

Advancing understanding of climate’s impacts on individual wellbeing and social justice

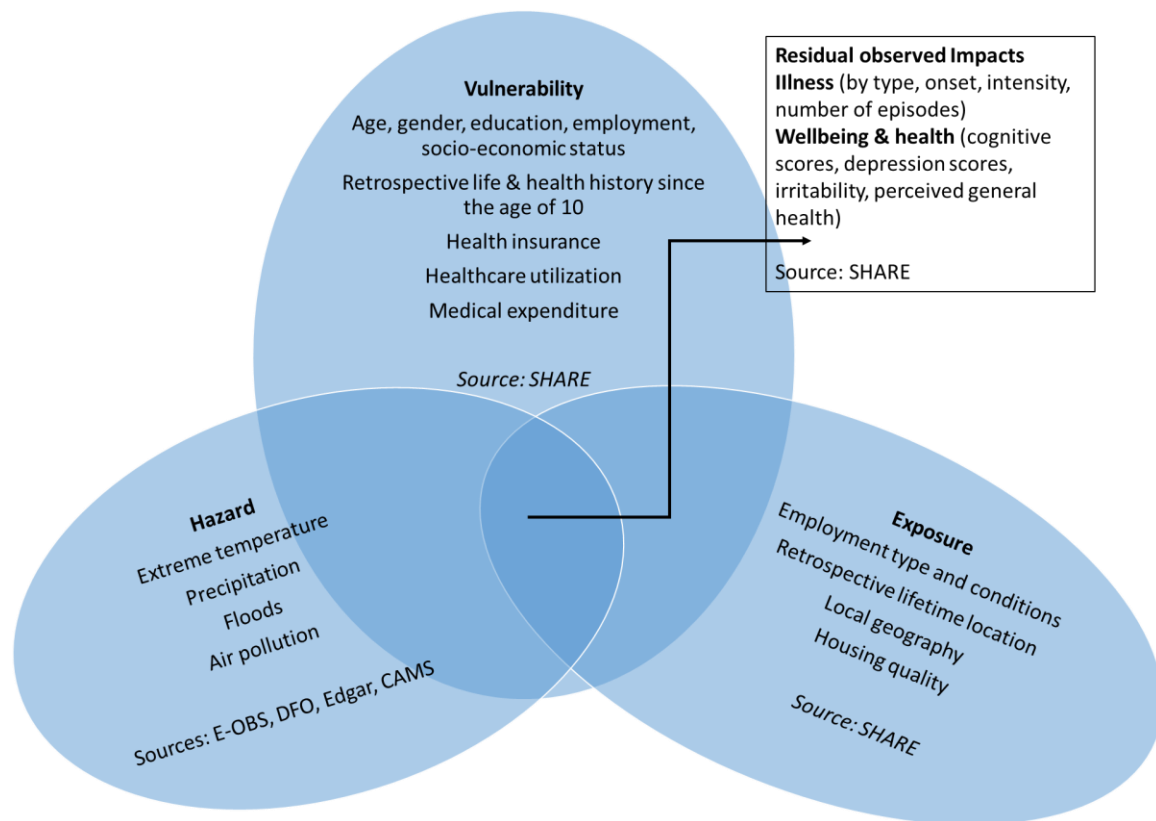
Abstract

Climate change interacts with other environmental stressors to create and potentially exacerbate diverse hazards across geographies and socio-economic conditions—rendering some people and places far more vulnerable than others. Current assessments on the associations between the environment and wellbeing rely on coarse, aggregated data that do not reflect these distinctions, leaving a gap in understanding about whether proposed climate actions can achieve fair and equitable outcomes for different groups. We empirically demonstrate, with our new, publicly accessible data, that using more granular longitudinal data can advance understanding about climate impacts and shed new light on the effectiveness and fairness of climate actions and policies.

Main text

The Glasgow Climate Pact adopted at the 26th United Nations Conference of Parties (COP26) climate conference calls for an improved understanding of the geography of climate change impacts, of the related adaptation needs, and of response options. Climate and environmental risk affect people in different ways, depending on the context in which they live and on their own, individual characteristics. (Hsiang, Oliva, and Walker 2019; Vona 2021).

Impact and vulnerability analyses conducted at the territorial level provide important insights on the regional dimensions of climate and environmental vulnerability. Yet, aggregate studies fail to inform the environmental justice debate (Banzhaf, Ma, and Timmins 2019) because they do not address how environmental risk affects the wellbeing of different groups within these wider geographies over time and across generations (Mitchell and Norman 2012, Ara Begum et al. 2022). Moreover, the studies cannot create the quasi-experimental settings needed to evaluate the effectiveness of adaptive behaviors, risk-avoidance efforts, or environmental regulations. Wellbeing is a complex and contested concept (Lamb and Steinberger 2017). Yet, health-related dimensions that incorporate physical health, mental health, perceived general health, and one’s working environment are, unambiguously, some of its defining dimensions. Vulnerability links to numerous individual characteristics, among them age, gender, education, and socio-economic status, and to many health-related dimensions, such as pre-existing health conditions, lifestyles, and awareness of risk (**Figure 1**). Actions to reduce both exposure and vulnerability often involve a complex array of actions and situations, such as access to safe housing, access to and use of appropriate healthcare, and the ability to devote resources to medical expenditures in times of need. How these forces interact ultimately affects individuals’ wellbeing (Jafino, Hallegatte, Rozenberg 2021).



37

38 **Figure 1 (TO BE EDITED FOR THE FINAL SUBMISSION).** Interactions between environmental hazards,
 39 vulnerability, exposure to risk, and their impacts on health outcomes and wellbeing. The figure relies on
 40 data from the Survey of Health, Ageing and Retirement in Europe (SHARE). These data have been
 41 augmented with data from the Global Land Data Assimilation System (GLDAS), the Dartmouth Flood
 42 Observatory (DFO), the Emission Database for Global Atmospheric Research (EDGAR), and the Copernicus
 43 Atmosphere Monitoring Service (CAMS).

44

45 Here, we argue that more granular, longitudinal data would advance the causal assessment of the
 46 impacts of environmental risk and of the effectiveness of adaptation interventions, delivering the much-
 47 needed information and methods for evaluation of climate actions and the pursuit of climate justice
 48 (Breil et al. 2021, Ara Begum et al. 2022). Longitudinal studies following individuals over long periods of
 49 time can uncover causal relationships between exposure, vulnerability, and policy interventions or
 50 actions. The existing evidence in literature is still piecemeal and confined to a few regions, mostly in the
 51 United States (Zivin and Neidell 2016; Voorheis 2017; Zivin, Hsiang, and Neidell 2018; Sun et al. 2020;
 52 Park et al. 2020; Vona 2021).

53 We bring forward a new source of data, the augmented SHARE dataset, which expands on data from
 54 the European Union (EU)-funded initiative, the longitudinal Survey on Health, Ageing and Retirement
 55 in Europe (SHARE). We demonstrate that these data can be used to study relationships between
 56 environment and wellbeing, and therefore to advance the climate adaptation and climate policy
 57 literatures by expanding understanding of the links between climate change and human health. Since
 58 2004, SHARE has regularly surveyed about 120,000 randomly selected individuals over the age of 50 in
 59 28 EU countries. The regular panel waves (2004-2019) have followed these individuals and their
 60 spouses over time. Two specific interviews conducted in the third and seventh waves reconstruct the

61 retrospective life history of those individuals, providing information on their early life conditions,
62 health, healthcare access, and working lives. These histories include key focal points, such as the age at
63 which a person left school, dates when the person started and ended a given job, dates of the onset of
64 any illness, details about any changes in housing circumstances, and dates of the birth of any children.
65 SHARE contains a rich inventory of types of morbidity and illnesses. It provides information on illness
66 onset, frequency, and severity. Likewise, it provides numerous variables that can be used to construct
67 subjective and objective indicators of wellbeing at home and at work (see Supplementary Information,
68 SI). We provide open access to this extended SHARE database that has been expanded to include
69 cumulative and yearly exposure to extreme temperatures, floods, solar radiation, and air pollution.

