gini coefficient and an indirect effect on the *gdppc*.

Overall, we think we can perceive agency/structure paradoxes in the current global order. The mainstream developmental emphasis on improving gender equity and creating more meaningful participative deliberative processes can work together to improve developmental performance. But this assumes such advocacy can positively affect decision-making by those agents with the power to modify resource allocation. But working against this are possible human responses to global insecurities in economic and personal safety in terms of forming protective, excluding 'clubs and associations' institutions.

An understandable urge to protect 'people like us' in a hostile environment by forming 'othering' institutions may be damaging our capability to develop as a species. If effective human agency and power over resources is vested in these institutions then the outlook for economic development is relatively poor. The HDI may move independently of any institutional shift, possibly because we can look after ourselves in terms of health and education 'locally'. More provocatively, if a sustainable human future lies in lower *gdppc* growth, then encouraging our autarkic tendencies may be desirable, even if it means we become more economically unequal! But it is important to remember that these speculations are intended to encourage further debate not close arguments.

Finally, in terms of wider working with the ISS ISDs, we suggest our results indicate that a more dialectical approach to the ISDs is appropriate. Future research needs to bear in mind that the five ISDs may work in conflicting directions.

Appendices

Appendix 1. List of Indicators

Interpersonal Safety & Trust

1. Africa, % "Most People Can be Trusted"
2. Africa, % "Felt Unsafe in Home"
3. Africa, % Never had items stolen from home
4. Africa, % Never been attacked
5. Asia, % "Most People Can be Trusted"
6. Asia, % "Most People Try to be Fair"
7. Rating of Social Distrust
8. % Feel Safe in their Area at Night
9. % Feel Safe at Home after Dark
10. % Avoid Places When Go Out
11. % Take Company When Go Out
12. % Owners Had Car Stolen in Last 5 Yrs
13. % Experienced Theft Last 5 Yrs
14. Owners Had Car Vandalism Last 5 Yrs
15. % Owners Had Moped Theft Last 5 Yrs
16. % Suffered Break-in Last 5 Yrs
17. % Seen Attempted Break-in Last 5 Yrs
18. % Garage Thefts in Last 5 Yrs
19. % Been Mugged in Last 5 Yrs
20. % Had Pickpocketing in Last 5 Yrs
21. % Women Sexual Harassment in Last 5 Yrs
22. % Attacked in Last 5 Yrs
23. WHO, Violent Death Rate
24. Lat. America, % Attacked in Last Yr
25. Lat. America, % Feel Secure in Neighbourhood
26. Lat. America, % Victim Street Robbery
27. Lat. America, % Victim Burglary
28. Lat. America, % Attempted Murder
29. Lat. America, % Attempted Kidnapping
30. Lat. America, % "Most People can be Trusted"
31. OSAC Crime and Safety Ratings
32. UNCJIN, Homicide Rate
33. % Managers "Crime is Major Constraint"
34. % "Most People can be Trusted"
35. % "Most People try to be Fair"
36. "Most People try to be Fair" (1-10)
37. % Don't Trust their Neighbourhood
38. % Don't Trust People Know Personally
39. % Don't Trust People Meet First Time

Civic Activism

1. Africa, % Joined Demonstration
2. Africa, % Follow Radio News
3. Africa, % Follow TV News
4. Africa, % Reads Newspaper
5. Civicus Civil Society Rating
6. Radios per Capita

7. Lat. America, % Demonstrated
8. Lat. America, % Signed Petition
9. Lat. America, % Follow Radio News
10. Lat. America, % Reads Newspaper
11. Lat. America, % Follow TV News
12. Lat. America, % TV News Important
13. Lat. America, % Newspaper Important
14. Lat. America, % Radio News Important
15. Lat. America, Days/Week TV News
16. Lat. America, Days/Week Newspaper
17. Lat. America, Days/Week Radio News
18. % workforce, Nonprofit workers
19. Newspapers per capita
20. % Have Signed Petition
21. Global, % Joined Boycott
22. Global, % Joined Protest
23. % Read Newspaper Last Wk
24. % Saw TV/Radio News Last Wk
25. % Read Magazine Last Wk
26. % Saw TV Reports Last Wk
27. % Read NF Books Last Wk
28. % Read Online News Last Wk
29. International NGO membership relative to pop.
30. International NGOs relative to pop

Gender Equity

1. Africa, % "Women Should Follow Tradition"
2. Africa, % support female politicians
3. Africa, % Man has "Right to Beat Wife"
4. Women's economic rights, rating
5. Women's social rights, rating
6. Ratio of Female to Male Wages
7. % Women, "Can Get Same Job as Men"
8. % Women, "Can Get Same Pay as Men"
9. % Women, "Can Get Same Education as Men"
10. % Employers, "Men More Right to Job than Women"
11. % Voting Age, "Men Make Better Leaders"
12. % Parents, "University More Important for a Boy"
13. % Managers, "Men better Executives than Women"
14. % "Wife Must Always Obey Husband"
15. Ratio Female-Male Labour Force Participation
16. Adult Female Literacy Rate
17. Female-Male Primary Enrollment Ratio
18. Female-Male Secondary Enrollment Ratio
19. Female-Male Tertiary Enrollment Ratio
20. Female-Male Mortality Rate Ratio
21. Ratio of Female Administrators
22. Ratio of Females in Professional Jobs

Clubs & Associations

1. Lat. America, % Volunteering
2. Lat. America, % Often Work Community
3. Lat. America, % Member Youth Group
4. Lat. America, % Member Womens Group
5. Lat. America, % Member Sports Club
6. Lat. America, % Member Church
7. Lat. America, % Work Community
8. Lat. America, % Member Trade Union
9. Lat. America, % Member Vol. Assoc.
10. Lat. America, % Member Pol. Party
11. Lat. America, % Member Cultural Centre
12. Africa, % Member Religious Group
13. Africa, % Member Dev. Assoc.
14. Africa, % Attended Comm. Meeting
15. Africa, % Member Trade Union
16. Africa, % Member Business Group
17. Africa, % Don't Trust Neighbours
18. Africa, % Attended Comm. Meeting (1999)
19. % Saying People Help in Neighbourhood
20. % Member Relig. Organisation
21. % Member Sports Club
22. % Member Other Voluntary
23. % Belong Youth Club
24. % Belong Sports Club
25. % Unpaid Health Work
26. % Belong Environmental NGO
27. % Belong Women's Group
28. % Belong Peace Movemeng
29. % Active Member, Arts Associations
30. % Active Member, Trade Union
31. % Active Member, Environmental Group
32. % Active Member, Professional Assoc.
33. % Active Member, Human Rights
34. % Spend Time with Relatives Once/Week+
35. % Socialise at Church/Temple/Mosque Once/Week+
36. % Socialise with Friends Once/Week+
37. % Socialise in Cultural Assoc. Once/Week+
38. % Visit their Siblings Once/Year+
39. % Member of Religious Assoc.
40. % Member Neighbourhood Group
41. % Helped Someone Find Job Last Yr

Inter-group Cohesion

1. Violent Demonstration, Rating
2. Deaths in Conflict, Rating
3. Rating, Inter-group Grievances
4. Civil Disorder, Rating
5. Internal Conflict, Rating
6. Terrorism Risk, Rating
7. Minority Rebellion Score
8. Log assassinations per log capita

9. Log guerrilla acts per log capita
10. Log riots per log capita
11. Terrorism, Rating
12. Log terrorist acts per log capita

