

Table S1: Summary statistics of all variables included in the analysis

Descriptive statistics for continuous variables					
Variable	2008				
	N	mean	sd	min	max
Happiness	49,446	7.24	1.94	0	10
Age	49,590	46.23	18.69	15	123
Regional GDP (log)	49,742	25,119.91	9,304.58	5,700.00	62,500.00
GDP growth 2009-10	49,742	0.65	4.28	-10.64	61.33
Regional Human Development Index	49,742	0.57	0.14	0.19	0.77

Descriptive statistics for continuous variables										
Variable	2010					2012				
	N	mean	sd	min	max	N	mean	sd	min	max
Happiness	47,571.00	7.30	1.92	0.00	10.00	44,724.00	7.39	1.92	0.00	10.00
Age	47,770.00	46.61	18.82	14.00	101.00	44,918.00	47.38	18.78	15.00	103.00
Regional GDP (log)	47,897.00	25,283.02	8,641.67	5,200.00	55,100.00	45,007.00	27,401.71	9,167.61	5,700.00	55,500.00
GDP growth 2009-10	47,897.00	4.19	4.14	-12.08	32.57	45,007.00	4.71	2.92	-10.97	19.23
Regional Human Development Index	47,897.00	0.58	0.13	0.22	0.79	45,007.01	0.59	0.14	0.19	0.82
Variable	2014					2016				
	N	mean	sd	min	max	N	mean	sd	min	max
Happiness	37,473.00	7.47	1.85	0.00	10.00	39,239.00	7.55	1.77	0.00	10.00
Age	37,548.00	47.55	18.86	14.00	114.00	39,271.00	47.94	18.86	15.00	100.00
Regional GDP (log)	37,623.00	25721,07	9246,9	8200	61300	39,399.00	30,508.55	10,354.26	8,300.00	71,000.00
GDP growth 2009-10	37,623.00	3.06	2.74	-13,09	13.20	39,399.00	0.32	2.00	-10.30	17.30
Regional Human Development Index	37,623.00	0.61	0.12	0.30	0.84	39,399.00	0.66	0.11	0.28	0.91

Descriptive statistics for the categorical variables										
Variable	2008		2010		2012		2014		2016	
	Frequency	Percent	Frequency	Percent	Frequency	Percent	Frequency	Percent	Frequency	Percent
Gender (dummy, ref: Men)	49,711	100	47,876	100	44,990	100	37,601	100	39,390	100
Male	24,023	48.29	23,210	48.48	21,753	48.35	18,236	48.5	19,112	48.52
Female	25,689	51.64	24,666	51.52	23,237	51.65	19,365	51.5	20,278	51.48
Level of education (ref: primary)	37,817	100	47,671	100	44,707	100	37,385	100	39,192	100
Primary	13,434	35.52	17,710	37.15	16,537	36.99	12,449	33.3	13,482	34.4
Secondary	15,536	41.08	16,661	34.95	15,759	35.25	12,831	34.32	13,282	33.89
Tertiary	8,847	23.39	13,300	27.9	12,411	27.76	12,105	32.38	12,428	31.71
Income (ref: low income)	49,620	100	44,903	100	44,903	100	35,550	100	38,469	100
Missing income	11,769	23.72	9,569	21.31	9,430	21.00	5,712	16.07	7,663	19.92
Low Income	11,115	22.40	11,540	25.7	12,824	28.56	9,391	26.42	9,733	25.3
Medium income	13,208	26.62	12,133	27.02	11,554	25.73	9,792	27.54	10,452	27.17
High Income	13,528	27.26	11,661	25.97	11,096	24.71	10,655	29.97	10,621	27.61
Living comfortably or coping on present income (ref: finding it difficult or very difficult)	49,242	100	47,426	100	44,567	100	37,285	100	39,015	100
Finding it difficult or very difficult	11,536	23.43	11,117	23.44	10,683	23.97	7,095	19.03	7,073	18.13
Living comfortably on present income or coping on present income	37,706	76.57	36,309	76.56	33,884	76.03	30,190	80.97	31,942	81.87
Cohabiting with husband/wife/partner (ref: not cohabiting)	49,600	100	47,780	100	44,860	100	37,505	100	39,234	100
Not cohabiting	19,297	38.91	19,045	39.86	17,630	39.30	14,334	38.22	15,588	39.73
Cohabiting with husband/wife/partner	30,303	61.09	28,735	60.14	27,230	60.70	23,171	61.78	23,646	60.27