70 We use this augmented SHARE dataset as proof of concept of the potential of more detailed
71 geographical and longitudinal health data to shed light on the differing ramifications of climate change
72 for different populations. We use this data to analyse the following three issues: i) the effects of climate
73 an illustrative type of illness, the *prevalence of breathlessness*; ii) the effects of climate on one's
74 *perceived health status through life*; and iii) the effects of climate on the *perceived comfort of one's job*.
75 We are cautious about statements of causality precisely because we know details of where people live
76 only to the level of one's territorial region (i.e., the Nomenclature of Territorial Units for Statistics -
77 NUTS1 and 2 depending on the country, see SI); thus, these data imply that all individuals who lived in
78 the same regions throughout their lives face the same, average environmental conditions. Results are
79 summarized in **Table 1** and presented in more detail in the Supplementary Table S4.

80 **Prevalence of breathlessness**

81 Having ever experienced breathlessness in one's lifetime is related to average exposure to pollution
82 (concentrations and emissions of fine particulate matter, PM_{2.5}), but the relative impact of actual
83 exposure grows once one accounts for other, relevant, individual-level variables: average income, age,
84 smoking history, body mass index (BMI), frequency with which the individual practices sports (1=more
85 than once a week, 2=once a week, 3=one to three times a month, 4=hardly ever, or never), whether
86 the individual's job is uncomfortable (1=strongly disagree, 2=disagree, 3=agree, 4=strongly agree), and
87 whether the individual had any illness at birth. This illustrates how considering individual characteristics
88 can help uncover the expected associations between environmental hazards and poor health.

89 **Perceived health status**

90 Cumulative exposure to extreme temperatures affects one's *perceived health status* differently,
91 depending on when in one's lifetime the question is posed. This measure provides a subjective
92 assessment by individuals of their health status, which is ranked between excellent (=5) and poor (=1).
93 Exposure to both extremely high and extremely low temperatures is associated with worse perceived
94 physical health in old age. When we consider only the information provided in the first wave of
95 individual interviews, only *extremely low* temperatures are significantly associated with worse health.
96 By contrast, when we consider the most recent wave, in which individuals are considerably older (69
97 years old on average, 6 years older than the average age in their first wave), only *extremely high*
98 temperatures are significantly associated with worse health status (see Supplementary Table S5). This
99 example shows how such geographically granular, longitudinal data (such as those we leverage through
100 the augmented SHARE database) can distinguish among the different associations that can emerge
101 between climate and human health throughout one's life.

102 As another example, in the context of *perceived health status*, we interact the two extreme-
103 temperature-exposure variables with adaptation or risk-avoiding behavior: having *air-conditioning (AC)*
104 and *central heating*. We find that extremely low temperatures are associated with worse health
105 outcomes across all specifications. At extremely high temperatures there is an apparent, protective
106 effect of having air-conditioning (AC) – that is, the effects of extremely high temperatures are less
107 pronounced for individuals who have AC. However, once we consider education levels, this protective
108 effect markedly wanes (becoming nonsignificant at the 10% level at average temperatures above
109 27.5°C). Higher education might be associated with improved information on the possible negative
110 effects of extreme temperatures; thus, individuals might acquire air-conditioning as one measure
111 among other protective steps they take. This example illustrates the potential for more granular data
112 to help provide a source of information for evaluating the effectiveness of individual adaptation actions.
113 Indeed, in this regard the augmented SHARE dataset provides underpinning material that is almost
114 completely missing in the literature, with only a few exceptions in the United States, (Barreca et al.
115 2016).

116 Another illustration concerns *perceived health in young age* (until the age of 15), which is positively
117 related to exposure to more frequent extreme high temperatures. Such relationship remains equally
118 strong once we consider the significant positive effect of average solar radiation, (positively correlated
119 with high temperature extremes). A possible channel through which frequent high temperatures might
120 have a positive impact on young age health is by allowing children to engage in more activities outdoors,
121 a behaviour we do not observe. Our augmented dataset makes it also possible to put the role of
122 environmental hazards into perspective and offer a relative assessment in comparison to other
123 important variables. The magnitude of the association between higher temperatures/higher average
124 solar radiation and improved health is two orders of magnitude smaller than the association between
125 one's health status and any of the following: ever being poor in childhood; ever having experienced
126 physical harm; or ever living in a childhood home that lacked a fixed bath, running water supply, inside
127 toilet, or central heating (Supplementary Table 4).

128 **Perceptions about whether one's job is uncomfortable**

129 As a final illustration, we investigate how average temperatures and average solar radiation affect the
130 perception of *having an uncomfortable job*. This analysis can be of particular interest as a first-stage
131 regression in the context of how exposure to environmental hazards at work can lead to loss of
132 productivity, the onset of illness, and/or early retirement, a less-considered aspect of labor-output loss.
133 We show that higher summer temperatures and higher summer radiation averages are associated with
134 a higher probability of stating that one's job is uncomfortable. In winter, temperatures that are
135 milder/less cold are associated with a lower probability of having a job perceived as uncomfortable. The
136 effect of exposure to these environmental hazards is, as expected, more pronounced in jobs which are
137 physically demanding.

138 **Potential for new insights**

139 Geographically localized, longitudinal data would open new opportunities to advance the climate
140 adaptation literature and to respond to the mission of climate justice. As outlined and illustrated in this
141 brief, the use of the extended SHARE database for analyses of climate impacts underscores the
142 potential of more granular data and longitudinal panels to characterize the potential vulnerabilities of
143 different populations; in turn, this provides an opportunity to better understand whether climate

144 actions and policies are likely to be fair and equitable in terms of their impacts. Existing and regularly
145 updated initiatives – not limited to SHARE – could easily move in this direction. Providing the location
146 of individuals with a buffer zone of a few kilometres would ensure compliance with privacy regulations
147 and open promising, new research avenues

148

Table 1. Exploring the association between environmental hazards, health outcomes, and risk-avoiding behaviors

	1. Ever experienced breathlessness (0=no, 1=yes)	2. Young age (<15) perceived reported health (1=poor;5= excellent)	3. Old age (>49) perceived reported health (1=poor;5= excellent)	4. Uncomfortable job (0=no, 1=yes)
Exposure	Avg. pm2.5 conc. median (µg/m3) 0.003*** (0.0007)	Avg. first 15 years exposure to negative temperature (# days) +0.0001 (0.0004)	Avg. lifetime exposure to negative temperature > 30°C (# days) -0.002** (0.0008) -0.001 (0.001)	Average winter temperature 0.007 (0.001)
	Avg. cum. lifetime exposure to negative temperature (# days) 2.48e-05 (9.09e-05)	Avg. first 15 years exposure to temperature > 30°C (# days) +0.003* (0.002)	Avg. cum. lifetime exposure to negative temperature (# days) -0.001*** (0.0004) -0.001*** (0.0004)	Average summer temperature -0.003*** (0.001)
	Avg. lifetime exposure to temperature > 30°C (# days) -0.0004* (0.0002)	Avg. first 15 years solar radiation (W/m²) +0.002* (0.001)		Average radiation 0.0001 (0.0004)
Exposure x Individual characteristics or risk-avoiding behaviors			AC x avg. Lifetime exposure to temperature > 30°C (# days) +0.002*** (0.0006) +0.002** (0.0007)	Job is physical x average winter temperature -0.011*** (0.002)
			Central heating x avg. cum. lifetime exposure to negative temperature (# days) +0.0004 (0.0005) +0.0007 (0.0005)	Job is physical x average summer temperature 0.008*** (0.001)
			AC, central heating not significant not significant	Job is physical x average radiation 0.001*** (0.0003)
Individual characteristics	Current age; ever smoked; BMI; sports hardly ever; +	Mother + father ISCED-1997 education; N. rooms/people living in the house; year of birth -	Education (ISCED level 1 to 6) -	Job is physical -
	Average income; agree job is uncomfortable; born with any illness; -	Ever experienced physical harm, ever lonely, ever poor, born with any illness, no feature, % of time in a suburb of big city +	Income, wealth, ever smoked, BMI, sports frequency, depression scores, year of birth, female, job comfort Y Y	Average income (euros PPP) -

Notes: Linear probability models. Models 1 and 2 include country fixed effects. Model 2 includes fixed effects of the International Standard Classification of Occupations (ISCO) (at the one-digit level). Model 3 includes year and country fixed effects. Model 4 includes fixed effects for the ISCO (at the one-digit level), the International Standard Classification of Education (ISCED), and the country. The corresponding questions to outcome variables 1 to 4 are the answers to the following questions or statement. *Ever experienced breathlessness*: “For the past six months at least, have you been bothered by any of the health conditions of breathlessness or difficult breathing?” Responses indicate whether they selected this symptom in any survey wave. *Young age perceived health*: “Would you say that your health during your childhood was in general excellent, very good, good, fair, or poor?” Responses were coded as follows: excellent 5, very good 4, good 3, fair 2, poor 1. *Old age perceived health*: “Would you say your health is Excellent, Very Good, Good, Fair, (or) Poor?” Responses were coded as follows: excellent 5, very good 4, good 3, fair 2, poor 1. *Uncomfortable job*: “My immediate work environment was uncomfortable (for example, because of noise, heat, crowding).” Answers were coded as follows: one ((has an uncomfortable job) for “Strongly Agree” or “Agree;” zero (does not have an uncomfortable job) for “Disagree” and “Strongly Disagree.”