Appendix 2. Granger inspired tests: ISDs & GDP Per Capita – Core Group of 37

Linear regression

Number of obs = 37

F(8, 28) = 1189.34

Prob > F = 0.0000

R-squared = 0.9938

Root MSE = 1065.5

	Robust					
gdppc2010	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gdppc2005	1.104106	.1383024	7.98	0.000	.8208069	1.387406
gdppc2000	-.3010767	.3478254	-0.87	0.394	-1.013565	.4114114
gdppc1995	.2874229	.2624092	1.10	0.283	-.2500979	.8249437
gdppc1990	-.1172049	.0891324	-1.31	0.199	-.2997843	.0653745
safety2005	10888.64	8235.494	1.32	0.197	-5981.007	27758.28
safety2000	-16007.53	7672.945	-2.09	0.046	-31724.85	-290.2173
safety1995	12586.34	17569.82	0.72	0.480	-23403.81	48576.5
safety1990	16853.66	17283.94	0.98	0.338	-18550.89	52258.21
_cons	-11137.95	7791.818	-1.43	0.164	-27098.77	4822.862

(1) safety2005 = 0

(2) safety2000 = 0

(3) safety1995 = 0

(4) safety1990 = 0

F(4, 28) = 1.57

Prob > F = 0.2097

Linear regression

Number of obs = 37

F(8, 28) = 99.33

Prob > F = 0.0000

R-squared = 0.9323

Root MSE = .02254

	Robust					
safety2010	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	

```

-----+-----
safety2005 | 1.141819 .1583418 7.21 0.000 .8174711 1.466168
safety2000 | -.2305477 .1749055 -1.32 0.198 -.5888254 .12773
safety1995 | .6018755 .291756 2.06 0.049 .0042403 1.199511
safety1990 | -.4164077 .410389 -1.01 0.319 -1.257051 .424236
gdppc2005 | -1.19e-06 2.49e-06 -0.48 0.637 -6.28e-06 3.91e-06
gdppc2000 | .00001 6.18e-06 1.62 0.115 -2.62e-06 .0000227
gdppc1995 | -.0000112 4.99e-06 -2.25 0.032 -.0000215 -1.03e-06
gdppc1990 | 2.24e-06 1.76e-06 1.27 0.214 -1.37e-06 5.84e-06
_cons | -.0559098 .1864776 -0.30 0.767 -.4378918 .3260723
-----+-----

```

- (1) gdppc2005 = 0
- (2) gdppc2000 = 0
- (3) gdppc1995 = 0
- (4) gdppc1990 = 0

F(4, 28) = 1.99
 Prob > F = 0.1236

Linear regression

Number of obs = 37
 F(8, 28) = 1025.60
 Prob > F = 0.0000
 R-squared = 0.9935
 Root MSE = 1097.2

```

-----+-----
|               Robust
gdppc2010 |      Coef.  Std. Err.      t    P>|t|     [95% Conf. Interval]
-----+-----
gdppc2005 | 1.173513   .1558369    7.53  0.000   .8542957   1.49273
gdppc2000 | -.365253   .351024    -1.04  0.307  -1.084293   .3537872
gdppc1995 | .2669471   .2697446    0.99  0.331  -.2855996   .8194938
gdppc1990 | -.1040589 .1190305   -0.87  0.389  -.3478818   .139764
civic2005 | -6000.674  11625.35   -0.52  0.610  -29814.12  17812.77
civic2000 | 2009.046   11822.24    0.17  0.866  -22207.72  26225.81
civic1995 | -4387.359  5502.945   -0.80  0.432  -15659.63  6884.913
civic1990 | 6090.451   5563.01    1.09  0.283  -5304.858  17485.76
_cons | 2261.968   4581.857    0.49  0.625  -7123.541  11647.48
-----+-----

```

- (1) civic2005 = 0
- (2) civic2000 = 0
- (3) civic1995 = 0
- (4) civic1990 = 0

F(4, 28) = 0.39
Prob > F = 0.8170

Linear regression

Number of obs = 37
F(8, 28) = 463.89
Prob > F = 0.0000
R-squared = 0.9809
Root MSE = .00958

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
civic2010						
civic2005	1.175771	.1416744	8.30	0.000	.8855639	1.465978
civic2000	-.0822492	.0827254	-0.99	0.329	-.2517046	.0872061
civic1995	.0530327	.0460894	1.15	0.260	-.0413772	.1474427
civic1990	-.0370332	.0330464	-1.12	0.272	-.1047257	.0306594
gdppc2005	-3.32e-07	1.34e-06	-0.25	0.806	-3.08e-06	2.41e-06
gdppc2000	1.84e-06	3.47e-06	0.53	0.599	-5.26e-06	8.94e-06
gdppc1995	-2.20e-06	2.62e-06	-0.84	0.407	-7.56e-06	3.16e-06
gdppc1990	9.91e-07	6.02e-07	1.65	0.111	-2.42e-07	2.22e-06
_cons	-.0570219	.0887936	-0.64	0.526	-.2389074	.1248635

- (1) gdppc2005 = 0
- (2) gdppc2000 = 0
- (3) gdppc1995 = 0
- (4) gdppc1990 = 0

F(4, 28) = 1.30
Prob > F = 0.2953

Linear regression

Number of obs = 37
F(8, 28) = 1030.40
Prob > F = 0.0000
R-squared = 0.9942
Root MSE = 1037.5

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gdppc2010						
gdppc2005	1.137318	.1230607	9.24	0.000	.8852398	1.389397
gdppc2000	-.2531754	.3098117	-0.82	0.421	-.8877958	.381445

(4) `gdppc1990 = 0`

`F(4, 28) = 1.16`

`Prob > F = 0.3474`

Linear regression

Number of obs = 37

F(8, 28) = 2399.30

Prob > F = 0.0000

R-squared = 0.9950

Root MSE = 961.2

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gdppc2010						
gdppc2005	1.044649	.178469	5.85	0.000	.6790718	1.410226
gdppc2000	-.1609794	.3642642	-0.44	0.662	-.9071409	.585182
gdppc1995	.2901323	.2463899	1.18	0.249	-.2145746	.7948392
gdppc1990	-.209737	.1194835	-1.76	0.090	-.4544878	.0350138
c1ubs2005	-14019.42	4155.792	-3.37	0.002	-22532.18	-5506.669
c1ubs2000	647.8233	10760.35	0.06	0.952	-21393.76	22689.4
c1ubs1995	28284.75	15104.89	1.87	0.072	-2656.215	59225.71
c1ubs1990	-766.7808	4063.23	-0.19	0.852	-9089.929	7556.368
_cons	-5862.59	4099.65	-1.43	0.164	-14260.34	2535.161

(1) c1ubs2005 = 0

(2) c1ubs2000 = 0

(3) c1ubs1995 = 0

(4) c1ubs1990 = 0

F(4, 28) = 4.29

Prob > F = 0.0078

Linear regression

Number of obs = 37

F(8, 28) = 216.91

Prob > F = 0.0000

R-squared = 0.9504

Root MSE = .02651

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
c1ubs2010						
c1ubs2005	1.503025	.2489573	6.04	0.000	.9930594	2.012991
c1ubs2000	-.5833479	.3746595	-1.56	0.131	-1.350803	.1841073

c1ubs1995		-.5402973	.4025272	-1.34	0.190	-1.364837	.2842423
c1ubs1990		.0300191	.0953035	0.31	0.755	-.1652012	.2252395
gdppc2005		-1.06e-07	3.22e-06	-0.03	0.974	-6.71e-06	6.50e-06
gdppc2000		-8.98e-08	5.64e-06	-0.02	0.987	-.0000116	.0000115
gdppc1995		-2.57e-07	3.99e-06	-0.06	0.949	-8.42e-06	7.91e-06
gdppc1990		1.11e-06	2.65e-06	0.42	0.678	-4.32e-06	6.54e-06
_cons		.2900666	.1720818	1.69	0.103	-.062427	.6425601