Meeting socially several times a week or every day with friends, relatives or work colleagues (reference: once a month or less)	49,567	100	47,760	100	44,832	100	37,503	100	39,272	100
Once a month or less	27,675	55.83	26,364	55.2	25,048	55.87	21,647	57.72	22,228	56.6
Several times a week or every day	21,892	44.17	21,396	44.8	19,784	44.13	15,856	42.28	17,044	43.4
Health very good or good (reference: fair, bad and very bad)	49,692	100	47,833	100	44,948	100	37,582	100	39,353	100
Fair, bad and very bad health	16,683	33.57	16,636	34.78	15,705	34.94	12,710	33.82	13,384	34.01
Very good or good health	33,010	66.43	31,197	65.22	29,243	65.06	24,872	66.18	25,969	65.99
Born in the country (reference: not born in the country)	49,647	100	47,846	100	44,981	100	37,612	100	39,385	100
Not born in the country	4,214	8.49	4,694	9.81	4,458	9.91	4,047	10.76	6,577	16.7
Born in the country	45,433	91.51	43,152	90.19	40,523	90.09	33,565	89.24	32,808	83.3
Victim of a burglary or assault in the past five years	49,559	100	47,741	100	44,840	100	37,532	100	39,294	100
No	40,735	82.19	39,682	83.12	36,545	81.50	30,757	81.95	32,850	83.6
Yes	8,824	17.81	8,059	16.88	8,295	18.50	6,775	18.05	6,444	16.4
Unemployed	49,744	100	47,897	100	45,007	100	37,623	100	39,399	100
No	47,639	95.77	45,311	94.6	42,118	93.58	35,708	94.91	37,457	95.07
Yes	2,105	4.23	2,586	5.4	2,889	6.42	1,915	5.09	1,942	4.93
Most people can be trusted or you can't be too careful (reference: Most people can be trusted (8-10))	49,616	100.00	47,783	100.00	44,891	100.00	37,571	100.00	39,322	100.00
Most people can be trusted (8-10)	6,498	13.10	6,151	12.87	5,653	12.59	4,877	12.98	5,335	13.57
Not most people can be trusted (0-7)	43,118	86.90	41,632	87.13	39,238	87.41	32,694	87.02	33,987	86.43
Trust in country's parliament	48,269	100.00	46,494	100.00	43,987	100.00	36,746	100.00	38,564	100.00
(8-10)	4,778	9.90	3,988	8.58	3,894	8.85	4,292	11.68	4,430	11.49
(0-7)	43,491	90.10	42,506	91.42	40,093	91.15	32,455	88.32	34,135	88.51
Trust in the legal system	48,687	100.00	46,663	100.00	44,058	100.00	37,018	100.00	38,836	100.00