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6 1, 2, 3, 4, 5, 6, 7, (DOIs: 10.6103/SHARE.w1.800, 10.6103/SHARE.w2.800, 10.6103/SHARE.w3.800,
7 10.6103/SHARE.w4.800, 10.6103/SHARE.w5.800, 10.6103/SHARE.w6.800, 10.6103/SHARE.w7.800.
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19 Contributions

20 C.M. and E.D.C designed and performed the analysis. C.M., S.P. processed climate data under the
21 supervision of M.N.M. and E.D.C.; E.D.C wrote the first draft of the paper. All contributed to editing the
22 paper.

24 Methods

25 Environmental data

26 We compiled a database that combines a set of environmental hazards (extreme temperatures, solar
27 radiation exposure, heavy precipitation, and air pollution hazards related to ozone, nitrogen dioxide,
28 and particulate matter (PM_{2.5} and PM₁₀)) with a comprehensive set of variables about individual-
29 level health (characterizing individuals' health status, behavioral risks, and risk-averting behaviors at
30 different points in life in Europe from the SHARE database, a longitudinal random sample of
31 Europeans aged 50+ for 28 countries (Börsch-Supan et al. 2013). The Supplementary Information (SI)
32 lists examples of the morbidity variables that can be used to study the relationship between health
33 outcomes and environmental exposure.

34 The environmental-hazard variables included in our database have been assembled using the high-
35 resolution, daily, near-surface temperature and precipitation gridded-observational data (E-OBS,
36 version 19.0e) made available by the European Climate Assessment & Dataset (ECA&D) at 0.1° X 0.1°
37 resolution (~10km x 10km at the equator) (Haylock, M. R. 2008; Cornes et al. 2018). We use bins of
38 daily mean temperature (TG), daily minimum temperature (TN) and daily maximum temperature (TX)
39 (see SI). Because a substantial number of individuals in SHARE were born before 1950, we construct
40 the variables for environmental exposure over one's full lifetime and early life by extending the time
41 frame for variables back to the 1920s. Additional variables that in our dataset include average
42 seasonal temperature, heating and cooling degree days, and solar radiation. We also include floods
43 events from the Dartmouth Flood Observatory (DFO) database (Brakenridge 2021, see SI for further

44 details on the individual variables and data sources). Air pollution data are from: (i) the Copernicus
45 Atmosphere Monitoring Service (CAMS) global reanalysis (EAC4) monthly averaged fields (Inness et al.
46 2019) made available by the Copernicus Atmosphere Data Store
47 ([https://ads.atmosphere.copernicus.eu/cdsapp#!/dataset/cams-global-reanalysis-](https://ads.atmosphere.copernicus.eu/cdsapp#!/dataset/cams-global-reanalysis-eac4?tab=overview)
48 [eac4?tab=overview](https://ads.atmosphere.copernicus.eu/cdsapp#!/dataset/cams-global-reanalysis-eac4?tab=overview)), and (ii) the Emissions Database for Global Atmospheric Research (EDGAR) ver
49 5.0 (Crippa et al 2019) covering the period from 1970 to 2015 , made available by the European
50 Commission Joint Research Centre (JRC) ([https://data.jrc.ec.europa.eu/dataset/377801af-b094-4943-](https://data.jrc.ec.europa.eu/dataset/377801af-b094-4943-8fdc-f79a7c0c2d19)
51 [8fdc-f79a7c0c2d19](https://data.jrc.ec.europa.eu/dataset/377801af-b094-4943-8fdc-f79a7c0c2d19)). We also construct cumulative variables of exposure to environmental hazards,
52 reflecting not the exposure to, for instance, extreme temperatures in the year of a wave, but instead
53 exposure that had occurred from the time an individual was born until the wave in question.

54 **The SHARE database**

55 SHARE regions are those that respondents indicate as the location of their accommodation in the
56 retrospective accommodation wave (SHARELIFE waves, or the NUTS in which the household was
57 located at the moment of sampling). The regions from the retrospective waves most often have a direct
58 correspondence to NUTS regions (with certain exceptions; for instance, for Luxembourg, respondents
59 indicate the canton). Whenever regions were the combination of two NUTS regions, we reported the
60 environmental-hazard variables at the level of those combined regions. We then detect in which SHARE
61 region the grid cells are located by overlaying them with a shapefile of the SHARE regions, constructed
62 resorting to EUROSTAT NUTS shapefiles (downloadable from EUROSTAT) and to a shapefile of
63 Luxembourg cantons (downloadable from data.public.lu, see SI for more details on the NUTS
64 classifications used.) Depending on the country, SHARE regions are either NUTS1 (Belgium, France,
65 Germany and one region of Hungary, Central Hungary), NUTS2 (Austria, Bulgaria, Croatia, Czechia,
66 Denmark, Finland, Latvia, Lithuania, Greece, Hungary (except for Budapest and Pest, which are reported
67 together as the NUTS1 region of Central Hungary), Italy, Poland, Portugal, Romania, Slovakia, Slovenia,
68 Spain and Sweden).

69 The resulting database consists of seven modules:

- 70 1. yearly_module: yearly exposure in year of wave (and one and two years before the wave) –
71 unique identifier {individual,wave}
- 72 2. individual_year_panel: yearly exposure in years since birth up to the most recent participation
73 in SHARE – unique identifier {individual,year}
- 74 3. life_module: rolling exposure throughout life – unique identifier {individual,wave}
- 75 4. young_age_module: cumulative exposure over the first five, ten and fifteen years of life –
76 unique identifier {individual}
- 77 5. job_module: cumulative exposure during the years at one’s most recent job – unique identifier
78 {individual}
- 79 6. illness_before_module: cumulative exposure during one-, three-, and five-year periods before
80 the onset of illness – unique identifier {individual}
- 81 7. illness_during_module: rolling exposure during periods of illness – unique identifier
82 {individual,wave}. Variables differ between waves only for individuals for whom the illness
83 period intersects with the SHARE interview period.

84 Three of these (the yearly_module, individual_year_panel, and illness_during_module) are
85 longitudinal.

86 The first module, “yearly_module”, refers to yearly variables (i.e., environmental-hazard exposure in a
87 specific year, as opposed to cumulative exposure or averages over longer time periods). For each
88 individual-wave observation, we report environmental-hazard exposure in the year of that wave, in the
89 year before, and in the year two years before, signaled by suffixes “t0”, “t_1bf,” and “t_2bf,”
90 respectively. Such module only provides information on the waves in which respondents participated
91 (alongside the information from one year and two years immediately prior to those waves).

92 The second module, individual_year_panel, has the same yearly variables. The difference, as the name
93 indicates, is that it is not merged with current-wave information and, instead, provides a full individual-
94 year panel for the period from birth until most recent participation in SHARE. This dataset can be of
95 particular interest to be merged with other retrospective modules of SHARE, such as the jobs-episode
96 module. A long-term longitudinal analysis is then feasible.

97 Examples in this article use three of the seven different modules: the young_age module, the
98 job_module and the life_module, respectively. These examples should not be considered as
99 encompassing analysis of research questions. For collecting sound empirical evidence, we recommend
100 exploring the panel component of the longitudinal augmented SHARE modules, through modules one,
101 two, three, and seven.