- (1) gdppc2005 = 0
(2) gdppc2000 = 0
(3) gdppc1995 = 0
(4) gdppc1990 = 0

F(4, 28) = 0.50
Prob > F = 0.7360

Linear regression

Number of obs = 37
F(8, 28) = 1340.62
Prob > F = 0.0000
R-squared = 0.9938
Root MSE = 1070

		Robust					
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]		
gdppc2010							
gdppc2005		1.115474	.129566	8.61	0.000	.8500703	1.380878
gdppc2000		-.2827933	.3033152	-0.93	0.359	-.9041064	.3385197
gdppc1995		.1928437	.24312	0.79	0.434	-.3051651	.6908525
gdppc1990		-.0807878	.0853309	-0.95	0.352	-.2555801	.0940046
cohesion2005		-1301.413	5710.064	-0.23	0.821	-12997.95	10395.12
cohesion2000		965.8256	2254.305	0.43	0.672	-3651.908	5583.559
cohesion1995		7289.109	4564.58	1.60	0.122	-2061.009	16639.23
cohesion1990		-2510.641	4431.171	-0.57	0.576	-11587.48	6566.201
_cons		-1712.69	1958.542	-0.87	0.389	-5724.581	2299.202

- (1) cohesion2005 = 0
(2) cohesion2000 = 0
(3) cohesion1995 = 0

(4) cohesion1990 = 0

F(4, 28) = 1.43

Prob > F = 0.2506

Linear regression

Number of obs = 37

F(8, 28) = 125.31

Prob > F = 0.0000

R-squared = 0.9560

Root MSE = .0149

	Robust					
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
cohesion2010						
cohesion2005	.8487324	.0793644	10.69	0.000	.6861618	1.011303
cohesion2000	-.0437056	.0491528	-0.89	0.381	-.1443905	.0569793
cohesion1995	.1353674	.0770525	1.76	0.090	-.0224675	.2932023
cohesion1990	.0368158	.0759064	0.49	0.631	-.1186714	.192303
gdppc2005	-1.07e-06	1.68e-06	-0.64	0.529	-4.52e-06	2.38e-06
gdppc2000	3.12e-06	3.30e-06	0.94	0.353	-3.65e-06	9.88e-06
gdppc1995	-2.90e-06	2.38e-06	-1.22	0.233	-7.77e-06	1.97e-06
gdppc1990	1.16e-06	1.21e-06	0.95	0.349	-1.33e-06	3.64e-06
_cons	-.0521067	.0276476	-1.88	0.070	-.1087404	.0045269

(1) gdppc2005 = 0

(2) gdppc2000 = 0

(3) gdppc1995 = 0

(4) gdppc1990 = 0

F(4, 28) = 0.96

Prob > F = 0.4442

Appendix 3. Granger inspired tests: Between ISDs – Core Group of 37

Linear regression

Number of obs = 37

F(8, 28) = 52.77

Prob > F = 0.0000

R-squared = 0.9275

Root MSE = .02333

	Robust				[95% Conf. Interval]	
safety2010	Coef.	Std. Err.	t	P> t		
safety2005	1.282201	.1389513	9.23	0.000	.9975719	1.566829
safety2000	-.4234426	.1521001	-2.78	0.010	-.7350054	-.1118797
safety1995	1.19665	.4377983	2.73	0.011	.2998613	2.09344
safety1990	-.7837146	.5197992	-1.51	0.143	-1.848475	.2810459
civic2005	-.0875865	.2354092	-0.37	0.713	-.5698004	.3946274
civic2000	.0939058	.2314586	0.41	0.688	-.3802156	.5680272
civic1995	-.0980566	.089365	-1.10	0.282	-.2811125	.0849993
civic1990	.1690172	.1119913	1.51	0.142	-.0603866	.3984209
_cons	-.176695	.2275522	-0.78	0.444	-.6428145	.2894245

- (1) civic2005 = 0
- (2) civic2000 = 0
- (3) civic1995 = 0
- (4) civic1990 = 0

F(4, 28) = 1.07

Prob > F = 0.3914

Linear regression

Number of obs = 37

F(8, 28) = 472.76

Prob > F = 0.0000

R-squared = 0.9821

Root MSE = .00928

(1) gender2005 = 0

(2) gender2000 = 0

(3) gender1995 = 0

(4) gender1990 = 0

F(4, 28) = 1.85

Prob > F = 0.1475

Linear regression

Number of obs = 37

F(8, 28) = 115.13

Prob > F = 0.0000

R-squared = 0.9661

Root MSE = .01168

```

-----
            |               Robust
gender2010 |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
-----+-----
gender2005 |   .7439362   .1519406    4.90  0.000     .4327    1.055172
gender2000 |   .3356653   .1187045    2.83  0.009     .0925102 .5788205
gender1995 |  -.0917952   .0778919   -1.18  0.249    -.2513494 .067759
gender1990 |   .1738793   .1000098    1.74  0.093    -.0309816 .3787401
safety2005 |  -.0762507   .0870803   -0.88  0.389    -.2546265 .1021251
safety2000 |   .2182666   .1010638    2.16  0.040     .0112468 .4252863
safety1995 |  -.5948764   .2514593   -2.37  0.025    -1.109967 -.0797854
safety1990 |   .0163243   .2164462    0.08  0.940    -.4270458 .4596943
   _cons |   .1280025   .1606942    0.80  0.432    -.2011647 .4571697
-----

```

- (1) safety2005 = 0
- (2) safety2000 = 0
- (3) safety1995 = 0
- (4) safety1990 = 0

F(4, 28) = 1.50

Prob > F = 0.2299

Linear regression

Number of obs = 37

F(8, 28) = 104.65

Prob > F = 0.0000

R-squared = 0.9170

Root MSE = .02496

```

-----
            |               Robust
safety2010 |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
-----+-----
safety2005 |   1.31201   .1809795    7.25  0.000     .9412898 1.682729
safety2000 |  -.297965   .2083533   -1.43  0.164    -.7247573 .1288274

```


(4) safety1990 = 0

F(4, 28) = 1.69

Prob > F = 0.1811

Linear regression

Number of obs = 37

F(8, 28) = 146.05

Prob > F = 0.0000

R-squared = 0.9257

Root MSE = .02362

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
safety2010						
safety2005	1.126648	.193585	5.82	0.000	.7301066	1.523189
safety2000	-.2661391	.175553	-1.52	0.141	-.6257431	.0934648
safety1995	1.007439	.4207161	2.39	0.024	.1456412	1.869237
safety1990	-.8940313	.4589143	-1.95	0.061	-1.834075	.0460121
cohesion2005	.0411934	.1394483	0.30	0.770	-.2444534	.3268403
cohesion2000	.1426103	.0703663	2.03	0.052	-.0015285	.2867491
cohesion1995	-.17568	.1161027	-1.51	0.141	-.4135057	.0621457
cohesion1990	-.0360085	.1161034	-0.31	0.759	-.2738355	.2018185
_cons	.0505138	.2380209	0.21	0.833	-.43705	.5380776

- (1) cohesion2005 = 0
- (2) cohesion2000 = 0
- (3) cohesion1995 = 0
- (4) cohesion1990 = 0

