This paper investigates the relationship between individual psychosocial wellbeing and place characteristics in Mexico, using multi-level models and nationally representative survey data. We explore psychosocial wellbeing in terms of self-reported depression symptoms, feelings of sadness and experience of stress; analyse place characteristics at the level of municipality and at the level of locality; and investigate individual-level heterogeneities in the relationship by gender, age, wealth and employment status. Our results suggest the existence of a significant relationship between individual psychosocial wellbeing and place characteristics, and provide evidence of heterogeneity in how place characteristics affect the psychosocial wellbeing of different groups.

1. Introduction

The psychological aspects of an individual's experience, such as thoughts, emotions and behaviour, are shaped by her interaction with her environment, that is, are inherently psychosocial in nature (Ray, 2006). Psychosocial wellbeing and mental health have intrinsic value, and there is also increasing evidence that they can affect people's decision-making processes, aspirations and beliefs about the future, which are critical determinants of behaviour and of resulting economic outcomes (Carneiro et al., 2015; Bernard et al., 2014; Haushofer and Fehr, 2014; Beaman et al., 2012; Macours and Vakis, 2009; Heckman et al., 2006). The physical and social characteristics of the place where a person conducts her life have a potentially important influence on her psychosocial wellbeing, especially in countries characterized by high spatial inequality, that is, by high levels of disparities in opportunities and in human, social and economic development, as is the case of Latin America in general, and of Mexico in particular (Modrego and Berdegué, 2015).

The literature on the determinants of psychosocial wellbeing highlights the importance of individual income and socioeconomic status for mental health (Kaplan et al., 2008; Kessler, 1982). The higher prevalence of mental health problems among people living in poverty has also been documented for population sub-groups, for instance among women (see Belle, 1990 for an early review) and children (for instance, McLeod and Shanahan, 1996, 1993). In low- and middle-income countries, poverty, low schooling levels and low social status have been associated with higher prevalence of mental illness, including depression and anxiety (Lund et al., 2010; Patel and Kleinman, 2003). In a meta-analysis of 237 studies from 1963 to 2004, Paul and Moser (2009) also find that being unemployed has a strong association with several measures of distress, while job characteristics influence psychological wellbeing among the employed (Kohn and Schooler, 1969).

The evidence on the contextual determinants of psychosocial wellbeing concentrates on the relationship between mental health (especially depression) and neighbourhood characteristics in the United States, and often focuses on only one city and population sub-group. The literature suggests that higher prevalence of depression symptoms is significantly correlated with lower quality physical neighbourhood environment and amenities, with exposure to violence and hazards, and with lack of social connections between neighbours, as well as with lower socioeconomic status of the neighbourhood (see Minh et al., 2017; Diez Roux and Mair, 2010; Mair et al., 2008; and Truong and Ma, 2006, for reviews of the literature). Examining the relationship between place characteristics and psychosocial wellbeing among Mexican-Americans, Lee (2009) finds that neighbourhood segregation...
in Chicago, that is, living in a Mexican-American dominated community, increases both depression symptoms and anxiety. In contrast, both Ostir et al. (2003) and Gerst et al. (2011) find evidence of a protective effect of neighbourhood segregation among older Mexican-Americans. Meanwhile, social cohesion among neighbourhood residents improves mental health outcomes, including among younger Mexican-Americans (Vaeth et al., 2016; Nair et al., 2013; Rios et al., 2012).

We know less about the contextual determinants of psychosocial wellbeing in low- and middle-income countries. In particular, previous studies on the relationship between place characteristics and psychosocial wellbeing in Mexico are scarce. Das et al. (2007) analyse mental wellbeing in low- and middle-income countries. In particular, previous Mexican-Americans (Vaeth et al., 2016; Nair et al., 2013; Rios et al., 2012).

The theoretical link between place characteristics and smoking behaviour and adiposity, respectively, finding evidence that social cohesion reduces smoking behaviour and adiposity, while social disorder increases both. Fernández-Niño et al. (2014) find that socioeconomic deprivation at both locality and municipality level is significantly correlated with depressive symptoms among older Mexicans, while local income inequality is not. Living in disadvantaged neighbourhoods is also associated with higher risk of alcohol use disorder (Orozco et al., 2017) and of obesity (Jiménez-Cruz et al., 2013).