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156

157

158 **Supplementary Information**

159

160 **Environmental Variables**

161 **a. Climate data**

162 Temperature Bins

163 For yearly measures of the full temperature distribution, we focus on bins of temperature, i.e., the
164 number of days in a year where the minimum (TN), mean (TG) and maximum (TX) temperature fall in
165 one of the sixteen 2.5°C temperature intervals: <-5, -5 to -2.5, -2.5 to 0, 0 to 2.5, 2.5 to 5, 5 to 7.5, 7.5
166 to 10, 10 to 12.5, 12.5 to 15, 15 to 17.5, 17.5 to 20, 20 to 22.5, 22.5 to 25, 25 to 27.5, 27.5 to 30 and >
167 30, computed at the grid cell level. The use of temperature bins allows flexibility in considering the
168 non-linear impacts of temperature on health and other variables of interest. We then assign the grid
169 cells to the SHARE regions by employing a shapefile of the SHARE regions and geospatial routines from
170 R packages `sf` and `raster`, constructed resorting to EUROSTAT NUTS shapefiles (downloadable from
171 [EUROSTAT](#)) and to a shapefile of Luxembourg cantons (downloadable from [data.public.lu](#)). Depending
172 on the country, SHARE regions are either NUTS1 (Belgium, France, Germany and one region of
173 Hungary, Central Hungary), NUTS2 (Austria, Bulgaria, Croatia, Czechia, Denmark, Finland, Greece,
174 Hungary except for Budapest and Pest, which are reported together as the NUTS1 region of Central
175 Hungary, Italy, Latvia, Lithuania, Poland, Portugal, Romania, Slovakia, Slovenia, Spain and Sweden).¹
176 Once the bins are computed at grid cell level and georeferenced to a SHARE region, we aggregate
177 them into two regional measures: median and mean. We also calculate the standard deviation
178 between the cells of a SHARE region, given that, especially for large regions, spatial variability might
179 be substantial. Accordingly, the variable names end with ‘_median’, ‘_mean’ or ‘_std’.

180 Average (seasonal) temperature

181 We calculate the average annual temperature and the average seasonal temperatures – spring,
182 summer, fall and winter in the SHARE region where the respondent lived in a certain year. These are
183 calculated for each grid cell as the average of the mean temperature in all days of the year, or in the
184 days pertaining to each season (December, January and February were all ocated to winter; March,
185 April and May to spring; June, July and August to summer; and September, October and November to
186 fall). These grid cells values are aggregated to the SHARE region through both the median and the
187 mean.

188 Heating and Cooling Degree days

¹ Wave 3 was conducted in almost all countries in 2008/2009 while Wave 7 was conducted in 2017. This would, at first, lead us to use NUTS2006 and NUTS2016 respectively. In practice, the SHARE regions indicated by respondents are consistent from Wave 3 to Wave 7, i.e., they do not change even if there were changes in the NUTS structure. France and Poland are the two examples – there are region changes in the NUTS, but not in the SHARE regions, which remain with a direct correspondence of names to NUTS2006. Therefore, for the two countries, we resort to NUTS2006 (shapefile NUTS2013 since there was no change to the NUTS boundaries of the two countries from NUTS2006 to NUTS2013). For the remaining countries, we resort to the NUTS2016 shapefile.

189 Following the EUROSTAT definitions
190 (https://ec.europa.eu/eurostat/cache/metadata/en/nrg_chdd_esms.htm), at each grid cell we
191 calculate the number of heating degree days (HDD) and cooling degree days (CDD) using the E-OBS
192 dataset. Thus, for HDD, we sum over a year, for each gridcell, the differences between 18°C and the
193 recorded mean daily temperatures, for every day when the temperature in that grid cell was equal or
194 below 15°C (average temperature coming from TG variable of E-OBS). For CDD, the process is
195 analogous, except we sum the differences between the recorded mean daily temperature and 21°C,
196 only for those days where the mean temperature was above 24°C.

197 Each grid cell thus has, for each year, an HDD and a CDD index. These are aggregated to the SHARE
198 regions through both the median and the mean, as with the remaining variables.

199 • Radiation

200 The 0.1° gridded E-OBS dataset provides data on daily radiation starting in 1950 through variable QQ.
201 For each grid cell, we calculate for any given year, the average of the radiation over all the days in that
202 year, or in the days pertaining to each season. These grid cells values are aggregated to the SHARE
203 region through both the median and the mean.

204 • Precipitation

205 For precipitation we likewise provide yearly variables and cumulative variables calculated from them,
206 starting from the E-OBS dataset, resorting to daily near-surface precipitation (RR). At each grid cell,
207 we calculate, the number of days in each year where the sum of precipitation exceeds 10 mm and 20
208 mm - heavy and very heavy precipitation days-, as defined in the Agroclimatic indicators datasets part
209 of the [C3S Global Agriculture Sectoral Information Systems \(SIS\)](#). As with temperature variables, these
210 are georeferenced with SHARE regions, and aggregated using the median and mean, alongside the
211 standard deviation to analyse intra-region variation.

212 **b. Flood events**

213 For floods, we resort to the DFO dataset (Brakenridge 2021), which provides information on flood
214 events from 1985 until the present. We report 6 variables: the number of flood events, the number of
215 casualties, the number of displaced individuals, a weighted number of flood events (weighted by an
216 indicator 1, 1.5 or 2, representing the severity of the flood event), the total days during which there
217 were floods events, and the weighted total days (weighted by an indicator 1, 1.5 or 2 representing the
218 severity of the flood event).

219 The variables correspond to whether the individual was living in a region considered in the dataset to
220 be affected by the flood event (more specifically, if the region where the individual was living overlaps
221 with the region provided as 'affected' in the DFO dataset). Since depending on the country, individuals
222 might report a NUTS2 or NUTS1 region, other 12 variables are created. The first 6 refer to whether the
223 NUTS1 region where the individual resided was affected by flood events and the latter 6 to whether
224 the NUTS2 region where the individual resided was affected by flood events.

225 **c. Pollution data**

226 The variables considered for pollution relate to the four most explored pollutants in the context of
227 health: particulate matter 2.5 microns (in diameter) (PM2.5), particulate matter 10 microns (PM10),

228 ozone (O₃) and nitrogen dioxide (NO₂) (as put forward in the WHO Review of evidence on health
229 aspects of air pollution (WHO 2014).

230 Concentration

231 For PM_{2.5}, PM₁₀ and NO₂, there is limited evidence for the existence of a threshold below which
232 health effects are negligible. Negative health outcomes have been found at very low concentrations
233 (WHO 2014). We therefore resort to yearly average exposures, starting from the dataset CAMS global
234 reanalysis (EAC4) on monthly averaged fields whose first year is 2003.

235 The original CAMS EAC4 monthly dataset resolution is 0.75° X 0.75°. We disaggregate the dataset into
236 0.1° X 0.1° through bilinear interpolation, and, at the grid-cell level, take the average of the 12 months
237 of each year. As done with the temperature dataset, each grid-cell is associated with the SHARE region
238 when its centroid falls within the region boundary, and the three variables: mean, median and
239 standard deviation, are then constructed.

240 For O₃, the literature documents mixed evidence on the existence of thresholds. Several papers find
241 an association between health outcomes and summer ozone concentration, but not winter season
242 concentration; a finding attributed to the existence of a threshold by some studies or due to
243 confounding effects or seasonal behavioural differences ([Gryparis et al. \(2004\)](#)). Other studies that
244 specifically analyse the threshold question arrive to different conclusions (e.g., evidence of thresholds
245 is found in Kim et al. (2004) but not in [Bell et al. \(2006\)](#)). We follow the recent literature on long-term
246 effects of ozone exposure and operate with yearly averages of daily maxima and warm-season
247 averages of daily maxima (Kazemiparkouhi et al. (2020), Lim et al. (2019), Malley et al. (2017)). The
248 dataset used is [CAMS EAC4](#)², whose first year is 2003, from which we use the average O₃ concentration
249 at 3-hour intervals of each day, at the surface level. For each day, we keep the maximum of the 6
250 observations reported, at the grid-cell level (after disaggregating the spatial resolution from the
251 gridded 0.75° to 0.1° as mentioned above). We then take either the yearly average or the warm
252 months average (April to September) of the daily maxima, for each grid cell. The grid cells are
253 overlapped with the SHARE regions, as with the temperature datasets, and we calculate the mean,
254 median, and standard deviation at the SHARE region level.