(8-10)	8,779	18.03	8,458	18.13	8,663	19.66	8,077	21.82	8,459	21.78
(0-7)	39,908	81.97	38,205	81.87	35,394	80.34	28,941	78.18	30,377	78.22
Trust in the police	49,360	100.00	47,423	100.00	44,642	100.00	37,409	100.00	39,159	100.00
(8-10)	15,096	30.58	15,222	32.10	15,061	33.74	13,481	36.04	15,439	39.43
(0-7)	34,264	69.42	32,201	67.90	29,581	66.26	23,929	63.96	23,720	60.57
Trust in politicians	48,889	100.00	46,994	100.00	44,303	100.00	37,195	100.00	38,923	100.00
(8-10)	1,735	3.55	1,546	3.29	1,309	2.96	1,434	3.86	1,495	3.84
(0-7)	47,155	96.45	45,448	96.71	42,994	97.04	35,760	96.14	37,428	96.16
Trust in political parties	48,622	100.00	46,759	100.00	44,092	100.00	37,039	100.00	38,745	100.00
(8-10)	1,552	3.19	1,271	2.72	1,244	2.82	1,312	3.54	1,379	3.56
(0-7)	47,070	96.81	45,489	97.28	42,848	97.18	35,727	96.46	37,366	96.44
Trust in the European Parliament	45,097	100.00	43,439	100.00	41,421	100.00	35,178	100.00	37,273	100.00
(8-10)	4,662	10.34	3,689	8.49	3,480	8.40	2,701	7.68	3,051	8.18
(0-7)	40,435	89.66	39,750	91.51	37,940	91.60	32,477	92.32	34,222	91.82
Trust in the United Nations	45,120	100.00	43,221	100.00	41,114	100.00	34,877	100.00	36,731	100.00
(8-10)	7,884	17.47	6,553	15.16	7,013	17.06	5,635	16.16	5,889	16.03
(0-7)	37,236	82.53	36,668	84.84	34,101	82.94	29,242	83.84	30,842	83.97
In a country that has the Euro currency	49,743	100	47,897	100	45,007	100	37,623	100	39,399	100
No	20,782	41.78	18,196	37.99	15,217	33.81	16,234	43.15	12,312	31.25
Yes	28,961	58.22	29,701	62.01	29,790	66.19	21,389	56.85	27,087	68.75
Country Gini below 0.3	49,744	100	47,897	100	45,007	100	37,623	100	39,399	100
No	24,919	50.09	33,605	70.16	31,568	70.14	25,866	68.75	28,021	71.12
Yes	24,825	49.91	14,292	29.84	13,439	29.86	11,757	31.25	11,378	28.88

Table S2: List of countries and region size summary statistics.

2008								
Country	Observations	NUTS Level	Number of regions	Average	Min	Max	Crisis	Eurozone
AT	2255	2	9	251	86	495	0	1
BE	1760	1	3	587	124	1061	0	1
BG	2230	3	28	80	32	282	0	0
CH	1819	2	7	260	67	393	0	0
CY	1215	1	1	1215	1215	1215	1	1
CZ	2018	2	8	252	192	347	0	0
DE	2751	1	16	172	17	470	0	1
DK	1610	2	5	213	423	411	0	0
EE	1661	3	5	332	191	653	0	0
ES	2576	2	18	143	5	527	1	1
FI	2195	2	4	549	236	1061	0	1
FR	2073	1	8	259	145	349	0	1
GR	2072	2	10	207	65	759	1	1
HR	1484	2	2	742	561	923	0	0
HU	1544	2	7	221	169	347	0	0
IE	1764	2	2	882	496	1268	1	1
LT	2002	3	10	200	72	509	0	0
LV	1980	3	6	330	214	658	0	0
NL	1778	3	40	44	5	159	0	1
NO	1549	2	7	221	112	374	0	0
PL	1619	2	16	101	37	233	0	0
PT	2367	2	5	473	79	968	1	1

RO	2146	2	8	268	208	334	0	0
SE	1830	2	8	229	86	366	0	0
SI	1286	3	12	107	9	289	0	1
SK	1810	3	9	201	144	277	0	0
UK	2352	1	12	196	79	352	0	0

2010								
Country	Observations	NUTS Level	Number of regions	Average	Min	Max	Crisis	Eurozone
AT	2259	2	9	251	85	480	0	1
BE	1704	2	11	155	49	307	0	1
BG	2434	3	28	87	15	356	0	0
CH	1506	2	7	215	48	356	0	0
CY	1083	1	1	1083	1083	1083	1	1
CZ	2386	3	14	170	65	304	0	0
DE	3031	1	16	189	20	566	0	1
DK	1576	2	5	315	204	411	0	0
EE	1793	3	5	359	191	575	0	0
ES	1885	2	18	105	5	408	1	1
FI	1878	3	19	99	20	446	0	1
FR	1728	2	21	82	29	262	0	1
GR	2715	2	13	209	52	904	1	1
HR	1649	2	3	550	489	631	0	0
HU	1561	3	20	78	18	220	0	0
IE	2576	3	8	322	165	590	1	1
LT	1677	3	10	168	60	375	0	0
NL	1829	2	12	152	25	355	0	1