F(4, 28) = 1.30

Prob > F = 0.2925

Linear regression

Number of obs = 37

F(8, 28) = 134.99

Prob > F = 0.0000

R-squared = 0.9627

Root MSE = .01372

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
cohesion2010						
cohesion2005	.86642	.0675981	12.82	0.000	.7279516	1.004888
cohesion2000	.0069536	.0264407	0.26	0.794	-.0472077	.0611149

(4) gender1990 = 0

F(4, 28) = 2.27

Prob > F = 0.0872

Linear regression

Number of obs = 37

F(8, 28) = 148.20

Prob > F = 0.0000

R-squared = 0.9663

Root MSE = .01165

	Robust					
gender2010	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gender2005	.6273139	.1677845	3.74	0.001	.283623	.9710048
gender2000	.3645482	.1034844	3.52	0.001	.1525699	.5765265
gender1995	-.1439894	.0871639	-1.65	0.110	-.3225365	.0345578
gender1990	.3244002	.1042864	3.11	0.004	.1107792	.5380211
civic2005	.0098719	.1298238	0.08	0.940	-.2560602	.2758039
civic2000	-.0967443	.0847645	-1.14	0.263	-.2703765	.0768879
civic1995	-.1117848	.0516701	-2.16	0.039	-.2176262	-.0059433
civic1990	.176786	.0603162	2.93	0.007	.053234	.3003381
_cons	-.0955126	.0509484	-1.87	0.071	-.1998756	.0088505

(1) civic2005 = 0

(2) civic2000 = 0

(3) civic1995 = 0

(4) civic1990 = 0

F(4, 28) = 2.72

Prob > F = 0.0497

Linear regression

Number of obs = 37

F(8, 28) = 297.07

Prob > F = 0.0000

R-squared = 0.9828

Root MSE = .00908

	Robust					
civic2010	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
civic2005	1.226859	.1043437	11.76	0.000	1.013121	1.440597
civic2000	-.0309773	.0755232	-0.41	0.685	-.1856795	.123725

civic1995		.0263026	.0405972	0.65	0.522	-.056857	.1094621
civic1990		-.0146426	.0251453	-0.58	0.565	-.0661504	.0368653
cclubs2005		.0706074	.0532946	1.32	0.196	-.0385615	.1797764
cclubs2000		-.1175344	.0807619	-1.46	0.157	-.2829677	.047899
cclubs1995		.0438844	.1200741	0.37	0.718	-.2020762	.2898451
cclubs1990		.0046413	.0324965	0.14	0.887	-.0619248	.0712073
_cons		-.1076152	.0401509	-2.68	0.012	-.1898607	-.0253698

- (1) cclubs2005 = 0
(2) cclubs2000 = 0
(3) cclubs1995 = 0
(4) cclubs1990 = 0

F(4, 28) = 1.08
Prob > F = 0.3865

Linear regression

Number of obs = 37
F(8, 28) = 212.45
Prob > F = 0.0000
R-squared = 0.9530
Root MSE = .0258

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
cclubs2010						
cclubs2005		1.504426	.2367782	6.35	0.000	1.019408 1.989444
cclubs2000		-.5867153	.3361227	-1.75	0.092	-1.275231 .1018007
cclubs1995		-.519868	.368046	-1.41	0.169	-1.273776 .23404
cclubs1990		.02666	.0974644	0.27	0.786	-.1729867 .2263068
civic2005		-.0167454	.2496788	-0.07	0.947	-.5281892 .4946984
civic2000		.2505835	.1478399	1.69	0.101	-.0522529 .5534199
civic1995		-.0867867	.1114025	-0.78	0.442	-.3149844 .1414109
civic1990		.0328582	.063496	0.52	0.609	-.0972074 .1629238
_cons		.1892139	.1408163	1.34	0.190	-.0992352 .4776629

- (1) civic2005 = 0
(2) civic2000 = 0
(3) civic1995 = 0

(4) civic1990 = 0

F(4, 28) = 1.91

Prob > F = 0.1357

Linear regression

Number of obs = 37

F(8, 28) = 256.73

Prob > F = 0.0000

R-squared = 0.9822

Root MSE = .00926

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
civic2010						
civic2005	1.239978	.1118203	11.09	0.000	1.010924	1.469031
civic2000	-.0432174	.0664918	-0.65	0.521	-.1794197	.0929849
civic1995	.0400808	.052987	0.76	0.456	-.0684582	.1486197
civic1990	-.0490554	.0384532	-1.28	0.213	-.1278233	.0297125
cohesion2005	-.0711901	.0352684	-2.02	0.053	-.143434	.0010538
cohesion2000	.0271876	.0168968	1.61	0.119	-.007424	.0617991
cohesion1995	.054741	.0401706	1.36	0.184	-.0275447	.1370267
cohesion1990	-.0026639	.024059	-0.11	0.913	-.0519466	.0466187
_cons	-.1017632	.0400606	-2.54	0.017	-.1838237	-.0197028

(1) cohesion2005 = 0

(2) cohesion2000 = 0

(3) cohesion1995 = 0

(4) cohesion1990 = 0

F(4, 28) = 1.63

Prob > F = 0.1946

Linear regression

Number of obs = 37

F(8, 28) = 108.50

Prob > F = 0.0000

R-squared = 0.9621

Root MSE = .01382

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
cohesion2010						
cohesion2005	.8610897	.0872039	9.87	0.000	.6824607	1.039719
cohesion2000	-.0355939	.053141	-0.67	0.508	-.1444484	.0732605

cohesion1995		.0840715	.0846368	0.99	0.329	-.0892991	.2574421
cohesion1990		.0664781	.0791865	0.84	0.408	-.0957281	.2286843
civic2005		.1893179	.1544987	1.23	0.231	-.1271584	.5057942
civic2000		-.2051366	.1378446	-1.49	0.148	-.4874984	.0772251
civic1995		-.0049338	.0531874	-0.09	0.927	-.1138833	.1040158
civic1990		.0688028	.0573771	1.20	0.241	-.0487288	.1863344
_cons		-.0689224	.0454354	-1.52	0.140	-.1619926	.0241479

-
- (1) civic2005 = 0
 - (2) civic2000 = 0
 - (3) civic1995 = 0
 - (4) civic1990 = 0

F(4, 28) = 1.20
 Prob > F = 0.3325

Linear regression	Number of obs =	37
	F(8, 28) =	168.15
	Prob > F =	0.0000
	R-squared =	0.9588
	Root MSE =	.01288

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gender2010						
gender2005		.8279154	.1689417	4.90	0.000	.4818541 1.173977
gender2000		.3277397	.1074286	3.05	0.005	.1076822 .5477973
gender1995		-.1622065	.0862153	-1.88	0.070	-.3388104 .0143975
gender1990		.198406	.099274	2.00	0.055	-.0049475 .4017595
c1ubs2005		-.1350981	.0757839	-1.78	0.085	-.2903345 .0201382
c1ubs2000		.1707711	.0991932	1.72	0.096	-.032417 .3739591
c1ubs1995		-.0674832	.2002167	-0.34	0.739	-.4776084 .3426421
c1ubs1990		.0602172	.0511265	1.18	0.249	-.0445107 .1649452
_cons		-.1415141	.0662781	-2.14	0.042	-.2772787 -.0057495