255 Emissions

256 The datasets on pollution concentration mentioned begin in 2003 (or in 2004 for O₃), thus, enabling
257 coverage for the regular SHARE waves (which start in 2004), but not for the cumulative exposure. To
258 allow us to go further back in time we use a dataset not on pollution concentration, but on pollutant
259 emissions, the [EDGAR v5.0 Global Air Pollutant Emissions](#)³ dataset, which covers the period 1970-2015
260 (Crippa et al 2019). The relevant variable for direct health effects is concentration, thus, the health
261 impacts of emissions will be different across regions, depending, namely, on meteorological
262 conditions and topography. Even so, especially given that emissions are the variable which can be
263 affected policy-wise, considering their (indirect) effects on other variables can be of interest. The
264 variables obtained from EDGAR are estimates of yearly emissions of PM_{2.5} and PM₁₀ at the grid cell
265 level which are overlapped with SHARE regions to obtain yearly mean, median and standard deviation
266 at the region level. Information on concentration could also be derived from the EDGAR dataset if

² Inness et al. (2019), <http://www.atmos-chem-phys.net/19/3515/2019/>

³ https://edgar.jrc.ec.europa.eu/gallery?release=v50_AP&substance=PM10§or=TOTALS

267 combined with advanced chemical transport models (CTMs). The resolution of the original dataset is
268 available a 0.1° X0.1° resolution which we then aggregated through mean, median and standard
269 deviation to the SHARE regions.

270 **d. Cumulative variables**

271 The SHARE dataset is a panel dataset, though only covering individuals aged 50 and above.
272 Environmental hazards might have a cumulative impact on health. Situations which took place at a
273 young age might also only later on transpire into health consequences.

274 We therefore construct cumulative variables of exposure to environmental hazards, reflecting not the
275 exposure to for instance extreme temperatures in the year of a wave, but instead exposure since an
276 individual was born until the wave in question, amongst other cumulative indicators.

277 If a variable has no prefix, it refers to the exposure to the environmental hazard in the year of the
278 wave. Prefixes starting with 's' correspond to a rolling sum of exposure, with the simple 's_'
279 corresponding to the rolling sum of exposure from birth (or from the oldest year available) up until
280 the year of the wave in question.

281 The prefixes starting with 'y' are simple sums instead of rolling sums; they correspond to total
282 exposure during certain, relevant, years. For early age exposure, 'y5_', 'y10_' and 'y15_' correspond
283 to total exposure during the first 5, 10 and 15 years of age. 'yjob_' corresponds to exposure during the
284 years at current job or at the most recent job. We also generate variables for exposure to
285 environmental in the years preceding periods of ill health during adulthood. Respondents indicate up
286 to 3 periods where they experienced ill health, specifying the start and end (more details in section
287 Morbidity). For individuals indicating illness periods, we construct variables with prefix 'yill1_', 'yill2_'
288 and 'yill3_' denoting exposure during the years of illness periods 1, 2 and 3 respectively. We construct
289 variables with prefix 'y1bf_', 'y3bf_' and 'y5bf_' to represent exposure to hazards during the 1 year,
290 the 3 years and the 5 years preceding the start of each illness period.

291 We generate cumulative variables since birth for 6 of the 16 temperature bins, on the low extremes
292 and on the high extremes, i.e., for temperatures below 5°C, between -5°C and -2.5 °C and between -
293 2.5 °C and 0 °C; and for temperatures between 25 °C and 27.5 °C, between 27.5 °C and 30 °C, and
294 above 30 °C. Others can be made readily available on request. On the temperature variables, we
295 report cumulative exposure since birth for CDD and HDD. Cumulative variables since birth are also
296 available for precipitation. We report cumulative variables for flood variables as well.

297 As auxiliary variables, we report the rolling sum of the number of years for which cumulative measures
298 were computed. We choose to provide both cumulative exposures and years for which cumulative
299 exposure is available, instead of only averages, since even for the same variable, there is not available
300 information for the same number of years for all individuals. This is for two reasons: i) individuals who
301 were born before the years where the environmental variables start and ii) periods in which
302 individuals were outside their country of interview. By providing both cumulative and years available,
303 averages can be readily computed through their ratio, if averages are the variables of interest, and
304 simultaneously, subsets of the sample based on the number of years available (e.g., necessarily all
305 years since birth) can be analysed separately.

306 We report as well average spring, summer, fall, winter, and yearly temperatures and average
307 radiation, since birth and during the first 5, 10 and 15 years of life. For these, we provide directly these

308 averages alongside the rolling sum of the number of years, instead of cumulative exposure as we do
 309 for the remaining (count) variables.

310 **1.1.1. Environmental Variables list**

311 **Table S1**

Variable name	Variable description
Temperature Variables	
<u>Bins</u>	
[tn/tg/tx]_neg5_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. below -5°C ([median/mean] gridcells) at [year of wave/year before/2years before]
[tn/tg/tx]_neg5_neg2p5_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt -5 and -2.5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_neg2p5_0_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt -2.5 and 0°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_0_2p5_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 0 and 2.5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_2p5_5_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 2.5 and 5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_5_7p5_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 5 and 7.5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_7p5_10_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 7.5 and 10°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_10_12p5_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 10 and 12.5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_12p5_15_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 12.5 and 15°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_15_17p5_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 15 and 17.5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_17p5_20_[median/mean][none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 17.5 and 20°C ([median/mean] gridcells) at [year wave/year before/2years before]

[tn/tg/tx]_20_22p5_[median/mean] [none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 20 and 22.5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_22p5_25_[median/mean] [none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 22.5 and 25°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_25_27p5_[median/mean] [none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 25 and 27.5°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_27p5_30_[median/mean] [none/_t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. bt 27.5 and 30°C ([median/mean] gridcells) at [year wave/year before/2years before]
[tn/tg/tx]_g30_[median/mean][none/ _t1bf/_t2bf] (3*2*3 vars)	No. days [min/avg/max] temp. above 30°C ([median/mean] gridcells) at [year wave/year before/2years before]
<u>Average temperatures</u>	
temperature_[median/mean][none/ _t1bf/_t2bf] (2*3 vars)	Avg daily mean temperature ([median/mean] gridcells) at [year wave/year before/2years before]
summer_[median/mean][none/_t1 bf/_t2bf] (2*3 vars)	Avg summer daily mean temperature ([median/mean] gridcells) at [year wave/year before/2years before]
spring_[median/mean][none/_t1bf/ _t2bf] (2*3 vars)	Avg spring daily mean temperature ([median/mean] gridcells) at [year wave/year before/2years before]
fall_[median/mean][none/_t1bf/_t 2bf] (2*3 vars)	Avg fall daily mean temperature ([median/mean] gridcells) at [year wave/year before/2years before]
winter_[median/mean][none/_t1bf/ _t2bf] (2*3 vars)	Avg winter daily mean temperature ([median/mean] gridcells) at [year wave/year before/2years before]
<u>CDD/HDD</u>	
CDD_[median/mean][none/_t1bf/_ t2bf] (2*3 vars)	EUROSTAT Cooling degree days index ([median/mean] gridcells) at [year wave/year before/2years before]
HDD_[median/mean][none/_t1bf/_ t2bf] (2*3 vars)	EUROSTAT Heating degree days index ([median/mean] gridcells) at [year wave/year before/2years before]
Radiation Variables	
radiation_[median/mean][none/_t 1bf/_t2bf] (2*3 vars)	Average daily radiation ([median/mean] gridcells) at [year wave/year before/2years before]
radiation_spring_[median/mean][n one/_t1bf/_t2bf] (2*3 vars)	Average daily radiation in spring months of year ([median/mean] gridcells) at [year wave/year before/2years before]
radiation_summer_[median/mean] [none/_t1bf/_t2bf] (2*3 vars)	Average daily radiation in summer months of year ([median/mean] gridcells) at [year wave/year before/2years before]