Psychosocial problems affect a significant portion of the Mexican population, but access to treatment is limited and spatially concentrated (Instituto Nacional de Psiquiatría, 2010). While more than 34 million Mexicans are estimated to have suffered from depression symptoms at least once in their life (INEGI, 2015), only less than 2 million people are being treated for depression, and most of them are concentrated in Mexico City (INEGI, 2015). Medina-Mora et al. (2003) found that, in 2001, only 11.7% of individuals diagnosed with mental disorder were using formal or informal treatment services. Kohn et al. (2004) measured the “treatment gap” for mental health, that is, the difference between the percentage of people with mental health disorders and the percentage of people treated for these conditions, and found that the treatment gap for major depression in rural Mexico was higher than the world median. A better understanding of the relationship between place characteristics and psychosocial wellbeing can provide useful information for the design and effectiveness of local development policies that may also improve psychosocial wellbeing, thereby complementing public health policies to address the treatment gap.

This paper contributes to the literature on the determinants of psychosocial wellbeing by investigating the hypothesis that the psychosocial wellbeing of working-age Mexicans is associated with the characteristics of the place where they live. We study psychosocial wellbeing in terms of depression symptoms, feelings of sadness and experience of stress. Most studies on psychosocial wellbeing focus on depression or stress. We also focus on sadness, as an emotion that is correlated with but different from depression. Although a constant sad mood is a common symptom of depression, sadness by itself is a normal emotion, with an evolutionary role in humans; however, sadness affects daily emotional wellbeing, decision-making and outcomes, and abnormally high levels of sadness that are sustained over time can lead to anxiety or major depression (Leventhal, 2008). While depression and stress are longer-term indicators of psychosocial wellbeing, sadness is an indicator of daily psychosocial wellbeing, and these measures may be affected by different social stimuli (Kahneman and Deaton, 2010).

We define place as the physical and social context in which a person conducts her life. The influence of place characteristics on psychosocial wellbeing may occur through several channels, and the theoretical link between place effects and individual outcomes has been developed in various ways, including by Jencks and Mayer (1990), Manski (1995), Leventhal and Brooks-Gunn (2000) and Galster (2012). In this paper, we are primarily interested in exploring the influence of place characteristics on psychosocial wellbeing through two broad channels.

First, place provides a person with the opportunities and constraints that influence her experiences in the world and her (perceived) successes and failures, which, in turn, contribute to shape her sense of agency, hope, and subjective wellbeing (Mair et al., 2008; Mookerjee et al., 2010; Ray, 2006). This resonates with Jencks and Mayer's (1990) institutional resources and competition models. Examples of place characteristics that can affect individual psychosocial wellbeing by influencing her opportunities and constraints are local socioeconomic status, production structure and employment opportunities; and local provision of public goods and services.

Second, place provides both a network of support which can buffer against adverse events; and the peers and role models that a person uses to define behaviours, expectations and aspirations about her future (Beaman et al., 2012; Appadurai, 2004). This reflects Jencks and Mayer's (1990) collective socialization, contagion, and relative deprivation models. Examples of place characteristics that can influence psychosocial wellbeing through this channel are, again, local socioeconomic status, but also local violence and insecurity, social connections and collective action.

The influence of place characteristics on individual psychosocial outcomes is of course likely to be moderated by individual characteristics, (Bronfenbrenner, 1979; Galster et al., 2010), and for this reason it is important to investigate possible heterogeneities in the role of place characteristics for different groups. In this paper, we contribute to the limited literature on the heterogeneity of contextual effects by analysing gender, age, wealth, and employment status differences in the relationship between psychosocial wellbeing and place characteristics in Mexico.

The remainder of this paper is organized as follows: Section 2 describes the methodology, Sections 3 and 4 present and discuss the results, and Section 5 concludes.

2. Methods

2.1. The data

The main source of data for this paper is the Mexican Family Life Survey (MxFLS), a multi-purpose longitudinal survey of individuals, households and communities, representative at national and state level, and at rural and urban levels, developed by researchers from the Iberoamerican University and the Center for Economic Research and Teaching, both in Mexico, in collaboration with researchers from Duke University in the United States. The first wave of the survey was conducted in 2002, the first follow-up was conducted in 2005, and the third and last wave began in 2009 and concluded in 2012, due to the time-intensive effort of recontacting households and individuals who had migrated.

The survey interviewed each household member age 15 and above and collected information on a broad range of issues, including demographics, income, livelihood strategies, human capital (including a cognitive Raven's test), social interactions, health and victimization. It also collected extensive data on locality-level economic and social characteristics and physical infrastructure, through a community questionnaire administered to key informants.

In this study, we focus on the cross-section of individuals interviewed in the third wave of the survey (MxFLS-3). The sample used for the analysis is composed by 6088 working age individuals (between 15 and 65 years old) with complete information on all psychosocial

1 For more details about the data collection and methodology, see Rubalcava and Tewel (2005).

2 The MxFLS was very successful in tracking individuals or households who moved between rounds: overall attrition between the 2002 baseline and its follow-ups was only around 11%.
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