- (1) c1ubs2005 = 0
- (2) c1ubs2000 = 0
- (3) c1ubs1995 = 0

(4) clubs1990 = 0

F(4, 28) = 0.96

Prob > F = 0.4466

Linear regression

Number of obs = 37

F(8, 28) = 205.54

Prob > F = 0.0000

R-squared = 0.9524

Root MSE = .02597

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
c1ubs2010						
c1ubs2005	1.543747	.2581728	5.98	0.000	1.014904	2.07259
c1ubs2000	-.6158578	.3293416	-1.87	0.072	-1.290483	.0587678
c1ubs1995	-.4673624	.3743117	-1.25	0.222	-1.234105	.2993804
c1ubs1990	-.0257136	.0778488	-0.33	0.744	-.1851797	.1337525
gender2005	-.1487309	.2810417	-0.53	0.601	-.7244188	.426957
gender2000	.0432747	.1827591	0.24	0.815	-.3310904	.4176398
gender1995	.170942	.1558777	1.10	0.282	-.148359	.490243
gender1990	-.1321947	.1908193	-0.69	0.494	-.5230703	.2586809
_cons	.3471197	.2253996	1.54	0.135	-.1145904	.8088298

(1) gender2005 = 0

(2) gender2000 = 0

(3) gender1995 = 0

(4) gender1990 = 0

F(4, 28) = 0.46

Prob > F = 0.7674

Linear regression

Number of obs = 37

F(8, 28) = 191.93

Prob > F = 0.0000

R-squared = 0.9602

Root MSE = .01265

		Robust				
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gender2010						
gender2005	.9496887	.1352564	7.02	0.000	.6726284	1.226749
gender2000	.2564766	.0995908	2.58	0.016	.0524742	.460479

gender1995		-.1757448	.0800688	-2.19	0.037	-.3397582	-.0117314
gender1990		.1888419	.0949041	1.99	0.056	-.0055603	.3832441
cohesion2005		.019977	.0705633	0.28	0.779	-.1245654	.1645194
cohesion2000		.0574425	.0329595	1.74	0.092	-.010072	.124957
cohesion1995		-.0192909	.0538917	-0.36	0.723	-.129683	.0911013
cohesion1990		-.0805098	.0422966	-1.90	0.067	-.1671504	.0061308
_cons		-.1478652	.0394363	-3.75	0.001	-.2286468	-.0670835

- (1) cohesion2005 = 0
(2) cohesion2000 = 0
(3) cohesion1995 = 0
(4) cohesion1990 = 0

F(4, 28) = 1.47
Prob > F = 0.2368

Linear regression

Number of obs = 37
F(8, 28) = 127.47
Prob > F = 0.0000
R-squared = 0.9623
Root MSE = .01378

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
cohesion2010						
cohesion2005		.8793301	.0791296	11.11	0.000	.7172405 1.04142
cohesion2000		-.0311784	.0352847	-0.88	0.384	-.1034559 .041099
cohesion1995		.0816643	.0657844	1.24	0.225	-.0530889 .2164175
cohesion1990		.0453031	.054221	0.84	0.410	-.0657637 .1563698
gender2005		.2834239	.161206	1.76	0.090	-.0467916 .6136393
gender2000		-.1038825	.1421849	-0.73	0.471	-.395135 .18737
gender1995		-.0060804	.0873029	-0.07	0.945	-.1849123 .1727515
gender1990		-.027582	.0927452	-0.30	0.768	-.2175619 .1623979
_cons		-.1728957	.0581923	-2.97	0.006	-.2920971 -.0536942

- (1) gender2005 = 0
(2) gender2000 = 0
(3) gender1995 = 0

(4) gender1990 = 0

F(4, 28) = 1.40

Prob > F = 0.2595

Linear regression

Number of obs = 37

F(8, 28) = 141.43

Prob > F = 0.0000

R-squared = 0.9622

Root MSE = .02314

```

-----
            |               Robust
            |               Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
-----+-----
c1ubs2010 |               1.543706   .1766159     8.74   0.000     1.181924    1.905487
c1ubs2005 |               1.543706   .1766159     8.74   0.000     1.181924    1.905487
c1ubs2000 |              -.691516   .2741458    -2.52   0.018    -1.253078   -.1299538
c1ubs1995 |              -.0498319   .3195688    -0.16   0.877    -.704439    .6047752
c1ubs1990 |              -.1185315   .0905826    -1.31   0.201    -.3040817    .0670186
cohesion2005 |             .0600026   .1532267     0.39   0.698    -.253868    .3738733
cohesion2000 |             .1591715   .0625588     2.54   0.017     .0310255    .2873174
cohesion1995 |             -.2998537   .1313451    -2.28   0.030    -.5689019   -.0308056
cohesion1990 |             -.0154538   .119252     -0.13   0.898    -.2597305    .228823
      _cons |             .2339372   .1181647     1.98   0.058    -.0081122    .4759866
-----

```

- (1) cohesion2005 = 0
- (2) cohesion2000 = 0
- (3) cohesion1995 = 0
- (4) cohesion1990 = 0

F(4, 28) = 2.50
 Prob > F = 0.0654

Linear regression

Number of obs = 37

F(8, 28) = 175.28

Prob > F = 0.0000

R-squared = 0.9653

Root MSE = .01323

```

-----
            |               Robust
            |               Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
-----+-----
cohesion2010 |               .8381826   .0659315    12.71   0.000     .703128    .9732373
cohesion2005 |               .8381826   .0659315    12.71   0.000     .703128    .9732373
cohesion2000 |              -.0688706   .0407278    -1.69   0.102    -.1522978    .0145566

```

cohesion1995		.0841904	.0505275	1.67	0.107	-.0193105	.1876912
cohesion1990		.1556113	.0732332	2.12	0.043	.0055998	.3056228
c1ubs2005		-.275527	.0899293	-3.06	0.005	-.4597388	-.0913153
c1ubs2000		.3874214	.1450701	2.67	0.012	.0902589	.684584
c1ubs1995		-.1853948	.2001384	-0.93	0.362	-.5953596	.22457
c1ubs1990		.0994609	.063028	1.58	0.126	-.029646	.2285678
_cons		-.0700693	.0504518	-1.39	0.176	-.1734151	.0332765

(1) c1ubs2005 = 0

(2) c1ubs2000 = 0

(3) c1ubs1995 = 0

(4) c1ubs1990 = 0

F(4, 28) = 2.37

Prob > F = 0.0762

Appendix 4. Granger inspired tests: ISDs & gdppc - All Available Data Sets

Linear regression

Number of obs = 50

F(8, 41) = 1780.83

Prob > F = 0.0000

R-squared = 0.9942

Root MSE = 1021.8

```

-----
                |
                |           Robust
gdppc |           Coef.   Std. Err.    t    P>|t|    [95% Conf. Interval]
-----+-----
safety |
L1. |   3981.569   8551.466    0.47  0.644   -13288.47   21251.61
L2. |  -7006.233   8605.782   -0.81  0.420   -24385.96   10373.5
L3. |   5287.555   17560.6    0.30  0.765   -30176.79   40751.9
L4. |  11064.17   11034.07    1.00  0.322   -11219.58   33347.92
    |
gdppc |
L1. |    1.02997   .1071099    9.62  0.000    .8136569   1.246283
L2. |   -.0319265   .2392678   -0.13  0.895   -.5151377   .4512847
L3. |    .0606785   .1984241    0.31  0.761   -.3400471   .4614041
L4. |   -.1019942   .0787771   -1.29  0.203   -.2610877   .0570993
    |
_cons |  -5597.317   5285.191   -1.06  0.296   -16270.98   5076.344
-----