radiation_fall_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Average daily radiation in fall months of year ([median/mean] gridcells) at [year wave/year before/2years before]
radiation_winter_[median/mean]_[t0/t_1bf/t_2bf] (2*3 vars)	Average daily radiation in winter months of year ([median/mean] gridcells) at [year wave/year before/2years before]
Precipitation Variables	
prec10_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	No. days total precipitation above 10mm ([median/mean] gridcells) at [year wave/year before/2years before]
prec20_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	No. days total precipitation above 20mm ([median/mean] gridcells) at [year wave/year before/2years before]
Flood Variables	
fl_no_floods_[SHARE/NUTS1/NUTS2] [none/_t1bf/_t2bf] (3*3 vars)	No. flood events in SHARE region / NUTS1 region / NUTS2 region at [year wave/year before/2years before]
fl_tot_dead_[SHARE/NUTS1/NUTS2] [none/_t1bf/_t2bf] (3*3 vars)	No. casualties flood events in SHARE region / NUTS1 region / NUTS2 region at [year wave/year before/2years before]
fl_tot_displaced_[SHARE/NUTS1/NUTS2] [none/_t1bf/_t2bf] (3*3 vars)	No. displaced by flood events in SHARE region / NUTS1 region / NUTS2 region at [year wave/year before/2years before]
fl_weighted_floods_[SHARE/NUTS1/NUTS2] [none/_t1bf/_t2bf] (3*3 vars)	Weighted No. flood events in SHARE region / NUTS1 region / NUTS2 region at [year wave/year before/2years before]
fl_tot_days_[SHARE/NUTS1/NUTS2] [none/_t1bf/_t2bf] (3*3 vars)	No. days flood events in SHARE region / NUTS1 region / NUTS2 region at [year wave/year before/2years before]
fl_weighted_[days_SHARE/NUTS1/NUTS2] [none/_t1bf/_t2bf] (3*3 vars)	Weighted No. days flood events in SHARE region / NUTS1 region / NUTS2 region at [year wave/year before/2years before]
Pollution vars	
<u>Concentration</u>	
conc_pm2p5_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Avg monthly concentration PM2.5 ([median/mean] gridcells) at [year wave/year before/2years before]
conc_pm10_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Avg monthly concentration PM10 ([median/mean] gridcells) at [year wave/year before/2years before]
conc_no2_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Avg monthly concentration NO2 ([median/mean] gridcells) at [year wave/year before/2years before]
conc_yearly_o3_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Avg daily max O3 concentration ([median/mean] gridcells) at [year wave/year before/2years before]
conc_warm_o3_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Avg daily max O3 concentration in warm months (Apr-Sep) ([median/mean] gridcells) at [year wave/year before/2years before]
<u>Emissions</u>	
emissions_PM25_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Yearly emissions of PM2.5 ([median/mean] gridcells) at [year wave/year before/2years before]
emissions_PM10_[median/mean][none/_t1bf/_t2bf] (2*3 vars)	Yearly emissions of PM10 ([median/mean] gridcells) at [year wave/year before/2years before]

312

313 The cumulative variables are created using the yearly variables, therefore, their names are the same,
 314 but with added prefixes which indicate over what period are the cumulative measures taken.

315 **Table S2 Cumulative Variables**

Main exposure variables			
Cumulative variable prefix	Prefix meaning	Yearly Variables for which the cumulative measure is calculated	Module
s_	Rolling sum since birth (or earliest available year) until present wave	Bin variables (1920), HDD (1920), CDD (1920), Precipitation Variables (1920), Flood Variables (1985)	life_module
avg_	Rolling average since birth (or earliest available year) until present wave	Average temperature variables (1920), Radiation Variables (1950), Concentration Variables (2003/2004), Emissions Variables (1970),	life_module
y5_ / y10_ / y_15	Cumulative exposure during the first 5/10/15 years of life	Bin variables, HDD, CDD, Precipitation Variables (no flood variables since no individual is born after 1970, thus, not 15 after 1985)	young_age_module
avg5_ / avg10_ / avg15_	Average during the first 5/10/15 years of life	Average temperatures variables, Radiation Variables, (no concentration variables), Emission Variables	young_age_module
yjob_	Cumulative exposure during the most recent job	Bin variables, HDD, CDD, Precipitation Variables, (no flood variables)	job_module
avgjob_	Average exposure during the most recent job	Average temperature variables (1920), Radiation Variables (1950), Concentration Variables (2003/2004),	job_module

		Emissions Variables (1970),	
yill[1/2/3]_	Cumulative exposure during illness period 1/2/3	Bin variables, HDD, CDD, Precipitation Variables, Flood variables	illness_during_module
avgill[1/2/3]_	Average exposure during illness period [1/2/3]	Average temperature variables (1920), Radiation Variables (1950), Concentration Variables (2003/2004), Emissions Variables (1970),	illness_during_module
y[1/3/5]bf_[1/2/3]_	Cumulative exposure during the [1/3/5] year(s) preceding illness period [1/2/3]	Bin variables, HDD, CDD, Precipitation Variables, Flood variables	illness_before_module
avg[1/3/5]bf_[1/2/3]_	Average exposure during the [1/3/5] year(s) preceding illness period [1/2/3]	Average temperature variables (1920), Radiation Variables (1950), Concentration Variables (2003/2004), Emissions Variables (1970),	illness_before_module
Auxiliary variables (denominator for averages)			
rol_years_exposure_ [temp / prec/rad/ fl[SHARE/NUTS1/NUTS2] /conc_oto3/ conc_o3/emissions]	Rolling sum of non-empty years of [temperature/precipitation/ radiation / flood pertaining to [SHARE region /NUTS1 region/NUTS2 region] / non-O3 concentration/O3 concentration/emissions] variables	All variables	life_module

tot_years_exposure_ [temp/prec/rad/ fl[SHARE/NUTS1/NUTS2]/ conc_oto3 /conc_o3/emissions]	Maximum of rol_years_exposure_ [temp/prec/ rad/fl[SHARE/NUTS1/N UTS2] /conc_oto3 /conc_o3/emissions]	All variables	life_module
years_present_ [temp/prec/rad/emissions] _outof[5/10/15]	Years for which there is information on [temperature /precipitation /radiation/emissions] variables out of the first [5/10/15] years of life	All variables except flood and concentration variables (do not go back in time sufficiently to catch the first 15 years of life of respondents)	young_age_module
job_years_exposure_ [temp/prec/rad/emissions /con_oto3/conc_o3]	Years in which individual was at most recent job for which there is information on [temperature /precipitation /radiation/emissions /non-ozone concentration/ozone concentration] variables	All variables except flood variables (flood events during years at most recent job not considered a variable of interest)	job_module
ill_years_exp_dur[1/2/3]_ [temp/prec /rad/emissions/ fl[SHARE/NUTS1/NUTS2]/ conc_oto3/conc_o3/emissions]_	Years for which during period of illness [1/2/3] there is info on [temperature/precipitation/radiation/ emissions/floods at [SHARE level/NUTS1 level/NUTS2 level]/non- ozone concentration/ozone concentration/emissions] variables	All variables	illness_during_module
ill_y_exp_[1/3/5]_bf_[1/2/3]_ [temp/prec /rad/emissions/ fl[SHARE/NUTS1/NUTS2]/ con_oto3/con_o3/emissions]	Years for which there is information out of the [1/3/5] years before illness period [1/2/3] on [temperature/precipitation/ radiation/	All variables	illness_before_module

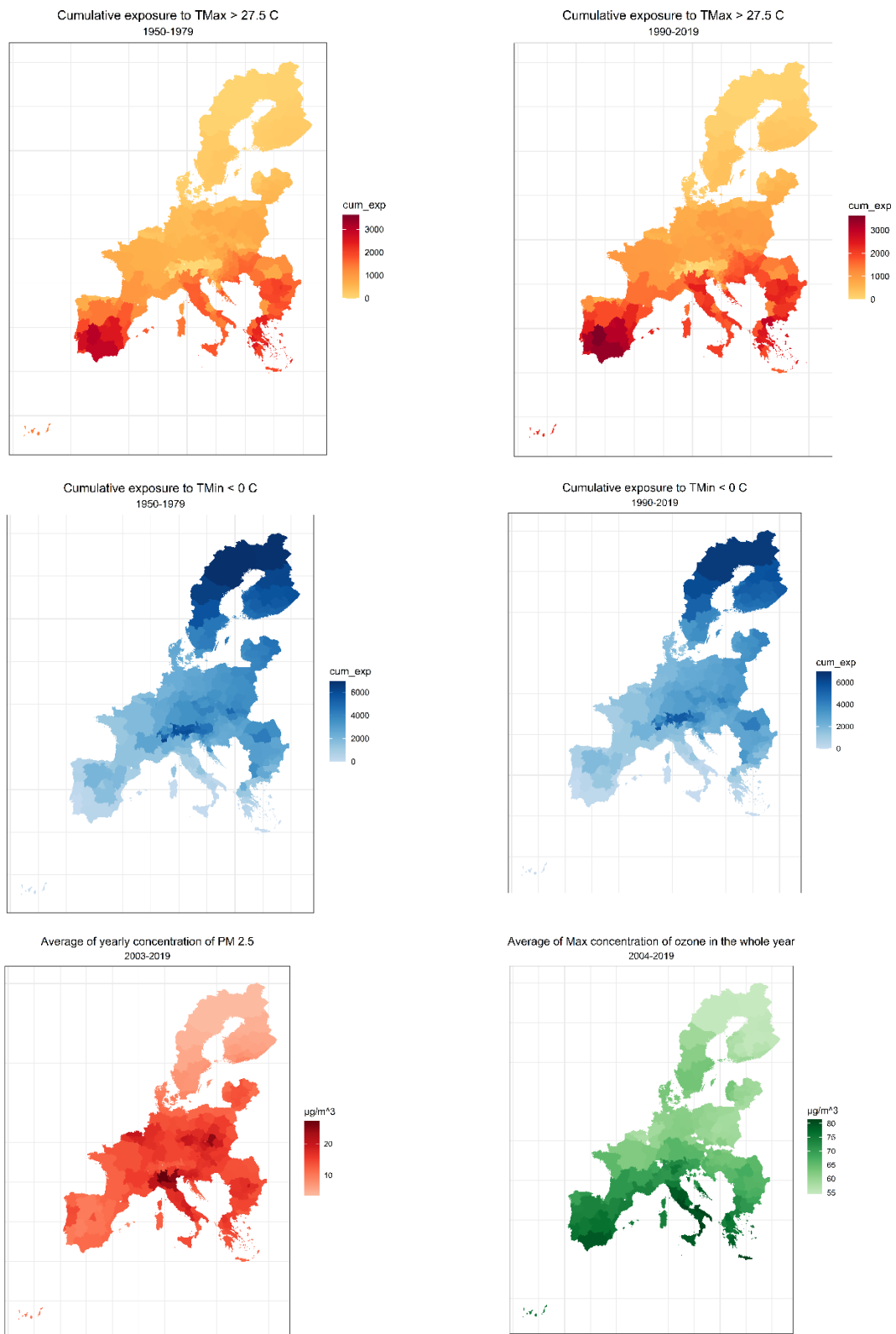
	Emissions/floods at [SHARE level/NUTS1 level/NUTS2 level]/not-ozone concentration/ozone concentration/emissions] variables		
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319 Figure S1. Selected environmental variables



