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Julius Ohrnberger, Eleonora Fichera, Matt Sutton

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The dynamics of physical and mental health in the older population

Julius Ohrnberger^{a1}, Eleonora Fichera^{a2}, Matt Sutton^{a3}

^a*Manchester Centre for Health Economics, University of Manchester*

[1] **Corresponding author at:** Manchester Centre for Health Economics, Institute of Population Health, 4.313 Jean McFarlane Building, University of Manchester, Oxford Road, Manchester M13 9PL, UK. Tel.: +44 (0)161 275 7639. Email: julius.ohrnberger@manchester.ac.uk.

[2] Manchester Centre for Health Economics, Institute of Population Health, 4.320 Jean McFarlane Building, University of Manchester, Oxford Road, Manchester M13 9PL, UK. Tel.: +44 (0)161 275 5204. Email: eleonora.fichera@manchester.ac.uk

[3] Manchester Centre for Health Economics, Institute of Population Health, 4.310 Jean McFarlane Building, University of Manchester, Oxford Road, Manchester M13 9PL, UK. Tel.: +44 (0)161 275 5952. Email: matt.sutton@manchester.ac.uk

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Abstract

Mental and physical aspects are both integral to health but little is known about the dynamic relationship between them. We consider the dynamic relationship between mental and physical health using a sample of 11,203 individuals in six waves (2002-2013) of the English Longitudinal Study of Ageing (ELSA). We estimate conditional linear and non-linear random-effects regression models to identify the effects of past physical health, measured by Activities of Daily Living (ADL), and past mental health, measured by the Centre for Epidemiological Studies Depression (CES-D) scale, on both present physical and mental health. We find that both mental and physical health are moderately state-dependent. Better past mental health increases present physical health significantly. Better past physical health has a larger effect on present mental health. Past mental health has stronger effects on present physical health than physical activity or education. It explains 2.0% of the unobserved heterogeneity in physical health. Past physical health has stronger effects on present mental health than health investments, income or education. It explains 0.4% of the unobserved heterogeneity in mental health. These cross-effects suggest that health policies aimed at specific aspects of health should consider potential spill-over effects.

Keywords:

Mental health; Physical health; dynamic models, cross-effects

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