```

- (1) L.safety = 0
- (2) L2.safety = 0
- (3) L3.safety = 0
- (4) L4.safety = 0

F(4, 41) = 0.96

Prob > F = 0.4386

Linear regression

Number of obs = 50

F(8, 41) = 101.29

Prob > F = 0.0000

R-squared = 0.9305

Root MSE = .0228

```

-----
          |
          |           Robust
safety |   Coef.  Std. Err.   t   P>|t|   [95% Conf. Interval]
-----+-----
gdppc |
L1. | -2.54e-06  2.12e-06   -1.20  0.237   -6.81e-06  1.73e-06
L2. | .0000139  4.92e-06    2.82  0.007    3.96e-06  .0000238
L3. | -.0000126  4.22e-06   -2.99  0.005   -.0000211  -4.09e-06
L4. | 1.25e-06  1.75e-06    0.71  0.480   -2.29e-06  4.79e-06
      |
safety |
L1. | 1.103729  .1274727    8.66  0.000    .8462924  1.361165
L2. | -.3113347  .1581967   -1.97  0.056   -.6308194  .0081499
L3. | .4279559  .2934953    1.46  0.152   -.1647699  1.020682
L4. | .2630791  .3557193    0.74  0.464   -.4553106  .9814689
      |
_cons | -.2690796  .1348599   -2.00  0.053   -.5414347  .0032755
-----

```

(1) L.gdppc = 0

(2) L2.gdppc = 0

(3) L3.gdppc = 0

(4) L4.gdppc = 0

F(4, 41) = 6.18

Prob > F = 0.0005

Linear regression

Number of obs = 140

F(8, 131) = 4057.93

Prob > F = 0.0000

R-squared = 0.9956

Root MSE = 885.29

	Robust					
gdppc	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
<hr/>						
civic						
L1.	-2354.264	4980.112	-0.47	0.637	-12206.11	7497.585
L2.	5448.915	3027.625	1.80	0.074	-540.4499	11438.28
L3.	-1444.911	1998.497	-0.72	0.471	-5398.414	2508.592
L4.	-1388.143	2844.771	-0.49	0.626	-7015.778	4239.493
<hr/>						
gdppc						
L1.	1.291179	.1028172	12.56	0.000	1.087782	1.494576
L2.	-.5790836	.1706705	-3.39	0.001	-.9167106	-.2414567
L3.	.350595	.1437303	2.44	0.016	.0662621	.6349279
L4.	-.0466927	.0661019	-0.71	0.481	-.1774581	.0840727
<hr/>						
_cons	299.6594	1533.577	0.20	0.845	-2734.121	3333.44

(1) L.civic = 0

(2) L2.civic = 0

(3) L3.civic = 0

(4) L4.civic = 0

F(4, 131) = 1.17

Prob > F = 0.3280

Linear regression

Number of obs = 143

F(8, 134) = 732.41

Prob > F = 0.0000

R-squared = 0.9757

Root MSE = .01106

		Robust				
civic	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	

gdppc						
L1.	1.77e-07	5.69e-07	0.31	0.756	-9.48e-07	1.30e-06
L2.	4.37e-07	1.02e-06	0.43	0.670	-1.58e-06	2.46e-06
L3.	-5.13e-07	8.99e-07	-0.57	0.570	-2.29e-06	1.27e-06
L4.	-4.64e-07	4.41e-07	-1.05	0.295	-1.34e-06	4.09e-07
civic						
L1.	1.267842	.0524648	24.17	0.000	1.164076	1.371609
L2.	.0531594	.0329789	1.61	0.109	-.0120671	.118386
L3.	-.0165632	.0241498	-0.69	0.494	-.0643273	.031201
L4.	-.0097525	.0312448	-0.31	0.755	-.0715493	.0520443
_cons	-.1506418	.0162331	-9.28	0.000	-.1827481	-.1185355

(1) L.gdppc = 0

(2) L2.gdppc = 0

(3) L3.gdppc = 0

(4) L4.gdppc = 0

F(4, 134) = 2.67

Prob > F = 0.0349

Linear regression

Number of obs = 141

F(8, 132) = 3427.32

Prob > F = 0.0000

R-squared = 0.9959

Root MSE = 862.82

	Robust					
gdppc	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
<hr/>						
gender						
L1.	8765.479	3121.265	2.81	0.006	2591.307	14939.65
L2.	-3840.811	3392.789	-1.13	0.260	-10552.08	2870.461
L3.	1664.775	811.5455	2.05	0.042	59.45785	3270.092
L4.	-5768.488	2014.186	-2.86	0.005	-9752.748	-1784.228
gdppc						
L1.	1.268267	.0921358	13.77	0.000	1.086014	1.450521
L2.	-.5202923	.1608362	-3.23	0.002	-.8384422	-.2021424
L3.	.2624513	.1497859	1.75	0.082	-.0338399	.5587426
L4.	-.0055721	.0659321	-0.08	0.933	-.1359922	.1248481
_cons	-583.4837	1319.498	-0.44	0.659	-3193.581	2026.614

- (1) L.gender = 0
- (2) L2.gender = 0
- (3) L3.gender = 0
- (4) L4.gender = 0

F(4, 132) = 4.62
Prob > F = 0.0016

Linear regression

Number of obs = 144

F(8, 135) = 271.61

Prob > F = 0.0000

R-squared = 0.9253

Root MSE = .01877

	Robust					
gender	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	

gdppc						
L1.	-4.65e-07	1.30e-06	-0.36	0.720	-3.03e-06	2.10e-06
L2.	3.02e-06	2.16e-06	1.40	0.164	-1.25e-06	7.29e-06
L3.	-3.54e-06	1.82e-06	-1.94	0.054	-7.14e-06	6.62e-08
L4.	8.96e-07	9.72e-07	0.92	0.358	-1.03e-06	2.82e-06
gender						
L1.	.853989	.0722909	11.81	0.000	.7110198	.9969582
L2.	.140965	.0701518	2.01	0.046	.0022265	.2797036
L3.	.000105	.029793	0.00	0.997	-.0588165	.0590265
L4.	.0572889	.0484812	1.18	0.239	-.038592	.1531698
_cons	-.0471169	.0356621	-1.32	0.189	-.1176455	.0234117

(1) L.gdppc = 0

(2) L2.gdppc = 0

(3) L3.gdppc = 0

(4) L4.gdppc = 0

F(4, 135) = 1.86

Prob > F = 0.1209

Linear regression

Number of obs = 63

F(8, 54) = 1872.88

Prob > F = 0.0000

R-squared = 0.9960

Root MSE = 960.3

	Robust					
gdppc	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
-----+-----						
c1ubs						
L1.	-11739.24	3330.805	-3.52	0.001	-18417.1	-5061.376
L2.	3964.999	2974.238	1.33	0.188	-1997.988	9927.987
L3.	16810.71	7021.786	2.39	0.020	2732.882	30888.55
L4.	-687.6442	1445.512	-0.48	0.636	-3585.722	2210.434
gdppc						
L1.	1.090651	.1008634	10.81	0.000	.8884322	1.29287
L2.	-.2692656	.230369	-1.17	0.248	-.7311275	.1925964
L3.	.3099344	.1902809	1.63	0.109	-.0715559	.6914247
L4.	-.1440224	.0605738	-2.38	0.021	-.2654657	-.0225792
_cons	-3250.593	2254.657	-1.44	0.155	-7770.907	1269.722