320

321

322 **SHARE data**

323 SHARE is a longitudinal random sample of Europeans aged 50+ for 28 countries. SHARE contains
324 approximately 120,000 individuals and 300,000 interviews. The regular panel waves (2004-2019) of
325 SHARE follow individuals (respondents and their spouses) over time. Household members are being
326 interviewed every two years. In addition, the specific module on SHARELIFE (waves 3 and 7)
327 reconstructs the retrospective life history of the same people, which includes information on early life
328 conditions, health, health care and working life. The data has been collected by making use of a
329 “timeline” methodology, which carefully reconstructs the life of individuals by gradually including focal
330 points such as school-leaving age, job started/finished, onset of illness, housing and birth of children.

331 1.1.2. Regional information used for construction of environmental exposure variables

332 It is the regional information present in SHARE that allows us to merge in our environmental hazard
333 indicators, described in the preceding section.

334 SHARE regions are those which respondents indicate as the location of their accommodation in the
335 retrospective accommodation waves in waves 3 and 7 (SHARELIFE waves), modules AC and RA
336 respectively, or the NUTS in which the household was located at the moment of sampling, provided
337 in modules gv_housing. The regions from the retrospective waves most often have a direct
338 correspondence to NUTS regions (with certain exceptions, for instance, for Luxembourg, respondents
339 indicate the canton). Whenever regions were the combination of two NUTS regions, we reported the
340 environmental hazard variables at the level of those combined regions.

341 The gv_housing modules allow us to go beyond the retrospective waves data in two ways: i) extending
342 forward cumulative exposure information for individuals who participated in waves beyond wave 3,
343 since the regional information on their accommodation only extends up to wave 3 using the
344 retrospective waves; ii) adding year-on-year information and cumulative exposure since first wave of
345 participation until last for individuals who did not reply to either retrospective accommodation
346 module (either because they died, were not yet part of the survey, or simply did not participate in
347 wave 3 and 7 or did not answer to the retrospective accommodation questions in either of these
348 waves). To keep exposure information always at the same disaggregation level, where regional
349 information from the gv_housing modules differed from that from the retrospective accommodation
350 modules, we transformed it to the latter.

351 Whenever individuals lived in a country different to that in which they were now sampled, we do not
352 know in which region they lived, but only their country. Country-level information is considered too
353 aggregate to provide useful environmental exposure measures. Thus, for periods where respondents
354 were outside the country, we do not have any environmental information. Cumulative exposure
355 variables, therefore, do not consider such years. A correction can be done by dividing cumulative
356 exposures by the number of years for which there is information (which excludes the years when
357 individuals were abroad).

358

359

360 1.1.3. Outcome variables of particular interest for environmental hazards

361 The SHARE database contains variables that can be used to characterize the impacts on well-being of
362 environmental risk. All individuals living within a SHARE region in a certain year are treated as facing

363 the same average environmental conditions. Here we highlight some of the SHARE variables which
 364 can be outcome variables of interest in the context of morbidity. In the same way as for
 365 exposure/vulnerability variables we have built some variables based on underlying SHARE information
 366 which can facilitate empirical analyses.

367 Morbidity

368 For morbidity we have perceived health status at the individual level (1 to 5, excellent to poor, based
 369 on question ‘‘Would you say your health is.. ‘Excellent (1), Very Good (2), Good (3), Fair (4), Poor (5)).
 370 We also know if an individual has being ever diagnosed or bothered by a disease, if he or she is taking
 371 drugs for certain illnesses, and the age of the onset for a range of illnesses, such as: heart attack,
 372 stroke, high blood pressure, asthma, lung disease, cancer, diabetes, arthritis and other, Alzheimer,
 373 Parkinson, Mental disorders, depression. Respondents also provide information on up to three periods
 374 of ill health throughout life, with a start and an end year, and what health conditions were responsible
 375 for such periods. Questions on severity of the illness include whether they brought on negative
 376 consequences at work, limited social life and leisure activities or impacted the family negative ly.

377
 378 There are questions specific to childhood health. Beyond perceived childhood health status (as with
 379 adult health status, variable takes values from 1 to 5, excellent to poor, based on question ‘Would you
 380 say that your health during your childhood was in general: excellent (1), very good (2), good (3), fair
 381 (4), or poor (5)’), other questions measure possible severity of health conditions, namely, if the
 382 respondents ever missed school for at least one month, were ever confined to their beds for at least
 383 one month, committed to a hospital for one month or longer, or in a single year, hospitalized at least
 384 three times.

385
 386 Respondents answer as well whether they had any out of a list of illnesses during childhood, of note,
 387 infectious diseases, asthma, respiratory problems other than asthma, allergies, severe diarrhoea,
 388 severe headaches, emotional problems, childhood diabetes and heart trouble. Regarding such
 389 conditions, respondents do not provide exact start and end dates for the illness, but state whether
 390 the condition lasted for at least one year, and whether it took place from 0 to 5 years old, from 6 to
 391 10, or from 11 to 15 years old.

392 We give particular attention to illnesses, which in the literature are found to be associated with
 393 environmental factors, particularly extreme temperatures. From the list of illnesses SHARE provides
 394 information on, we focus on the following, which we designated ‘environmentally-related’ – angina
 395 or heart attack, stroke, asthma, (other) respiratory problems, migraines, emotional distress, fatigue,
 396 infectious diseases and allergies. We generate several variables which can facilitate analysis of
 397 environmental factors, as described in Table S3 Morbidity generated variables Table . These variables
 398 are provided as part of the ‘illness_before_module’ and ‘illness_during_module’.

399

400 Table S3 Morbidity generated variables, provided in example SHARE dataset

Variable	Variable Description
ill_length_[1/2/3]	Length of illness period [1/2/3]
ill_age_onset_[1/2/3]	Age of onset of illness period 1/2/3

ill_start_[1/2/3]	Year when illness period 1/2/3 started
ill_end_[1/2/3]	Year when illness period 1/2/3 ended
Ill_any_issue[1/2/3]	Any issue in period 1/2/3
Ill_any_env_related_issue[1/2/3]	Any environmentally-related issue in period 1/2/3
[Environmentally-related illness name]_[1/2/3]	Whether it was [angina or heart attack/stroke/asthma/other respiratory problems/migrains/emotional distress/fatigue/infectious diseases/allergies] (one of) the issue(s) responsible for illness period [1/2/3]

401 Note: Environmentally-related issues are angina or heart attack, stroke, asthma, (other) respiratory
402 problems, migraines, emotional distress, fatigue, infectious diseases and allergies.
403

404 There are other measures of health outcomes which are clinically measured, some of which are
405 especially targeted to older age individuals. These are:

- 406 • Depression scores;
- 407 • Cognitive scores for different cognitive functions;
- 408 • Physical Health measures, including: Difficulties with Activities of Daily Living (ADL), difficulties
409 with Instrumental Activities of Daily Living (IADL), Lung functioning, Walking speed, Grip
410 Strength and Dried Blood Spots.