NO	1548	2	7	221	111	315	0	0
PL	1751	2	16	109	41	228	0	0
PT	2150	2	5	430	79	849	1	1
SE	1497	3	21	71	11	268	0	0
SI	1403	3	12	117	32	280	0	1
SK	1856	3	8	232	190	305	0	1
UK	2422	1	12	202	64	335	0	0

2012								
Country	Observations	NUTS Level	Number of regions	Average	Min	Max	Crisis	Eurozone
BE	1869	2	11	170	51	305	0	1
BG	2260	3	28	81	30	287	0	0
CH	1493	2	7	213	31	397	0	0
CY	1116	1	1	1116	1116	1116	1	1
CZ	2009	3	14	144	64	252	0	0
DE	2958	1	16	185	11	473	0	1
DK	1650	2	5	330	190	455	0	0
EE	2380	3	5	476	255	883	0	1
ES	1889	2	18	105	6	405	1	1
FI	2197	3	19	116	14	581	0	1
FR	1968	2	21	94	25	301	0	1
HU	2014	3	20	101	26	319	0	0
IE	2628	3	8	329	185	610	1	1
IS	752	3	2	376	283	469	0	0
IT	960	2	19	51	5	132	1	1
LT	2109	3	10	211	84	549	0	0

NL	1845	2	12	154	21	326	0	1
NO	1624	2	7	232	117	345	0	0
PL	1898	2	16	119	51	269	0	0
PT	2151	2	5	430	70	870	1	1
SE	1847	3	21	88	11	432	0	0
SI	1257	3	12	105	26	299	0	1
SK	1847	3	8	231	182	279	0	1
UK	2286	1	12	191	82	303	0	0

2014								
Country	Observations	NUTS Level	Number of regions	Average	Min	Max	Crisis	Eurozone
AT	1795	2	9	199	58	361	0	1
BE	1769	2	11	161	57	256	0	1
CH	1532	2	7	219	68	368	0	0
CZ	2148	3	14	153	73	284	0	0
DE	3045	1	16	190	25	497	0	1
DK	1502	2	5	300	149	400	0	0
EE	2051	3	5	410	177	909	0	1
ES	1925	2	19	101	4	351	1	1
FI	2087	3	19	110	14	550	0	1
FR	1917	2	21	91	17	281	0	1
HU	1698	3	20	85	39	304	0	0
IE	2390	3	8	299	170	525	1	1
LT	2250	3	10	225	105	560	0	0
NL	1919	2	12	160	48	397	0	1
NO	1436	2	7	205	100	355	0	0

PL	1615	2	16	101	33	229	0	0
PT	1265	2	5	253	69	470	1	1
SE	1791	3	21	85	14	424	0	0
SI	1224	3	12	102	31	286	0	1
UK	2261	1	12	188	62	329	0	0

2016								
Country	Observations	NUTS Level	Number of regions	Average	Min	Max	Crisis	Eurozone
AT	2010	2	9	223	71	398	0	1
BE	1766	2	11	161	48	287	0	1
CH	1525	2	7	218	56	361	0	0
CZ	2269	3	14	162	61	277	0	0
DE	2852	1	16	178	23	498	0	1
EE	2019	3	5	404	209	824	0	1
ES	1958	2	18	109	7	384	1	1
FI	1925	3	19	101	14	532	0	1
FR	2070	2	21	99	26	251	0	1
HU	1614	3	20	81	15	291	0	0
IE	2757	3	8	345	206	640	1	1
IS	880	3	2	440	358	522	0	0
IT	2626	2	20	131	14	367	1	1
LT	2122	3	10	212	87	558	0	1
NL	1681	2	12	140	32	315	0	1
NO	1544	2	7	221	115	352	0	0
PL	1694	2	16	106	36	206	0	0
PT	1270	2	5	254	44	468	1	1