(1) L.c1ubs = 0

(2) L2.c1ubs = 0

(3) L3.c1ubs = 0

(4) L4.c1ubs = 0

F(4, 54) = 3.66

Prob > F = 0.0103

Linear regression

Number of obs = 63

F(8, 54) = 205.69

Prob > F = 0.0000

R-squared = 0.9164

Root MSE = .03185

		Robust				
cIubs	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	

gdppc						
L1.	-1.43e-06	2.67e-06	-0.53	0.595	-6.78e-06	3.92e-06
L2.	4.70e-06	4.75e-06	0.99	0.326	-4.81e-06	.0000142
L3.	-8.34e-06	4.40e-06	-1.90	0.063	-.0000172	4.76e-07
L4.	4.67e-06	2.34e-06	2.00	0.051	-1.62e-08	9.35e-06
cIubs						
L1.	1.315359	.1661982	7.91	0.000	.9821518	1.648567
L2.	-.1128502	.1243184	-0.91	0.368	-.3620936	.1363932
L3.	-.8066334	.4014004	-2.01	0.049	-1.611393	-.0018741
L4.	.0891508	.1015935	0.88	0.384	-.1145319	.2928336
_cons	.2715347	.1377086	1.97	0.054	-.0045544	.5476238

(1) L.gdppc = 0

(2) L2.gdppc = 0

(3) L3.gdppc = 0

(4) L4.gdppc = 0

F(4, 54) = 1.46

Prob > F = 0.2267

Linear regression

Number of obs = 92

F(8, 83) = 1679.92

Prob > F = 0.0000

R-squared = 0.9945

Root MSE = 874.76

	Robust					
gdppc	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
<hr/>						
cohesion						
L1.	1722.6	1575.359	1.09	0.277	-1410.727	4855.926
L2.	-1949.003	1022.311	-1.91	0.060	-3982.338	84.33193
L3.	3839.081	1846.992	2.08	0.041	165.4886	7512.674
L4.	-3360.798	2566.428	-1.31	0.194	-8465.321	1743.725
<hr/>						
gdppc						
L1.	1.204432	.1173415	10.26	0.000	.9710448	1.43782
L2.	-.3359095	.2105455	-1.60	0.114	-.754676	.082857
L3.	.1805475	.175439	1.03	0.306	-.1683936	.5294887
L4.	-.0539114	.0893699	-0.60	0.548	-.2316646	.1238417
<hr/>						
_cons	108.1955	940.2923	0.12	0.909	-1762.008	1978.399

- (1) L.cohesion = 0
- (2) L2.cohesion = 0
- (3) L3.cohesion = 0
- (4) L4.cohesion = 0

F(4, 83) = 1.51
Prob > F = 0.2054

Linear regression

Number of obs = 93

F(8, 84) = 129.98

Prob > F = 0.0000

R-squared = 0.9303

Root MSE = .02171

		Robust				
cohesion	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	

gdppc						
L1.	-1.73e-06	1.90e-06	-0.91	0.364	-5.50e-06	2.04e-06
L2.	1.93e-06	4.05e-06	0.48	0.635	-6.12e-06	9.98e-06
L3.	-1.71e-06	3.24e-06	-0.53	0.598	-8.15e-06	4.73e-06
L4.	1.81e-06	1.46e-06	1.24	0.219	-1.10e-06	4.71e-06
cohesion						
L1.	1.04685	.0596494	17.55	0.000	.9282303	1.165469
L2.	-.0579892	.0350886	-1.65	0.102	-.1277666	.0117883
L3.	.0047807	.0445241	0.11	0.915	-.0837605	.0933218
L4.	.0710333	.0583278	1.22	0.227	-.044958	.1870246
_cons	-.0927483	.029203	-3.18	0.002	-.1508216	-.034675

(1) L.gdppc = 0

(2) L2.gdppc = 0

(3) L3.gdppc = 0

(4) L4.gdppc = 0

F(4, 84) = 0.51

Prob > F = 0.7256

Appendix 5. Granger inspired tests: Between ISDs & GINI

Linear regression

Number of obs = 27
 F(8, 18) = 33.66
 Prob > F = 0.0000
 R-squared = 0.9571
 Root MSE = .02041

sgini2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
safety2005	-.3325303	.2187465	-1.52	0.146	-.7920997	.1270391
safety2000	.086118	.188592	0.46	0.653	-.310099	.482335
safety1995	.6760156	.51357	1.32	0.205	-.4029549	1.754986
safety1990	-1.843098	.7709698	-2.39	0.028	-3.462846	-.2233508
sgini2005	.9229249	.4060247	2.27	0.036	.0698986	1.775951
sgini2000	-.1870453	.548445	-0.34	0.737	-1.339285	.9651949
sgini1995	-.2444688	.2083852	-1.17	0.256	-.6822699	.1933323
sgini1990	.278823	.1816717	1.53	0.142	-.1028551	.660501
_cons	.8333379	.3283621	2.54	0.021	.1434748	1.523201

- (1) safety2005 = 0
- (2) safety2000 = 0
- (3) safety1995 = 0
- (4) safety1990 = 0

F(4, 18) = 2.42
 Prob > F = 0.0865

Linear regression

Number of obs = 43
 F(8, 34) = 74.20
 Prob > F = 0.0000
 R-squared = 0.9100
 Root MSE = .02559

safety2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
sgini2005	-.1509641	.2037401	-0.74	0.464	-.5650138	.2630855
sgini2000	-.1599173	.1755307	-0.91	0.369	-.5166386	.196804
sgini1995	.2482477	.2104969	1.18	0.246	-.1795334	.6760289
sgini1990	-.011165	.0882486	-0.13	0.900	-.1905076	.1681777
safety2005	1.254729	.1546935	8.11	0.000	.9403535	1.569104
safety2000	-.4896621	.1808023	-2.71	0.011	-.8570966	-.1222276
safety1995	.8944788	.5163563	1.73	0.092	-.1548834	1.943841
safety1990	.0180267	.4631149	0.04	0.969	-.9231361	.9591895
_cons	-.3162199	.2025282	-1.56	0.128	-.7278067	.0953669

- (1) sgin2005 = 0
- (2) sgin2000 = 0
- (3) sgin1995 = 0
- (4) sgin1990 = 0

F(4, 34) = 1.17
 Prob > F = 0.3434

Linear regression

Number of obs = 38
F(8, 29) = 141.03
Prob > F = 0.0000
R-squared = 0.9503
Root MSE = .02197

sgini2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
civic2005	.1375868	.1435926	0.96	0.346	-.1560931	.4312668
civic2000	-.0819031	.1084975	-0.75	0.456	-.3038053	.1399991
civic1995	-.1286619	.0606582	-2.12	0.043	-.2527219	-.0046019
civic1990	-.0048388	.0631544	-0.08	0.939	-.134004	.1243264
sgini2005	1.047995	.1900767	5.51	0.000	.659245	1.436746
sgini2000	-.3616752	.1730319	-2.09	0.045	-.7155651	-.0077852
sgini1995	.0279296	.131801	0.21	0.834	-.2416337	.2974929
sgini1990	.1480713	.0986912	1.50	0.144	-.053775	.3499175
_cons	.1001605	.0684123	1.46	0.154	-.0397583	.2400792

- (1) civic2005 = 0
- (2) civic2000 = 0
- (3) civic1995 = 0
- (4) civic1990 = 0

F(4, 29) = 8.84
Prob > F = 0.0001

Linear regression

Number of obs = 72
F(8, 63) = 553.76
Prob > F = 0.0000
R-squared = 0.9865
Root MSE = .00848

civic2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
sgini2005	.0022141	.0251442	0.09	0.930	-.0480325	.0524607
sgini2000	-.0126836	.0258574	-0.49	0.625	-.0643556	.0389883
sgini1995	.0055657	.0389009	0.14	0.887	-.0721714	.0833029
sgini1990	-.0035392	.0209625	-0.17	0.866	-.0454294	.038351
civic2005	1.327309	.0686258	19.34	0.000	1.190171	1.464446
civic2000	.0255781	.0343123	0.75	0.459	-.0429896	.0941457
civic1995	-.0166715	.0230453	-0.72	0.472	-.0627239	.0293809
civic1990	-.0236459	.0358519	-0.66	0.512	-.0952903	.0479984
_cons	-.160261	.0233812	-6.85	0.000	-.2069846	-.1135374