411
412 In addition to the morbidity outcome, a wide range of other individual and household-level
413 characteristics are available. These include, for example, quality of housing, location of dwelling (big
414 city, the suburbs or outskirts of a big city, a large town, a small town, a rural area or village), type of
415 housing situation (e.g. owner versus renter), occupation including ISCO coding, education including
416 ISCED codes, job conditions. Information about income/wealth/material wellbeing, migration,
417 behavioural risks (e.g. Smoking, drinking; stress levels; parental behavioural risks) are also available.

418

Association between environmental hazards and subjective and objective health outcomes

Table S4: Extensive regression results of Main Text Table 4

Variables									
		1. Ever experienced breathlessness	2. Young age (<15) perceived reported health (1=poor; 5= excellent)		3. Old age (>49) perceived reported health (1=poor; 5= excellent)			4. Uncomfortable job	
Exposure Variables	Avg. pm2.5 conc. median (µg/m3)	0.00351*** (0.000728)	Avg. first 15 years exposure to negative temperature (# days)	0.000122 (0.000383)	Avg. Lifetime exposure to temperature > 27.5°C (# days)	-0.00164** (0.000826)	-0.00115 (0.000884)	Average winter temperature	0.00710*** (0.00130)
	Avg. Cum. lifetime exposure to negative temperature (# days)	2.48e-05 (9.09e-05)	Avg. first 15 years exposure to temperature > 30°C (# days)	0.00288* (0.00151)	Avg. Cum. lifetime exposure to negative temperature (# days)	-0.00130*** (0.000426)	-0.00134*** (0.000427)	Average summer temperature	-0.00263*** (0.000981)
	Avg. Lifetime exposure to temperature > 30°C (# days)	-0.000410* (0.000243)	Avg. first 15 years solar radiation (W/m ²)	0.00221* (0.00133)				Average radiation	0.000115 (0.000366)
					AC x Avg. Lifetime exposure to temperature > 27.5°C (# days)	0.00233*** (0.000649)	0.00161** (0.000678)	Job is physical x average winter temperature	-0.0112*** (0.00155)
Exposure x Individual characteristics				Central heating x Avg. Cum. lifetime exposure to negative temperature (# days)	0.000428 (0.000476)	0.000691 (0.000472)	Job is physical x average summer temperature	0.00850*** (0.00135)	

						Job is physical x average radiation	0.00133*** (0.000261)
AC, Central heating, whether job is physical							
AC							
Central Heating							
Job is physical							-0.00280 (0.0300)
Occupation and edu fixed effects							
Occupation ISCO codes (1digit)							Y
Parental ISCO codes (1digit)	N/A		Y		N/A	N/A	
Mother ISCED edu level				0.00347 (0.00464)			
Father ISCED edu level				0.00294 (0.00229)			
ISCED edu level 2						0.120*** (0.0251)	-0.0156* (0.00882)
ISCED edu level 3						0.183*** (0.0220)	-0.0442*** (0.00826)
ISCED edu level 4						0.276*** (0.0447)	-0.0623*** (0.0123)
ISCED edu level 5						0.362*** (0.0250)	-0.0806*** (0.00908)
ISCED edu level 6						0.377*** (0.124)	-0.123*** (0.0205)
Socio-Economic conditions controls							
Household Networth						2.33e-07***	1.78e-07***

Household Income (current/average) average	-5.20e-07*** (8.09e-08)		(2.83e-08)	(2.67e-08)	average	-3.38e-07*** (1.07e-07)
House at 15 years had no basic amenities		-0.125*** (0.0276)				
Rooms / people when 10 years old		0.0388* (0.0199)				
Ever poor in childhood		-0.172*** (0.0209)				
% of time in urban area		-0.000159 (0.0214)				
Physical harm in childhood		-0.102*** (0.0163)				
Loneliness in childhood		-0.280*** (0.0204)				
Behavioural variables						
BMI (Body Mass Index) average	0.00985*** (0.000483)		-0.0269*** (0.00186)	-0.0242*** (0.00188)		
Ever smoked	0.0393*** (0.00386)		-0.0387** (0.0158)	-0.0433*** (0.0159)		
Sports more than once a week	0 (0)		0 (0)	0 (0)		
Sports once a week	0.00136 (0.00570)		-0.136*** (0.0227)	-0.158*** (0.0229)		
Sports once to three times a month	0.0111* (0.00620)		-0.152*** (0.0252)	-0.162*** (0.0253)		
Sports hardly ever	0.0813*** (0.00481)		-0.492*** (0.0192)	-0.493*** (0.0193)		
Health variables						
Depression			-0.412*** (0.0168)	-0.404*** (0.0169)		

Born with an illness	0.130*** (0.0276)	-0.674*** (0.0906)			
Job comfort level					
Job is uncomfortable [strongly disagree]	0 (0)		0 (0)	0 (0)	
Job is uncomfortable [disagree]	0.0183*** (0.00465)		-0.106*** (0.0204)	-0.0867*** (0.0203)	
Job is uncomfortable [agree]	0.0388*** (0.00565)		-0.233*** (0.0235)	-0.171*** (0.0238)	
Job is uncomfortable [strongly agree]	0.0613*** (0.00717)		-0.298*** (0.0268)	-0.216*** (0.0276)	
Fixed at birth controls					
Female			-0.0407** (0.0163)	-0.0172 (0.0165)	
Current Age	0.00489*** (0.000219)				
Year of Birth		0.0106*** (0.00113)	0.0208*** (0.000910)	0.0178*** (0.000951)	
Country Fixed Effects	Y	Y	Y	Y	Y
Year Fixed Effects	N/A	N/A	Y	Y	N/A
Observations	33,511	16,086	14,714	14,296	44,308
R-squared	0.081	0.081	0.294	0.302	0.205

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1

Table S5: Effect of temperature exposure on old age health at first wave of participation (younger age) and at last wave of participation (older age)

	Old age (>49) perceived reported health (1=poor; 5= excellent)	
	First wave of participation	Last wave of participation
Avg. Lifetime exposure to temperature > 27.5°C (# days)	-0.000500 (0.000491)	-0.00169*** (0.000492)
Avg. Cum. lifetime exposure to negative temperature (# days)	-0.000826*** (0.000259)	-5.47e-05 (0.000242)
Occupation and educational effects		
ISCED edu level 2	0.0827*** (0.0160)	0.0559*** (0.0152)
ISCED edu level 3	0.208*** (0.0149)	0.136*** (0.0140)
ISCED edu level 4	0.330*** (0.0295)	0.163*** (0.0252)
ISCED edu level 5	0.398*** (0.0165)	0.249*** (0.0158)
ISCED edu level 6	0.395*** (0.0514)	0.294*** (0.0463)
Household Network	8.02e-08*** (1.92e-08)	1.25e-07*** (2.38e-08)
Household Income (current/average)	8.88e-07*** (1.70e-07)	2.15e-06*** (2.67e-07)
Behavioural variables		
BMI (Body Mass Index)	-0.0302*** (0.00109)	-0.0286*** (0.00104)
Ever smoked	-0.0798*** (0.00942)	-0.0652*** (0.00888)
Sports more than once a week	0 (0)	0 (0)

Sports once a week	-0.136*** (0.0135)	-0.0699*** (0.0154)
Sports hardly ever	-0.489*** (0.0113)	-0.377*** (0.0125)
Depression	-0.395*** (0.00981)	-0.448*** (0.0117)
Job is uncomfortable [strongly disagree]	0 (0)	0 (0)
Job is uncomfortable [disagree]	-0.106*** (0.0116)	-0.0874*** (0.0108)
Job is uncomfortable [agree]	-0.191*** (0.0136)	-0.170*** (0.0128)
Job is uncomfortable [strongly agree]	-0.231*** (0.0170)	-0.226*** (0.0161)
Female	-0.00685 (0.00975)	0.0539*** (0.00931)
Year of Birth	0.0153*** (0.000550)	0.0205*** (0.000519)
Country Fixed Effects	Y	Y
Year Fixed Effects	Y	Y
Observations	41,296	46,110
R-squared	0.270	0.224

*** p<0.01, ** p<0.05, * p<0.1

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