SE	1551	3	21	74	10	280	0	0
SI	1307	3	12	109	36	288	0	1
UK	1959	1	12	163	70	259	0	0

Table S3: Average Happiness - top and bottom five regions

2008 – top and bottom 5 regions

Region Code	Region Name	N	Mean
SI015	Zasavska	9	8.791
DK04	Midtjylland	396	8.573
DK05	Nordjylland	211	8.419
NL422	Midden-L	22	8.340
NO06	Trøndelag	156	8.328

BG312	Montana	59	4.61
BG415	Kyustend	44	4.18
BG325	Silistra	50	4.07
BG423	Pazardzh	90	3.71
BG311	Vidin	45	3.70

2010 – top and bottom 5 regions

Region Code	Region Name	N	Mean
FI134	Kainuu	35	8.32
DK01	Region Hovedstaden	397	8.15
CH03	Nordwestschweiz	208	8.13
SE332	Norrbottnens län	40	8.06
FI181	Uusimaa	446	8.02

BG423	Pazardzhik	68	4.741
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BG313	Vratsa	73	4.682
BG424	Smolyan	25	4.674
BG312	Montana	68	4.463
BG311	Vidin	52	4.145

2012 – top and bottom 5 regions

Region Code	Region Name	N	Mean
ES63	Ciudad Autónoma de Ceuta	6	8.87
FI1D3	Pohjois-Karjala	66	8.13
NL31	Utrecht	156	8.09
NO06	Trøndelag	146	8.09
CH06	Zentralschweiz	162	8.03

BG423	Pazardzhik	95	4.492
BG415	Kyustendil	47	4.376
BG311	Borsod-Abaúj-Zemplén	45	4.174
BG315	Lovech	52	4.141
BG334	Targovishte	38	2.352

2014 – top and bottom 5 regions

Region Code	Region Name	N	Mean
SE221	Blekinge län	35	8.49
SE211	Jönköpings län	80	8.24
SE212	Kronobergs län	39	8.1
FI1C1	Varsinais-Suomi	175	8.07

BE23	Prov. Oost-Vlaanderen	212	7.88
HU221	Gyor-Moson-Sopron	62	5.844
HU331	Bács-Kiskun	82	5.695
HU311	Borsod-Abaúj-Zemplén	103	5.677
HU322	Jasz-Nagykun-Szolnok	78	5.653
HU102	Pest	226	5.528

2016 – top and bottom 5 regions

Region Code	Region Name	N	Mean
DEC	Saarland	23	8.13
FI193	Keski-Suomi	98	8.08
NO03	Sør-Østlandet	279	8.08
BE21	Prov. Antwerpen	287	8.06
AT22	Steiermark	278	8.05

LT00A	Vilniaus apskritis	549	6.203
HU322	Jasz-Nagykun-Szolnok	93	6.005
ITH4	Friuli-Venezia Giulia	82	5.934
HU232	Somogy	56	5.516
LT005	Panevezio apskritis	168	5.498

Table S4 - EuroVoc regions

Central and Eastern Europe
Bulgaria, BG
Croatia, HR
Czech Republic, CZ
Hungary, HU
Poland, PL
Romania, RO
Slovakia, SK
Slovenia, SI
Northern Europe
Baltic States
Estonia, EE
Latvia, LV
Lithuania, LT
Denmark, DK
Finland, FI
Iceland, IS
Norway, NO
Sweden, SE
Southern Europe
Cyprus, CY
Greece, GR
Italy, IT
Portugal, PT
Spain, ES

Western Europe
Austria. AT
Belgium, BE
France, FR
Germany, DE
Ireland, IE
Netherlands, NL
Switzerland, CH
United Kingdom, GB