- (1) sgin2005 = 0
- (2) sgin2000 = 0
- (3) sgin1995 = 0
- (4) sgin1990 = 0

F(4, 63) = 0.20
Prob > F = 0.9367

Linear regression

Number of obs = 39
 F(8, 30) = 82.90
 Prob > F = 0.0000
 R-squared = 0.9321
 Root MSE = .02545

sgini2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
gender2005	-.1422704	.2641616	-0.54	0.594	-.6817603	.3972195
gender2000	-.3790337	.179518	-2.11	0.043	-.7456584	-.0124091
gender1995	.0483665	.105574	0.46	0.650	-.1672444	.2639775
gender1990	.2499224	.1627188	1.54	0.135	-.0823937	.5822384
sgini2005	.6986984	.2646626	2.64	0.013	.1581852	1.239212
sgini2000	.1316773	.2356743	0.56	0.580	-.3496337	.6129884
sgini1995	.0361309	.1635379	0.22	0.827	-.297858	.3701199
sgini1990	.0077299	.0712787	0.11	0.914	-.1378407	.1533005
_cons	.1764206	.165747	1.06	0.296	-.1620799	.5149211

- (1) gender2005 = 0
- (2) gender2000 = 0
- (3) gender1995 = 0
- (4) gender1990 = 0

F(4, 30) = 6.75
 Prob > F = 0.0005

Linear regression

Number of obs = 73
 F(8, 64) = 200.66
 Prob > F = 0.0000
 R-squared = 0.9161
 Root MSE = .01719

gender2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
sgini2005	-.0909138	.0519308	-1.75	0.085	-.1946576	.01283
sgini2000	.0657146	.0527906	1.24	0.218	-.0397468	.1711176
sgini1995	-.0437518	.0756512	-0.58	0.565	-.1948825	.1073789
sgini1990	.0304742	.0389713	0.78	0.437	-.0473799	.1083282
gender2005	.9973377	.1119087	8.91	0.000	.7737743	1.220901
gender2000	.1262589	.0856584	1.47	0.145	-.0448634	.2973813
gender1995	-.0270818	.0290546	-0.93	0.355	-.0851251	.0309615
gender1990	.0714426	.0788642	0.91	0.368	-.0861068	.228992
_cons	-.1231778	.0377935	-3.26	0.002	-.198679	-.0476766

- (1) sgin2005 = 0
- (2) sgin2000 = 0
- (3) sgin1995 = 0
- (4) sgin1990 = 0

F(4, 64) = 1.80
 Prob > F = 0.1393

Linear regression

Number of obs = 31
F(8, 22) = 120.35
Prob > F = 0.0000
R-squared = 0.9203
Root MSE = .02261

sgini2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
cclubs2005	-.3484004	.3289123	-1.06	0.301	-1.030523	.333722
cclubs2000	.1848981	.3933571	0.47	0.643	-.6308746	1.000671
cclubs1995	.6498621	.3259181	1.99	0.059	-.0260507	1.325775
cclubs1990	-.1635276	.1222425	-1.34	0.195	-.417043	.0899878
sgini2005	.6293638	.437378	1.44	0.164	-.2777027	1.53643
sgini2000	.2644526	.5096579	0.52	0.609	-.7925131	1.321418
sgini1995	-.0042701	.212001	-0.02	0.984	-.4439333	.4353931
sgini1990	.0427091	.136393	0.31	0.757	-.2401528	.3255709
_cons	-.153825	.1149151	-1.34	0.194	-.3921443	.0844944

- (1) cclubs2005 = 0
- (2) cclubs2000 = 0
- (3) cclubs1995 = 0
- (4) cclubs1990 = 0

F(4, 22) = 2.28
Prob > F = 0.0927

Linear regression

Number of obs = 49
F(8, 40) = 157.09
Prob > F = 0.0000
R-squared = 0.9062
Root MSE = .03349

cclubs2010	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
sgini2005	-.1750477	.2569623	-0.68	0.500	-.6943878	.3442925
sgini2000	.1653612	.4669719	0.35	0.725	-.7784242	1.109147
sgini1995	-.0302215	.2910244	-0.10	0.918	-.6184037	.5579608
sgini1990	.0267042	.1308677	0.20	0.839	-.2377892	.2911976
cclubs2005	1.478571	.2536749	5.83	0.000	.9658748	1.991267
cclubs2000	-.4996884	.3960221	-1.26	0.214	-1.300079	.3007021
cclubs1995	-1.271695	.4071177	-3.12	0.003	-2.094511	-.4488797
cclubs1990	.2465701	.114738	2.15	0.038	.014676	.4784641
_cons	.5404364	.1845359	2.93	0.006	.1674754	.9133974

- (1) sgin2005 = 0
- (2) sgin2000 = 0
- (3) sgin1995 = 0
- (4) sgin1990 = 0

F(4, 40) = 0.20
Prob > F = 0.9382

Linear regression

Number of obs = 24
F(8, 15) = 59.91
Prob > F = 0.0000
R-squared = 0.9553
Root MSE = .02555

	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
sgini2010						
cohesion2005	-.0704801	.2332979	-0.30	0.767	-.5677428	.4267827
cohesion2000	.0035147	.0983491	0.04	0.972	-.2061114	.2131407
cohesion1995	-.135281	.2062567	-0.66	0.522	-.5749067	.3043447
cohesion1990	-.0647077	.1390298	-0.47	0.648	-.3610428	.2316274
sgini2005	.5529563	.5698523	0.97	0.347	-.6616551	1.767568
sgini2000	.4916763	.8185746	0.60	0.557	-1.253074	2.236427
sgini1995	-.1793585	.3212577	-0.56	0.585	-.8641032	.5053861
sgini1990	.05259	.1692147	0.31	0.760	-.3080825	.4132626
_cons	.2073198	.1362343	1.52	0.149	-.0830568	.4976964

- (1) cohesion2005 = 0
- (2) cohesion2000 = 0
- (3) cohesion1995 = 0
- (4) cohesion1990 = 0

F(4, 15) = 1.72
Prob > F = 0.1987

Linear regression

Number of obs = 52
F(8, 43) = 173.55
Prob > F = 0.0000
R-squared = 0.9517
Root MSE = .01985

	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
sgini2005	-.0779601	.1463756	-0.53	0.597	-.3731546	.2172344
sgini2000	.2090719	.2284431	0.92	0.365	-.2516275	.6697713
sgini1995	-.0039459	.1215819	-0.03	0.974	-.2491391	.2412473
sgini1990	-.0822659	.0664313	-1.24	0.222	-.2162373	.0517055
cohesion2005	1.07486	.0652511	16.47	0.000	.943269	1.206452
cohesion2000	-.0729697	.0346131	-2.11	0.041	-.1427737	-.0031657
cohesion1995	.007746	.0794417	0.10	0.923	-.1524635	.1679555
cohesion1990	.0833286	.0705148	1.18	0.244	-.0588781	.2255352
_cons	-.1308265	.0271435	-4.82	0.000	-.1855667	-.0760863

- (1) sgin2005 = 0
- (2) sgin2000 = 0
- (3) sgin1995 = 0
- (4) sgin1990 = 0

F(4, 43) = 1.76
Prob > F = 0.1550

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