

## ONLINE SUPPLEMENTARY DATA

**Table A1** Logistic regression (full models) of transitions into self-rated ill-health among respondents 18-64 years in 23 European countries (z values within parenthesis)

	Model I	Model II	Model III	Model IV	Model V
<i>Individual level variables</i>					
Poor Health Status in 2006	0.550** (0.061)	0.552** (0.063)	0.552** (0.063)	0.552** (0.063)	0.552** (0.063)
Age	0.028** (0.003)	0.028** (0.003)	0.028** (0.003)	0.028** (0.003)	0.028** (0.003)
Unemployed <sup>1</sup>	0.128 (0.070)	0.126 (0.067)	0.126 (0.067)	0.126 (0.067)	0.127 (0.068)
Student <sup>1</sup>	-0.702** (0.080)	-0.702** (0.080)	-0.701** (0.081)	-0.702** (0.080)	-0.701** (0.082)
Inactive <sup>1</sup>	-0.016 (0.035)	-0.016 (0.035)	-0.015 (0.035)	-0.016 (0.035)	-0.016 (0.035)
Primary education <sup>2</sup>	0.802** (0.064)	0.801** (0.066)	0.805** (0.062)	0.940** (0.197)	0.798** (0.069)
Secondary education <sup>2</sup>	0.558** (0.053)	0.558** (0.053)	0.558** (0.053)	0.558** (0.053)	0.344 (0.223)
Female	0.123** (0.021)	0.123** (0.021)	0.123** (0.021)	0.123** (0.021)	0.123** (0.021)
Lone parent <sup>3</sup>	0.194** (0.061)	0.195** (0.060)	0.195** (0.060)	0.195** (0.060)	0.195** (0.059)
Couple <sup>3</sup>	0.012 (0.079)	0.011 (0.079)	0.010 (0.077)	0.012 (0.079)	0.012 (0.079)
Family <sup>3</sup>	-0.026 (0.027)	-0.026 (0.026)	-0.028 (0.026)	-0.026 (0.026)	-0.026 (0.027)
<i>Country level variables</i>					
Ui coverage rate	-1.265** (0.347)	-1.296* (0.654)	0.042 (0.935)	-1.262 (0.667)	-1.519* (0.659)
Ui net replacement rate	0.483** (0.120)	0.523** (0.168)	2.414** (0.932)	0.530** (0.159)	0.529** (0.165)
Ui coverage rate*Ui net replacement rate			-2.471 (1.348)		
GDP		-0.102 (16.790)	-3.402 (17.05)	-0.429 (16.790)	-0.364 (16.32)
Social spending		-0.392 (2.297)	-1.597 (2.126)	-0.365 (2.289)	-0.367 (2.244)
<i>Cross-level effects</i>					
Ui coverage rate*Primary education				-0.221 (0.274)	
Ui coverage rate*Secondary education					0.333 (0.301)
_cons	-5.558** (0.457)	-5.506** (0.540)	-6.277** (0.559)	-5.532** (0.538)	-5.368** (0.470)
Diff. BIC			-56.619	-9.481	-2.313

Note: \*  $p < 0.05$ ; \*\*  $p < 0.01$  using cluster robust standard errors. <sup>1</sup>Reference category is employed. <sup>2</sup>Reference category is tertiary education. <sup>3</sup>Reference category is single person. Ui=Unemployment insurance, Diff. BIC=difference in the Bayesian Information Criterion from the base line model excluding the interaction term.

**Table A2** Sensitivity analyses: Logistic regression (full models) of transitions into self-rated ill-health among respondents 18-64 years in 23 European countries (z values within parenthesis)

	Model I <sup>1</sup>	Model II <sup>2</sup>	Model III	Model IV	Model V
<i>Individual level variables</i>					
Poor Health Status in 2006	-0.496** (0.035)	0.887** (0.024)	0.543** (0.058)	0.552** (0.063)	0.557** (0.067)
Age	0.013** (0.001)	0.042** (0.002)	0.028** (0.003)	0.028** (0.003)	0.0282** (0.003)
Unemployed <sup>3</sup>	0.094* (0.042)	0.252** (0.061)	0.141 (0.082)	0.128 (0.070)	0.128 (0.069)
Student <sup>3</sup>	-0.585** (0.047)	-0.596** (0.096)	-0.675** (0.094)	-0.701** (0.080)	-0.704** (0.079)
Inactive <sup>3</sup>	-0.283** (0.068)	-0.001 (0.043)	-0.022 (0.034)	-0.016 (0.035)	-0.015 (0.035)
Primary education <sup>4</sup>	0.277** (0.051)	0.808** (0.058)	0.818** (0.060)	0.800** (0.066)	0.809** (0.060)
Secondary education <sup>4</sup>	0.335** (0.039)	0.481** (0.041)	0.559** (0.052)	0.558** (0.053)	0.555** (0.055)
Female	0.078** (0.015)	0.124** (0.033)	0.123** (0.023)	0.123** (0.021)	0.123** (0.021)
Lone parent <sup>5</sup>	0.262** (0.083)	0.074 (0.074)	0.205** (0.056)	0.195** (0.060)	0.194** (0.061)
Couple <sup>5</sup>	0.074 (0.060)	0.071 (0.047)	0.0153 (0.080)	0.010 (0.077)	0.015 (0.081)
Family <sup>5</sup>	0.130** (0.046)	0.042 (0.046)	-0.008 (0.031)	-0.027 (0.026)	-0.023 (0.028)
<i>Country level variables</i>					
Ui coverage rate	-0.753* (0.372)	-0.860** (0.147)		-1.358* (0.670)	-1.397** (0.436)
ΔUi coverage rate			-1.531 (0.833)	-0.984 (1.131)	
Ui net replacement rate	0.474* (0.232)	0.224** (0.088)		0.443* (0.228)	0.424 (0.246)
ΔUi net replacement rate			1.388 (1.167)	-0.461 (0.747)	
GDP	3.630 (5.831)	-2.639** (0.420)		-0.292 (18.77)	21.180 (12.95)
Social spending	-1.037 (0.924)	0.236 (0.759)		0.059 (2.665)	3.966 (4.547)
CEE Countries					0.664 (0.443)
South Countries					0.222 (0.239)
_cons	-0.147 (0.303)	-7.244** (0.185)	6.068** (0.396)	-5.497** (0.548)	-6.739** (1.066)

Note: \*  $p < 0.05$ ; \*\*  $p < 0.01$ , using cluster robust standard errors if not stated otherwise. Ui=Unemployment insurance, Δ=change between 2006 and 2009, CEE countries=Central and Eastern European countries and South countries=Southern European countries. <sup>1</sup>Using an alternative coding of self-rated health where the 'fair' response category is included in the 'good health' category. <sup>2</sup>Random intercept multilevel logistic regression (xtlogit command in Stata) without panel weights. <sup>3</sup>Reference category is employed. <sup>4</sup>Reference category is tertiary education. <sup>5</sup>Reference category is single person.